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Legislation

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[1] Text with EEA relevance.

EN

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

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

II

(Non-legislative acts)

REGULATIONS

COMMISSION IMPLEMENTING REGULATION (EU) 2018/688

of 23 March 2018

amending Implementing Regulation (EU) 2016/2070 as regards benchmarking portfolios, reporting templates and reporting instructions

(Text with EEA relevance)

THE EUROPEAN COMMISSION,

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

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

Whereas:

(1) Commission Implementing Regulation (EU) 2016/2070 [2] specifies the information that institutions have to report to the European Banking Authority ('EBA') and to competent authorities in order to enable the assessments of internal approaches for calculating own funds requirements ('benchmarking exercise') in accordance with Article 78 of Directive 2013/36/EU.

(2) Considering that, pursuant to Article 78(1) of Directive 2013/36/EU, the benchmarking exercise is of at least annual duration and that the focus of the competent authorities' assessments and of the EBA's reports may change over time, exposures or positions that are included in the benchmarking portfolios, and therefore also reporting requirements, need to be regularly adapted accordingly. Therefore, it is appropriate to amend Annexes I to VI to Implementing Regulation (EU) 2016/2070.

(3) Institutions which do not compute the own funds requirements for credit risk in accordance with the standardised approach should be given additional time to adjust their systems in order to be able to comply with the reporting requirement set out in column 180 of templates 102 and 103 of Annex III to Implementing Regulation (EU) 2016/2070.

(4) Institutions should be given sufficient time from the entry into force of this Regulation to report results of the benchmarking exercise to the competent authorities. As a consequence the deadline set out in Article 4(2) of Regulation (EU) 2016/2070 should not apply with respect to the reporting in 2018.

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

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

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

(6) Given that the necessary amendments to Implementing Regulation (EU) 2016/2070 do not involve significant changes in substantive terms, in accordance with the second subparagraph of Article 15(1) of Regulation (EU) No 1093/2010 of the European Parliament and of the Council ([1]), the EBA has not conducted an open public consultation, considering that it would be disproportionate in relation to the scope and impact of the draft implementing technical standards concerned.

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

HAS ADOPTED THIS REGULATION:

Article 1

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

(1) Article 7(3) is replaced by the following:

'3. By way of derogation from Article 2 and until 31 May 2018, institutions shall not be required to report column 180 of templates 102 and 103 of Annex III where they do not compute the own funds requirements for credit risk resulting from the application of the standardised approach.';

(2) Annex I is replaced by the text set out in Annex I to this Regulation;

(3) Annex II is replaced by the text set out in Annex II to this Regulation;

(4) Annex III is replaced by the text set out in Annex III to this Regulation;

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

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

(7) Annex VI is replaced by the text set out in Annex VI to this Regulation.

Article 2

By way of derogation from Article 4(2) of Regulation (EU) 2016/2070, in 2018 an institution shall submit the information referred to in Articles 2 and 3 of that Regulation to competent authorities by 30 June.

Article 3

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

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

Done at Brussels, 23 March 2018.

For the Commission
The President
Jean-Claude JUNCKER

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

ANNEX I

'ANNEX I

DEFINITION OF SUPERVISORY BENCHMARKING PORTFOLIOS

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

C 101.00 - Definition of Low Default Portfolio counterparties

Counterparty code	Legal entity identifier (LEI)	Credit register code	Commercial register code	ISIN code	Bloomberg ticker	Name	Geographical area	Portfolio name	Sector of counterparty	Type of exposure	Type of facility	Type of risk	Regulatory approach
010	020	030	040	050	060	070	080	090	100	110	120	130	140
LC_0000001_CT_FIRB		1040	58237v		0296104D AV EQUITY	ALPINE Bau GmbH	AT	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0000002_CT_FIRB	5299005VO3G-J18GL5F14	8670870	310593f			AMAG Austria Metall AG	AT	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0000003_CT_FIRB	549300VZKC61I-R5U8G96	26972	50935f	AT0000730007	ANDR AV EQUITY	ANDRITZ AG	AT	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0000004_CT_FIRB	529900LMTI8YS-E62EI88				LHA GF Equity	AUSTRIAN AIRLINES AG	AT	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0000005_CT_FIRB	5299004QD601-B8U1HD44	131830	109445z			Austrian Gaming Industries GmbH	AT	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0000006_CT_FIRB	529900J7EWWG-Q375DL84	2410	53507m			AVL List GmbH	AT	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0000007_CT_FIRB		226424	58036y			Bauunternehmung Granit Gesellschaft m.b.H.	AT	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0000008_CT_FIRB		160431	89102h			BENE AG	AT	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0000009_CT_FIRB	529900ZAFSOB-VFCKF263		319670d		0456855D AV EQUITY	Benteler International Aktiengesellschaft	AT	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0000010_CT_FIRB	5299000SY4448-XU04857	847216	86959g			CAG Holding GmbH	AT	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0000011_CT_FIRB	5299003V84MV-B5A3C324	5762600	231192p			CARBONES HOLDING GMBH	AT	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0000012_CT_FIRB	529900G8XM6-H1XVZBJ73	67504	99639d			Casinos Austria Aktiengesellschaft	AT	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0000013_CT_FIRB	529900VN62-L73X2OJX85	5200326	212163f			conwert Immobilien Invest SE	AT	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0000014_CT_FIRB		7161956	270027z			DCM DECOmetal GmbH	AT	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0000015_CT_FIRB		76350	67493f			dm drogerie markt GmbH	AT	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0000016_CT_FIRB	5299002NFQKO-BT1E8569	3570614	156765m			DO & CO Aktiengesellschaft	AT	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0000017_CT_FIRB	5299004ARAO-QMGTWCI13	125709	70342w			Doppelmayr Seilbahnen GmbH	AT	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0000018_CT_FIRB	54930060U4XO-VED1T359	5536812	223028h			EconGas GmbH	AT	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0000019_CT_FIRB	529900WJZJAE-I0VBLP60					Egger Holzwerkstoffe GmbH	AT	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0000020_CT_FIRB	52990048A4N0-S24VG982	159026	42973x			Eglo Leuchten GmbH	AT	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0000021_CT_FIRB	529900N8OA1G-VSR5R946	30988	76532y			Energie AG Oberösterreich	AT	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0000022_CT_FIRB	529900BMPGUG-AFYYAV45	6106	126805d			Energie Burgenland AG	AT	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach

Counterparty code	Legal entity identifier (LEI)	Credit register code	Commercial register code	ISIN code	Bloomberg ticker	Name	Geographical area	Portfolio name	Sector of counterparty	Type of exposure	Type of facility	Type of risk	Regulatory approach
010	020	030	040	050	060	070	080	090	100	110	120	130	140
LC_0000023_CT_FIRB	529900WID59-A60HHYX13	2795493	145825z			Erber Aktiengesellschaft	AT	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0000024_CT_FIRB	529900P4JZBFE-VNEAE60				EVN AV Equity	EVN AG	AT	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0000025_CT_FIRB		9907106	347483f			Felbermayr Holding GmbH	AT	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0000026_CT_FIRB	549300FQ2ILB-H7DJ6I45	1754530	42984m			Flughafen Wien Aktiengesellschaft	AT	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0000027_CT_FIRB	529900RJAN0L-NMW7Q775	1312138	89381v			HABAU Hoch- und Tiefbaugesellschaft m.b.H.	AT	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0000028_CT_FIRB	5299000X53SA-WQMDFF06	58114	26451z			Hofer Kommanditgesellschaft	AT	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0000029_CT_FIRB		1640348	47654f			Hyundai Import Gesellschaft m.b.H.	AT	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0000030_CT_FIRB	529900RQJADH-H91ABP14	2777363	144991y			Infineon Technologies Austria AG	AT	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0000031_CT_FIRB	529900DSSMPI-R6R3GO43	130311	64543t			J. u. A. Frischeis Gesellschaft m.b.H.	AT	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0000032_CT_FIRB	5299008ARRNJF-PBNTM78	4155033	178368g			Kapsch BusinessCom AG	AT	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0000033_CT_FIRB	529900A9NX1T-M65N4176	21369	99133i			KELAG-Kärntner Elektrizitäts-Aktiengesellschaft	AT	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0000034_CT_FIRB		1376136	94579m			Leiner Immobilien GmbH	AT	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0000035_CT_FIRB		25798	32725a			Leyrer + Graf Baugesellschaft m.b.H.	AT	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0000036_CT_FIRB		1216520	106825x			Management Trust Holding Aktiengesellschaft	AT	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0000037_CT_FIRB	529900JYVV57-QBKV9G11	1991078	35673k			MFC Commodities GmbH	AT	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0000038_CT_FIRB	529900WFARKZ-GRCQ8652					MONTANA TECH COMPONENTS GMBH	AT	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0000039_CT_FIRB	213800CUW-J54846X6779	1760513	40450k			Montanwerke Brixlegg Aktiengesellschaft	AT	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0000040_CT_FIRB	529900UUANU-J60MNMX97		71396w		7716424Z AV EQUITY	ÖBB - Infrastruktur Aktiengesellschaft	AT	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0000041_CT_FIRB	529900UOHX-Z1BIORCV04	6467385	248742y			ÖBB-Personenverkehr Aktiengesellschaft	AT	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0000042_CT_FIRB	529900B76VL5-KG71J029	6515541	250198p			ÖBB-Postbus GmbH	AT	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0000043_CT_FIRB	529900UZY47T-EIFNF978	6496644	249666g			ÖBB-Produktion Gesellschaft mbH	AT	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0000044_CT_FIRB	549300V62YJ9H-TLRI486		93363z	AT0000743059	OMV AV EQUITY	OMV Aktiengesellschaft	AT	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0000045_CT_FIRB		3512231	154148p			Österreichische Bundesforste AG	AT	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0000046_CT_FIRB	529900IFAV83B-X8O1O91	526819	33393h	AT0000758305	PAL AV EQUITY	PALFINGER AG	AT	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach

Counterparty code	Legal entity identifier (LEI)	Credit register code	Commercial register code	ISIN code	Bloomberg ticker	Name	Geographical area	Portfolio name	Sector of counterparty	Type of exposure	Type of facility	Type of risk	Regulatory approach
010	020	030	040	050	060	070	080	090	100	110	120	130	140
LC_0000047_CT_FIRB		957313	115289v			QuadraCir AG	AT	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0000048_CT_FIRB	5299000HTNH-A5ACH9N32	1074393	56247t		495680Z AV EQUITY	Red Bull GmbH	AT	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0000049_CT_FIRB	529900ENFT-O28GS3KF76	1813722	78563i			Rohöl-Aufsuchungs Aktiengesellschaft	AT	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0000050_CT_FIRB	5299005U4ZM-MSYUJ5G02	7113951	267218v			ROXCEL Handelsgesellschaft m.b.H.	AT	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0000051_CT_FIRB	5493000C4S664-YT7T556	38229	51350s			Salzburg AG für Energie, Verkehr und Telekommunikation	AT	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0000052_CT_FIRB	549300XBCUM-UR5CI0181					Sappi Papier Holding GmbH	AT	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0000053_CT_FIRB	5299002XAOM-QWAIZMA51	271020	128056v			Schmid Industrieholding G.m.b.H.	AT	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0000054_CT_FIRB	52990021T5LVT-QOGSU18	39594	60562m			Siemens Aktiengesellschaft Österreich	AT	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0000055_CT_FIRB	52990020WIPP-T0HC0V31					Steinhoff Europe AG	AT	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0000056_CT_FIRB	529900TYYSRJ-H2VJSP60	421065	88983h	AT000000STR1	STR AV EQUITY	Strabag SE	AT	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0000057_CT_FIRB	529900BTWJ6SI-SLJ5854	5880980	235264b			SWARCO AG	AT	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0000058_CT_FIRB	529900SCL1LJ-L8PZNI48	501247	83175t			Swietelsky Baugesellschaft m.b.H.	AT	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0000059_CT_FIRB	529900V54UV5-XQUK5S85		FN155563W		TKA AV Equity	Telekom Finanzmanagement GmbH	AT	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0000060_CT_FIRB	529900OOW8E-LHOXWZP82				UN9 GS Equity	UNIQA Insurance Group AG	AT	Large corporate sample	Other financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0000061_CT_FIRB	549300IFXHQI-B5POT565	3734340	162844b			VAMED ENGINEERING GmbH & CO KG	AT	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0000062_CT_FIRB	5299006UDSEJC-TTEJS30	45926	76023z	AT0000746409	VER AV EQUITY	VERBUND AG	AT	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0000063_CT_FIRB	529900ZAXBM-QDIWPNB72	2147807	66209t	AT0000937503	VOE AV EQUITY	voestalpine AG	AT	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0000064_CT_FIRB	5299008VQJ-D65XCUPR16	1134770-5	HRA661038		6830553Z AV EQUITY	Voith Turbo GmbH & Co. KG	AT	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0000065_CT_FIRB	529900VXIFBH-O0SW2I31	46434	77676f	AT0000831706	WIE AV EQUITY	Wienerberger AG	AT	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0000066_CT_FIRB	529900OS67-T49AW45S74	194255	121150m		665707Z AV EQUITY	WIENERBERGER FINANZ SERVICE GMBH	AT	Large corporate sample	Other financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0000067_CT_FIRB	529900OJFTLS1-RYWIF55	9565779	336561v			XXXLutz KG	AT	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0000068_CT_FIRB	529900IIODYNY-AZ2IlD26					ZUMTOBEL AG	AT	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0000069_CT_FIRB	54930002QM8-QVWM56E14					Amcor Ltd	AU	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0000070_CT_FIRB	WZE1WSENV6JS-ZFK0JC28				BHP AU EQUITY	BHP Billiton Ltd	AU	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach

Counterparty code	Legal entity identifier (LEI)	Credit register code	Commercial register code	ISIN code	Bloomberg ticker	Name	Geographical area	Portfolio name	Sector of counterparty	Type of exposure	Type of facility	Type of risk	Regulatory approach
010	020	030	040	050	060	070	080	090	100	110	120	130	140
LC_0000071_CT_FIRB					6026550Z AU EQUITY	Coates Group Pty Ltd (Ex-Ned Group Holdings Pty Ltd)	AU	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0000072_CT_FIRB	JOR7RJTXUXBRJ4UA5G70				CCL AT Equity	Coca-Cola Amatil Limited	AU	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0000073_CT_FIRB	549300HPMK7UWN02N804		PA3337938		CWN AT Equity	Crown Group Finance Limited	AU	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0000074_CT_FIRB					LEI AU EQUITY	Leighton Holdings Ltd	AU	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0000075_CT_FIRB	ACMHD8HWFMFUIQQ8Y590				MQG AU EQUITY	Macquarie Group Ltd	AU	Large corporate sample	Other financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0000076_CT_FIRB	ZSN2LWNPYW6ISMRUC664				ORG AU EQUITY	Origin Energy Ltd	AU	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0000077_CT_FIRB	5493008XVFHYYV0YHN70				HUWA GF Equity	Powercor Australia, LLC	AU	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0000078_CT_FIRB	YLXNW6TI6QSK1H8H0N82				QAN AU EQUITY	Qantas Airways Ltd	AU	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0000079_CT_FIRB			520433129		SPT AU EQUITY	Spotless Holding SAS	AU	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0000080_CT_FIRB	PCTXNQGRJVR3OG33JG65				TLS AT Equity	Telstra Corporation Limited	AU	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0000081_CT_FIRB	5493003L32ZX9557ST85				WES AU EQUITY	Wesfarmers Ltd	AU	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0000082_CT_FIRB	QNWEWQBS7HP85QHXQL92					Woolworths Ltd	AU	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0000083_CT_FIRB	G05OZ4J4E05KDATL0J93					AG Insurance	BE	Large corporate sample	Other financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0000084_CT_FIRB	549300IHBDUTUNQJJB79	16342			AGFB BB EQUITY	Agfa-Gevaert NV	BE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0000085_CT_FIRB	549300N22C0GCT5BUD97	26198				AJINOMOTO OMNICHEM	BE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0000086_CT_FIRB		116163				ALBELEC	BE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0000087_CT_FIRB		225626				ALCATAN	BE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0000088_CT_FIRB	5493008H3828EMEXB082				ABI BB EQUITY	Anheuser-Busch InBev NV/SA [ABInBev]	BE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0000089_CT_FIRB	549300BKDDQ56JWCBT72	1098030				AQUAFIN	BE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0000090_CT_FIRB	549300B4HNIJSAWU1C95	1138391				ARPAL MANAGEMENT	BE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0000091_CT_FIRB	213800R1F1EJYM4ICO85		444734706	BE 0444734706		Barry Callebaut Services	BE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0000092_CT_FIRB	549300CWRXC5EP004533				BELG BB Equity	Belgacom S.A.	BE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0000093_CT_FIRB	549300R9I8GUZLNIV408		890082292			Brussels Airport Company S.A./N.V.	BE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0000094_CT_FIRB		433287				CENTRE HOSPITALIER CHRETIEN	BE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach

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010	020	030	040	050	060	070	080	090	100	110	120	130	140
LC_0000095_CT_FIRB		81095				CHAUSSURES CECIL	BE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0000096_CT_FIRB	549300IP2F5TKUC0GF38	82988				CHEMITEX	BE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0000097_CT_FIRB	549300TM914CSF6KI389	149177			COFB BB EQUITY	COFINIMMO	BE	Large corporate sample	Other financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0000098_CT_FIRB		184723				COLLIGNON ENG.	BE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0000099_CT_FIRB		201775				COMPAGNIE BELGE D'INVESTISSEMENT COMMERCIAL	BE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0000100_CT_FIRB	213800DMG7PUQHINO388			BE 0401641663		Louis Delhaize - Compagnie franco-belge d'Alimentation	BE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0000101_CT_FIRB		255648				DOD	BE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0000102_CT_FIRB		1145532				EDIFICIO	BE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0000103_CT_FIRB	T0YOOBZO4L6YAD6SAV65	14206	403170701		ELEB BB EQUITY	ELECTRABEL	BE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0000104_CT_FIRB	549300JC3HI3K7ZSYU66	1329681				ELEM	BE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0000105_CT_FIRB	549300S1MP1NFDIKT460			BE 0476388378	ELI BB Equity	ELIA SYSTEM OPERATOR	BE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0000106_CT_FIRB	5493001XW6MSHRMFLU28				ENI GY Equity	eni finance international SA	BE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0000107_CT_FIRB	549300VO7PUETX031S03	10309		BE 0860004176		ETEXCO SA	BE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0000108_CT_FIRB		13771				ETS DE SIMONE	BE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0000109_CT_FIRB	52990053AH5LF0YZWD07					Euler Hermes Europe	BE	Large corporate sample	Other financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0000110_CT_FIRB	549300D80RYON74MEJ03	18181			EURN BB EQUITY	Euronav NV	BE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0000111_CT_FIRB	8RDWFWPP4PLMZ5PPQH32					Fluxys G SA	BE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0000112_CT_FIRB		25281				G EN J VASTGOED	BE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0000113_CT_FIRB		65807				HOET TRUCKING & RENTING	BE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0000114_CT_FIRB	549300M48VNC2Z0MDG47	71844				HOTTLET FROZEN FOODS	BE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0000115_CT_FIRB	549300GR6U0KHJD7DG07					IKEA SERVICE CENTRE N.V.	BE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0000116_CT_FIRB		84089				INTERNATIONAL ORE ET FERTILIZER BELGIUM	BE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0000117_CT_FIRB		85640				JEAN WAUTERS-ACIERS SPECIAUX	BE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0000118_CT_FIRB		111717				M.G.S.	BE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach

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010	020	030	040	050	060	070	080	090	100	110	120	130	140
LC_0000119_CT_FIRB	5493004FKZ-I586397240					Magotteaux International SA	BE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0000120_CT_FIRB	549300Q80KFP-KZC6BQ79	144096				MENOUQUIN	BE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0000121_CT_FIRB		166601				N.V BESIX S.A	BE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0000122_CT_FIRB	5493002HHHFT-G6G3BG36			BE 0431676229	OME BB EQUITY	OMEGA PHARMA	BE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0000123_CT_FIRB		168945				OPIO	BE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0000124_CT_FIRB		192350				PHARMACIES SERVAIS	BE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0000125_CT_FIRB	54930064JCEXF-A8M0W31	202291		BE 0405747040		PRAYON	BE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0000126_CT_FIRB		204834				PRO CONCEPT M P J	BE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0000127_CT_FIRB	549300NMIBT-X17HWF142	233001				RARE GEMS	BE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0000128_CT_FIRB	549300X72GEQ-B1X8K911	247664				ROULARTA MEDIA GROUP	BE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0000129_CT_FIRB	529900PY79CW-SUGVK810	249233				S.A. CORMAN	BE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0000130_CT_FIRB	549300O3VKWJ-UM16UI64	257312				SAMIR GEMS	BE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0000131_CT_FIRB	213800WWE8-U6DC99NP03					SCR Sibelco NV	BE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0000132_CT_FIRB		257564				SEADCO	BE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0000133_CT_FIRB	213800WDGKC-VWZAN1N02	1051701	465409265		0790057D BB EQUITY	SILFIN NV	BE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0000134_CT_FIRB		294964				SOBEMO	BE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0000135_CT_FIRB		302642				SOCIETE ANONYME DE VENTE DES EQUIPEMENTS TRANE	BE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0000136_CT_FIRB	549300BB5CXG-L9YV0D53	303429				SOCIETE COOPERATIVE AGRICOLE DE LA MEUSE	BE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0000137_CT_FIRB		303783				SOCIETE D'APPLICATIONS ET DE TRAVAUX	BE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0000138_CT_FIRB	549300MMVL80-RTBP3O28	556814			SOLB BB EQUITY	Solvay SA	BE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0000139_CT_FIRB		923107				TEAM KALORIK GROUP	BE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0000140_CT_FIRB	549300ZKLIF7R-P6EH823			BE 0412101728	TESB BB EQUITY	Tessenderlo Chemie	BE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0000141_CT_FIRB		953398				TEX ALLIANCE	BE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0000142_CT_FIRB		1044409				TOP-TEX BENELUX	BE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach

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010	020	030	040	050	060	070	080	090	100	110	120	130	140
LC_0000143_CT_FIRB	2138008J191VLSGY5A09				UCB BB EQUITY	UCB SA	BE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0000144_CT_FIRB	529900F3AIQECS8ZSV61				UMI BB EQUITY	Umicore SA	BE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0000145_CT_FIRB	5493008MCDJ4Y6D5SI04	1113512				UNISTEEL	BE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0000146_CT_FIRB		1140588				UNIVERSITE LIBRE DE BRUXELLES	BE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0000147_CT_FIRB	549300TRHV6F6IE14H93	1159858		BE 0404060032		Van Hool nv	BE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0000148_CT_FIRB		1231271				VASTGOED MANAGEMENT ASSOCIATIE	BE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0000149_CT_FIRB	529900RAZGQHX0VFTK05					Volkswagen Group Services S.A.	BE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0000150_CT_FIRB	549300NWW2UDYHH65J03	1911623				WILDO PROPERTIES	BE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0000151_CT_FIRB	5299007TSQVOLXOABA65	1364744				ZF WIND POWER ANTWERPEN	BE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0000152_CT_FIRB	4P8GJCF52NVFW7UL4C95		18630		ACE US Equity	ACE Tempest Reinsurance Ltd.	BM	Large corporate sample	Other financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0000153_CT_FIRB	549300J3KKX1PEJGDW36				ACGL US Equity	Arch Reinsurance Ltd.	BM	Large corporate sample	Other financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0000154_CT_FIRB	UNZWILHE4KMRP9K2L524		34678		NCLH UW Equity	NCL Corporation Ltd.	BM	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0000155_CT_FIRB	V5EGRCZCH7FN6WX41891				OEH UN Equity	Orient-Express Hotels Ltd.	BM	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0000156_CT_FIRB	549300F7ZDOIMR4PZW67				IPG US Equity	Pacnet Limited	BM	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0000157_CT_FIRB	V7TL7UQFHNWUEMDZ3X02				RNR US Equity	Renaissance Reinsurance Ltd.	BM	Large corporate sample	Other financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0000158_CT_FIRB	5493008CA3NMHYEVT131					VimpelCom Ltd.	BM	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0000159_CT_FIRB				BMG455841020		HAL TRUST	BM	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0000160_CT_FIRB	5493001QYTIDILBVYO18					Companhia Brasileira de Aluminio	BR	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0000161_CT_FIRB	549300TH5Q6VRP8OT012				ABI LI Equity	Companhia de Bebidas das Americas (AmBev)	BR	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0000162_CT_FIRB	549300EM51WYXFHUY333					Embraer S.A.	BR	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0000163_CT_FIRB					FIBR3 BZ EQUITY	Fibria Celulose SA	BR	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0000164_CT_FIRB	5493000J801JZRCMFE49				XPBR SQ Equity	Petroleo Brasileiro S.A. - PETROBRAS	BR	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0000165_CT_FIRB					VALE5 BZ EQUITY	Vale SA	BR	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0000166_CT_FIRB	LXVM6T3LO7QIZ8LUZ688					Votorantim Cimentos S.A.	BR	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach

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010	020	030	040	050	060	070	080	090	100	110	120	130	140
LC_0000167_CT_FIRB	55S3547PRD-P469JRO238		2880814		AGU CT Equity	Agrium Inc.	CA	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0000168_CT_FIRB	4B4HI3CGXMBD-C0G6BM51				AC/A CT Equity	Air Canada	CA	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0000169_CT_FIRB	549300OSW32R-VX8CCZ87				ANCUF PQ Equity	Alimentation Couche-Tard Inc.	CA	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0000170_CT_FIRB	DR5LKEURSR8S-XLM64266		7501889		ALA CT Equity	AltaGas Ltd.	CA	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0000171_CT_FIRB	0O4KBQCJZX82-UKGCBV73				ABX CN EQUITY	Barrick Gold Corp	CA	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0000172_CT_FIRB	549300I19203P-RB5KR45				BCE CT Equity	BCE Inc.	CA	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0000173_CT_FIRB	549300VPM8ER-H1Q42198					Bell Canada	CA	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0000174_CT_FIRB	W7L3VLU8EHQ-Y34Z36697				BBD/B CN EQUITY	Bombardier Inc	CA	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0000175_CT_FIRB	36ZUFRRMJERS-M4Q0S289		746053		BPO CT Equity	Brookfield Office Properties Inc.	CA	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0000176_CT_FIRB	3SU7BEP7TH9Y-EQOZCS77				CNI UN Equity	Canadian National Railway Company	CA	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0000177_CT_FIRB	5493008IGIA1H-JMDJS40		1722453		CNQ CT Equity	Canadian Natural Resources Limited	CA	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0000178_CT_FIRB	NXIVWPYOIVYX-FF6WCZ47				CVE CN EQUITY	Cenovus Energy Inc	CA	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0000179_CT_FIRB	549300WSRCZ-Y73ZG3090		00326711660005			CGI GROUP INC.	CA	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0000180_CT_FIRB	XYSIJOU3HNVR-OZWNA008				UFS CT Equity	Domtar Corporation	CA	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0000181_CT_FIRB	98TPTUM4IVMF-CZBCUR27				ENB CN EQUITY	Enbridge Inc	CA	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0000182_CT_FIRB	CZ72ZHBVKZX-QRV3XFE26				ECA CN EQUITY	Encana	CA	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0000183_CT_FIRB	549300679TRD-UXPT7415		206654303			EPCOR Utilities Inc.	CA	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0000184_CT_FIRB	I2YOHH65IBB-T53JFYQ52				G CT Equity	Goldcorp Inc.	CA	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0000185_CT_FIRB	B1EEF6ML54YD-WRC6ZK53		2015335496			Harvest Operations Corp.	CA	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0000186_CT_FIRB	549300UEBMA-QDN0K0R06				K CN EQUITY	Kinross Gold Corp	CA	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0000187_CT_FIRB	95RWVLFZX6V-GDZNNTN43				MG CN EQUITY	Magna International Inc	CA	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0000188_CT_FIRB	6Q7WW7FQZ-R6X22IL2I79					Nexen Energy ULC	CA	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0000189_CT_FIRB	549300O4ZJZZ-OHH4H804		3572862		NBD CT Equity	Norbord Inc.	CA	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0000190_CT_FIRB	5493007M1XG-U5E55ZJ25					NOVA Chemicals Corporation	CA	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach

Counterparty code	Legal entity identifier (LEI)	Credit register code	Commercial register code	ISIN code	Bloomberg ticker	Name	Geographical area	Portfolio name	Sector of counterparty	Type of exposure	Type of facility	Type of risk	Regulatory approach
010	020	030	040	050	060	070	080	090	100	110	120	130	140
LC_0000191_CT_FIRB	549300HDLRTP-BQU69P29				BIN CT Equity	Progressive Waste Solutions Ltd.	CA	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0000192_CT_FIRB	549300A0QNNP-Y14D9106				SCC CT Equity	Sears Canada Inc.	CA	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0000193_CT_FIRB	3XCBVWUPHGB-Z5GF7TY15				SU CN EQUITY	Suncor Energy Inc	CA	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0000194_CT_FIRB	NQWTWUIL1P-K7V7N5Y468				TLM CN EQUITY	Talisman Energy Inc	CA	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0000195_CT_FIRB	T8KI5SQ2JRWH-L7XY0E11				TCK/B CN EQUITY	Teck Resources Ltd [Ex-Teck Cominco Ltd]	CA	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0000196_CT_FIRB	YHKQM2RIPKZY-OZ6RVZ46				TK US Equity	Teekay Corporation	CA	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0000197_CT_FIRB	L2TEUTQ8OSH-MJWVLCE40				T CT Equity	TELUS Corporation	CA	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0000198_CT_FIRB	549300561UZN-D4C7B569		884903		TOC GF Equity	Thomson Reuters Corporation	CA	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0000199_CT_FIRB	HJZQGXYTVV2-NWJZLPW74				TOM GY Equity	Toyota Credit Canada Inc.	CA	Large corporate sample	Other financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0000200_CT_FIRB	5BV01I6231JPD-APMGH09				TRP UN Equity	TransCanada PipeLines Limited	CA	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0000201_CT_FIRB	PRAQ4VOSFIK7-OQ8Z2512		4406354		VALE3 BS Equity	Vale Canada Limited	CA	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0000202_CT_FIRB	WT03B8BB1IX8-WI9ZGV02					Vermilion Energy Inc.	CA	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0000203_CT_FIRB	549300WHE4-O6UJ2KU013					Yamana Gold Inc	CA	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0000204_CT_FIRB	5493003DNME-AO1DT3F51				ABBN VX EQUITY	ABB Ltd [Asea Brown Boveri]	CH	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0000205_CT_FIRB	NI14Y5UMU60-O7JE9P611				ADEN VX EQUITY	Adecco SA	CH	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0000206_CT_FIRB	549300Q3WREI-MQYFBC20				0170576D SW EQUITY	Ameropa AG	CH	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0000207_CT_FIRB	5493007KVRV2-OKRXFA55		CH-020.3.035.716-8		AML LN Equity	Amlin AG	CH	Large corporate sample	Other financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0000208_CT_FIRB	529900H7ZPIG-I2U3CJ14					AXPO TRADING AG	CH	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0000209_CT_FIRB	213800Y5RWKL-DPUTT265				BARN SW EQUITY	Barry Callebaut AG	CH	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0000210_CT_FIRB	529900UPDCU6-WEL7W167				BALN VX Equity	Basler Versicherung AG	CH	Large corporate sample	Other financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0000211_CT_FIRB		2816554-6	HRB54517	DE000DCAG010	7705815Z SW EQUITY	DEMAG CRANES AG	CH	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0000212_CT_FIRB	5493002MXX2J-LKWLE880				567151Z SW EQUITY	Duferco SA	CH	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0000213_CT_FIRB	549300I08UA8S-MJON743		CH-270.3.002.354-9/		DUFN EB Equity	Dufry international AG	CH	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0000214_CT_FIRB	549300ADLU67-CYBFIW70		CH-645.1.008.684-9			Elsevier Finance SA	CH	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach

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010	020	030	040	050	060	070	080	090	100	110	120	130	140
LC_0000215_CT_FIRB	529900Y8BGAFVVVYVN24				GATE SE Equity	gategroup Holding AG	CH	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0000216_CT_FIRB	213800SVRMQA1TD91D41				GIVN VX Equity	Givaudan SA	CH	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0000217_CT_FIRB	213800PSSU2QXF1WLR89				GLEN LN EQUITY	Glencore International AG	CH	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0000218_CT_FIRB	549300DHSS9U1QKJZG57		KvK 34275373 0000		1002136Z SW EQUITY	GUNVOR INTERNATIONAL BV	CH	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0000219_CT_FIRB	529900EHPFPYHV6IQO98				HOLN VX EQUITY	Holcim Ltd	CH	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0000220_CT_FIRB	529900Q0YED3805QXQ66					KUEHNE AND NAGEL INTERNATIONAL AG	CH	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0000221_CT_FIRB	52990074N8ID7UPV7A95					LIEBHERR-INTERNATIONAL AG	CH	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0000222_CT_FIRB	549300EFW4H2TCZ71055					Lonza Group AG	CH	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0000223_CT_FIRB	KY37LUS27QQX7BB93L28		CH-550.0.067.293-5	CH0038863350	NESN.VX	NESTLE SA	CH	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0000224_CT_FIRB	529900I2PEF1FN6N6723				2284161Z SW EQUITY	Nord Stream AG	CH	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0000225_CT_FIRB					NOVN VX EQUITY	Novartis AG	CH	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0000226_CT_FIRB	549300HUJ5CJUX02RS52					OMV SUPPLY & TRADING AG	CH	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0000227_CT_FIRB	5299002JRTT699WFOV74					OMYA (Schweiz) AG	CH	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0000228_CT_FIRB	549300HMJAFUW4NSKI73					Paul Reinhart AG	CH	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0000229_CT_FIRB					ROG VX EQUITY	Roche Holding Ltd	CH	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0000230_CT_FIRB	529900PTQ0Z1J44SHZ08		CH-100.3.010.656-7		STLN SE Equity	SCHMOLZ + BICKENBACH AG	CH	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0000231_CT_FIRB	549300R3N69ECGYPU434				SIK IX Equity	Sika AG	CH	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0000232_CT_FIRB	213800Z8NOHIKRI42W10			NL0000226223	STM FP EQUITY	STMICROELECTRONICS NV	CH	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0000233_CT_FIRB	5493000KUC3Z24U77V93				SLHN VX Equity	Swiss Life Holding AG	CH	Large corporate sample	Other financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0000234_CT_FIRB	5493005SL9HHOXS3B739		CHE-102.753.938		SCMN VX Equity	Swisscom AG	CH	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0000235_CT_FIRB	549300HTOMQG20JYV568				SYNN VX Equity	Syngenta AG	CH	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0000236_CT_FIRB	KSVC38RP5WL6C6LJGG03				TYC US Equity	Tyco International Ltd.	CH	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0000237_CT_FIRB	549300VBJS7MG74G2H60					Weatherford International Ltd	CH	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0000238_CT_FIRB					WOS LN EQUITY	Wolseley Plc	CH	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach

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010	020	030	040	050	060	070	080	090	100	110	120	130	140
LC_0000239_CT_FIRB					XTA LN EQUITY	Xstrata Plc	CH	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0000240_CT_FIRB	50ZCTKCMUDI-ABGHX3R52					Zurich Insurance Company	CH	Large corporate sample	Other financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0000241_CT_FIRB	549300IF4IFG0F-S0RM26				AESGENER CC Equity	AES Gener S.A.	CL	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0000242_CT_FIRB	549300NLTGCF-V7482429				CENCOSUD CC Equity	Cencosud S.A.	CL	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0000243_CT_FIRB	549300YP3P0JZ-BLIV197					EMPRESA NACIONAL DEL PETROLEO	CL	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0000244_CT_FIRB	549300G475ACI-ABB4385			USG49215AA73	CMPC CC Equity	Inversiones CMPC S.A.	CL	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0000245_CT_FIRB	549300HX3UU-DPEFTG707				LAN CC Equity	Latam Airlines Group S.A.	CL	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0000246_CT_FIRB	549300RUPF4SK-MJPUR70				BLT LN Equity	Minera Escondida Limitada	CL	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0000247_CT_FIRB					600031 CH EQUITY	Sany Heavy Industry Co Ltd	CN	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0000248_CT_FIRB	A25574TZFLBN-K7NWQT47				PRE CT Equity	Pacific Rubiales Energy Corp.	CO	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0000249_CT_FIRB	724500JV0VHPR-VANL538		5778	ANN4327C1220		HUNTER DOUGLAS NV	CW	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0000250_CT_FIRB	213800MRTA64-ULUE9919					CARBO ONE LIMITED	CY	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0000251_CT_FIRB	549300OEZB4G-ETCGFX34					GUNVOR GROUP LTD	CY	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0000252_CT_FIRB	549300IVA1PZN-X2MN285				0163947D CY EQUITY	Mercuria Energy Group Ltd	CY	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0000253_CT_FIRB	2138001LK2Z2-HSER4U15				PRS NO EQUITY	PROSAFE	CY	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0000254_CT_FIRB	3157001000000-0137835	1131604	29287391			ALTA, a.s.	CZ	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0000255_CT_FIRB	3157001000000-0116592	657856	25572881			ARMATURY Group a.s.	CZ	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0000256_CT_FIRB	3157001000000-0075367	765380	28402758			BAK stavební společnost, a.s.	CZ	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0000257_CT_FIRB	3157001000000-0115525	834699	46504940			Cerea, a.s.	CZ	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0000258_CT_FIRB	3157001000000-0034336	1023328	70994226			České dráhy, a.s.	CZ	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0000259_CT_FIRB	315700CTFRL3-U2DNMO58	633919	25085689			CETELEM ČR, a.s.	CZ	Large corporate sample	Other financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0000260_CT_FIRB	529900S5R9YHJ-HYKKG94			CZ0005112300	CEZ CP EQUITY	CEZ a.s.	CZ	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0000261_CT_FIRB	315700XJHXU2-PD40RU82	865668	48589837			DEKTRADE a.s.	CZ	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0000262_CT_FIRB	529900C5PL4JG-DILRZ94	837043	46678468			HOCHTIEF CZ a. s.	CZ	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach

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010	020	030	040	050	060	070	080	090	100	110	120	130	140
LC_0000263_CT_FIRB	3157001000000-0099520	644725	25322257			IMOS Brno, a.s.	CZ	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0000264_CT_FIRB	3157001000000-0032687	1086806	931			METALIMEX a. s.	CZ	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0000265_CT_FIRB	315700JDC49X4-VSP6Z49	601013	14915			Metrostav a.s.	CZ	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0000266_CT_FIRB	31570066GBSS7-JYFEL35	817880	45193592			MJM Litovel a.s.	CZ	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0000267_CT_FIRB	3157001000000-0120084	832322	46342796			OHL ŽS, a.s.	CZ	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0000268_CT_FIRB	3157001000000-0009116	699640	26463318			OTE, a.s.	CZ	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0000269_CT_FIRB	3157001000000-0026285	671247	25860038			Pars nova a.s.	CZ	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0000270_CT_FIRB	315700LTSCT2-O45NWM28	805950	43873189			PRAKAB PRAŽSKÁ KABELOVNA, s.r.o.	CZ	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0000271_CT_FIRB	3157001000000-0115622	817271	45148155			Primagra, a.s.	CZ	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0000272_CT_FIRB	549300KL08IFW-LTWLQ52	691287	26271303			Skanska a.s.	CZ	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0000273_CT_FIRB	529900I8XOZD-M4ZQSQ21				1025Z CP EQUITY	Skoda Auto A.S.	CZ	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0000274_CT_FIRB	3157001000000-0031135	923751	62623753			ŠKODA TRANSPORTATION a.s.	CZ	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0000275_CT_FIRB	213800Z39ZW4-XHAAUA27	725860	27195147			SMP CZ, a.s.	CZ	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0000276_CT_FIRB	3157004ICDH3-MRKW7534	889798	60193336			Telefónica Czech Republic, a.s.	CZ	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0000277_CT_FIRB	3157001000000-0055191	617997	18050646			TŘINECKÉ ŽELEZÁRNY, a. s.	CZ	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0000278_CT_FIRB	3157007C98ILJ-K5ST356	609769	15886492			UniCredit Leasing CZ, a.s.	CZ	Large corporate sample	Other financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0000279_CT_FIRB	315700EFFO-U65ETZ0V16	886003	531766			UNISTAV a.s.	CZ	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0000280_CT_FIRB	3157001000000-0001356	672337	25877950			VÍTKOVICE HEAVY MACHINERY a.s.	CZ	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0000281_CT_FIRB	3157001000000-0003490	710607	26823357			VÍTKOVICE POWER ENGINEERING a.s.	CZ	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0000282_CT_FIRB	3157001000000-0015033	697350	26415623			W.A.G. payment solutions, a.s.	CZ	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0000283_CT_FIRB	5493005KH7F-O1T5TMX47	1236614-2			ASG GY Equity	AachenMuenchener Lebensversicherung AG	DE	Large corporate sample	Other financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0000284_CT_FIRB	549300JSX0Z4C-W0V5023	1319784-3				ADIDAS AG	DE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0000285_CT_FIRB	549300X1WWP-GMS47QQ72	1215807-7			ASG GY Equity	Advocard Rechtsschutzversicherung AG	DE	Large corporate sample	Other financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0000286_CT_FIRB	529900SO83U6I-SM6DL85	2832395-4	HRA36525B			ALBA Group plc & Co. KG	DE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach

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010	020	030	040	050	060	070	080	090	100	110	120	130	140
LC_0000287_CT_FIRB	529900K9B0N5-BT694847	1100627-7			ALV GY Equity	Allianz SE	DE	Large corporate sample	Other financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0000288_CT_FIRB	529900C058B9-OTVFTU36	2033673-1	HRB98981			ASKLEPIOS KLINIKEN GMBH HAMBURG	DE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0000289_CT_FIRB	549300FJWANEI-J25D318	1545974-6				Atlas Copco Energas GmbH	DE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0000290_CT_FIRB	529900YNBT62-HCUPRG10	1106210-6				AUGUST STORCK KG	DE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0000291_CT_FIRB	5299005SHIN9Z-K7GW242	1124841-6	HRB1775	DE0006766504	NDA GY EQUITY	Aurubis AG	DE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0000292_CT_FIRB	529900PXZU3Y-HO6HMD80	1130123-1				Axel Springer SE	DE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0000293_CT_FIRB	529900AJX4TCF-W0QT666	1104883-2				B. Braun Melsungen Aktiengesellschaft	DE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0000294_CT_FIRB	529900PM64W-H8AF1E917	1102017-9	HRB6000	DE000BASF111	BAS GR EQUITY	BASF SE	DE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0000295_CT_FIRB	529900XMQYE-T3NBF2363	2192515-1	HRB101375	DE0005168108	B5A GY EQUITY	Bauer AG	DE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0000296_CT_FIRB	549300J4U55H3-WP1XT59	1109561-9			BAYN GY EQUITY	Bayer AG	DE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0000297_CT_FIRB	YEH5ZCD6E441-RHVHD759	1103190-3			BMW GY EQUITY	Bayerische Motoren Werke AG [BMW AG]	DE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0000298_CT_FIRB	529900SM0FDL-LYATXU36	1103233-1				BAYWA AKTIENGESELLSCHAFT	DE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0000299_CT_FIRB	5299001BUUGX-AREGE533	1103821-3			BTG GR EQUITY	Bertelsmann SE & Co. KGaA	DE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0000300_CT_FIRB	529900H0HULE-N2BZ4604	1114115-7	BWMAHR-B710296		GBF GY Equity	Bilfinger SE	DE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0000301_CT_FIRB	529900XBEZ2E-YI9ZOV89	3010079-6				BMG Rights Management GmbH	DE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0000302_CT_FIRB	529900FOTM78-R9Q9NY89	1163617-2	HRB75534		2340173Z GR EQUITY	BOSCH UND SIEMENS HAUSGERATE GMBH	DE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0000303_CT_FIRB	NNROIXVWJ7CP-SR27SV97	2926464-5			BNR GY EQUITY	Brenntag AG	DE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0000304_CT_FIRB	529900OQDCY-XCLQOAY53	1105482-2				Burda Gesellschaft mit beschränkter Haftung	DE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0000305_CT_FIRB	5299000XH7Y-X33EJZP65	2730972-3				CARL ZEISS AG	DE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0000306_CT_FIRB	52990076MX7K-D2XYCH67	1111099-6	HRB9517	DE000CLS1001	CLS1 GY EQUITY	Celesio AG	DE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0000307_CT_FIRB	529900O4ND7-T8ABIXF67	1235957-6				Claas Kommanditgesellschaft auf Aktien mbH	DE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0000308_CT_FIRB	529900A7YD9-C0LLXM621	1106273-4	HRB3527	DE0005439004	CON GY EQUITY	CONTINENTAL AG	DE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0000309_CT_FIRB					2294277Z GR EQUITY	Coutinho & Ferrostaal GmbH	DE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0000310_CT_FIRB	5299007VZZK-H65OCN774	2781995-2				Cronimet Holding GmbH	DE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach

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010	020	030	040	050	060	070	080	090	100	110	120	130	140
LC_0000311_CT_FIRB	5299008ODF4E-FHRI0G60	2402196-6	HRB8957		7097181Z GR EQUITY	CWS-boco International GmbH	DE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0000312_CT_FIRB	5299005LEM60-UYKU5235	1106512-5				DACHSER Group SE & Co. KG	DE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0000313_CT_FIRB	529900R27D-L06UVNT076	2344103-3	HRB19360		DAI GR EQUITY	Daimler AG	DE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0000314_CT_FIRB	5299006S0UK-N6D9ZP412	2451917-5				DB NETZ AG	DE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0000315_CT_FIRB	529900I2DLZPT-FPENJ05	1106744-4				DEHNER GMBH & CO KG	DE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0000316_CT_FIRB	5299005A2ZE-P6AP7KM81	2537834-0			ANN GF Equity	Vonovia SE	DE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0000317_CT_FIRB	52990063S23-N13HU4E98	1818189-1	HRB50000B		DBHN GR EQUITY	DEUTSCHE BAHN AG	DE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0000318_CT_FIRB	529900PH63HY-J86ASW55	1107110-7	HRB2168		LHA GY EQUITY	DEUTSCHE LUFTHANSA AG	DE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0000319_CT_FIRB	52990063W8K-QHQMF4M43	2623414-6			DPW GF Equity	Deutsche Post Finance B.V.	DE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0000320_CT_FIRB	529900ITHU5-Y51F1S257	1107106-5				DEUTSCHE SPARKASSEN LEASING AG & CO KG	DE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0000321_CT_FIRB	549300V9QSI-G4WX4GJ96	2185287-6	HRB6794		DTE GY EQUITY	DEUTSCHE TELEKOM AG	DE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0000322_CT_FIRB	529900KSWLV9-JYE7NC83	2095980-5	HRB34977			DFS Deutsche Flugsicherung GmbH	DE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0000323_CT_FIRB	529900QTO8D2-QK2TJG32	1107340-0				Diehl Stiftung & Co. KG	DE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0000324_CT_FIRB	529900Y1AT9M-QF6UYT42	2836050-1	HRB203044			DMK DEUTSCHES MILCHKONTOR GMBH BREMEN	DE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0000325_CT_FIRB	529900YZNQ3-MUUZ02M47	1117002-4	HRB242			Douglas Holding AG	DE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0000326_CT_FIRB	5299004W7VTL-PROHR533	1125242-6	HRA8242			DR AUGUST OETKER KG BIELEFELD	DE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0000327_CT_FIRB	529900EWE-X125AULXI58	3008027-9			PAH3 GY EQUITY	Dr Ing HCF Porsche AG	DE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0000328_CT_FIRB	5493005UFVH-Y0PPNKD75	1107708-8	HRB7903HL	DE0005550602	DRW3 GY EQUITY	Drägerwerk AG & Co. KGaA	DE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0000329_CT_FIRB	52990076FKBR9-THZ8C62	2779318-1				DYWIDAG-Systems International GmbH	DE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0000330_CT_FIRB	529900Z8W8S8-J1P7U364	1105067-1	HRA9905			E BREUNINGER GMBH CO STUTTGART	DE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0000331_CT_FIRB	Q9MAIUP40P25-UFBFG033	1134262-3	HRB22315		EOAN GY EQUITY	E.ON SE	DE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0000332_CT_FIRB	5299000MT7P9-STUCL908	1137158-0				Ed. Züblin Aktiengesellschaft	DE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0000333_CT_FIRB	529900JSFZ4T-S59HKD79	2331844-7			EBK GR EQUITY	Energie Baden-Wurttemberg AG [EnBW]	DE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0000334_CT_FIRB	549300OQ94C7-KRGGC351	2177540-8			ASG GY Equity	Envivas Krankenversicherung AG	DE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach

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010	020	030	040	050	060	070	080	090	100	110	120	130	140
LC_0000335_CT_FIRB	529900G1B8AX-ELNRG982				ALV GY Equity	Euler Hermes Deutschland AG	DE	Large corporate sample	Other financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0000336_CT_FIRB	41GUOJQTALQ-HLF39XJ34	1518676-0			154407Z GR EQUITY	Evonik Industries AG (Evonic)	DE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0000337_CT_FIRB	529900L64X6K-ZZW19R71	1108854-9			4501Z GR EQUITY	EWE AG [Energieversorgung Weser-Ems]	DE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0000338_CT_FIRB	529900D7N2PT-TZWFWN57	2579145-0				F.S. Fehrer Automotive GmbH	DE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0000339_CT_FIRB	529900EI7R9SC-EJP4T76	1109776-3	00311027000005			FERROSTAAL GMBH	DE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0000340_CT_FIRB	529900WBP9HF-X10RKB30	1110203-5				FLUGHAFEN MUNCHEN GMBH	DE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0000341_CT_FIRB	529900VHM89-GUAJ1RK35	1114926-7	HRB25		1048Z GR EQUITY	FRANZ HANIEL & CIE GmbH	DE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0000342_CT_FIRB	5299001ERX0-K10IZUL40	1110198-7				FRAPORT AG	DE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0000343_CT_FIRB	XDFJ0CYCOO1F-XRFTQS51	1110492-4	HRB11852	DE0005785604	FRE GY EQUITY	FRESENIUS SE & CO. KGAA	DE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0000344_CT_FIRB	5299006NS9FCL-FHZVL76	1578686-6	HRB714579			Freudenberg SE	DE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0000345_CT_FIRB	529900KXMB40-SPYJD743	2052428-6	HRB36569B		7013717Z GR EQUITY	GAZPROM Germania GmbH	DE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0000346_CT_FIRB	549300PHUU0Z-ZWO8EO07	1122951-5			GEA GR EQUITY	GEA Group AG [Global Engineering Alliance]	DE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0000347_CT_FIRB	529900JGEOQM-CDYOK785	1135188-9				Gelsenwasser AG	DE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0000348_CT_FIRB	529900F916IV-P0TJZK88	1051383-6	HRA11722			GEORG VON HOLTZBRINCK GMBH CO KG STUTTGART	DE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0000349_CT_FIRB	5299006GD4U-WSYZOKC28	2877346-3	HRB56040		GXI GY Equity	Gerresheimer AG	DE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0000350_CT_FIRB	529900OJM5E-X75OD8032	1113335-2				Getreide-Aktiengesellschaft vorm.P. Kruse- Chr.Sieck	DE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0000351_CT_FIRB	529900K6BW-O03KP4GU58	1113443-4				Giesecke & Devrient Gesellschaft mit beschränkter Haftung	DE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0000352_CT_FIRB	529900J0V7C8-Z8MLN980	2943243-2				Gigaset Communications GmbH	DE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0000353_CT_FIRB	529900LPAX2-H9S4NKU05	1215951-3				Gothaer Finanzholding AG	DE	Large corporate sample	Other financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0000354_CT_FIRB	529900F4P4RV4-Z50PI82	1114066-2	HRB527			GROSSKRAFTWERK MANNHEIM AG MANNHEIM	DE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0000355_CT_FIRB	HD52L5PJVBXJU-UX81539	2294348-4			HPL GR EQUITY	Hapag-Lloyd AG	DE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0000356_CT_FIRB	5299007CE1VJ-WKM99H49	1130882-2	HRB2680KI		4729Z GR EQUITY	Hauptgenossenschaft Nord AG	DE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0000357_CT_FIRB	529900MKHOF-QI4A0XC48	2873755-9				HAWE Hydraulik SE	DE	Large corporate sample	non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0000358_CT_FIRB	529900221071L9-199GO56	2588017-0				HDI Versicherung AG	DE	Large corporate sample	Other financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach

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010	020	030	040	050	060	070	080	090	100	110	120	130	140
LC_0000359_CT_FIRB	529900755OZX-M37H4975	1115355-8				Heckler & Koch GmbH	DE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0000360_CT_FIRB	LZ2C6E0W5W7-LQMX5ZI37	1126630-1	HRB330082	DE0006047004	HEI GY EQUITY	HEIDELBERGCEMENT AG	DE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0000361_CT_FIRB	529900ZM98OI-STG16932	1115394-7			HDD GY Equity	Heidelberger Druckmaschinen AG	DE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0000362_CT_FIRB	529900PLX4ADJ-FWIY024	1135805-8			2550Z GR EQUITY	Hella KGaA Hueck & Co	DE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0000363_CT_FIRB	52990027B9AR-Y5AC8476	1115622-1				HELM AG	DE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0000364_CT_FIRB	549300VZCL1H-TH4O4Y49	1115688-2	HRB4724	DE0006048408	HEN3 GY EQUITY	HENKEL AG & CO. KGAA	DE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0000365_CT_FIRB	5493007EO7JOP-WXHBJ27	1740986-3	HRB3364			Heraeus Holding GmbH	DE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0000366_CT_FIRB	529900BVZYMV-DRRSXY68	1306869-7	HRB390485		3540636Z GR EQUITY	HERRENKNECHT AKTIENGESELLSCHAFT	DE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0000367_CT_FIRB	529900O7US4N-P0J6XD12	1179777-6				HETTICH HOLDING GMBH & CO OHG	DE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0000368_CT_FIRB	529900Y25S8N-ZIYTT924	1116241-9			HOT GY EQUITY	Hochtief AG	DE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0000369_CT_FIRB	5299008WW53-GLXRORN29	1350826-2	HRB2311		HBM GY Equity	Hornbach-Baumarkt-AG	DE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0000370_CT_FIRB	529900LFVU534-EBRXD13	1104693-5				HUGO BOSS AG	DE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0000371_CT_FIRB	TSI2PJM6EPETE-Q4X1U25	2443536-4			IFX GY Equity	Infineon Technologies AG	DE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0000372_CT_FIRB	529900FFRTWZ-QXTTUB07	1193155-7			7573220Z GR EQUITY	Intersnack Knabber-Gebäck GmbH & Co. KG	DE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0000373_CT_FIRB	529900DJMOF0-DTSWHO38	2850239-1	HRB40163			JUWI AG WÖRRSTADT	DE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0000374_CT_FIRB	529900YURAY-D4IJX2J91	1128982-4	HRB2669		SDF GY Equity	K+S Aktiengesellschaft	DE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0000375_CT_FIRB	1AW6P2GG0FOI-NEBZUQ05				VOD LN Equity	Kabel Deutschland Vertrieb und Service GmbH.	DE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0000376_CT_FIRB	529900WFRVF4-SQ2EV734	1121308-9	HRA102851		509821Z GR EQUITY	Kaufland Stiftung & Co. KG	DE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0000377_CT_FIRB	529900CQ31C-N6GV5LL52	2821686-9	NRWDUHR-B20486		KCO GY Equity	Kloeckner & Co. S.E.	DE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0000378_CT_FIRB	5299001GRRO0-Z25YZT52	1130169-4				Knorr-Bremse AG	DE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0000379_CT_FIRB	529900IQ90WS-XBWSTD78	1131272-5				KOENIG & BAUER AKTIENGESELLSCHAFT	DE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0000380_CT_FIRB	529900LUYJ0V8-SOOT260	1173404-3	HRA4415		3612759z gr equity	KRAFTVERKEHR NAGEL GMBH & CO. KG	DE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0000381_CT_FIRB	529900MA-U9591GT2S236	2849255-1				KraussMaffei Technologies GmbH	DE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0000382_CT_FIRB	529900NY2GSZ-WWUBW049	1120219-9				KRONES Aktiengesellschaft	DE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach

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010	020	030	040	050	060	070	080	090	100	110	120	130	140
LC_0000383_CT_FIRB	529900BVAE-T534PD7C28	1119133-5	HRB21016	DE0006292006	KSB3 GY EQUITY	KSB Aktiengesellschaft	DE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0000384_CT_FIRB	529900VPRFDDI-N7BE119	1117324-2	HRB22709		IWKG IX Equity	KUKA AG	DE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0000385_CT_FIRB	529900FR2K4P9-L9XLV21	1119187-1				KWS SAAT SE	DE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0000386_CT_FIRB	529900PTLRE72-EMYIJ77	2451186-7	HRB53652		LXS GF Equity	Lanxess AG	DE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0000387_CT_FIRB	5299002HNCMI-UBHOMK35	1121223-0	HRB202	DE0005408884	LEO GY EQUITY	Leoni AG	DE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0000388_CT_FIRB	529900EW0ZH7-KAZ11H71	1797294-4				Lidl Stiftung & Co. KG	DE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0000389_CT_FIRB	WTV8QGD5U-D7MMD4HS345	1121375-8			LIN GY Equity	Linde AG	DE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0000390_CT_FIRB	529900SL1W4K-HVE18T81	1121582-9				LOHMANN + Co. AG	DE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0000391_CT_FIRB	52990098TR1QJ-BWIYG58	1147145-5				MAHLE GmbH	DE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0000392_CT_FIRB	52990018UP-G26YRFSM46	1122332-8	HRB179426	DE0005937007	MAN GR EQUITY	MAN SE	DE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0000393_CT_FIRB	5299009Z8B0Y-E4ECMJ92	1044964-3				Media-Saturn Holding GmbH	DE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0000394_CT_FIRB	5299009WLGR-OB3HKM878	1522457-9				MEGGLE AKTIENGESELLSCHAFT	DE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0000395_CT_FIRB	529900OAREIS0-MOPTW25	2198479-4	HRB6164		MRK GF Equity	Merck KGaA	DE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0000396_CT_FIRB	5299001X9L42-HXEBCZ51	1188960-7			MEO GY EQUITY	Metro AG	DE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0000397_CT_FIRB	529900JAY79M-T50JBH87					MEYER WERFT GMBH	DE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0000398_CT_FIRB	213800E45LWM-BVNF3R85	3052190-0	NRWGRHRB8959		MNDI LN Equity	Mondi Consumer Packaging International AG	DE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0000399_CT_FIRB	529900807L67J-Y81RD65	2755947-5			MTX GY Equity	MTU Aero Engines AG	DE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0000400_CT_FIRB	529900ISR2VNZ-V1C0T93	1182822-5				MVV Energie AG	DE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0000401_CT_FIRB	529900UXIU-W801PQDI37	2597701-8				N-ERGIE AG	DE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0000402_CT_FIRB	529900HVDYCU-WVD0OE76	2551585-9				NORDEX SE	DE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0000403_CT_FIRB	549300UH52Z-S8O00MO03	1125476-0				Osram GmbH	DE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0000404_CT_FIRB	529900LMI5FN0-KFOE272	1125552-8	HRA62024		OTVR GR EQUITY	OTTO (GMBH & CO.KG)	DE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0000405_CT_FIRB	529900ELIX8Z8-PQ6CU28	2593300-3				PAPIERFABRIK PALM GMBH & CO.KG	DE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0000406_CT_FIRB	529900HT3KJH-BHNHDT64	1397102-3	HRB6100		259743Z GR EQUITY	PERI GmbH	DE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach

Counterparty code	Legal entity identifier (LEI)	Credit register code	Commercial register code	ISIN code	Bloomberg ticker	Name	Geographical area	Portfolio name	Sector of counterparty	Type of exposure	Type of facility	Type of risk	Regulatory approach
010	020	030	040	050	060	070	080	090	100	110	120	130	140
LC_0000407_CT_FIRB	52990037VWJG-YKGP9877	1131747-6	HRA3551		2590Z GR EQUITY	PHOENIX Pharmahandel GmbH & Co KG	DE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0000408_CT_FIRB	5299008XQJHP-TOF8R354	2696731-5	241336g		661074Z GR EQUITY	Porsche Corporate Finance GmbH	DE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0000409_CT_FIRB	529900NY0WW-QUKOMWQ37	2399699-4			PSM GY EQUITY	ProSiebenSat 1 Media SE	DE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0000410_CT_FIRB	529900Z5KBA9-KJP6EK09	1196360-0				R+V Versicherung AG	DE	Large corporate sample	Other financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0000411_CT_FIRB	5299001OU9CS-E29O6S05	1127893-4			RHM GY EQUITY	Rheinmetall AG	DE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0000412_CT_FIRB	529900F0LT5O-P4SV6122	1104684-4				Robert Bosch GmbH	DE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0000413_CT_FIRB	529900BZ1C5-S5WQENF25	2820967-4	HRB721056			ROLLS ROYCE POWER SYSTEMS AG FRIEDRICHSHAFEN	DE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0000414_CT_FIRB	529900GB7KC-A94ACC940	2531238-0	HRB14525	DE0007037129	RWE GY EQUITY	RWE AKTIENGESELLSCHAFT	DE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0000415_CT_FIRB	529900Q5SR06-C5T8NO26	1128992-3	HRB8372		7015557Z GR EQUITY	Salzgitter Mannesmann Handel GmbH	DE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0000416_CT_FIRB	529900D6BF99L-W9R2E68	1308819-0			SAP GY EQUITY	SAP SE	DE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0000417_CT_FIRB	529900JL0HDV-GZMUJF32	3043578-8				Schaeffler Verwaltung Zwei GmbH	DE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0000418_CT_FIRB	529900D8QM-D1LL0E2393	2800313-5				Schletter GmbH	DE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0000419_CT_FIRB	529900DG0F6A-GQAP6N55	1131407-7	55234831			SCHOLZ Holding GmbH	DE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0000420_CT_FIRB	5299009QTM3S-JL9BNR19	2209676-2				Schott AG	DE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0000421_CT_FIRB	529900ZCRUJ3-J5PYWX81	2577577-6			RPW GR EQUITY	SENVION GmbH	DE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0000422_CT_FIRB	52990038IB31T-YK07X63	1129569-8			SGL GY Equity	SGL Carbon SE	DE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0000423_CT_FIRB	W38RGI023J3W-T1HWRP32	1129508-6	HRB12300B		SIE GY EQUITY	Siemens Aktiengesellschaft	DE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0000424_CT_FIRB	529900M1LIO0-SLOBAS50	1532176-3	HRB1562	DE0003304002	SOW GY EQUITY	Software AG	DE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0000425_CT_FIRB	549300WM0X4-AUT710770	3278292-2				Springer Science+Business Media Deutschland GmbH	DE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0000426_CT_FIRB	529900FMTTLM-H0P0DL10	1473528-6				STADA Arzneimittel Aktiengesellschaft	DE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0000427_CT_FIRB	549300YTRYZP-M57T3319	1132051-2				STADTWERKE HANNOVER AG	DE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0000428_CT_FIRB	529900QOJG-J2975GD560	2971375-7				Stahlgruber Otto Gruber AG	DE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0000429_CT_FIRB	5299003M4PGU-GL48LS74	3094881-4				Styrolution Group GmbH	DE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0000430_CT_FIRB	529900Y2V1Q-WBDCBT818	2653119-4				Südwestdeutsche Medien Holding GmbH	DE	Large corporate sample	non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach

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010	020	030	040	050	060	070	080	090	100	110	120	130	140
LC_0000431_CT_FIRB	529900S8QN-B101D40S72	1130211-4			SZU GY EQUITY	Sudzucker AG	DE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0000432_CT_FIRB	529900D82I6-R9601CF26	2819960-2	HRB200436			SYMRISE AG HOLZMINDEN	DE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0000433_CT_FIRB	529900P710MO-UBKZDL27	2269857-5	HEESHRB85143			Techem GmbH	DE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0000434_CT_FIRB	529900COI81I-T9N2Y682	3009289-4	HRB180660			THÜGA HOLDING GMBH + CO KGAA MÜNCHEN	DE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0000435_CT_FIRB	549300UDG16D-OYUPR330	2411649-3	HRB9092	DE0007500001	TKA GR EQUITY	THYSSENKRUPP AG	DE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0000436_CT_FIRB	529900JBK6KN-C4HSW032	1672825-5				Tönnies Holding GmbH & Co. KG	DE	Large corporate sample	non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0000437_CT_FIRB	52990021AYVJL-L2XMK94	2182800-9	HRB16654		7010965Z GR EQUITY	TRIMET ALUMINIUM SE	DE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0000438_CT_FIRB	529900SL2WSP-V293B552	1126744-0			TUI1 GY EQUITY	TUI AG	DE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0000439_CT_FIRB	3VEKWPJHTD4N-KMBVG947	2353095-9				United Internet AG	DE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0000440_CT_FIRB	XQMNIROSQA-S7Y9TT7I97		NRWKOHR-A24116		LBTYA UW Equity	Unitymedia Hessen GmbH & Co. KG	DE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0000441_CT_FIRB	529900I1IDJLEX-FUYN67	3340688-5				WELTBILD GMBH & CO. KG, AUGSBURG	DE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0000442_CT_FIRB	529900AGED6PJ-E9AVL37	3185940-8				Vier Gas Transport GmbH	DE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0000443_CT_FIRB	52990023338VF-V5AIN59	1134669-9	HRA3389			VIESSMANN WERKE GMBH CO KG ALLENDORF	DE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0000444_CT_FIRB	W24EDTPHEV8-NJOD4FA29	1627667-7				VNG-Verbundnetz Gas Aktiengesellschaft	DE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0000445_CT_FIRB	5299004TYSI0-Z73QUE46	1227804-0	HRB725621			Voith GmbH	DE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0000446_CT_FIRB	529900NNUPAG-GOMPXZ31	1134796-0			VOW3 GY EQUITY	Volkswagen AG [VW]	DE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0000447_CT_FIRB	0NURKC5Q3CJY-ZPPK5046	1134904-0				WACKER CHEMIE AG	DE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0000448_CT_FIRB	529900KKY5IM-BX35M241	2679160-8	HRB7736			Wasser und Gas Westfalen GmbH	DE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0000449_CT_FIRB	529900KQ44OJ-DIDU6J81	1135571-6				WEPA Hygieneprodukte GmbH	DE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0000450_CT_FIRB	5299006E92-R0717GXP27	3189637-6	HRA16706		0892272D GR EQUITY	WINGAS GmbH	DE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0000451_CT_FIRB	529900A8LX4K-L0YUTH71	2543621-3			WDI GY Equity	Wirecard AG	DE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0000452_CT_FIRB	529900CAYOW-B8YIG7X25	1136858-6				ZF FRIEDRICHSHAFEN AG	DE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0000453_CT_FIRB	549300D2K6PK-KKXVNN73		22756214	DK0010244425	MAERSKB DC EQUITY	A.P.Møller-Mærsk A/S	DK	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0000454_CT_FIRB			63965812			A/S SCHOUW & CO	DK	Large corporate sample	Other financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach

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010	020	030	040	050	060	070	080	090	100	110	120	130	140
LC_0000455_CT_FIRB	549300ADWY-S7RRJ8BG19		14244441			Aalborg Portland A/S	DK	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0000456_CT_FIRB	549300Y047DQ-V30CKT47		49723911			ABENA HOLDING A/S	DK	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0000457_CT_FIRB	549300PLP6WV-TICKLD32		10526949			ALM. BRAND FORSIKRING A/S	DK	Large corporate sample	Other financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0000458_CT_FIRB	529900IJ6T4P1-O10R377		25313763			ARLA FOODS A.M.B.A	DK	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0000459_CT_FIRB			25511484			Atea A/S	DK	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0000460_CT_FIRB	213800KB128I-K92MCD10		44782510			AVK Holding A/S	DK	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0000461_CT_FIRB	2138009LJ6FGT-V868W59		22069519			BYGMA GRUPPEN A/S	DK	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0000462_CT_FIRB	5493008Y-L42784DMWN61		25508343	DK0010181676	CARLB DC EQUITY	Carlsberg Breweries A/S	DK	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0000463_CT_FIRB			27626904			Catering Engros A/S	DK	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0000464_CT_FIRB	213800JF2XSR5-NXGL660		12760043			Cheminova A/S	DK	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0000465_CT_FIRB	549300MKPW8-ZF3E8MW37		28318677			Chr. Hansen Holding A/S	DK	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0000466_CT_FIRB	213800AWZ8-U3FVALIO26		26259495			Coop Danmark A/S	DK	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0000467_CT_FIRB	213800UW822-WLK2HZF47					Copenhagen Airports Denmark ApS	DK	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0000468_CT_FIRB	529900BWY373-HVUNIC90		28527411			Dagrofa ApS	DK	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0000469_CT_FIRB			13878595			Dagrofa S-Engros A/S (Foodservice)	DK	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0000470_CT_FIRB	213800FJJH5XF-NFIAK90		23256118			Damstahl A/S	DK	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0000471_CT_FIRB	549300712KABJ-NYPD639		20165715			DANFOSS A/S	DK	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0000472_CT_FIRB			59789317			Danish Agro A.M.B.A	DK	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0000473_CT_FIRB	21380063C9W-S18D6WJ21		26121264			Danish Crown A/S	DK	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0000474_CT_FIRB	2138007QUZX-QLFGCSV45		24246930			DANSK LANDBRUGS GROVVAR-ESELSKAB A	DK	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0000475_CT_FIRB	549300FQY6M-X8USM0112		35954716		4166777Z DC EQUITY	Dansk Supermarked A/S	DK	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0000476_CT_FIRB	549300JUFTJMO-TC28B39		28113951			Danske Commodities A/S	DK	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0000477_CT_FIRB	213800ZCQ8X5-QYJWVQ60		42344613			Det Danske Hedeselskab	DK	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0000478_CT_FIRB	549300JZVW1-Y1UZ5UK38		14194711			DFDS A/S	DK	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach

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010	020	030	040	050	060	070	080	090	100	110	120	130	140
LC_0000479_CT_FIRB	W9NG6WMZIYE-U8VEDOG48		36213728			DONG Energy A/S	DK	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0000480_CT_FIRB	529900X41C0B-SLK67H70		58233528	DK0060079531	DSV DC EQUITY	DSV A/S	DK	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0000481_CT_FIRB	213800K83X1-E9HF1MD69		55828415			DT Group A/S	DK	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0000482_CT_FIRB	529900C0U279-ORGJC950		45349918			Ecco Sko A/S	DK	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0000483_CT_FIRB	213800Z47P2H-ZJKJSK23		75272014			EGM. INT. HOLD A/S	DK	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0000484_CT_FIRB	549300JN1F17U-XJMM315		17225898			ENERGI DANMARK A/S	DK	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0000485_CT_FIRB	5299003X050C-WGDW1Z87					Energinet.dk SOV	DK	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0000486_CT_FIRB	213800MXXDG-Q3ITPXI41		58180912	DK0010234467		FLSMIDTH & CO. A/S	DK	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0000487_CT_FIRB	549300036WZ-GCBDPDZ92					GF-Forsikring A/S (Unsolicited Ratings)	DK	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0000488_CT_FIRB	5493006R4KC2-OI5D3470		56759913			H. Lundbeck A/S	DK	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0000489_CT_FIRB	213800HTGI1C-TA7CKP20		34728712			Hedegaard A/S	DK	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0000490_CT_FIRB	213800NLXK98-F6PC2R37					ISS A/S	DK	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0000491_CT_FIRB	549300RIPH-N847476O42					J. LAURITZEN A/S	DK	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0000492_CT_FIRB	54930032G32-N1F8JBV10					KIRKBI INVEST A/S	DK	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0000493_CT_FIRB	UGKYQUOFW6-QSIS3P4P93		47458714		LEGO DC EQUITY	LEGO System A/S	DK	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0000494_CT_FIRB	52990077KVK7-QCK2NG31		56759514			LEO PHARMA A/S	DK	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0000495_CT_FIRB	529900B5B2U7-TIJN7757					MONJASA A/S	DK	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0000496_CT_FIRB	213800WNLA5-AH3U4WI67		12562233			MT HØJGAARD A/S	DK	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0000497_CT_FIRB	549300UQ0QR-C1KXGRE08		20293195			NEAS Energy A/S	DK	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0000498_CT_FIRB			10845858			Nellemann Holding A/S	DK	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0000499_CT_FIRB	529900197LKW-CEQ0NL18		62725214			NKT HOLDING A/S	DK	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0000500_CT_FIRB	2138007XB7AU-OGS4N159		11142141			NORDIC SEAFOOD A/S	DK	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0000501_CT_FIRB	2138005ON7K-F6M74P542		81203113			Nordisk Dæk Import A/S	DK	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0000502_CT_FIRB	549300DAQ1CV-T6CXN342				NOVOB DC Equity	Novo Nordisk A/S	DK	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach

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010	020	030	040	050	060	070	080	090	100	110	120	130	140
LC_0000503_CT_FIRB	529900T6WNZXD2R3JW38		10007127			NOVOZYMES A/S	DK	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0000504_CT_FIRB	213800LALFCP5FJXW153		62497718			Nowaco A/S	DK	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0000505_CT_FIRB	213800PRY3GUP6B5GG04		39170418			OK A.m.b.A.	DK	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0000506_CT_FIRB	213800RE7TE67AUCJS21		11369677			Polar Seafood Denmark	DK	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0000507_CT_FIRB	213800QRC7LNX935OZ09		54879415			Rockwool International A/S	DK	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0000508_CT_FIRB			42997811			SANISTÅL A/S	DK	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0000509_CT_FIRB	549300M5XVDYG4I7CC28		14049673			Scan Global Logistics	DK	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0000510_CT_FIRB	5299003KG4JS99TRML67		31080185			SCANDINAVIAN TOBACCO GROUP A/S	DK	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0000511_CT_FIRB	529900N96EOVRB114D28		14773908	DK0060228559	TDC DC EQUITY	TDC A/S	DK	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0000512_CT_FIRB	549300ZSIJREG4GDWJ45					Topdanmark A/S	DK	Large corporate sample	Other financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0000513_CT_FIRB	213800A5UXABGUQ3PX11		22460218			TORM A/S	DK	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0000514_CT_FIRB	213800BIA5L8OPBER229					Tryg Forsikring A/S	DK	Large corporate sample	Other financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0000515_CT_FIRB	213800O8J7U9F8Q8VQ80					Tryg Garantiforsikring A/S	DK	Large corporate sample	Other financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0000516_CT_FIRB			14003606			Tulip Food Company A/S	DK	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0000517_CT_FIRB	549300265J2OBLO6M470		25481968			Verdo A/S	DK	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0000518_CT_FIRB	549300DYMC8BGZZC8844		00311171460005			VESTAS WIND SYSTEMS A/S	DK	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0000519_CT_FIRB	213800RM6L9LN78BVA56		71186911			WILLIAM DEMANT HOLDING A/S	DK	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0000520_CT_FIRB	5493005044RTLQ5RZU70					Eesti Energia AS	EE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0000521_CT_FIRB	549300YENFNR57ZJ3X76					ABENER ENERGIA S A	ES	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0000522_CT_FIRB	8ZQH7RR6DBQZIX8PEQ84	ESA41002288	A41002288		ABG/P SM EQUITY	ABENGOA S A	ES	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0000523_CT_FIRB	549300GKFVWI02JQ5332	ESA08209769	A08209769		ABE SM EQUITY	ABERTIS INFRAESTRUCTURAS SA	ES	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0000524_CT_FIRB	54930002KP75TLLLNO21	ESA31768138	A31768138		ANA SM EQUITY	ACCIONA ENERGIA S A	ES	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0000525_CT_FIRB	95980020140005558665	ESA28004885	A28004885		ACS SM EQUITY	Actividades de Construccion y Servicios SA [ACS Group]	ES	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0000526_CT_FIRB	213800NKU21ZN7P7RT54	ESA84409408	A84409408		AMS SM EQUITY	Amadeus IT Group SA	ES	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach

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010	020	030	040	050	060	070	080	090	100	110	120	130	140
LC_0000527_CT_FIRB		ESA26019992	A26019992		0468005D SM EQUITY	AQUALIA GESTION INTEGRAL DEL AGUA S A	ES	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0000528_CT_FIRB	95980020140005491929		A78839271		A3M	ATRESMEDIA CORPORACION DE MEDIOS DE COMUNICACION S. A.	ES	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0000529_CT_FIRB	549300MXEGOT8MV1B924	ESA62186556	A62186556		ONO SM EQUITY	CABLEUROPA SA	ES	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0000530_CT_FIRB	549300CGERG48M7P5E96					CENTROS COMERCIALES CARREFOUR S A	ES	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0000531_CT_FIRB		ESA46146387	A46146387		0612929D SM EQUITY	COBRA INSTALACIONES Y SERVICIOS SA	ES	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0000532_CT_FIRB		ESA20001020	A20001020		CAF SM EQUITY	CONSTRUCCIONES Y AUXILIAR DE FERROCARRILES (CAF) S.A.	ES	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0000533_CT_FIRB	95980020140005319366	ESA48012009	A48012009		OLE SM EQUITY	DEOLEO SA	ES	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0000534_CT_FIRB	54930063C6K2TNFL6H10					DISTRIBUIDORA INTERNACIONAL DE ALIMENTACION	ES	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0000535_CT_FIRB		ESA15139314	A15139314		DRC SM EQUITY	DRAGADOS S A	ES	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0000536_CT_FIRB	529900U1P1JEV71EBO44	ESA28006104	A28006104		4367465Z SM EQUITY	EADS CONSTRUCCIONES AERONAUTICAS S A	ES	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0000537_CT_FIRB	95980020140005374753	ESA28017895	A28017895		1082z sm equity	EL CORTE INGLES S A	ES	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0000538_CT_FIRB	95980020140005491250		A48027056		ENO	ELECNOR S.A.	ES	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0000539_CT_FIRB	213800VIN4XHLVFIOE10		A86484334		ENG SQ Equity	Enagas Transportes, S.A.U.	ES	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0000540_CT_FIRB	549300LHK07F2CHV4X31	ESA28023430	A28023430		ELE SM EQUITY	ENDESA SA	ES	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0000541_CT_FIRB	95980020140005732198					ESCAL UGS S L	ES	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0000542_CT_FIRB	95980020140005757903	ESA81939209	A81939209		FER SM EQUITY	Ferrovial SA	ES	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0000543_CT_FIRB	95980020140005178328	ESA28037224	A28037224		FCC SM EQUITY	FOMENTO DE CONSTRUCCIONES Y CONTRATAS SA	ES	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0000544_CT_FIRB	549300CKUXDA0CKRQJ56	ESA80477144	A80477144		GAM SM EQUITY	GAMESA ENERGIA S A	ES	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0000545_CT_FIRB	TL2N6M87CW970S5SV098	ESA08015497	A08015497		GAS SM EQUITY	GAS NATURAL S.D.G. S.A.	ES	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0000546_CT_FIRB	95980020140005484363	ESB48943864	B48943864		495294Z SM EQUITY	GESTAMP AUTOMOCION S L	ES	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0000547_CT_FIRB		ESA58389123	A58389123		GRF SM EQUITY	GRIFOLS S A	ES	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0000548_CT_FIRB	213800OILC5Q9AR63B63		A09092305			Grupo Antolin-Irausa, S.A.	ES	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0000549_CT_FIRB		ESA84173947	A84173947		1234Z SM EQUITY	GRUPO ISOLUX CORSAN SA	ES	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0000550_CT_FIRB	5QK37QC7NWOJ8D7WVQ45	ESA48010615	A48010615		IBE SM EQUITY	Iberdrola SA	ES	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach

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010	020	030	040	050	060	070	080	090	100	110	120	130	140
LC_0000551_CT_FIRB	549300GEL7LRGKK0DG70					Iberia Lineas Aereas de Espana S.A.	ES	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0000552_CT_FIRB	GGYEFW27TI7Q3C3XB343					INDUSTRIA DE DISEÑO TEXTIL S A	ES	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0000553_CT_FIRB	95980020140005007414					INMOBILIARIA COLONIAL SA	ES	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0000554_CT_FIRB	549300D4HOJHH0LSET81	ESA41694266	A41694266		4516287Z SM EQUITY	INSTALACIONES INABENSA S A	ES	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0000555_CT_FIRB	95980020140005317620					ISOLUX INGENIERIA, S.A.	ES	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0000556_CT_FIRB	95980020140005606874					IZASA DISTRIBUCIONES TECNICAS S.A.	ES	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0000557_CT_FIRB	529900S4UWJNVO9LEH81		A60195278		4374129Z	LIDL SUPERMERCADOS S.A.	ES	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0000558_CT_FIRB	UIUPNLHSQI58ZL7O2J82		A78346558		MAP SQ Equity	Mapfre Re, Compania de Reaseguros, S.A.	ES	Large corporate sample	Other financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0000559_CT_FIRB	95980020140005021479	ESA79075438	A79075438			MEDIASET ESPAÑA COMUNICACION S.A.	ES	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0000560_CT_FIRB		ESA78304516	A78304516		MEL SM EQUITY	Melia Hotels International SA	ES	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0000561_CT_FIRB	95980020140005311703					NAVANTIA S A	ES	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0000562_CT_FIRB	95980020140005395317	ESA48010573	A48010573		OHL SM EQUITY	OBRASCON HUARTE LAIN S A	ES	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0000563_CT_FIRB		ESA36603587	A36603587		PVA SM EQUITY	PESCANOVA SA	ES	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0000564_CT_FIRB	549300N94L4D5NDBFG97	ESA28430882	A28430882			PROSEGUR COMPAÑIA DE SEGURIDAD S.A.	ES	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0000565_CT_FIRB	549300070W8XSY31XK130	ESA78003662	A78003662		REE SM EQUITY	Red Electrica de Espana SA	ES	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0000566_CT_FIRB	BSYCX13Y0NOTV14V9N85		A78374725	ES0273516007	REP GY Equity	Repsol, S.A.	ES	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0000567_CT_FIRB		ESA08000820	A08000820		DMM XT EQUITY	S A DAMM	ES	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0000568_CT_FIRB	549300QHD5DP0GOPGX63					SOVENA ESPANA SA	ES	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0000569_CT_FIRB	213800JEZBUPZKWJGF49	ESA28092583	A28092583		TRE SM EQUITY	TECNICAS REUNIDAS S A	ES	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0000570_CT_FIRB	549300EEJH4FEPDBBR25		KvK 24269798 0000		TEF SM EQUITY	TELEFONICA SA	ES	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0000571_CT_FIRB		ESA08356727	A08356727		TST SM EQUITY	TESTA INMUEBLES EN RENTA S. A.	ES	Large corporate sample	Other financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0000572_CT_FIRB	549300FM9ZIJB5FCS825					TWINS ALIMENTACION SA	ES	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0000573_CT_FIRB	95980020140005462150	ESA79524054	A79524054		571979Z	URBASER S.A.	ES	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0000574_CT_FIRB	5299008CBH6EAEH1VZ37	ESA28293348	A28293348			WORLD DUTY FREE GROUP S.A. U.,	ES	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach

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010	020	030	040	050	060	070	080	090	100	110	120	130	140
LC_0000575_CT_FIRB	743700FHGZEV5UGCB005			FI0009010391	AHL1V FH EQUITY	Ahlstrom Oyj	FI	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0000576_CT_FIRB	529900Q14KI1SCMIMO82					Bayer Nordic SE	FI	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0000577_CT_FIRB	5493002B0GOVF42KWX33					Cargotec Oyj	FI	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0000578_CT_FIRB	549300P8N0P6KDGTJ206			XS0946179529	TY2 GS Equity	Citycon OYJ	FI	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0000579_CT_FIRB	743700TU2S3DXWGU7H32		0116510-6	XS0973806861	EIA GM Equity	Elisa Corporation	FI	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0000580_CT_FIRB	7437006ZZI1F7CUA5518					Fingrid Oyj	FI	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0000581_CT_FIRB	213800SB6EOB8SSK9W63			FI0009003230	FIA1S FH EQUITY	Finnair Oyj	FI	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0000582_CT_FIRB	743700BKTW4EQIVKYY42			FI0009000400	FIS1V FH EQUITY	Fiskars Oyj	FI	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0000583_CT_FIRB	635400IUIZZIUJSAMF76			FI0009007132	FUM1V FH EQUITY	Fortum Oyj	FI	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0000584_CT_FIRB	74370031Y7RK5H88CQ48			FI0009004824	KRA1V FH EQUITY	Kemira Oyj	FI	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0000585_CT_FIRB	743700OX6HSVMCAHPB95					KESKO OYJ	FI	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0000586_CT_FIRB	2138001CNF45JP5XZK38	1927400-1	HRB57225		KC4 GR EQUITY	Kone GmbH	FI	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0000587_CT_FIRB	2138007FRMWVPUDCMA45			FI0009007835	MEO1V FH EQUITY	Metso Oyj	FI	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0000588_CT_FIRB	5493009GY1X8GQ66AM14			FI0009013296	NES1V FH EQUITY	Neste Oil Oyj	FI	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0000589_CT_FIRB	549300A0JPRWG1KI7U06			FI0009000681	NOK1V FH EQUITY	Nokia Oyj	FI	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0000590_CT_FIRB	743700YQIO8Y4L4WKR40					Nokian Renkaat Oyj	FI	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0000591_CT_FIRB	74370061PO7C10E3PA54					Norilsk Nickel Harjavalta Oy	FI	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0000592_CT_FIRB	5493009YRUJJDCFF0R80			FI0009002422	OUT1V FH EQUITY	Outokumpu Oyj	FI	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0000593_CT_FIRB	549300R0VN9C371W0E07			FI0009014575	OTE1V FH EQUITY	Outotec Oyj	FI	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0000594_CT_FIRB	743700X6KUJ0Z8GJIF03					POHJOLAN VOIMA OY	FI	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0000595_CT_FIRB	743700CIR72J2LJZO637					Ramirent Oyj	FI	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0000596_CT_FIRB	743700XJC24THUPK0S03			FI0009007694	SAA1V FH EQUITY	Sanoma Oyj	FI	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0000597_CT_FIRB	743700IFQI6W89M1IY95					STOCKMANN OYJ ABP	FI	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0000598_CT_FIRB	7437000ZP669LKUTZ738				STERV FH EQUITY	Stora Enso Oyj	FI	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach

Counterparty code	Legal entity identifier (LEI)	Credit register code	Commercial register code	ISIN code	Bloomberg ticker	Name	Geographical area	Portfolio name	Sector of counterparty	Type of exposure	Type of facility	Type of risk	Regulatory approach
010	020	030	040	050	060	070	080	090	100	110	120	130	140
LC_0000599_CT_FIRB	743700LQ48IZB-TZN4S52		0196656-0	XS1043513529		Teollisuuden Voima Oyj(TVO)	FI	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0000600_CT_FIRB	743700PKLY067-IZIF588					Tikkurila Oyj	FI	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0000601_CT_FIRB	213800EC6PW5-VU4J9U64			FI0009005987	UPM1V FH EQUITY	UPM-Kymmene Oyj	FI	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0000602_CT_FIRB	743700G7A9J1P-HM3X223			FI0009003727	WRT1V FH EQUITY	Wärtsilä Oyj Abp	FI	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0000603_CT_FIRB	549300TLDC3I-QX97WU26					Wihuri Packaging Oy	FI	Large corporate sample	Other financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0000604_CT_FIRB	529900M13G-M4VSTE6W80					YIT Oyj	FI	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0000605_CT_FIRB	969500QZC2Q0-TK11NV07				AC FP EQUITY	Accor SA	FR	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0000606_CT_FIRB	969500PJMBSFH-YC37989				ADP FP Equity	Aeroports de Paris S.A. (ADP)	FR	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0000607_CT_FIRB	969500AQW31-GYO8JZD66			FR0000031122		AIR FRANCE -KLM	FR	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0000608_CT_FIRB	969500MMPQV-HK671GT54				AI FP EQUITY	Air Liquide SA	FR	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0000609_CT_FIRB	969500RAZNDF-VFATTJ14					ALCATEL LUCENT INTERNATIONAL	FR	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0000610_CT_FIRB	969500CCRD8G-YWLG6R54		542019096	FR0000130007	ALU FP EQUITY	Alcatel Lucent S.A.	FR	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0000611_CT_FIRB	969500TZFFAS8-XMVPQ44				ALALF UV Equity	ALCATEL-LUCENT SA	FR	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0000612_CT_FIRB	549300W64S5-Q0I46LK20					ALSTOM HOLDINGS SA	FR	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0000613_CT_FIRB	969500032TUYM-W11FB530				ALO FP EQUITY	Alstom SA	FR	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0000614_CT_FIRB	9695007B0RXQ-CHHTGR34		305207169		AREVA FP EQUITY	AREVA NC	FR	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0000615_CT_FIRB	96950026BLI-V09FMSM49				AKE FP EQUITY	Arkema Group SA	FR	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0000616_CT_FIRB					ATO FP EQUITY	Atos Origin SA	FR	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0000617_CT_FIRB	213800U12KW-YZEECZ934		572139996		ASF FP EQUITY	AUTOROUTES DU SUD DE LA FRANCE SA	FR	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0000618_CT_FIRB	9695002SV2VP9-CU42826				ARR FP EQUITY	Autoroutes Paris-Rhin-Rhone SA [APRR]	FR	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0000619_CT_FIRB	F5WCUMTUM4R-KZ1MAIE39					AXA SA	FR	Large corporate sample	Other financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0000620_CT_FIRB	969500MOCLN-QFNZN0D63		572015246		EN LI Equity	BOUYGUES SA	FR	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0000621_CT_FIRB	96950077L0T-N7BAROX36				CAP FP EQUITY	Cap Gemini Sogeti SA	FR	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0000622_CT_FIRB	549300B8P6MU-J1YWTS08				CA FP EQUITY	Carrefour SA	FR	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach

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010	020	030	040	050	060	070	080	090	100	110	120	130	140
LC_0000623_CT_FIRB	969500VHL8-F83GBL6L29		554501171	FR0000125585	CO FP EQUITY	CASINO GUICHARD - PERRA-CHON	FR	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0000624_CT_FIRB	9695001K81BD-UET02H66				CGM FP EQUITY	Cegedim SA	FR	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0000625_CT_FIRB	969500FCVQ5S-LAAUJV59				GA S1 Equity	CGG	FR	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0000626_CT_FIRB	969500WESYQ-MQ1F2C272					CHRISTIAN DIOR	FR	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0000627_CT_FIRB	969500BZJ49IIC-IBZZ08					CMA CGM S.A.	FR	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0000628_CT_FIRB	969500QKVPV2-H8UXM738				CNP FP Equity	CNP Assurances	FR	Large corporate sample	Other financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0000629_CT_FIRB	213800CP8292-W9E8LJ69		552115891		DG FP Equity	Cofiroute	FR	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0000630_CT_FIRB	969500DZBBMY-HB8NAM93		552025314	FR0000121634	RE FP EQUITY	COLAS SA	FR	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0000631_CT_FIRB	NFONVGN05Z0-FMN5PEC35				SGO FP EQUITY	Compagnie de Saint-Gobain SA	FR	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0000632_CT_FIRB	549300SOSI58-J6VIW052				ML FP EQUITY	Compagnie Generale des Etablissements Michelin SCA [CGEM]	FR	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0000633_CT_FIRB	969500D8BWY-H453FLN28					CRISTAL UNION	FR	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0000634_CT_FIRB	85OKW2SW05R-ZFQS1W718				JJ FP EQUITY	Crown European Holdings SA	FR	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0000635_CT_FIRB	969500H6VMR-N7AY1ZU14		441133808		85117Z FP EQUITY	DCNS	FR	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0000636_CT_FIRB	9695006LOD5-B2D7Y0N70				EDEN FP Equity	Edenred S.A.	FR	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0000637_CT_FIRB				FR0000130452	FGR FP EQUITY	Eiffage SA	FR	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0000638_CT_FIRB	549300X3UK4G-G3FNMO06			FR0010242511	EDF FP EQUITY	Electricite de France SA [EDF]	FR	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0000639_CT_FIRB	9695001HM585-I0NEI780		380543678			Elior	FR	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0000640_CT_FIRB	549300LUH78P-G2MP6N64					Eramet SA	FR	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0000641_CT_FIRB	549300M3VH1-A3ER1TB49		712049618	FR0000121667	EI FP EQUITY	ESSILOR INTERNATIONAL	FR	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0000642_CT_FIRB	529900HC20EL-W4B6XI30					Euler Hermes France	FR	Large corporate sample	Other financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0000643_CT_FIRB	52990087UKA0-U2TO8412		352383715		117052Z FP EQUITY	EUROCOPTER SAS	FR	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0000644_CT_FIRB	MINO79WLO-O247M1IL051				EAD FP Equity	European Aeronautic Defence & Space Co NV [EADS]	FR	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0000645_CT_FIRB	549300MCOO-Y1V7P2PG30				ETL FP Equity	Eutelsat S.A.	FR	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0000646_CT_FIRB	969500WASBF8-AZP8TC02		323288563	FR0000053142	LEY FP EQUITY	FAIVELEY TRANSPORT	FR	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach

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010	020	030	040	050	060	070	080	090	100	110	120	130	140
LC_0000647_CT_FIRB	969500F0VMZL-K2IULV85			FR0000121147	EO FP EQUITY	Faurecia S.A.	FR	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0000648_CT_FIRB	969500UPKU9V-F8XAEU18		775625767		1044Q FP EQUITY	FINANCIERE AGACHE SA	FR	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0000649_CT_FIRB	969500P8M3W2-XX376054					Fonciere des Regions	FR	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0000650_CT_FIRB	969500MCOON-R8990S771				FTE FP EQUITY	France Telecom SA / Orange SA	FR	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0000651_CT_FIRB	5493005GNGE7-UFJCIL03				FBEL FP EQUITY	Fromageries Bel SA	FR	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0000652_CT_FIRB	969500YWO65-OHPVAHN71					GALERIES LAFAYETTE	FR	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0000653_CT_FIRB	LAXUQCHT4F-H58LRZDY46			FR0010208488	GSZ FP EQUITY	GDF Suez SA	FR	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0000654_CT_FIRB	529900710OJCY-ZX6IL07					GEA Batignolles Technologies Thermiques SAS	FR	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0000655_CT_FIRB	9695003E4MM-A10IBTR26		592014476			Gecina	FR	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0000656_CT_FIRB	9695004TMMZ3-JBKJO332		377791967		UG FP Equity	GIE PSA Tresorerie	FR	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0000657_CT_FIRB	969500ASE-C557H5A4F22		476180625			Groupe Auchan S.A.	FR	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0000658_CT_FIRB	969500KMUQ2-B6CBAF162				BN FP EQUITY	Groupe Danone SA	FR	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0000659_CT_FIRB	969500O3KMCB-QT8KGK58					Groupe Soufflet SA	FR	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0000660_CT_FIRB	969500FY5T5M-LH4G9A95				RIA FP EQUITY	Groupe Steria SCA	FR	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0000661_CT_FIRB	969500LYSYS0-E800SQ95		408168003			Holding Bercy Investissement SCA	FR	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0000662_CT_FIRB	969500I3QV-K40XEORU25		495137077			HOLDING D'INFRASTRUCTURES DES METIERS DE L'ENVIRONNEMENT	FR	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0000663_CT_FIRB	969500UDH342-QLTE1M42		582074944	FR0000035081	ICAD FP EQUITY	ICADE	FR	Large corporate sample	Other financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0000664_CT_FIRB	969500FZ9BTR-ZS3JNB97		342376332	FR0004035913	ILD FP EQUITY	ILIAD	FR	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0000665_CT_FIRB	54930075MZSSI-B2TGC64		449354224	FR0000120859	NK FP EQUITY	IMERYS S.A.	FR	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0000666_CT_FIRB	9695002OY2-X35E9X8W87					Ipsos SA	FR	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0000667_CT_FIRB	549300ORN5E1-P46ATH26		440413730		IT IM Equity	Italcementi Finance S.A.	FR	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0000668_CT_FIRB	9695009KV7AF-PDEI5S30				DEC FP EQUITY	JCDecaux SA	FR	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0000669_CT_FIRB	549300VGEJKB7-SVUZR78		552075020		PP IM Equity	Kering S.A.	FR	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0000670_CT_FIRB	969500PB4U31-KEFHZ621		780152914			Klepierre S.A.	FR	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach

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010	020	030	040	050	060	070	080	090	100	110	120	130	140
LC_0000671_CT_FIRB	969500L0T16H-X3R78P61					La Mondiale	FR	Large corporate sample	Other financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0000672_CT_FIRB	9695000YG7T-R7PAP0L59				222691Z FP EQUITY	La Poste [France]	FR	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0000673_CT_FIRB	969500O558-W10MK2JF76					Labco SA	FR	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0000674_CT_FIRB	549300DNNL29-KCEPRZ85			FR0000120537	LG FP EQUITY	Lafarge SA	FR	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0000675_CT_FIRB	969500VX2NV2-AQQ65G45				MMB FP EQUITY	Lagardere SCA	FR	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0000676_CT_FIRB	969500TJLHIZL-FRWEQ48			FR0010307819	LR FP EQUITY	Legrand	FR	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0000677_CT_FIRB	969500C0B8Y-R7HT3OM14				221202Z FP EQUITY	Limagrain SA	FR	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0000678_CT_FIRB	529900JI1GG6-F7RKVI53			FR0000120321	OR FP EQUITY	L'Oréal	FR	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0000679_CT_FIRB	IOG4E947OAT-N0KJYSD45				MC FP EQUITY	LVMH Moet Hennessy Louis Vuitton SA	FR	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0000680_CT_FIRB					MDCA FP EQUITY	Medica France SA	FR	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0000681_CT_FIRB	9695000081CGA-XB7YS433		424064707			Mercialys	FR	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0000682_CT_FIRB	969500DZ56QV-IKRIU954					Monoprix SA	FR	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0000683_CT_FIRB	96950015FU78-G84UIV14				NEX FP EQUITY	Nexans SA	FR	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0000684_CT_FIRB	549300DMQNO-ND6LEVJ13					Novacap SA	FR	Large corporate sample	Other financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0000685_CT_FIRB	969500CDLQKY-AR1PT761					NutriXo SA	FR	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0000686_CT_FIRB	969500SHDTSM-KBXKKO85					Oberthur Technologies S.A.	FR	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0000687_CT_FIRB	52990097YFPX9-J0H5D87			FR0000120693	RI FP EQUITY	PERNOD RICARD S.A.	FR	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0000688_CT_FIRB	969500TZ5950I-T5FPQ42				UG FP EQUITY	Peugeot SA	FR	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0000689_CT_FIRB	969500C0PA29-TV19CT55				221410Z FP EQUITY	Picard Surgeles SA	FR	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0000690_CT_FIRB					PP FP EQUITY	Pinault Printemps Redoute SA [PPR]	FR	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0000691_CT_FIRB	2138004KW8B-V57III342			FR0000130577	PUB FP EQUITY	Publicis Groupe SA	FR	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0000692_CT_FIRB	969500AI7V5V0-J9TOU58				RAL FP EQUITY	Rallye SA	FR	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0000693_CT_FIRB	5493004V6A3-Z027YT216				RCO FP Equity	Remy Cointreau S.A.	FR	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0000694_CT_FIRB	969500F7JLT-X36OUI695			FR0000131906	RNO FP EQUITY	RENAULT S.A.	FR	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach

Counterparty code	Legal entity identifier (LEI)	Credit register code	Commercial register code	ISIN code	Bloomberg ticker	Name	Geographical area	Portfolio name	Sector of counterparty	Type of exposure	Type of facility	Type of risk	Regulatory approach
010	020	030	040	050	060	070	080	090	100	110	120	130	140
LC_0000695_CT_FIRB	969500VZN4KD-EZ14C105		412280737		224063Z FP EQUITY	RESEAU FERRE DE FRANCE	FR	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0000696_CT_FIRB	969500N6AVP-A51648T62				RXL FP Equity	Rexel SA	FR	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0000697_CT_FIRB	969500FO141-C5967KC72					Roquette Freres	FR	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0000698_CT_FIRB	969500JRJW0K2-ET1UP76		444619258		226514Z FP EQUITY	RTE EDF TRANSPORT SA	FR	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0000699_CT_FIRB	969500UIC89G-T3UL7L24				SAF FP EQUITY	Safran SA	FR	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0000700_CT_FIRB	549300E9PC51E-N656011		395030844		SAN FP Equity	SANOFI S.A.	FR	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0000701_CT_FIRB	969500A1YF1X-UYYXS284				SU FP EQUITY	Schneider Electric SA	FR	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0000702_CT_FIRB	96950056ULJ4J-I7V3752				SCR FP Equity	SCOR SE	FR	Large corporate sample	Other financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0000703_CT_FIRB	969500WP61NB-K098AC47				SK FP EQUITY	SEB SA	FR	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0000704_CT_FIRB	969500KDAU-M9TYWQTR36		470801168		286575Z FP EQUITY	SOC NATIONALE IMMOBILIERE	FR	Large corporate sample	Other financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0000705_CT_FIRB	969500LCBO-G12HXPYM84				SW FP EQUITY	Sodexho Alliance SA [Sodexo]	FR	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0000706_CT_FIRB	9695005U38X1-SF184325		552028425		QS3 GF Equity	Solocal Group	FR	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0000707_CT_FIRB	969500VEVOW-R22R2YR86				9876578Z FP Equity	Sonepar SA	FR	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0000708_CT_FIRB	969500A4MXJ3-ESPHK698		552049447		224507Z FP EQUITY	STE NATIONALE DES CHEMINS DE FER FRANCAIS	FR	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0000709_CT_FIRB	9695001UJ7FM-Z37G6N39		572119550		593377Z FP EQUITY	SUCRES ET DENREES	FR	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0000710_CT_FIRB	9695002EVBY-M5B2OIP31				4699377Z FP Equity	Tarkett SAS	FR	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0000711_CT_FIRB	969500NQMN-C0PVUY8V74				TEC FP EQUITY	Technip SA	FR	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0000712_CT_FIRB	529900FNDVTQ-JOVVPZ19				HO FP EQUITY	Thales SA	FR	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0000713_CT_FIRB			542051180	FR0000120271	FP FP EQUITY	TOTAL SA	FR	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0000714_CT_FIRB	969500BWNQ1-B0PI06I59		492520333			Tyrol Acquisition 2 SAS	FR	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0000715_CT_FIRB	969500SHQITW-XSIS7N89		682024096	FR0000124711	UL NA EQUITY	UNIBAIL RODAMCO SE	FR	Large corporate sample	Other financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0000716_CT_FIRB	5493006IH2N2-WMIBB742				FR FP Equity	Valeo S.A.	FR	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0000717_CT_FIRB	969500P2Q1-B47H4MCJ34				VK FP EQUITY	Vallourec SA	FR	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0000718_CT_FIRB	969500LENY69-X51OOT31				VIE FP EQUITY	Veolia Environnement SA	FR	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach

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010	020	030	040	050	060	070	080	090	100	110	120	130	140
LC_0000719_CT_FIRB	9695009YI1863-TOVDP79					Vicat SA	FR	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0000720_CT_FIRB	213800WFQ334-R8UXUG83				DG FP EQUITY	Vinci SA	FR	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0000721_CT_FIRB	969500FU4DRA-EVJW7U54				VIV FP EQUITY	Vivendi SA	FR	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0000722_CT_FIRB	969500M98ZMI-ZYJD5O34		572174035		MF FP Equity	Wendel	FR	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0000723_CT_FIRB	969500SFFMSIH-H11UO32				ZC FP EQUITY	Zodiac Aerospace SA	FR	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0000724_CT_FIRB	549300MJIRPTC-HAYW359		7847174			ABP Finance Plc	GB	Large corporate sample	Other financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0000725_CT_FIRB	213800B4XZJ3Z-DM7CL47				AFR LN Equity	Afren plc	GB	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0000726_CT_FIRB	2138003R7TGC-SVF27H47		SC177553	GB00B4WQ2Z29	AGK LN Equity	AGGREKO PLC	GB	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0000727_CT_FIRB	213800HPMHR-N3PT62M97		06279732		0807384D LN EQUITY	AIRTANKER FINANCE LIMITED	GB	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0000728_CT_FIRB	DTA07N5U5H-K2KC1SCM04		01675285	GB0000282623		AMEC Foster Wheeler plc	GB	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0000729_CT_FIRB	2Y33NQ5FPI8P-R8L9QX13		2854310		AML LN Equity	Amlin PLC	GB	Large corporate sample	Other financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0000730_CT_FIRB	213800DL377M-H46PDY63		4330322			Anglian Water Services Financing Plc	GB	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0000731_CT_FIRB	549300S9XF92-D1X8ME43		3564138	GB00B1XZS820	AAL LN EQUITY	Anglo American Plc.	GB	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0000732_CT_FIRB	VVT2B79I2Z4-U3R6BY589		7876075		AON UN Equity	Aon plc	GB	Large corporate sample	Other financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0000733_CT_FIRB				GB00B15Y0C52		AP ALTERNAT ASSETS	GB	Large corporate sample	Other financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0000734_CT_FIRB	549300F4RYR1-DNTO2O39		6137924			Arqiva Financing No. 1 Limited	GB	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0000735_CT_FIRB	GBQKSY6W7G0-OHCQ8OQ72		293262		ABF LN Equity	Associated British Foods PLC	GB	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0000736_CT_FIRB	PY6ZZQWO2IZF-ZC3IOL08		2723534		ZEG GY Equity	AstraZeneca PLC	GB	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0000737_CT_FIRB	YF0Y5B0IB8SM0-ZFG9G81		2468686		AV/ LN EQUITY	Aviva Plc	GB	Large corporate sample	Other financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0000738_CT_FIRB	213800TSKOL-X4EU6L377		02342138	GB0009697037	BAB LN Equity	Babcock International Group Plc	GB	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0000739_CT_FIRB	8SVCSVKSGDW-MW2QHOH83		1470151		BA/ LN EQUITY	BAE Systems Plc	GB	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0000740_CT_FIRB	CT4UIJ3TUKGYY-HMENQ17		395826	GB0000961622	BBY LN EQUITY	Balfour Beatty plc	GB	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0000741_CT_FIRB	2138006R85VE-OF5YNK29		604574		BDEV LN EQUITY	Barratt Developments Plc	GB	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0000742_CT_FIRB	2138001T2QE-V5RXMFI32		00053688	GB00B1FP8915	BBA LN Equity	BBA AVIATION PLC	GB	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach

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010	020	030	040	050	060	070	080	090	100	110	120	130	140
LC_0000743_CT_FIRB			1480047		BRSN LN Equity	Berendsen Plc [ex-Davis Service Group Plc]	GB	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0000744_CT_FIRB					0134146D LN Equity	Best Buy Europe Distributions Ltd	GB	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0000745_CT_FIRB	V1LV067AJN766PCJIG11		3763515		BG/ LN Equity	BG Energy Holdings Ltd	GB	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0000746_CT_FIRB	549300C116EOWV835768		3196209		BLT LN Equity	BHP Billiton Plc	GB	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0000747_CT_FIRB	VK07P8T49UYFO085O712		3114356		BMW HB Equity	BMW (UK) Capital plc	GB	Large corporate sample	Other financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0000748_CT_FIRB	213800V93QFW53NB7Y29		1036959			Bodycote International Limited	GB	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0000749_CT_FIRB	213800TGK6XXFA2TBO31		3558065			Boparan Holdings Limited	GB	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0000750_CT_FIRB	213800M11ELCLQ8VF938		4011660			Bourne Leisure Ltd	GB	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0000751_CT_FIRB	549300ZPID4GQRDWI318	1104733-9	HRB113611		BP/ LN EQUITY	BP Europa SE	DE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0000752_CT_FIRB	G1KG0OQD10NOMCMLDZ35		00542515		BP/ LN EQUITY	BP INTERNATIONAL LTD	GB	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0000753_CT_FIRB	213800MBRRUVQIONAN53		4578621		BXB AT Equity	Brambles Finance plc	GB	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0000754_CT_FIRB	549300136VSBKI0Q8750		5262170			Brenntag UK Limited	GB	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0000755_CT_FIRB	375X9PSJLLOV7F21O626		01777777		IAG LN EQUITY	BRITISH AIRWAYS PLC	GB	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0000756_CT_FIRB	2138001S874P3WKNCV04		3407696		BATS LN EQUITY	British American Tobacco Plc	GB	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0000757_CT_FIRB	5493000IBP32UQZ0KL24		RC000057			British Broadcasting Corporation	GB	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0000758_CT_FIRB	RV5B68J2GV3QGMRPW209		621920			British Land Company PLC (The)	GB	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0000759_CT_FIRB	2138003TS48MQKF4BZ29		9256967		BSY LN EQUITY	British Sky Broadcasting Group Limited	GB	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0000760_CT_FIRB	549300OWFMSO9NYV4H90		01800000		BT/A LN EQUITY	BRITISH TELECOMMUNICATIONS PLC	GB	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0000761_CT_FIRB	635400L3NVMYD4BVCI53		5604923		BVIC LN Equity	Britvic PLC	GB	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0000762_CT_FIRB			358948	GB00B0744B38	BNZL LN EQUITY	BUNZL PLC	GB	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0000763_CT_FIRB	ZIMCVQHUFZ8GVHENP290		2779134			Bupa Finance plc	GB	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0000764_CT_FIRB	213800J3MPR8KO94D535		3458224		BRBY LN Equity	Burberry Group Plc	GB	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0000765_CT_FIRB	213800UL7Z7B6GLBZ213		3314066			C&J Clark Ltd	GB	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0000766_CT_FIRB	CMIGEWPLHL4M7ZV0IZ88		2081330		CPI LN EQUITY	Capita Plc	GB	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach

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010	020	030	040	050	060	070	080	090	100	110	120	130	140
LC_0000767_CT_FIRB	6SNZTEXLR1-M5211YYB89				CLLN LN EQUITY	Carillion Group Plc	GB	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0000768_CT_FIRB	4DR1VPDQMH-D3N3QW8W95		4039524		CCL LN EQUITY	Carnival Plc	GB	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0000769_CT_FIRB	2138001E12GW-LLDQQF16		7105905		CPW LN Equity	DIXONS CARPHONE PLC	GB	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0000770_CT_FIRB	E26EDV109X6E-EPBKVH76		3033654	GB00B033F229	CNA LN EQUITY	CENTRICA PLC	GB	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0000771_CT_FIRB	549300IF6EUDV-XYQI061		5900853			CEVA Group plc	GB	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0000772_CT_FIRB	213800U9A54V-QJ5P2J41		86662		CHG LN Equity	Chemring Group Plc	GB	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0000773_CT_FIRB	213800J2J3TOO-I176M73		5212407		CINE LN Equity	CINEWORLD GROUP PLC	GB	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0000774_CT_FIRB	213800A41R9N-L49E5632		00030470	GB00B07KD360	COB LN Equity	COBHAM PLC	GB	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0000775_CT_FIRB	2138008M6M-H9OZ6U2T68		4083914		CPG LN EQUITY	Compass Group Plc	GB	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0000776_CT_FIRB	6354003CVDDP-NXREIR29		FC031117			CPUK Finance Limited	GB	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0000777_CT_FIRB	4OFD47D73QF-J1T1MOF29		184594		DMGT LN Equity	Daily Mail and General Trust Plc	GB	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0000778_CT_FIRB	213800NPR9YD-SBO86U08		03162897	GB0002502812		DAIRY CREST GROUP PLC	GB	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0000779_CT_FIRB	5493007MMUEI-F4NJG110		5448421		DEB LN EQUITY	Debenhams Plc	GB	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0000780_CT_FIRB	213800J4UVB5-OWG8VX82		3369634		DPH LN Equity	Dechra Pharmaceuticals PLC	GB	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0000781_CT_FIRB	213800BXKQ9K-ZNUR1M61		1819699			Derwent London PLC	GB	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0000782_CT_FIRB	213800ZVIELE-A55JMJ32		23307		DGE FP Equity	Diageo plc	GB	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0000783_CT_FIRB	2138005HMFMT-YXNEEX13		SC000750			DIAGEO SCOTLAND LIMITED	GB	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0000784_CT_FIRB	5299004HGJWH-J71M5T77		5671205			DNL UK LTD	GB	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0000785_CT_FIRB	2138001GRM-Z39JRSE316		01363137	GB0002748050	DNO LN Equity	DOMINO PRINTING SCIENCES PLC	GB	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0000786_CT_FIRB	39RSBE4RCI4-M15BLWH36		1377658		SMDS LN EQUITY	DS Smith Plc	GB	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0000787_CT_FIRB	2138001LSWET-H5TDQG53		2366777			DWR Cymru Cyfyngedig	GB	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0000788_CT_FIRB	213800U5R8Q5-KGM2KU56		2366906			Eastern Power Networks plc	GB	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0000789_CT_FIRB	549300XUUK1-H52EDCK10					EDC Finance Limited	GB	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0000790_CT_FIRB	549300ZM2QCF-G22BOJ03		2366949			Electricity North West Limited	GB	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach

Counterparty code	Legal entity identifier (LEI)	Credit register code	Commercial register code	ISIN code	Bloomberg ticker	Name	Geographical area	Portfolio name	Sector of counterparty	Type of exposure	Type of facility	Type of risk	Regulatory approach
010	020	030	040	050	060	070	080	090	100	110	120	130	140
LC_0000791_CT_FIRB	549300KVXDURRKVW7R37		647788		ECM LN EQUITY	Electrocomponents Plc	GB	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0000792_CT_FIRB	2138008LJU6WFQWOXJ73		7140891		ENQ LN Equity	EnQuest plc	GB	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0000793_CT_FIRB	7N0UJMJLXD0MDT5D5086		7023598			Ensco plc	GB	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0000794_CT_FIRB	549300V1O67HJV48FS61		6845434			ENW Finance plc	GB	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0000795_CT_FIRB	5493007MOZNA03BVNE96		5444653		ESNT LN Equity	ESSENTRA PLC	GB	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0000796_CT_FIRB	21380023G8LF55V46281		02954623			EUROPEAN METAL RECYCLING LIMITED	GB	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0000797_CT_FIRB	213800SVCZ6YZ8YJI569		2462001		4379945Z LN Equity	Eurostar International Ltd	GB	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0000798_CT_FIRB	5493002X7O83FCJVYO69		7329930			Eversholt Funding Plc	GB	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0000799_CT_FIRB	JPO68XMABX4DR21BNE65		8263590		0274811Z LN Equity	Everything Everywhere Ltd	GB	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0000800_CT_FIRB	54930080DFVZ551GGT17				EVR LN EQUITY	Evraz Group S.A.	GB	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0000801_CT_FIRB	635400RXXHHYT1JTSZ26		653331			EXPERIAN PLC	GB	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0000802_CT_FIRB	213800JLG5TPE3RBYG56		4094619			FIRST CHOICE HOLIDAYS FINANCE LIMITED	GB	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0000803_CT_FIRB	549300DEJZCPWA4HKM93		SC157176		FGP LN EQUITY	First Group Plc	GB	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0000804_CT_FIRB	549300JXWH1UV5J0XV81		6344120		FRES LN Equity	Fresnillo plc	GB	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0000805_CT_FIRB	213800WTATMITUGXJQ69		FC031364			Friends Life Group PLC	GB	Large corporate sample	Other financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0000806_CT_FIRB	549300L3KWKK8X35QR12		4992207		GFS LN EQUITY	G4S Plc	GB	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0000807_CT_FIRB	213800OOHUV3HHP46A02		00836539	GB00B3Y2J508	GFRD LN Equity	GALLIFORD TRY PLC	GB	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0000808_CT_FIRB	213800E8KX2VV9YDY362		1991018			Gatwick Airport Ltd	GB	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0000809_CT_FIRB	549300IK25CZHKVLAL89		03768267		1844538Z LN EQUITY	Gazprom Marketing and Trading Limited	GB	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0000810_CT_FIRB	5493007Q8VD7Q3ZYZS59		2258699		GS7 GY Equity	GlaxoSmithKline Capital PLC	GB	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0000811_CT_FIRB			3888792	GB0009252882	GSK LN EQUITY	GlaxoSmithKline plc	GB	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0000812_CT_FIRB	213800N9W2D8A4GJGR36		04542769		2006623Z LN EQUITY	GLENCORE ENERGY UK LTD	GB	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0000813_CT_FIRB	213800QIJMYMW6TSBG41		5333192		GNK LN Equity	Greene King Finance Plc	GB	Large corporate sample	Other financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0000814_CT_FIRB	213800R9N5F2WRMGTR50		24511		GNK LN EQUITY	Greene King Plc	GB	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach

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010	020	030	040	050	060	070	080	090	100	110	120	130	140
LC_0000815_CT_FIRB	213800U8JEPF65PSKU22		6143540			GUARDIAN DIGITAL COMMUNICATIONS LIMITED	GB	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0000816_CT_FIRB	2138007FRGLUR9KGBT40		00040932	GB0004052071	HLMA LN Equity	HALMA PLC	GB	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0000817_CT_FIRB	213800G1C9KKVVDN1A60		360632	GB0004065016	HMSO LN EQUITY	Hammerson PLC	GB	Large corporate sample	Other financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0000818_CT_FIRB	529900N6RQR0PX7ZTR62		4626078		HEI GY Equity	Hanson Limited	GB	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0000819_CT_FIRB	213800QC8AWD4BO8TH08		2150950		HAS LN Equity	Hays PLC	GB	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0000820_CT_FIRB	549300J5R8AWMHPE7O05		1991017			Heathrow Airport Limited	GB	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0000821_CT_FIRB	7TI96JO3DYEIQWZ7Z726		99529			Heathrow Funding Limited	GB	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0000822_CT_FIRB	213800YRHAPNN54BKN78		5863533	GB00B19NKB76	HOME LN EQUITY	HOME RETAIL GROUP PLC	GB	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0000823_CT_FIRB	213800UTXVFRH9XBL453		7939278			Iceland Acquico Limited	GB	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0000824_CT_FIRB	213800FGWQXPVI86SE26		5879252			Iglo Foods MidCo Limited	GB	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0000825_CT_FIRB			3236483	GB0004544929	IMT LN EQUITY	Imperial Tobacco Group Plc	GB	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0000826_CT_FIRB	2138002D68XDR4LZCG32		7084307			Ineos Finance plc	GB	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0000827_CT_FIRB			5134420		IHG LN EQUITY	Intercontinental Hotels Group Plc	GB	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0000828_CT_FIRB	549300OGASR5WRKJ8R68		2234775			INTERMEDIATE CAPITAL GROUP PLC	GB	Large corporate sample	Other financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0000829_CT_FIRB				GB00B19DVX61	ISYS LN EQUITY	Invensys plc	GB	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0000830_CT_FIRB	ZLECI7ED2QMWFGYCXZ59		4967001		ITV LN Equity	ITV plc	GB	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0000831_CT_FIRB	213800VGZAAJIKJ9Y484		185647		SBRY LN EQUITY	J Sainsbury Plc	GB	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0000832_CT_FIRB	529900RRNKUM3INJGF98		KvK 34233247 0000		JBH LN EQUITY	JAB Holdings B.V.	GB	Large corporate sample	Other financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0000833_CT_FIRB	213800CHWARFAAN7UB85		1709784		JDW LN EQUITY	JD Wetherspoon Plc	GB	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0000834_CT_FIRB	5493008LNN1X4R79PJ89		SC034970	GB0005790059		JOHN MENZIES PLC	GB	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0000835_CT_FIRB	549300PLYY6I10B6S323		SC036219	GB00B5N0P849	WG/ LN Equity	JOHN WOOD GROUP PLC	GB	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0000836_CT_FIRB	2138001AVBSD1HSC6Z10		33774	GB0004764071	JMAT LN EQUITY	JOHNSON MATTHEY PLC	GB	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0000837_CT_FIRB	213800JFIBCR4LGUA242		SC015382	GB0004769682		JOHNSTON PRESS PLC	GB	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0000838_CT_FIRB			06467400		KAZ LN EQUITY	KAZ MINERALS FINANCE PLC	GB	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach

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010	020	030	040	050	060	070	080	090	100	110	120	130	140
LC_0000839_CT_FIRB	2138002RKCU2-OM4Y7O48		02708030	GB0004915632	KIE LN Equity	KIER GROUP PLC	GB	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0000840_CT_FIRB	213800KBMEV7-I92FY281		1664812		KGF LN EQUITY	Kingfisher Plc	GB	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0000841_CT_FIRB	213800QOWH-F5R9VLL274		1429533		LAD LN Equity	Ladbrokes plc	GB	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0000842_CT_FIRB	213800JH9QQ-WHLO99821		1417162		LGEN LN Equity	Legal & General Group PLC	GB	Large corporate sample	Other financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0000843_CT_FIRB	549300BSGXG3-QLIQYT84		8379990			Liberty Global plc	GB	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0000844_CT_FIRB	213800JDI3GTK-PG4XI38		3929195			London Power Networks plc	GB	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0000845_CT_FIRB	213800QAUUU-P6I445N30		05369106	GB00B0SWJX34	LSE LN Equity	LONDON STOCK EXCHANGE GROUP PLC	GB	Large corporate sample	Other financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0000846_CT_FIRB	213800JP7STU-K5WKRE92		1000608		MMC LN Equity	MANAGEMENT CONSULTING GROUP PLC	GB	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0000847_CT_FIRB	213800IU37OV-VT5ZXP41		8338561			Manchester Airport Group Funding PLC	GB	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0000848_CT_FIRB	213800CN1RI3-UCIZWB95		214436		MKS LN EQUITY	Marks & Spencer Plc	GB	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0000849_CT_FIRB	213800HQB746-UJ9UWM15		5135049		MARS LN Equity	Marston's Issuer PLC	GB	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0000850_CT_FIRB	213800Q6RP3Z-J2CZR962		31461			Marston's PLC	GB	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0000851_CT_FIRB	213800HX7FMP-A2CIEF02		2798634			McBride plc	GB	Large corporate sample	non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0000852_CT_FIRB	YMFO3TKB4UA-WQTDZJJ31		432989		MGGT LN Equity	Meggitt Plc	GB	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0000853_CT_FIRB	213800E7QA1-U8BF34219		4778667		MAB LN Equity	Mitchells & Butlers Finance Plc	GB	Large corporate sample	Other financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0000854_CT_FIRB	213800LOZA69-QFDC9N34		6209386	GB00B1CRLC47	MNDI LN EQUITY	Mondi Plc	GB	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
IN_0000855_CT_FIRB	4PQUHN3JPFGF-NF3BB653		2068222			Morgan Stanley & Co. International plc	GB	Institutions sample	Other financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0000856_CT_FIRB	213800A8IQEM-Y8PA5X34		2590560		NEX LN Equity	National Express Group Plc	GB	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0000857_CT_FIRB	8R95QZMKZLJ-X5Q2XR704		4031152		NGG LN EQUITY	National Grid Plc	GB	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0000858_CT_FIRB	213800H88F5E-E4B1D697		5090412			Network Rail Infrastructure Finance PLC	GB	Large corporate sample	Other financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0000859_CT_FIRB	213800UGAUL-Q1FVD4B35		1618428			NEW LOOK RETAILERS LIMITED	GB	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0000860_CT_FIRB	213800WQD8E-CPZP9PH98		4412362		NXT LN EQUITY	Next Plc	GB	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0000861_CT_FIRB	549300JIM3ERG-ZFGGL27		6428375			North West Electricity Networks Limited	GB	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0000862_CT_FIRB	635400GPHRFK-ZQIBUK45		NI026892			Northern Ireland Electricity Limited	GB	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach

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010	020	030	040	050	060	070	080	090	100	110	120	130	140
LC_0000863_CT_FIRB	213800B3ZUTD-OZYVJB41		53171		NTG LN EQUITY	Northgate Plc	GB	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0000864_CT_FIRB	213800PWPM9-HZIEEO670		2366703			Northumbrian Water Limited	GB	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0000865_CT_FIRB	213800WWVCA-PAMOZ1M98		5584873			NSG UK Enterprises Limited	GB	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0000866_CT_FIRB					2158036Z LN EQUITY	Omnicom Financial Services Limited	GB	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0000867_CT_FIRB	213800G8P2UL-TOP62Q95		5915896			Osprey Acquisitions Limited	GB	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0000868_CT_FIRB	213800J364EZ-D6UCE231		00775598	GB0006650450	OXIG LN Equity	OXFORD INSTRUMENTS PLC	GB	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0000869_CT_FIRB	213800NL5NLB-Y6YIBI88		2019023		6752 JT Equity	Panasonic Finance (Europe) plc	GB	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0000870_CT_FIRB	2138004JBXW-WJKIURC57		53723		PSON LN EQUITY	Pearson Plc	GB	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0000871_CT_FIRB			2304195		PDG LN EQUITY	Pendragon Plc	GB	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0000872_CT_FIRB	213800V1CCT-S41GWH423		02366640	GB00B18V8630		PENNON GROUP PLC	GB	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0000873_CT_FIRB			1818486		PSN LN EQUITY	Persimmon Plc	GB	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0000874_CT_FIRB	549300OPFWKT-D6BUFP71		4267536		PPL UN Equity	PPL UK DISTRIBUTION HOLDINGS LIMITED	GB	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0000875_CT_FIRB	213800U93SZ-C44VXN635		00668987	GB00B1Z4ST84	PFG LN Equity	PROVIDENT FINANCIAL PLC	GB	Large corporate sample	Other financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0000876_CT_FIRB	XB3CXKKKED7-OMV80FY35		00019457	GB00B19Z1432	PZC LN Equity	PZ CUSSONS PLC	GB	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0000877_CT_FIRB	213800791EF5X-P7WW494		2641728		QBE AT Equity	QBE European Operations PLC	GB	Large corporate sample	Other financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0000878_CT_FIRB	213800NRSZ1-N2Y6LEX44		5777981			R&R Ice Cream plc	GB	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0000879_CT_FIRB	5493003JFSMOJ-G48V108		6270876		RB/ LN Equity	Reckitt Benckiser Group Plc	GB	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0000880_CT_FIRB	549300WSX3VB-UFFJOO66		2746616			Relx Group Plc	GB	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0000881_CT_FIRB	549300VN4W-V7Z6T14K68		5393279		RTO LN EQUITY	Rentokil Initial Plc	GB	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0000882_CT_FIRB	549300JJKH86I-WQ78005		191285		REX LN EQUITY	Rexam Plc	GB	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0000883_CT_FIRB	2138009113L7I-DGEM175		358901		RIO LN Equity	Rio Tinto Finance plc	GB	Large corporate sample	Other financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0000884_CT_FIRB	X57JK1U580XA-TGR67572		1003142		RR/ LN EQUITY	Rolls-Royce Plc	GB	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0000885_CT_FIRB	213800ANK59A-YB612F23		93792		RSA LN Equity	Royal & Sun Alliance Insurance PLC	GB	Large corporate sample	Other financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0000886_CT_FIRB	213800JQB9FW-F5SD6F42		4138203			ROYAL MAIL GROUP LTD	GB	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach

Counterparty code	Legal entity identifier (LEI)	Credit register code	Commercial register code	ISIN code	Bloomberg ticker	Name	Geographical area	Portfolio name	Sector of counterparty	Type of exposure	Type of facility	Type of risk	Regulatory approach
010	020	030	040	050	060	070	080	090	100	110	120	130	140
LC_0000887_CT_FIRB			2578443		RPC LN EQUITY	RPC Group	GB	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0000888_CT_FIRB	549300HOGQ7-E0TY86138		2339826		RSA LN Equity	RSA Insurance Group PLC	GB	Large corporate sample	Other financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0000889_CT_FIRB	Y4DQT2X5DDR-E70QFR206		3528416		SAB LN EQUITY	SABMiller Plc	GB	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0000890_CT_FIRB	549300Y7M5C-C1U5DBX07		SC264065			Scotland Gas Networks plc	GB	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0000891_CT_FIRB	549300KI75VYL-LMSK856		SC117119		SSE LN EQUITY	SSE Plc	GB	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0000892_CT_FIRB	213800X1T29YF-AYMPC26		SC144517		AGN NA Equity	Scottish Equitable PLC	GB	Large corporate sample	Other financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0000893_CT_FIRB	21380085VKJ5N-ICZBA52		SC193794		IBE SQ Equity	Scottish Power Limited	GB	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0000894_CT_FIRB	549300WPVG0T-ZSPBYR76		SC199549		LLOY LN Equity	Scottish Widows PLC	GB	Large corporate sample	Other financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0000895_CT_FIRB	213800XC35KG-M9NFC641		167591			SEGRO PLC	GB	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0000896_CT_FIRB	549300PT2CIHY-N5GWJ21		02048608	GB0007973794		SERCO GROUP PLC	GB	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0000897_CT_FIRB	213800RPBXRE-TY4A4C59		2366619		SVT LN EQUITY	Severn Trent Plc	GB	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0000898_CT_FIRB	213800CNEIDZ-BL17KU22		SC077438		SKS LN EQUITY	Shanks Group Plc	GB	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0000899_CT_FIRB	213800VDC1BK-JEZ8PV53		00998314	GB0008025412	SHI LN Equity	SIG PLC	GB	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0000900_CT_FIRB	213800ZTMD-N8S67S1H61		00324357	GB0009223206	SN/ LN Equity	SMITH & NEPHEW PLC	GB	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0000901_CT_FIRB	213800MJL6IPZ-S3ASA11		137013		SMIN LN EQUITY	Smiths Group Plc	GB	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0000902_CT_FIRB	AJOW550HA7-E8YNKF5D89		4120046		6758 JT Equity	Sony Global Treasury Services PLC	GB	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0000903_CT_FIRB	213800H7NWV-LCWAVKA15		3043097			South Eastern Power Networks plc	GB	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0000904_CT_FIRB	213800YQRUO-QE9HPX193		4295398			South Staffordshire PLC	GB	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0000905_CT_FIRB	213800FR2VAO-KRYRHX45		2366665			South West Water Limited	GB	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0000906_CT_FIRB	549300SR1GYY-NBZQGX56		4094290		SSE LN Equity	Southern Electric Power Distribution PLC	GB	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0000907_CT_FIRB	549300SPX8573-VZ2SK79		5167021			Southern Gas Networks plc	GB	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0000908_CT_FIRB	213800NCZLJFD-E8Y8D88		7581353			Southern Water (Greensands) Financing plc	GB	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0000909_CT_FIRB	213800Z4CO2C-ZO3M3T10		02025003	GB0003308607	SXS LN Equity	SPECTRIS PLC	GB	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0000910_CT_FIRB	4L663LRNTB-Q008OK2N07		SC100764		SGC LN Equity	Stagecoach Group plc	GB	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach

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010	020	030	040	050	060	070	080	090	100	110	120	130	140
LC_0000911_CT_FIRB	0TMBS544NMO7GLCE7H90		SC286832		SL/ LN Equity	Standard Life PLC	GB	Large corporate sample	Other financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0000912_CT_FIRB	549300GUNF6FFGH4LN53		9743802		532183Z LN Equity	Stemcor Holdings Ltd	GB	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0000913_CT_FIRB	213800QHYTM5QRFSEM66		3355631		SYR LN EQUITY	Synergy Health Plc	GB	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0000914_CT_FIRB	213800WF53FVDRRHRF44		7105891		TALK LN Equity	TalkTalk Telecom Group Plc	GB	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0000915_CT_FIRB	213800TR86P337IE8605		2280000		0469505D LN Equity	Tata Steel UK Ltd	GB	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0000916_CT_FIRB	2138008K14474WPKZ244		76535		TATE LN EQUITY	Tate & Lyle Plc	GB	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0000917_CT_FIRB	21380089BTRXTD8S3R66		296805		TW/ LN EQUITY	Taylor Wimpey Plc	GB	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0000918_CT_FIRB	2138002P5RNKC5W2JZ46		445790	GB0008847096	TSCO LN EQUITY	TESCO PLC	GB	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0000919_CT_FIRB	213800JKM5UQHFJOTZ25		2366661			Thames Water Utilities Limited	GB	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0000920_CT_FIRB	2138009TF1SYOMQLBJ60		02100855	GB0003753778		THE GO-AHEAD GROUP PLC	GB	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0000921_CT_FIRB	213800VZ4671W3DVB860		6575598		TCG LN Equity	Thomas Cook Group Treasury limited	GB	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0000922_CT_FIRB	2138003BOFNAAO14YV58		2553288		8766 JT Equity	Tokio Millennium Re (UK) Limited	GB	Large corporate sample	Other financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0000923_CT_FIRB	2138001I27OUBAF22K83		824821		TPK LN Equity	Travis Perkins Plc	GB	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0000924_CT_FIRB	213800B6YQZAE8LHAW84		6072876	GB00B1Z7RQ77	TT/ LN EQUITY	TUI TRAVEL Limited	GB	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0000925_CT_FIRB	2138003EYHWO75RKS857		3919249	GB0001500809	TLW LN EQUITY	TULLOW OIL PLC	GB	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0000926_CT_FIRB	549300MKFYEKVRWML317		41424		ULVR LN Equity	Unilever PLC	GB	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0000927_CT_FIRB	213800Y1TEVS8REY1M35		5957557			United Biscuits Holdco Limited	GB	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0000928_CT_FIRB	2138008EZCXK4ANQHF89		3207231			United Business Media holdings Limited	GB	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0000929_CT_FIRB	213800KYT12UFB2VE455		2366616		UU/ LN Equity	United Utilities PLC	GB	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0000930_CT_FIRB	XCJQ23OWIJNLHN7RQC93		1022786		271652Z LN Equity	Urenco Ltd	GB	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0000931_CT_FIRB	213800F3BD6N3G6XHU16		251977		CKSN LN Equity	VESUVIUS HOLDINGS LIMITED	GB	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0000932_CT_FIRB	213800TB53ELEUKM7Q61		1833679		VOD LN EQUITY	Vodafone Group Plc	GB	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0000933_CT_FIRB	549300UPYDURLSSFVL38		9223384			Western Power Distribution Limited	GB	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0000934_CT_FIRB	2138006LIAYQKUCYBB20		29423		WTB LN Equity	Whitbread Group PLC	GB	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach

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010	020	030	040	050	060	070	080	090	100	110	120	130	140
LC_0000935_CT_FIRB			4212563		WMH LN EQUITY	William Hill Plc	GB	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0000936_CT_FIRB	213800Z5WT-W8QKOHWQ82		04178808	GB0030329360		WINCANTON PLC	GB	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0000937_CT_FIRB	213800IN6LSRG-TZSOS29		358949		MRW LN Equity	Wm Morrison Supermarkets Plc	GB	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0000938_CT_FIRB	549300HTNGX0-DU8W1F65		5537577		WPP LN Equity	WPP 2008 Limited	GB	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0000939_CT_FIRB	635400LNUHA2-LDXXV850				GCC ID Equity	C&C Group PLC	IE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0000940_CT_FIRB	8NUHUXWN9L-G4XBGJ7O17		241565		CAT SE Equity	Caterpillar International Finance Limited	IE	Large corporate sample	Other financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0000941_CT_FIRB	635400CHHI1X-ZLVQH675					Coillte Teoranta	IE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0000942_CT_FIRB	549300MIDJNN-TH068E74			IE0001827041	CRH ID EQUITY	CRH Plc	IE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0000943_CT_FIRB	213800UPS1QE-E4TD3T45				DCC LN Equity	DCC	IE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0000944_CT_FIRB	635400HRFGVK-XFHZ8O77		9401			Dublin Airport Authority PLC	IE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0000945_CT_FIRB	635400UFHDIQ-CDZ6JK11			IE0003094731	1014Z ID EQUITY	Electricity Supply Board Ltd [ESB]	IE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0000946_CT_FIRB	635400VCPRS-U89DLMZ57		480184	XS0856023493		ESB Finance Limited	IE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0000947_CT_FIRB	635400RKRK5E-GXSPC782				EXPN LN EQUITY	Experian Finance Plc	IE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0000948_CT_FIRB	635400YN51CD-CGBYFZ31					Fyffes plc	IE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0000949_CT_FIRB	5493008VFFOIP-WCZJK45			IE0000669501	GLB ID EQUITY	Glanbia Plc	IE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0000950_CT_FIRB	635400BE9SBA-G61DJ963				GFTU LN Equity	Grafton Group PLC	IE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0000951_CT_FIRB	6354007LIXW-Z5WPPT308		519799		GRF SQ Equity	Grifols World Wide Operations Ltd.	IE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0000952_CT_FIRB	9XTI53MZJ013R-O12SX05		2936	IE00B59HWB19		INDEPENDENT NEWS & MEDIA PUBLIC LIMITED COMPANY	IE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0000953_CT_FIRB				IE0004906560	KYG ID EQUITY	Kerry Group Plc	IE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0000954_CT_FIRB	635400HM7V74-SUB9OG75					Kingspan Group plc	IE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0000955_CT_FIRB	635400JJOWHIY-AJER733					MUSGRAVE GROUP PLC	IE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0000956_CT_FIRB	635400EG4YIJLJ-MZJ782			IE0002588105	PWL ID Equity	PADDY POWER PLC	IE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0000957_CT_FIRB	635400WKFIPC-HCKVW376		104547		RYA ID Equity	Ryanair Holdings PLC	IE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0000958_CT_FIRB	396PBGKP6TE3-O062MS44				STX UW Equity	Seagate Technology plc	IE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach

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010	020	030	040	050	060	070	080	090	100	110	120	130	140
LC_0000959_CT_FIRB	635400CPLP8H5-ITDVT56			IE00B1RR8406	SKG ID EQUITY	SMURFIT KAPPA GROUP PLC	IE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0000960_CT_FIRB	549300INUT2-G0ST5K268		327184		TEX UN Equity	Terex International Financial Services Co.	IE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0000961_CT_FIRB	635400K7UEIK-HMNKLJ02					Total Produce plc	IE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0000962_CT_FIRB			482042			XL Group PLC	IE	Large corporate sample	Other financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0000963_CT_FIRB	VZVOSGGS8JIT-R4J7J704					Amtek Auto Ltd	IN	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0000964_CT_FIRB	8GRDBX1TJ0P-U5NCSHT72		MH008931		BPCL IS Equity	Bharat Petroleum Corporation Limited	IN	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0000965_CT_FIRB					BHARTI IN Equity	Bharti Airtel Ltd	IN	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0000966_CT_FIRB					IOCL IN Equity	INDIAN OIL CORPN LIMITED	IN	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0000967_CT_FIRB	FMVY1IZCSYXS-AFRDIT05				LT IN Equity	Larsen & Toubro Ltd	IN	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0000968_CT_FIRB					RCOM IN Equity	Reliance Communications Ltd	IN	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0000969_CT_FIRB	5493003UOETF-YRONLG31				RIL IN EQUITY	Reliance Industries Ltd	IN	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0000970_CT_FIRB	1GZWF073IJT-D6XPRUU65					Wipro GE Healthcare Private Limited	IN	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0000971_CT_FIRB	213800Z3CFZO-LXPJWN61					Landsvirkjun	IS	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0000972_CT_FIRB	81560076E3944-316DB24	3812211	493995		A2A IM EQUITY	A2A S.P.A.	IT	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0000973_CT_FIRB	8156000962B2E-B41FE28	5988397	1497770		4525791Z IM EQUITY	ACCIAIERIA ARVEDI S.P.A.	IT	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0000974_CT_FIRB	8156004FCEC-E0879E118	15161747	191346		7570364Z IM EQUITY	ACCIAIERIE VALBRUNA S.P.A.	IT	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0000975_CT_FIRB	549300Q3448-N041CTH56	11341891	882486	XS0495012428	ACE IM Equity	Acea SpA	IT	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0000976_CT_FIRB	8156008183686-996C911	25090618	3567090232			ACQUE VERONESI S.C.A R.L.	IT	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0000977_CT_FIRB	8156007259AB-DEA3F444	15214381	971268			Aeroporti di Roma S.p.A	IT	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0000978_CT_FIRB	549300H2RFDY-I3YP5R63	13960200	263011		337973Z NA EQUITY	AGUSTAWESTLAND S.P.A.	IT	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0000979_CT_FIRB	529900EKXEGS-RCGAAC89	14856155	2791070044		4519735Z	ALSTOM FERROVIARIA S.P.A.	IT	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0000980_CT_FIRB	ZYXJDNVM2JI3-VBM8G556				AMP IM EQUITY	Amplifon SpA	IT	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0000981_CT_FIRB	815600B611746-717CC98				50098Z IM Equity	Ansaldo Energia SpA	IT	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0000982_CT_FIRB	549300FZRH46-R7DWAX12	1248024	557390		4472623Z IM EQUITY	ANSALDOBREDA S.P.A.	IT	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach

Counterparty code	Legal entity identifier (LEI)	Credit register code	Commercial register code	ISIN code	Bloomberg ticker	Name	Geographical area	Portfolio name	Sector of counterparty	Type of exposure	Type of facility	Type of risk	Regulatory approach
010	020	030	040	050	060	070	080	090	100	110	120	130	140
LC_0000983_CT_FIRB	815600049A1F9-AFE6666	4140157	1192794		MN IM EQUITY	ARNOLDO MONDADORI EDITORE SPA	IT	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0000984_CT_FIRB	8156000BEB8F-C062F442	1020333	120591		2168Z IM EQUITY	ARTSANA - SOCIETA' PER AZIONI	IT	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0000985_CT_FIRB	549300X5UKJV-E386ZB61	6914312	6204	XS1014759648	ASG GY Equity	Assicurazioni Generali SpA	IT	Large corporate sample	Other financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0000986_CT_FIRB	81560001F41-A81948348				AST IM EQUITY	Astaldi SpA	IT	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0000987_CT_FIRB	8156008DE-C771409C487	18631331	1023691		AU9 GF Equity	Atlantia S.p.A.	IT	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0000988_CT_FIRB	5299003D9-N2698I3C257	1367700	188902		AGL IM EQUITY	AUTOGRILL S.P.A.	IT	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0000989_CT_FIRB	815600149448-CEB9B230	19402720	1037417		3653719Z IM EQUITY	AUTOSTRADE PER L' ITALIA S.P.A.	IT	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0000990_CT_FIRB		26926563	1057205		3889748Z IM EQUITY	AVIO S.P.A.	IT	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0000991_CT_FIRB	529900RRESED-V68K0S54	28770346	235460		BLLA IM EQUITY	BARILLA INIZIATIVE S.R.L.	IT	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0000992_CT_FIRB	815600BFEB936-DC6ED24				BEN IM EQUITY	Benetton Group SpA	IT	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0000993_CT_FIRB	8156004C0425-5952AB77	1076562	821225		BNS IM EQUITY	BENI STABILI SOCIETA' PER AZIONI SOCIETA' DI INVESTIMENTO IMMOBILIARE QUOTATA	IT	Large corporate sample	Other financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0000994_CT_FIRB	5299003DX5YL-KSVJ6K59	2930031	134288		BZU IM Equity	Buzzi Unicem SpA	IT	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0000995_CT_FIRB	8156006BEA-A911EC0A47	1019726	587878			CANDY SPA	IT	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0000996_CT_FIRB	8156008B101-B97A43B02	1053555	160498		CEM IM EQUITY	CEMENTIR HOLDING S.P.A.	IT	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0000997_CT_FIRB	815600F321395-1394367	40014779	2001719			Cerved Group S.p.A.	IT	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0000998_CT_FIRB		4544552	8114020152			CLASS EDITORI SPA	IT	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0000999_CT_FIRB	8156009034C1-A5108284	15716081	61357			Compagnia Valdostana delle Acque Spa (CVA Spa)	IT	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0001000_CT_FIRB	815600DBF6D-C4BC94832	1061039	260769		0310548D IM EQUITY	CONSERVE ITALIA - CONSORZIO ITALIANO FRA COOPERATIVE AGRICOLE - SOCIETA' COOPERA	IT	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0001001_CT_FIRB		8327877	819280157			COOPERATIVA EDIFICATRICE FERRUCCIO DEGRADI	IT	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0001002_CT_FIRB	815600A5C1D-D6C3A8455	1093853	154950364			CPL CONCORDIA SOCIETA' COOPERATIVA IN FORMA ABBREVIATA CPL CONCORDIA S	IT	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0001003_CT_FIRB	81560039BF5C1-D8E5A15	2836130	60793		3898658Z IM EQUITY	DALMARE SPA	IT	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0001004_CT_FIRB	5493005TWX96-RDJ9I655					De Agostini Invest SA	IT	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0001005_CT_FIRB	529900WS2E20-BA5J4L49	16183303	1698754		EDNR IM EQUITY	EDISON S.P.A.	IT	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0001006_CT_FIRB	WOCMU6HCI0O-JWNPRZS33				ENEL IM EQUITY	Enel SpA	IT	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach

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010	020	030	040	050	060	070	080	090	100	110	120	130	140
LC_0001007_CT_FIRB	BUCRF72VH5RB-N7X3VL35			IT0003132476	ENI IM EQUITY	ENI S.P.A.	IT	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0001008_CT_FIRB	81560081EE079-FBED395	19377159	3544950961			ENOVA S.R.L.	IT	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0001009_CT_FIRB	549300JJBVOOK-OBCTX09	2153515	354265		ERG IM EQUITY	ERG S.P.A.	IT	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0001010_CT_FIRB	549300AZQ4Z5-UGY0Q555	1002458	91712		EXO IM EQUITY	EXOR S.P.A.	IT	Large corporate sample	Other financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0001011_CT_FIRB	8156004C-E82074779D19	13870596	1664630223			FEDRIGONI S.P.A.	IT	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0001012_CT_FIRB	549300J4SXC5A-LCJM731				1448Z IM Equity	Ferrovie dello Stato SpA	IT	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0001013_CT_FIRB	5493004C1S-L445NFDR90				F IM EQUITY	Fiat SpA	IT	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0001014_CT_FIRB	8156001B8A-D051794959					FINAVAL S.P.A.	IT	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0001015_CT_FIRB	529900X4EEX1-U9LN3U39	1053767	7031		FNC IM EQUITY	FINMECCANICA S.P.A.	IT	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0001016_CT_FIRB	815600C3CC-A800EF5D96	1134215				FORALL CONFEZIONI S.P.A. IN BREVE= FORALL S.P.A.	IT	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0001017_CT_FIRB	815600E12249-DD563C29	26650695	1143814			Gamenet S.p.A.	IT	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0001018_CT_FIRB	81560098DBD-D66154985					GRANDI NAVI VELOCI S.P.A.	IT	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0001019_CT_FIRB	8156001250E81-9E30127				GCN IM EQUITY	Gruppo Coin SpA	IT	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0001020_CT_FIRB	8156001294017-C870346	11027526	10022100159			GRUPPO FINELCO SPA	IT	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0001021_CT_FIRB	8156005113B-D16699393	24907200	RM1117269		LTO IX Equity	GTECH S.p.A.	IT	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0001022_CT_FIRB		15541251	1638878		4004268Z IM EQUITY	H3G S.P.A	IT	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0001023_CT_FIRB	8156009414F-D99443B48	3201267	363550		HER IM EQUITY	HERA S.P.A.	IT	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0001024_CT_FIRB	815600D86992-FDA7B908	1035363	149288		IMA IM EQUITY	I.M.A. INDUSTRIA MACCHINE AUTOMATICHE S.P.A. IN SIGLA IMA S.P.A.	IT	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0001025_CT_FIRB	815600A7D7C7-A85F8B51	2733792	1168660262			I.R.C.A. S.P.A. INDUSTRIA RESISTENZE CORAZZATE E AFFINI	IT	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0001026_CT_FIRB	81560033824B-E53C7D28	3585262	1303501215			IMAP EXPORT S.P.A.	IT	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0001027_CT_FIRB	549300KTGKE-D5E25JR59				IND IM EQUITY	Indesit Co SpA	IT	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0001028_CT_FIRB	213800M4YYC-P6E8YUX94	2714789	2589327			IPLOM S.P.A.	IT	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0001029_CT_FIRB	8156001EBD33F-D474E60	10431674	281364		IRE IM EQUITY	IREN S.P.A.	IT	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0001030_CT_FIRB	8156009D23D0-FDC70C93	1007005	50		ITM IM Equity	Italcementi S.p.A.	IT	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach

Counterparty code	Legal entity identifier (LEI)	Credit register code	Commercial register code	ISIN code	Bloomberg ticker	Name	Geographical area	Portfolio name	Sector of counterparty	Type of exposure	Type of facility	Type of risk	Regulatory approach
010	020	030	040	050	060	070	080	090	100	110	120	130	140
LC_0001031_CT_FIRB	815600236A6-B5AE5B406	26754254	167186			Linea Group Holding S.p.A.	IT	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0001032_CT_FIRB	549300I1NMOB-S4B1LT88			IT0001479374	LUX IM EQUITY	LUXOTTICA GROUP S.P.A.	IT	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0001033_CT_FIRB		7003703	481230266			MANGIAROTTI S.P.A.	IT	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0001034_CT_FIRB	815600292D-A01BE68971	3755075	152396		3184788Z IM EQUITY	MARCEGAGLIA - S.P.A	IT	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0001035_CT_FIRB	815600C8-D55034EB5379	3779273	64334			Marcolin SpA	IT	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0001036_CT_FIRB	213800DIFN7N-R7B97A50	552637	1264109		MS IM EQUITY	Mediaset S.p.A.	IT	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0001038_CT_FIRB	815600325D15-DD92A023	4376875	4846130633			MOBY S.P.A.	IT	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0001039_CT_FIRB		1653085	110858		3893422Z IM EQUITY	MONIER S.P.A.	IT	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0001040_CT_FIRB	8156003A100-E8AB89697	6794759	1865640369			PANARIAGROUP INDUSTRIE CERAMICHE S.P.A.	IT	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0001041_CT_FIRB	8156001B96890-989C002	23641842	5411110827			PB TANKERS S.P.A.	IT	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0001042_CT_FIRB	5493006293RJB-DQWJL92	5944540	169833		PMS IM EQUITY	PERMASTEELISA S.P.A.	IT	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0001043_CT_FIRB	8156000256C2-431C2E92	4495509	134077		PIA IM Equity	Piaggio & C. S.p.A.	IT	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0001044_CT_FIRB	815600A0C9AF-C1F2A709				PC IM Equity	Pirelli & Co SpA	IT	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0001045_CT_FIRB	815600EDDB-B07C9BDB90	15591777	2246400218			PODINI HOLDING S.P.A.	IT	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0001046_CT_FIRB	815600354DED-BD0BA991	3465665	842633		POST IM EQUITY	POSTE ITALIANE S.P.A.	IT	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0001047_CT_FIRB	8156000FE0A2-DC5B7852	16232311	1343952		PRP GR EQUITY	PRADA S.P.A.	IT	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0001048_CT_FIRB	213800VHJ22U-E2BRRZ48	3830970	706270410			PROFILGLASS S.P.A.	IT	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0001049_CT_FIRB		23687310	1777895		PRY IM EQUITY	PRYSMIAN S.P.A.	IT	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0001050_CT_FIRB	815600B9FC8-D18A5D034	1058024	291350635			RA.M.OIL RAFFINERIA MERIDIONALE OLII LUBRIFICANTI	IT	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0001051_CT_FIRB	81560086FA79B-EDD6B94	13270817				RHIAG - INTER AUTO PARTS ITALIA S.P.A. O, IN FORMA ABBREVIATA, ALTERNA	IT	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0001052_CT_FIRB		5012487	8850400154			SACAL - SOCIETA' ALLUMINIO CARISIO - S.P	IT	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0001053_CT_FIRB	815600AF08EE2-EC2DE92	1035262	8924		226907Z IM EQUITY	SACMI COOPERATIVA MECCANICI IMOLA SOCIETA' COOPERATIVA IN BREVE SACMI IMOLA S.C.	IT	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0001054_CT_FIRB	815600FC906-D230A1420	16077541	86111		SFL IM Equity	Safilo SpA	IT	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0001055_CT_FIRB	549300PHV8MB-DHWB8X12	1086637	788744		SPM IM EQUITY	SAIPEM S.P.A.	IT	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach

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010	020	030	040	050	060	070	080	090	100	110	120	130	140
LC_0001056_CT_FIRB	549300UKR289-DF4UXQ47	1013056	525502		SAL	SALINI IMPREGILO S.P.A.	IT	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0001057_CT_FIRB		6524595	3957900487			SAMMONTANA - S.P.A.	IT	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0001058_CT_FIRB	81560067552O0-B82EB33	1246827	836320150			SAN CARLO GRUPPO ALIMENTARE S.P.A.	IT	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0001059_CT_FIRB	5299005KJSU2A-QUJUH84	1066932	49540		SRS IM EQUITY	SARAS S.P.A. O IN FORMA ESTESA SARAS S.P.A. - RAFFINERIE SARDE	IT	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0001060_CT_FIRB	815600D2FC31-AF713B07	1012950	166476			SNAI SpA	IT	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0001061_CT_FIRB	8156002278562-044AF79	16067629	1633443		SRG IM Equity	SNAM SpA	IT	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0001062_CT_FIRB	EOJCGSUI4N-X234BL7V57	14234253	1594238		2091Z IM EQUITY	SORGENIA S.P.A.	IT	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0001063_CT_FIRB	815600141CFE5-F4C4325	19113128	1016401		4473035Z IM EQUITY	STRADA DEI PARCHI SPA	IT	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0001064_CT_FIRB	815600C34389-77CBBE37	1038951	68670397			TAMPIERI FINANCIAL GROUP S. P.A.	IT	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0001065_CT_FIRB	81560029415D-F1381583	1030384	195810262			TECNICA GROUP S.P.A.	IT	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0001066_CT_FIRB	815600AC5599-D16D9A40	3335773	574643		MT IM EQUITY	TECNIMONT S.P.A.	IT	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0001067_CT_FIRB	549300W384-M3RI3VXU42			IT0003497168	TIT IM EQUITY	TELECOM ITALIA S.P.A.	IT	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0001068_CT_FIRB	815600CD7323-A82E5092	28935694	1763778		2847328Z IM EQUITY	TENOVA S.P.A.	IT	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0001069_CT_FIRB		1037712	182850362			TERMOSANITARI CORRADINI - S.P.A.	IT	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0001070_CT_FIRB	8156009E94E-D54DE7C31				TRN IM Equity	Terna Rete Elettrica Nazionale SpA	IT	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0001071_CT_FIRB	549300IN56S27-SDGEI85	18659000	1019536		80698Z IM EQUITY	TIRRENO POWER S.P.A.	IT	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0001072_CT_FIRB	8156003E86EB-A167A868				0946688D IM EQUITY	TotalErg SpA	IT	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0001073_CT_FIRB	815600FE9E92-D9D6C309	3554534	201271		TFI IM EQUITY	TREVI - FINANZIARIA INDUSTRIALE S.P.A.	IT	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0001074_CT_FIRB					4212473Z IM EQUITY	UNIECO SOCIETA' COOPERATIVA	IT	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0001075_CT_FIRB	815600B8027-C92F0DA07	4257672	1189360066			VIBAC S.P.A.	IT	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0001076_CT_FIRB	549300YSFQK-M1C0X4E45	11321265	884361		WIND IM EQUITY	WIND TELECOMUNICAZIONI S.P.A.	IT	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0001077_CT_FIRB	549300DHPO-F90OYYD780				5108 JT Equity	Bridgestone Corporation	JP	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0001078_CT_FIRB	549300IZY-K3206QECG76				CAT SE Equity	Caterpillar Finance Corporation	JP	Large corporate sample	Other financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0001079_CT_FIRB	549300MIFE1VE-W02GY83			JP3298600002		COSMO OIL COMPANY LTD	JP	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach

Counterparty code	Legal entity identifier (LEI)	Credit register code	Commercial register code	ISIN code	Bloomberg ticker	Name	Geographical area	Portfolio name	Sector of counterparty	Type of exposure	Type of facility	Type of risk	Regulatory approach
010	020	030	040	050	060	070	080	090	100	110	120	130	140
LC_0001080_CT_FIRB	549300T6IPOC-DWLKC615				6501 JT Equity	Hitachi, Ltd.	JP	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0001081_CT_FIRB	J48DJYXDTLH-M30UMYI18				8001 JT Equity	Itochu Corporation	JP	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0001082_CT_FIRB	5493004LQ0B4-T7QPQV17				6301 JT Equity	Komatsu Ltd.	JP	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0001083_CT_FIRB	4P4N3ORD02U-GQT1T1W12		0100-01-008776		8002 JT Equity	Marubeni Corporation	JP	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0001084_CT_FIRB	KVIPTY4PULAP-GC1VVD26				8058 JP EQUITY	Mitsubishi Corp	JP	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0001085_CT_FIRB	5493008VBQ-D43X8QCS14					Mitsui Life Insurance Company Limited	JP	Large corporate sample	Other financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0001086_CT_FIRB	5493000QYMPF-RTEY4K28				6701 JT Equity	NEC Corporation	JP	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0001087_CT_FIRB					7201 JP EQUITY	Nissan Motor Co Ltd	JP	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0001088_CT_FIRB	5493003BZYYY-CDIO0R13				9984 JT Equity	SOFTBANK CORP.	JP	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0001089_CT_FIRB	5493004SE33M-RLPB1W98				2768 JP EQUITY	Sojitz Corp	JP	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0001090_CT_FIRB					6758 JP EQUITY	Sony Corp	JP	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0001091_CT_FIRB	V82KK8NH1P0J-S71FJC05				8053 JP EQUITY	Sumitomo Corp	JP	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0001092_CT_FIRB	54930074QUY8-RD0UZM08					Suntory Holdings Limited	JP	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0001093_CT_FIRB	549300ZLMVP4-X0OGR454				4502 JT Equity	Takeda Pharmaceutical Company Limited	JP	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0001094_CT_FIRB	549300LBHTS-T91VKHO68				6502 JT Equity	Toshiba Corporation	JP	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0001095_CT_FIRB	5493006W3QU-S5LMH6R84				TOM GY Equity	Toyota Motor Corporation	JP	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0001096_CT_FIRB					004020 KS Equity	Hyundai Steel Co	KR	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0001097_CT_FIRB					000270 KS Equity	Kia Motors Corp	KR	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0001098_CT_FIRB	549300MGHLP-T1EFHGF84				2007 HK Equity	Country Garden Holdings Company Limited	KY	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0001099_CT_FIRB	549300IHVJRW-VT07S523				3333 HK Equity	Evergrande Real Estate Group Limited	KY	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0001100_CT_FIRB	5493003DTPH8-AMMK4P51				NE UN Equity	Noble Corporation	KY	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0001101_CT_FIRB	549300FNENFFS-MO3GT38			XS0835890350	XPBR SQ Equity	Petrobras Global Finance B.V.	KY	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0001102_CT_FIRB	213800S7DNJQ-X6LHTQ21		133818917			AB “Kauno grūdai”	LT	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0001103_CT_FIRB				LU1014539529		ALTICE	LU	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach

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010	020	030	040	050	060	070	080	090	100	110	120	130	140
LC_0001104_CT_FIRB	5493003BU7PAH5RRM092				APAM NA EQUITY	Aperam SA	LU	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0001105_CT_FIRB	2EULGUTUI56J-I9SAL165				MT LX EQUITY	ArcelorMittal SA [AM]	LU	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0001106_CT_FIRB	549300GJ79DYFBBF5T83				0307096D LX EQUITY	Brandbrew S.A.	LU	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0001107_CT_FIRB	5493007GVB1I2-FDSS786		B0155849		CNHI UN Equity	CNH Industrial Finance Europe S.A.	LU	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0001108_CT_FIRB	549300938QUWMPITJ642				COV US EQUITY	Covidien International Finance SA	LU	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0001109_CT_FIRB	5299001R2HL1-TAFZ8Z20					ENOVOS INTERNATIONAL SA (FORMER SOTEG)	LU	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0001110_CT_FIRB			350807947	FR0000038259	ERF FP EQUITY	EUROFINS SCIENTIFIC SE	LU	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0001111_CT_FIRB	213800568PRHV2JR9650			XS0357281558	GSPBEX RR Equity	Gaz Capital S.A.	LU	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0001112_CT_FIRB	213800WHKNIC1JQQG433				8GC GS Equity	Glencore Finance (Europe) S.A.	LU	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0001113_CT_FIRB	8XJ8KF85PBKK1-TLMFN29					Intelsat Jackson Holdings S.A.	LU	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0001114_CT_FIRB	549300MBM5-B61VCW5A23					International Automotive Components Group, S.A.	LU	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0001115_CT_FIRB	RUOKPID0PZ0UWJYU9J61				DE UN Equity	John Deere Bank S.A.	LU	Large corporate sample	Other financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0001116_CT_FIRB	529900XUC6PXMN6ABU42				TGH GY Equity	Logwin AG	LU	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0001117_CT_FIRB	549300CTHC1CP86P2G96				MIICF PQ Equity	Millicom International Cellular S.A.	LU	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0001118_CT_FIRB					0755015D LX EQUITY	NH FINANCE SA	LU	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0001119_CT_FIRB	213800IUIRBFRNCYVR24				3900394Z LX Equity	Nizi International SA	LU	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0001120_CT_FIRB	549300VEJMMZCY6OBU06				PDSA NS Equity	Pacific Drilling S.A.	LU	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0001121_CT_FIRB	529900UUYBCBB7HMVI56					Phoenix PIB Dutch Finance B.V.	LU	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0001122_CT_FIRB	549300OZSHE4-H5BFQA66					QUILVEST SA	LU	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0001123_CT_FIRB	5493000C8J3C3-SZYS040				RTL BB Equity	RTL Group S.A.	LU	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0001124_CT_FIRB	5493008JPA4HYMH1HX51				SESG FP EQUITY	SES SA	LU	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0001125_CT_FIRB	549300CJ7LW6-QSGIL444					Swiss Re Europe S.A.	LU	Large corporate sample	Other financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0001126_CT_FIRB	529900BSBZ853-DKUP675					TRAXYS SARL	LU	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0001127_CT_FIRB	549300RIG2CX-WN6IV731					CEMEX S.A.B. de C.V.	MX	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach

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010	020	030	040	050	060	070	080	090	100	110	120	130	140
LC_0001128_CT_FIRB	5493008KEVFYP-MGTXO33				KOFL MM Equity	Coca-Cola FEMSA, S.A.B. de C.V.	MX	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0001129_CT_FIRB	5493000XJLJ6-C4T0PG82				GRUMAB MM Equity	GRUMA, S.A.B. de C.V.	MX	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0001130_CT_FIRB	5493000RIXUR-ZEBFEV60				BIMBOA MM Equity	Grupo Bimbo, S.A.B. de C.V.	MX	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0001131_CT_FIRB	549300QOAB2-GJSFM0381				1234Z MM Equity	Grupo Petrotemex SA de CV	MX	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0001132_CT_FIRB	549300CAZKP-F4HKMPX17					PETROLEOS MEXICANOS	MX	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0001133_CT_FIRB	549300FW3RG-HPHT21D10				ALFAA MM Equity	Sigma Alimentos, S.A. de C.V.	MX	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0001134_CT_FIRB	5493000MY3DA-IB0BP706		TNE940608HS5	USP9084BAD03	ALFAA MM Equity	Tenedora Nemak, S.A. de C.V.	MX	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0001135_CT_FIRB	549300EMP9D-T6Q35HZ31			NL0000852564		AALBERTS INDUSTR	NL	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0001136_CT_FIRB	549300J93WR5-DPG0P466		KVK 33232124		ABB SS Equity	ABB Capital B.V.	NL	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0001137_CT_FIRB	5493007WHKI5-H75YJ358		KVK 34215458		ABE SQ Equity	Abertis Infraestructuras Finance B. V.	NL	Large corporate sample	Other financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0001138_CT_FIRB	7245007QUMI1-FHIQV531		KVK 33235189			Achmea B.V.	NL	Large corporate sample	Other financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0001139_CT_FIRB	724500HIKX3Q-VUQF9G08		KVK 28080300			Achmea Zorgverzekeringen N.V.	NL	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0001140_CT_FIRB	O4QK7KMMK83-ITNTHUG69		KVK 27076669	NL0000303709	AGN NA Equity	AEGON N.V.	NL	Large corporate sample	Other financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0001142_CT_FIRB	724500XYIJUGX-AA5QD70		KVK 09007809	NL0000009132	AKZA NA EQUITY	Akzo Nobel NV	NL	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0001143_CT_FIRB	724500XBZ9QO-PTI11U82		KVK 34108286			Alliander N.V.	NL	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0001144_CT_FIRB	549300KYQ7B0-H0K66406		KVK 33055009		AML LN Equity	Amlin Europe N.V.	NL	Large corporate sample	Other financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0001145_CT_FIRB	724500MCUU6-QOFRFEA53		KVK 33256360 0000		792658Z PL EQUITY	AMORIM ENERGIA, BV	NL	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0001146_CT_FIRB	7245000UZH70-GO047N03			NL0006237562		ARCADIS	NL	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0001147_CT_FIRB	7245001I22ND6-ZFHX623		KVK 30037466	NL0000334118	ASM NA Equity	ASM International N.V.	NL	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0001148_CT_FIRB	724500Y6DUVH-QD6OXN27		KVK 17085815	NL0006034001	ASML NA EQUITY	ASML HOLDING N.V.	NL	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0001149_CT_FIRB	7245004JOPUJ0-OOWTU73		KVK 30031823			ASR Schadeverzekering N.V.	NL	Large corporate sample	Other financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0001150_CT_FIRB	724500XFMNH-F1GFPYJ05		KVK 08125298		3324558Z NA Equity	BDR Thermea Group BV	NL	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0001151_CT_FIRB	5299006ZHG3I-XU0PNJ56		KvK 27106340 0000		1136Z NA EQUITY	BMW Finance N.V.	NL	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0001152_CT_FIRB				NL0000852580		BOSKALIS WESTMIN	NL	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach

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010	020	030	040	050	060	070	080	090	100	110	120	130	140
LC_0001153_CT_FIRB				NL0010776944		BRUNEL INTERNAT	NL	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0001154_CT_FIRB	529900AOH3NB-A8PZFG65		KvK 32097651 0000		0533866D NA EQUITY	Celesio Finance BV	NL	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0001155_CT_FIRB	549300WGC2H-Z5J67V817				CNHI IM Equity	CNH Industrial NV	NL	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0001156_CT_FIRB	549300BXVNOC-YQ83FU09		KVK 34154633		KO UN Equity	Coca-Cola HBC Finance B.V.	NL	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0001157_CT_FIRB				NL0000200384		CORE LABORATORIES	NL	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0001158_CT_FIRB	549300UNTCL-R21YKLL62		KVK 30073501	NL0000288967		Corio N.V.	NL	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0001159_CT_FIRB				NL0009294552		DELTA LLOYD	NL	Large corporate sample	Other financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0001160_CT_FIRB	724500S75737-K2SFDA03		KVK 22031457			Delta N.V.	NL	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0001161_CT_FIRB	213800N8X49KJ-RTNDM49		KVK 3419663		DGE FP Equity	Diageo Finance B.V.	NL	Large corporate sample	Other financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0001162_CT_FIRB	529900M7QS-B704RUUT95		KVK 34182495		AIR FP Equity	Eads Finance B.V.	NL	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0001163_CT_FIRB	724500KRQECM-CRGM1971		KVK 14026250			EBN B.V.	NL	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0001164_CT_FIRB	5299007L43AQ-DFOW5739		KvK 34121496 0000		1403Z NA EQUITY	EDP FINANCE BV	NL	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0001165_CT_FIRB	724500R5IP6TF-KTNRU48		KvK 24306393		2091Z NA Equity	Eneco Holding NV	NL	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0001166_CT_FIRB	549300XW2F91-G4T4WC42		KVK 34149162		ENL GY Equity	ENEL Investment Holding B.V.	NL	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0001167_CT_FIRB	529900011V8V-J3BUKR64		KVK 17115973		RWE GF Equity	Essent N.V.	NL	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0001168_CT_FIRB				NL0000288876		EUROCOMMERCIAL	NL	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0001169_CT_FIRB				NL0000352565		FUGRO	NL	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0001170_CT_FIRB	2138005FTXOJU-BQ5J563		KVK 24243533		GAS SQ Equity	Gas Natural Fenosa Finance BV	NL	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0001171_CT_FIRB	724500EJ2TDPA-ITRSJ55		KVK 02089290			GasTerra B.V.	NL	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0001172_CT_FIRB				NL0000400653		GEMALTO	NL	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0001173_CT_FIRB	549300L10EVY-URBFIH66		KVK 55293980			Global Blue Acquisition B.V.	NL	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0001174_CT_FIRB	529900SNLFF5-M6HJ1T36		KvK 33286563 0000		1004Z NA EQUITY	Haniel Finance B.V.	NL	Large corporate sample	Other financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0001175_CT_FIRB	724500K5PTPSS-T86UQ23		KVK 33011433	NL0000009165	HEIA NA Equity	Heineken NV	NL	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0001176_CT_FIRB	7245008C9KMJ-L9P2UI77		KVK 34323653			Hyva Global B.V.	NL	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach

Counterparty code	Legal entity identifier (LEI)	Credit register code	Commercial register code	ISIN code	Bloomberg ticker	Name	Geographical area	Portfolio name	Sector of counterparty	Type of exposure	Type of facility	Type of risk	Regulatory approach
010	020	030	040	050	060	070	080	090	100	110	120	130	140
LC_0001177_CT_FIRB	724500CR19MQ-GFWFBZ64		KvK 34217578 0000		0308206D NA EQUITY	ICL Finance BV	NL	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0001178_CT_FIRB	TLLG0UTU6ZH-OG003X735					Imperial Mobility Finance B.V.	NL	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0001179_CT_FIRB	54930050LBZU-R4138I72		KVK 27120438			ING Re (Netherlands) N.V.	NL	Large corporate sample	Other financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0001180_CT_FIRB			KVK 24311905		2872423Z NA Equity	InterGen NV	NL	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0001181_CT_FIRB	724500C9GNB-V20UYRX36		KVK 35000363	NL0010672325	AH NA Equity	Koninklijke Ahold NV [Royal Ahold NV]	NL	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0001182_CT_FIRB	724500V38C5K-TDY5BS93		KVK 30058019	NL0000337319	BAMNB NA Equity	Koninklijke BAM NBM NV	NL	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0001183_CT_FIRB	724500SNT1M-K246AHP04		KVK 14022069	NL0000009827	DSM NA EQUITY	Koninklijke DSM N.V	NL	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0001184_CT_FIRB	549300YO0JZH-AL7FVP81		KVK 02045200	NL0000009082	KPN NA Equity	Koninklijke KPN NV [Royal KPN NV]	NL	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0001185_CT_FIRB	H1FJE8H61JGM1-JSGM897		KVK 17001910	NL0000009538	PHIA NA Equity	Koninklijke Philips Electronics N.V.	NL	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0001186_CT_FIRB	724500HZ4B-N317I12G68		KVK 06016321		KTC NA Equity	Koninklijke Ten Cate NV	NL	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0001187_CT_FIRB	724500UL634G-FV1KYF10		KVK 24295332	NL0009432491	VPK NA Equity	Koninklijke Vopak NV	NL	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0001188_CT_FIRB	529900WQGOT-JDYG9NP76		KVK 09151956		LXS GF Equity	Lanxess Finance B.V.	NL	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0001189_CT_FIRB	5H8RMHHYTWI-P1RKLCE38		KvK 34115238 0000		2177Z NA EQUITY	Linde Finance B.V.	NL	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0001190_CT_FIRB	549300J6QS-W38QNOJK61		KVK 57924562			LYB International Finance B.V.	NL	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0001191_CT_FIRB	BN6WCCZ8OV-P3ITUUVN49		KVK 24473890		DLY GB Equity	LyondellBasell Industries N.V.	NL	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0001192_CT_FIRB	635400TMCKVE-U87EJ582		KVK 24321697			METINVEST B.V.	NL	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0001193_CT_FIRB	529900PF6F1O-HRZVU341		KvK 33178683 0000		1169Z NA EQUITY	Metro Finance B.V.	NL	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0001194_CT_FIRB	6354007MKEEG-GVUMXO83		KVK 34239108			New World Resources N.V.	NL	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0001195_CT_FIRB	724500RKMO-D48AIWKD94		KvK 24307569 0000		3893886Z NA EQUITY	NIDERA B.V.	NL	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0001196_CT_FIRB	54930062JS29-A5N4GO82		KVK 34248449			Nielsen Holdings N.V.	NL	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0001197_CT_FIRB	724500GQV9YL-NSWECU41		KVK 17179668			Nord Gold N.V.	NL	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0001198_CT_FIRB	724500TXS5H-H3GY4UW42		KVK 30124358			NS Groep N.V.	NL	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0001199_CT_FIRB	5299000CMF80-GY2U0U47		KVK 16074305	NL0010395208	NUO NA Equity	Nutreco Holding NV	NL	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0001200_CT_FIRB	724500HT4Y-W45B1Y7859		KVK 57585083			OAK Leaf B.V.	NL	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach

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010	020	030	040	050	060	070	080	090	100	110	120	130	140
LC_0001201_CT_FIRB	549300NCMRGI-BJYUOE57			NL0010558797		OCI	NL	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0001202_CT_FIRB	724500IM9-A059TQLBX63					OCI Nitrogen BV	NL	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0001203_CT_FIRB	72450053F5WR-DY8CDZ66		KVK 24291478		OI US Equity	OI European Group B.V.	NL	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0001204_CT_FIRB	Q47A62EK6GM-SID3Y8C39		KVK 17133742	XS0788529096	PCAR US Equity	PACCAR Financial Europe B.V.	NL	Large corporate sample	Other financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0001205_CT_FIRB	549300N522D3-SS8MKV65		KvK 24320769 0000		3617372Z NA EQUITY	PETROBRAS NETHERLANDS BV	NL	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0001206_CT_FIRB	549300VGHFJ-J58HE2B54		KVK 17008551		PHIA NA Equity	Philips Electronics NV	NL	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0001207_CT_FIRB	529900N9UJEH-N9UPXN50					PHOENIX PIB FINANCE BV	NL	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0001208_CT_FIRB	724500Q41FH-N0P1GPC53		KVK 27168968	NL0009739416	TNT LI Equity	PostNL N.V.	NL	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0001209_CT_FIRB	54930036WK3G-MCN17Z57				QIA GY Equity	Qiagen NV	NL	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0001210_CT_FIRB	7245009EAAUU-QJ0U4T57		KVK 33216172	NL0000379121	RAND NA EQUITY	RANDSTAD HOLDING NV	NL	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0001211_CT_FIRB	549300XO8R7M-PISUO753		KVK 33155037	NL0006144495		Reed Elsevier NV	NL	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0001212_CT_FIRB	5493002YCY6H-TK0OUR29		KVK 24251372	XS0202649934	REP GY Equity	Repsol International Finance B.V.	NL	Large corporate sample	Other financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0001213_CT_FIRB			KVK 34179503	GB00B03MM408	RDSA NA EQUITY	ROYAL DUTCH SHELL PLC	NL	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0001214_CT_FIRB	5493002N51KZ-CVBDMS27		24114856	NL0006055329		ROYAL IMTECH NV	NL	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0001215_CT_FIRB	213800LBMMAI-G1FQP389		KVK 14105351		SABIC AB Equity	SABIC Capital I B.V.	NL	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0001216_CT_FIRB				NL0000360618		SBM OFFSHORE	NL	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0001217_CT_FIRB	529900KE-H8410ESH1483		KVK 53761790			Schaeffler Finance B.V.	NL	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0001218_CT_FIRB	724500DX7Q1-A19SPY530		KVK 34166584			Schiphol Nederland B.V.	NL	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0001219_CT_FIRB	7245001TBT3N-I9SPNJ75					SHV Netherlands NV	NL	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0001220_CT_FIRB	TAFO772JB70PD-RN5VS48		KvK 27092998 0000		1223Z NA EQUITY	Siemens Financieringsmaatschappij N.V.	NL	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0001221_CT_FIRB	724500E9ZG6J-MH6E2I14			NL0000817179		SLIGRO FOOD GROUP	NL	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0001222_CT_FIRB	724500ZTKJYJM-WVLWJ82		KVK 34297413			SRLEV N.V.	NL	Large corporate sample	Other financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0001223_CT_FIRB	5493002SSXO-L85X3XC87		KVK 58623701			Syncreon Group B.V.	NL	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0001224_CT_FIRB	724500LTUWK3-JQG63903		KVK 09083317			TenneT Holding B.V.	NL	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach

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010	020	030	040	050	060	070	080	090	100	110	120	130	140
LC_0001225_CT_FIRB	7245008G22FOV7TYYJ34		KVK 06045666	NL0000852523	TWEKA NA EQUITY	TKH Group NV	NL	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0001226_CT_FIRB	724500978QL7NKMLTQ37		KVK 34210949			TMF Group Holding B.V.	NL	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0001227_CT_FIRB				NL0009739424		TNT EXPRESS	NL	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0001228_CT_FIRB	724500L44K67W7UW1C59		KVK 34224566	NL0000387058	TOM2 NA EQUITY	TOMTOM N.V.	NL	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0001229_CT_FIRB	724500OPA8GZSQUNSR96		KVK 33194984		TOM GY Equity	Toyota Motor Finance (Netherlands) B.V.	NL	Large corporate sample	Other financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0001230_CT_FIRB	PX7SUPU7HUNJBQ8BPI65		KVK 33236939		585233Z NA Equity	Trafigura Beheer BV	NL	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0001231_CT_FIRB	549300TK7G7NZTVM1Z30		KVK 24051830	NL0000009355	UNIA NA Equity	Unilever NV	NL	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0001232_CT_FIRB	549300IW6C3SRHUUK147					Vitol Holding BV	NL	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0001234_CT_FIRB	549300FRXSUUW3M2Q281					WABCO Europe Holdings BV	NL	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0001235_CT_FIRB	724500522D3ORUTUGW47		KVK 05078970		WAVIN NA Equity	Wavin NV	NL	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0001236_CT_FIRB	724500YRQCY3BD9RJZ92			NL0000289213		WERELDHAVE	NL	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0001237_CT_FIRB	724500TEM53I0U077B74		KVK 33202517	NL0000395903	WKL NA EQUITY	Wolters Kluwer N.V.	NL	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0001238_CT_FIRB	5JB3IE65ZU13TA0DGN10					Würth Finance International B.V.	NL	Large corporate sample	Other financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0001239_CT_FIRB				NL0006294290		ZIGGO	NL	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0001240_CT_FIRB					BWO NO Equity	BW Offshore Shipholding Ltd	NO	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0001241_CT_FIRB	5493004ZHCILEMZLBS85		00304772770005			FERD AS	NO	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0001242_CT_FIRB	5493009F6KP3UMLPOY27		931186744			ICA Norge AS	NO	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0001243_CT_FIRB	549300ZLJDXBXUNCY824		936738540			National Oilwell Varco Norway AS	NO	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0001244_CT_FIRB	549300N1SDN71ZZ8BO45				NHY NO Equity	Norsk Hydro ASA	NO	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0001245_CT_FIRB	529900J8VSH14TP5VD23					ODFJELL SE	NO	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0001246_CT_FIRB	213800T66DRTE6O6BV87		916235291		PGS NO Equity	Petroleum Geo-Services ASA	NO	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0001247_CT_FIRB	529900TH4OAW7WYG1777		987059699			Statkraft AS	NO	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0001248_CT_FIRB	OW6OFBNCKXC4US5C7523		923609016		STL NO Equity	Statoil ASA	NO	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0001249_CT_FIRB	R7NJHU48LTCIOB9BVU57				CNU NZ Equity	Chorus Limited	NZ	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach

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010	020	030	040	050	060	070	080	090	100	110	120	130	140
LC_0001250_CT_FIRB	259400GYHYZP-Q0HTMT82				CIE PW Equity	Ciech S.A.	PL	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0001251_CT_FIRB	259400A9BI23-M3K1NK82				LTS PW EQUITY	GRUPA LOTOS S.A.	PL	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0001252_CT_FIRB	259400WT6MC-X3V59XI09					Netia S.A.	PL	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0001253_CT_FIRB	259400TOMPU-OLS65II22		10681		TPA1 GB Equity	ORANGE POLSKA SA	PL	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0001254_CT_FIRB	259400TGY6IYE-P2EFW87		467426			POLKOMTEL SP. Z O.O.	PL	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0001255_CT_FIRB	259400VVM-M70CQREJT74		28860		PKN PW Equity	Polski Koncern Naftowy ORLEN S. A. (PKN)	PL	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0001256_CT_FIRB	259400NAPDFB-OTNCRL54				TPE PW Equity	TAURON Polska Energia S.A.	PL	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0001257_CT_FIRB	Q1ECZWEVT6Z-TFERCPG94			PLTLKPL00017	OPL PW EQUITY	TELEKOMUNIKACJA POLSKA SA	PL	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0001258_CT_FIRB	213800RQXBB-Z6KSP1I72		500311390			AMORIM & IRMAOS SA	PT	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0001259_CT_FIRB	2138002PLGLY-W8EP7248					AMORIM HOLDING II SGPS SA	PT	Large corporate sample	Other financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0001260_CT_FIRB	213800V5Z38T-LIRQW516		500700834			ANA AEROPORTOS PORTUGAL SA	PT	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0001261_CT_FIRB			502607920			AUCHAN PORTUGAL HIPERMERCADOS SA	PT	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0001262_CT_FIRB	54930011KNBN-PPKW7528		500038015			AUTO SUECO LDA	PT	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0001263_CT_FIRB	549300RU6UY-W1UMYOP92		500194670			BP PORTUGAL COMERCIO DE COMBUSTI VEIS LUBRIFICANTES SA	PT	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0001264_CT_FIRB				PTBRI0AM0000	BRI PL EQUITY	BRISA	PT	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0001265_CT_FIRB	549300FREK460-JU7RG08		500060266			CELULOSE BEIRA INDUSTRIAL-CELBI SA	PT	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0001266_CT_FIRB	549300TF1SUYC-FUO3840		503309362			COLEP PORTUGAL SA	PT	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0001267_CT_FIRB			507195515			CONTROLINVESTE SGPS SA	PT	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0001268_CT_FIRB	213800X28CM-B8LAIT849		502557400			CPCDI COMP PORTUGUESA DIST PROD INFORMATICOS SA	PT	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0001269_CT_FIRB	549300RGQV4-M16FESU23		500832234			CUF QUIMICOS INDUSTRIAS, SA	PT	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0001270_CT_FIRB	529900CLC3WD-MGI9VH80			PTEDP0AM0009	EDP PL EQUITY	EDP - Energias de Portugal S.A.	PT	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0001271_CT_FIRB	529900LOXJVW-GOH84656		503293695			EDP - GESTÃO DA PRODUÇÃO DE ENERGIA SA	PT	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0001272_CT_FIRB			504885367			ESPIRITO SANTO SAUDE SGPS SA	PT	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0001273_CT_FIRB	2138003319Y7-NM75FG53		504499777	PTGALIOE0009	GALP PL Equity	GALP ENERGIA SGPS, S.A.	PT	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach

Counterparty code	Legal entity identifier (LEI)	Credit register code	Commercial register code	ISIN code	Bloomberg ticker	Name	Geographical area	Portfolio name	Sector of counterparty	Type of exposure	Type of facility	Type of risk	Regulatory approach
010	020	030	040	050	060	070	080	090	100	110	120	130	140
LC_0001274_CT_FIRB	213800Y3V72P-I6W8KG10		511220448			GRUPO PESTANA - SGPS SA	PT	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0001275_CT_FIRB	259400A8SZ-P10GB5IB19			PTJMT0AE0001	JMT PL EQUITY	J.MARTINS	PT	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0001276_CT_FIRB			500073880			LENA ENGENHARIA CONSTRUCOES SA	PT	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0001277_CT_FIRB	549300SNYKY-W15R3UE62		502011475			MODELO CONTINENTE HIPERMERCADOS SA	PT	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0001278_CT_FIRB	549300TLPT6-W9R3CLQ86		500197814			MOTA-ENGIL, ENGENHARIA E CONSTRU CAO S.A.	PT	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0001279_CT_FIRB	5493003NN4LX-UF8JA244					Ocidental Companhia Portuguesa de Seguros de Vida, S.A.	PT	Large corporate sample	Other financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0001280_CT_FIRB	54930071D35B-VUPC5942		502604751			OPTIMUS-COMUNICACOES S.A	PT	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0001281_CT_FIRB			507979265			OPWAY - SGPS, SA	PT	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0001282_CT_FIRB	213800ZWK-G61JG7ZCF61		500697370			PETROLEOS PORTUGAL PETROGAL SA	PT	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0001283_CT_FIRB	259400DRC6W-OXNVW8B57	500829993	500829993		90413Z PL EQUITY	PINGO DOCE-DISTRIBUIÇÃO ALIMENTAR S.A.	PT	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0001284_CT_FIRB	549300UNIB7-M2AXUXS35			PTPTI0AM0006	PTCL TQ EQUITY	Portucel S.A.	PT	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0001285_CT_FIRB	549300FR1FN48-IGHR915			PTREL0AM0008	RENE PL Equity	REN-Redes Energeticas Nacionais, SGPS, S.A.	PT	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0001286_CT_FIRB			500246963			REPSOL PORTUGUESA SA	PT	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0001287_CT_FIRB	5493002X2CC-Y60HWCU94		500243590			SECIL COMP GERAL CAL CIMENTO SA	PT	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0001288_CT_FIRB	549300PXZF74-GVQM6867		500058580			SONAE INDUSTRIA PRODUCAO COM DER IVADOS DE MADEIRA SA	PT	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0001289_CT_FIRB	549300EZYIUR-Q5RGSE56		500278571			SOVENA OILSEEDS PORTUGAL, SA	PT	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0001290_CT_FIRB	549300KFJPELBP-MQH079		500833532			SOVENA PORTUGAL CONSUMER GOODS SA	PT	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0001291_CT_FIRB	9598002014000-5813290		505042037			SUMOL+COMPAL MARCAS SA	PT	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0001292_CT_FIRB			500097488			TEIXEIRA DUARTE ENGENHARIA E CONSTRUCOES SA	PT	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0001293_CT_FIRB	549300CNE5-R74B3XKF57		505266202			UNICER BEBIDAS SA	PT	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0001294_CT_FIRB		503933139	503933139		3646175Z PL EQUITY	UNILEVER JERÓNIMO MARTINS, LDA.	PT	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0001295_CT_FIRB	213800IDK8UT-YDSFOG74		502544180			VODAFONE PORTUGAL COMUNICACOES P ESSOAIS SA	PT	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0001296_CT_FIRB		500302200	500302200		0265472D PL EQUITY	ZAGOPE - CONSTRUÇÕES E ENGENHARIA S.A.	PT	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0001297_CT_FIRB	549300VOFQC1-SPGTZM19		503039063			ZON TV CABO PORTUGAL SA	PT	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach

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010	020	030	040	050	060	070	080	090	100	110	120	130	140
LC_0001298_CT_FIRB	549300D3EIDZJB62TR20		21183		ORDS QD Equity	Ooredoo Q.S.C.	QA	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0001299_CT_FIRB	549300UKYDM6L8HEPU79				SNP RO EQUITY	OMV PETROM S.A.	RO	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0001300_CT_FIRB	549300F8ZJGJVUPIU797		24297754			Rompetrol Group N.V. (The)	RO	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0001301_CT_FIRB					GAZP RU Equity	Gazprom OAO	RU	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0001302_CT_FIRB					ROSN RU Equity	OJSC Oil Co Rosneft	RU	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0001303_CT_FIRB					TATN RU Equity	Tatneft OAO	RU	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0001304_CT_FIRB	5493007RN7O98MYBX124					AKTIEBOLAG LINDEX	SE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0001305_CT_FIRB	549300UCKT2UK88AG251			SE0000695876	ALFA SS EQUITY	Alfa Laval AB	SE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0001306_CT_FIRB	549300YECS8HKCIMMB67			SE0000255648	ASSAB SS EQUITY	Assa Abloy AB	SE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0001307_CT_FIRB	213800T8PC8Q4FYJZR07		5560142720	SE0000122467	ATCOA SS EQUITY	Atlas Copco Aktiebolag	SE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0001308_CT_FIRB	2138002GW5WN1UYZAO32		55611256900004			BILIA AB	SE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0001309_CT_FIRB	549300YJUYJ9A24RXL71			SE0005906922	SE0005906922 Corp	BILLERUDKORSNÄS AB	SE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0001310_CT_FIRB	549300ZACGIQHBBMOD20		5560269549		BONN SS EQUITY	Bonnier Finans AB	SE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0001311_CT_FIRB	213800SE6FV3UDEIEY92		72317831			CAPIO AB	SE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0001312_CT_FIRB	549300GU5OHTR1T5IY68			SE0005932225	SE0005932225 Corp	Castellum AB	SE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0001313_CT_FIRB	549300HCT1WLHEXNLZ18					Dometic Holding AB	SE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0001314_CT_FIRB	549300Y3HHZB1ZGFPJ93				ELUXA SS Equity	Electrolux AB	SE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0001315_CT_FIRB	549300JNPI46XNH0PM97					Fabege AB	SE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0001316_CT_FIRB	5493003PZ4F570G3W735					GETINGE AB,	SE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0001317_CT_FIRB	529900XKWB408ZZYBF68					GREEN CARGO AB	SE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0001318_CT_FIRB	213800YUV362W4E1LP46					H & M Hennes & Mauritz GBC AB	SE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0001319_CT_FIRB	54930033BTSY61VHUR49		55601011550004			HALDEX AKTIEBOLAG	SE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0001320_CT_FIRB	549300VOTS5OZ82UTG69			SE0005934320	SE0005934320 Corp	HEMSÖ FASTIGHETS AB	SE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0001321_CT_FIRB	549300WJFW6ILNI4TA80		5561904771	SE0000103699	HEXAB SS EQUITY	Hexagon AB	SE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach

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010	020	030	040	050	060	070	080	090	100	110	120	130	140
LC_0001322_CT_FIRB	52990080S-H3454F0QE68		5560013301	SE0000109290	HOLMB SS EQUITY	Holmen AB	SE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0001323_CT_FIRB	549300GYQIIJ3-UXB7655			SE0001662222	HUSQB SS EQUITY	HUSQVARNA AB	SE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0001324_CT_FIRB	549300VEBQPH-RZBKUX38		556013-8298	XS0795505402	INVEA SS Equity	Investor AB	SE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0001325_CT_FIRB	529900X0UEM9-DOM6FK12		5560452103	SE0000806994	JM SS EQUITY	JM AB	SE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0001326_CT_FIRB	549300VD6SNN-S5N5V183					KORAB INTERNATIONAL AB	SE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0001327_CT_FIRB	5493005OXRTB-K0WSJN46		5565451217	SE0000549412	KLED SS EQUITY	Kungsleden AB	SE	Large corporate sample	Other financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0001328_CT_FIRB	529900AB08F05-L4HWU11					LANTMÄNNEN EK FÖR	SE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0001329_CT_FIRB	213800NS2XXV-RYS7WP40			SE0002683557	LOOMB SS EQUITY	Loomis AB	SE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0001330_CT_FIRB	549300SNQNTH-QLZQON04		5564272812	SE0000221723	MEDAA SS EQUITY	Meda AB	SE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0001331_CT_FIRB	549300E8NDOD-RSX29339		5563099158	SE0000412371	MTGB SS EQUITY	MODERN TIMES GROUP MTG AB	SE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0001332_CT_FIRB	213800WRGL-W3CY4MHW53		55603451740004			NCC	SE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0001333_CT_FIRB	549300KUJMR-C9NW93S96					Nobina sverige AB	SE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0001334_CT_FIRB	5493007VGEKB-ZGZ6PC69					NYNAS AB (PUBL)	SE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0001335_CT_FIRB	549300ES84TR-W7EWGU35					Perstorp Holding AB	SE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0001336_CT_FIRB	549300S2D8BD-H1CKLI47					PostNord AB	SE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0001337_CT_FIRB	549300MIHCM-D8DCSBY41		55607269770034			Preem	SE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0001338_CT_FIRB	549300ZHO4JC-QQI13M69		556036-0793	SE0000112385	SE0005567088 Corp	SAAB AKTIEBOLAG	SE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0001339_CT_FIRB	5299008ZUAX-N43LVZF54				SAND SS Equity	Sandvik AB	SE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0001340_CT_FIRB	5299001G94UP-TI8C7N54		5566577416		0301536D SS EQUITY	Sandvik Treasury AB	SE	Large corporate sample	Other financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0001341_CT_FIRB	529900AE1FZN-UH6EVS39			SE0003366871	SAS SS EQUITY	SAS AB	SE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0001342_CT_FIRB	529900BZYSUQ-LQSPNR07		5560840976	SE0000308280	SCVB SS EQUITY	Scania CV AB	SE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0001343_CT_FIRB	635400TTYKE8E-IWDS617				SECUB SS Equity	Securitas AB	SE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0001344_CT_FIRB	5493004WOS-C31U83UG49		5561063834		SKAB SS EQUITY	Skanska Financial Services	SE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0001345_CT_FIRB	549300MA1BZY-JU87BW55		5560339086	SE0000113250	SKAB SS EQUITY	Skanska Sverige AB	SE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach

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010	020	030	040	050	060	070	080	090	100	110	120	130	140
LC_0001346_CT_FIRB	549300X6MQ0-GG8BRY481					SKF sverige AB	SE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0001347_CT_FIRB	5493002FIVSWB-LEV7P15					SÖDRA SKOGSÄGARNA EKONOMISK FÖRENING	SE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0001348_CT_FIRB	529900329VS14-ZIML164		5560163429	SE0000171100	SSABA SS EQUITY	SSAB AB	SE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0001349_CT_FIRB	529900J0C48F-H28HNQ19		5563137933	SE0000120669	SSABA SS EQUITY	SSAB Emea AB	SE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0001350_CT_FIRB	213800CWLTI7-WZCC2R35		5560010802		1081Z SS EQUITY	Stena AB	SE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0001351_CT_FIRB	5299005HS-K597UX55629					SVEASKOG FÖRVALTNINGS AKTIEBOLAG	SE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0001352_CT_FIRB	549300FW5JDR-V1IJ0M67				SCAB SS Equity	Svenska Cellulosa AB [SCA]	SE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0001353_CT_FIRB	529900ZERGNJ-BEQEX179		55679708180004			SWEDAVIA AB SWEDAVIA EKONOMI	SE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0001354_CT_FIRB	5493005D-U3003SGUC166					SWEDISH HOSPITAL PARTNERS AB,	SE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0001355_CT_FIRB	529900YVXCGN-WAUYZG78			SE0000310336	SWMA SS EQUITY	Swedish Match AB	SE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0001356_CT_FIRB	213800EKD193-RVI9HL76		5564108917	SE0000314304	TEL2B SS EQUITY	Tele2 AB	SE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0001357_CT_FIRB	549300W9JLP-W15XIFM52		556016-0680	XS0435008726	ERICB SS Equity	Telefonaktiebolaget LM Ericsson	SE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0001358_CT_FIRB	213800FSR9RN-DUOTXO25				TLSN SS Equity	TeliaSonera AB	SE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0001359_CT_FIRB	5493006LU5JO4-P7HQ305					THULE HOLDING AB	SE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0001360_CT_FIRB	213800XY16PA-WG2PAD14				TRELB SS Equity	Trelleborg AB	SE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0001361_CT_FIRB	5493007LNZSE-WN5KTV42			SE0005769270	SE0005769270 Corp	Vasakronan	SE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0001362_CT_FIRB	549300T5RZ1H-A5HZ3109				VATT SS Equity	Vattenfall AB	SE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0001363_CT_FIRB	549300HGV012-CNC8JD22			SE0000115420	VOLVB SS EQUITY	Volvo AB	SE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0001364_CT_FIRB	54930083GOD-GBHODQ153		189744			Global A&T Electronics Ltd.	SG	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0001365_CT_FIRB	33D7DTWH8BN-IUWE0IF81				OLAM SP Equity	Olam International Ltd	SG	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0001366_CT_FIRB					7536988Z SK EQUITY	Volkswagen Slovakia A.S.	SK	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0001367_CT_FIRB	549300QOGMP-TKB6W7G56		1,07544E+11	USY71548BY95	PTT TB Equity	PTT Public Company Limited	TH	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0001368_CT_FIRB	8RS0AKOL-N987042F2V04				NXWA GF Equity	21st Century Fox America, Inc	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0001369_CT_FIRB	LUZQVYP4VS22-CLWDAR65			US88579YAF88	MMM SE Equity	3M Company	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach

Counterparty code	Legal entity identifier (LEI)	Credit register code	Commercial register code	ISIN code	Bloomberg ticker	Name	Geographical area	Portfolio name	Sector of counterparty	Type of exposure	Type of facility	Type of risk	Regulatory approach
010	020	030	040	050	060	070	080	090	100	110	120	130	140
LC_0001370_CT_FIRB	HQD377W2Y-R662HK5JX27		IL08142220		ABT US Equity	Abbott Laboratories	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0001371_CT_FIRB	FR5LCKFT-G8054YNNRU85		DE5126809		4AB GF Equity	AbbVie Inc.	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0001372_CT_FIRB	549300T0GJTE-K811VI53				WPI US EQUITY	Actavis, Inc.	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0001373_CT_FIRB	549300QKBENK-LBXQ8968		PA724325		AET US Equity	Aetna Inc.	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0001374_CT_FIRB	LYOM0B2GCF1J-WXK5ZG04				AGCO UN Equity	AGCO Corporation	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0001375_CT_FIRB	QUIX8Y7A2W-P0XRMW7G29				A UN Equity	Agilent Technologies, Inc.	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0001376_CT_FIRB	9PO87UV78U1J-HLR68X04				8685 JT Equity	AIG Financial Products Corp.	US	Large corporate sample	Other financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0001377_CT_FIRB	7QEON6Y1RL5X-R3R1W237				APD US Equity	Air Products & Chemicals Inc	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0001378_CT_FIRB	ABPN11VOHLH-X6QR7XQ48				AA US Equity	Alcoa Inc	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0001379_CT_FIRB	XSGZFLO9YTN-O9VCQV219				MO US Equity	Altria Group Inc	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0001380_CT_FIRB	ZXTILKJKG63JEL-OEG630		DE2620453		AMZN US Equity	Amazon.com, Inc.	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0001381_CT_FIRB	IWUQB36BXD6-OWD6X4T14		DE0332421		AAL UW Equity	American Airlines, Inc.	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0001382_CT_FIRB	B6Q2VFHD1797-Q7NZ3E43		CAC0951492		7267 JT Equity	American Honda Finance Corporation	US	Large corporate sample	Other financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0001383_CT_FIRB	5493006ORUSI-L88JOE18				AMT US Equity	American Tower Corp [ex- American Tower System]	US	Large corporate sample	Other financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0001384_CT_FIRB	549300D3L3G0-R4U4VT04				APH US Equity	Amphenol Corporation	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0001385_CT_FIRB	B78FQ7XBQFL-P4AYJ6F79				APC US Equity	Anadarko Petroleum Corp	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0001386_CT_FIRB	72ZZ1XRHOO-U9P9X16K08				APA US Equity	Apache Corp	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0001387_CT_FIRB	HWUPKR0MPO-U8FGXBT394		CAC0806592		AAPL US Equity	Apple Inc.	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0001388_CT_FIRB	42YMHYH0XMH-JEXDUB065					ARAMARK Corporation	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0001389_CT_FIRB	W47HVZ7Q6FX-L86RELH91		DE0717711		ACI US Equity	Arch Coal, Inc.	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0001390_CT_FIRB	549300LO13M-Q9HYSTR83		DE0152524		ADM US Equity	Archer-Daniels-Midland Company	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0001391_CT_FIRB	0C0SZC7H22U-W12NA3R46				ARRS UW Equity	Arris Group, Inc.	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0001392_CT_FIRB	549300YNNLBX-T8N8R512		NYCARREUS		ARW US Equity	Arrow Electronics, Inc.	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0001393_CT_FIRB	6O4MRU8C1M-S0K34UQF79		KY0580261		ASH US Equity	Ashland Inc.	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach

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010	020	030	040	050	060	070	080	090	100	110	120	130	140
LC_0001394_CT_FIRB	549300Z40J86G-GSTL398		DE2018584		T* MM Equity	AT&T Inc.	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0001395_CT_FIRB	QVLWEGTD2S8-GJMO8D383				ATO US Equity	Atmos Energy Corp	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0001396_CT_FIRB	HGBOLILQXWE-R4SAL2I23				ADP US Equity	Automatic Data Processing	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0001397_CT_FIRB	GA3JGKJ41LJKX-DN23E90					Autozone Inc	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0001398_CT_FIRB	XN8R4HH1TV-C1XOCL5P21				CAR US EQUITY	Avis Budget Car Rental LLC	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0001399_CT_FIRB	XJI53DCPL7QAB-OWK4Z75		NYCAVNTUS		AVT US Equity	Avnet, Inc.	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0001400_CT_FIRB	5493007RY69U-EB1F1B45				AVP US Equity	Avon Products, Inc.	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0001401_CT_FIRB	MF62XBVMNYT-YMC18DL76		DE2416636		BA/ LN Equity	BAE Systems Holdings Inc.	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0001402_CT_FIRB					BHI US EQUITY	Baker Hughes Inc	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0001403_CT_FIRB	EWRDABCN7XB-HM37LIA98		DE2072335			Beam Inc.	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0001404_CT_FIRB	HL5XPTVRV0O8-TUN5LL90		MN1K-1056		BBY US Equity	Best Buy Co., Inc.	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0001405_CT_FIRB	KK5MZM9DIXL-XZL9DZL15		DE2322568		BMW HB Equity	BMW US Capital, LLC	US	Large corporate sample	Other financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0001406_CT_FIRB	549300DSFX2I-E88NSX47				BWA US Equity	BorgWarner Inc.	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0001407_CT_FIRB	Y6ZDD9FP4P8JS-SJMW954		DE0874815		BSX UN Equity	Boston Scientific Corporation	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0001408_CT_FIRB	549300GMUC-J08527GQ81		IN182869-107		BP/ LN Equity	BP Corporation North America Inc.	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0001409_CT_FIRB	549300YYMNS-W7KWZH127				BP/ LN Equity	BP Products North America Inc.	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0001410_CT_FIRB	HLYYNH7UQUO-RYSJQCN42				BMY US EQUITY	Bristol Myers Squibb Co	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0001411_CT_FIRB	5493007M0RI-N8HY3MM77				BG US Equity	Bunge Limited	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0001412_CT_FIRB	Y7ET3D9SDOFU-Z515FE28		DE0799956		CA US Equity	CA, Inc.	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0001413_CT_FIRB	43R4VPJBXTU2-O15HEF41					Calpine Corp	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0001414_CT_FIRB	5493007JDSM-X8Z5Z1902				CPB US Equity	Campbell Soup Company	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0001415_CT_FIRB	CCU46N3GJMF4-OK4N7U60		OH535613		CAH US Equity	Cardinal Health, Inc.	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0001416_CT_FIRB	QXZYQNMR4J-Z5RIRN4T31				3091Z US Equity	Cargill Inc	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0001417_CT_FIRB	EDBQKYOPJUCJ-KLOJDE72		DE0921323		CAT SE Equity	Caterpillar Financial Services Corporation	US	Large corporate sample	Other financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach

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010	020	030	040	050	060	070	080	090	100	110	120	130	140
LC_0001418_CT_FIRB	WRJR7GS4GTRECRRTVX92				CAT US EQUITY	Caterpillar Inc	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0001419_CT_FIRB	5KYC8KF17ROCY24M3H09		DE2106821		C5S GM Equity	CBS Corporation	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0001420_CT_FIRB	CD30XVRLT4QO00B1C706		DE3780476		CE UN Equity	Celanese US Holdings LLC	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0001421_CT_FIRB	4SIHMF0MOSTTL8CD0X64				CELG US Equity	Celgene Corporation	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0001422_CT_FIRB	21TPXMRRHFKOBHDC8J74					CenterPoint Energy Inc	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0001423_CT_FIRB	8E6NF1YAL0WT6CWXXV93				CSCO US EQUITY	Cisco Systems Inc	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0001424_CT_FIRB	549300IA9XFBAGNIBW29					CMS Energy Corp	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0001425_CT_FIRB	B0QU0GIVGFFMCOP5RJ72		DE4789658		CKK GB Equity	Coca-Cola Enterprises, Inc.	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0001426_CT_FIRB	2V9V7M0RUQG9M2J4IC47					Colfax Corp	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0001427_CT_FIRB	YMEGZFW4SBUSS5BQXF88		DE0156313		CL US Equity	Colgate-Palmolive Company	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0001428_CT_FIRB	51M0QTTNCGUN7KFCFZ59		PA3039985		CTP GB Equity	Comcast Corporation	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0001429_CT_FIRB	549300OQS2LO07ZJ7N73		DE0406521		CMC US Equity	Commercial Metals Company	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0001430_CT_FIRB	6113F6JQLWIUGTBN1L36				CSC US equity	Computer Sciences Corp	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0001431_CT_FIRB	54930035UDEIH090K650		DE0818944		CAG US Equity	ConAgra Foods, Inc.	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0001432_CT_FIRB	SYHS7HRDXLL4I0IQ8776				CXO US EQUITY	Concho Resources Inc	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0001433_CT_FIRB	6VJ5GQWIRDQ06DUXG89		DE0064324		COP US Equity	ConocoPhillips Company	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0001434_CT_FIRB	549300JK3KH8PWM3B226		DE2277631		CNX UN Equity	CONSOL Energy Inc.	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0001435_CT_FIRB	29DX7H14B9S6O3FD6V18				CTO GM Equity	Costco Wholesale Corporation	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0001436_CT_FIRB	549300BO9IWPF3S48F93				COTY US EQUITY	Coty Inc	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0001437_CT_FIRB	TVRMNZKRGA8LPW6XPG60					Cox Enterprises Inc	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0001438_CT_FIRB	RPPGGRL1J75WGF2DFO04		PA3337938		CCK US Equity	Crown Americas LLC	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0001439_CT_FIRB	ZUNI8PYC725B6H8JU438		IN194062-043		CMI UN Equity	Cummins Inc.	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0001440_CT_FIRB	S4BKK9OTCEWQ3YHPFM11				DHR US EQUITY	Danaher Corp	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0001441_CT_FIRB	PWFTNG3EI0Y73OXWDH08				DE US EQUITY	Deere & Co	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach

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010	020	030	040	050	060	070	080	090	100	110	120	130	140
LC_0001442_CT_FIRB	3E70L4WYANTIWWIPHC81				DELL US EQUITY	Dell Inc.	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0001443_CT_FIRB	Q2CCMS6R0AS67HJMBN42				DAL US EQUITY	Delta Air Lines Inc	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0001444_CT_FIRB	549300423 48RKR3ZPN35		DE2155705		DVN US Equity	Devon Energy Corporation	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0001445_CT_FIRB	F14FQJ2EEHW5VPYUHL14				DO US Equity	Diamond Offshore Drilling, Inc.	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0001446_CT_FIRB	549300Z1UGYT5725XB67		DE3535468		DTV TQ Equity	DIRECTV Holdings LLC	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0001447_CT_FIRB	lLUL7B6Z54MRYCF6H308				D US EQUITY	Dominion Resources Inc	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0001448_CT_FIRB	549300FMC2ALGA7N9E80		DE0412823		DOV UN Equity	Dover Corporation	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0001449_CT_FIRB	ZQUIP1CSZO8LXRBSOU78				DOW US EQUITY	Dow Chemical Co	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0001450_CT_FIRB	549300IX8SD6XXD71I78				DTE US EQUITY	DTE Energy Co	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0001451_CT_FIRB	FDPVHDGJ1IQZFK9KH630		DE2345566		EMN UN Equity	Eastman Chemical Company	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0001452_CT_FIRB	0NZWDMRCE180888QQE14				ETN US EQUITY	Eaton Corp	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0001453_CT_FIRB	OML71K8X303XQONU6T67		DE2871352		EBAY US Equity	eBay Inc.	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0001454_CT_FIRB	FRDRIPF3EKNDJ2CQJL29				LLY US EQUITY	Eli Lilly & Co	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0001455_CT_FIRB	FGLT0EWZSUIRRITFOA30				EMR UN Equity	Emerson Electric Co.	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0001456_CT_FIRB	GHFPUH0OZ5JLGJXWCO16				ESV UN Equity	ENSCO International Incorporated	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0001457_CT_FIRB	4XM3TW50JULSLG8BNC79				ETR US EQUITY	Entergy Corp	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0001458_CT_FIRB	549300EVUN2BTLJ3GT74		DE2911438		EQIX US Equity	Equinix, Inc.	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0001459_CT_FIRB	549300RO2XES74KQGG63				XLS US EQUITY	Exelis Inc	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0001460_CT_FIRB	3SOUA6IRML7435B56G12				EXC US EQUITY	Exelon Corp	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0001461_CT_FIRB	CI7MUJI4USF3V0NJ1H64		WA601975803		EXPE UW Equity	Expedia, Inc.	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0001462_CT_FIRB	J3WHBG0MTS7O8ZVMDC91		NJ3793794100		XOM US Equity	Exxon Mobil Corporation	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0001463_CT_FIRB	549300E707U7WNPZN687				FDX US EQUITY	FedEx Corp	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0001464_CT_FIRB	6WQI0GK1PRFVBA061U48		GA0110597		FIS UN Equity	Fidelity National Information Services, Inc.	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0001465_CT_FIRB	549300NPYMLM4NHTOF27					First Solar Inc	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach

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010	020	030	040	050	060	070	080	090	100	110	120	130	140
LC_0001466_CT_FIRB	549300SVYJ-S666PQJH88		OH953140		FE US Equity	FirstEnergy Corp.	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0001467_CT_FIRB	6Y0GK87T6V7N-JKZJVM41		NYCDRRCUS		FLS US Equity	Flowserve Corporation	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0001468_CT_FIRB	CQ7WZ4NOFW-T7FAE6Q943				FLR US EQUITY	Fluor Corp	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0001469_CT_FIRB	CKDHZ2X64EEB-QCSP7013				FMC US Equity	FMC Corporation	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0001470_CT_FIRB	EMQFUEY7DV1-MVNKAUT87		DE3315658		FTI US Equity	FMC Technologies, Inc.	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0001471_CT_FIRB	20S05OYHG0M-QM4VUIC57				F US EQUITY	Ford Motor Co	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0001472_CT_FIRB	2MNR4Q42DB-L85U7RD221					Forest Oil Corp	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0001473_CT_FIRB	A0WMBJD47-C49E2JJOM88		DE4594648		FRE GY Equity	Fresenius US Finance I, Inc.	US	Large corporate sample	Other financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0001474_CT_FIRB	549300FNRIXIL-156M704				0196414D US EQUITY	Gavilon LLC	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0001475_CT_FIRB	9C1X8XOOTY-Y2FNYTVH06				GD US EQUITY	General Dynamics Corp	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0001476_CT_FIRB	3C7474T6CDKP-R9K6YT90		NYCGECYUS		GNE FP Equity	General Electric Company	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0001477_CT_FIRB	2TGYMUGI08P-O8X8L6150				GIS US Equity	General Mills, Inc.	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0001478_CT_FIRB	549300PDWRZ-X0BR28B12		DE4717789		GM UN Equity	General Motors Holdings LLC	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0001479_CT_FIRB	L2EVHWFHVAQ-K72TMH265		DE4275413			Georgia-Pacific LLC	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0001480_CT_FIRB	5493002BI0S2Z-QUY3437				GT US EQUITY	Goodyear Tire & Rubber Co	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0001481_CT_FIRB	7ZW8QJWVPR4-P1J1KQY45				GOOG US EQUITY	Google Inc	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0001482_CT_FIRB	ENYF8GB5SMQ-Z25S06U51		DE2681775		HAL UN Equity	Halliburton Company	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0001483_CT_FIRB	KAO98FK89NPN-NPQGUZ43		DE0497602		HSC US Equity	Harsco Corporation	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0001484_CT_FIRB	549300NUB6D2-R1ITYR45				HAS US Equity	Hasbro, Inc.	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0001485_CT_FIRB	549300PD0C69-OJ0NLB27				766481Z US EQUITY	Hertz Corp	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0001486_CT_FIRB	UASVRYNXN-K17ULIGK870		DE0097017		AHC GB Equity	Hess Corporation	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0001487_CT_FIRB	WHKXQACZ14-C5XRO8LW03				HPQ US EQUITY	Hewlett-Packard Co	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0001488_CT_FIRB	5493003STKEZ2-S0RNU91				HNZ US EQUITY	HJ Heinz Co	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0001489_CT_FIRB	ISRPG12PN4EIE-OEMW547		DE2061772		HON UN Equity	Honeywell International Inc.	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach

Counterparty code	Legal entity identifier (LEI)	Credit register code	Commercial register code	ISIN code	Bloomberg ticker	Name	Geographical area	Portfolio name	Sector of counterparty	Type of exposure	Type of facility	Type of risk	Regulatory approach
010	020	030	040	050	060	070	080	090	100	110	120	130	140
LC_0001490_CT_FIRB	KNX4USFCNGP-Y45LOCE31				4335 HK Equity	Intel Corporation	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0001491_CT_FIRB	VGRQXHF3J8VD-LUA7XE92				IBM US EQUITY	International Business Machines (IBM Corp)	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0001492_CT_FIRB	F9HV8ZL85LRI-Q6D60098		NVC7491-1980		IGT UN Equity	International Game Technology	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0001493_CT_FIRB	824LMFJDH41E-Y779Q875				IP US EQUITY	International Paper Co	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0001494_CT_FIRB	5493008IUOJ5V-WTRC333					Interpublic Group of Cos	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0001495_CT_FIRB	24F6LSZD18II6I-CG6S41					Itron Inc	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0001496_CT_FIRB	YB2O5TUONP-B3W1X7WJ88				ITT US EQUITY	ITT Corp	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0001497_CT_FIRB	KD833U13JEIGE-TBW2749				JAH US EQUITY	Jarden Corp (fka Alltrista Corp)	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0001498_CT_FIRB	549300XR6O4A-CB0KLV08					JFB Firth Rixson, Inc.	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0001499_CT_FIRB	E0KSF7PFQ210N-WI8Z391				DE UN Equity	John Deere Capital Corporation	US	Large corporate sample	Other financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0001500_CT_FIRB	549300G0CFPG-EF6X2043		NJ5106301000		JNJ GQ Equity	Johnson & Johnson	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0001501_CT_FIRB	3LB2NG8VUULS-CV2NO430				JCI US EQUITY	Johnson Controls Inc	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0001502_CT_FIRB	LONOZNOJYIBX-OHXWDB86				K US EQUITY	Kellogg Co	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0001503_CT_FIRB	AGX0G2MXE54-NFNNICD28				KU1 US EQUITY	Kentucky Utilities Co	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0001504_CT_FIRB	MP3J6QPYPG-N75NVW2S34				KMB UN Equity	Kimberly-Clark Corporation	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0001505_CT_FIRB	549300PDHUG-WPWGOT525		DE2301470			Kinder Morgan Energy Partners, L. P.	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0001506_CT_FIRB	5493005158BX-ZWGOX572				3097Z US EQUITY	Koch Industries Inc	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0001507_CT_FIRB	549300JF6LPRT-RJ0FH50				KSS UN Equity	Kohl's Corporation	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0001508_CT_FIRB	V1BYR0MM295-ZFWYYS367				KRFT US EQUITY	Kraft Foods Inc	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0001509_CT_FIRB	GR3KVMWVC-R54YWQNXU90		DE0933796		LTD GF Equity	L Brands, Inc.	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0001510_CT_FIRB					LINE US EQUITY	Linn Energy LLC	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0001511_CT_FIRB	5493007B9BM9-ZXJINO78		DE4009151		LYV UN Equity	Live Nation Entertainment, Inc.	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0001512_CT_FIRB	DPRBOZP0K5R-M2YE8UU08				LMT US EQUITY	Lockheed Martin Corp	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0001513_CT_FIRB	WAFCR4OKGS-C504WU3E95		NC0087443		LOW UN Equity	Lowe's Companies, Inc.	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach

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010	020	030	040	050	060	070	080	090	100	110	120	130	140
LC_0001514_CT_FIRB	2RTSLGQ89VM-Y18RHX631					Manitowoc Co Inc	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0001515_CT_FIRB	1FRVQX2CRLG-C1XLP5727		DE3395371		MRO US Equity	Marathon Oil Corporation	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0001516_CT_FIRB	3BNYRYQHD39-K4LCKQF12		DE4750998		MPC UN Equity	Marathon Petroleum Corporation	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0001517_CT_FIRB	225YDZ14ZO8-E1TXUSU86		DE2798413		MAR US Equity	Marriott International, Inc.	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0001518_CT_FIRB	54930073HKE-O6GZBSS03				4614Z US EQUITY	Mars Inc	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0001519_CT_FIRB	549300XMP3KD-CKJXIU47		DE0706226		MMC UN Equity	Marsh & McLennan Companies, Inc.	US	Large corporate sample	Other financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0001520_CT_FIRB	5GCSNMQXHEY-A1JO8QN11		DE0585027		MAS US Equity	Masco Corporation	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0001521_CT_FIRB	AR5L2ODV9H-N37376R084		DE3390142		MA US Equity	MasterCard Incorporated	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0001522_CT_FIRB	549300VELLG24-KHTJ564		DE0673809		MAT US Equity	Mattel, Inc.	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0001523_CT_FIRB	UE2136O97NL-B5BYP9H04				MCD US EQUITY	McDonald's Corp	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0001524_CT_FIRB	549300WZWO-M80UCFSF54		DE2417015		MCK US Equity	McKesson Corporation	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0001525_CT_FIRB	4DL8C98Z5G5I-XZLH3578				MWV US Equity	MeadWestvaco Corporation	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0001526_CT_FIRB	D56MRZY2INA-N94ZONZ37				MDT US EQUITY	Medtronic Inc	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0001527_CT_FIRB	4YV9Y5M8S0BR-K1RP0397				MRK US EQUITY	Merck & Co Inc	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0001528_CT_FIRB	INR2EJN1ERAN0-W5ZP974		WA600413485		MSF NA Equity	Microsoft Corporation	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0001529_CT_FIRB	54930073LBB-H6ZCBE225				TAP US EQUITY	Molson Coors Brewing Co	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0001530_CT_FIRB	549300DV9GI-B88LZ5P30		VA05501796		KTF GF Equity	Mondelez International, Inc.	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0001531_CT_FIRB	NONUZEX43GH-IPSVDD938		DE3174788		MON US Equity	Monsanto Company	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0001532_CT_FIRB	6S552MUG6KGJ-VEBSEC55		DE0789650		MTLA GF Equity	Motorola Solutions, Inc.	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0001533_CT_FIRB	MOM4570XTJ5Y-YX7JKH83		DE2977161		NG/ LN Equity	National Grid USA	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0001534_CT_FIRB	549300VSP3RI-X7FGDZ51				NEM US EQUITY	Newmont Mining Corp	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0001535_CT_FIRB	UMI46YPGBLU-E4VGNNT48				NEE UN Equity	NextEra Energy Capital Holdings, Inc.	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0001536_CT_FIRB	549300Z2ZSKK-GUE3J147				NKE US EQUITY	Nike Inc	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0001537_CT_FIRB	ZHUWIE4VK4MI-YES0UG62		I-N2000033100151		NI UN Equity	NiSource Finance Corp.	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach

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010	020	030	040	050	060	070	080	090	100	110	120	130	140
LC_0001538_CT_FIRB	7D6DIU2QXTUJRFNNJA49		CAC1059173		7201 JT Equity	Nissan Motor Acceptance Corporation	US	Large corporate sample	Other financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0001539_CT_FIRB	02VFQXG2D1LR5ZH3K186				NBL UN Equity	Noble Energy, Inc.	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0001540_CT_FIRB	549300S3IZB5P35KNV16		WA178071138		JWN US Equity	Nordstrom, Inc.	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0001541_CT_FIRB	RIMU48P07456QXSO0R61				NOC US EQUITY	Northrop Grumman Corp	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0001542_CT_FIRB	6B6FQLPMMKB14LX6NY57					Novelis Inc.	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0001543_CT_FIRB	549300GGJCRSI2TIEJ46				NUE UN Equity	Nucor Corporation	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0001544_CT_FIRB	IM7X0T3ECJW4C1T7ON55				OXY US EQUITY	Occidental Petroleum	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0001545_CT_FIRB	52990006VBKYFQMQJX90		KvK 34311273 0000		OILT UD EQUITY	Oiltanking Finance B.V.	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0001546_CT_FIRB	HKUPACFHSSASQK8HLS17				OMC US EQUITY	Omnicom Group	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0001547_CT_FIRB	1Z4GXXU7ZHVWFCD8TV52		DE2457805		ORCL* MM Equity	Oracle Corporation	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0001548_CT_FIRB	549300TOPQ8NG4HGVK16					Owens Corning	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0001549_CT_FIRB	PH3S12DWZBHHQKVYZ297		WA177005077		PCAR US Equity	PACCAR Financial Corp.	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0001550_CT_FIRB	KDTEY8BWE486IKZ3CC07				PCAR US EQUITY	Paccar Inc	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0001551_CT_FIRB	SGY07Y7FNYBNLM6Z1M11		OR085297-86		BRK/A US Equity	PacifiCorp	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0001552_CT_FIRB	5493002COND-B4N2HKI23				PH US EQUITY	Parker Hannifin Corp	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0001553_CT_FIRB	EJCO258LNNVSKAR2JX59		DE2864939		BTU US Equity	Peabody Energy Corporation	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0001554_CT_FIRB	FJSUNZKFNQ5YPJ5OT455		NC0198463		PEP SE Equity	PepsiCo, Inc.	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0001555_CT_FIRB	765LHXWGK1KXCLTFYQ30				PFE US EQUITY	Pfizer Inc	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0001556_CT_FIRB	8YQ2GSDWYZXO2EDN3511					PG&E Corp	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0001557_CT_FIRB	HL3H1H2BGXWVG3BSWR90		VA0670281-5		PMI SE Equity	Philip Morris International Inc.	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0001558_CT_FIRB	TWSEY0NEDUDCKS27AH81					Pinnacle West Capital Corp	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0001559_CT_FIRB	549300N2O26NW4ST6W55		DE0101728		PBI US Equity	Pitney Bowes Inc.	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0001560_CT_FIRB	5MRSWZYSSE4064ED3F25					Plains Exploration & Production Co LP	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0001561_CT_FIRB	549300BKPEP01R3V6C59		PA284424		PPG UN Equity	PPG Industries, Inc.	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach

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010	020	030	040	050	060	070	080	090	100	110	120	130	140
LC_0001562_CT_FIRB	ZU69GUVJQG-Z6Z1UOOO79				PX US EQUITY	Praxair Inc	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0001563_CT_FIRB	6S3X7J22E861R-NTJSA74				3252Z US EQUITY	President & Fellows of Harvard College	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0001564_CT_FIRB	2572IBTT8CCZ-W6AU4141				PG US EQUITY	Procter & Gamble Co	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0001565_CT_FIRB	5PRBRS5FEH7N-REC8OR45		NJ0100802453		PRU US Equity	Prudential Financial, Inc.	US	Large corporate sample	Other financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0001566_CT_FIRB	PUSS41EMO3E6-XXNV3U28				PEG US EQUITY	Public Service Enterprise Group Inc	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0001567_CT_FIRB	123WALMHY1G-ZXG2YDL90				PVH UN Equity	PVH Corp.	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0001568_CT_FIRB	8MCWUBXQ0W-E04KMXBX50		DE2249088		DGX UN Equity	Quest Diagnostics Incorporated	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0001569_CT_FIRB	HO1QNWM0IXB-Z0QSMMO20				RL UN Equity	Ralph Lauren Corporation	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0001570_CT_FIRB	YR6K3WJN0KKL-UPZSNL57		DE0472015		RTN US Equity	Raytheon Company	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0001571_CT_FIRB	NKNQHM6BLEC-KVOQP7O46				RSG US EQUITY	Republic Services Group	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0001572_CT_FIRB	PQQ60KVT5SJ-X0ETQT497				RKT US Equity	Rock-Tenn Company	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0001573_CT_FIRB	VH3R4HHBH-H12O0EXZJ88				ROK US Equity	Rockwell Automation, Inc.	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0001574_CT_FIRB	549300LJXD867-XMVE759				ROP UN Equity	Roper Industries, Inc.	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0001575_CT_FIRB	K2NEH8QNV-W44JIWK7Z55		C-38863		RCL NO Equity	Royal Caribbean Cruises Ltd.	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0001576_CT_FIRB	549300TJCKW4-BRXPJ474				RPM US Equity	RPM International Inc.	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0001577_CT_FIRB	549300VXRTBP-BK07QT94				0398293Z US EQUITY	Ruby Pipeline LLC	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0001578_CT_FIRB	ZXJ6Y2OSPZXIV-GRILD15		FL590739250		R US Equity	Ryder System, Inc.	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0001579_CT_FIRB	549300NKZ6VC-N5P3K723		DE2096948		SWY US Equity	Safeway Inc.	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0001580_CT_FIRB	RLTHESQ0RNFQ-JWPBJN60		DE2258732		SGMS UW Equity	Scientific Games International, Inc.	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0001581_CT_FIRB	Q0M0CZB4YN6J-Z65WXI09				SEE US EQUITY	Sealed Air Corp	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0001582_CT_FIRB	PBBKGKLRK5S5-C0Y4T545		CAC1991515		SRE US Equity	Sempra Energy	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0001583_CT_FIRB	KAF673KJXD92-C8KSLU49				SLGN US EQUITY	Silgan Holdings Inc [fka Silgan Corp]	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0001584_CT_FIRB	MR92GTD0MJT-TTTQDVG45		DE2360269			Simon Property Group, L.P.	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0001585_CT_FIRB	HHWAT5TDOYZ-MM26KKQ73				SNA US Equity	Snap-on Incorporated	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach

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010	020	030	040	050	060	070	080	090	100	110	120	130	140
LC_0001586_CT_FIRB	549300FC3G3Y-U2FBZD92					Southern Co	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0001587_CT_FIRB	EFWMP121W54-QV9MGOP87		DE4116263		SWN US Equity	Southwestern Energy Company	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0001588_CT_FIRB	P761FCI0CPO-G24I8JE10				SPW US Equity	SPX Corporation	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0001589_CT_FIRB	549300DJ09SM-TO561131				SWK US Equity	Stanley Black & Decker, Inc.	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0001590_CT_FIRB	XQM2JINI1U-L7642TU573				SPLS US Equity	Staples, Inc.	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0001591_CT_FIRB	5493002F0SC4J-TBU5137		MI148492		SYK US Equity	Stryker Corporation	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0001592_CT_FIRB	549300TX-O070764WUH65				SPWR US EQUITY	Sunpower Corp	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0001593_CT_FIRB	YF6ZV0M6AU4F-Y94MK914				SYMC US Equity	Symantec Corporation	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0001594_CT_FIRB	5RGWIFLMGH3-YS7KWI652				SYY US Equity	Sysco Corporation	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0001595_CT_FIRB	8WDDFXB5T1-Z6J0XC1L66				TGT US Equity	Target Corporation	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0001596_CT_FIRB	6HL0C5LCIE4T-N8UZHL06		DE2980513		TRP UN Equity	TC PipeLines, LP	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0001597_CT_FIRB	UUL85LWXB4N-GSWWXIQ25				TFX US Equity	Teleflex Incorporated	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0001598_CT_FIRB	YAWJZJYEQ7M1-SYMOS462		DE2106001		TEX UN Equity	Terex Corporation	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0001599_CT_FIRB	CMTK1YBYNLPL-IS3QLI53				TSO US EQUITY	Tesoro Petroleum	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0001600_CT_FIRB	549300VFZ8XJ9-NUPU221					The Estee Lauder Companies	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0001601_CT_FIRB	HCHV7422L5H-DJZCRFL38		DE0558016		TMO US Equity	Thermo Fisher Scientific Inc.	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0001602_CT_FIRB	KNG3XRAA0RH-N9H62OK76				TWX US EQUITY	Time Warner Inc	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0001603_CT_FIRB	B0I35MLPFXZS-E70ASS73				TKR US EQUITY	Timken Co	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0001604_CT_FIRB	549300V2JRLO5-DIFGE82		DE3058821		DTE GF Equity	T-Mobile USA, Inc.	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0001605_CT_FIRB	R1JB4KXN77XF-CXOQKV49		DE7324254		TRN US Equity	Trinity Industries, Inc.	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0001606_CT_FIRB	3NWOXIHJSQC-X0SM5Z749		DE3589359		TRW US Equity	TRW Automotive Inc.	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0001607_CT_FIRB	G8NWFN4YP7C-R6FOP4886					Tupperware Brands Corp	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0001608_CT_FIRB	WD6L6041MNR-W1JE49D58				TSN US Equity	Tyson Foods, Inc.	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0001609_CT_FIRB	MYF1DAS6G5W-Y7PRWCU78		DE0945814		ULVR LN Equity	Unilever Capital Corporation	US	Large corporate sample	Other financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach

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010	020	030	040	050	060	070	080	090	100	110	120	130	140
LC_0001610_CT_FIRB	K1OQBWM7XEOO08LDNP29		DE0890080		UAL UN Equity	United Airlines, Inc.	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0001611_CT_FIRB	D01LMJZU09ULLNCY6Z23				UPS US EQUITY	United Parcel Service Inc	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0001612_CT_FIRB	JNLUVFYJT1OZSIQ24U47				X UN Equity	United States Steel Corporation	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0001613_CT_FIRB	I07WOS4YJ0N7YRFE7309				UTX US EQUITY	United Technologies Corp	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0001614_CT_FIRB	549300VSXHFQVR770L55		DE4426189			Univar Inc.	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0001615_CT_FIRB	549300BZXZ66F6DTIF20		VA0016487-1		UVV US Equity	Universal Corporation	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0001616_CT_FIRB	5493004XNBKB5SFUJI60		DE0932960		AAL UW Equity	US Airways, Inc.	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0001617_CT_FIRB	KOO0397YRO83WY5MGD97				VRX CT Equity	Valeant Pharmaceuticals International	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0001618_CT_FIRB	549300XTO5VR8SKV1V74				VLO US EQUITY	Valero Energy Corp	US	Large corporate sample	Other financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0001619_CT_FIRB	2S72QS2UO2OESLG6Y829				VZ US EQUITY	Verizon Communications Inc	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0001620_CT_FIRB	CWAJJ9DJ5Z7P057HV541				VFC US EQUITY	VF Corp	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0001621_CT_FIRB	X0ST5BPF0CZG9FE5OV61				VIA US EQUITY	Viacom Inc	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0001622_CT_FIRB	549300OBVCU4IRZFZ230					Virgin Media Inc	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0001623_CT_FIRB	CQKUMNNZVDJLRYV2PT43					Virginia Electric & Power Co	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0001624_CT_FIRB	549300JZ4OKEHW3DPJ59				V US Equity	Visa Inc.	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0001625_CT_FIRB	549300BMOJ05INE4YK86		DE2669712			Vornado Realty L.P.	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0001626_CT_FIRB	549300UUPJ2NXDB68M19		DE0911551			VW Credit, Inc.	US	Large corporate sample	Other financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0001627_CT_FIRB	Y87794H0US1R65VBXU25				WMT US EQUITY	Wal-Mart Stores Inc	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0001628_CT_FIRB	7260JQNI6SCF9FIV2392				DIS US EQUITY	Walt Disney Co	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0001629_CT_FIRB	IQN3XTJNANI73KWRED03					Walter Energy Inc	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0001630_CT_FIRB	549300YX8JIID70NFS41				WM US EQUITY	Waste Management	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0001631_CT_FIRB	3CYEJKBUJZO3UW777J80		DE3797582			WEA Finance LLC	US	Large corporate sample	Other financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0001632_CT_FIRB	WHENKOULSSK7WUM60H03				WHR US EQUITY	Whirlpool Corp	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0001633_CT_FIRB	D3W7PCXCBRQLL17DZ313					World Fuel Services Corp	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach

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010	020	030	040	050	060	070	080	090	100	110	120	130	140
LC_0001634_CT_FIRB	T4VNTWMFQ7J-QB65L7T35		DE3664441		WYN UN Equity	Wyndham Worldwide Corporation	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0001635_CT_FIRB	LGJNMI9GH8XI-DG5RCM61		MN37-AA		XEL US Equity	Xcel Energy Inc.	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0001636_CT_FIRB	4KF48RN45X1O-O8UBLY20				XRX UN Equity	Xerox Corporation	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0001637_CT_FIRB	6EY4K7ZMF9U-X1CU6KC79				XIX GF Equity	Xilinx, Inc.	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0001638_CT_FIRB	549300DF5M-V96DRYLQ48				XYL US EQUITY	Xylem Inc	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0001639_CT_FIRB	2P2YLDVPES3BX-Q1FRB91		DE3343799		ZMH US Equity	Zimmer Holdings, Inc.	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0001640_CT_FIRB	549300HD9Q1L-OC9KLJ48				ZTS UN Equity	Zoetis Inc.	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0001641_CT_FIRB	5493007CO5-W5OBFG7L21					RETAIL ESTATES NV	BE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0001642_CT_FIRB	549300QSUNKA-EBMYIR16					RAVAGO S.A.	BE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0001643_CT_FIRB	549300O3SGM-D4K45DN61			BE 0404621642		ALCATEL-LUCENT BELL	BE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0001644_CT_FIRB	54930031IF9X-W7PCY637			BE 0403992231		Atlas Copco Airpower	BE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0001645_CT_FIRB	549300PR82EO-NF1NKE18			BE 0473566965		BELFIMA	BE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0001646_CT_FIRB	549300UOBXC-S79E82606			BE 0404535431		Belgische Scheepvaartmaatschappij-Compagnie Maritime Belge	BE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0001647_CT_FIRB	549300VSM2R-G55U2QU15			BE 0400853488		BRUSSELS AIRLINES	BE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0001648_CT_FIRB	5493007ZLRNT-TT9B6384					Carrefour Finance SA	BE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0001649_CT_FIRB	529900P0HVI-O92I8AU52			BE 0422362447		COCKERILL MAINTENANCE & INGENIERIE	BE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0001650_CT_FIRB	549300VWVX-R1GOHG0E16			BE 0425702910		COFELY FABRICOM sa	BE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0001651_CT_FIRB	5493003N7PPO-YDZI1G90			BE 0400464795		COMPAGNIE D'ENTREPRISES CFE - AANNEMINGSMAATSCHAPPIJ CFE	BE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0001652_CT_FIRB	5299009GDD-J20VCTA286			BE 0404411707		CONTINENTAL BENELUX	BE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0001653_CT_FIRB	549300NF0J86Q-SGBSV95			BE 0413572663		DELDO AUTOBANDEN	BE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0001654_CT_FIRB	549300KT827R-UL680A73			BE0428741087		D'IETEREN Treasury	BE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0001655_CT_FIRB	5493000G720Y-N71E2S86			BE 0435305514		DREDGING INTERNATIONAL	BE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0001656_CT_FIRB	529900YOYR5F-W12UBJ80			BE 0471811661		EDF Luminus	BE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0001657_CT_FIRB	549300F203XB-WYK45D98			BE 0411515075		Emmaüs vzw	BE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach

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010	020	030	040	050	060	070	080	090	100	110	120	130	140
LC_0001658_CT_FIRB	529900T3V512-W5JEJF78			BE 0406183144		Evonik Degussa Antwerpen	BE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0001659_CT_FIRB	5493006GOR72-R0ZYBN98			BE 0860409202		EXMAR	BE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0001660_CT_FIRB	52990071WX2U-W1WNHC16			BE 0402954628		FLUXYS BELGIUM	BE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0001661_CT_FIRB	529900RL1B6N-SLKU7P45			BE 0821382439		FLUXYS FINANCE	BE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0001662_CT_FIRB	549300EL1OTY-CHBFUV17			BE 0442100363		GDF SUEZ CC SCRL	BE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0001663_CT_FIRB	549300AS6JDY8-GAUB274			BE 0831958211		GDF SUEZ ENERGY MANAGEMENT TRADING	BE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0001664_CT_FIRB	6IM6CQKADLN-CQGUEU352			BE0439255986		GEMS Services SA/NV	BE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0001665_CT_FIRB	549300UFHGF-Y5IOON989			BE 0220324117		Gimv	BE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0001666_CT_FIRB	5493004EAZ-Q20FYJKT70			BE 0438202052		greif services belgium	BE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0001667_CT_FIRB	5299004FBX5D-GG463D98			BE 0430060188		HERAEUS ELECTRO - NITE INTERNATIONAL	BE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0001668_CT_FIRB	5493002TT-O3072KC6L60			BE 0402220594		Hewlett - Packard Belgium	BE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0001669_CT_FIRB	549300VI27GGJ-FIOCP26			BE 0440113348		INTERNATIONAL FINANCE CENTER CFE	BE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0001670_CT_FIRB	5493002RVRZ1-S3CPUI26			BE 0428750985		ION BEAM APPLICATIONS S.A	BE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0001671_CT_FIRB	54930073JZQ-L85NE3817			BE 0222343301		IVERLEK	BE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0001672_CT_FIRB	549300YEC7519-H8CBF72			BE 0473587751		J.C. General Services CVBA	BE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0001673_CT_FIRB	549300U0BLK-P6Y8LPX16			BE 0404778426		Katoen Natie	BE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0001674_CT_FIRB	529900X1VAF3I-XDZJ071					LE PEIGNE	BE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0001675_CT_FIRB	549300ROPVHS-EKEMW107			BE 0807049797		LOCORAIL	BE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0001676_CT_FIRB	549300L6DOLP-EQSOI005			BE 0405580655		MATEXI afkorting van MAATSCHAPPIJ TOT EXPLOITATIE IMMOBILIEN	BE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0001677_CT_FIRB	54930073JS0ZHJ-VBUWP18			BE 0456810810		MOBISTAR	BE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0001678_CT_FIRB	549300V3ES7BV-GYNRZ58			BE 0413630071		N.V BESIX S.A	BE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0001679_CT_FIRB	529900P78BT1R-IIYWY69			BE 0458885719		NUTRECO CAPITAL	BE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0001680_CT_FIRB	549300XHGK09-MEWMOL68			BE 0419457296		Ontex bvba	BE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0001681_CT_FIRB	5299009CBE6VJ-XABZS81			BE 0436410522		RAFFINERIE TIRLEMONTOISE - TIENSE SUIKERRAFFINADERERIJ	BE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach

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

Counterparty code	Legal entity identifier (LEI)	Credit register code	Commercial register code	ISIN code	Bloomberg ticker	Name	Geographical area	Portfolio name	Sector of counterparty	Type of exposure	Type of facility	Type of risk	Regulatory approach
010	020	030	040	050	060	070	080	090	100	110	120	130	140
LC_0001707_CT_FIRB	0YQH6LCEF474-UTUV4B96		KvK 34313428 0000			ENEL FINANCE INTERNATIONAL N.V.	NL	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0001708_CT_FIRB	4ME66GO1Q4-T87C52WS37		KvK 33134831 0000			GENERAL ELECTRIC INTERNATIONAL INC	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
GG_0001709_CT_FIRB					1310Z AR Equity	Argentina	AR	Sovereign sample	General Governments	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
GG_0001710_CT_FIRB					1525Z AU Equity	Australia	AU	Sovereign sample	General Governments	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
GG_0001711_CT_FIRB					1480Z AV Equity	Austria	AT	Sovereign sample	General Governments	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
GG_0001712_CT_FIRB					43886Z BD Equity	Bangladesh	BD	Sovereign sample	General Governments	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
GG_0001713_CT_FIRB					111136Z BB Equity	Belgium	BE	Sovereign sample	General Governments	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
GG_0001714_CT_FIRB					1323Z BZ Equity	Brazil	BR	Sovereign sample	General Governments	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
GG_0001715_CT_FIRB					129225Z BU Equity	Bulgaria	BG	Sovereign sample	General Governments	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
GG_0001716_CT_FIRB					80710Z CN Equity	Canada	CA	Sovereign sample	General Governments	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
GG_0001717_CT_FIRB					45793Z CI Equity	Chile	CL	Sovereign sample	General Governments	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
GG_0001718_CT_FIRB					PRCH CH Equity	China	CN	Sovereign sample	General Governments	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
GG_0001719_CT_FIRB					1153Z CB Equity	Colombia	CO	Sovereign sample	General Governments	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
GG_0001720_CT_FIRB					1040Z CP Equity	Czech Republic	CZ	Sovereign sample	General Governments	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
GG_0001721_CT_FIRB					1271Z DC Equity	Denmark	DK	Sovereign sample	General Governments	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
GG_0001722_CT_FIRB					1083Z EY Equity	Egypt	EG	Sovereign sample	General Governments	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
GG_0001723_CT_FIRB					1000Z ET Equity	Estonia	EE	Sovereign sample	General Governments	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
GG_0001724_CT_FIRB					1306Z FH Equity	Finland	FI	Sovereign sample	General Governments	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
GG_0001725_CT_FIRB					223727Z FP Equity	France	FR	Sovereign sample	General Governments	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
GG_0001726_CT_FIRB					3413Z GR Equity	Germany	DE	Sovereign sample	General Governments	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
GG_0001727_CT_FIRB					1004Z GA Equity	Greece	GR	Sovereign sample	General Governments	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
GG_0001728_CT_FIRB					1182Z HB Equity	Hungary	HU	Sovereign sample	General Governments	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
GG_0001729_CT_FIRB					1504Z IN Equity	India	IN	Sovereign sample	General Governments	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
GG_0001730_CT_FIRB					1133Z IJ Equity	Indonesia	ID	Sovereign sample	General Governments	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach

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

Counterparty code	Legal entity identifier (LEI)	Credit register code	Commercial register code	ISIN code	Bloomberg ticker	Name	Geographical area	Portfolio name	Sector of counterparty	Type of exposure	Type of facility	Type of risk	Regulatory approach
010	020	030	040	050	060	070	080	090	100	110	120	130	140
GG_0001755_CT_FIRB					50184Z SJ Equity	South Africa	ZA	Sovereign sample	General Governments	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
GG_0001756_CT_FIRB					ROKZ KS Equity	South Korea	KR	Sovereign sample	General Governments	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
GG_0001757_CT_FIRB					1841Z SM Equity	Spain	ES	Sovereign sample	General Governments	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
GG_0001758_CT_FIRB					204283Z EK Equity	Sudan	SD	Sovereign sample	General Governments	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
GG_0001759_CT_FIRB					1179Z SS Equity	Sweden	SE	Sovereign sample	General Governments	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
GG_0001760_CT_FIRB					344758Z SW Equity	Switzerland	CH	Sovereign sample	General Governments	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
GG_0001761_CT_FIRB					116657Z TT Equity	Taiwan	TW	Sovereign sample	General Governments	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
GG_0001762_CT_FIRB					1179Z TB Equity	Thailand	TH	Sovereign sample	General Governments	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
GG_0001763_CT_FIRB					114144Z TI Equity	Turkey	TR	Sovereign sample	General Governments	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
GG_0001764_CT_FIRB					1089Z UZ Equity	Ukraine	UA	Sovereign sample	General Governments	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
GG_0001765_CT_FIRB					3344698Z UH Equity	United Arab Emirates	AE	Sovereign sample	General Governments	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
GG_0001766_CT_FIRB					6152Z LN Equity	United Kingdom	GB	Sovereign sample	General Governments	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
GG_0001768_CT_FIRB					3352Z US Equity	United States	US	Sovereign sample	General Governments	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
GG_0001769_CT_FIRB					1069Z VC Equity	Venezuela	VE	Sovereign sample	General Governments	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
GG_0001770_CT_FIRB					231715Z VN Equity	Vietnam	VN	Sovereign sample	General Governments	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
GG_0001771_CT_FIRB	ZTMSNXROF84-AHWJNKQ93					INTERNATIONAL BANK FOR RECONSTRUCTION AND DEVELOPMENT	US	Sovereign sample	General Governments	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
GG_0001772_CT_FIRB	QKL54NQY28T-CDAI75F60					INTERNATIONAL FINANCE CORPORATION	US	Sovereign sample	General governments	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
IN_0001773_CT_FIRB	BFXS5XCH7N0-Y05NIXW11				3531454Z NA EQUITY	ABN Amro	NL	Institutions sample	Credit institutions	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
IN_0001774_CT_FIRB				CNE100000Q43	1288 HK EQUITY	Agricultural Bank of China	CN	Institutions sample	Credit institutions	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
IN_0001775_CT_FIRB	3U8WV1YX2VM-UHH7Z1Q21			IE0000197834	ALBK ID EQUITY	ALLIED IRISH BANKS PLC	IE	Institutions sample	Credit institutions	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
IN_0001776_CT_FIRB	5299009N55YR-QC69CN08			GRS015013006	ALPHA GA EQUITY	Alpha Bank	GR	Institutions sample	Credit institutions	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
IN_0001777_CT_FIRB	JHE42UYNWWT-JB8YTTU19			AU000000ANZ3	ANZ AU EQUITY	ANZ	AU	Institutions sample	Credit institutions	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
IN_0001778_CT_FIRB	549300CTUU1R-FXHQJE44			US0594603039	BBD US EQUITY	Banco Bradesco	BR	Institutions sample	Credit institutions	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
IN_0001779_CT_FIRB	JU1U6S0DG9YL-T7N8ZV32			PTBCP0AM0007	BCP PL EQUITY	BANCO COMERCIAL PORTUGUÊS, SA (BCP OR MILLENNIUM BCP)	PT	Institutions sample	Credit institutions	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach

Counterparty code	Legal entity identifier (LEI)	Credit register code	Commercial register code	ISIN code	Bloomberg ticker	Name	Geographical area	Portfolio name	Sector of counterparty	Type of exposure	Type of facility	Type of risk	Regulatory approach
010	020	030	040	050	060	070	080	090	100	110	120	130	140
IN_0001780_CT_FIRB	QE0Q0253K88Y-AGNPE356			BRBBASACNOR3	BBAS3 BZ EQUITY	Banco Do Brasil	BR	Institutions sample	Credit institutions	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
IN_0001781_CT_FIRB	5493006P8PDB-I8LC0O96			IT0005002883	BP IM EQUITY	Banco Popolare	IT	Institutions sample	Credit institutions	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
IN_0001782_CT_FIRB	9DJT3UXIJIZJI4-WXO774			US0605051046	BAC US EQUITY	Bank of America Corp.	US	Institutions sample	Credit institutions	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
IN_0001783_CT_FIRB	54930053HGCF-WVHYZX42			CNE1000001Z5	3988 HK EQUITY	Bank of China	CN	Institutions sample	Credit institutions	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
IN_0001784_CT_FIRB				CNE100000205	3328 HK EQUITY	Bank of Communications	CN	Institutions sample	Credit institutions	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
IN_0001785_CT_FIRB	CO6GC26LCGG-RTUESIP55			HK0023000190	23 HK EQUITY	Bank of East Asia Ltd.	HK	Institutions sample	Credit institutions	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
IN_0001786_CT_FIRB	Q2GQA2KF6X-J24W42G291			IE0030606259	BKIR ID EQUITY	BANK OF IRELAND	IE	Institutions sample	Credit institutions	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
IN_0001787_CT_FIRB	NQQ6HPCNCC-U6TUTQYE16			CA0636711016	BMO CN EQUITY	Bank of Montreal	CA	Institutions sample	Credit institutions	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
IN_0001788_CT_FIRB	WFLLPEPC7FZX-ENRZV188			US0640581007	BK US EQUITY	Bank of New York Mellon Corp.	US	Institutions sample	Credit institutions	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
IN_0001789_CT_FIRB	L3I9ZG2KFGX-Z61BMYR72			CA0641491075	BNS CN EQUITY	Bank of Nova Scotia	CA	Institutions sample	Credit institutions	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
IN_0001790_CT_FIRB	549300685QG7-DJS55M76			ES0113307021	BKIA SM EQUITY	Bankia	ES	Institutions sample	Credit institutions	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
IN_0001791_CT_FIRB	VWMYAEQSTOP-NV0SUGU82			ES0113679I37	BKT SM EQUITY	BANKINTER	ES	Institutions sample	Credit institutions	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
IN_0001792_CT_FIRB	G5GSEF7VJP5I7-OUK5573			GB0031348658	BARC LN EQUITY	Barclays Plc	GB	Institutions sample	Credit institutions	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
IN_0001794_CT_FIRB	VDYMYTQGZZ6-DU0912C88	1103165-5			BLGZ GR EQUITY	Bayerische Landesbank	DE	Institutions sample	Credit institutions	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
IN_0001795_CT_FIRB	K8MS7FD7N5Z2-WQ51AZ71			ES0113211835	BBVA SM EQUITY	BBVA	ES	Institutions sample	Credit institutions	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
IN_0001796_CT_FIRB	A5GWLFH3KM7-YV2SFQL84				CCBG BB EQUITY	Belfius (Ex-Dexia bank)	BE	Institutions sample	Credit institutions	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
IN_0001797_CT_FIRB	R0MUWSFPU8M-PRO8K5P83			FR0000131104	BNP FP EQUITY	BNP Paribas	FR	Institutions sample	Credit institutions	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
IN_0001798_CT_FIRB	9695005MSX1O-YEMGDF46				3692594z fp equity	BPCE	FR	Institutions sample	Credit institutions	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
IN_0001799_CT_FIRB	7CUNS533WID6-K7DGFI87			ES0140609019	CABK SM EQUITY	CaixaBank	ES	Institutions sample	Credit institutions	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
IN_0001800_CT_FIRB	2IGI19DL77OX0-HC3ZE78			CA1360691010	CM CN EQUITY	Canadian Imperial Bank of Commerce	CA	Institutions sample	Credit institutions	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
IN_0001801_CT_FIRB				CNE1000001Q4	998 HK EQUITY	China CITIC Bank	CN	Institutions sample	Credit institutions	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
IN_0001802_CT_FIRB	5493001KQW6-DM7KEDR62			CNE1000002H1	939 HK EQUITY	China Construction	CN	Institutions sample	Credit institutions	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
IN_0001803_CT_FIRB				CNE100000SL4	601818 CH EQUITY	China Everbright Bank	CN	Institutions sample	Credit institutions	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
IN_0001804_CT_FIRB	549300MKO5-B60FFIHF58			CNE1000002M1	3968 HK EQUITY	China Merchants Bank	CN	Institutions sample	Credit institutions	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach

Counterparty code	Legal entity identifier (LEI)	Credit register code	Commercial register code	ISIN code	Bloomberg ticker	Name	Geographical area	Portfolio name	Sector of counterparty	Type of exposure	Type of facility	Type of risk	Regulatory approach
010	020	030	040	050	060	070	080	090	100	110	120	130	140
IN_0001805_CT_FIRB	549300HBUGSQD1VCXG94			CNE100000HF9	1988 HK EQUITY	China Minsheng Banking Corp., Ltd.	CN	Institutions sample	Credit institutions	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
IN_0001806_CT_FIRB	6SHGI4ZSSLCXXQSBB395			US1729674242	C US EQUITY	Citigroup	US	Institutions sample	Credit institutions	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
IN_0001807_CT_FIRB	851WYGNLUQLFZBSYGB56	1106139-7		DE000CBK1001	CBK GY EQUITY	Commerzbank	DE	Institutions sample	Credit institutions	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
IN_0001808_CT_FIRB	MSFSBD3QN1GSN7Q6C537			AU000000CBA7	CBA AU EQUITY	Commonwealth	AU	Institutions sample	Credit institutions	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
IN_0001809_CT_FIRB	969500TJ5KRTCJQWXH05			FR0000045072	ACA FP EQUITY	Crédit Agricole	FR	Institutions sample	Credit institutions	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
IN_0001810_CT_FIRB	9695000CG7B84NLR5984				CMUT FP EQUITY	Crédit Mutuel	FR	Institutions sample	Credit institutions	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
IN_0001811_CT_FIRB	ANGGYXNX0JLX3X63JN86			CH0012138530	CSGN VX EQUITY	Credit Suisse	CH	Institutions sample	Credit institutions	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
IN_0001812_CT_FIRB	MAES062Z21O4RZ2U7M96			DK0010274414	DANSKE DC EQUITY	Danske Bank	DK	Institutions sample	Credit institutions	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
IN_0001813_CT_FIRB	7LTWFZYICNSX8D621K86	1106989-5		DE0005140008	DBk GY EQUITY	Deutsche Bank	DE	Institutions sample	Credit institutions	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
IN_0001814_CT_FIRB	549300GKFG0RYRRQ1414			NO0010031479	DNB NO EQUITY	DNB NOR	NO	Institutions sample	Credit institutions	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
IN_0001815_CT_FIRB	529900HNOAA1KXQJUQ27	1107041-4		DE0008343104	DGBK GR EQUITY	DZ BANK AG Deutsche Zentral-Genossenschaftsbank	DE	Institutions sample	Credit institutions	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
IN_0001816_CT_FIRB	JEUVK5RWVJEN8W0C9M24			GRS323003004	EUROB GA EQUITY	EFG EUROBANK ERGASIAS	GR	Institutions sample	Credit institutions	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
IN_0001817_CT_FIRB	PQOH26KWDF7CG10L6792			AT0000652011	EBS AV EQUITY	Erste Group Bank AG	AT	Institutions sample	Credit institutions	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
IN_0001818_CT_FIRB	549300GGF3CSCFS5UT61			PTBES0AM0007	BES PL EQUITY	ESPÍRITO SANTO FINANCIAL GROUP, SA (ESFG)	PT	Institutions sample	Credit institutions	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
IN_0001819_CT_FIRB	THRNG6BD57P9QWTQLG42			US3167731005	FITB US EQUITY	Fifth Third Bancorp	US	Institutions sample	Credit institutions	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
IN_0001820_CT_FIRB	784F5XWPLTWKTBV3E584			US38141G1040	GS US EQUITY	Goldman Sachs Group	US	Institutions sample	Credit institutions	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
IN_0001821_CT_FIRB	MLU0ZO3ML4LN2LL2TL39			GB0005405286	HSBA LN EQUITY	HSBC Holdings	GB	Institutions sample	Credit institutions	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
IN_0001823_CT_FIRB				CNE000001QZ7	601166 CH EQUITY	Industrial Bank of China	CN	Institutions sample	Credit institutions	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
IN_0001824_CT_FIRB	5493002ERZU2K9PZDL40			CNE1000003G1	1398 HK EQUITY	Industrial Commercial Bank of China	CN	Institutions sample	Credit institutions	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
IN_0001825_CT_FIRB	3TK20IVIUJ8J3ZU0QE75			NL0000303600	INGA NA EQUITY	ING	NL	Institutions sample	Credit institutions	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
IN_0001826_CT_FIRB	2W8N8UU78PMDQKZENC08			IT0000072618	ISP IM EQUITY	Intesa	IT	Institutions sample	Credit institutions	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
IN_0001827_CT_FIRB	635400DTNHVYGZODKQ93				ILOA ID EQUITY	Permanent TSB Group Holdings Plc	IE	Institutions sample	Credit institutions	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
IN_0001828_CT_FIRB	BZO2P8KHO2O10H5QQ663			BRITUBACNPR1	ITUB4 BZ EQUITY	Itaú Unibanco Holding	BR	Institutions sample	Credit institutions	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
IN_0001829_CT_FIRB	8I5DZWZKVSZI1NUHU748			US46625H1005	JPM US EQUITY	JPMorgan Chase & Co.	US	Institutions sample	Credit institutions	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach

Counterparty code	Legal entity identifier (LEI)	Credit register code	Commercial register code	ISIN code	Bloomberg ticker	Name	Geographical area	Portfolio name	Sector of counterparty	Type of exposure	Type of facility	Type of risk	Regulatory approach
010	020	030	040	050	060	070	080	090	100	110	120	130	140
IN_0001830_CT_FIRB	3M5E1GQGK-L17HI6CPN30			DK0010307958	JYSK DC EQUITY	Jyske Bank	DK	Institutions sample	Credit institutions	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
IN_0001831_CT_FIRB	213800X3Q9LS-AKRUWY91			BE0003565737	KBC BB EQUITY	KBC	BE	Institutions sample	Credit institutions	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
IN_0001832_CT_FIRB	549300XXMOJSI-W8P4769			KR7060000007	060000 KS EQUITY	Kookmin Bank	KR	Institutions sample	Credit institutions	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
IN_0001833_CT_FIRB	B81CK4ES-I35472RHJ606	1001144-3			2525Z GR EQUITY	Landesbank Baden-Württemberg	DE	Institutions sample	Credit institutions	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
IN_0001834_CT_FIRB	549300PPXHE-U2JF0AM85			GB0008706128	LLOY LN EQUITY	Lloyds Banking Group	GB	Institutions sample	Credit institutions	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
IN_0001836_CT_FIRB	4ZHCHI4KYZG2-WVRT8631			AU000000MQG1	MQG AU EQUITY	Macquarie	AU	Institutions sample	Credit institutions	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
IN_0001837_CT_FIRB	PSNL19R2RXX5-U3QWHI44	1012492	343508	IT0000062957	mb im equity	Mediobanca SpA	IT	Institutions sample	Credit institutions	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
IN_0001838_CT_FIRB				JP3902900004	8306 JP EQUITY	Mitsubishi UFJ Financial Group	JP	Institutions sample	Credit institutions	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
IN_0001839_CT_FIRB	RB0PEZSDGCO3-JS6CEU02			JP3885780001	8411 JP EQUITY	Mizuho Financial Group	JP	Institutions sample	Credit institutions	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
IN_0001840_CT_FIRB	J4CP7MHCXR8D-AQMKIL78			IT0001334587	BMPS IM EQUITY	Monte Dei Paschi	IT	Institutions sample	Credit institutions	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
IN_0001841_CT_FIRB	IGJSJL3JD5P30I6-NJZ34			US6174464486	MS US EQUITY	Morgan Stanley	US	Institutions sample	Credit institutions	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
IN_0001842_CT_FIRB	F8SB4JFBSYQFR-QEH3Z21			AU000000NAB4	NAB AU EQUITY	National Australia Bank	AU	Institutions sample	Credit institutions	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
IN_0001843_CT_FIRB	549300XFX12-G42QIKN82				0916972D LN EQUITY	Nationwide Building Society	GB	Institutions sample	Credit institutions	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
IN_0001845_CT_FIRB	549300B3CEAH-YG7K8164			JP3762600009	8604 JP EQUITY	Nomura Holdings	JP	Institutions sample	Credit institutions	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
IN_0001846_CT_FIRB	DSNHHQ2B9X5-N6OUJ1236	1124864-8			2531Z GR EQUITY	Norddeutsche Landesbank	DE	Institutions sample	Credit institutions	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
IN_0001847_CT_FIRB	6SCPQ280AIY8E-P3XFW53			SE0000427361	NDA SS EQUITY	Nordea	SE	Institutions sample	Credit institutions	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
IN_0001848_CT_FIRB	549300GLF98-S992BC502			US6658591044	NTRS US EQUITY	Northern Trust Corp.	US	Institutions sample	Credit institutions	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
IN_0001849_CT_FIRB	7437003B5WFB-OIEFY714					OP Osuuskunta	FI	Institutions sample	Credit institutions	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
IN_0001850_CT_FIRB	CFGNEKW0-P8842LEUIA51			US6934751057	PNC US EQUITY	PNC Financial Services Group	US	Institutions sample	Credit institutions	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
IN_0001851_CT_FIRB	DG3RU1DBUFH-T4ZF9WN62				682055Z NA EQUITY	Rabobank	NL	Institutions sample	Credit institutions	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
IN_0001852_CT_FIRB	EVOYOND2GG-P3UHGGE885			AT0000606306	RBI AV EQUITY	Raiffeisen Zentralbank Österreich AG	AT	Institutions sample	Credit institutions	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
IN_0001853_CT_FIRB	ES7IP3U3RHIG-C71XBU11			CA7800871021	RY CN EQUITY	Royal Bank of Canada	CA	Institutions sample	Credit institutions	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
IN_0001854_CT_FIRB	2138005O9XJIJ-N4JPN90			GB00B7T77214	RBS LN EQUITY	Royal Bank of Scotland	GB	Institutions sample	Credit institutions	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
IN_0001856_CT_FIRB	5493006QMFD-DMYWIAM13			ES0113900J37	SAN SM EQUITY	Santander	ES	Institutions sample	Credit institutions	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach

Counterparty code	Legal entity identifier (LEI)	Credit register code	Commercial register code	ISIN code	Bloomberg ticker	Name	Geographical area	Portfolio name	Sector of counterparty	Type of exposure	Type of facility	Type of risk	Regulatory approach
010	020	030	040	050	060	070	080	090	100	110	120	130	140
IN_0001857_CT_FIRB	549300WE6TA-F5EEWQS81			RU0009029540	SBER RX EQUITY	Sberbank	RU	Institutions sample	Credit institutions	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
IN_0001858_CT_FIRB	F3JS33DEI6XQ4-ZBPTN86			SE0000148884	SEBA SS EQUITY	SEB	SE	Institutions sample	Credit institutions	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
IN_0001859_CT_FIRB				CNE0000011B7	600000 CH EQUITY	Shanghai Pudong Development Bank	CN	Institutions sample	Credit institutions	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
IN_0001860_CT_FIRB	O2RNE8IBXP4-R0TD8PU41			FR0000130809	GLE FP EQUITY	Société Générale	FR	Institutions sample	Credit institutions	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
IN_0001861_CT_FIRB	U4LOSYZ7YG4-W3S5F2G91			GB0004082847	STAN LN EQUITY	Standard Chartered Group	GB	Institutions sample	Credit institutions	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
IN_0001863_CT_FIRB	5493001JZ37UB-BZF6L49			INE062A01012	SBIN IN EQUITY	State Bank of India	IN	Institutions sample	Credit institutions	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
IN_0001864_CT_FIRB	549300ZFEEJ2I-P5VME73			US8574771031	STT US EQUITY	State Street Corp	US	Institutions sample	Credit institutions	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
IN_0001865_CT_FIRB				JP3890350006	8316 JP EQUITY	Sumitomo Mitsui Financial Group	JP	Institutions sample	Credit institutions	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
IN_0001866_CT_FIRB	7E1PDLW1JL6T-S0BS1G03			US8679141031	STI US EQUITY	SunTrust Banks Inc.	US	Institutions sample	Credit institutions	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
IN_0001867_CT_FIRB	NHBDILHZTYCN-BV5UYZ31			SE0000193120	SHBA SS EQUITY	Svenska Handelsbanken	SE	Institutions sample	Credit institutions	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
IN_0001868_CT_FIRB	M312WZV08Y7-LYUC71685			SE0000242455	SWEDA SS EQUITY	Swedbank	SE	Institutions sample	Credit institutions	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
IN_0001869_CT_FIRB	GP5DT10VX1Q-RQUKVBK64			DK0010311471	SYDB DC EQUITY	Sydbank	DK	Institutions sample	Credit institutions	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
IN_0001870_CT_FIRB					NORZ JP EQUITY	The Norinchukin Bank	JP	Institutions sample	Credit institutions	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
IN_0001871_CT_FIRB	PT3QB789TSUI-DF371261			CA8911605092	TD CN EQUITY	Toronto-Dominion Bank	CA	Institutions sample	Credit institutions	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
IN_0001872_CT_FIRB	N1GZ7BBF3NP8-GI976H15			US9029733048	USB US EQUITY	U.S. Bancorp	US	Institutions sample	Credit institutions	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
IN_0001873_CT_FIRB	81560097964C-BDAED282				UBI IM EQUITY	UBI Banca	IT	Institutions sample	Credit institutions	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
IN_0001874_CT_FIRB	BFM8T61CT2L1-QCEMIK50			CH0024899483	UBSN VX EQUITY	UBS	CH	Institutions sample	Credit institutions	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
IN_0001875_CT_FIRB	549300TRUW-O2CD2G5692			IT0004781412	UCG IM EQUITY	Unicredit	IT	Institutions sample	Credit institutions	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
IN_0001876_CT_FIRB	IO66REGK3RCB-AMA8HR66			SG1M31001969	UOB SP EQUITY	United Overseas Bank Ltd.	SG	Institutions sample	Credit institutions	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
IN_0001877_CT_FIRB				RU000A0JP5V6	VTBR RX EQUITY	VTB Bank	RU	Institutions sample	Credit institutions	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
IN_0001878_CT_FIRB	PBLD0EJDB5FW-OLXP3B76			US9497461015	WFC US EQUITY	Wells Fargo & Company	US	Institutions sample	Credit institutions	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
IN_0001879_CT_FIRB	EN5TNI6CI43VE-PAMHL14			AU000000WBC1	WBC AU EQUITY	Westpac	AU	Institutions sample	Credit institutions	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
IN_0001880_CT_FIRB				KR7053000006	053000 ks equity	Woori Finance Holding	KR	Institutions sample	Credit institutions	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
IN_0001881_CT_FIRB	2138002Y3WM-K6RZS8H90					NATIONAL BANK OF ABU DHABI	AE	Institutions sample	Credit institutions	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach

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

Counterparty code	Legal entity identifier (LEI)	Credit register code	Commercial register code	ISIN code	Bloomberg ticker	Name	Geographical area	Portfolio name	Sector of counterparty	Type of exposure	Type of facility	Type of risk	Regulatory approach
010	020	030	040	050	060	070	080	090	100	110	120	130	140
IN_0001906_CT_FIRB	EQYXK86SF381-Q21S3020				3459384Z LN Equity	MERRILL LYNCH INTERNATIONAL BANK LIMITED	IE	Institutions sample	Credit institutions	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
IN_0001907_CT_FIRB	549300F99IL9YJ-DWH369	1105105-9				HSBC BANK MIDDLE EAST LIMITED	JE	Institutions sample	Credit institutions	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
IN_0001908_CT_FIRB	C3GTMMZIHM-Y46P4OIX74	1123361-6	019901008846			THE BANK OF TOKYO-MITSUBISHI UFJ LTD-TOKYO HEAD OFFICE	JP	Institutions sample	Credit institutions	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
IN_0001909_CT_FIRB	549300OL514R-A0SXJJ44		B9248			CLEARSTREAM BANKING S.A.	LU	Institutions sample	Credit institutions	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
IN_0001910_CT_FIRB	5493006YXS1-U5GIHE750					European Investment Bank	LU	Institutions sample	Credit institutions	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
IN_0001911_CT_FIRB	549300X34UUB-DEUL1Z91				XHB GR EQUITY	HSBC BANK MALTA PLC	MT	Institutions sample	Credit institutions	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
IN_0001912_CT_FIRB	G8ZTNESVNK-W4NN761W05		KvK 33170459 0000			ABN AMRO CLEARING BANK NV	NL	Institutions sample	Other financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
IN_0001913_CT_FIRB	X3CZP3CK64YB-HON1LE12		KvK 33002587 1594			THE ROYAL BANK OF SCOTLAND NV-AMSTERDAM HEAD OFFICE	NL	Institutions sample	Credit institutions	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
IN_0001914_CT_FIRB	HZSN7FQBPO5I-EWYIGC72					ANZ BANK NEW ZEALAND LTD-AUCKLAND HEAD OFFICE	NZ	Institutions sample	Credit institutions	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
IN_0001915_CT_FIRB	54930044PULM-ORCKB765					SAUDI ARABIAN MONETARY AGENCY	SA	Institutions sample	Central banks	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
IN_0001916_CT_FIRB	CWZ8NZDH5SK-Y12Q4US31					Citibank AS	TR	Institutions sample	Credit institutions	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
IN_0001917_CT_FIRB	B4TYDEB6GKM-ZO031MB27					Bank of America NA	US	Institutions sample	Credit institutions	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
IN_0001918_CT_FIRB	HPFHU0OQ28-E4N0NFVK49					BANK OF NEW YORK MELLON	US	Institutions sample	Credit institutions	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
IN_0001919_CT_FIRB	E57ODZWZ7F-F32TWEFA76					Citibank NA	US	Institutions sample	Credit institutions	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
IN_0001920_CT_FIRB	7H6GLXDRUGQ-FU57RNE97		KvK 33278302 0000			JPMorgan Chase Bank N	US	Institutions sample	Credit institutions	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
IN_0001921_CT_FIRB	571474TGEMM-WANRLN572	1203023-5				STATE STREET BANK AND TRUST COMPANY BOSTON - MASSACHUSETTS	US	Institutions sample	Credit institutions	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach
LC_0000001_CT_AIRB		1040	58237v		0296104D AV EQUITY	ALPINE Bau GmbH	AT	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0000002_CT_AIRB	5299005VO3G-J18GL5F14	8670870	310593f			AMAG Austria Metall AG	AT	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0000003_CT_AIRB	549300VZKC61I-R5U8G96	26972	50935f	AT0000730007	ANDR AV EQUITY	ANDRITZ AG	AT	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0000004_CT_AIRB	529900LMTI8YS-E62EI88				LHA GF Equity	AUSTRIAN AIRLINES AG	AT	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0000005_CT_AIRB	5299004QD601-B8U1HD44	131830	109445z			Austrian Gaming Industries GmbH	AT	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0000006_CT_AIRB	529900J7EWWG-Q375DL84	2410	53507m			AVL List GmbH	AT	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0000007_CT_AIRB		226424	58036y			Bauunternehmung Granit Gesellschaft m.b.H.	AT	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0000008_CT_AIRB		160431	89102h			BENE AG	AT	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach

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010	020	030	040	050	060	070	080	090	100	110	120	130	140
LC_0000009_CT_AIRB	529900ZAFSOBVFCKF263		319670d		0456855D AV EQUITY	Benteler International Aktiengesellschaft	AT	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0000010_CT_AIRB	5299000SY4448XU04857	847216	86959g			CAG Holding GmbH	AT	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0000011_CT_AIRB	5299003V84MVB5A3C324	5762600	231192p			CARBONES HOLDING GMBH	AT	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0000012_CT_AIRB	529900G8XM6H1XVZBJ73	67504	99639d			Casinos Austria Aktiengesellschaft	AT	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0000013_CT_AIRB	529900VN62L73X2OJX85	5200326	212163f			conwert Immobilien Invest SE	AT	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0000014_CT_AIRB		7161956	270027z			DCM DECOmetal GmbH	AT	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0000015_CT_AIRB		76350	67493f			dm drogerie markt GmbH	AT	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0000016_CT_AIRB	5299002NFQKOBT1E8569	3570614	156765m			DO & CO Aktiengesellschaft	AT	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0000017_CT_AIRB	5299004ARAOQMGTWCI13	125709	70342w			Doppelmayr Seilbahnen GmbH	AT	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0000018_CT_AIRB	54930060U4XOVED1T359	5536812	223028h			EconGas GmbH	AT	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0000019_CT_AIRB	529900WJZJAEI0VBLP60					Egger Holzwerkstoffe GmbH	AT	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0000020_CT_AIRB	52990048A4N0S24VG982	159026	42973x			Eglo Leuchten GmbH	AT	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0000021_CT_AIRB	529900N8OA1GVSR5R946	30988	76532y			Energie AG Oberösterreich	AT	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0000022_CT_AIRB	529900BMPGUGAFYYAV45	6106	126805d			Energie Burgenland AG	AT	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0000023_CT_AIRB	529900WID59A60HHYX13	2795493	145825z			Erber Aktiengesellschaft	AT	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0000024_CT_AIRB	529900P4JZBFEVNEAE60				EVN AV Equity	EVN AG	AT	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0000025_CT_AIRB		9907106	347483f			Felbermayr Holding GmbH	AT	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0000026_CT_AIRB	549300FQ2ILBH7DJ6I45	1754530	42984m			Flughafen Wien Aktiengesellschaft	AT	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0000027_CT_AIRB	529900RJAN0LNMW7Q775	1312138	89381v			HABAU Hoch- und Tiefbaugesellschaft m.b.H.	AT	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0000028_CT_AIRB	5299000X53SAWQMDFF06	58114	26451z			Hofer Kommanditgesellschaft	AT	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0000029_CT_AIRB		1640348	47654f			Hyundai Import Gesellschaft m.b.H.	AT	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0000030_CT_AIRB	529900RQJADHH91ABP14	2777363	144991y			Infineon Technologies Austria AG	AT	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0000031_CT_AIRB	529900DSSMPIR6R3GO43	130311	64543t			J. u. A. Frischeis Gesellschaft m.b.H.	AT	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0000032_CT_AIRB	5299008ARRNJFPBNTM78	4155033	178368g			Kapsch BusinessCom AG	AT	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach

Counterparty code	Legal entity identifier (LEI)	Credit register code	Commercial register code	ISIN code	Bloomberg ticker	Name	Geographical area	Portfolio name	Sector of counterparty	Type of exposure	Type of facility	Type of risk	Regulatory approach
010	020	030	040	050	060	070	080	090	100	110	120	130	140
LC_0000033_CT_AIRB	529900A9NX1T-M65N4176	21369	99133i			KELAG-Kärntner Elektrizitäts-Aktiengesellschaft	AT	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0000034_CT_AIRB		1376136	94579m			Leiner Immobilien GmbH	AT	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0000035_CT_AIRB		25798	32725a			Leyrer + Graf Baugesellschaft m.b.H.	AT	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0000036_CT_AIRB		1216520	106825x			Management Trust Holding Aktiengesellschaft	AT	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0000037_CT_AIRB	529900JYVV57-QBKV9G11	1991078	35673k			MFC Commodities GmbH	AT	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0000038_CT_AIRB	529900WFARKZ-GRCQ8652					MONTANA TECH COMPONENTS GMBH	AT	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0000039_CT_AIRB	213800CUW-J54846X6779	1760513	40450k			Montanwerke Brixlegg Aktiengesellschaft	AT	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0000040_CT_AIRB	529900UUANU-J60MNMX97		71396w		7716424Z AV EQUITY	ÖBB - Infrastruktur Aktiengesellschaft	AT	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0000041_CT_AIRB	529900UOHX-Z1BIORCV04	6467385	248742y			ÖBB-Personenverkehr Aktiengesellschaft	AT	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0000042_CT_AIRB	529900B76VL5-KG71J029	6515541	250198p			ÖBB-Postbus GmbH	AT	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0000043_CT_AIRB	529900UZY47T-EIFNF978	6496644	249666g			ÖBB-Produktion Gesellschaft mbH	AT	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0000044_CT_AIRB	549300V62YJ9H-TLRI486		93363z	AT0000743059	OMV AV EQUITY	OMV Aktiengesellschaft	AT	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0000045_CT_AIRB		3512231	154148p			Österreichische Bundesforste AG	AT	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0000046_CT_AIRB	529900IFAV83B-X8O1O91	526819	33393h	AT0000758305	PAL AV EQUITY	PALFINGER AG	AT	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0000047_CT_AIRB		957313	115289v			QuadraCir AG	AT	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0000048_CT_AIRB	5299000HTNH-A5ACH9N32	1074393	56247t		495680Z AV EQUITY	Red Bull GmbH	AT	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0000049_CT_AIRB	529900ENFT-O28GS3KF76	1813722	78563i			Rohöl-Aufsuchungs Aktiengesellschaft	AT	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0000050_CT_AIRB	5299005U4ZM-MSYUJ5G02	7113951	267218v			ROXCEL Handelsgesellschaft m.b.H.	AT	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0000051_CT_AIRB	5493000C4S664-YT7T556	38229	51350s			Salzburg AG für Energie, Verkehr und Telekommunikation	AT	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0000052_CT_AIRB	549300XBCUM-UR5CI0181					Sappi Papier Holding GmbH	AT	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0000053_CT_AIRB	5299002XAOM-QWAIZMA51	271020	128056v			Schmid Industrieholding G.m.b.H.	AT	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0000054_CT_AIRB	52990021T5LVT-QOGSU18	39594	60562m			Siemens Aktiengesellschaft Österreich	AT	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0000055_CT_AIRB	52990020WIPP-T0HC0V31					Steinhoff Europe AG	AT	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0000056_CT_AIRB	529900TYYSRJ-H2VJSP60	421065	88983h	AT000000STR1	STR AV EQUITY	Strabag SE	AT	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach

Counterparty code	Legal entity identifier (LEI)	Credit register code	Commercial register code	ISIN code	Bloomberg ticker	Name	Geographical area	Portfolio name	Sector of counterparty	Type of exposure	Type of facility	Type of risk	Regulatory approach
010	020	030	040	050	060	070	080	090	100	110	120	130	140
LC_0000057_CT_AIRB	529900BTWJ6SI-SLJ5854	5880980	235264b			SWARCO AG	AT	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0000058_CT_AIRB	529900SCL1LJ-L8PZNI48	501247	83175t			Swietelsky Baugesellschaft m.b.H.	AT	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0000059_CT_AIRB	529900V54UV5-XQUK5S85		FN155563W		TKA AV Equity	Telekom Finanzmanagement GmbH	AT	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0000060_CT_AIRB	529900OOW8E-LHOXWZP82				UN9 GS Equity	UNIQA Insurance Group AG	AT	Large corporate sample	Other financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0000061_CT_AIRB	549300IFXHQI-B5POT565	3734340	162844b			VAMED ENGINEERING GmbH & CO KG	AT	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0000062_CT_AIRB	5299006UDSEJC-TTEJS30	45926	76023z	AT0000746409	VER AV EQUITY	VERBUND AG	AT	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0000063_CT_AIRB	529900ZAXBM-QDIWPNB72	2147807	66209t	AT0000937503	VOE AV EQUITY	voestalpine AG	AT	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0000064_CT_AIRB	5299008VQJ-D65XCUPR16	1134770-5	HRA661038		6830553Z AV EQUITY	Voith Turbo GmbH & Co. KG	AT	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0000065_CT_AIRB	529900VXIFBH-O0SW2I31	46434	77676f	AT0000831706	WIE AV EQUITY	Wienerberger AG	AT	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0000066_CT_AIRB	529900OS67-T49AW45S74	194255	121150m		665707Z AV EQUITY	WIENERBERGER FINANZ SERVICE GMBH	AT	Large corporate sample	Other financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0000067_CT_AIRB	529900OJFTLS1-RYWIF55	9565779	336561v			XXXLutz KG	AT	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0000068_CT_AIRB	529900IIODYNY-AZ2ID26					ZUMTOBEL AG	AT	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0000069_CT_AIRB	54930002QM8-QVWM56E14					Amcor Ltd	AU	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0000070_CT_AIRB	WZE1WSENV6JS-ZFK0JC28				BHP AU EQUITY	BHP Billiton Ltd	AU	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0000071_CT_AIRB					6026550Z AU EQUITY	Coates Group Pty Ltd (Ex-Ned Group Holdings Pty Ltd)	AU	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0000072_CT_AIRB	JOR7RJTXUXBR-J4UA5G70				CCL AT Equity	Coca-Cola Amatil Limited	AU	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0000073_CT_AIRB	549300HPMK7U-WN02N804		PA3337938		CWN AT Equity	Crown Group Finance Limited	AU	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0000074_CT_AIRB					LEI AU EQUITY	Leighton Holdings Ltd	AU	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0000075_CT_AIRB	ACMHD8HWFM-FUIQQ8Y590				MQG AU EQUITY	Macquarie Group Ltd	AU	Large corporate sample	Other financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0000076_CT_AIRB	ZSN2LWNPYW6-ISMRUC664				ORG AU EQUITY	Origin Energy Ltd	AU	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0000077_CT_AIRB	5493008XVFHY-YV0YHN70				HUWA GF Equity	Powercor Australia, LLC	AU	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0000078_CT_AIRB	YLXNW6TI6QS-K1H8H0N82				QAN AU EQUITY	Qantas Airways Ltd	AU	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0000079_CT_AIRB			520433129		SPT AU EQUITY	Spotless Holding SAS	AU	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0000080_CT_AIRB	PCTXNQGRJVR3-OG33JG65				TLS AT Equity	Telstra Corporation Limited	AU	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach

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010	020	030	040	050	060	070	080	090	100	110	120	130	140
LC_0000081_CT_AIRB	5493003L32Z-X9557ST85				WES AU EQUITY	Wesfarmers Ltd	AU	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0000082_CT_AIRB	QNWEWQBS7H-P85QHXQL92					Woolworths Ltd	AU	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0000083_CT_AIRB	G05OZ4J4E05K-DATL0J93					AG Insurance	BE	Large corporate sample	Other financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0000084_CT_AIRB	549300IHBDUT-UNQJJB79	16342			AGFB BB EQUITY	Agfa-Gevaert NV	BE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0000085_CT_AIRB	549300N22C0G-CT5BUD97	26198				AJINOMOTO OMNICHEM	BE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0000086_CT_AIRB		116163				ALBELEC	BE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0000087_CT_AIRB		225626				ALCATAN	BE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0000088_CT_AIRB	5493008H3828-EMEXB082				ABI BB EQUITY	Anheuser-Busch InBev NV/SA [ABInBev]	BE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0000089_CT_AIRB	549300BKDD-Q56JWCBT72	1098030				AQUAFIN	BE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0000090_CT_AIRB	549300B4HNIJS-AWU1C95	1138391				ARPAL MANAGEMENT	BE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0000091_CT_AIRB	213800R1F1EJY-M4ICO85		444734706	BE 0444734706		Barry Callebaut Services	BE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0000092_CT_AIRB	549300CWRXC5-EP004533				BELG BB Equity	Belgacom S.A.	BE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0000093_CT_AIRB	549300R9I8GU-ZLNIV408		890082292			Brussels Airport Company S.A./N. V.	BE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0000094_CT_AIRB		433287				CENTRE HOSPITALIER CHRETIEN	BE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0000095_CT_AIRB		81095				CHAUSSURES CECIL	BE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0000096_CT_AIRB	549300IP2F5TK-UC0GF38	82988				CHEMITEX	BE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0000097_CT_AIRB	549300TM914C-SF6KI389	149177			COFB BB EQUITY	COFINIMMO	BE	Large corporate sample	Other financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0000098_CT_AIRB		184723				COLLIGNON ENG.	BE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0000099_CT_AIRB		201775				COMPAGNIE BELGE D'INVESTISSEMENT COMMERCIAL	BE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0000100_CT_AIRB	213800DMG7P-UQHINO388			BE 0401641663		Louis Delhaize - Compagnie franco-belge d'Alimentation	BE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0000101_CT_AIRB		255648				DOD	BE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0000102_CT_AIRB		1145532				EDIFICIO	BE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0000103_CT_AIRB	T0YOOBZO4L6-YAD6SAV65	14206	403170701		ELEB BB EQUITY	ELECTRABEL	BE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0000104_CT_AIRB	549300JC3HI3-K7ZSYU66	1329681				ELEM	BE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach

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010	020	030	040	050	060	070	080	090	100	110	120	130	140
LC_0000105_CT_AIRB	549300S1MP1N-FDIKT460			BE 0476388378	ELI BB Equity	ELIA SYSTEM OPERATOR	BE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0000106_CT_AIRB	5493001XW6M-SHRMFLU28				ENI GY Equity	eni finance international SA	BE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0000107_CT_AIRB	549300VO7PUE-TX031S03	10309		BE 0860004176		ETEXCO SA	BE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0000108_CT_AIRB		13771				ETS DE SIMONE	BE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0000109_CT_AIRB	52990053AH5L-F0YZWD07					Euler Hermes Europe	BE	Large corporate sample	Other financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0000110_CT_AIRB	549300D80RYO-N74MEJ03	18181			EURN BB EQUITY	Euronav NV	BE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0000111_CT_AIRB	8RDWFWPP4PL-MZ5PPQH32					Fluxys G SA	BE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0000112_CT_AIRB		25281				G EN J VASTGOED	BE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0000113_CT_AIRB		65807				HOET TRUCKING & RENTING	BE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0000114_CT_AIRB	549300M48VN-C2Z0MDG47	71844				HOTTLET FROZEN FOODS	BE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0000115_CT_AIRB	549300GR6U0K-HJD7DG07					IKEA SERVICE CENTRE N.V.	BE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0000116_CT_AIRB		84089				INTERNATIONAL ORE ET FERTILIZER BELGIUM	BE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0000117_CT_AIRB		85640				JEAN WAUTERS-ACIERS SPECIAUX	BE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0000118_CT_AIRB		111717				M.G.S.	BE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0000119_CT_AIRB	5493004FKZ-I586397240					Magotteaux International SA	BE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0000120_CT_AIRB	549300Q80KFP-KZC6BQ79	144096				MENOUQUIN	BE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0000121_CT_AIRB		166601				N.V BESIX S.A	BE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0000122_CT_AIRB	5493002HHHFT-G6G3BG36			BE 0431676229	OME BB EQUITY	OMEGA PHARMA	BE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0000123_CT_AIRB		168945				OPIO	BE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0000124_CT_AIRB		192350				PHARMACIES SERVAIS	BE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0000125_CT_AIRB	54930064JCEXF-A8M0W31	202291		BE 0405747040		PRAYON	BE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0000126_CT_AIRB		204834				PRO CONCEPT M P J	BE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0000127_CT_AIRB	549300NMIBT-X17HWF142	233001				RARE GEMS	BE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0000128_CT_AIRB	549300X72GEQ-B1X8K911	247664				ROULARTA MEDIA GROUP	BE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach

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010	020	030	040	050	060	070	080	090	100	110	120	130	140
LC_0000129_CT_AIRB	529900PY79CWSUGVK810	249233				S.A. CORMAN	BE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0000130_CT_AIRB	549300O3VKWJUM16UI64	257312				SAMIR GEMS	BE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0000131_CT_AIRB	213800WWE8U6DC99NP03					SCR Sibelco NV	BE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0000132_CT_AIRB		257564				SEADCO	BE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0000133_CT_AIRB	213800WDGKCVWZAN1N02	1051701	465409265		0790057D BB EQUITY	SILFIN NV	BE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0000134_CT_AIRB		294964				SOBEMO	BE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0000135_CT_AIRB		302642				SOCIETE ANONYME DE VENTE DES EQUIPEMENTS TRANE	BE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0000136_CT_AIRB	549300BB5CXGL9YV0D53	303429				SOCIETE COOPERATIVE AGRICOLE DE LA MEUSE	BE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0000137_CT_AIRB		303783				SOCIETE D'APPLICATIONS ET DE TRAVAUX	BE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0000138_CT_AIRB	549300MMVL80RTBP3O28	556814			SOLB BB EQUITY	Solvay SA	BE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0000139_CT_AIRB		923107				TEAM KALORIK GROUP	BE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0000140_CT_AIRB	549300ZKLIF7RP6EH823			BE 0412101728	TESB BB EQUITY	Tessenderlo Chemie	BE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0000141_CT_AIRB		953398				TEX ALLIANCE	BE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0000142_CT_AIRB		1044409				TOP-TEX BENELUX	BE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0000143_CT_AIRB	2138008J191VLSGY5A09				UCB BB EQUITY	UCB SA	BE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0000144_CT_AIRB	529900F3AIQECS8ZSV61				UMI BB EQUITY	Umicore SA	BE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0000145_CT_AIRB	5493008MCDJ4Y6D5SI04	1113512				UNISTEEL	BE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0000146_CT_AIRB		1140588				UNIVERSITE LIBRE DE BRUXELLES	BE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0000147_CT_AIRB	549300TRHV6F6IE14H93	1159858		BE 0404060032		Van Hool nv	BE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0000148_CT_AIRB		1231271				VASTGOED MANAGEMENT ASSOCIATIE	BE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0000149_CT_AIRB	529900RAZGQHX0VFTK05					Volkswagen Group Services S.A.	BE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0000150_CT_AIRB	549300NWW2UDYHH65J03	1911623				WILDO PROPERTIES	BE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0000151_CT_AIRB	5299007TSQVOLXOABA65	1364744				ZF WIND POWER ANTWERPEN	BE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0000152_CT_AIRB	4P8GJCF52NVFW7UL4C95		18630		ACE US Equity	ACE Tempest Reinsurance Ltd.	BM	Large corporate sample	Other financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach

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010	020	030	040	050	060	070	080	090	100	110	120	130	140
LC_0000153_CT_AIRB	549300J3KKX1P-EJGDW36				ACGL US Equity	Arch Reinsurance Ltd.	BM	Large corporate sample	Other financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0000154_CT_AIRB	UNZWILHE4KM-RP9K2L524		34678		NCLH UW Equity	NCL Corporation Ltd.	BM	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0000155_CT_AIRB	V5EGRCZCH7F-N6WX41891				OEH UN Equity	Orient-Express Hotels Ltd.	BM	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0000156_CT_AIRB	549300F7ZDOI-MR4PZW67				IPG US Equity	Pacnet Limited	BM	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0000157_CT_AIRB	V7TL7UQFHNW-UEMDZ3X02				RNR US Equity	Renaissance Reinsurance Ltd.	BM	Large corporate sample	Other financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0000158_CT_AIRB	5493008CA3NM-HYEVT131					VimpelCom Ltd.	BM	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0000159_CT_AIRB				BMG455841020		HAL TRUST	BM	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0000160_CT_AIRB	5493001QYTIDI-LBVYO18					Companhia Brasileira de Aluminio	BR	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0000161_CT_AIRB	549300TH5Q6V-RP8OT012				ABI LI Equity	Companhia de Bebidas das Americas (AmBev)	BR	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0000162_CT_AIRB	549300EM51W-YXFHUY333					Embraer S.A.	BR	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0000163_CT_AIRB					FIBR3 BZ EQUITY	Fibria Celulose SA	BR	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0000164_CT_AIRB	5493000J801JZ-RCMFE49				XPBR SQ Equity	Petroleo Brasileiro S.A. - PETROBRAS	BR	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0000165_CT_AIRB					VALE5 BZ EQUITY	Vale SA	BR	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0000166_CT_AIRB	LXVM6T3LO7QI-Z8LUZ688					Votorantim Cimentos S.A.	BR	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0000167_CT_AIRB	55S3547PRD-P469JRO238		2880814		AGU CT Equity	Agrium Inc.	CA	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0000168_CT_AIRB	4B4HI3CGXMBD-C0G6BM51				AC/A CT Equity	Air Canada	CA	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0000169_CT_AIRB	549300OSW32R-VX8CCZ87				ANCUF PQ Equity	Alimentation Couche-Tard Inc.	CA	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0000170_CT_AIRB	DR5LKEURSR8S-XLM64266		7501889		ALA CT Equity	AltaGas Ltd.	CA	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0000171_CT_AIRB	0O4KBQCJZX82-UKGCBV73				ABX CN EQUITY	Barrick Gold Corp	CA	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0000172_CT_AIRB	549300I19203P-RB5KR45				BCE CT Equity	BCE Inc.	CA	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0000173_CT_AIRB	549300VPM8ER-H1Q42198					Bell Canada	CA	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0000174_CT_AIRB	W7L3VLU8EHQ-Y34Z36697				BBD/B CN EQUITY	Bombardier Inc	CA	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0000175_CT_AIRB	36ZUFRRMJERS-M4Q0S289		746053		BPO CT Equity	Brookfield Office Properties Inc.	CA	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0000176_CT_AIRB	3SU7BEP7TH9Y-EQOZCS77				CNI UN Equity	Canadian National Railway Company	CA	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach

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010	020	030	040	050	060	070	080	090	100	110	120	130	140
LC_0000177_CT_AIRB	5493008IGIA1H-JMDJS40		1722453		CNQ CT Equity	Canadian Natural Resources Limited	CA	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0000178_CT_AIRB	NXIVWPYOIVYX-FF6WCZ47				CVE CN EQUITY	Cenovus Energy Inc	CA	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0000179_CT_AIRB	549300WSRCZ-Y73ZG3090		00326711660005			CGI GROUP INC.	CA	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0000180_CT_AIRB	XYSIJOU3HNVR-OZWNA008				UFS CT Equity	Domtar Corporation	CA	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0000181_CT_AIRB	98TPTUM4IVMF-CZBCUR27				ENB CN EQUITY	Enbridge Inc	CA	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0000182_CT_AIRB	CZ72ZHBVKZX-QRV3XFE26				ECA CN EQUITY	Encana	CA	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0000183_CT_AIRB	549300679TRD-UXPT7415		206654303			EPCOR Utilities Inc.	CA	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0000184_CT_AIRB	I2YOHH65IBB-T53JFYQ52				G CT Equity	Goldcorp Inc.	CA	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0000185_CT_AIRB	B1EEF6ML54YD-WRC6ZK53		2015335496			Harvest Operations Corp.	CA	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0000186_CT_AIRB	549300UEBMA-QDN0K0R06				K CN EQUITY	Kinross Gold Corp	CA	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0000187_CT_AIRB	95RWVLFZX6V-GDZNNTN43				MG CN EQUITY	Magna International Inc	CA	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0000188_CT_AIRB	6Q7WW7FQZ-R6X22IL2I79					Nexen Energy ULC	CA	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0000189_CT_AIRB	549300O4ZJZZ-OHH4H804		3572862		NBD CT Equity	Norbord Inc.	CA	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0000190_CT_AIRB	5493007M1XG-U5E55ZJ25					NOVA Chemicals Corporation	CA	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0000191_CT_AIRB	549300HDLRTP-BQU69P29				BIN CT Equity	Progressive Waste Solutions Ltd.	CA	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0000192_CT_AIRB	549300A0QNNP-Y14D9106				SCC CT Equity	Sears Canada Inc.	CA	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0000193_CT_AIRB	3XCBVWUPHGB-Z5GF7TY15				SU CN EQUITY	Suncor Energy Inc	CA	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0000194_CT_AIRB	NQWTWUIL1P-K7V7N5Y468				TLM CN EQUITY	Talisman Energy Inc	CA	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0000195_CT_AIRB	T8KI5SQ2JRWH-L7XY0E11				TCK/B CN EQUITY	Teck Resources Ltd [Ex-Teck Cominco Ltd]	CA	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0000196_CT_AIRB	YHKQM2RIPKZY-OZ6RVZ46				TK US Equity	Teekay Corporation	CA	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0000197_CT_AIRB	L2TEUTQ8OSH-MJWVLCE40				T CT Equity	TELUS Corporation	CA	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0000198_CT_AIRB	549300561UZN-D4C7B569		884903		TOC GF Equity	Thomson Reuters Corporation	CA	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0000199_CT_AIRB	HJZQGXYTVV2-NWJZLPW74				TOM GY Equity	Toyota Credit Canada Inc.	CA	Large corporate sample	Other financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0000200_CT_AIRB	5BV0116231JPD-APMGH09				TRP UN Equity	TransCanada PipeLines Limited	CA	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach

Counterparty code	Legal entity identifier (LEI)	Credit register code	Commercial register code	ISIN code	Bloomberg ticker	Name	Geographical area	Portfolio name	Sector of counterparty	Type of exposure	Type of facility	Type of risk	Regulatory approach
010	020	030	040	050	060	070	080	090	100	110	120	130	140
LC_0000201_CT_AIRB	PRAQ4VOSFIK7-OQ8Z2512		4406354		VALE3 BS Equity	Vale Canada Limited	CA	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0000202_CT_AIRB	WT03B8BB1IX8-WI9ZGV02					Vermilion Energy Inc.	CA	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0000203_CT_AIRB	549300WHE4-O6UJ2KU013					Yamana Gold Inc	CA	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0000204_CT_AIRB	5493003DNME-AO1DT3F51				ABBN VX EQUITY	ABB Ltd [Asea Brown Boveri]	CH	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0000205_CT_AIRB	NI14Y5UMU60-O7JE9P611				ADEN VX EQUITY	Adecco SA	CH	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0000206_CT_AIRB	549300Q3WREI-MQYFBC20				0170576D SW EQUITY	Ameropa AG	CH	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0000207_CT_AIRB	5493007KVRV2-OKRXFA55		CH-020.3.035.716-8		AML LN Equity	Amlin AG	CH	Large corporate sample	Other financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0000208_CT_AIRB	529900H7ZPIG-I2U3CJ14					AXPO TRADING AG	CH	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0000209_CT_AIRB	213800Y5RWKL-DPUTT265				BARN SW EQUITY	Barry Callebaut AG	CH	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0000210_CT_AIRB	529900UPDCU6-WEL7W167				BALN VX Equity	Basler Versicherung AG	CH	Large corporate sample	Other financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0000211_CT_AIRB		2816554-6	HRB54517	DE000DCAG010	7705815Z SW EQUITY	DEMAG CRANES AG	CH	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0000212_CT_AIRB	5493002MXX2J-LKWLE880				567151Z SW EQUITY	Duferco SA	CH	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0000213_CT_AIRB	549300I08UA8S-MJON743		CH-270.3.002.354-9/		DUFN EB Equity	Dufry international AG	CH	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0000214_CT_AIRB	549300ADLU67-CYBFIW70		CH-645.1.008.684-9			Elsevier Finance SA	CH	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0000215_CT_AIRB	529900Y8BGAF-VVVYVN24				GATE SE Equity	gategroup Holding AG	CH	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0000216_CT_AIRB	213800SVRMQ-A1TD91D41				GIVN VX Equity	Givaudan SA	CH	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0000217_CT_AIRB	213800PSSU2Q-XF1WLR89				GLEN LN EQUITY	Glencore International AG	CH	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0000218_CT_AIRB	549300DHSS9-U1QKJZG57		KvK 34275373 0000		1002136Z SW EQUITY	GUNVOR INTERNATIONAL BV	CH	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0000219_CT_AIRB	529900EHPFPY-HV6IQO98				HOLN VX EQUITY	Holcim Ltd	CH	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0000220_CT_AIRB	529900Q0YE-D3805QXQ66					KUEHNE AND NAGEL INTERNATIONAL AG	CH	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0000221_CT_AIRB	52990074N8ID7-UPV7A95					LIEBHERR-INTERNATIONAL AG	CH	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0000222_CT_AIRB	549300EFW4H2-TCZ71055					Lonza Group AG	CH	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0000223_CT_AIRB	KY37LUS27QQ-X7BB93L28		CH-550.0.067.293-5	CH0038863350	NESN.VX	NESTLE SA	CH	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0000224_CT_AIRB	529900I2PEF1F-N6N6723				2284161Z SW EQUITY	Nord Stream AG	CH	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach

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010	020	030	040	050	060	070	080	090	100	110	120	130	140
LC_0000225_CT_AIRB					NOVN VX EQUITY	Novartis AG	CH	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0000226_CT_AIRB	549300HUJ5CJUX02RS52					OMV SUPPLY & TRADING AG	CH	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0000227_CT_AIRB	5299002JRTT699WFOV74					OMYA (Schweiz) AG	CH	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0000228_CT_AIRB	549300HMJAFUW4NSKI73					Paul Reinhart AG	CH	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0000229_CT_AIRB					ROG VX EQUITY	Roche Holding Ltd	CH	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0000230_CT_AIRB	529900PTQ0Z1J44SHZ08		CH-100.3.010.656-7		STLN SE Equity	SCHMOLZ + BICKENBACH AG	CH	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0000231_CT_AIRB	549300R3N69ECGYPU434				SIK IX Equity	Sika AG	CH	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0000232_CT_AIRB	213800Z8NOHIKRI42W10			NL0000226223	STM FP EQUITY	STMICROELECTRONICS NV	CH	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0000233_CT_AIRB	5493000KUC3Z24U77V93				SLHN VX Equity	Swiss Life Holding AG	CH	Large corporate sample	Other financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0000234_CT_AIRB	5493005SL9HHOXS3B739		CHE-102.753.938		SCMN VX Equity	Swisscom AG	CH	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0000235_CT_AIRB	549300HTOMQG20JYV568				SYNN VX Equity	Syngenta AG	CH	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0000236_CT_AIRB	KSVC38RP5WL6C6LJGG03				TYC US Equity	Tyco International Ltd.	CH	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0000237_CT_AIRB	549300VBJS7MG74G2H60					Weatherford International Ltd	CH	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0000238_CT_AIRB					WOS LN EQUITY	Wolseley Plc	CH	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0000239_CT_AIRB					XTA LN EQUITY	Xstrata Plc	CH	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0000240_CT_AIRB	50ZCTKCMUDIABGHX3R52					Zurich Insurance Company	CH	Large corporate sample	Other financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0000241_CT_AIRB	549300IF4IFG0FS0RM26				AESGENER CC Equity	AES Gener S.A.	CL	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0000242_CT_AIRB	549300NLTGCFV7482429				CENCOSUD CC Equity	Cencosud S.A.	CL	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0000243_CT_AIRB	549300YP3P0JZBLIV197					EMPRESA NACIONAL DEL PETROLEO	CL	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0000244_CT_AIRB	549300G475ACIABB4385			USG49215AA73	CMPC CC Equity	Inversiones CMPC S.A.	CL	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0000245_CT_AIRB	549300HX3UUDPEFTG707				LAN CC Equity	Latam Airlines Group S.A.	CL	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0000246_CT_AIRB	549300RUPF4SKMJPUR70				BLT LN Equity	Minera Escondida Limitada	CL	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0000247_CT_AIRB					600031 CH EQUITY	Sany Heavy Industry Co Ltd	CN	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0000248_CT_AIRB	A25574TZFLBNK7NWQT47				PRE CT Equity	Pacific Rubiales Energy Corp.	CO	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach

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010	020	030	040	050	060	070	080	090	100	110	120	130	140
LC_0000249_CT_AIRB	724500JV0VHPRVANL538		5778	ANN4327C1220		HUNTER DOUGLAS NV	CW	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0000250_CT_AIRB	213800MRTA64ULUE9919					CARBO ONE LIMITED	CY	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0000251_CT_AIRB	549300OEZB4GETCGFX34					GUNVOR GROUP LTD	CY	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0000252_CT_AIRB	549300IVA1PZNX2MN285				0163947D CY EQUITY	Mercuria Energy Group Ltd	CY	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0000253_CT_AIRB	2138001LK2Z2HSER4U15				PRS NO EQUITY	PROSAFE	CY	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0000254_CT_AIRB	3157001000000-0137835	1131604	29287391			ALTA, a.s.	CZ	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0000255_CT_AIRB	3157001000000-0116592	657856	25572881			ARMATURY Group a.s.	CZ	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0000256_CT_AIRB	3157001000000-0075367	765380	28402758			BAK stavební společnost, a.s.	CZ	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0000257_CT_AIRB	3157001000000-0115525	834699	46504940			Cerea, a.s.	CZ	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0000258_CT_AIRB	3157001000000-0034336	1023328	70994226			České dráhy, a.s.	CZ	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0000259_CT_AIRB	315700CTFRL3U2DNMO58	633919	25085689			CETELEM ČR, a.s.	CZ	Large corporate sample	Other financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0000260_CT_AIRB	529900S5R9YHJHYKKG94			CZ0005112300	CEZ CP EQUITY	CEZ a.s.	CZ	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0000261_CT_AIRB	315700XJHXU2PD40RU82	865668	48589837			DEKTRADE a.s.	CZ	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0000262_CT_AIRB	529900C5PL4JGDILRZ94	837043	46678468			HOCHTIEF CZ a. s.	CZ	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0000263_CT_AIRB	3157001000000-0099520	644725	25322257			IMOS Brno, a.s.	CZ	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0000264_CT_AIRB	3157001000000-0032687	1086806	931			METALIMEX a. s.	CZ	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0000265_CT_AIRB	315700JDC49X4VSP6Z49	601013	14915			Metrostav a.s.	CZ	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0000266_CT_AIRB	31570066GBSS7JYFEL35	817880	45193592			MJM Litovel a.s.	CZ	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0000267_CT_AIRB	3157001000000-0120084	832322	46342796			OHL ŽS, a.s.	CZ	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0000268_CT_AIRB	3157001000000-0009116	699640	26463318			OTE, a.s.	CZ	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0000269_CT_AIRB	3157001000000-0026285	671247	25860038			Pars nova a.s.	CZ	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0000270_CT_AIRB	315700LTSCT2O45NWM28	805950	43873189			PRAKAB PRAŽSKÁ KABELOVNA, s.r.o.	CZ	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0000271_CT_AIRB	3157001000000-0115622	817271	45148155			Primagra, a.s.	CZ	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0000272_CT_AIRB	549300KL08IFWLTWLQ52	691287	26271303			Skanska a.s.	CZ	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach

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010	020	030	040	050	060	070	080	090	100	110	120	130	140
LC_0000273_CT_AIRB	529900I8XOZD-M4ZQSQ21				1025Z CP EQUITY	Skoda Auto A.S.	CZ	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0000274_CT_AIRB	3157001000000-0031135	923751	62623753			ŠKODA TRANSPORTATION a.s.	CZ	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0000275_CT_AIRB	213800Z39ZW4-XHAAUA27	725860	27195147			SMP CZ, a.s.	CZ	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0000276_CT_AIRB	3157004ICDH3-MRKW7534	889798	60193336			Telefónica Czech Republic, a.s.	CZ	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0000277_CT_AIRB	3157001000000-0055191	617997	18050646			TŘINECKÉ ŽELEZÁRNY, a. s.	CZ	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0000278_CT_AIRB	3157007C98ILJ-K5ST356	609769	15886492			UniCredit Leasing CZ, a.s.	CZ	Large corporate sample	Other financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0000279_CT_AIRB	315700EFFO-U65ETZ0V16	886003	531766			UNISTAV a.s.	CZ	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0000280_CT_AIRB	3157001000000-0001356	672337	25877950			VÍTKOVICE HEAVY MACHINERY a.s.	CZ	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0000281_CT_AIRB	3157001000000-0003490	710607	26823357			VÍTKOVICE POWER ENGINEERING a.s.	CZ	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0000282_CT_AIRB	3157001000000-0015033	697350	26415623			W.A.G. payment solutions, a.s.	CZ	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0000283_CT_AIRB	5493005KH7F-O1T5TMX47	1236614-2			ASG GY Equity	AachenMuenchener Lebensversicherung AG	DE	Large corporate sample	Other financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0000284_CT_AIRB	549300JSX0Z4C-W0V5023	1319784-3				ADIDAS AG	DE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0000285_CT_AIRB	549300X1WWP-GMS47QQ72	1215807-7			ASG GY Equity	Advocard Rechtsschutzversicherung AG	DE	Large corporate sample	Other financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0000286_CT_AIRB	529900SO83U6I-SM6DL85	2832395-4	HRA36525B			ALBA Group plc & Co. KG	DE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0000287_CT_AIRB	529900K9B0N5-BT694847	1100627-7			ALV GY Equity	Allianz SE	DE	Large corporate sample	Other financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0000288_CT_AIRB	529900C058B9-OTVFTU36	2033673-1	HRB98981			ASKLEPIOS KLINIKEN GMBH HAMBURG	DE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0000289_CT_AIRB	549300FJWANEI-J25D318	1545974-6				Atlas Copco Energas GmbH	DE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0000290_CT_AIRB	529900YNBT62-HCUPRG10	1106210-6				AUGUST STORCK KG	DE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0000291_CT_AIRB	5299005SHIN9Z-K7GW242	1124841-6	HRB1775	DE0006766504	NDA GY EQUITY	Aurubis AG	DE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0000292_CT_AIRB	529900PXZU3Y-HO6HMD80	1130123-1				Axel Springer SE	DE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0000293_CT_AIRB	529900AJX4TCF-W0QT666	1104883-2				B. Braun Melsungen Aktiengesellschaft	DE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0000294_CT_AIRB	529900PM64W-H8AF1E917	1102017-9	HRB6000	DE000BASF111	BAS GR EQUITY	BASF SE	DE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0000295_CT_AIRB	529900XMQYE-T3NBF2363	2192515-1	HRB101375	DE0005168108	B5A GY EQUITY	Bauer AG	DE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0000296_CT_AIRB	549300J4U55H3-WP1XT59	1109561-9			BAYN GY EQUITY	Bayer AG	DE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach

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010	020	030	040	050	060	070	080	090	100	110	120	130	140
LC_0000297_CT_AIRB	YEH5ZCD6E441-RHVHD759	1103190-3			BMW GY EQUITY	Bayerische Motoren Werke AG [BMW AG]	DE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0000298_CT_AIRB	529900SM0FDL-LYATXU36	1103233-1				BAYWA AKTIENGESELLSCHAFT	DE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0000299_CT_AIRB	5299001BUUGX-AREGE533	1103821-3			BTG GR EQUITY	Bertelsmann SE & Co. KGaA	DE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0000300_CT_AIRB	529900H0HULE-N2BZ4604	1114115-7	BWMAHR-B710296		GBF GY Equity	Bilfinger SE	DE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0000301_CT_AIRB	529900XBEZ2E-YI9ZOV89	3010079-6				BMG Rights Management GmbH	DE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0000302_CT_AIRB	529900FOTM78-R9Q9NY89	1163617-2	HRB75534		2340173Z GR EQUITY	BOSCH UND SIEMENS HAUSGERATE GMBH	DE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0000303_CT_AIRB	NNROIXVWJ7CP-SR27SV97	2926464-5			BNR GY EQUITY	Brenntag AG	DE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0000304_CT_AIRB	529900OQDCY-XCLQOAY53	1105482-2				Burda Gesellschaft mit beschränkter Haftung	DE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0000305_CT_AIRB	5299000XH7Y-X33EJZP65	2730972-3				CARL ZEISS AG	DE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0000306_CT_AIRB	52990076MX7K-D2XYCH67	1111099-6	HRB9517	DE000CLS1001	CLS1 GY EQUITY	Celesio AG	DE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0000307_CT_AIRB	529900O4ND7-T8ABIXF67	1235957-6				Claas Kommanditgesellschaft auf Aktien mbH	DE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0000308_CT_AIRB	529900A7YD9-C0LLXM621	1106273-4	HRB3527	DE0005439004	CON GY EQUITY	CONTINENTAL AG	DE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0000309_CT_AIRB					2294277Z GR EQUITY	Coutinho & Ferrostaal GmbH	DE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0000310_CT_AIRB	5299007VZZK-H65OCN774	2781995-2				Cronimet Holding GmbH	DE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0000311_CT_AIRB	5299008ODF4E-FHRI0G60	2402196-6	HRB8957		7097181Z GR EQUITY	CWS-boco International GmbH	DE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0000312_CT_AIRB	5299005LEM60-UYKU5235	1106512-5				DACHSER Group SE & Co. KG	DE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0000313_CT_AIRB	529900R27D-L06UVNT076	2344103-3	HRB19360		DAI GR EQUITY	Daimler AG	DE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0000314_CT_AIRB	5299006S0UK-N6D9ZP412	2451917-5				DB NETZ AG	DE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0000315_CT_AIRB	529900I2DLZPT-FPENJ05	1106744-4				DEHNER GMBH & CO KG	DE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0000316_CT_AIRB	5299005A2ZE-P6AP7KM81	2537834-0			ANN GF Equity	Vonovia SE	DE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0000317_CT_AIRB	52990063S23-N13HU4E98	1818189-1	HRB50000B		DBHN GR EQUITY	DEUTSCHE BAHN AG	DE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0000318_CT_AIRB	529900PH63HY-J86ASW55	1107110-7	HRB2168		LHA GY EQUITY	DEUTSCHE LUFTHANSA AG	DE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0000319_CT_AIRB	52990063W8K-QHQMF4M43	2623414-6			DPW GF Equity	Deutsche Post Finance B.V.	DE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0000320_CT_AIRB	529900ITHU5-Y51F1S257	1107106-5				DEUTSCHE SPARKASSEN LEASING AG & CO KG	DE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach

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010	020	030	040	050	060	070	080	090	100	110	120	130	140
LC_0000321_CT_AIRB	549300V9QSIG4WX4GJ96	2185287-6	HRB6794		DTE GY EQUITY	DEUTSCHE TELEKOM AG	DE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0000322_CT_AIRB	529900KSWLV9JYE7NC83	2095980-5	HRB34977			DFS Deutsche Flugsicherung GmbH	DE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0000323_CT_AIRB	529900QTO8D2QK2TJG32	1107340-0				Diehl Stiftung & Co. KG	DE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0000324_CT_AIRB	529900Y1AT9MQF6UYT42	2836050-1	HRB203044			DMK DEUTSCHES MILCHKONTOR GMBH BREMEN	DE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0000325_CT_AIRB	529900YZNQ3MUUZ02M47	1117002-4	HRB242			Douglas Holding AG	DE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0000326_CT_AIRB	5299004W7VTLPROHR533	1125242-6	HRA8242			DR AUGUST OETKER KG BIELEFELD	DE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0000327_CT_AIRB	529900EWEX125AULXI58	3008027-9			PAH3 GY EQUITY	Dr Ing HCF Porsche AG	DE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0000328_CT_AIRB	5493005UFVHY0PPNKD75	1107708-8	HRB7903HL	DE0005550602	DRW3 GY EQUITY	Drägerwerk AG & Co. KGaA	DE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0000329_CT_AIRB	52990076FKBR9THZ8C62	2779318-1				DYWIDAG-Systems International GmbH	DE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0000330_CT_AIRB	529900Z8W8S8J1P7U364	1105067-1	HRA9905			E BREUNINGER GMBH CO STUTTGART	DE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0000331_CT_AIRB	Q9MAIUP40P25UFBFG033	1134262-3	HRB22315		EOAN GY EQUITY	E.ON SE	DE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0000332_CT_AIRB	5299000MT7P9STUCL908	1137158-0				Ed. Züblin Aktiengesellschaft	DE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0000333_CT_AIRB	529900JSFZ4TS59HKD79	2331844-7			EBK GR EQUITY	Energie Baden-Wurttemberg AG [EnBW]	DE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0000334_CT_AIRB	549300OQ94C7KRGGC351	2177540-8			ASG GY Equity	Envivas Krankenversicherung AG	DE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0000335_CT_AIRB	529900G1B8AXELNRG982				ALV GY Equity	Euler Hermes Deutschland AG	DE	Large corporate sample	Other financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0000336_CT_AIRB	41GUOJQTALQHLF39XJ34	1518676-0			154407Z GR EQUITY	Evonik Industries AG (Evonic)	DE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0000337_CT_AIRB	529900L64X6KZZW19R71	1108854-9			4501Z GR EQUITY	EWE AG [Energieversorgung Weser-Ems]	DE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0000338_CT_AIRB	529900D7N2PTTZWFWN57	2579145-0				F.S. Fehrer Automotive GmbH	DE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0000339_CT_AIRB	529900EI7R9SCEJP4T76	1109776-3	00311027000005			FERROSTAAL GMBH	DE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0000340_CT_AIRB	529900WBP9HFX10RKB30	1110203-5				FLUGHAFEN MUNCHEN GMBH	DE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0000341_CT_AIRB	529900VHM89GUAJ1RK35	1114926-7	HRB25		1048Z GR EQUITY	FRANZ HANIEL & CIE GmbH	DE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0000342_CT_AIRB	5299001ERX0K10IZUL40	1110198-7				FRAPORT AG	DE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0000343_CT_AIRB	XDFJ0CYCOO1FXRFTQS51	1110492-4	HRB11852	DE0005785604	FRE GY EQUITY	FRESENIUS SE & CO. KGAA	DE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0000344_CT_AIRB	5299006NS9FCLFHZVL76	1578686-6	HRB714579			Freudenberg SE	DE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach

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010	020	030	040	050	060	070	080	090	100	110	120	130	140
LC_0000345_CT_AIRB	529900KXMB40-SPYJD743	2052428-6	HRB36569B		7013717Z GR EQUITY	GAZPROM Germania GmbH	DE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0000346_CT_AIRB	549300PHUU0Z-ZWO8EO07	1122951-5			GEA GR EQUITY	GEA Group AG [Global Engineering Alliance]	DE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0000347_CT_AIRB	529900JGEOQM-CDYOK785	1135188-9				Gelsenwasser AG	DE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0000348_CT_AIRB	529900F916IV-P0TJZK88	1051383-6	HRA11722			GEORG VON HOLTZBRINCK GMBH CO KG STUTTGART	DE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0000349_CT_AIRB	5299006GD4U-WSYZOKC28	2877346-3	HRB56040		GXI GY Equity	Gerresheimer AG	DE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0000350_CT_AIRB	529900OJM5E-X75OD8032	1113335-2				Getreide-Aktiengesellschaft vorm.P. Kruse- Chr.Sieck	DE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0000351_CT_AIRB	529900K6BW-O03KP4GU58	1113443-4				Giesecke & Devrient Gesellschaft mit beschränkter Haftung	DE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0000352_CT_AIRB	529900J0V7C8-Z8MLN980	2943243-2				Gigaset Communications GmbH	DE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0000353_CT_AIRB	529900LPAX2-H9S4NKU05	1215951-3				Gothaer Finanzholding AG	DE	Large corporate sample	Other financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0000354_CT_AIRB	529900F4P4RV4-Z50PI82	1114066-2	HRB527			GROSSKRAFTWERK MANNHEIM AG MANNHEIM	DE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0000355_CT_AIRB	HD52L5PJVBXJU-UX81539	2294348-4			HPL GR EQUITY	Hapag-Lloyd AG	DE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0000356_CT_AIRB	5299007CE1VJ-WKM99H49	1130882-2	HRB2680KI		4729Z GR EQUITY	Hauptgenossenschaft Nord AG	DE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0000357_CT_AIRB	529900MKHOF-QI4A0XC48	2873755-9				HAWE Hydraulik SE	DE	Large corporate sample	non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0000358_CT_AIRB	529900221071L9-199GO56	2588017-0				HDI Versicherung AG	DE	Large corporate sample	Other financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0000359_CT_AIRB	529900755OZX-M37H4975	1115355-8				Heckler & Koch GmbH	DE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0000360_CT_AIRB	LZ2C6E0W5W7-LQMX5ZI37	1126630-1	HRB330082	DE0006047004	HEI GY EQUITY	HEIDELBERGCEMENT AG	DE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0000361_CT_AIRB	529900ZM98OI-STG16932	1115394-7			HDD GY Equity	Heidelberger Druckmaschinen AG	DE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0000362_CT_AIRB	529900PLX4ADJ-FWIY024	1135805-8			2550Z GR EQUITY	Hella KGaA Hueck & Co	DE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0000363_CT_AIRB	52990027B9AR-Y5AC8476	1115622-1				HELM AG	DE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0000364_CT_AIRB	549300VZCL1H-TH4O4Y49	1115688-2	HRB4724	DE0006048408	HEN3 GY EQUITY	HENKEL AG & CO. KGAA	DE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0000365_CT_AIRB	5493007EO7JOP-WXHBJ27	1740986-3	HRB3364			Heraeus Holding GmbH	DE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0000366_CT_AIRB	529900BVZYMV-DRRSXY68	1306869-7	HRB390485		3540636Z GR EQUITY	HERRENKNECHT AKTIENGESELLSCHAFT	DE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0000367_CT_AIRB	529900O7US4N-P0J6XD12	1179777-6				HETTICH HOLDING GMBH & CO OHG	DE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0000368_CT_AIRB	529900Y25S8N-ZIYTT924	1116241-9			HOT GY EQUITY	Hochtief AG	DE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach

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010	020	030	040	050	060	070	080	090	100	110	120	130	140
LC_0000369_CT_AIRB	5299008WW53-GLXRORN29	1350826-2	HRB2311		HBM GY Equity	Hornbach-Baumarkt-AG	DE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0000370_CT_AIRB	529900LFVU534-EBRXD13	1104693-5				HUGO BOSS AG	DE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0000371_CT_AIRB	TSI2PJM6EPETE-Q4X1U25	2443536-4			IFX GY Equity	Infineon Technologies AG	DE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0000372_CT_AIRB	529900FRTWZ-QXTTUB07	1193155-7			7573220Z GR EQUITY	Intersnack Knabber-Gebäck GmbH & Co. KG	DE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0000373_CT_AIRB	529900DJMOF0-DTSWHO38	2850239-1	HRB40163			JUWI AG WÖRRSTADT	DE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0000374_CT_AIRB	529900YURAY-D4IJX2J91	1128982-4	HRB2669		SDF GY Equity	K+S Aktiengesellschaft	DE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0000375_CT_AIRB	1AW6P2GG0FOI-NEBZUQ05				VOD LN Equity	Kabel Deutschland Vertrieb und Service GmbH.	DE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0000376_CT_AIRB	529900WFRVF4-SQ2EV734	1121308-9	HRA102851		509821Z GR EQUITY	Kaufland Stiftung & Co. KG	DE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0000377_CT_AIRB	529900CQ31C-N6GV5LL52	2821686-9	NRWDUHR-B20486		KCO GY Equity	Kloeckner & Co. S.E.	DE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0000378_CT_AIRB	5299001GRRO0-Z25YZT52	1130169-4				Knorr-Bremse AG	DE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0000379_CT_AIRB	529900IQ90WS-XBWSTD78	1131272-5				KOENIG & BAUER AKTIENGESELLSCHAFT	DE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0000380_CT_AIRB	529900LUYJ0V8-SOOT260	1173404-3	HRA4415		3612759z gr equity	KRAFTVERKEHR NAGEL GMBH & CO. KG	DE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0000381_CT_AIRB	529900MA-U9591GT2S236	2849255-1				KraussMaffei Technologies GmbH	DE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0000382_CT_AIRB	529900NY2GSZ-WWUBW049	1120219-9				KRONES Aktiengesellschaft	DE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0000383_CT_AIRB	529900BVAE-T534PD7C28	1119133-5	HRB21016	DE0006292006	KSB3 GY EQUITY	KSB Aktiengesellschaft	DE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0000384_CT_AIRB	529900VPRFDDI-N7BE119	1117324-2	HRB22709		IWKG IX Equity	KUKA AG	DE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0000385_CT_AIRB	529900FR2K4P9-L9XLV21	1119187-1				KWS SAAT SE	DE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0000386_CT_AIRB	529900PTLRE72-EMYIJ77	2451186-7	HRB53652		LXS GF Equity	Lanxess AG	DE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0000387_CT_AIRB	5299002HNCMI-UBHOMK35	1121223-0	HRB202	DE0005408884	LEO GY EQUITY	Leoni AG	DE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0000388_CT_AIRB	529900EW0ZH7-KAZ11H71	1797294-4				Lidl Stiftung & Co. KG	DE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0000389_CT_AIRB	WTV8QGD5U-D7MMD4HS345	1121375-8			LIN GY Equity	Linde AG	DE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0000390_CT_AIRB	529900SL1W4K-HVE18T81	1121582-9				LOHMANN + Co. AG	DE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0000391_CT_AIRB	52990098TR1QJ-BWIYG58	1147145-5				MAHLE GmbH	DE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0000392_CT_AIRB	52990018UP-G26YRFSM46	1122332-8	HRB179426	DE0005937007	MAN GR EQUITY	MAN SE	DE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach

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010	020	030	040	050	060	070	080	090	100	110	120	130	140
LC_0000393_CT_AIRB	5299009Z8B0Y-E4ECMJ92	1044964-3				Media-Saturn Holding GmbH	DE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0000394_CT_AIRB	5299009WLGR-OB3HKM878	1522457-9				MEGGLE AKTIENGESELLSCHAFT	DE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0000395_CT_AIRB	529900OAREIS0-MOPTW25	2198479-4	HRB6164		MRK GF Equity	Merck KGaA	DE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0000396_CT_AIRB	5299001X9L42-HXEBCZ51	1188960-7			MEO GY EQUITY	Metro AG	DE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0000397_CT_AIRB	529900JAY79M-T50JBH87					MEYER WERFT GMBH	DE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0000398_CT_AIRB	213800E45LWM-BVNF3R85	3052190-0	NRWGRHRB8959		MNDI LN Equity	Mondi Consumer Packaging International AG	DE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0000399_CT_AIRB	529900807L67J-Y81RD65	2755947-5			MTX GY Equity	MTU Aero Engines AG	DE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0000400_CT_AIRB	529900ISR2VNZ-V1C0T93	1182822-5				MVV Energie AG	DE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0000401_CT_AIRB	529900UXIU-W801PQDI37	2597701-8				N-ERGIE AG	DE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0000402_CT_AIRB	529900HVDYCU-WVD0OE76	2551585-9				NORDEX SE	DE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0000403_CT_AIRB	549300UH52Z-S8O00MO03	1125476-0				Osram GmbH	DE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0000404_CT_AIRB	529900LMI5FN0-KFOE272	1125552-8	HRA62024		OTVR GR EQUITY	OTTO (GMBH & CO.KG)	DE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0000405_CT_AIRB	529900ELIX8Z8-PQ6CU28	2593300-3				PAPIERFABRIK PALM GMBH & CO.KG	DE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0000406_CT_AIRB	529900HT3KJH-BHNHDT64	1397102-3	HRB6100		259743Z GR EQUITY	PERI GmbH	DE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0000407_CT_AIRB	52990037VWJG-YKGP9877	1131747-6	HRA3551		2590Z GR EQUITY	PHOENIX Pharmahandel GmbH & Co KG	DE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0000408_CT_AIRB	5299008XQJHP-TOF8R354	2696731-5	241336g		661074Z GR EQUITY	Porsche Corporate Finance GmbH	DE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0000409_CT_AIRB	529900NY0WW-QUKOMWQ37	2399699-4			PSM GY EQUITY	ProSiebenSat 1 Media SE	DE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0000410_CT_AIRB	529900Z5KBA9-KJP6EK09	1196360-0				R+V Versicherung AG	DE	Large corporate sample	Other financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0000411_CT_AIRB	5299001OU9CS-E29O6S05	1127893-4			RHM GY EQUITY	Rheinmetall AG	DE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0000412_CT_AIRB	529900F0LT5O-P4SV6122	1104684-4				Robert Bosch GmbH	DE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0000413_CT_AIRB	529900BZ1C5-S5WQENF25	2820967-4	HRB721056			ROLLS ROYCE POWER SYSTEMS AG FRIEDRICHSHAFEN	DE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0000414_CT_AIRB	529900GB7KC-A94ACC940	2531238-0	HRB14525	DE0007037129	RWE GY EQUITY	RWE AKTIENGESELLSCHAFT	DE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0000415_CT_AIRB	529900Q5SR06-C5T8NO26	1128992-3	HRB8372		7015557Z GR EQUITY	Salzgitter Mannesmann Handel GmbH	DE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0000416_CT_AIRB	529900D6BF99L-W9R2E68	1308819-0			SAP GY EQUITY	SAP SE	DE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach

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010	020	030	040	050	060	070	080	090	100	110	120	130	140
LC_0000417_CT_AIRB	529900JL0HDV-GZMUJF32	3043578-8				Schaeffler Verwaltung Zwei GmbH	DE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0000418_CT_AIRB	529900D8QM-D1LL0E2393	2800313-5				Schletter GmbH	DE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0000419_CT_AIRB	529900DG0F6A-GQAP6N55	1131407-7	55234831			SCHOLZ Holding GmbH	DE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0000420_CT_AIRB	5299009QTM3S-JL9BNR19	2209676-2				Schott AG	DE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0000421_CT_AIRB	529900ZCRUJ3-J5PYWX81	2577577-6			RPW GR EQUITY	SENVION GmbH	DE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0000422_CT_AIRB	52990038IB31T-YK07X63	1129569-8			SGL GY Equity	SGL Carbon SE	DE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0000423_CT_AIRB	W38RGI023J3W-T1HWRP32	1129508-6	HRB12300B		SIE GY EQUITY	Siemens Aktiengesellschaft	DE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0000424_CT_AIRB	529900M1LIO0-SLOBAS50	1532176-3	HRB1562	DE0003304002	SOW GY EQUITY	Software AG	DE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0000425_CT_AIRB	549300WM0X4-AUT710770	3278292-2				Springer Science+Business Media Deutschland GmbH	DE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0000426_CT_AIRB	529900FMTTLM-H0P0DL10	1473528-6				STADA Arzneimittel Aktiengesellschaft	DE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0000427_CT_AIRB	549300YTRYZP-M57T3319	1132051-2				STADTWERKE HANNOVER AG	DE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0000428_CT_AIRB	529900QOJG-J2975GD560	2971375-7				Stahlgruber Otto Gruber AG	DE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0000429_CT_AIRB	5299003M4PGU-GL48LS74	3094881-4				Styrolution Group GmbH	DE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0000430_CT_AIRB	529900Y2V1Q-WBDCBT818	2653119-4				Südwestdeutsche Medien Holding GmbH	DE	Large corporate sample	non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0000431_CT_AIRB	529900S8QN-B101D40S72	1130211-4			SZU GY EQUITY	Sudzucker AG	DE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0000432_CT_AIRB	529900D82I6-R9601CF26	2819960-2	HRB200436			SYMRISE AG HOLZMINDEN	DE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0000433_CT_AIRB	529900P710MO-UBKZDL27	2269857-5	HEESHRB85143			Techem GmbH	DE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0000434_CT_AIRB	529900COI81I-T9N2Y682	3009289-4	HRB180660			THÜGA HOLDING GMBH + CO KGAA MÜNCHEN	DE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0000435_CT_AIRB	549300UDG16D-OYUPR330	2411649-3	HRB9092	DE0007500001	TKA GR EQUITY	THYSSENKRUPP AG	DE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0000436_CT_AIRB	529900JBK6KN-C4HSW032	1672825-5				Tönnies Holding GmbH & Co. KG	DE	Large corporate sample	non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0000437_CT_AIRB	52990021AYVJL-L2XMK94	2182800-9	HRB16654		7010965Z GR EQUITY	TRIMET ALUMINIUM SE	DE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0000438_CT_AIRB	529900SL2WSP-V293B552	1126744-0			TUI1 GY EQUITY	TUI AG	DE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0000439_CT_AIRB	3VEKWPJHTD4N-KMBVG947	2353095-9				United Internet AG	DE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0000440_CT_AIRB	XQMNIROSQA-S7Y9TT7I97		NRWKOHR-A24116		LBTYA UW Equity	Unitymedia Hessen GmbH & Co. KG	DE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach

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010	020	030	040	050	060	070	080	090	100	110	120	130	140
LC_0000441_CT_AIRB	529900I1IDJLEXFUYN67	3340688-5				WELTBILD GMBH & CO. KG, AUGSBURG	DE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0000442_CT_AIRB	529900AGED6PJE9AVL37	3185940-8				Vier Gas Transport GmbH	DE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0000443_CT_AIRB	52990023338VFV5AIN59	1134669-9	HRA3389			VIESSMANN WERKE GMBH CO KG ALLENDORF	DE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0000444_CT_AIRB	W24EDTPHEV8NJOD4FA29	1627667-7				VNG-Verbundnetz Gas Aktiengesellschaft	DE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0000445_CT_AIRB	5299004TYSI0Z73QUE46	1227804-0	HRB725621			Voith GmbH	DE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0000446_CT_AIRB	529900NNUPAGGOMPXZ31	1134796-0			VOW3 GY EQUITY	Volkswagen AG [VW]	DE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0000447_CT_AIRB	0NURKC5Q3CJYZPPK5046	1134904-0				WACKER CHEMIE AG	DE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0000448_CT_AIRB	529900KKY5IMBX35M241	2679160-8	HRB7736			Wasser und Gas Westfalen GmbH	DE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0000449_CT_AIRB	529900KQ44OJDIDU6J81	1135571-6				WEPA Hygieneprodukte GmbH	DE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0000450_CT_AIRB	5299006E92R0717GXP27	3189637-6	HRA16706		0892272D GR EQUITY	WINGAS GmbH	DE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0000451_CT_AIRB	529900A8LX4KL0YUTH71	2543621-3			WDI GY Equity	Wirecard AG	DE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0000452_CT_AIRB	529900CAYOWB8YIG7X25	1136858-6				ZF FRIEDRICHSHAFEN AG	DE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0000453_CT_AIRB	549300D2K6PKKKXVNN73		22756214	DK0010244425	MAERSKB DC EQUITY	A.P.Møller-Mærsk A/S	DK	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0000454_CT_AIRB			63965812			A/S SCHOUW & CO	DK	Large corporate sample	Other financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0000455_CT_AIRB	549300ADWYS7RRJ8BG19		14244441			Aalborg Portland A/S	DK	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0000456_CT_AIRB	549300Y047DQV30CKT47		49723911			ABENA HOLDING A/S	DK	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0000457_CT_AIRB	549300PLP6WVTICKLD32		10526949			ALM. BRAND FORSIKRING A/S	DK	Large corporate sample	Other financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0000458_CT_AIRB	529900IJ6T4P1O10R377		25313763			ARLA FOODS A.M.B.A	DK	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0000459_CT_AIRB			25511484			Atea A/S	DK	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0000460_CT_AIRB	213800KB128IK92MCD10		44782510			AVK Holding A/S	DK	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0000461_CT_AIRB	2138009LJ6FGTV868W59		22069519			BYGMA GRUPPEN A/S	DK	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0000462_CT_AIRB	5493008YL42784DMWN61		25508343	DK0010181676	CARLB DC EQUITY	Carlsberg Breweries A/S	DK	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0000463_CT_AIRB			27626904			Catering Engros A/S	DK	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0000464_CT_AIRB	213800JF2XSR5NXGL660		12760043			Cheminova A/S	DK	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach

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010	020	030	040	050	060	070	080	090	100	110	120	130	140
LC_0000465_CT_AIRB	549300MKPW8-ZF3E8MW37		28318677			Chr. Hansen Holding A/S	DK	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0000466_CT_AIRB	213800AWZ8-U3FVALIO26		26259495			Coop Danmark A/S	DK	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0000467_CT_AIRB	213800UW822-WLK2HZF47					Copenhagen Airports Denmark ApS	DK	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0000468_CT_AIRB	529900BWY373-HVUNIC90		28527411			Dagrofa ApS	DK	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0000469_CT_AIRB			13878595			Dagrofa S-Engros A/S (Foodservice)	DK	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0000470_CT_AIRB	213800FJJH5XF-NFIAK90		23256118			Damstahl A/S	DK	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0000471_CT_AIRB	549300712KABJ-NYPD639		20165715			DANFOSS A/S	DK	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0000472_CT_AIRB			59789317			Danish Agro A.M.B.A	DK	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0000473_CT_AIRB	21380063C9W-S18D6WJ21		26121264			Danish Crown A/S	DK	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0000474_CT_AIRB	2138007QUZX-QLFGCSV45		24246930			DANSK LANDBRUGS GROVVAR-ESELSKAB A	DK	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0000475_CT_AIRB	549300FQY6M-X8USM0112		35954716		4166777Z DC EQUITY	Dansk Supermarked A/S	DK	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0000476_CT_AIRB	549300JUFTJMO-TC28B39		28113951			Danske Commodities A/S	DK	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0000477_CT_AIRB	213800ZCQ8X5-QYJWVQ60		42344613			Det Danske Hedeselskab	DK	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0000478_CT_AIRB	549300JZVW1-Y1UZ5UK38		14194711			DFDS A/S	DK	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0000479_CT_AIRB	W9NG6WMZIYE-U8VEDOG48		36213728			DONG Energy A/S	DK	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0000480_CT_AIRB	529900X41C0B-SLK67H70		58233528	DK0060079531	DSV DC EQUITY	DSV A/S	DK	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0000481_CT_AIRB	213800K83X1-E9HF1MD69		55828415			DT Group A/S	DK	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0000482_CT_AIRB	529900C0U279-ORGJC950		45349918			Ecco Sko A/S	DK	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0000483_CT_AIRB	213800Z47P2H-ZJKJSK23		75272014			EGM. INT. HOLD A/S	DK	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0000484_CT_AIRB	549300JN1F17U-XJMM315		17225898			ENERGI DANMARK A/S	DK	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0000485_CT_AIRB	5299003X050C-WGDW1Z87					Energinet.dk SOV	DK	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0000486_CT_AIRB	213800MXXDG-Q3ITPXI41		58180912	DK0010234467		FLSMIDTH & CO. A/S	DK	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0000487_CT_AIRB	549300036WZ-GCBDPDZ92					GF-Forsikring A/S (Unsolicited Ratings)	DK	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0000488_CT_AIRB	5493006R4KC2-OI5D3470		56759913			H. Lundbeck A/S	DK	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach

Counterparty code	Legal entity identifier (LEI)	Credit register code	Commercial register code	ISIN code	Bloomberg ticker	Name	Geographical area	Portfolio name	Sector of counterparty	Type of exposure	Type of facility	Type of risk	Regulatory approach
010	020	030	040	050	060	070	080	090	100	110	120	130	140
LC_0000489_CT_AIRB	213800HTGI1C-TA7CKP20		34728712			Hedegaard A/S	DK	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0000490_CT_AIRB	213800NLXK98-F6PC2R37					ISS A/S	DK	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0000491_CT_AIRB	549300RIPH-N847476O42					J. LAURITZEN A/S	DK	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0000492_CT_AIRB	54930032G32-N1F8JBV10					KIRKBI INVEST A/S	DK	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0000493_CT_AIRB	UGKYQUOFW6-QSIS3P4P93		47458714		LEGO DC EQUITY	LEGO System A/S	DK	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0000494_CT_AIRB	52990077KVK7-QCK2NG31		56759514			LEO PHARMA A/S	DK	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0000495_CT_AIRB	529900B5B2U7-TIJN7757					MONJASA A/S	DK	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0000496_CT_AIRB	213800WNLA5-AH3U4WI67		12562233			MT HØJGAARD A/S	DK	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0000497_CT_AIRB	549300UQ0QR-C1KXGRE08		20293195			NEAS Energy A/S	DK	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0000498_CT_AIRB			10845858			Nellemann Holding A/S	DK	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0000499_CT_AIRB	529900197LKW-CEQ0NL18		62725214			NKT HOLDING A/S	DK	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0000500_CT_AIRB	2138007XB7AU-OGS4N159		11142141			NORDIC SEAFOOD A/S	DK	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0000501_CT_AIRB	2138005ON7K-F6M74P542		81203113			Nordisk Dæk Import A/S	DK	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0000502_CT_AIRB	549300DAQ1CV-T6CXN342				NOVOB DC Equity	Novo Nordisk A/S	DK	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0000503_CT_AIRB	529900T6WNZ-XD2R3JW38		10007127			NOVOZYMES A/S	DK	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0000504_CT_AIRB	213800LALFCP5-FJXW153		62497718			Nowaco A/S	DK	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0000505_CT_AIRB	213800PRY3GU-P6B5GG04		39170418			OK A.m.b.A.	DK	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0000506_CT_AIRB	213800RE7TE67-AUCJS21		11369677			Polar Seafood Denmark	DK	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0000507_CT_AIRB	213800QRC7LN-X935OZ09		54879415			Rockwool International A/S	DK	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0000508_CT_AIRB			42997811			SANISTÅL A/S	DK	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0000509_CT_AIRB	549300M5XVDY-G4I7CC28		14049673			Scan Global Logistics	DK	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0000510_CT_AIRB	5299003KG4J-S99TRML67		31080185			SCANDINAVIAN TOBACCO GROUP A/S	DK	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0000511_CT_AIRB	529900N96EOV-RB114D28		14773908	DK0060228559	TDC DC EQUITY	TDC A/S	DK	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0000512_CT_AIRB	549300ZSIJRE-G4GDWJ45					Topdanmark A/S	DK	Large corporate sample	Other financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach

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010	020	030	040	050	060	070	080	090	100	110	120	130	140
LC_0000513_CT_AIRB	213800A5UXAB-GUQ3PX11		22460218			TORM A/S	DK	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0000514_CT_AIRB	213800BIA5L8O-PBER229					Tryg Forsikring A/S	DK	Large corporate sample	Other financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0000515_CT_AIRB	213800O8J7U9-F8Q8VQ80					Tryg Garantiforsikring A/S	DK	Large corporate sample	Other financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0000516_CT_AIRB			14003606			Tulip Food Company A/S	DK	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0000517_CT_AIRB	54930026SJ2OB-LO6M470		25481968			Verdo A/S	DK	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0000518_CT_AIRB	549300DYMC8B-GZZC8844		00311171460005			VESTAS WIND SYSTEMS A/S	DK	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0000519_CT_AIRB	213800RM6L9L-N78BVA56		71186911			WILLIAM DEMANT HOLDING A/S	DK	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0000520_CT_AIRB	5493005044RTL-Q5RZU70					Eesti Energia AS	EE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0000521_CT_AIRB	549300YENFN-R57ZJ3X76					ABENER ENERGIA S A	ES	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0000522_CT_AIRB	8ZQH7RR6DBQ-ZIX8PEQ84	ESA41002288	A41002288		ABG/P SM EQUITY	ABENGOA S A	ES	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0000523_CT_AIRB	549300GKFVW-I02JQ5332	ESA08209769	A08209769		ABE SM EQUITY	ABERTIS INFRAESTRUCTURAS SA	ES	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0000524_CT_AIRB	54930002KP75T-LLLNO21	ESA31768138	A31768138		ANA SM EQUITY	ACCIONA ENERGIA S A	ES	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0000525_CT_AIRB	9598002014000-5558665	ESA28004885	A28004885		ACS SM EQUITY	Actividades de Construccion y Servicios SA [ACS Group]	ES	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0000526_CT_AIRB	213800NKU21Z-N7P7RT54	ESA84409408	A84409408		AMS SM EQUITY	Amadeus IT Group SA	ES	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0000527_CT_AIRB		ESA26019992	A26019992		0468005D SM EQUITY	AQUALIA GESTION INTEGRAL DEL AGUA S A	ES	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0000528_CT_AIRB	9598002014000-5491929		A78839271		A3M	ATRESMEDIA CORPORACION DE MEDIOS DE COMUNICACION S. A.	ES	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0000529_CT_AIRB	549300MXEGO-T8MV1B924	ESA62186556	A62186556		ONO SM EQUITY	CABLEUROPA SA	ES	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0000530_CT_AIRB	549300CGER-G48M7P5E96					CENTROS COMERCIALES CARREFOUR S A	ES	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0000531_CT_AIRB		ESA46146387	A46146387		0612929D SM EQUITY	COBRA INSTALACIONES Y SERVICIOS SA	ES	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0000532_CT_AIRB		ESA20001020	A20001020		CAF SM EQUITY	CONSTRUCCIONES Y AUXILIAR DE FERROCARRILES (CAF) S.A.	ES	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0000533_CT_AIRB	9598002014000-5319366	ESA48012009	A48012009		OLE SM EQUITY	DEOLEO SA	ES	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0000534_CT_AIRB	54930063C6K2-TNFL6H10					DISTRIBUIDORA INTERNACIONAL DE ALIMENTACION	ES	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0000535_CT_AIRB		ESA15139314	A15139314		DRC SM EQUITY	DRAGADOS S A	ES	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0000536_CT_AIRB	529900U1P1JE-V71EBO44	ESA28006104	A28006104		4367465Z SM EQUITY	EADS CONSTRUCCIONES AERONAUTICAS S A	ES	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach

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010	020	030	040	050	060	070	080	090	100	110	120	130	140
LC_0000537_CT_AIRB	9598002014000-5374753	ESA28017895	A28017895		1082z sm equity	EL CORTE INGLES S A	ES	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0000538_CT_AIRB	9598002014000-5491250		A48027056		ENO	ELECNOR S.A.	ES	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0000539_CT_AIRB	213800VIN4XH-LVFIOE10		A86484334		ENG SQ Equity	Enagas Transportes, S.A.U.	ES	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0000540_CT_AIRB	549300LHK07F2-CHV4X31	ESA28023430	A28023430		ELE SM EQUITY	ENDESA SA	ES	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0000541_CT_AIRB	9598002014000-5732198					ESCAL UGS S L	ES	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0000542_CT_AIRB	9598002014000-5757903	ESA81939209	A81939209		FER SM EQUITY	Ferrovial SA	ES	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0000543_CT_AIRB	9598002014000-5178328	ESA28037224	A28037224		FCC SM EQUITY	FOMENTO DE CONSTRUCCIONES Y CONTRATAS SA	ES	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0000544_CT_AIRB	549300CKUXD-A0CKRQJ56	ESA80477144	A80477144		GAM SM EQUITY	GAMESA ENERGIA S A	ES	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0000545_CT_AIRB	TL2N6M87C-W970S5SV098	ESA08015497	A08015497		GAS SM EQUITY	GAS NATURAL S.D.G. S.A.	ES	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0000546_CT_AIRB	9598002014000-5484363	ESB48943864	B48943864		495294Z SM EQUITY	GESTAMP AUTOMOCION S L	ES	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0000547_CT_AIRB		ESA58389123	A58389123		GRF SM EQUITY	GRIFOLS S A	ES	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0000548_CT_AIRB	213800OILC5-Q9AR63B63		A09092305			Grupo Antolin-Irausa, S.A.	ES	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0000549_CT_AIRB		ESA84173947	A84173947		1234Z SM EQUITY	GRUPO ISOLUX CORSAN SA	ES	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0000550_CT_AIRB	5QK37QC7NW-OJ8D7WVQ45	ESA48010615	A48010615		IBE SM EQUITY	Iberdrola SA	ES	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0000551_CT_AIRB	549300GEL7LR-GKK0DG70					Iberia Lineas Aereas de Espana S.A.	ES	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0000552_CT_AIRB	GGYEFW27TI7-Q3C3XB343					INDUSTRIA DE DISEÑO TEXTIL S A	ES	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0000553_CT_AIRB	9598002014000-5007414					INMOBILIARIA COLONIAL SA	ES	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0000554_CT_AIRB	549300D4HOJH-H0LSET81	ESA41694266	A41694266		4516287Z SM EQUITY	INSTALACIONES INABENSA S A	ES	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0000555_CT_AIRB	9598002014000-5317620					ISOLUX INGENIERIA, S.A.	ES	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0000556_CT_AIRB	9598002014000-5606874					IZASA DISTRIBUCIONES TECNICAS S.A.	ES	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0000557_CT_AIRB	529900S4UWJN-VO9LEH81		A60195278		4374129Z	LIDL SUPERMERCADOS S.A.	ES	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0000558_CT_AIRB	UIUPNLHSQI58-ZL7O2J82		A78346558		MAP SQ Equity	Mapfre Re, Compania de Reaseguros, S.A.	ES	Large corporate sample	Other financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0000559_CT_AIRB	9598002014000-5021479	ESA79075438	A79075438			MEDIASET ESPAÑA COMUNICACION S.A.	ES	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0000560_CT_AIRB		ESA78304516	A78304516		MEL SM EQUITY	Melia Hotels International SA	ES	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach

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010	020	030	040	050	060	070	080	090	100	110	120	130	140
LC_0000561_CT_AIRB	9598002014000-5311703					NAVANTIA S A	ES	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0000562_CT_AIRB	9598002014000-5395317	ESA48010573	A48010573		OHL SM EQUITY	OBRASCON HUARTE LAIN S A	ES	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0000563_CT_AIRB		ESA36603587	A36603587		PVA SM EQUITY	PESCANOVA SA	ES	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0000564_CT_AIRB	549300N94L4-D5NDBFG97	ESA28430882	A28430882			PROSEGUR COMPAÑIA DE SEGURIDAD S.A.	ES	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0000565_CT_AIRB	54930070W8XS-Y31XK130	ESA78003662	A78003662		REE SM EQUITY	Red Electrica de Espana SA	ES	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0000566_CT_AIRB	BSYCX13Y0NOT-V14V9N85		A78374725	ES0273516007	REP GY Equity	Repsol, S.A.	ES	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0000567_CT_AIRB		ESA08000820	A08000820		DMM XT EQUITY	S A DAMM	ES	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0000568_CT_AIRB	549300QHD5D-P0GOPGX63					SOVENA ESPANA SA	ES	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0000569_CT_AIRB	213800JEZBUPZ-KWJGF49	ESA28092583	A28092583		TRE SM EQUITY	TECNICAS REUNIDAS S A	ES	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0000570_CT_AIRB	549300EEJH4FE-PDBBR25		KvK 24269798 0000		TEF SM EQUITY	TELEFONICA SA	ES	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0000571_CT_AIRB		ESA08356727	A08356727		TST SM EQUITY	TESTA INMUEBLES EN RENTA S. A.	ES	Large corporate sample	Other financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0000572_CT_AIRB	549300FM9ZIJ-B5FCS825					TWINS ALIMENTACION SA	ES	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0000573_CT_AIRB	9598002014000-5462150	ESA79524054	A79524054		571979Z	URBASER S.A.	ES	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0000574_CT_AIRB	5299008CBH6E-AEH1VZ37	ESA28293348	A28293348			WORLD DUTY FREE GROUP S.A. U.,	ES	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0000575_CT_AIRB	743700FHGZE-V5UGCB005			FI0009010391	AHL1V FH EQUITY	Ahlstrom Oyj	FI	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0000576_CT_AIRB	529900Q14KI1S-CMIMO82					Bayer Nordic SE	FI	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0000577_CT_AIRB	5493002B0GOV-F42KWX33					Cargotec Oyj	FI	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0000578_CT_AIRB	549300P8N0P6-KDGTJ206			XS0946179529	TY2 GS Equity	Citycon OYJ	FI	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0000579_CT_AIRB	743700TU2S3D-XWGU7H32		0116510-6	XS0973806861	EIA GM Equity	Elisa Corporation	FI	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0000580_CT_AIRB	7437006ZZI1F7-CUA5518					Fingrid Oyj	FI	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0000581_CT_AIRB	213800SB6EO-B8SSK9W63			FI0009003230	FIA1S FH EQUITY	Finnair Oyj	FI	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0000582_CT_AIRB	743700BKTW4E-QIVKYY42			FI0009000400	FIS1V FH EQUITY	Fiskars Oyj	FI	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0000583_CT_AIRB	635400IUIZZIUJ-SAMF76			FI0009007132	FUM1V FH EQUITY	Fortum Oyj	FI	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0000584_CT_AIRB	74370031Y7R-K5H88CQ48			FI0009004824	KRA1V FH EQUITY	Kemira Oyj	FI	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach

Counterparty code	Legal entity identifier (LEI)	Credit register code	Commercial register code	ISIN code	Bloomberg ticker	Name	Geographical area	Portfolio name	Sector of counterparty	Type of exposure	Type of facility	Type of risk	Regulatory approach
010	020	030	040	050	060	070	080	090	100	110	120	130	140
LC_0000585_CT_AIRB	743700OX6HSV-MCAHPB95					KESKO OYJ	FI	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0000586_CT_AIRB	2138001CNF45J-P5XZK38	1927400-1	HRB57225		KC4 GR EQUITY	Kone GmbH	FI	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0000587_CT_AIRB	2138007FRMW-VPUDCMA45			FI0009007835	MEO1V FH EQUITY	Metso Oyj	FI	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0000588_CT_AIRB	5493009GY1X8-GQ66AM14			FI0009013296	NES1V FH EQUITY	Neste Oil Oyj	FI	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0000589_CT_AIRB	549300A0JPRW-G1KI7U06			FI0009000681	NOK1V FH EQUITY	Nokia Oyj	FI	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0000590_CT_AIRB	743700YQIO8-Y4L4WKR40					Nokian Renkaat Oyj	FI	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0000591_CT_AIRB	74370061PO7-C10E3PA54					Norilsk Nickel Harjavalta Oy	FI	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0000592_CT_AIRB	5493009YRUJJD-CFF0R80			FI0009002422	OUT1V FH EQUITY	Outokumpu Oyj	FI	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0000593_CT_AIRB	549300R0VN9-C371W0E07			FI0009014575	OTE1V FH EQUITY	Outotec Oyj	FI	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0000594_CT_AIRB	743700X6KUJ0-Z8GJIF03					POHJOLAN VOIMA OY	FI	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0000595_CT_AIRB	743700CIR72J2-LJZO637					Ramirent Oyj	FI	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0000596_CT_AIRB	743700XJC24TH-UPK0S03			FI0009007694	SAA1V FH EQUITY	Sanoma Oyj	FI	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0000597_CT_AIRB	743700IFQI6-W89M1IY95					STOCKMANN OYJ ABP	FI	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0000598_CT_AIRB	7437000ZP669L-KUTZ738				STERV FH EQUITY	Stora Enso Oyj	FI	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0000599_CT_AIRB	743700LQ48IZB-TZN4S52		0196656-0	XS1043513529		Teollisuuden Voima Oyj(TVO)	FI	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0000600_CT_AIRB	743700PKLY067-IZIF588					Tikkurila Oyj	FI	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0000601_CT_AIRB	213800EC6PW5-VU4J9U64			FI0009005987	UPM1V FH EQUITY	UPM-Kymmene Oyj	FI	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0000602_CT_AIRB	743700G7A9J1P-HM3X223			FI0009003727	WRT1V FH EQUITY	Wärtsilä Oyj Abp	FI	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0000603_CT_AIRB	549300TLDC3I-QX97WU26					Wihuri Packaging Oy	FI	Large corporate sample	Other financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0000604_CT_AIRB	529900M13G-M4VSTE6W80					YIT Oyj	FI	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0000605_CT_AIRB	969500QZC2Q0-TK11NV07				AC FP EQUITY	Accor SA	FR	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0000606_CT_AIRB	969500PJMBSFH-YC37989				ADP FP Equity	Aeroports de Paris S.A. (ADP)	FR	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0000607_CT_AIRB	969500AQW31-GYO8JZD66			FR0000031122		AIR FRANCE -KLM	FR	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0000608_CT_AIRB	969500MMPQV-HK671GT54				AI FP EQUITY	Air Liquide SA	FR	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach

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010	020	030	040	050	060	070	080	090	100	110	120	130	140
LC_0000609_CT_AIRB	969500RAZNDFVFATTJ14					ALCATEL LUCENT INTERNATIONAL	FR	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0000610_CT_AIRB	969500CCRD8GYWLG6R54		542019096	FR0000130007	ALU FP EQUITY	Alcatel Lucent S.A.	FR	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0000611_CT_AIRB	969500TZFFAS8XMVPQ44				ALALF UV Equity	ALCATEL-LUCENT SA	FR	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0000612_CT_AIRB	549300W64S5Q0I46LK20					ALSTOM HOLDINGS SA	FR	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0000613_CT_AIRB	96950032TUYMW11FB530				ALO FP EQUITY	Alstom SA	FR	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0000614_CT_AIRB	9695007B0RXQCHHTGR34		305207169		AREVA FP EQUITY	AREVA NC	FR	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0000615_CT_AIRB	96950026BLIV09FMSM49				AKE FP EQUITY	Arkema Group SA	FR	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0000616_CT_AIRB					ATO FP EQUITY	Atos Origin SA	FR	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0000617_CT_AIRB	213800U12KWYZEECZ934		572139996		ASF FP EQUITY	AUTOROUTES DU SUD DE LA FRANCE SA	FR	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0000618_CT_AIRB	9695002SV2VP9CU42826				ARR FP EQUITY	Autoroutes Paris-Rhin-Rhone SA [APRR]	FR	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0000619_CT_AIRB	F5WCUMTUM4RKZ1MAIE39					AXA SA	FR	Large corporate sample	Other financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0000620_CT_AIRB	969500MOCLNQFNZN0D63		572015246		EN LI Equity	BOUYGUES SA	FR	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0000621_CT_AIRB	96950077L0TN7BAROX36				CAP FP EQUITY	Cap Gemini Sogeti SA	FR	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0000622_CT_AIRB	549300B8P6MUJ1YWTS08				CA FP EQUITY	Carrefour SA	FR	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0000623_CT_AIRB	969500VHL8F83GBL6L29		554501171	FR0000125585	CO FP EQUITY	CASINO GUICHARD - PERRACHON	FR	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0000624_CT_AIRB	9695001K81BDUET02H66				CGM FP EQUITY	Cegedim SA	FR	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0000625_CT_AIRB	969500FCVQ5SLAAUJV59				GA S1 Equity	CGG	FR	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0000626_CT_AIRB	969500WESYQMQ1F2C272					CHRISTIAN DIOR	FR	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0000627_CT_AIRB	969500BZJ49IICIBZZ08					CMA CGM S.A.	FR	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0000628_CT_AIRB	969500QKVPV2H8UXM738				CNP FP Equity	CNP Assurances	FR	Large corporate sample	Other financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0000629_CT_AIRB	213800CP8292W9E8LJ69		552115891		DG FP Equity	Cofiroute	FR	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0000630_CT_AIRB	969500DZBBMYHB8NAM93		552025314	FR0000121634	RE FP EQUITY	COLAS SA	FR	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0000631_CT_AIRB	NFONVGN05Z0FMN5PEC35				SGO FP EQUITY	Compagnie de Saint-Gobain SA	FR	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0000632_CT_AIRB	549300SOSI58J6VIW052				ML FP EQUITY	Compagnie Generale des Etablissements Michelin SCA [CGEM]	FR	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach

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010	020	030	040	050	060	070	080	090	100	110	120	130	140
LC_0000633_CT_AIRB	969500D8BWY-H453FLN28					CRISTAL UNION	FR	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0000634_CT_AIRB	85OKW2SW05R-ZFQS1W718				JJ FP EQUITY	Crown European Holdings SA	FR	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0000635_CT_AIRB	969500H6VMR-N7AY1ZU14		441133808		85117Z FP EQUITY	DCNS	FR	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0000636_CT_AIRB	9695006LOD5-B2D7Y0N70				EDEN FP Equity	Edenred S.A.	FR	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0000637_CT_AIRB				FR0000130452	FGR FP EQUITY	Eiffage SA	FR	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0000638_CT_AIRB	549300X3UK4G-G3FNMO06			FR0010242511	EDF FP EQUITY	Electricite de France SA [EDF]	FR	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0000639_CT_AIRB	9695001HM585-I0NEI780		380543678			Elior	FR	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0000640_CT_AIRB	549300LUH78P-G2MP6N64					Eramet SA	FR	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0000641_CT_AIRB	549300M3VH1-A3ER1TB49		712049618	FR0000121667	EI FP EQUITY	ESSILOR INTERNATIONAL	FR	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0000642_CT_AIRB	529900HC20EL-W4B6XI30					Euler Hermes France	FR	Large corporate sample	Other financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0000643_CT_AIRB	52990087UKA0-U2TO8412		352383715		117052Z FP EQUITY	EUROCOPTER SAS	FR	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0000644_CT_AIRB	MINO79WLO-O247M1IL051				EAD FP Equity	European Aeronautic Defence & Space Co NV [EADS]	FR	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0000645_CT_AIRB	549300MCOO-Y1V7P2PG30				ETL FP Equity	Eutelsat S.A.	FR	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0000646_CT_AIRB	969500WASBF8-AZP8TC02		323288563	FR0000053142	LEY FP EQUITY	FAIVELEY TRANSPORT	FR	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0000647_CT_AIRB	969500F0VMZL-K2IULV85			FR0000121147	EO FP EQUITY	Faurecia S.A.	FR	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0000648_CT_AIRB	969500UPKU9V-F8XAEU18		775625767		1044Q FP EQUITY	FINANCIERE AGACHE SA	FR	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0000649_CT_AIRB	969500P8M3W2-XX376054					Fonciere des Regions	FR	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0000650_CT_AIRB	969500MCOON-R8990S771				FTE FP EQUITY	France Telecom SA / Orange SA	FR	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0000651_CT_AIRB	5493005GNGE7-UFJCIL03				FBEL FP EQUITY	Fromageries Bel SA	FR	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0000652_CT_AIRB	969500YWO65-OHPVAHN71					GALERIES LAFAYETTE	FR	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0000653_CT_AIRB	LAXUQCHT4F-H58LRZDY46			FR0010208488	GSZ FP EQUITY	GDF Suez SA	FR	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0000654_CT_AIRB	529900710OJCY-ZX6IL07					GEA Batignolles Technologies Thermiques SAS	FR	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0000655_CT_AIRB	9695003E4MM-A10IBTR26		592014476			Gecina	FR	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0000656_CT_AIRB	9695004TMMZ3-JBKJO332		377791967		UG FP Equity	GIE PSA Tresorerie	FR	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach

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010	020	030	040	050	060	070	080	090	100	110	120	130	140
LC_0000657_CT_AIRB	969500ASEC557H5A4F22		476180625			Groupe Auchan S.A.	FR	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0000658_CT_AIRB	969500KMUQ2B6CBAF162				BN FP EQUITY	Groupe Danone SA	FR	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0000659_CT_AIRB	969500O3KMCBQT8KGK58					Groupe Soufflet SA	FR	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0000660_CT_AIRB	969500FY5T5MLH4G9A95				RIA FP EQUITY	Groupe Steria SCA	FR	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0000661_CT_AIRB	969500LYSYS0E800SQ95		408168003			Holding Bercy Investissement SCA	FR	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0000662_CT_AIRB	969500I3QVK40XEORU25		495137077			HOLDING D'INFRASTRUCTURES DES METIERS DE L'ENVIRONNEMENT	FR	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0000663_CT_AIRB	969500UDH342QLTE1M42		582074944	FR0000035081	ICAD FP EQUITY	ICADE	FR	Large corporate sample	Other financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0000664_CT_AIRB	969500FZ9BTRZS3JNB97		342376332	FR0004035913	ILD FP EQUITY	ILIAD	FR	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0000665_CT_AIRB	54930075MZSSIB2TGC64		449354224	FR0000120859	NK FP EQUITY	IMERYS S.A.	FR	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0000666_CT_AIRB	9695002OY2X35E9X8W87					Ipsos SA	FR	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0000667_CT_AIRB	549300ORN5E1P46ATH26		440413730		IT IM Equity	Italcementi Finance S.A.	FR	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0000668_CT_AIRB	9695009KV7AFPDEI5S30				DEC FP EQUITY	JCDecaux SA	FR	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0000669_CT_AIRB	549300VGEJKB7SVUZR78		552075020		PP IM Equity	Kering S.A.	FR	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0000670_CT_AIRB	969500PB4U31KEFHZ621		780152914			Klepierre S.A.	FR	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0000671_CT_AIRB	969500L0T16HX3R78P61					La Mondiale	FR	Large corporate sample	Other financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0000672_CT_AIRB	9695000YG7TR7PAP0L59				222691Z FP EQUITY	La Poste [France]	FR	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0000673_CT_AIRB	969500O558W10MK2JF76					Labco SA	FR	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0000674_CT_AIRB	549300DNNL29KCEPRZ85			FR0000120537	LG FP EQUITY	Lafarge SA	FR	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0000675_CT_AIRB	969500VX2NV2AQQ65G45				MMB FP EQUITY	Lagardere SCA	FR	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0000676_CT_AIRB	969500TJLHIZLFRWEQ48			FR0010307819	LR FP EQUITY	Legrand	FR	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0000677_CT_AIRB	969500C0B8YR7HT3OM14				221202Z FP EQUITY	Limagrain SA	FR	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0000678_CT_AIRB	529900JI1GG6F7RKVI53			FR0000120321	OR FP EQUITY	L'Oréal	FR	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0000679_CT_AIRB	IOG4E947OATN0KJYSD45				MC FP EQUITY	LVMH Moet Hennessy Louis Vuitton SA	FR	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0000680_CT_AIRB					MDCA FP EQUITY	Medica France SA	FR	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach

Counterparty code	Legal entity identifier (LEI)	Credit register code	Commercial register code	ISIN code	Bloomberg ticker	Name	Geographical area	Portfolio name	Sector of counterparty	Type of exposure	Type of facility	Type of risk	Regulatory approach
010	020	030	040	050	060	070	080	090	100	110	120	130	140
LC_0000681_CT_AIRB	969500081CGAXB7YS433		424064707			Mercialys	FR	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0000682_CT_AIRB	969500DZ56QVIKRIU954					Monoprix SA	FR	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0000683_CT_AIRB	96950015FU78G84UIV14				NEX FP EQUITY	Nexans SA	FR	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0000684_CT_AIRB	549300DMQNOND6LEVJ13					Novacap SA	FR	Large corporate sample	Other financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0000685_CT_AIRB	969500CDLQKYAR1PT761					NutriXo SA	FR	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0000686_CT_AIRB	969500SHDTSMKBXKKO85					Oberthur Technologies S.A.	FR	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0000687_CT_AIRB	52990097YFPX9J0H5D87			FR0000120693	RI FP EQUITY	PERNOD RICARD S.A.	FR	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0000688_CT_AIRB	969500TZ5950IT5FPQ42				UG FP EQUITY	Peugeot SA	FR	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0000689_CT_AIRB	969500C0PA29TV19CT55				221410Z FP EQUITY	Picard Surgeles SA	FR	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0000690_CT_AIRB					PP FP EQUITY	Pinault Printemps Redoute SA [PPR]	FR	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0000691_CT_AIRB	2138004KW8BV57III342			FR0000130577	PUB FP EQUITY	Publicis Groupe SA	FR	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0000692_CT_AIRB	969500AI7V5V0J9TOU58				RAL FP EQUITY	Rallye SA	FR	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0000693_CT_AIRB	5493004V6A3Z027YT216				RCO FP Equity	Remy Cointreau S.A.	FR	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0000694_CT_AIRB	969500F7JLTX36OUI695			FR0000131906	RNO FP EQUITY	RENAULT S.A.	FR	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0000695_CT_AIRB	969500VZN4KDEZ14C105		412280737		224063Z FP EQUITY	RESEAU FERRE DE FRANCE	FR	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0000696_CT_AIRB	969500N6AVPA51648T62				RXL FP Equity	Rexel SA	FR	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0000697_CT_AIRB	969500FO141C5967KC72					Roquette Freres	FR	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0000698_CT_AIRB	969500JRJW0K2ET1UP76		444619258		226514Z FP EQUITY	RTE EDF TRANSPORT SA	FR	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0000699_CT_AIRB	969500UIC89GT3UL7L24				SAF FP EQUITY	Safran SA	FR	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0000700_CT_AIRB	549300E9PC51EN656011		395030844		SAN FP Equity	SANOFI S.A.	FR	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0000701_CT_AIRB	969500A1YF1XUYYXS284				SU FP EQUITY	Schneider Electric SA	FR	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0000702_CT_AIRB	96950056ULJ4JI7V3752				SCR FP Equity	SCOR SE	FR	Large corporate sample	Other financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0000703_CT_AIRB	969500WP61NBK098AC47				SK FP EQUITY	SEB SA	FR	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0000704_CT_AIRB	969500KDAUM9TYWQTR36		470801168		286575Z FP EQUITY	SOC NATIONALE IMMOBILIERE	FR	Large corporate sample	Other financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach

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010	020	030	040	050	060	070	080	090	100	110	120	130	140
LC_0000705_CT_AIRB	969500LCBO-G12HXPYM84				SW FP EQUITY	Sodexho Alliance SA [Sodexo]	FR	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0000706_CT_AIRB	9695005U38X1-SF184325		552028425		QS3 GF Equity	Solocal Group	FR	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0000707_CT_AIRB	969500VEVOW-R22R2YR86				9876578Z FP Equity	Sonepar SA	FR	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0000708_CT_AIRB	969500A4MXJ3-ESPHK698		552049447		224507Z FP EQUITY	STE NATIONALE DES CHEMINS DE FER FRANCAIS	FR	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0000709_CT_AIRB	9695001UJ7FM-Z37G6N39		572119550		593377Z FP EQUITY	SUCRES ET DENREES	FR	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0000710_CT_AIRB	9695002EVBY-M5B2OIP31				4699377Z FP Equity	Tarkett SAS	FR	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0000711_CT_AIRB	969500NQMN-C0PVUY8V74				TEC FP EQUITY	Technip SA	FR	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0000712_CT_AIRB	529900FNDVTQ-JOVVPZ19				HO FP EQUITY	Thales SA	FR	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0000713_CT_AIRB			542051180	FR0000120271	FP FP EQUITY	TOTAL SA	FR	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0000714_CT_AIRB	969500BWNQ1-B0PI06I59		492520333			Tyrol Acquisition 2 SAS	FR	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0000715_CT_AIRB	969500SHQITW-XSIS7N89		682024096	FR0000124711	UL NA EQUITY	UNIBAIL RODAMCO SE	FR	Large corporate sample	Other financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0000716_CT_AIRB	5493006IH2N2-WMIBB742				FR FP Equity	Valeo S.A.	FR	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0000717_CT_AIRB	969500P2Q1-B47H4MCJ34				VK FP EQUITY	Vallourec SA	FR	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0000718_CT_AIRB	969500LENY69-X51OOT31				VIE FP EQUITY	Veolia Environnement SA	FR	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0000719_CT_AIRB	9695009YI1863-TOVDP79					Vicat SA	FR	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0000720_CT_AIRB	213800WFQ334-R8UXUG83				DG FP EQUITY	Vinci SA	FR	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0000721_CT_AIRB	969500FU4DRA-EVJW7U54				VIV FP EQUITY	Vivendi SA	FR	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0000722_CT_AIRB	969500M98ZMI-ZYJD5O34		572174035		MF FP Equity	Wendel	FR	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0000723_CT_AIRB	969500SFFMSIH-H11UO32				ZC FP EQUITY	Zodiac Aerospace SA	FR	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0000724_CT_AIRB	549300MJIRPTC-HAYW359		7847174			ABP Finance Plc	GB	Large corporate sample	Other financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0000725_CT_AIRB	213800B4XZJ3Z-DM7CL47				AFR LN Equity	Afren plc	GB	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0000726_CT_AIRB	2138003R7TGC-SVF27H47		SC177553	GB00B4WQ2Z29	AGK LN Equity	AGGREKO PLC	GB	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0000727_CT_AIRB	213800HPMHR-N3PT62M97		06279732		0807384D LN EQUITY	AIRTANKER FINANCE LIMITED	GB	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0000728_CT_AIRB	DTA07N5U5H-K2KC1SCM04		01675285	GB0000282623		AMEC Foster Wheeler plc	GB	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach

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010	020	030	040	050	060	070	080	090	100	110	120	130	140
LC_0000729_CT_AIRB	2Y33NQ5FPI8P-R8L9QX13		2854310		AML LN Equity	Amlin PLC	GB	Large corporate sample	Other financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0000730_CT_AIRB	213800DL377M-H46PDY63		4330322			Anglian Water Services Financing Plc	GB	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0000731_CT_AIRB	549300S9XF92-D1X8ME43		3564138	GB00B1XZS820	AAL LN EQUITY	Anglo American Plc.	GB	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0000732_CT_AIRB	VVT2B79I2Z4-U3R6BY589		7876075		AON UN Equity	Aon plc	GB	Large corporate sample	Other financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0000733_CT_AIRB				GB00B15Y0C52		AP ALTERNAT ASSETS	GB	Large corporate sample	Other financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0000734_CT_AIRB	549300F4RYR1-DNTO2O39		6137924			Arqiva Financing No. 1 Limited	GB	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0000735_CT_AIRB	GBQKSY6W7G0-OHCQ8OQ72		293262		ABF LN Equity	Associated British Foods PLC	GB	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0000736_CT_AIRB	PY6ZZQWO2IZF-ZC3IOL08		2723534		ZEG GY Equity	AstraZeneca PLC	GB	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0000737_CT_AIRB	YF0Y5B0IB8SM0-ZFG9G81		2468686		AV/ LN EQUITY	Aviva Plc	GB	Large corporate sample	Other financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0000738_CT_AIRB	213800TSKOL-X4EU6L377		02342138	GB0009697037	BAB LN Equity	Babcock International Group Plc	GB	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0000739_CT_AIRB	8SVCSVKSGDW-MW2QHOH83		1470151		BA/ LN EQUITY	BAE Systems Plc	GB	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0000740_CT_AIRB	CT4UIJ3TUKGYY-HMENQ17		395826	GB0000961622	BBY LN EQUITY	Balfour Beatty plc	GB	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0000741_CT_AIRB	2138006R85VE-OF5YNK29		604574		BDEV LN EQUITY	Barratt Developments Plc	GB	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0000742_CT_AIRB	2138001T2QE-V5RXMFI32		00053688	GB00B1FP8915	BBA LN Equity	BBA AVIATION PLC	GB	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0000743_CT_AIRB			1480047		BRSN LN Equity	Berendsen Plc [ex-Davis Service Group Plc]	GB	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0000744_CT_AIRB					0134146D LN Equity	Best Buy Europe Distributions Ltd	GB	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0000745_CT_AIRB	V1LV067AJN766-PCJIG11		3763515		BG/ LN Equity	BG Energy Holdings Ltd	GB	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0000746_CT_AIRB	549300C116EO-WV835768		3196209		BLT LN Equity	BHP Billiton Plc	GB	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0000747_CT_AIRB	VK07P8T49UYF-O085O712		3114356		BMW HB Equity	BMW (UK) Capital plc	GB	Large corporate sample	Other financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0000748_CT_AIRB	213800V93QF-W53NB7Y29		1036959			Bodycote International Limited	GB	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0000749_CT_AIRB	213800TGK6XX-FA2TBO31		3558065			Boparan Holdings Limited	GB	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0000750_CT_AIRB	213800M11ELC-LQ8VF938		4011660			Bourne Leisure Ltd	GB	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0000751_CT_AIRB	549300ZPID4G-QRDWI318	1104733-9	HRB113611		BP/ LN EQUITY	BP Europa SE	DE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0000752_CT_AIRB	G1KG0OQD10N-OMCMLDZ35		00542515		BP/ LN EQUITY	BP INTERNATIONAL LTD	GB	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach

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010	020	030	040	050	060	070	080	090	100	110	120	130	140
LC_0000753_CT_AIRB	213800MBRRUVQIONAN53		4578621		BXB AT Equity	Brambles Finance plc	GB	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0000754_CT_AIRB	549300136VSBKI0Q8750		5262170			Brenntag UK Limited	GB	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0000755_CT_AIRB	375X9PSJLLOV7F21O626		01777777		IAG LN EQUITY	BRITISH AIRWAYS PLC	GB	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0000756_CT_AIRB	2138001S874P3WKNCV04		3407696		BATS LN EQUITY	British American Tobacco Plc	GB	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0000757_CT_AIRB	5493000IBP32UQZ0KL24		RC000057			British Broadcasting Corporation	GB	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0000758_CT_AIRB	RV5B68J2GV3QGMRPW209		621920			British Land Company PLC (The)	GB	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0000759_CT_AIRB	2138003TS48MQKF4BZ29		9256967		BSY LN EQUITY	British Sky Broadcasting Group Limited	GB	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0000760_CT_AIRB	549300OWFMSO9NYV4H90		01800000		BT/A LN EQUITY	BRITISH TELECOMMUNICATIONS PLC	GB	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0000761_CT_AIRB	635400L3NVMYD4BVCI53		5604923		BVIC LN Equity	Britvic PLC	GB	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0000762_CT_AIRB			358948	GB00B0744B38	BNZL LN EQUITY	BUNZL PLC	GB	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0000763_CT_AIRB	ZIMCVQHUFZ8GVHENP290		2779134			Bupa Finance plc	GB	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0000764_CT_AIRB	213800J3MPR8KO94D535		3458224		BRBY LN Equity	Burberry Group Plc	GB	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0000765_CT_AIRB	213800UL7Z7B6GLBZ213		3314066			C&J Clark Ltd	GB	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0000766_CT_AIRB	CMIGEWPLHL4M7ZV0IZ88		2081330		CPI LN EQUITY	Capita Plc	GB	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0000767_CT_AIRB	6SNZTEXLR1M5211YYB89				CLLN LN EQUITY	Carillion Group Plc	GB	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0000768_CT_AIRB	4DR1VPDQMHD3N3QW8W95		4039524		CCL LN EQUITY	Carnival Plc	GB	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0000769_CT_AIRB	2138001E12GWLLDQQF16		7105905		CPW LN Equity	DIXONS CARPHONE PLC	GB	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0000770_CT_AIRB	E26EDV109X6EEPBKVH76		3033654	GB00B033F229	CNA LN EQUITY	CENTRICA PLC	GB	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0000771_CT_AIRB	549300IF6EUDVXYQI061		5900853			CEVA Group plc	GB	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0000772_CT_AIRB	213800U9A54VQJ5P2J41		86662		CHG LN Equity	Chemring Group Plc	GB	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0000773_CT_AIRB	213800J2J3TOOI176M73		5212407		CINE LN Equity	CINEWORLD GROUP PLC	GB	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0000774_CT_AIRB	213800A41R9NL49E5632		00030470	GB00B07KD360	COB LN Equity	COBHAM PLC	GB	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0000775_CT_AIRB	2138008M6MH9OZ6U2T68		4083914		CPG LN EQUITY	Compass Group Plc	GB	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0000776_CT_AIRB	6354003CVDDPNXREIR29		FC031117			CPUK Finance Limited	GB	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach

Counterparty code	Legal entity identifier (LEI)	Credit register code	Commercial register code	ISIN code	Bloomberg ticker	Name	Geographical area	Portfolio name	Sector of counterparty	Type of exposure	Type of facility	Type of risk	Regulatory approach
010	020	030	040	050	060	070	080	090	100	110	120	130	140
LC_0000777_CT_AIRB	4OFD47D73QF-J1T1MOF29		184594		DMGT LN Equity	Daily Mail and General Trust Plc	GB	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0000778_CT_AIRB	213800NPR9YD-SBO86U08		03162897	GB0002502812		DAIRY CREST GROUP PLC	GB	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0000779_CT_AIRB	5493007MMUEI-F4NJG110		5448421		DEB LN EQUITY	Debenhams Plc	GB	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0000780_CT_AIRB	213800J4UVB5-OWG8VX82		3369634		DPH LN Equity	Dechra Pharmaceuticals PLC	GB	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0000781_CT_AIRB	213800BXKQ9K-ZNUR1M61		1819699			Derwent London PLC	GB	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0000782_CT_AIRB	213800ZVIELE-A55JMJ32		23307		DGE FP Equity	Diageo plc	GB	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0000783_CT_AIRB	2138005HMFMT-YXNEEX13		SC000750			DIAGEO SCOTLAND LIMITED	GB	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0000784_CT_AIRB	5299004HGJWH-J71M5T77		5671205			DNL UK LTD	GB	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0000785_CT_AIRB	2138001GRM-Z39JRSE316		01363137	GB0002748050	DNO LN Equity	DOMINO PRINTING SCIENCES PLC	GB	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0000786_CT_AIRB	39RSBE4RCI4-M15BLWH36		1377658		SMDS LN EQUITY	DS Smith Plc	GB	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0000787_CT_AIRB	2138001LSWET-H5TDQG53		2366777			DWR Cymru Cyfyngedig	GB	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0000788_CT_AIRB	213800U5R8Q5-KGM2KU56		2366906			Eastern Power Networks plc	GB	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0000789_CT_AIRB	549300XUUK1-H52EDCK10					EDC Finance Limited	GB	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0000790_CT_AIRB	549300ZM2QCF-G22BOJ03		2366949			Electricity North West Limited	GB	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0000791_CT_AIRB	549300KVXDUR-RKVW7R37		647788		ECM LN EQUITY	Electrocomponents Plc	GB	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0000792_CT_AIRB	2138008LJU6W-FQWOXJ73		7140891		ENQ LN Equity	EnQuest plc	GB	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0000793_CT_AIRB	7N0UJMJLXD0M-DT5D5086		7023598			Ensco plc	GB	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0000794_CT_AIRB	549300V1O67H-JV48FS61		6845434			ENW Finance plc	GB	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0000795_CT_AIRB	5493007MOZN-A03BVNE96		5444653		ESNT LN Equity	ESSENTRA PLC	GB	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0000796_CT_AIRB	21380023G8L-F55V46281		02954623			EUROPEAN METAL RECYCLING LIMITED	GB	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0000797_CT_AIRB	213800SVCZ6Y-Z8YJI569		2462001		4379945Z LN Equity	Eurostar International Ltd	GB	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0000798_CT_AIRB	5493002X7O83-FCJVYO69		7329930			Eversholt Funding Plc	GB	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0000799_CT_AIRB	JPO68XMABX4D-R21BNE65		8263590		0274811Z LN Equity	Everything Everywhere Ltd	GB	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0000800_CT_AIRB	54930080DFV-Z551GGT17				EVR LN EQUITY	Evraz Group S.A.	GB	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach

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010	020	030	040	050	060	070	080	090	100	110	120	130	140
LC_0000801_CT_AIRB	635400RXXHHY-T1JTSZ26		653331			EXPERIAN PLC	GB	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0000802_CT_AIRB	213800JLG5TP-E3RBYG56		4094619			FIRST CHOICE HOLIDAYS FINANCE LIMITED	GB	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0000803_CT_AIRB	549300DEJZCP-WA4HKM93		SC157176		FGP LN EQUITY	First Group Plc	GB	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0000804_CT_AIRB	549300JXWH1U-V5J0XV81		6344120		FRES LN Equity	Fresnillo plc	GB	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0000805_CT_AIRB	213800WTATMI-TUGXJQ69		FC031364			Friends Life Group PLC	GB	Large corporate sample	Other financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0000806_CT_AIRB	549300L3KWK-K8X35QR12		4992207		GFS LN EQUITY	G4S Plc	GB	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0000807_CT_AIRB	213800OOHU-V3HHP46A02		00836539	GB00B3Y2J508	GFRD LN Equity	GALLIFORD TRY PLC	GB	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0000808_CT_AIRB	213800E8KX2V-V9YDY362		1991018			Gatwick Airport Ltd	GB	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0000809_CT_AIRB	549300IK25CZ-HKVLAL89		03768267		1844538Z LN EQUITY	Gazprom Marketing and Trading Limited	GB	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0000810_CT_AIRB	5493007Q8VD7-Q3ZYZS59		2258699		GS7 GY Equity	GlaxoSmithKline Capital PLC	GB	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0000811_CT_AIRB			3888792	GB0009252882	GSK LN EQUITY	GlaxoSmithKline plc	GB	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0000812_CT_AIRB	213800N9W2-D8A4GJGR36		04542769		2006623Z LN EQUITY	GLENCORE ENERGY UK LTD	GB	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0000813_CT_AIRB	213800QIJMYM-W6TSBG41		5333192		GNK LN Equity	Greene King Finance Plc	GB	Large corporate sample	Other financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0000814_CT_AIRB	213800R9N5F2-WRMGTR50		24511		GNK LN EQUITY	Greene King Plc	GB	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0000815_CT_AIRB	213800U8JEP-F65PSKU22		6143540			GUARDIAN DIGITAL COMMUNICATIONS LIMITED	GB	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0000816_CT_AIRB	2138007FRGLU-R9KGBT40		00040932	GB0004052071	HLMA LN Equity	HALMA PLC	GB	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0000817_CT_AIRB	213800G1C9KK-VVDN1A60		360632	GB0004065016	HMSO LN EQUITY	Hammerson PLC	GB	Large corporate sample	Other financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0000818_CT_AIRB	529900N6RQR0-PX7ZTR62		4626078		HEI GY Equity	Hanson Limited	GB	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0000819_CT_AIRB	213800QC8AW-D4BO8TH08		2150950		HAS LN Equity	Hays PLC	GB	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0000820_CT_AIRB	549300J5R8AW-MHPE7O05		1991017			Heathrow Airport Limited	GB	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0000821_CT_AIRB	7TI96JO3DYEIQ-WZ7Z726		99529			Heathrow Funding Limited	GB	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0000822_CT_AIRB	213800YRHAPN-N54BKN78		5863533	GB00B19NKB76	HOME LN EQUITY	HOME RETAIL GROUP PLC	GB	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0000823_CT_AIRB	213800UTXVFR-H9XBL453		7939278			Iceland Acquico Limited	GB	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0000824_CT_AIRB	213800FGWQX-PVI86SE26		5879252			Iglo Foods MidCo Limited	GB	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach

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010	020	030	040	050	060	070	080	090	100	110	120	130	140
LC_0000825_CT_AIRB			3236483	GB0004544929	IMT LN EQUITY	Imperial Tobacco Group Plc	GB	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0000826_CT_AIRB	2138002D68XDR4LZCG32		7084307			Ineos Finance plc	GB	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0000827_CT_AIRB			5134420		IHG LN EQUITY	Intercontinental Hotels Group Plc	GB	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0000828_CT_AIRB	549300OGASR5WRKJ8R68		2234775			INTERMEDIATE CAPITAL GROUP PLC	GB	Large corporate sample	Other financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0000829_CT_AIRB				GB00B19DVX61	ISYS LN EQUITY	Invensys plc	GB	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0000830_CT_AIRB	ZLEC17ED2QMWFGYCXZ59		4967001		ITV LN Equity	ITV plc	GB	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0000831_CT_AIRB	213800VGZAAJIKJ9Y484		185647		SBRY LN EQUITY	J Sainsbury Plc	GB	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0000832_CT_AIRB	529900RRNKUM3INJGF98		KvK 34233247 0000		JBH LN EQUITY	JAB Holdings B.V.	GB	Large corporate sample	Other financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0000833_CT_AIRB	213800CHWARFAAN7UB85		1709784		JDW LN EQUITY	JD Wetherspoon Plc	GB	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0000834_CT_AIRB	5493008LNN1X4R79PJ89		SC034970	GB0005790059		JOHN MENZIES PLC	GB	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0000835_CT_AIRB	549300PLYY6I10B6S323		SC036219	GB00B5N0P849	WG/ LN Equity	JOHN WOOD GROUP PLC	GB	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0000836_CT_AIRB	2138001AVBSD1HSC6Z10		33774	GB0004764071	JMAT LN EQUITY	JOHNSON MATTHEY PLC	GB	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0000837_CT_AIRB	213800JFIBCR4LGUA242		SC015382	GB0004769682		JOHNSTON PRESS PLC	GB	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0000838_CT_AIRB			06467400		KAZ LN EQUITY	KAZ MINERALS FINANCE PLC	GB	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0000839_CT_AIRB	2138002RKCU2OM4Y7O48		02708030	GB0004915632	KIE LN Equity	KIER GROUP PLC	GB	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0000840_CT_AIRB	213800KBMEV7I92FY281		1664812		KGF LN EQUITY	Kingfisher Plc	GB	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0000841_CT_AIRB	213800QOWHF5R9VLL274		1429533		LAD LN Equity	Ladbrokes plc	GB	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0000842_CT_AIRB	213800JH9QQWHLO99821		1417162		LGEN LN Equity	Legal & General Group PLC	GB	Large corporate sample	Other financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0000843_CT_AIRB	549300BSGXG3QLIQYT84		8379990			Liberty Global plc	GB	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0000844_CT_AIRB	213800JDI3GTKPG4XI38		3929195			London Power Networks plc	GB	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0000845_CT_AIRB	213800QAUUUP6I445N30		05369106	GB00B0SWJX34	LSE LN Equity	LONDON STOCK EXCHANGE GROUP PLC	GB	Large corporate sample	Other financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0000846_CT_AIRB	213800JP7STUK5WKRE92		1000608		MMC LN Equity	MANAGEMENT CONSULTING GROUP PLC	GB	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0000847_CT_AIRB	213800IU37OVVT5ZXP41		8338561			Manchester Airport Group Funding PLC	GB	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0000848_CT_AIRB	213800CN1RI3UCIZWB95		214436		MKS LN EQUITY	Marks & Spencer Plc	GB	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach

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010	020	030	040	050	060	070	080	090	100	110	120	130	140
LC_0000849_CT_AIRB	213800HQB746-UJ9UWM15		5135049		MARS LN Equity	Marston's Issuer PLC	GB	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0000850_CT_AIRB	213800Q6RP3Z-J2CZR962		31461			Marston's PLC	GB	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0000851_CT_AIRB	213800HX7FMP-A2CIEF02		2798634			McBride plc	GB	Large corporate sample	non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0000852_CT_AIRB	YMFO3TKB4UA-WQTDZJJ31		432989		MGGT LN Equity	Meggitt Plc	GB	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0000853_CT_AIRB	213800E7QA1-U8BF34219		4778667		MAB LN Equity	Mitchells & Butlers Finance Plc	GB	Large corporate sample	Other financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0000854_CT_AIRB	213800LOZA69-QFDC9N34		6209386	GB00B1CRLC47	MNDI LN EQUITY	Mondi Plc	GB	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
lN_0000855_CT_AIRB	4PQUHN3JPFGF-NF3BB653		2068222			Morgan Stanley & Co. International plc	GB	Institutions sample	Other financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0000856_CT_AIRB	213800A8IQEM-Y8PA5X34		2590560		NEX LN Equity	National Express Group Plc	GB	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0000857_CT_AIRB	8R95QZMKZLJ-X5Q2XR704		4031152		NGG LN EQUITY	National Grid Plc	GB	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0000858_CT_AIRB	213800H88F5E-E4B1D697		5090412			Network Rail Infrastructure Finance PLC	GB	Large corporate sample	Other financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0000859_CT_AIRB	213800UGAUL-Q1FVD4B35		1618428			NEW LOOK RETAILERS LIMITED	GB	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0000860_CT_AIRB	213800WQD8E-CPZP9PH98		4412362		NXT LN EQUITY	Next Plc	GB	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0000861_CT_AIRB	549300JIM3ERG-ZFGGL27		6428375			North West Electricity Networks Limited	GB	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0000862_CT_AIRB	635400GPHRFK-ZQIBUK45		NI026892			Northern Ireland Electricity Limited	GB	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0000863_CT_AIRB	213800B3ZUTD-OZYVJB41		53171		NTG LN EQUITY	Northgate Plc	GB	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0000864_CT_AIRB	213800PWPM9-HZIEEO670		2366703			Northumbrian Water Limited	GB	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0000865_CT_AIRB	213800WWVCA-PAMOZ1M98		5584873			NSG UK Enterprises Limited	GB	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0000866_CT_AIRB					2158036Z LN EQUITY	Omnicom Financial Services Limited	GB	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0000867_CT_AIRB	213800G8P2UL-TOP62Q95		5915896			Osprey Acquisitions Limited	GB	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0000868_CT_AIRB	213800J364EZ-D6UCE231		00775598	GB0006650450	OXIG LN Equity	OXFORD INSTRUMENTS PLC	GB	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0000869_CT_AIRB	213800NL5NLB-Y6YIBI88		2019023		6752 JT Equity	Panasonic Finance (Europe) plc	GB	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0000870_CT_AIRB	2138004JBXW-WJKIURC57		53723		PSON LN EQUITY	Pearson Plc	GB	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0000871_CT_AIRB			2304195		PDG LN EQUITY	Pendragon Plc	GB	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0000872_CT_AIRB	213800V1CCT-S41GWH423		02366640	GB00B18V8630		PENNON GROUP PLC	GB	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach

Counterparty code	Legal entity identifier (LEI)	Credit register code	Commercial register code	ISIN code	Bloomberg ticker	Name	Geographical area	Portfolio name	Sector of counterparty	Type of exposure	Type of facility	Type of risk	Regulatory approach
010	020	030	040	050	060	070	080	090	100	110	120	130	140
LC_0000873_CT_AIRB			1818486		PSN LN EQUITY	Persimmon Plc	GB	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0000874_CT_AIRB	549300OPFWKTD6BUFP71		4267536		PPL UN Equity	PPL UK DISTRIBUTION HOLDINGS LIMITED	GB	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0000875_CT_AIRB	213800U93SZC44VXN635		00668987	GB00B1Z4ST84	PFG LN Equity	PROVIDENT FINANCIAL PLC	GB	Large corporate sample	Other financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0000876_CT_AIRB	XB3CXKKKED7OMV80FY35		00019457	GB00B19Z1432	PZC LN Equity	PZ CUSSONS PLC	GB	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0000877_CT_AIRB	213800791EF5XP7WW494		2641728		QBE AT Equity	QBE European Operations PLC	GB	Large corporate sample	Other financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0000878_CT_AIRB	213800NRSZ1N2Y6LEX44		5777981			R&R Ice Cream plc	GB	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0000879_CT_AIRB	5493003JFSMOJG48V108		6270876		RB/ LN Equity	Reckitt Benckiser Group Plc	GB	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0000880_CT_AIRB	549300WSX3VBUFFJOO66		2746616			Relx Group Plc	GB	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0000881_CT_AIRB	549300VN4WV7Z6T14K68		5393279		RTO LN EQUITY	Rentokil Initial Plc	GB	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0000882_CT_AIRB	549300JJKH86IWQ78005		191285		REX LN EQUITY	Rexam Plc	GB	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0000883_CT_AIRB	2138009113L7IDGEM175		358901		RIO LN Equity	Rio Tinto Finance plc	GB	Large corporate sample	Other financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0000884_CT_AIRB	X57JK1U580XATGR67572		1003142		RR/ LN EQUITY	Rolls-Royce Plc	GB	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0000885_CT_AIRB	213800ANK59AYB612F23		93792		RSA LN Equity	Royal & Sun Alliance Insurance PLC	GB	Large corporate sample	Other financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0000886_CT_AIRB	213800JQB9FWF5SD6F42		4138203			ROYAL MAIL GROUP LTD	GB	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0000887_CT_AIRB			2578443		RPC LN EQUITY	RPC Group	GB	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0000888_CT_AIRB	549300HOGQ7E0TY86138		2339826		RSA LN Equity	RSA Insurance Group PLC	GB	Large corporate sample	Other financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0000889_CT_AIRB	Y4DQT2X5DDRE70QFR206		3528416		SAB LN EQUITY	SABMiller Plc	GB	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0000890_CT_AIRB	549300Y7M5CC1U5DBX07		SC264065			Scotland Gas Networks plc	GB	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0000891_CT_AIRB	549300KI75VYLLMSK856		SC117119		SSE LN EQUITY	SSE Plc	GB	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0000892_CT_AIRB	213800X1T29YFAYMPC26		SC144517		AGN NA Equity	Scottish Equitable PLC	GB	Large corporate sample	Other financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0000893_CT_AIRB	21380085VKJ5NICZBA52		SC193794		IBE SQ Equity	Scottish Power Limited	GB	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0000894_CT_AIRB	549300WPVG0TZSPBYR76		SC199549		LLOY LN Equity	Scottish Widows PLC	GB	Large corporate sample	Other financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0000895_CT_AIRB	213800XC35KGM9NFC641		167591			SEGRO PLC	GB	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0000896_CT_AIRB	549300PT2CIHYN5GWJ21		02048608	GB0007973794		SERCO GROUP PLC	GB	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach

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010	020	030	040	050	060	070	080	090	100	110	120	130	140
LC_0000897_CT_AIRB	213800RPBXRETY4A4C59		2366619		SVT LN EQUITY	Severn Trent Plc	GB	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0000898_CT_AIRB	213800CNEIDZBL17KU22		SC077438		SKS LN EQUITY	Shanks Group Plc	GB	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0000899_CT_AIRB	213800VDC1BKJEZ8PV53		00998314	GB0008025412	SHI LN Equity	SIG PLC	GB	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0000900_CT_AIRB	213800ZTMDN8S67S1H61		00324357	GB0009223206	SN/ LN Equity	SMITH & NEPHEW PLC	GB	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0000901_CT_AIRB	213800MJL6IPZS3ASA11		137013		SMIN LN EQUITY	Smiths Group Plc	GB	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0000902_CT_AIRB	AJOW550HA7E8YNKF5D89		4120046		6758 JT Equity	Sony Global Treasury Services PLC	GB	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0000903_CT_AIRB	213800H7NWVLCWAVKA15		3043097			South Eastern Power Networks plc	GB	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0000904_CT_AIRB	213800YQRUOQE9HPX193		4295398			South Staffordshire PLC	GB	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0000905_CT_AIRB	213800FR2VAOKRYRHX45		2366665			South West Water Limited	GB	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0000906_CT_AIRB	549300SR1GYYNBZQGX56		4094290		SSE LN Equity	Southern Electric Power Distribution PLC	GB	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0000907_CT_AIRB	549300SPX8573VZ2SK79		5167021			Southern Gas Networks plc	GB	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0000908_CT_AIRB	213800NCZLJFDE8Y8D88		7581353			Southern Water (Greensands) Financing plc	GB	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0000909_CT_AIRB	213800Z4CO2CZO3M3T10		02025003	GB0003308607	SXS LN Equity	SPECTRIS PLC	GB	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0000910_CT_AIRB	4L663LRNTBQ008OK2N07		SC100764		SGC LN Equity	Stagecoach Group plc	GB	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0000911_CT_AIRB	0TMBS544NMO7GLCE7H90		SC286832		SL/ LN Equity	Standard Life PLC	GB	Large corporate sample	Other financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0000912_CT_AIRB	549300GUNF6FFGH4LN53		9743802		532183Z LN Equity	Stemcor Holdings Ltd	GB	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0000913_CT_AIRB	213800QHYTM5QRFSEM66		3355631		SYR LN EQUITY	Synergy Health Plc	GB	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0000914_CT_AIRB	213800WF53FVDRRHRF44		7105891		TALK LN Equity	TalkTalk Telecom Group Plc	GB	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0000915_CT_AIRB	213800TR86P337IE8605		2280000		0469505D LN Equity	Tata Steel UK Ltd	GB	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0000916_CT_AIRB	2138008K14474WPKZ244		76535		TATE LN EQUITY	Tate & Lyle Plc	GB	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0000917_CT_AIRB	21380089BTRXTD8S3R66		296805		TW/ LN EQUITY	Taylor Wimpey Plc	GB	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0000918_CT_AIRB	2138002P5RNKC5W2JZ46		445790	GB0008847096	TSCO LN EQUITY	TESCO PLC	GB	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0000919_CT_AIRB	213800JKM5UQHFJOTZ25		2366661			Thames Water Utilities Limited	GB	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0000920_CT_AIRB	2138009TF1SYOMQLBJ60		02100855	GB0003753778		THE GO-AHEAD GROUP PLC	GB	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach

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010	020	030	040	050	060	070	080	090	100	110	120	130	140
LC_0000921_CT_AIRB	213800VZ4671-W3DVB860		6575598		TCG LN Equity	Thomas Cook Group Treasury limited	GB	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0000922_CT_AIRB	2138003BOFNA-AO14YV58		2553288		8766 JT Equity	Tokio Millennium Re (UK) Limited	GB	Large corporate sample	Other financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0000923_CT_AIRB	2138001I27OU-BAF22K83		824821		TPK LN Equity	Travis Perkins Plc	GB	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0000924_CT_AIRB	213800B6YQZA-E8LHAW84		6072876	GB00B1Z7RQ77	TT/ LN EQUITY	TUI TRAVEL Limited	GB	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0000925_CT_AIRB	2138003EYHW-O75RKS857		3919249	GB0001500809	TLW LN EQUITY	TULLOW OIL PLC	GB	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0000926_CT_AIRB	549300MKFYEK-VRWML317		41424		ULVR LN Equity	Unilever PLC	GB	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0000927_CT_AIRB	213800Y1TEVS8-REY1M35		5957557			United Biscuits Holdco Limited	GB	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0000928_CT_AIRB	2138008EZCX-K4ANQHF89		3207231			United Business Media holdings Limited	GB	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0000929_CT_AIRB	213800KYT12U-FB2VE455		2366616		UU/ LN Equity	United Utilities PLC	GB	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0000930_CT_AIRB	XCJQ23OWIJNL-HN7RQC93		1022786		271652Z LN Equity	Urenco Ltd	GB	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0000931_CT_AIRB	213800F3BD6-N3G6XHU16		251977		CKSN LN Equity	VESUVIUS HOLDINGS LIMITED	GB	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0000932_CT_AIRB	213800TB53ELE-UKM7Q61		1833679		VOD LN EQUITY	Vodafone Group Plc	GB	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0000933_CT_AIRB	549300UPYDUR-LSSFVL38		9223384			Western Power Distribution Limited	GB	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0000934_CT_AIRB	2138006LIAYQK-UCYBB20		29423		WTB LN Equity	Whitbread Group PLC	GB	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0000935_CT_AIRB			4212563		WMH LN EQUITY	William Hill Plc	GB	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0000936_CT_AIRB	213800Z5WT-W8QKOHWQ82		04178808	GB0030329360		WINCANTON PLC	GB	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0000937_CT_AIRB	213800IN6LSRG-TZSOS29		358949		MRW LN Equity	Wm Morrison Supermarkets Plc	GB	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0000938_CT_AIRB	549300HTNGX0-DU8W1F65		5537577		WPP LN Equity	WPP 2008 Limited	GB	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0000939_CT_AIRB	635400LNUHA2-LDXXV850				GCC ID Equity	C&C Group PLC	IE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0000940_CT_AIRB	8NUHUXWN9L-G4XBGJ7O17		241565		CAT SE Equity	Caterpillar International Finance Limited	IE	Large corporate sample	Other financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0000941_CT_AIRB	635400CHHI1X-ZLVQH675					Coillte Teoranta	IE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0000942_CT_AIRB	549300MIDJNN-TH068E74			IE0001827041	CRH ID EQUITY	CRH Plc	IE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0000943_CT_AIRB	213800UPS1QE-E4TD3T45				DCC LN Equity	DCC	IE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0000944_CT_AIRB	635400HRFGVK-XFHZ8O77		9401			Dublin Airport Authority PLC	IE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach

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010	020	030	040	050	060	070	080	090	100	110	120	130	140
LC_0000945_CT_AIRB	635400UFHDIQ-CDZ6JK11			IE0003094731	1014Z ID EQUITY	Electricity Supply Board Ltd [ESB]	IE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0000946_CT_AIRB	635400VCPRS-U89DLMZ57		480184	XS0856023493		ESB Finance Limited	IE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0000947_CT_AIRB	635400RKRK5E-GXSPC782				EXPN LN EQUITY	Experian Finance Plc	IE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0000948_CT_AIRB	635400YN51CD-CGBYFZ31					Fyffes plc	IE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0000949_CT_AIRB	5493008VFFOIP-WCZJK45			IE0000669501	GLB ID EQUITY	Glanbia Plc	IE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0000950_CT_AIRB	635400BE9SBA-G61DJ963				GFTU LN Equity	Grafton Group PLC	IE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0000951_CT_AIRB	6354007LIXW-Z5WPPT308		519799		GRF SQ Equity	Grifols World Wide Operations Ltd.	IE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0000952_CT_AIRB	9XTI53MZJ013R-O12SX05		2936	IE00B59HWB19		INDEPENDENT NEWS & MEDIA PUBLIC LIMITED COMPANY	IE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0000953_CT_AIRB				IE0004906560	KYG ID EQUITY	Kerry Group Plc	IE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0000954_CT_AIRB	635400HM7V74-SUB9OG75					Kingspan Group plc	IE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0000955_CT_AIRB	635400JJOWHIY-AJER733					MUSGRAVE GROUP PLC	IE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0000956_CT_AIRB	635400EG4YIJLJ-MZJ782			IE0002588105	PWL ID Equity	PADDY POWER PLC	IE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0000957_CT_AIRB	635400WKFIPC-HCKVW376		104547		RYA ID Equity	Ryanair Holdings PLC	IE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0000958_CT_AIRB	396PBGKP6TE3-O062MS44				STX UW Equity	Seagate Technology plc	IE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0000959_CT_AIRB	635400CPLP8H5-ITDVT56			IE00B1RR8406	SKG ID EQUITY	SMURFIT KAPPA GROUP PLC	IE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0000960_CT_AIRB	549300INUT2-G0ST5K268		327184		TEX UN Equity	Terex International Financial Services Co.	IE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0000961_CT_AIRB	635400K7UEIK-HMNKLJ02					Total Produce plc	IE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0000962_CT_AIRB			482042			XL Group PLC	IE	Large corporate sample	Other financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0000963_CT_AIRB	VZVOSGGS8JIT-R4J7J704					Amtek Auto Ltd	IN	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0000964_CT_AIRB	8GRDBX1TJ0P-U5NCSHT72		MH008931		BPCL IS Equity	Bharat Petroleum Corporation Limited	IN	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0000965_CT_AIRB					BHARTI IN Equity	Bharti Airtel Ltd	IN	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0000966_CT_AIRB					IOCL IN Equity	INDIAN OIL CORPN LIMITED	IN	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0000967_CT_AIRB	FMVY1IZCSYXS-AFRDIT05				LT IN Equity	Larsen & Toubro Ltd	IN	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0000968_CT_AIRB					RCOM IN Equity	Reliance Communications Ltd	IN	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach

Counterparty code	Legal entity identifier (LEI)	Credit register code	Commercial register code	ISIN code	Bloomberg ticker	Name	Geographical area	Portfolio name	Sector of counterparty	Type of exposure	Type of facility	Type of risk	Regulatory approach
010	020	030	040	050	060	070	080	090	100	110	120	130	140
LC_0000969_CT_AIRB	5493003UOETFYRONLG31				RIL IN EQUITY	Reliance Industries Ltd	IN	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0000970_CT_AIRB	1GZWF073IJTD6XPRUU65					Wipro GE Healthcare Private Limited	IN	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0000971_CT_AIRB	213800Z3CFZOLXPJWN61					Landsvirkjun	IS	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0000972_CT_AIRB	81560076E3944316DB24	3812211	493995		A2A IM EQUITY	A2A S.P.A.	IT	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0000973_CT_AIRB	8156000962B2EB41FE28	5988397	1497770		4525791Z IM EQUITY	ACCIAIERIA ARVEDI S.P.A.	IT	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0000974_CT_AIRB	8156004FCECE0879E118	15161747	191346		7570364Z IM EQUITY	ACCIAIERIE VALBRUNA S.P.A.	IT	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0000975_CT_AIRB	549300Q3448N041CTH56	11341891	882486	XS0495012428	ACE IM Equity	Acea SpA	IT	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0000976_CT_AIRB	8156008183686996C911	25090618	3567090232			ACQUE VERONESI S.C.A R.L.	IT	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0000977_CT_AIRB	8156007259ABDEA3F444	15214381	971268			Aeroporti di Roma S.p.A	IT	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0000978_CT_AIRB	549300H2RFDYI3YP5R63	13960200	263011		337973Z NA EQUITY	AGUSTAWESTLAND S.P.A.	IT	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0000979_CT_AIRB	529900EKXEGSRCGAAC89	14856155	2791070044		4519735Z	ALSTOM FERROVIARIA S.P.A.	IT	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0000980_CT_AIRB	ZYXJDNVM2JI3VBM8G556				AMP IM EQUITY	Amplifon SpA	IT	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0000981_CT_AIRB	815600B611746717CC98				50098Z IM Equity	Ansaldo Energia SpA	IT	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0000982_CT_AIRB	549300FZRH46R7DWAX12	1248024	557390		4472623Z IM EQUITY	ANSALDOBREDA S.P.A.	IT	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0000983_CT_AIRB	815600049A1F9AFE6666	4140157	1192794		MN IM EQUITY	ARNOLDO MONDADORI EDITORE SPA	IT	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0000984_CT_AIRB	8156000BEB8FC062F442	1020333	120591		2168Z IM EQUITY	ARTSANA - SOCIETA' PER AZIONI	IT	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0000985_CT_AIRB	549300X5UKJVE386ZB61	6914312	6204	XS1014759648	ASG GY Equity	Assicurazioni Generali SpA	IT	Large corporate sample	Other financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0000986_CT_AIRB	81560001F41A81948348				AST IM EQUITY	Astaldi SpA	IT	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0000987_CT_AIRB	8156008DEC771409C487	18631331	1023691		AU9 GF Equity	Atlantia S.p.A.	IT	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0000988_CT_AIRB	5299003D9N2698I3C257	1367700	188902		AGL IM EQUITY	AUTOGRILL S.P.A.	IT	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0000989_CT_AIRB	815600149448CEB9B230	19402720	1037417		3653719Z IM EQUITY	AUTOSTRADE PER L' ITALIA S.P.A.	IT	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0000990_CT_AIRB		26926563	1057205		3889748Z IM EQUITY	AVIO S.P.A.	IT	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0000991_CT_AIRB	529900RRESEDV68K0S54	28770346	235460		BLLA IM EQUITY	BARILLA INIZIATIVE S.R.L.	IT	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0000992_CT_AIRB	815600BFEB936DC6ED24				BEN IM EQUITY	Benetton Group SpA	IT	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach

Counterparty code	Legal entity identifier (LEI)	Credit register code	Commercial register code	ISIN code	Bloomberg ticker	Name	Geographical area	Portfolio name	Sector of counterparty	Type of exposure	Type of facility	Type of risk	Regulatory approach
010	020	030	040	050	060	070	080	090	100	110	120	130	140
LC_0000993_CT_AIRB	8156004C0425-5952AB77	1076562	821225		BNS IM EQUITY	BENI STABILI SOCIETA' PER AZIONI SOCIETA' DI INVESTIMENTO IMMOBILIARE QUOTATA	IT	Large corporate sample	Other financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0000994_CT_AIRB	5299003DX5YL-KSVJ6K59	2930031	134288		BZU IM Equity	Buzzi Unicem SpA	IT	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0000995_CT_AIRB	8156006BEA-A911EC0A47	1019726	587878			CANDY SPA	IT	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0000996_CT_AIRB	8156008B101-B97A43B02	1053555	160498		CEM IM EQUITY	CEMENTIR HOLDING S.P.A.	IT	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0000997_CT_AIRB	815600F321395-1394367	40014779	2001719			Cerved Group S.p.A.	IT	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0000998_CT_AIRB		4544552	8114020152			CLASS EDITORI SPA	IT	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0000999_CT_AIRB	8156009034C1-A5108284	15716081	61357			Compagnia Valdostana delle Acque Spa (CVA Spa)	IT	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0001000_CT_AIRB	815600DBF6D-C4BC94832	1061039	260769		0310548D IM EQUITY	CONSERVE ITALIA - CONSORZIO ITALIANO FRA COOPERATIVE AGRICOLE - SOCIETA' COOPERA	IT	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0001001_CT_AIRB		8327877	819280157			COOPERATIVA EDIFICATRICE FERRUCCIO DEGRADI	IT	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0001002_CT_AIRB	815600A5C1D-D6C3A8455	1093853	154950364			CPL CONCORDIA SOCIETA' COOPERATIVA IN FORMA ABBREVIATA CPL CONCORDIA S	IT	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0001003_CT_AIRB	81560039BF5C1-D8E5A15	2836130	60793		3898658Z IM EQUITY	DALMARE SPA	IT	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0001004_CT_AIRB	5493005TWX96-RDJ9I655					De Agostini Invest SA	IT	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0001005_CT_AIRB	529900WS2E20-BA5J4L49	16183303	1698754		EDNR IM EQUITY	EDISON S.P.A.	IT	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0001006_CT_AIRB	WOCMU6HCI0O-JWNPRZS33				ENEL IM EQUITY	Enel SpA	IT	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0001007_CT_AIRB	BUCRF72VH5RB-N7X3VL35			IT0003132476	ENI IM EQUITY	ENI S.P.A.	IT	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0001008_CT_AIRB	81560081EE079-FBED395	19377159	3544950961			ENOVA S.R.L.	IT	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0001009_CT_AIRB	549300JBVOOK-OBCTX09	2153515	354265		ERG IM EQUITY	ERG S.P.A.	IT	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0001010_CT_AIRB	549300AZQ4Z5-UGY0Q555	1002458	91712		EXO IM EQUITY	EXOR S.P.A.	IT	Large corporate sample	Other financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0001011_CT_AIRB	8156004C-E82074779D19	13870596	1664630223			FEDRIGONI S.P.A.	IT	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0001012_CT_AIRB	549300J4SXC5A-LCJM731				1448Z IM Equity	Ferrovie dello Stato SpA	IT	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0001013_CT_AIRB	5493004C1S-L445NFDR90				F IM EQUITY	Fiat SpA	IT	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0001014_CT_AIRB	8156001B8A-D051794959					FINAVAL S.P.A.	IT	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0001015_CT_AIRB	529900X4EEX1-U9LN3U39	1053767	7031		FNC IM EQUITY	FINMECCANICA S.P.A.	IT	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0001016_CT_AIRB	815600C3CC-A800EF5D96	1134215				FORALL CONFEZIONI S.P.A. IN BREVE= FORALL S.P.A.	IT	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach

Counterparty code	Legal entity identifier (LEI)	Credit register code	Commercial register code	ISIN code	Bloomberg ticker	Name	Geographical area	Portfolio name	Sector of counterparty	Type of exposure	Type of facility	Type of risk	Regulatory approach
010	020	030	040	050	060	070	080	090	100	110	120	130	140
LC_0001017_CT_AIRB	815600E12249-DD563C29	26650695	1143814			Gamenet S.p.A.	IT	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0001018_CT_AIRB	81560098DBD-D66154985					GRANDI NAVI VELOCI S.P.A.	IT	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0001019_CT_AIRB	8156001250E81-9E30127				GCN IM EQUITY	Gruppo Coin SpA	IT	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0001020_CT_AIRB	8156001294017-C870346	11027526	10022100159			GRUPPO FINELCO SPA	IT	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0001021_CT_AIRB	8156005113B-D16699393	24907200	RM1117269		LTO IX Equity	GTECH S.p.A.	IT	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0001022_CT_AIRB		15541251	1638878		4004268Z IM EQUITY	H3G S.P.A	IT	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0001023_CT_AIRB	8156009414F-D99443B48	3201267	363550		HER IM EQUITY	HERA S.P.A.	IT	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0001024_CT_AIRB	815600D86992-FDA7B908	1035363	149288		IMA IM EQUITY	I.M.A. INDUSTRIA MACCHINE AUTOMATICHE S.P.A. IN SIGLA IMA S.P.A.	IT	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0001025_CT_AIRB	815600A7D7C7-A85F8B51	2733792	1168660262			I.R.C.A. S.P.A. INDUSTRIA RESISTENZE CORAZZATE E AFFINI	IT	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0001026_CT_AIRB	81560033824B-E53C7D28	3585262	1303501215			IMAP EXPORT S.P.A.	IT	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0001027_CT_AIRB	549300KTGKE-D5E25JR59				IND IM EQUITY	Indesit Co SpA	IT	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0001028_CT_AIRB	213800M4YYC-P6E8YUX94	2714789	2589327			IPLOM S.P.A.	IT	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0001029_CT_AIRB	8156001EBD33F-D474E60	10431674	281364		IRE IM EQUITY	IREN S.P.A.	IT	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0001030_CT_AIRB	8156009D23D0-FDC70C93	1007005	50		ITM IM Equity	Italcementi S.p.A.	IT	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0001031_CT_AIRB	815600236A6-B5AE5B406	26754254	167186			Linea Group Holding S.p.A.	IT	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0001032_CT_AIRB	549300I1NMOB-S4B1LT88			IT0001479374	LUX IM EQUITY	LUXOTTICA GROUP S.P.A.	IT	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0001033_CT_AIRB		7003703	481230266			MANGIAROTTI S.P.A.	IT	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0001034_CT_AIRB	815600292D-A01BE68971	3755075	152396		3184788Z IM EQUITY	MARCEGAGLIA - S.P.A	IT	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0001035_CT_AIRB	815600C8-D55034EB5379	3779273	64334			Marcolin SpA	IT	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0001036_CT_AIRB	213800DIFN7N-R7B97A50	552637	1264109		MS IM EQUITY	Mediaset S.p.A.	IT	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0001038_CT_AIRB	815600325D15-DD92A023	4376875	4846130633			MOBY S.P.A.	IT	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0001039_CT_AIRB		1653085	110858		3893422Z IM EQUITY	MONIER S.P.A.	IT	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0001040_CT_AIRB	8156003A100-E8AB89697	6794759	1865640369			PANARIAGROUP INDUSTRIE CERAMICHE S.P.A.	IT	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0001041_CT_AIRB	8156001B96890-989C002	23641842	5411110827			PB TANKERS S.P.A.	IT	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach

Counterparty code	Legal entity identifier (LEI)	Credit register code	Commercial register code	ISIN code	Bloomberg ticker	Name	Geographical area	Portfolio name	Sector of counterparty	Type of exposure	Type of facility	Type of risk	Regulatory approach
010	020	030	040	050	060	070	080	090	100	110	120	130	140
LC_0001042_CT_AIRB	5493006293RJB-DQWJL92	5944540	169833		PMS IM EQUITY	PERMASTEELISA S.P.A.	IT	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0001043_CT_AIRB	8156000256C2-431C2E92	4495509	134077		PIA IM Equity	Piaggio & C. S.p.A.	IT	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0001044_CT_AIRB	815600A0C9AF-C1F2A709				PC IM Equity	Pirelli & Co SpA	IT	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0001045_CT_AIRB	815600EDDB-B07C9BDB90	15591777	2246400218			PODINI HOLDING S.P.A.	IT	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0001046_CT_AIRB	815600354DED-BD0BA991	3465665	842633		POST IM EQUITY	POSTE ITALIANE S.P.A.	IT	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0001047_CT_AIRB	8156000FE0A2-DC5B7852	16232311	1343952		PRP GR EQUITY	PRADA S.P.A.	IT	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0001048_CT_AIRB	213800VHJ22U-E2BRRZ48	3830970	706270410			PROFILGLASS S.P.A.	IT	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0001049_CT_AIRB		23687310	1777895		PRY IM EQUITY	PRYSMIAN S.P.A.	IT	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0001050_CT_AIRB	815600B9FC8-D18A5D034	1058024	291350635			RA.M.OIL RAFFINERIA MERIDIONALE OLII LUBRIFICANTI	IT	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0001051_CT_AIRB	81560086FA79B-EDD6B94	13270817				RHIAG - INTER AUTO PARTS ITALIA S.P.A. O, IN FORMA ABBREVIATA, ALTERNA	IT	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0001052_CT_AIRB		5012487	8850400154			SACAL - SOCIETA' ALLUMINIO CARISIO - S.P	IT	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0001053_CT_AIRB	815600AF08EE2-EC2DE92	1035262	8924		226907Z IM EQUITY	SACMI COOPERATIVA MECCANICI IMOLA SOCIETA' COOPERATIVA IN BREVE SACMI IMOLA S.C.	IT	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0001054_CT_AIRB	815600FC906-D230A1420	16077541	86111		SFL IM Equity	Safilo SpA	IT	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0001055_CT_AIRB	549300PHV8MB-DHWB8X12	1086637	788744		SPM IM EQUITY	SAIPEM S.P.A.	IT	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0001056_CT_AIRB	549300UKR289-DF4UXQ47	1013056	525502		SAL	SALINI IMPREGILO S.P.A.	IT	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0001057_CT_AIRB		6524595	3957900487			SAMMONTANA - S.P.A.	IT	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0001058_CT_AIRB	8156006755200-B82EB33	1246827	836320150			SAN CARLO GRUPPO ALIMENTARE S.P.A.	IT	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0001059_CT_AIRB	5299005KJSU2A-QUJUH84	1066932	49540		SRS IM EQUITY	SARAS S.P.A. O IN FORMA ESTESA SARAS S.P.A. - RAFFINERIE SARDE	IT	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0001060_CT_AIRB	815600D2FC31-AF713B07	1012950	166476			SNAI SpA	IT	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0001061_CT_AIRB	8156002278562-044AF79	16067629	1633443		SRG IM Equity	SNAM SpA	IT	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0001062_CT_AIRB	EOJCGSUI4N-X234BL7V57	14234253	1594238		2091Z IM EQUITY	SORGENIA S.P.A.	IT	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0001063_CT_AIRB	8156001141CFE5-F4C4325	19113128	1016401		4473035Z IM EQUITY	STRADA DEI PARCHI SPA	IT	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0001064_CT_AIRB	815600C34389-77CBBE37	1038951	68670397			TAMPIERI FINANCIAL GROUP S.P.A.	IT	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0001065_CT_AIRB	81560029415D-F1381583	1030384	195810262			TECNICA GROUP S.P.A.	IT	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach

Counterparty code	Legal entity identifier (LEI)	Credit register code	Commercial register code	ISIN code	Bloomberg ticker	Name	Geographical area	Portfolio name	Sector of counterparty	Type of exposure	Type of facility	Type of risk	Regulatory approach
010	020	030	040	050	060	070	080	090	100	110	120	130	140
LC_0001066_CT_AIRB	815600AC5599-D16D9A40	3335773	574643		MT IM EQUITY	TECNIMONT S.P.A.	IT	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0001067_CT_AIRB	549300W384-M3RI3VXU42			IT0003497168	TIT IM EQUITY	TELECOM ITALIA S.P.A.	IT	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0001068_CT_AIRB	815600CD7323-A82E5092	28935694	1763778		2847328Z IM EQUITY	TENOVA S.P.A.	IT	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0001069_CT_AIRB		1037712	182850362			TERMOSANITARI CORRADINI - S.P.A.	IT	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0001070_CT_AIRB	8156009E94E-D54DE7C31				TRN IM Equity	Terna Rete Elettrica Nazionale SpA	IT	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0001071_CT_AIRB	549300IN56S27-SDGEI85	18659000	1019536		80698Z IM EQUITY	TIRRENO POWER S.P.A.	IT	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0001072_CT_AIRB	8156003E86EB-A167A868				0946688D IM EQUITY	TotalErg SpA	IT	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0001073_CT_AIRB	815600FE9E92-D9D6C309	3554534	201271		TFI IM EQUITY	TREVI - FINANZIARIA INDUSTRIALE S.P.A.	IT	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0001074_CT_AIRB					4212473Z IM EQUITY	UNIECO SOCIETA' COOPERATIVA	IT	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0001075_CT_AIRB	815600B8027-C92F0DA07	4257672	1189360066			VIBAC S.P.A.	IT	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0001076_CT_AIRB	549300YSFQK-M1C0X4E45	11321265	884361		WIND IM EQUITY	WIND TELECOMUNICAZIONI S.P.A.	IT	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0001077_CT_AIRB	549300DHPO-F90OYYD780				5108 JT Equity	Bridgestone Corporation	JP	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0001078_CT_AIRB	549300IZY-K3206QECG76				CAT SE Equity	Caterpillar Finance Corporation	JP	Large corporate sample	Other financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0001079_CT_AIRB	549300MIFE1VE-W02GY83			JP3298600002		COSMO OIL COMPANY LTD	JP	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0001080_CT_AIRB	549300T6IPOC-DWLKC615				6501 JT Equity	Hitachi, Ltd.	JP	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0001081_CT_AIRB	J48DJYXDTLH-M30UMYI18				8001 JT Equity	Itochu Corporation	JP	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0001082_CT_AIRB	5493004LQ0B4-T7QPQV17				6301 JT Equity	Komatsu Ltd.	JP	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0001083_CT_AIRB	4P4N3ORD02U-GQT1T1W12		0100-01-008776		8002 JT Equity	Marubeni Corporation	JP	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0001084_CT_AIRB	KVIPTY4PULAP-GC1VVD26				8058 JP EQUITY	Mitsubishi Corp	JP	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0001085_CT_AIRB	5493008VBQ-D43X8QCS14					Mitsui Life Insurance Company Limited	JP	Large corporate sample	Other financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0001086_CT_AIRB	5493000QYMPF-RTEY4K28				6701 JT Equity	NEC Corporation	JP	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0001087_CT_AIRB					7201 JP EQUITY	Nissan Motor Co Ltd	JP	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0001088_CT_AIRB	5493003BZYYY-CDIO0R13				9984 JT Equity	SOFTBANK CORP.	JP	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0001089_CT_AIRB	5493004SE33M-RLPB1W98				2768 JP EQUITY	Sojitz Corp	JP	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach

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010	020	030	040	050	060	070	080	090	100	110	120	130	140
LC_0001090_CT_AIRB					6758 JP EQUITY	Sony Corp	JP	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0001091_CT_AIRB	V82KK8NH1P0J-S71FJC05				8053 JP EQUITY	Sumitomo Corp	JP	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0001092_CT_AIRB	54930074QUY8-RD0UZM08					Suntory Holdings Limited	JP	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0001093_CT_AIRB	549300ZLMVP4-X0OGR454				4502 JT Equity	Takeda Pharmaceutical Company Limited	JP	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0001094_CT_AIRB	549300LBHTS-T91VKHO68				6502 JT Equity	Toshiba Corporation	JP	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0001095_CT_AIRB	5493006W3QU-S5LMH6R84				TOM GY Equity	Toyota Motor Corporation	JP	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0001096_CT_AIRB					004020 KS Equity	Hyundai Steel Co	KR	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0001097_CT_AIRB					000270 KS Equity	Kia Motors Corp	KR	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0001098_CT_AIRB	549300MGHLP-T1EFHGF84				2007 HK Equity	Country Garden Holdings Company Limited	KY	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0001099_CT_AIRB	549300IHVJRW-VT07S523				3333 HK Equity	Evergrande Real Estate Group Limited	KY	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0001100_CT_AIRB	5493003DTPH8-AMMK4P51				NE UN Equity	Noble Corporation	KY	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0001101_CT_AIRB	549300FNENFFS-MO3GT38			XS0835890350	XPBR SQ Equity	Petrobras Global Finance B.V.	KY	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0001102_CT_AIRB	213800S7DNJQ-X6LHTQ21		133818917			AB "Kauno grūdai"	LT	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0001103_CT_AIRB				LU1014539529		ALTICE	LU	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0001104_CT_AIRB	5493003BU7PA-H5RRM092				APAM NA EQUITY	Aperam SA	LU	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0001105_CT_AIRB	2EULGUTUI56J-I9SAL165				MT LX EQUITY	ArcelorMittal SA [AM]	LU	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0001106_CT_AIRB	549300GJ79DYF-BBF5T83				0307096D LX EQUITY	Brandbrew S.A.	LU	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0001107_CT_AIRB	5493007GVB1I2-FDSS786		B0155849		CNHI UN Equity	CNH Industrial Finance Europe S.A.	LU	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0001108_CT_AIRB	549300938QU-WMPITJ642				COV US EQUITY	Covidien International Finance SA	LU	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0001109_CT_AIRB	5299001R2HL1-TAFZ8Z20					ENOVOS INTERNATIONAL SA (FORMER SOTEG)	LU	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0001110_CT_AIRB			350807947	FR0000038259	ERF FP EQUITY	EUROFINS SCIENTIFIC SE	LU	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0001111_CT_AIRB	213800568PRH-V2JR9650			XS0357281558	GSPBEX RR Equity	Gaz Capital S.A.	LU	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0001112_CT_AIRB	213800WHKNI-C1JQQG433				8GC GS Equity	Glencore Finance (Europe) S.A.	LU	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0001113_CT_AIRB	8XJ8KF85PBKK1-TLMFN29					Intelsat Jackson Holdings S.A.	LU	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach

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010	020	030	040	050	060	070	080	090	100	110	120	130	140
LC_0001114_CT_AIRB	549300MBM5-B61VCW5A23					International Automotive Components Group, S.A.	LU	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0001115_CT_AIRB	RUOKPID0PZ0U-WJYU9J61				DE UN Equity	John Deere Bank S.A.	LU	Large corporate sample	Other financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0001116_CT_AIRB	529900XUC6PX-MN6ABU42				TGH GY Equity	Logwin AG	LU	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0001117_CT_AIRB	549300CTHC1C-P86P2G96				MIICF PQ Equity	Millicom International Cellular S. A.	LU	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0001118_CT_AIRB					0755015D LX EQUITY	NH FINANCE SA	LU	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0001119_CT_AIRB	213800IUIRBFR-NCYVR24				3900394Z LX Equity	Nizi International SA	LU	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0001120_CT_AIRB	549300VEJMMZ-CY6OBU06				PDSA NS Equity	Pacific Drilling S.A.	LU	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0001121_CT_AIRB	529900UUYBCB-B7HMVI56					Phoenix PIB Dutch Finance B.V.	LU	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0001122_CT_AIRB	549300OZSHE4-H5BFQA66					QUILVEST SA	LU	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0001123_CT_AIRB	5493000C8J3C3-SZYS040				RTL BB Equity	RTL Group S.A.	LU	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0001124_CT_AIRB	5493008JPA4HY-MH1HX51				SESG FP EQUITY	SES SA	LU	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0001125_CT_AIRB	549300CJ7LW6-QSGIL444					Swiss Re Europe S.A.	LU	Large corporate sample	Other financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0001126_CT_AIRB	529900BSBZ853-DKUP675					TRAXYS SARL	LU	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0001127_CT_AIRB	549300RIG2CX-WN6IV731					CEMEX S.A.B. de C.V.	MX	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0001128_CT_AIRB	5493008KEVFYP-MGTXO33				KOFL MM Equity	Coca-Cola FEMSA, S.A.B. de C.V.	MX	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0001129_CT_AIRB	5493000XJLJ6-C4T0PG82				GRUMAB MM Equity	GRUMA, S.A.B. de C.V.	MX	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0001130_CT_AIRB	5493000RIXUR-ZEBFEV60				BIMBOA MM Equity	Grupo Bimbo, S.A.B. de C.V.	MX	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0001131_CT_AIRB	549300QOAB2-GJSFM0381				1234Z MM Equity	Grupo Petrotemex SA de CV	MX	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0001132_CT_AIRB	549300CAZKP-F4HKMPX17					PETROLEOS MEXICANOS	MX	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0001133_CT_AIRB	549300FW3RG-HPHT21D10				ALFAA MM Equity	Sigma Alimentos, S.A. de C.V.	MX	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0001134_CT_AIRB	5493000MY3DA-IB0BP706		TNE940608HS5	USP9084BAD03	ALFAA MM Equity	Tenedora Nemak, S.A. de C.V.	MX	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0001135_CT_AIRB	549300EMP9D-T6Q35HZ31			NL0000852564		AALBERTS INDUSTR	NL	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0001136_CT_AIRB	549300J93WR5-DPG0P466		KVK 33232124		ABB SS Equity	ABB Capital B.V.	NL	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0001137_CT_AIRB	5493007WHKI5-H75YJ358		KVK 34215458		ABE SQ Equity	Abertis Infraestructuras Finance B. V.	NL	Large corporate sample	Other financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach

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010	020	030	040	050	060	070	080	090	100	110	120	130	140
LC_0001138_CT_AIRB	7245007QUMI1-FHIQV531		KVK 33235189			Achmea B.V.	NL	Large corporate sample	Other financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0001139_CT_AIRB	724500HIKX3Q-VUQF9G08		KVK 28080300			Achmea Zorgverzekeringen N.V.	NL	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0001140_CT_AIRB	O4QK7KMMK83-ITNTHUG69		KVK 27076669	NL0000303709	AGN NA Equity	AEGON N.V.	NL	Large corporate sample	Other financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0001142_CT_AIRB	724500XYIJUGX-AA5QD70		KVK 09007809	NL0000009132	AKZA NA EQUITY	Akzo Nobel NV	NL	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0001143_CT_AIRB	724500XBZ9QO-PTI11U82		KVK 34108286			Alliander N.V.	NL	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0001144_CT_AIRB	549300KYQ7B0-H0K66406		KVK 33055009		AML LN Equity	Amlin Europe N.V.	NL	Large corporate sample	Other financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0001145_CT_AIRB	724500MCUU6-QOFRFEA53		KVK 33256360 0000		792658Z PL EQUITY	AMORIM ENERGIA, BV	NL	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0001146_CT_AIRB	7245000UZH70-GO047N03			NL0006237562		ARCADIS	NL	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0001147_CT_AIRB	7245001I22ND6-ZFHX623		KVK 30037466	NL0000334118	ASM NA Equity	ASM International N.V.	NL	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0001148_CT_AIRB	724500Y6DUVH-QD6OXN27		KVK 17085815	NL0006034001	ASML NA EQUITY	ASML HOLDING N.V.	NL	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0001149_CT_AIRB	7245004JOPUJ0-OOWTU73		KVK 30031823			ASR Schadeverzekering N.V.	NL	Large corporate sample	Other financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0001150_CT_AIRB	724500XFMNH-F1GFPYJ05		KVK 08125298		3324558Z NA Equity	BDR Thermea Group BV	NL	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0001151_CT_AIRB	5299006ZHG3I-XU0PNJ56		KvK 27106340 0000		1136Z NA EQUITY	BMW Finance N.V.	NL	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0001152_CT_AIRB				NL0000852580		BOSKALIS WESTMIN	NL	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0001153_CT_AIRB				NL0010776944		BRUNEL INTERNAT	NL	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0001154_CT_AIRB	529900AOH3NB-A8PZFG65		KvK 32097651 0000		0533866D NA EQUITY	Celesio Finance BV	NL	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0001155_CT_AIRB	549300WGC2H-Z5J67V817				CNHI IM Equity	CNH Industrial NV	NL	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0001156_CT_AIRB	549300BXVNOC-YQ83FU09		KVK 34154633		KO UN Equity	Coca-Cola HBC Finance B.V.	NL	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0001157_CT_AIRB				NL0000200384		CORE LABORATORIES	NL	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0001158_CT_AIRB	549300UNTCL-R21YKLL62		KVK 30073501	NL0000288967		Corio N.V.	NL	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0001159_CT_AIRB				NL0009294552		DELTA LLOYD	NL	Large corporate sample	Other financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0001160_CT_AIRB	724500S75737-K2SFDA03		KVK 22031457			Delta N.V.	NL	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0001161_CT_AIRB	213800N8X49KJ-RTNDM49		KVK 3419663		DGE FP Equity	Diageo Finance B.V.	NL	Large corporate sample	Other financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0001162_CT_AIRB	529900M7QS-B704RUUT95		KVK 34182495		AIR FP Equity	Eads Finance B.V.	NL	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach

Counterparty code	Legal entity identifier (LEI)	Credit register code	Commercial register code	ISIN code	Bloomberg ticker	Name	Geographical area	Portfolio name	Sector of counterparty	Type of exposure	Type of facility	Type of risk	Regulatory approach
010	020	030	040	050	060	070	080	090	100	110	120	130	140
LC_0001163_CT_AIRB	724500KRQECM-CRGM1971		KVK 14026250			EBN B.V.	NL	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0001164_CT_AIRB	5299007L43AQ-DFOW5739		KvK 34121496 0000		1403Z NA EQUITY	EDP FINANCE BV	NL	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0001165_CT_AIRB	724500R5IP6TF-KTNRU48		KvK 24306393		2091Z NA Equity	Eneco Holding NV	NL	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0001166_CT_AIRB	549300XW2F91-G4T4WC42		KVK 34149162		ENL GY Equity	ENEL Investment Holding B.V.	NL	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0001167_CT_AIRB	529900011V8V-J3BUKR64		KVK 17115973		RWE GF Equity	Essent N.V.	NL	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0001168_CT_AIRB				NL0000288876		EUROCOMMERCIAL	NL	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0001169_CT_AIRB				NL0000352565		FUGRO	NL	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0001170_CT_AIRB	2138005FTXOJU-BQ5J563		KVK 24243533		GAS SQ Equity	Gas Natural Fenosa Finance BV	NL	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0001171_CT_AIRB	724500EJ2TDPA-ITRSJ55		KVK 02089290			GasTerra B.V.	NL	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0001172_CT_AIRB				NL0000400653		GEMALTO	NL	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0001173_CT_AIRB	549300L10EVY-URBFIH66		KVK 55293980			Global Blue Acquisition B.V.	NL	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0001174_CT_AIRB	529900SNLFF5-M6HJ1T36		KvK 33286563 0000		1004Z NA EQUITY	Haniel Finance B.V.	NL	Large corporate sample	Other financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0001175_CT_AIRB	724500K5PTPSS-T86UQ23		KVK 33011433	NL0000009165	HEIA NA Equity	Heineken NV	NL	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0001176_CT_AIRB	7245008C9KMJ-L9P2UI77		KVK 34323653			Hyva Global B.V.	NL	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0001177_CT_AIRB	724500CR19MQ-GFWFBZ64		KvK 34217578 0000		0308206D NA EQUITY	ICL Finance BV	NL	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0001178_CT_AIRB	TLLG0UTU6ZH-OG003X735					Imperial Mobility Finance B.V.	NL	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0001179_CT_AIRB	54930050LBZU-R4138I72		KVK 27120438			ING Re (Netherlands) N.V.	NL	Large corporate sample	Other financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0001180_CT_AIRB			KVK 24311905		2872423Z NA Equity	InterGen NV	NL	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0001181_CT_AIRB	724500C9GNB-V20UYRX36		KVK 35000363	NL0010672325	AH NA Equity	Koninklijke Ahold NV [Royal Ahold NV]	NL	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0001182_CT_AIRB	724500V38C5K-TDY5BS93		KVK 30058019	NL0000337319	BAMNB NA Equity	Koninklijke BAM NBM NV	NL	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0001183_CT_AIRB	724500SNT1M-K246AHP04		KVK 14022069	NL0000009827	DSM NA EQUITY	Koninklijke DSM N.V	NL	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0001184_CT_AIRB	549300YO0JZH-AL7FVP81		KVK 02045200	NL0000009082	KPN NA Equity	Koninklijke KPN NV [Royal KPN NV]	NL	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0001185_CT_AIRB	H1FJE8H61JGM1-JSGM897		KVK 17001910	NL0000009538	PHIA NA Equity	Koninklijke Philips Electronics N.V.	NL	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0001186_CT_AIRB	724500HZ4B-N317I12G68		KVK 06016321		KTC NA Equity	Koninklijke Ten Cate NV	NL	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach

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010	020	030	040	050	060	070	080	090	100	110	120	130	140
LC_0001187_CT_AIRB	724500UL634G-FV1KYF10		KVK 24295332	NL0009432491	VPK NA Equity	Koninklijke Vopak NV	NL	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0001188_CT_AIRB	529900WQGOT-JDYG9NP76		KVK 09151956		LXS GF Equity	Lanxess Finance B.V.	NL	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0001189_CT_AIRB	5H8RMHHYTWI-P1RKLCE38		KvK 34115238 0000		2177Z NA EQUITY	Linde Finance B.V.	NL	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0001190_CT_AIRB	549300J6QS-W38QNOJK61		KVK 57924562			LYB International Finance B.V.	NL	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0001191_CT_AIRB	BN6WCCZ8OV-P3ITUUVN49		KVK 24473890		DLY GB Equity	LyondellBasell Industries N.V.	NL	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0001192_CT_AIRB	635400TMCKVE-U87EJ582		KVK 24321697			METINVEST B.V.	NL	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0001193_CT_AIRB	529900PF6F1O-HRZVU341		KvK 33178683 0000		1169Z NA EQUITY	Metro Finance B.V.	NL	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0001194_CT_AIRB	6354007MKEEG-GVUMXO83		KVK 34239108			New World Resources N.V.	NL	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0001195_CT_AIRB	724500RKMO-D48AIWKD94		KvK 24307569 0000		3893886Z NA EQUITY	NIDERA B.V.	NL	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0001196_CT_AIRB	54930062JS29-A5N4GO82		KVK 34248449			Nielsen Holdings N.V.	NL	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0001197_CT_AIRB	724500GQV9YL-NSWECU41		KVK 17179668			Nord Gold N.V.	NL	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0001198_CT_AIRB	724500TXS5H-H3GY4UW42		KVK 30124358			NS Groep N.V.	NL	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0001199_CT_AIRB	5299000CMF80-GY2U0U47		KVK 16074305	NL0010395208	NUO NA Equity	Nutreco Holding NV	NL	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0001200_CT_AIRB	724500HT4Y-W45B1Y7859		KVK 57585083			OAK Leaf B.V.	NL	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0001201_CT_AIRB	549300NCMRGI-BJYUOE57			NL0010558797		OCI	NL	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0001202_CT_AIRB	724500IM9-A059TQLBX63					OCI Nitrogen BV	NL	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0001203_CT_AIRB	72450053F5WR-DY8CDZ66		KVK 24291478		OI US Equity	OI European Group B.V.	NL	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0001204_CT_AIRB	Q47A62EK6GM-SID3Y8C39		KVK 17133742	XS0788529096	PCAR US Equity	PACCAR Financial Europe B.V.	NL	Large corporate sample	Other financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0001205_CT_AIRB	549300N522D3-SS8MKV65		KvK 24320769 0000		3617372Z NA EQUITY	PETROBRAS NETHERLANDS BV	NL	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0001206_CT_AIRB	549300VGHFJ-J58HE2B54		KVK 17008551		PHIA NA Equity	Philips Electronics NV	NL	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0001207_CT_AIRB	529900N9UJEH-N9UPXN50					PHOENIX PIB FINANCE BV	NL	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0001208_CT_AIRB	724500Q41FH-N0P1GPC53		KVK 27168968	NL0009739416	TNT LI Equity	PostNL N.V.	NL	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0001209_CT_AIRB	54930036WK3G-MCN17Z57				QIA GY Equity	Qiagen NV	NL	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0001210_CT_AIRB	7245009EAAUU-QJ0U4T57		KVK 33216172	NL0000379121	RAND NA EQUITY	RANDSTAD HOLDING NV	NL	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach

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010	020	030	040	050	060	070	080	090	100	110	120	130	140
LC_0001211_CT_AIRB	549300XO8R7M-PISUO753		KVK 33155037	NL0006144495		Reed Elsevier NV	NL	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0001212_CT_AIRB	5493002YCY6H-TK0OUR29		KVK 24251372	XS0202649934	REP GY Equity	Repsol International Finance B.V.	NL	Large corporate sample	Other financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0001213_CT_AIRB			KVK 34179503	GB00B03MM408	RDSA NA EQUITY	ROYAL DUTCH SHELL PLC	NL	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0001214_CT_AIRB	5493002N51KZ-CVBDMS27		24114856	NL0006055329		ROYAL IMTECH NV	NL	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0001215_CT_AIRB	213800LBMMAI-G1FQP389		KVK 14105351		SABIC AB Equity	SABIC Capital I B.V.	NL	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0001216_CT_AIRB				NL0000360618		SBM OFFSHORE	NL	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0001217_CT_AIRB	529900KE-H8410ESH1483		KVK 53761790			Schaeffler Finance B.V.	NL	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0001218_CT_AIRB	724500DX7Q1-A19SPY530		KVK 34166584			Schiphol Nederland B.V.	NL	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0001219_CT_AIRB	7245001TBT3N-I9SPNJ75					SHV Netherlands NV	NL	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0001220_CT_AIRB	TAFO772JB70PD-RN5VS48		KvK 27092998 0000		1223Z NA EQUITY	Siemens Financieringsmaatschappij N.V.	NL	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0001221_CT_AIRB	724500E9ZG6J-MH6E2I14			NL0000817179		SLIGRO FOOD GROUP	NL	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0001222_CT_AIRB	724500ZTKJYJM-WVLWJ82		KVK 34297413			SRLEV N.V.	NL	Large corporate sample	Other financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0001223_CT_AIRB	5493002SSXO-L85X3XC87		KVK 58623701			Syncreon Group B.V.	NL	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0001224_CT_AIRB	724500LTUWK3-JQG63903		KVK 09083317			TenneT Holding B.V.	NL	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0001225_CT_AIRB	7245008G22FO-V7TYYJ34		KVK 06045666	NL0000852523	TWEKA NA EQUITY	TKH Group NV	NL	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0001226_CT_AIRB	724500978QL7-NKMLTQ37		KVK 34210949			TMF Group Holding B.V.	NL	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0001227_CT_AIRB				NL0009739424		TNT EXPRESS	NL	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0001228_CT_AIRB	724500L44K67-W7UW1C59		KVK 34224566	NL0000387058	TOM2 NA EQUITY	TOMTOM N.V.	NL	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0001229_CT_AIRB	724500OPA8GZ-SQUNSR96		KVK 33194984		TOM GY Equity	Toyota Motor Finance (Netherlands) B.V.	NL	Large corporate sample	Other financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0001230_CT_AIRB	PX7SUPU7HUNJ-BQ8BPI65		KVK 33236939		585233Z NA Equity	Trafigura Beheer BV	NL	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0001231_CT_AIRB	549300TK7G7N-ZTVM1Z30		KVK 24051830	NL0000009355	UNIA NA Equity	Unilever NV	NL	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0001232_CT_AIRB	549300IW6C3S-RHUUK147					Vitol Holding BV	NL	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0001234_CT_AIRB	549300FRXSUU-W3M2Q281					WABCO Europe Holdings BV	NL	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0001235_CT_AIRB	724500522D3O-RUTUGW47		KVK 05078970		WAVIN NA Equity	Wavin NV	NL	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach

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010	020	030	040	050	060	070	080	090	100	110	120	130	140
LC_0001236_CT_AIRB	724500YRQCY3-BD9RJZ92			NL0000289213		WERELDHAVE	NL	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0001237_CT_AIRB	724500TEM53I0-U077B74		KVK 33202517	NL0000395903	WKL NA EQUITY	Wolters Kluwer N.V.	NL	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0001238_CT_AIRB	5JB3IE65ZU13T-A0DGN10					Würth Finance International B.V.	NL	Large corporate sample	Other financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0001239_CT_AIRB				NL0006294290		ZIGGO	NL	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0001240_CT_AIRB					BWO NO Equity	BW Offshore Shipholding Ltd	NO	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0001241_CT_AIRB	5493004ZHCILE-MZLBS85		00304772770005			FERD AS	NO	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0001242_CT_AIRB	5493009F6KP3U-MLPOY27		931186744			ICA Norge AS	NO	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0001243_CT_AIRB	549300ZLJDXBX-UNCY824		936738540			National Oilwell Varco Norway AS	NO	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0001244_CT_AIRB	549300N1SD-N71ZZ8BO45				NHY NO Equity	Norsk Hydro ASA	NO	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0001245_CT_AIRB	529900J8VSH14-TP5VD23					ODFJELL SE	NO	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0001246_CT_AIRB	213800T66DRT-E6O6BV87		916235291		PGS NO Equity	Petroleum Geo-Services ASA	NO	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0001247_CT_AIRB	529900TH4OA-W7WYG1777		987059699			Statkraft AS	NO	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0001248_CT_AIRB	OW6OFBNCKX-C4US5C7523		923609016		STL NO Equity	Statoil ASA	NO	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0001249_CT_AIRB	R7NJHU48LTCI-OB9BVU57				CNU NZ Equity	Chorus Limited	NZ	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0001250_CT_AIRB	259400GYHYZP-Q0HTMT82				CIE PW Equity	Ciech S.A.	PL	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0001251_CT_AIRB	259400A9BI23-M3K1NK82				LTS PW EQUITY	GRUPA LOTOS S.A.	PL	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0001252_CT_AIRB	259400WT6MC-X3V59XI09					Netia S.A.	PL	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0001253_CT_AIRB	259400TOMPU-OLS65II22		10681		TPA1 GB Equity	ORANGE POLSKA SA	PL	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0001254_CT_AIRB	259400TGY6IYE-P2EFW87		467426			POLKOMTEL SP. Z O.O.	PL	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0001255_CT_AIRB	259400VVM-M70CQREJT74		28860		PKN PW Equity	Polski Koncern Naftowy ORLEN S. A. (PKN)	PL	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0001256_CT_AIRB	259400NAPDFB-OTNCRL54				TPE PW Equity	TAURON Polska Energia S.A.	PL	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0001257_CT_AIRB	Q1ECZWEVT6Z-TFERCPG94			PLTLKPL00017	OPL PW EQUITY	TELEKOMUNIKACJA POLSKA SA	PL	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0001258_CT_AIRB	213800RQXBB-Z6KSP1I72		500311390			AMORIM & IRMAOS SA	PT	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0001259_CT_AIRB	2138002PLGLY-W8EP7248					AMORIM HOLDING II SGPS SA	PT	Large corporate sample	Other financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach

Counterparty code	Legal entity identifier (LEI)	Credit register code	Commercial register code	ISIN code	Bloomberg ticker	Name	Geographical area	Portfolio name	Sector of counterparty	Type of exposure	Type of facility	Type of risk	Regulatory approach
010	020	030	040	050	060	070	080	090	100	110	120	130	140
LC_0001260_CT_AIRB	213800V5Z38T-LIRQW516		500700834			ANA AEROPORTOS PORTUGAL SA	PT	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0001261_CT_AIRB			502607920			AUCHAN PORTUGAL HIPERMERCADOS SA	PT	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0001262_CT_AIRB	54930011KNBN-PPKW7528		500038015			AUTO SUECO LDA	PT	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0001263_CT_AIRB	549300RU6UY-W1UMYOP92		500194670			BP PORTUGAL COMERCIO DE COMBUSTI VEIS LUBRIFICANTES SA	PT	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0001264_CT_AIRB				PTBRI0AM0000	BRI PL EQUITY	BRISA	PT	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0001265_CT_AIRB	549300FREK460-JU7RG08		500060266			CELULOSE BEIRA INDUSTRIAL-CELBI SA	PT	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0001266_CT_AIRB	549300TF1SUYC-FUO3840		503309362			COLEP PORTUGAL SA	PT	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0001267_CT_AIRB			507195515			CONTROLINVESTE SGPS SA	PT	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0001268_CT_AIRB	213800X28CM-B8LAIT849		502557400			CPCDI COMP PORTUGUESA DIST PROD INFORMATICOS SA	PT	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0001269_CT_AIRB	549300RGQV4-M16FESU23		500832234			CUF QUIMICOS INDUSTRIAS, SA	PT	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0001270_CT_AIRB	529900CLC3WD-MGI9VH80			PTEDP0AM0009	EDP PL EQUITY	EDP - Energias de Portugal S.A.	PT	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0001271_CT_AIRB	529900LOXJVW-GOH84656		503293695			EDP - GESTÃO DA PRODUÇÃO DE ENERGIA SA	PT	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0001272_CT_AIRB			504885367			ESPIRITO SANTO SAUDE SGPS SA	PT	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0001273_CT_AIRB	2138003319Y7-NM75FG53		504499777	PTGALIOE0009	GALP PL Equity	GALP ENERGIA SGPS, S.A.	PT	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0001274_CT_AIRB	213800Y3V72P-I6W8KG10		511220448			GRUPO PESTANA - SGPS SA	PT	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0001275_CT_AIRB	259400A8SZ-P10GB5IB19			PTJMT0AE0001	JMT PL EQUITY	J.MARTINS	PT	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0001276_CT_AIRB			500073880			LENA ENGENHARIA CONSTRU-COES SA	PT	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0001277_CT_AIRB	549300SNYKY-W15R3UE62		502011475			MODELO CONTINENTE HIPER-MERCADOS SA	PT	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0001278_CT_AIRB	549300TLPT6-W9R3CLQ86		500197814			MOTA-ENGIL, ENGENHARIA E CONSTRU CAO S.A.	PT	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0001279_CT_AIRB	5493003NN4LX-UF8JA244					Ocidental Companhia Portuguesa de Seguros de Vida, S.A.	PT	Large corporate sample	Other financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0001280_CT_AIRB	54930071D35B-VUPC5942		502604751			OPTIMUS-COMUNICACOES S.A	PT	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0001281_CT_AIRB			507979265			OPWAY - SGPS, SA	PT	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0001282_CT_AIRB	213800ZWK-G61JG7ZCF61		500697370			PETROLEOS PORTUGAL PETRO-GAL SA	PT	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0001283_CT_AIRB	259400DRC6W-OXNVW8B57	500829993	500829993		90413Z PL EQUITY	PINGO DOCE-DISTRIBUIÇÃO ALIMENTAR S.A.	PT	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach

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010	020	030	040	050	060	070	080	090	100	110	120	130	140
LC_0001284_CT_AIRB	549300UNIB7-M2AXUXS35			PTPTI0AM0006	PTCL TQ EQUITY	Portucel S.A.	PT	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0001285_CT_AIRB	549300FR1FN48-IGHR915			PTREL0AM0008	RENE PL Equity	REN-Redes Energeticas Nacionais, SGPS, S.A.	PT	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0001286_CT_AIRB			500246963			REPSOL PORTUGUESA SA	PT	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0001287_CT_AIRB	5493002X2CC-Y60HWCU94		500243590			SECIL COMP GERAL CAL CIMENTO SA	PT	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0001288_CT_AIRB	549300PXZF74-GVQM6867		500058580			SONAE INDUSTRIA PRODUCAO COM DER IVADOS DE MADEIRA SA	PT	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0001289_CT_AIRB	549300EZYIUR-Q5RGSE56		500278571			SOVENA OILSEEDS PORTUGAL, SA	PT	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0001290_CT_AIRB	549300KFJPELBP-MQH079		500833532			SOVENA PORTUGAL CONSUMER GOODS SA	PT	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0001291_CT_AIRB	9598002014000-5813290		505042037			SUMOL+COMPAL MARCAS SA	PT	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0001292_CT_AIRB			500097488			TEIXEIRA DUARTE ENGENHARIA E CONSTRUCOES SA	PT	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0001293_CT_AIRB	549300CNE5-R74B3XKF57		505266202			UNICER BEBIDAS SA	PT	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0001294_CT_AIRB		503933139	503933139		3646175Z PL EQUITY	UNILEVER JERÓNIMO MARTINS, LDA.	PT	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0001295_CT_AIRB	213800IDK8UT-YDSFOG74		502544180			VODAFONE PORTUGAL COMUNICACOES P ESSOAIS SA	PT	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0001296_CT_AIRB		500302200	500302200		0265472D PL EQUITY	ZAGOPE - CONSTRUÇÕES E ENGENHARIA S.A.	PT	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0001297_CT_AIRB	549300VOFQC1-SPGTZM19		503039063			ZON TV CABO PORTUGAL SA	PT	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0001298_CT_AIRB	549300D3EIDZJ-B62TR20		21183		ORDS QD Equity	Ooredoo Q.S.C.	QA	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0001299_CT_AIRB	549300UKYD-M6L8HEPU79				SNP RO EQUITY	OMV PETROM S.A.	RO	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0001300_CT_AIRB	549300F8ZJGJV-UPIU797		24297754			Rompetrol Group N.V. (The)	RO	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0001301_CT_AIRB					GAZP RU Equity	Gazprom OAO	RU	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0001302_CT_AIRB					ROSN RU Equity	OJSC Oil Co Rosneft	RU	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0001303_CT_AIRB					TATN RU Equity	Tatneft OAO	RU	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0001304_CT_AIRB	5493007RN7-O98MYBX124					AKTIEBOLAG LINDEX	SE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0001305_CT_AIRB	549300UCKT2U-K88AG251			SE0000695876	ALFA SS EQUITY	Alfa Laval AB	SE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0001306_CT_AIRB	549300YECS8H-KCIMMB67			SE0000255648	ASSAB SS EQUITY	Assa Abloy AB	SE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0001307_CT_AIRB	213800T8PC8-Q4FYJZR07		5560142720	SE0000122467	ATCOA SS EQUITY	Atlas Copco Aktiebolag	SE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach

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010	020	030	040	050	060	070	080	090	100	110	120	130	140
LC_0001308_CT_AIRB	2138002GW5W-N1UYZAO32		55611256900004			BILIA AB	SE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0001309_CT_AIRB	549300YJUYJ9-A24RXL71			SE0005906922	SE0005906922 Corp	BILLERUDKORSNÄS AB	SE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0001310_CT_AIRB	549300ZACGIQ-HBBMOD20		5560269549		BONN SS EQUITY	Bonnier Finans AB	SE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0001311_CT_AIRB	213800SE6FV3U-DEIEY92		72317831			CAPIO AB	SE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0001312_CT_AIRB	549300GU5OH-TR1T5IY68			SE0005932225	SE0005932225 Corp	Castellum AB	SE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0001313_CT_AIRB	549300HCT1WL-HEXNLZ18					Dometic Holding AB	SE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0001314_CT_AIRB	549300Y3HHZ-B1ZGFPJ93				ELUXA SS Equity	Electrolux AB	SE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0001315_CT_AIRB	549300JNPI46X-NH0PM97					Fabege AB	SE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0001316_CT_AIRB	5493003PZ4-F570G3W735					GETINGE AB,	SE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0001317_CT_AIRB	529900XKW-B408ZZYBF68					GREEN CARGO AB	SE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0001318_CT_AIRB	213800YUV362-W4E1LP46					H & M Hennes & Mauritz GBC AB	SE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0001319_CT_AIRB	54930033BTS-Y61VHUR49		55601011550004			HALDEX AKTIEBOLAG	SE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0001320_CT_AIRB	549300VOTS5O-Z82UTG69			SE0005934320	SE0005934320 Corp	HEMSÖ FASTIGHETS AB	SE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0001321_CT_AIRB	549300WJFW6I-LNI4TA80		5561904771	SE0000103699	HEXAB SS EQUITY	Hexagon AB	SE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0001322_CT_AIRB	52990080S-H3454F0QE68		5560013301	SE0000109290	HOLMB SS EQUITY	Holmen AB	SE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0001323_CT_AIRB	549300GYQIIJ3-UXB7655			SE0001662222	HUSQB SS EQUITY	HUSQVARNA AB	SE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0001324_CT_AIRB	549300VEBQPH-RZBKUX38		556013-8298	XS0795505402	INVEA SS Equity	Investor AB	SE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0001325_CT_AIRB	529900X0UEM9-DOM6FK12		5560452103	SE0000806994	JM SS EQUITY	JM AB	SE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0001326_CT_AIRB	549300VD6SNN-S5N5V183					KORAB INTERNATIONAL AB	SE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0001327_CT_AIRB	5493005OXRTB-K0WSJN46		5565451217	SE0000549412	KLED SS EQUITY	Kungsleden AB	SE	Large corporate sample	Other financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0001328_CT_AIRB	529900AB08F05-L4HWU11					LANTMÄNNEN EK FÖR	SE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0001329_CT_AIRB	213800NS2XXV-RYS7WP40			SE0002683557	LOOMB SS EQUITY	Loomis AB	SE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0001330_CT_AIRB	549300SNQNTH-QLZQON04		5564272812	SE0000221723	MEDAA SS EQUITY	Meda AB	SE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0001331_CT_AIRB	549300E8NDOD-RSX29339		5563099158	SE0000412371	MTGB SS EQUITY	MODERN TIMES GROUP MTG AB	SE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach

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010	020	030	040	050	060	070	080	090	100	110	120	130	140
LC_0001332_CT_AIRB	213800WRGL-W3CY4MHW53		55603451740004			NCC	SE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0001333_CT_AIRB	549300KUJMR-C9NW93S96					Nobina sverige AB	SE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0001334_CT_AIRB	5493007VGEKB-ZGZ6PC69					NYNAS AB (PUBL)	SE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0001335_CT_AIRB	549300ES84TR-W7EWGU35					Perstorp Holding AB	SE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0001336_CT_AIRB	549300S2D8BD-H1CKLI47					PostNord AB	SE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0001337_CT_AIRB	549300MIHCM-D8DCSBY41		55607269770034			Preem	SE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0001338_CT_AIRB	549300ZHO4JC-QQI13M69		556036-0793	SE0000112385	SE0005567088 Corp	SAAB AKTIEBOLAG	SE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0001339_CT_AIRB	5299008ZUAX-N43LVZF54				SAND SS Equity	Sandvik AB	SE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0001340_CT_AIRB	5299001G94UP-TI8C7N54		5566577416		0301536D SS EQUITY	Sandvik Treasury AB	SE	Large corporate sample	Other financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0001341_CT_AIRB	529900AE1FZN-UH6EVS39			SE0003366871	SAS SS EQUITY	SAS AB	SE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0001342_CT_AIRB	529900BZYSUQ-LQSPNR07		5560840976	SE0000308280	SCVB SS EQUITY	Scania CV AB	SE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0001343_CT_AIRB	635400TTYKE8E-IWDS617				SECUB SS Equity	Securitas AB	SE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0001344_CT_AIRB	5493004WOS-C31U83UG49		5561063834		SKAB SS EQUITY	Skanska Financial Services	SE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0001345_CT_AIRB	549300MA1BZY-JU87BW55		5560339086	SE0000113250	SKAB SS EQUITY	Skanska Sverige AB	SE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0001346_CT_AIRB	549300X6MQ0-GG8BRY481					SKF sverige AB	SE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0001347_CT_AIRB	5493002FIVSWB-LEV7P15					SÖDRA SKOGSÄGARNA EKONOMISK FÖRENING	SE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0001348_CT_AIRB	529900329VS14-ZIML164		5560163429	SE0000171100	SSABA SS EQUITY	SSAB AB	SE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0001349_CT_AIRB	529900J0C48F-H28HNQ19		5563137933	SE0000120669	SSABA SS EQUITY	SSAB Emea AB	SE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0001350_CT_AIRB	213800CWLTI7-WZCC2R35		5560010802		1081Z SS EQUITY	Stena AB	SE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0001351_CT_AIRB	5299005HS-K597UX55629					SVEASKOG FÖRVALTNINGS AKTIEBOLAG	SE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0001352_CT_AIRB	549300FW5JDR-V1IJ0M67				SCAB SS Equity	Svenska Cellulosa AB [SCA]	SE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0001353_CT_AIRB	529900ZERGNJ-BEQEX179		55679708180004			SWEDAVIA AB SWEDAVIA EKONOMI	SE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0001354_CT_AIRB	5493005D-U3003SGUC166					SWEDISH HOSPITAL PARTNERS AB,	SE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0001355_CT_AIRB	529900YVXCGN-WAUYZG78			SE0000310336	SWMA SS EQUITY	Swedish Match AB	SE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach

Counterparty code	Legal entity identifier (LEI)	Credit register code	Commercial register code	ISIN code	Bloomberg ticker	Name	Geographical area	Portfolio name	Sector of counterparty	Type of exposure	Type of facility	Type of risk	Regulatory approach
010	020	030	040	050	060	070	080	090	100	110	120	130	140
LC_0001356_CT_AIRB	213800EKD193-RVI9HL76		5564108917	SE0000314304	TEL2B SS EQUITY	Tele2 AB	SE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0001357_CT_AIRB	549300W9JLPW15XIFM52		556016-0680	XS0435008726	ERICB SS Equity	Telefonaktiebolaget LM Ericsson	SE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0001358_CT_AIRB	213800FSR9RNDUOTXO25				TLSN SS Equity	TeliaSonera AB	SE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0001359_CT_AIRB	5493006LU5JO4P7HQ305					THULE HOLDING AB	SE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0001360_CT_AIRB	213800XY16PAWG2PAD14				TRELB SS Equity	Trelleborg AB	SE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0001361_CT_AIRB	5493007LNZSEWN5KTV42			SE0005769270	SE0005769270 Corp	Vasakronan	SE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0001362_CT_AIRB	549300T5RZ1HA5HZ3109				VATT SS Equity	Vattenfall AB	SE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0001363_CT_AIRB	549300HGV012CNC8JD22			SE0000115420	VOLVB SS EQUITY	Volvo AB	SE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0001364_CT_AIRB	54930083GODGBHODQ153		189744			Global A&T Electronics Ltd.	SG	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0001365_CT_AIRB	33D7DTWH8BNIUWE0IF81				OLAM SP Equity	Olam International Ltd	SG	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0001366_CT_AIRB					7536988Z SK EQUITY	Volkswagen Slovakia A.S.	SK	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0001367_CT_AIRB	549300QOGMPTKB6W7G56		1,07544E+11	USY71548BY95	PTT TB Equity	PTT Public Company Limited	TH	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0001368_CT_AIRB	8RS0AKOLN987042F2V04				NXWA GF Equity	21st Century Fox America, Inc	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0001369_CT_AIRB	LUZQVYP4VS22CLWDAR65			US88579YAF88	MMM SE Equity	3M Company	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0001370_CT_AIRB	HQD377W2YR662HK5JX27		IL08142220		ABT US Equity	Abbott Laboratories	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0001371_CT_AIRB	FR5LCKFTG8054YNNRU85		DE5126809		4AB GF Equity	AbbVie Inc.	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0001372_CT_AIRB	549300T0GJTEK811VI53				WPI US EQUITY	Actavis, Inc.	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0001373_CT_AIRB	549300QKBENKLBXQ8968		PA724325		AET US Equity	Aetna Inc.	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0001374_CT_AIRB	LYOM0B2GCF1JWXK5ZG04				AGCO UN Equity	AGCO Corporation	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0001375_CT_AIRB	QUIX8Y7A2WP0XRMW7G29				A UN Equity	Agilent Technologies, Inc.	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0001376_CT_AIRB	9PO87UV78U1JHLR68X04				8685 JT Equity	AIG Financial Products Corp.	US	Large corporate sample	Other financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0001377_CT_AIRB	7QEON6Y1RL5XR3R1W237				APD US Equity	Air Products & Chemicals Inc	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0001378_CT_AIRB	ABPN11VOHLHX6QR7XQ48				AA US Equity	Alcoa Inc	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0001379_CT_AIRB	XSGZFLO9YTNO9VCQV219				MO US Equity	Altria Group Inc	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach

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010	020	030	040	050	060	070	080	090	100	110	120	130	140
LC_0001380_CT_AIRB	ZXTILKJKG63JEL-OEG630		DE2620453		AMZN US Equity	Amazon.com, Inc.	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0001381_CT_AIRB	IWUQB36BXD6-OWD6X4T14		DE0332421		AAL UW Equity	American Airlines, Inc.	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0001382_CT_AIRB	B6Q2VFHD1797-Q7NZ3E43		CAC0951492		7267 JT Equity	American Honda Finance Corporation	US	Large corporate sample	Other financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0001383_CT_AIRB	5493006ORUSI-L88JOE18				AMT US Equity	American Tower Corp [ex- American Tower System]	US	Large corporate sample	Other financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0001384_CT_AIRB	549300D3L3G0-R4U4VT04				APH US Equity	Amphenol Corporation	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0001385_CT_AIRB	B78FQ7XBQFL-P4AYJ6F79				APC US Equity	Anadarko Petroleum Corp	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0001386_CT_AIRB	72ZZ1XRHOO-U9P9X16K08				APA US Equity	Apache Corp	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0001387_CT_AIRB	HWUPKR0MPO-U8FGXBT394		CAC0806592		AAPL US Equity	Apple Inc.	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0001388_CT_AIRB	42YMHYH0XMH-JEXDUB065					ARAMARK Corporation	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0001389_CT_AIRB	W47HVZ7Q6FX-L86RELH91		DE0717711		ACI US Equity	Arch Coal, Inc.	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0001390_CT_AIRB	549300LO13M-Q9HYSTR83		DE0152524		ADM US Equity	Archer-Daniels-Midland Company	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0001391_CT_AIRB	0C0SZC7H22U-WI2NA3R46				ARRS UW Equity	Arris Group, Inc.	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0001392_CT_AIRB	549300YNNLBX-T8N8R512		NYCARREUS		ARW US Equity	Arrow Electronics, Inc.	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0001393_CT_AIRB	6O4MRU8C1M-S0K34UQF79		KY0580261		ASH US Equity	Ashland Inc.	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0001394_CT_AIRB	549300Z40J86G-GSTL398		DE2018584		T* MM Equity	AT&T Inc.	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0001395_CT_AIRB	QVLWEGTD2S8-GJMO8D383				ATO US Equity	Atmos Energy Corp	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0001396_CT_AIRB	HGBOLILQXWE-R4SAL2I23				ADP US Equity	Automatic Data Processing	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0001397_CT_AIRB	GA3JGKJ41LJKX-DN23E90					Autozone Inc	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0001398_CT_AIRB	XN8R4HH1TV-C1XOCL5P21				CAR US EQUITY	Avis Budget Car Rental LLC	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0001399_CT_AIRB	XJI53DCPL7QAB-OWK4Z75		NYCAVNTUS		AVT US Equity	Avnet, Inc.	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0001400_CT_AIRB	5493007RY69U-EB1F1B45				AVP US Equity	Avon Products, Inc.	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0001401_CT_AIRB	MF62XBVMNYT-YMC18DL76		DE2416636		BA/ LN Equity	BAE Systems Holdings Inc.	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0001402_CT_AIRB					BHI US EQUITY	Baker Hughes Inc	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0001403_CT_AIRB	EWRDABCN7XB-HM37LIA98		DE2072335			Beam Inc.	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach

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010	020	030	040	050	060	070	080	090	100	110	120	130	140
LC_0001404_CT_AIRB	HL5XPTVRV0O8-TUN5LL90		MN1K-1056		BBY US Equity	Best Buy Co., Inc.	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0001405_CT_AIRB	KK5MZM9DIXL-XZL9DZL15		DE2322568		BMW HB Equity	BMW US Capital, LLC	US	Large corporate sample	Other financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0001406_CT_AIRB	549300DSFX2I-E88NSX47				BWA US Equity	BorgWarner Inc.	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0001407_CT_AIRB	Y6ZDD9FP4P8JS-SJMW954		DE0874815		BSX UN Equity	Boston Scientific Corporation	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0001408_CT_AIRB	549300GMUC-J08527GQ81		IN182869-107		BP/ LN Equity	BP Corporation North America Inc.	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0001409_CT_AIRB	549300YYMNS-W7KWZH127				BP/ LN Equity	BP Products North America Inc.	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0001410_CT_AIRB	HLYYNH7UQUO-RYSJQCN42				BMY US EQUITY	Bristol Myers Squibb Co	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0001411_CT_AIRB	5493007M0RI-N8HY3MM77				BG US Equity	Bunge Limited	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0001412_CT_AIRB	Y7ET3D9SDOFU-Z515FE28		DE0799956		CA US Equity	CA, Inc.	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0001413_CT_AIRB	43R4VPJBXTU2-O15HEF41					Calpine Corp	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0001414_CT_AIRB	5493007JDSM-X8Z5Z1902				CPB US Equity	Campbell Soup Company	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0001415_CT_AIRB	CCU46N3GJMF4-OK4N7U60		OH535613		CAH US Equity	Cardinal Health, Inc.	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0001416_CT_AIRB	QXZYQNMR4J-Z5RIRN4T31				3091Z US Equity	Cargill Inc	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0001417_CT_AIRB	EDBQKYOPJUCJ-KLOJDE72		DE0921323		CAT SE Equity	Caterpillar Financial Services Corporation	US	Large corporate sample	Other financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0001418_CT_AIRB	WRJR7GS4GTRE-CRRTVX92				CAT US EQUITY	Caterpillar Inc	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0001419_CT_AIRB	5KYC8KF17ROC-Y24M3H09		DE2106821		C5S GM Equity	CBS Corporation	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0001420_CT_AIRB	CD30XVRLT4Q-O00B1C706		DE3780476		CE UN Equity	Celanese US Holdings LLC	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0001421_CT_AIRB	4SIHMF0MOSTT-L8CD0X64				CELG US Equity	Celgene Corporation	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0001422_CT_AIRB	21TPXMRRHFK-OBHDC8J74					CenterPoint Energy Inc	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0001423_CT_AIRB	8E6NF1YAL0W-T6CWXXV93				CSCO US EQUITY	Cisco Systems Inc	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0001424_CT_AIRB	549300IA9XFBA-GNIBW29					CMS Energy Corp	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0001425_CT_AIRB	B0QU0GIVGFFM-COP5RJ72		DE4789658		CKK GB Equity	Coca-Cola Enterprises, Inc.	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0001426_CT_AIRB	2V9V7M0RUQ-G9M2J4IC47					Colfax Corp	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0001427_CT_AIRB	YMEGZFW4SBU-SS5BQXF88		DE0156313		CL US Equity	Colgate-Palmolive Company	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach

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010	020	030	040	050	060	070	080	090	100	110	120	130	140
LC_0001428_CT_AIRB	51M0QTTNCGUN7KFCFZ59		PA3039985		CTP GB Equity	Comcast Corporation	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0001429_CT_AIRB	549300OQS2LO07ZJ7N73		DE0406521		CMC US Equity	Commercial Metals Company	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0001430_CT_AIRB	6113F6JQLWIUGTBN1L36				CSC US equity	Computer Sciences Corp	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0001431_CT_AIRB	549300350UDEIH090K650		DE0818944		CAG US Equity	ConAgra Foods, Inc.	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0001432_CT_AIRB	SYHS7HRDXLL4I0IQ8776				CXO US EQUITY	Concho Resources Inc	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0001433_CT_AIRB	6VJJ5GQWIRDQ06DUXG89		DE0064324		COP US Equity	ConocoPhillips Company	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0001434_CT_AIRB	549300JK3KH8PWM3B226		DE2277631		CNX UN Equity	CONSOL Energy Inc.	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0001435_CT_AIRB	29DX7H14B9S6O3FD6V18				CTO GM Equity	Costco Wholesale Corporation	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0001436_CT_AIRB	549300BO9IWPF3S48F93				COTY US EQUITY	Coty Inc	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0001437_CT_AIRB	TVRMNZKRGA8LPW6XPG60					Cox Enterprises Inc	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0001438_CT_AIRB	RPPGGRL1J75WGF2DFO04		PA3337938		CCK US Equity	Crown Americas LLC	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0001439_CT_AIRB	ZUNI8PYC725B6H8JU438		IN194062-043		CMI UN Equity	Cummins Inc.	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0001440_CT_AIRB	S4BKK9OTCEWQ3YHPFM11				DHR US EQUITY	Danaher Corp	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0001441_CT_AIRB	PWFTNG3EI0Y73OXWDH08				DE US EQUITY	Deere & Co	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0001442_CT_AIRB	3E70L4WYANTIWWIPHC81				DELL US EQUITY	Dell Inc.	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0001443_CT_AIRB	Q2CCMS6R0AS67HJMBN42				DAL US EQUITY	Delta Air Lines Inc	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0001444_CT_AIRB	549300423488RKR3ZPN35		DE2155705		DVN US Equity	Devon Energy Corporation	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0001445_CT_AIRB	F14FQJ2EEHW5VPYUHL14				DO US Equity	Diamond Offshore Drilling, Inc.	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0001446_CT_AIRB	549300Z1UGYT5725XB67		DE3535468		DTV TQ Equity	DIRECTV Holdings LLC	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0001447_CT_AIRB	ILUL7B6Z54MRYCF6H308				D US EQUITY	Dominion Resources Inc	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0001448_CT_AIRB	549300FMC2ALGA7N9E80		DE0412823		DOV UN Equity	Dover Corporation	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0001449_CT_AIRB	ZQUIP1CSZO8LXRBSOU78				DOW US EQUITY	Dow Chemical Co	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0001450_CT_AIRB	549300IX8SD6XXD71I78				DTE US EQUITY	DTE Energy Co	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0001451_CT_AIRB	FDPVHDGJ1IQZFK9KH630		DE2345566		EMN UN Equity	Eastman Chemical Company	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach

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010	020	030	040	050	060	070	080	090	100	110	120	130	140
LC_0001452_CT_AIRB	0NZWDMRC-E180888QQE14				ETN US EQUITY	Eaton Corp	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0001453_CT_AIRB	OML71K8X303X-QONU6T67		DE2871352		EBAY US Equity	eBay Inc.	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0001454_CT_AIRB	FRDRIPF3EKND-J2CQJL29				LLY US EQUITY	Eli Lilly & Co	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0001455_CT_AIRB	FGLT0EWZSUIR-RITFOA30				EMR UN Equity	Emerson Electric Co.	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0001456_CT_AIRB	GHFPUH0OZ5JL-GJXWCO16				ESV UN Equity	ENSCO International Incorporated	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0001457_CT_AIRB	4XM3TW50JULS-LG8BNC79				ETR US EQUITY	Entergy Corp	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0001458_CT_AIRB	549300EVUN2B-TLJ3GT74		DE2911438		EQIX US Equity	Equinix, Inc.	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0001459_CT_AIRB	549300RO2XE-S74KQGG63				XLS US EQUITY	Exelis Inc	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0001460_CT_AIRB	3SOUA6IRM-L7435B56G12				EXC US EQUITY	Exelon Corp	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0001461_CT_AIRB	CI7MUJI4USF3-V0NJ1H64		WA601975803		EXPE UW Equity	Expedia, Inc.	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0001462_CT_AIRB	J3WHBG0MTS7-O8ZVMDC91		NJ3793794100		XOM US Equity	Exxon Mobil Corporation	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0001463_CT_AIRB	549300E707U7-WNPZN687				FDX US EQUITY	FedEx Corp	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0001464_CT_AIRB	6WQI0GK1PRFV-BA061U48		GA0110597		FIS UN Equity	Fidelity National Information Services, Inc.	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0001465_CT_AIRB	549300NPYML-M4NHTOF27					First Solar Inc	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0001466_CT_AIRB	549300SVYJ-S666PQJH88		OH953140		FE US Equity	FirstEnergy Corp.	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0001467_CT_AIRB	6Y0GK87T6V7N-JKZJVM41		NYCDRRCUS		FLS US Equity	Flowserve Corporation	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0001468_CT_AIRB	CQ7WZ4NOFW-T7FAE6Q943				FLR US EQUITY	Fluor Corp	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0001469_CT_AIRB	CKDHZ2X64EEB-QCSP7013				FMC US Equity	FMC Corporation	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0001470_CT_AIRB	EMQFUEY7DV1-MVNKAUT87		DE3315658		FTI US Equity	FMC Technologies, Inc.	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0001471_CT_AIRB	20S05OYHG0M-QM4VUIC57				F US EQUITY	Ford Motor Co	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0001472_CT_AIRB	2MNR4Q42DB-L85U7RD221					Forest Oil Corp	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0001473_CT_AIRB	A0WMBJD47-C49E2JJOM88		DE4594648		FRE GY Equity	Fresenius US Finance I, Inc.	US	Large corporate sample	Other financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0001474_CT_AIRB	549300FNRIXIL-156M704				0196414D US EQUITY	Gavilon LLC	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0001475_CT_AIRB	9C1X8XOOTY-Y2FNYTVH06				GD US EQUITY	General Dynamics Corp	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach

Counterparty code	Legal entity identifier (LEI)	Credit register code	Commercial register code	ISIN code	Bloomberg ticker	Name	Geographical area	Portfolio name	Sector of counterparty	Type of exposure	Type of facility	Type of risk	Regulatory approach
010	020	030	040	050	060	070	080	090	100	110	120	130	140
LC_0001476_CT_AIRB	3C7474T6CDKP-R9K6YT90		NYCGECYUS		GNE FP Equity	General Electric Company	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0001477_CT_AIRB	2TGYMUGI08P-O8X8L6150				GIS US Equity	General Mills, Inc.	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0001478_CT_AIRB	549300PDWRZ-X0BR28B12		DE4717789		GM UN Equity	General Motors Holdings LLC	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0001479_CT_AIRB	L2EVHWFHVAQ-K72TMH265		DE4275413			Georgia-Pacific LLC	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0001480_CT_AIRB	5493002BI0S2Z-QUY3437				GT US EQUITY	Goodyear Tire & Rubber Co	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0001481_CT_AIRB	7ZW8QJWVPR4-P1J1KQY45				GOOG US EQUITY	Google Inc	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0001482_CT_AIRB	ENYF8GB5SMQ-Z25S06U51		DE2681775		HAL UN Equity	Halliburton Company	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0001483_CT_AIRB	KAO98FK89NPN-NPQGUZ43		DE0497602		HSC US Equity	Harsco Corporation	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0001484_CT_AIRB	549300NUB6D2-R1ITYR45				HAS US Equity	Hasbro, Inc.	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0001485_CT_AIRB	549300PD0C69-OJ0NLB27				766481Z US EQUITY	Hertz Corp	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0001486_CT_AIRB	UASVRYNXN-K17ULIGK870		DE0097017		AHC GB Equity	Hess Corporation	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0001487_CT_AIRB	WHKXQACZ14-C5XRO8LW03				HPQ US EQUITY	Hewlett-Packard Co	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0001488_CT_AIRB	5493003STKEZ2-S0RNU91				HNZ US EQUITY	HJ Heinz Co	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0001489_CT_AIRB	ISRPG12PN4EIE-OEMW547		DE2061772		HON UN Equity	Honeywell International Inc.	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0001490_CT_AIRB	KNX4USFCNGP-Y45LOCE31				4335 HK Equity	Intel Corporation	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0001491_CT_AIRB	VGRQXHF3J8VD-LUA7XE92				IBM US EQUITY	International Business Machines (IBM Corp)	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0001492_CT_AIRB	F9HV8ZL85LRI-Q6D60098		NVC7491-1980		IGT UN Equity	International Game Technology	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0001493_CT_AIRB	824LMFJDH41E-Y779Q875				IP US EQUITY	International Paper Co	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0001494_CT_AIRB	5493008IUOJ5V-WTRC333					Interpublic Group of Cos	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0001495_CT_AIRB	24F6LSZD18II6I-CG6S41					Itron Inc	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0001496_CT_AIRB	YB2O5TUONP-B3W1X7WJ88				ITT US EQUITY	ITT Corp	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0001497_CT_AIRB	KD833U13JEIGE-TBW2749				JAH US EQUITY	Jarden Corp (fka Alltrista Corp)	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0001498_CT_AIRB	549300XR6O4A-CB0KLV08					JFB Firth Rixson, Inc.	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0001499_CT_AIRB	E0KSF7PFQ210N-WI8Z391				DE UN Equity	John Deere Capital Corporation	US	Large corporate sample	Other financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach

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010	020	030	040	050	060	070	080	090	100	110	120	130	140
LC_0001500_CT_AIRB	549300G0CFPG-EF6X2043		NJ5106301000		JNJ GQ Equity	Johnson & Johnson	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0001501_CT_AIRB	3LB2NG8VUULS-CV2NO430				JCI US EQUITY	Johnson Controls Inc	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0001502_CT_AIRB	LONOZNOJYIBX-OHXWDB86				K US EQUITY	Kellogg Co	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0001503_CT_AIRB	AGX0G2MXE54-NFNNICD28				KU1 US EQUITY	Kentucky Utilities Co	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0001504_CT_AIRB	MP3J6QPYPG-N75NVW2S34				KMB UN Equity	Kimberly-Clark Corporation	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0001505_CT_AIRB	549300PDHUG-WPWGOT525		DE2301470			Kinder Morgan Energy Partners, L. P.	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0001506_CT_AIRB	5493005158BX-ZWGOX572				3097Z US EQUITY	Koch Industries Inc	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0001507_CT_AIRB	549300JF6LPRT-RJ0FH50				KSS UN Equity	Kohl's Corporation	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0001508_CT_AIRB	V1BYR0MM295-ZFWYYS367				KRFT US EQUITY	Kraft Foods Inc	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0001509_CT_AIRB	GR3KVMWVC-R54YWQNXU90		DE0933796		LTD GF Equity	L Brands, Inc.	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0001510_CT_AIRB					LINE US EQUITY	Linn Energy LLC	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0001511_CT_AIRB	5493007B9BM9-ZXJINO78		DE4009151		LYV UN Equity	Live Nation Entertainment, Inc.	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0001512_CT_AIRB	DPRBOZP0K5R-M2YE8UU08				LMT US EQUITY	Lockheed Martin Corp	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0001513_CT_AIRB	WAFCR4OKGS-C504WU3E95		NC0087443		LOW UN Equity	Lowe's Companies, Inc.	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0001514_CT_AIRB	2RTSLGQ89VM-Y18RHX631					Manitowoc Co Inc	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0001515_CT_AIRB	1FRVQX2CRLG-C1XLP5727		DE3395371		MRO US Equity	Marathon Oil Corporation	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0001516_CT_AIRB	3BNYRYQHD39-K4LCKQF12		DE4750998		MPC UN Equity	Marathon Petroleum Corporation	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0001517_CT_AIRB	225YDZ14ZO8-E1TXUSU86		DE2798413		MAR US Equity	Marriott International, Inc.	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0001518_CT_AIRB	54930073HKE-O6GZBSS03				4614Z US EQUITY	Mars Inc	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0001519_CT_AIRB	549300XMP3KD-CKJXIU47		DE0706226		MMC UN Equity	Marsh & McLennan Companies, Inc.	US	Large corporate sample	Other financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0001520_CT_AIRB	5GCSNMQXHEY-A1JO8QN11		DE0585027		MAS US Equity	Masco Corporation	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0001521_CT_AIRB	AR5L2ODV9H-N37376R084		DE3390142		MA US Equity	MasterCard Incorporated	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0001522_CT_AIRB	549300VELLG24-KHTJ564		DE0673809		MAT US Equity	Mattel, Inc.	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0001523_CT_AIRB	UE2136O97NL-B5BYP9H04				MCD US EQUITY	McDonald's Corp	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach

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010	020	030	040	050	060	070	080	090	100	110	120	130	140
LC_0001524_CT_AIRB	549300WZWO-M80UCFSF54		DE2417015		MCK US Equity	McKesson Corporation	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0001525_CT_AIRB	4DL8C98Z5G5I-XZLH3578				MWV US Equity	MeadWestvaco Corporation	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0001526_CT_AIRB	D56MRZY2INA-N94ZONZ37				MDT US EQUITY	Medtronic Inc	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0001527_CT_AIRB	4YV9Y5M8S0BR-K1RP0397				MRK US EQUITY	Merck & Co Inc	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0001528_CT_AIRB	INR2EJN1ERAN0-W5ZP974		WA600413485		MSF NA Equity	Microsoft Corporation	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0001529_CT_AIRB	54930073LBB-H6ZCBE225				TAP US EQUITY	Molson Coors Brewing Co	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0001530_CT_AIRB	549300DV9GI-B88LZ5P30		VA05501796		KTF GF Equity	Mondelez International, Inc.	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0001531_CT_AIRB	NONUZEX43GH-IPSVDD938		DE3174788		MON US Equity	Monsanto Company	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0001532_CT_AIRB	6S552MUG6KGJ-VEBSEC55		DE0789650		MTLA GF Equity	Motorola Solutions, Inc.	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0001533_CT_AIRB	MOM4570XTJ5Y-YX7JKH83		DE2977161		NG/ LN Equity	National Grid USA	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0001534_CT_AIRB	549300VSP3RI-X7FGDZ51				NEM US EQUITY	Newmont Mining Corp	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0001535_CT_AIRB	UMI46YPGBLU-E4VGNNT48				NEE UN Equity	NextEra Energy Capital Holdings, Inc.	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0001536_CT_AIRB	549300Z2ZSKK-GUE3J147				NKE US EQUITY	Nike Inc	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0001537_CT_AIRB	ZHUWIE4VK4MI-YES0UG62		I-N2000033100151		NI UN Equity	NiSource Finance Corp.	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0001538_CT_AIRB	7D6DIU2QXTUJ-RFNNJA49		CAC1059173		7201 JT Equity	Nissan Motor Acceptance Corporation	US	Large corporate sample	Other financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0001539_CT_AIRB	02VFQXG2D1L-R5ZH3K186				NBL UN Equity	Noble Energy, Inc.	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0001540_CT_AIRB	549300S3IZB5-P35KNV16		WA178071138		JWN US Equity	Nordstrom, Inc.	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0001541_CT_AIRB	RIMU48P07456-QXSO0R61				NOC US EQUITY	Northrop Grumman Corp	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0001542_CT_AIRB	6B6FQLPMMK-B14LX6NY57					Novelis Inc.	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0001543_CT_AIRB	549300GGJCRS-I2TIEJ46				NUE UN Equity	Nucor Corporation	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0001544_CT_AIRB	IM7X0T3ECJW4-C1T7ON55				OXY US EQUITY	Occidental Petroleum	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0001545_CT_AIRB	52990006VBKY-FQMQJX90		KvK 34311273 0000		OILT UD EQUITY	Oiltanking Finance B.V.	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0001546_CT_AIRB	HKUPACFHSSAS-QK8HLS17				OMC US EQUITY	Omnicom Group	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0001547_CT_AIRB	1Z4GXXU7ZHV-WFCD8TV52		DE2457805		ORCL* MM Equity	Oracle Corporation	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach

Counterparty code	Legal entity identifier (LEI)	Credit register code	Commercial register code	ISIN code	Bloomberg ticker	Name	Geographical area	Portfolio name	Sector of counterparty	Type of exposure	Type of facility	Type of risk	Regulatory approach
010	020	030	040	050	060	070	080	090	100	110	120	130	140
LC_0001548_CT_AIRB	549300TOPQ8N-G4HGVK16					Owens Corning	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0001549_CT_AIRB	PH3S12DWZBH-HQKVYZ297		WA177005077		PCAR US Equity	PACCAR Financial Corp.	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0001550_CT_AIRB	KDTEY8BWE486-IKZ3CC07				PCAR US EQUITY	Paccar Inc	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0001551_CT_AIRB	SGY07Y7FNYBN-LM6Z1M11		OR085297-86		BRK/A US Equity	PacifiCorp	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0001552_CT_AIRB	5493002COND-B4N2HKI23				PH US EQUITY	Parker Hannifin Corp	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0001553_CT_AIRB	EJCO258LNNVS-KAR2JX59		DE2864939		BTU US Equity	Peabody Energy Corporation	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0001554_CT_AIRB	FJSUNZKFNQ5Y-PJ5OT455		NC0198463		PEP SE Equity	PepsiCo, Inc.	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0001555_CT_AIRB	765LHXWGK1K-XCLTFYQ30				PFE US EQUITY	Pfizer Inc	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0001556_CT_AIRB	8YQ2GSDWYZX-O2EDN3511					PG&E Corp	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0001557_CT_AIRB	HL3H1H2BGXW-VG3BSWR90		VA0670281-5		PMI SE Equity	Philip Morris International Inc.	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0001558_CT_AIRB	TWSEY0NEDUD-CKS27AH81					Pinnacle West Capital Corp	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0001559_CT_AIRB	549300N2O26N-W4ST6W55		DE0101728		PBI US Equity	Pitney Bowes Inc.	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0001560_CT_AIRB	5MRSWZYSS-E4064ED3F25					Plains Exploration & Production Co LP	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0001561_CT_AIRB	549300BKPEP01-R3V6C59		PA284424		PPG UN Equity	PPG Industries, Inc.	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0001562_CT_AIRB	ZU69GUVJQG-Z6Z1UOOO79				PX US EQUITY	Praxair Inc	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0001563_CT_AIRB	6S3X7J22E861R-NTJSA74				3252Z US EQUITY	President & Fellows of Harvard College	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0001564_CT_AIRB	2572IBTT8CCZ-W6AU4141				PG US EQUITY	Procter & Gamble Co	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0001565_CT_AIRB	5PRBRS5FEH7N-REC8OR45		NJ0100802453		PRU US Equity	Prudential Financial, Inc.	US	Large corporate sample	Other financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0001566_CT_AIRB	PUSS41EMO3E6-XXNV3U28				PEG US EQUITY	Public Service Enterprise Group Inc	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0001567_CT_AIRB	123WALMHY1G-ZXG2YDL90				PVH UN Equity	PVH Corp.	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0001568_CT_AIRB	8MCWUBXQ0W-E04KMXBX50		DE2249088		DGX UN Equity	Quest Diagnostics Incorporated	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0001569_CT_AIRB	HO1QNWM0IXB-Z0QSMMO20				RL UN Equity	Ralph Lauren Corporation	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0001570_CT_AIRB	YR6K3WJN0KKL-UPZSNL57		DE0472015		RTN US Equity	Raytheon Company	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0001571_CT_AIRB	NKNQHM6BLEC-KVOQP7O46				RSG US EQUITY	Republic Services Group	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach

Counterparty code	Legal entity identifier (LEI)	Credit register code	Commercial register code	ISIN code	Bloomberg ticker	Name	Geographical area	Portfolio name	Sector of counterparty	Type of exposure	Type of facility	Type of risk	Regulatory approach
010	020	030	040	050	060	070	080	090	100	110	120	130	140
LC_0001572_CT_AIRB	PQQ60KVT5SJX0ETQT497				RKT US Equity	Rock-Tenn Company	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0001573_CT_AIRB	VH3R4HHBHH12O0EXZJ88				ROK US Equity	Rockwell Automation, Inc.	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0001574_CT_AIRB	549300LJXD867XMVE759				ROP UN Equity	Roper Industries, Inc.	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0001575_CT_AIRB	K2NEH8QNVW44JIWK7Z55		C-38863		RCL NO Equity	Royal Caribbean Cruises Ltd.	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0001576_CT_AIRB	549300TJCKW4BRXPJ474				RPM US Equity	RPM International Inc.	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0001577_CT_AIRB	549300VXRTBPBK07QT94				0398293Z US EQUITY	Ruby Pipeline LLC	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0001578_CT_AIRB	ZXJ6Y2OSPZXIVGRILD15		FL590739250		R US Equity	Ryder System, Inc.	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0001579_CT_AIRB	549300NKZ6VCN5P3K723		DE2096948		SWY US Equity	Safeway Inc.	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0001580_CT_AIRB	RLTHESQ0RNFQJWPBJN60		DE2258732		SGMS UW Equity	Scientific Games International, Inc.	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0001581_CT_AIRB	Q0M0CZB4YN6JZ65WXI09				SEE US EQUITY	Sealed Air Corp	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0001582_CT_AIRB	PBBKGKLRK5S5C0Y4T545		CAC1991515		SRE US Equity	Sempra Energy	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0001583_CT_AIRB	KAF673KJXD92C8KSLU49				SLGN US EQUITY	Silgan Holdings Inc [fka Silgan Corp]	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0001584_CT_AIRB	MR92GTD0MJTTTTQDVG45		DE2360269			Simon Property Group, L.P.	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0001585_CT_AIRB	HHWAT5TDOYZMM26KKQ73				SNA US Equity	Snap-on Incorporated	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0001586_CT_AIRB	549300FC3G3YU2FBZD92					Southern Co	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0001587_CT_AIRB	EFWMP121W54QV9MGOP87		DE4116263		SWN US Equity	Southwestern Energy Company	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0001588_CT_AIRB	P761FCI0CPOG24I8JE10				SPW US Equity	SPX Corporation	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0001589_CT_AIRB	549300DJ09SMTO561131				SWK US Equity	Stanley Black & Decker, Inc.	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0001590_CT_AIRB	XQM2JINI1UL7642TU573				SPLS US Equity	Staples, Inc.	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0001591_CT_AIRB	5493002F0SC4JTBU5137		MI148492		SYK US Equity	Stryker Corporation	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0001592_CT_AIRB	549300TXO070764WUH65				SPWR US EQUITY	Sunpower Corp	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0001593_CT_AIRB	YF6ZV0M6AU4FY94MK914				SYMC US Equity	Symantec Corporation	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0001594_CT_AIRB	5RGWIFLMGH3YS7KWI652				SYY US Equity	Sysco Corporation	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0001595_CT_AIRB	8WDDFXB5T1Z6J0XC1L66				TGT US Equity	Target Corporation	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach

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010	020	030	040	050	060	070	080	090	100	110	120	130	140
LC_0001596_CT_AIRB	6HL0C5LCIE4T-N8UZHL06		DE2980513		TRP UN Equity	TC PipeLines, LP	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0001597_CT_AIRB	UUL85LWXB4N-GSWWXIQ25				TFX US Equity	Teleflex Incorporated	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0001598_CT_AIRB	YAWJZJYEQ7M1-SYMOS462		DE2106001		TEX UN Equity	Terex Corporation	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0001599_CT_AIRB	CMTK1YBYNLPL-IS3QLI53				TSO US EQUITY	Tesoro Petroleum	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0001600_CT_AIRB	549300VFZ8XJ9-NUPU221					The Estee Lauder Companies	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0001601_CT_AIRB	HCHV7422L5H-DJZCRFL38		DE0558016		TMO US Equity	Thermo Fisher Scientific Inc.	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0001602_CT_AIRB	KNG3XRAA0RH-N9H62OK76				TWX US EQUITY	Time Warner Inc	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0001603_CT_AIRB	B0I35MLPFXZS-E70ASS73				TKR US EQUITY	Timken Co	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0001604_CT_AIRB	549300V2JRLO5-DIFGE82		DE3058821		DTE GF Equity	T-Mobile USA, Inc.	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0001605_CT_AIRB	R1JB4KXN77XF-CXOQKV49		DE7324254		TRN US Equity	Trinity Industries, Inc.	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0001606_CT_AIRB	3NWOXIHJSQC-X0SM5Z749		DE3589359		TRW US Equity	TRW Automotive Inc.	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0001607_CT_AIRB	G8NWFN4YP7C-R6FOP4886					Tupperware Brands Corp	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0001608_CT_AIRB	WD6L6041MNR-W1JE49D58				TSN US Equity	Tyson Foods, Inc.	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0001609_CT_AIRB	MYF1DAS6G5W-Y7PRWCU78		DE0945814		ULVR LN Equity	Unilever Capital Corporation	US	Large corporate sample	Other financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0001610_CT_AIRB	K1OQBWM7XE-OO08LDNP29		DE0890080		UAL UN Equity	United Airlines, Inc.	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0001611_CT_AIRB	D01LMJZU09UL-LNCY6Z23				UPS US EQUITY	United Parcel Service Inc	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0001612_CT_AIRB	JNLUVFYJT1OZS-IQ24U47				X UN Equity	United States Steel Corporation	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0001613_CT_AIRB	I07WOS4YJ0N7-YRFE7309				UTX US EQUITY	United Technologies Corp	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0001614_CT_AIRB	549300VSXHFQ-VR770L55		DE4426189			Univar Inc.	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0001615_CT_AIRB	549300BZXZ66-F6DTIF20		VA0016487-1		UVV US Equity	Universal Corporation	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0001616_CT_AIRB	5493004XNBK-B5SFUJI60		DE0932960		AAL UW Equity	US Airways, Inc.	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0001617_CT_AIRB	KOO0397YR-O83WY5MGD97				VRX CT Equity	Valeant Pharmaceuticals International	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0001618_CT_AIRB	549300XTO5V-R8SKV1V74				VLO US EQUITY	Valero Energy Corp	US	Large corporate sample	Other financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0001619_CT_AIRB	2S72QS2UO2OE-SLG6Y829				VZ US EQUITY	Verizon Communications Inc	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach

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010	020	030	040	050	060	070	080	090	100	110	120	130	140
LC_0001620_CT_AIRB	CWAJJ9DJ5Z7-P057HV541				VFC US EQUITY	VF Corp	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0001621_CT_AIRB	X0ST5BPF0CZ-G9FE5OV61				VIA US EQUITY	Viacom Inc	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0001622_CT_AIRB	549300OBVCU4-IRZFZ230					Virgin Media Inc	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0001623_CT_AIRB	CQKUMNNZVDJ-LRYV2PT43					Virginia Electric & Power Co	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0001624_CT_AIRB	549300JZ4OKE-HW3DPJ59				V US Equity	Visa Inc.	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0001625_CT_AIRB	549300BMOJ05I-NE4YK86		DE2669712			Vornado Realty L.P.	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0001626_CT_AIRB	549300UUPJ2N-XDB68M19		DE0911551			VW Credit, Inc.	US	Large corporate sample	Other financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0001627_CT_AIRB	Y87794H0US1-R65VBXU25				WMT US EQUITY	Wal-Mart Stores Inc	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0001628_CT_AIRB	7260JQNI6SCF9-FIV2392				DIS US EQUITY	Walt Disney Co	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0001629_CT_AIRB	IQN3XTJNAN-I73KWRED03					Walter Energy Inc	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0001630_CT_AIRB	549300YX8JII-D70NFS41				WM US EQUITY	Waste Management	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0001631_CT_AIRB	3CYEJKBUJZO3-UW777J80		DE3797582			WEA Finance LLC	US	Large corporate sample	Other financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0001632_CT_AIRB	WHENKOULSS-K7WUM60H03				WHR US EQUITY	Whirlpool Corp	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0001633_CT_AIRB	D3W7PCXCBRQ-LL17DZ313					World Fuel Services Corp	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0001634_CT_AIRB	T4VNTWMFQ7J-QB65L7T35		DE3664441		WYN UN Equity	Wyndham Worldwide Corporation	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0001635_CT_AIRB	LGJNMI9GH8XI-DG5RCM61		MN37-AA		XEL US Equity	Xcel Energy Inc.	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0001636_CT_AIRB	4KF48RN45X1O-O8UBLY20				XRX UN Equity	Xerox Corporation	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0001637_CT_AIRB	6EY4K7ZMF9U-X1CU6KC79				XIX GF Equity	Xilinx, Inc.	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0001638_CT_AIRB	549300DF5M-V96DRYLQ48				XYL US EQUITY	Xylem Inc	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0001639_CT_AIRB	2P2YLDVPES3BX-Q1FRB91		DE3343799		ZMH US Equity	Zimmer Holdings, Inc.	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0001640_CT_AIRB	549300HD9Q1L-OC9KLJ48				ZTS UN Equity	Zoetis Inc.	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0001641_CT_AIRB	5493007CO5-W5OBFG7L21					RETAIL ESTATES NV	BE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0001642_CT_AIRB	549300QSUNKA-EBMYIR16					RAVAGO S.A.	BE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0001643_CT_AIRB	549300O3SGM-D4K45DN61			BE 0404621642		ALCATEL-LUCENT BELL	BE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach

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010	020	030	040	050	060	070	080	090	100	110	120	130	140
LC_0001644_CT_AIRB	549300311F9X-W7PCY637			BE 0403992231		Atlas Copco Airpower	BE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0001645_CT_AIRB	549300PR82EO-NF1NKE18			BE 0473566965		BELFIMA	BE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0001646_CT_AIRB	549300UOBXC-S79E82606			BE 0404535431		Belgische Scheepvaartmaatschappij-Compagnie Maritime Belge	BE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0001647_CT_AIRB	549300VSM2R-G55U2QU15			BE 0400853488		BRUSSELS AIRLINES	BE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0001648_CT_AIRB	5493007ZLRNT-TT9B6384					Carrefour Finance SA	BE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0001649_CT_AIRB	529900P0HVI-O92I8AU52			BE 0422362447		COCKERILL MAINTENANCE & INGENIERIE	BE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0001650_CT_AIRB	549300VWVX-R1GOHG0E16			BE 0425702910		COFELY FABRICOM sa	BE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0001651_CT_AIRB	5493003N7PPO-YDZI1G90			BE 0400464795		COMPAGNIE D'ENTREPRISES CFE - AANNEMINGSMAATSCHAPPIJ CFE	BE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0001652_CT_AIRB	5299009GDD-J20VCTA286			BE 0404411707		CONTINENTAL BENELUX	BE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0001653_CT_AIRB	549300NF0J86Q-SGBSV95			BE 0413572663		DELDO AUTOBANDEN	BE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0001654_CT_AIRB	549300KT827R-UL680A73			BE0428741087		D'IETEREN Treasury	BE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0001655_CT_AIRB	5493000G720Y-N71E2S86			BE 0435305514		DREDGING INTERNATIONAL	BE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0001656_CT_AIRB	529900YOYR5F-W12UBJ80			BE 0471811661		EDF Luminus	BE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0001657_CT_AIRB	549300F203XB-WYK45D98			BE 0411515075		Emmaüs vzw	BE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0001658_CT_AIRB	529900T3V512-W5JEJF78			BE 0406183144		Evonik Degussa Antwerpen	BE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0001659_CT_AIRB	5493006GOR72-R0ZYBN98			BE 0860409202		EXMAR	BE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0001660_CT_AIRB	52990071WX2U-W1WNHC16			BE 0402954628		FLUXYS BELGIUM	BE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0001661_CT_AIRB	529900RL1B6N-SLKU7P45			BE 0821382439		FLUXYS FINANCE	BE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0001662_CT_AIRB	549300EL1OTY-CHBFUV17			BE 0442100363		GDF SUEZ CC SCRL	BE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0001663_CT_AIRB	549300AS6JDY8-GAUB274			BE 0831958211		GDF SUEZ ENERGY MANAGEMENT TRADING	BE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0001664_CT_AIRB	6IM6CQKADLN-CQGUEU352			BE0439255986		GEMS Services SA/NV	BE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0001665_CT_AIRB	549300UFHGF-Y5IOON989			BE 0220324117		Gimv	BE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0001666_CT_AIRB	5493004EAZ-Q20FYJKT70			BE 0438202052		greif services belgium	BE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0001667_CT_AIRB	5299004FBX5D-GG463D98			BE 0430060188		HERAEUS ELECTRO - NITE INTERNATIONAL	BE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach

Counterparty code	Legal entity identifier (LEI)	Credit register code	Commercial register code	ISIN code	Bloomberg ticker	Name	Geographical area	Portfolio name	Sector of counterparty	Type of exposure	Type of facility	Type of risk	Regulatory approach
010	020	030	040	050	060	070	080	090	100	110	120	130	140
LC_0001668_CT_AIRB	5493002TTO3072KC6L60			BE 0402220594		Hewlett - Packard Belgium	BE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0001669_CT_AIRB	549300VI27GGJFIOCP26			BE 0440113348		INTERNATIONAL FINANCE CENTER CFE	BE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0001670_CT_AIRB	5493002RVRZ1S3CPUI26			BE 0428750985		ION BEAM APPLICATIONS S.A	BE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0001671_CT_AIRB	54930073JZQL85NE3817			BE 0222343301		IVERLEK	BE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0001672_CT_AIRB	549300YEC7519H8CBF72			BE 0473587751		J.C. General Services CVBA	BE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0001673_CT_AIRB	549300U0BLKP6Y8LPX16			BE 0404778426		Katoen Natie	BE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0001674_CT_AIRB	529900X1VAF3IXDZJ071					LE PEIGNE	BE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0001675_CT_AIRB	549300ROPVHSEKEMW107			BE 0807049797		LOCORAIL	BE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0001676_CT_AIRB	549300L6DOLPEQSOI005			BE 0405580655		MATEXI afkorting van MAATSCHAPPIJ TOT EXPLOITATIE IMMOBILIEN	BE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0001677_CT_AIRB	5493007JS0ZHJVBUWP18			BE 0456810810		MOBISTAR	BE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0001678_CT_AIRB	549300V3ES7BVGYNRZ58			BE 0413630071		N.V BESIX S.A	BE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0001679_CT_AIRB	529900P78BT1RIIYWY69			BE 0458885719		NUTRECO CAPITAL	BE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0001680_CT_AIRB	549300XHGK09MEWMOL68			BE 0419457296		Ontex bvba	BE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0001681_CT_AIRB	5299009CBE6VJXABZS81			BE 0436410522		RAFFINERIE TIRLEMONTOISE - TIENSE SUIKERRAFFINADERERIJ	BE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0001682_CT_AIRB	529900P4SONA6KVTRT86			BE 0428343981		RECTICEL INTERNATIONAL SERVICES	BE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0001683_CT_AIRB	529900LK4T42CNH2U882			BE 0434475767		S.B. MANAGEMENT AND SERVICES	BE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0001684_CT_AIRB	529900FTYUE9QOXMU884			BE 0434284638		SAINT-GOBAIN BENELUX	BE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0001685_CT_AIRB	549300CCKFF44A550J72			BE 0400747580		SARENS	BE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0001686_CT_AIRB	549300JTFH1WHCEMIN40			BE 0407139583		SD WORX	BE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0001687_CT_AIRB	HB7FFAZI0OMZ8PP8OE26			BE 0413330856		Society for Worldwide Interbank Financial Telecommunication	BE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0001688_CT_AIRB	213800IS5GA1OZ8RBM85			BE 0473416418		TELENET nv	BE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0001689_CT_AIRB	529900R7MYQQO8CHR962			BE 0403063902		TOTAL BELGIUM	BE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0001690_CT_AIRB	5299003N2SCVNU16O909			BE 0403079441		Total Petrochemicals & Refining SA/NV	BE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0001691_CT_AIRB	549300ZSTW3D1UXOXY91			BE 0412639681		TRACTEBEL ENGINEERING sa	BE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach

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010	020	030	040	050	060	070	080	090	100	110	120	130	140
LC_0001693_CT_AIRB	549300J5X4E65-PJHE355			BE 0464538245		VPK SERVICES	BE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0001694_CT_AIRB	5493002MUO-V04NSPT571	2796756-1				RBC INVESTOR SERVICES TRUST	CA	Large corporate sample	Other financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0001695_CT_AIRB	549300G6ZUFBJ-VLAJQ46					MERCURIA ENERGY TRADING SA	CH	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0001696_CT_AIRB	5299009K1FINA-RYDEC72					RENAULT FINANCE SA	CH	Large corporate sample	Other financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0001697_CT_AIRB	549300WZRVQ-ERM819Z90	1141987-6	CH02039235685			Schweizerische RÃ¼ckversicherungs-Gesellschaft AG	CH	Large corporate sample	Other financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0001698_CT_AIRB	52990031Q7PC-TSUSRW11	2820823-9	HRB40498			LBBW Dublin Management GmbH	DE	Large corporate sample	Other financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0001699_CT_AIRB	529900GH-E5268QPEOH13	2537992-6	HRB106727			LIDL IRELAND GMBH	DE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0001700_CT_AIRB	529900USFSZYP-S075O24	1144838-8	HRB3790			VOLKSWAGEN FINANCIAL SERVICES AG	DE	Large corporate sample	Other financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0001701_CT_AIRB	549300Y5BJOTC-MUYT658					ARCELORMITTAL TREASURY SNC	FR	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0001702_CT_AIRB	969500KY4MRV-CLM9HE48					EDF ENERGIES NOUVELLES	FR	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0001703_CT_AIRB	529900QI55ZLJ-VCMPA71					TOTAL CAPITAL	FR	Large corporate sample	Other financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0001704_CT_AIRB	2138006E2V-G89XLORJ06		02366682			YORKSHIRE WATER SERVICES LIMITED	GB	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0001705_CT_AIRB	549300BPQY-Q838KE1X51					UNIPEC ASIA COMPANY LIMITED	HK	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0001706_CT_AIRB	213800SKZTSE2-L1BII69					THAMES WATER UTILITIES CAYMAN FINANCE LIMITED	KY	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0001707_CT_AIRB	0YQH6LCEF474-UTUV4B96		KvK 34313428 0000			ENEL FINANCE INTERNATIONAL N.V.	NL	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0001708_CT_AIRB	4ME66GO1Q4-T87C52WS37		KvK 33134831 0000			GENERAL ELECTRIC INTERNATIONAL INC	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
GG_0001709_CT_AIRB					1310Z AR Equity	Argentina	AR	Sovereign sample	General Governments	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
GG_0001710_CT_AIRB					1525Z AU Equity	Australia	AU	Sovereign sample	General Governments	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
GG_0001711_CT_AIRB					1480Z AV Equity	Austria	AT	Sovereign sample	General Governments	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
GG_0001712_CT_AIRB					43886Z BD Equity	Bangladesh	BD	Sovereign sample	General Governments	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
GG_0001713_CT_AIRB					111136Z BB Equity	Belgium	BE	Sovereign sample	General Governments	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
GG_0001714_CT_AIRB					1323Z BZ Equity	Brazil	BR	Sovereign sample	General Governments	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
GG_0001715_CT_AIRB					129225Z BU Equity	Bulgaria	BG	Sovereign sample	General Governments	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
GG_0001716_CT_AIRB					80710Z CN Equity	Canada	CA	Sovereign sample	General Governments	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach

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010	020	030	040	050	060	070	080	090	100	110	120	130	140
GG_0001717_CT_AIRB					45793Z CI Equity	Chile	CL	Sovereign sample	General Governments	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
GG_0001718_CT_AIRB					PRCH CH Equity	China	CN	Sovereign sample	General Governments	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
GG_0001719_CT_AIRB					1153Z CB Equity	Colombia	CO	Sovereign sample	General Governments	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
GG_0001720_CT_AIRB					1040Z CP Equity	Czech Republic	CZ	Sovereign sample	General Governments	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
GG_0001721_CT_AIRB					1271Z DC Equity	Denmark	DK	Sovereign sample	General Governments	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
GG_0001722_CT_AIRB					1083Z EY Equity	Egypt	EG	Sovereign sample	General Governments	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
GG_0001723_CT_AIRB					1000Z ET Equity	Estonia	EE	Sovereign sample	General Governments	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
GG_0001724_CT_AIRB					1306Z FH Equity	Finland	FI	Sovereign sample	General Governments	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
GG_0001725_CT_AIRB					223727Z FP Equity	France	FR	Sovereign sample	General Governments	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
GG_0001726_CT_AIRB					3413Z GR Equity	Germany	DE	Sovereign sample	General Governments	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
GG_0001727_CT_AIRB					1004Z GA Equity	Greece	GR	Sovereign sample	General Governments	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
GG_0001728_CT_AIRB					1182Z HB Equity	Hungary	HU	Sovereign sample	General Governments	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
GG_0001729_CT_AIRB					1504Z IN Equity	India	IN	Sovereign sample	General Governments	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
GG_0001730_CT_AIRB					1133Z IJ Equity	Indonesia	ID	Sovereign sample	General Governments	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
GG_0001731_CT_AIRB					1266Z ID Equity	Ireland	IE	Sovereign sample	General Governments	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
GG_0001732_CT_AIRB					3343943Z IT Equity	Israel	IL	Sovereign sample	General Governments	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
GG_0001733_CT_AIRB					2103Z IM Equity	Italy	IT	Sovereign sample	General Governments	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
GG_0001734_CT_AIRB					JAPZ JP Equity	Japan	JP	Sovereign sample	General Governments	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
GG_0001735_CT_AIRB					1001Z KN Equity	Kenya	KE	Sovereign sample	General Governments	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
GG_0001736_CT_AIRB					3344606Z LR Equity	Latvia	LV	Sovereign sample	General Governments	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
GG_0001737_CT_AIRB					1092Z LH Equity	Lithuania	LT	Sovereign sample	General Governments	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
GG_0001738_CT_AIRB					1110Z LX Equity	Luxembourg	LU	Sovereign sample	General Governments	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
GG_0001739_CT_AIRB					1124Z MK Equity	Malaysia	MY	Sovereign sample	General Governments	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
GG_0001740_CT_AIRB					5753Z US Equity	Malta	MT	Sovereign sample	General Governments	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach

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010	020	030	040	050	060	070	080	090	100	110	120	130	140
GG_0001741_CT_AIRB					1426Z MM Equity	Mexico	MX	Sovereign sample	General Governments	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
GG_0001742_CT_AIRB					1096Z MC Equity	Morocco	MA	Sovereign sample	General Governments	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
GG_0001743_CT_AIRB					1533Z NA Equity	Netherlands	NL	Sovereign sample	General Governments	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
GG_0001744_CT_AIRB					46443Z NZ Equity	New Zealand	NZ	Sovereign sample	General Governments	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
GG_0001745_CT_AIRB					1233Z NO Equity	Norway	NO	Sovereign sample	General Governments	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
GG_0001746_CT_AIRB					279379Z PM Equity	Philippines	PH	Sovereign sample	General Governments	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
GG_0001747_CT_AIRB					1084Z PW Equity	Poland	PL	Sovereign sample	General Governments	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
GG_0001748_CT_AIRB					1174Z PL Equity	Portugal	PT	Sovereign sample	General Governments	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
GG_0001749_CT_AIRB					1089Z RO Equity	Romania	RO	Sovereign sample	General Governments	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
GG_0001750_CT_AIRB					4458Z RU Equity	Russia	RU	Sovereign sample	General Governments	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
GG_0001751_CT_AIRB					3344642Z AB Equity	Saudi Arabia	SA	Sovereign sample	General Governments	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
GG_0001752_CT_AIRB					1545Z SP Equity	Singapore	SG	Sovereign sample	General Governments	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
GG_0001753_CT_AIRB					1023Z SK Equity	Slovakia	SK	Sovereign sample	General Governments	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
GG_0001754_CT_AIRB					1091Z SV Equity	Slovenia	SI	Sovereign sample	General Governments	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
GG_0001755_CT_AIRB					50184Z SJ Equity	South Africa	ZA	Sovereign sample	General Governments	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
GG_0001756_CT_AIRB					ROKZ KS Equity	South Korea	KR	Sovereign sample	General Governments	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
GG_0001757_CT_AIRB					1841Z SM Equity	Spain	ES	Sovereign sample	General Governments	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
GG_0001758_CT_AIRB					204283Z EK Equity	Sudan	SD	Sovereign sample	General Governments	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
GG_0001759_CT_AIRB					1179Z SS Equity	Sweden	SE	Sovereign sample	General Governments	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
GG_0001760_CT_AIRB					344758Z SW Equity	Switzerland	CH	Sovereign sample	General Governments	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
GG_0001761_CT_AIRB					116657Z TT Equity	Taiwan	TW	Sovereign sample	General Governments	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
GG_0001762_CT_AIRB					1179Z TB Equity	Thailand	TH	Sovereign sample	General Governments	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
GG_0001763_CT_AIRB					114144Z TI Equity	Turkey	TR	Sovereign sample	General Governments	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
GG_0001764_CT_AIRB					1089Z UZ Equity	Ukraine	UA	Sovereign sample	General Governments	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach

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010	020	030	040	050	060	070	080	090	100	110	120	130	140
GG_0001765_CT_AIRB					3344698Z UH Equity	United Arab Emirates	AE	Sovereign sample	General Governments	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
GG_0001766_CT_AIRB					6152Z LN Equity	United Kingdom	GB	Sovereign sample	General Governments	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
GG_0001768_CT_AIRB					3352Z US Equity	United States	US	Sovereign sample	General Governments	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
GG_0001769_CT_AIRB					1069Z VC Equity	Venezuela	VE	Sovereign sample	General Governments	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
GG_0001770_CT_AIRB					231715Z VN Equity	Vietnam	VN	Sovereign sample	General Governments	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
GG_0001771_CT_AIRB	ZTMSNXROF84-AHWJNKQ93					INTERNATIONAL BANK FOR RECONSTRUCTION AND DEVELOPMENT	US	Sovereign sample	General Governments	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
GG_0001772_CT_AIRB	QKL54NQY28T-CDAI75F60					INTERNATIONAL FINANCE CORPORATION	US	Sovereign sample	General governments	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
IN_0001773_CT_AIRB	BFXS5XCH7N0-Y05NIXW11				3531454Z NA EQUITY	ABN Amro	NL	Institutions sample	Credit institutions	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
IN_0001774_CT_AIRB				CNE100000Q43	1288 HK EQUITY	Agricultural Bank of China	CN	Institutions sample	Credit institutions	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
IN_0001775_CT_AIRB	3U8WV1YX2VM-UHH7Z1Q21			IE0000197834	ALBK ID EQUITY	ALLIED IRISH BANKS PLC	IE	Institutions sample	Credit institutions	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
IN_0001776_CT_AIRB	5299009N55YR-QC69CN08			GRS015013006	ALPHA GA EQUITY	Alpha Bank	GR	Institutions sample	Credit institutions	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
IN_0001777_CT_AIRB	JHE42UYNWWT-JB8YTTU19			AU000000ANZ3	ANZ AU EQUITY	ANZ	AU	Institutions sample	Credit institutions	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
IN_0001778_CT_AIRB	549300CTUU1R-FXHQJE44			US0594603039	BBD US EQUITY	Banco Bradesco	BR	Institutions sample	Credit institutions	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
IN_0001779_CT_AIRB	JU1U6S0DG9YL-T7N8ZV32			PTBCP0AM0007	BCP PL EQUITY	BANCO COMERCIAL PORTUGUÊS, SA (BCP OR MILLENNIUM BCP)	PT	Institutions sample	Credit institutions	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
IN_0001780_CT_AIRB	QE0Q0253K88Y-AGNPE356			BRBBASACNOR3	BBAS3 BZ EQUITY	Banco Do Brasil	BR	Institutions sample	Credit institutions	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
IN_0001781_CT_AIRB	5493006P8PDB-I8LC0O96			IT0005002883	BP IM EQUITY	Banco Popolare	IT	Institutions sample	Credit institutions	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
IN_0001782_CT_AIRB	9DJT3UXIJIZJI4-WXO774			US0605051046	BAC US EQUITY	Bank of America Corp.	US	Institutions sample	Credit institutions	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
IN_0001783_CT_AIRB	54930053HGCF-WVHYZX42			CNE1000001Z5	3988 HK EQUITY	Bank of China	CN	Institutions sample	Credit institutions	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
IN_0001784_CT_AIRB				CNE100000205	3328 HK EQUITY	Bank of Communications	CN	Institutions sample	Credit institutions	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
IN_0001785_CT_AIRB	CO6GC26LCGG-RTUESIP55			HK0023000190	23 HK EQUITY	Bank of East Asia Ltd.	HK	Institutions sample	Credit institutions	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
IN_0001786_CT_AIRB	Q2GQA2KF6X-J24W42G291			IE0030606259	BKIR ID EQUITY	BANK OF IRELAND	IE	Institutions sample	Credit institutions	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
IN_0001787_CT_AIRB	NQQ6HPCNCC-U6TUTQYE16			CA0636711016	BMO CN EQUITY	Bank of Montreal	CA	Institutions sample	Credit institutions	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
IN_0001788_CT_AIRB	WFLLPEPC7FZX-ENRZV188			US0640581007	BK US EQUITY	Bank of New York Mellon Corp.	US	Institutions sample	Credit institutions	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
IN_0001789_CT_AIRB	L3I9ZG2KFGX-Z61BMYR72			CA0641491075	BNS CN EQUITY	Bank of Nova Scotia	CA	Institutions sample	Credit institutions	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach

Counterparty code	Legal entity identifier (LEI)	Credit register code	Commercial register code	ISIN code	Bloomberg ticker	Name	Geographical area	Portfolio name	Sector of counterparty	Type of exposure	Type of facility	Type of risk	Regulatory approach
010	020	030	040	050	060	070	080	090	100	110	120	130	140
IN_0001790_CT_AIRB	549300685QG7-DJS55M76			ES0113307021	BKIA SM EQUITY	Bankia	ES	Institutions sample	Credit institutions	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
IN_0001791_CT_AIRB	VWMYAEQSTOP-NV0SUGU82			ES0113679I37	BKT SM EQUITY	BANKINTER	ES	Institutions sample	Credit institutions	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
IN_0001792_CT_AIRB	G5GSEF7VJP5I7-OUK5573			GB0031348658	BARC LN EQUITY	Barclays Plc	GB	Institutions sample	Credit institutions	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
IN_0001794_CT_AIRB	VDYMYTQGZZ6-DU0912C88	1103165-5			BLGZ GR EQUITY	Bayerische Landesbank	DE	Institutions sample	Credit institutions	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
IN_0001795_CT_AIRB	K8MS7FD7N5Z2-WQ51AZ71			ES0113211835	BBVA SM EQUITY	BBVA	ES	Institutions sample	Credit institutions	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
IN_0001796_CT_AIRB	A5GWLFH3KM7-YV2SFQL84				CCBG BB EQUITY	Belfius (Ex-Dexia bank)	BE	Institutions sample	Credit institutions	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
IN_0001797_CT_AIRB	R0MUWSFPU8M-PRO8K5P83			FR0000131104	BNP FP EQUITY	BNP Paribas	FR	Institutions sample	Credit institutions	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
IN_0001798_CT_AIRB	9695005MSX1O-YEMGDF46				3692594z fp equity	BPCE	FR	Institutions sample	Credit institutions	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
IN_0001799_CT_AIRB	7CUNS533WID6-K7DGFI87			ES0140609019	CABK SM EQUITY	CaixaBank	ES	Institutions sample	Credit institutions	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
IN_0001800_CT_AIRB	2IGI19DL77OX0-HC3ZE78			CA1360691010	CM CN EQUITY	Canadian Imperial Bank of Commerce	CA	Institutions sample	Credit institutions	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
IN_0001801_CT_AIRB				CNE1000001Q4	998 HK EQUITY	China CITIC Bank	CN	Institutions sample	Credit institutions	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
IN_0001802_CT_AIRB	5493001KQW6-DM7KEDR62			CNE1000002H1	939 HK EQUITY	China Construction	CN	Institutions sample	Credit institutions	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
IN_0001803_CT_AIRB				CNE100000SL4	601818 CH EQUITY	China Everbright Bank	CN	Institutions sample	Credit institutions	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
IN_0001804_CT_AIRB	549300MKO5-B60FFIHF58			CNE1000002M1	3968 HK EQUITY	China Merchants Bank	CN	Institutions sample	Credit institutions	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
IN_0001805_CT_AIRB	549300HBUGSQ-D1VCXG94			CNE100000HF9	1988 HK EQUITY	China Minsheng Banking Corp., Ltd.	CN	Institutions sample	Credit institutions	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
IN_0001806_CT_AIRB	6SHGI4ZSSLCXX-QSBB395			US1729674242	C US EQUITY	Citigroup	US	Institutions sample	Credit institutions	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
IN_0001807_CT_AIRB	851WYGNLUQL-FZBSYGB56	1106139-7		DE000CBK1001	CBK GY EQUITY	Commerzbank	DE	Institutions sample	Credit institutions	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
IN_0001808_CT_AIRB	MSFSBD3QN1GS-N7Q6C537			AU000000CBA7	CBA AU EQUITY	Commonwealth	AU	Institutions sample	Credit institutions	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
IN_0001809_CT_AIRB	969500TJ5KRTC-JQWXH05			FR0000045072	ACA FP EQUITY	Crédit Agricole	FR	Institutions sample	Credit institutions	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
IN_0001810_CT_AIRB	9695000CG7-B84NLR5984				CMUT FP EQUITY	Crédit Mutuel	FR	Institutions sample	Credit institutions	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
IN_0001811_CT_AIRB	ANGGYXNX0JL-X3X63JN86			CH0012138530	CSGN VX EQUITY	Credit Suisse	CH	Institutions sample	Credit institutions	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
IN_0001812_CT_AIRB	MAES062Z21O4-RZ2U7M96			DK0010274414	DANSKE DC EQUITY	Danske Bank	DK	Institutions sample	Credit institutions	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
IN_0001813_CT_AIRB	7LTWFZYICNS-X8D621K86	1106989-5		DE0005140008	DBk GY EQUITY	Deutsche Bank	DE	Institutions sample	Credit institutions	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
IN_0001814_CT_AIRB	549300GKFG0R-YRRQ1414			NO0010031479	DNB NO EQUITY	DNB NOR	NO	Institutions sample	Credit institutions	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach

Counterparty code	Legal entity identifier (LEI)	Credit register code	Commercial register code	ISIN code	Bloomberg ticker	Name	Geographical area	Portfolio name	Sector of counterparty	Type of exposure	Type of facility	Type of risk	Regulatory approach
010	020	030	040	050	060	070	080	090	100	110	120	130	140
IN_0001815_CT_AIRB	529900HNOA-A1KXQJUQ27	1107041-4		DE0008343104	DGBK GR EQUITY	DZ BANK AG Deutsche Zentral-Genossenschaftsbank	DE	Institutions sample	Credit institutions	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
IN_0001816_CT_AIRB	JEUVK5RWVJE-N8W0C9M24			GRS323003004	EUROB GA EQUITY	EFG EUROBANK ERGASIAS	GR	Institutions sample	Credit institutions	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
IN_0001817_CT_AIRB	PQOH26KWDF7-CG10L6792			AT0000652011	EBS AV EQUITY	Erste Group Bank AG	AT	Institutions sample	Credit institutions	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
IN_0001818_CT_AIRB	549300GGF3CS-CFS5UT61			PTBES0AM0007	BES PL EQUITY	ESPÍRITO SANTO FINANCIAL GROUP, SA (ESFG)	PT	Institutions sample	Credit institutions	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
IN_0001819_CT_AIRB	THRNG6BD57P9-QWTQLG42			US3167731005	FITB US EQUITY	Fifth Third Bancorp	US	Institutions sample	Credit institutions	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
IN_0001820_CT_AIRB	784F5XWPLTW-KTBV3E584			US38141G1040	GS US EQUITY	Goldman Sachs Group	US	Institutions sample	Credit institutions	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
IN_0001821_CT_AIRB	MLU0ZO3ML4L-N2LL2TL39			GB0005405286	HSBA LN EQUITY	HSBC Holdings	GB	Institutions sample	Credit institutions	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
IN_0001823_CT_AIRB				CNE000001QZ7	601166 CH EQUITY	Industrial Bank of China	CN	Institutions sample	Credit institutions	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
IN_0001824_CT_AIRB	5493002ERZU2-K9PZDL40			CNE1000003G1	1398 HK EQUITY	Industrial Commercial Bank of China	CN	Institutions sample	Credit institutions	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
IN_0001825_CT_AIRB	3TK20IVIUJ8J3Z-U0QE75			NL0000303600	INGA NA EQUITY	ING	NL	Institutions sample	Credit institutions	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
IN_0001826_CT_AIRB	2W8N8UU78PM-DQKZENC08			IT0000072618	ISP IM EQUITY	Intesa	IT	Institutions sample	Credit institutions	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
IN_0001827_CT_AIRB	635400DTNHVY-GZODKQ93				ILOA ID EQUITY	Permanent TSB Group Holdings Plc	IE	Institutions sample	Credit institutions	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
IN_0001828_CT_AIRB	BZO2P8KHO2-O10H5QQ663			BRITUBACNPR1	ITUB4 BZ EQUITY	Itaú Unibanco Holding	BR	Institutions sample	Credit institutions	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
IN_0001829_CT_AIRB	8I5DZWZKVSZ-I1NUHU748			US46625H1005	JPM US EQUITY	JPMorgan Chase & Co.	US	Institutions sample	Credit institutions	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
IN_0001830_CT_AIRB	3M5E1GQGK-L17HI6CPN30			DK0010307958	JYSK DC EQUITY	Jyske Bank	DK	Institutions sample	Credit institutions	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
IN_0001831_CT_AIRB	213800X3Q9LS-AKRUWY91			BE0003565737	KBC BB EQUITY	KBC	BE	Institutions sample	Credit institutions	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
IN_0001832_CT_AIRB	549300XXMOJSI-W8P4769			KR7060000007	060000 KS EQUITY	Kookmin Bank	KR	Institutions sample	Credit institutions	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
IN_0001833_CT_AIRB	B81CK4ES-I35472RHJ606	1001144-3			2525Z GR EQUITY	Landesbank Baden-Württemberg	DE	Institutions sample	Credit institutions	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
IN_0001834_CT_AIRB	549300PPXHE-U2JF0AM85			GB0008706128	LLOY LN EQUITY	Lloyds Banking Group	GB	Institutions sample	Credit institutions	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
IN_0001836_CT_AIRB	4ZHCHI4KYZG2-WVRT8631			AU000000MQG1	MQG AU EQUITY	Macquarie	AU	Institutions sample	Credit institutions	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
IN_0001837_CT_AIRB	PSNL19R2RXX5-U3QWHI44	1012492	343508	IT0000062957	mb im equity	Mediobanca SpA	IT	Institutions sample	Credit institutions	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
IN_0001838_CT_AIRB				JP3902900004	8306 JP EQUITY	Mitsubishi UFJ Financial Group	JP	Institutions sample	Credit institutions	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
IN_0001839_CT_AIRB	RB0PEZSDGCO3-JS6CEU02			JP3885780001	8411 JP EQUITY	Mizuho Financial Group	JP	Institutions sample	Credit institutions	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
IN_0001840_CT_AIRB	J4CP7MHCXR8D-AQMKIL78			IT0001334587	BMPS IM EQUITY	Monte Dei Paschi	IT	Institutions sample	Credit institutions	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach

Counterparty code	Legal entity identifier (LEI)	Credit register code	Commercial register code	ISIN code	Bloomberg ticker	Name	Geographical area	Portfolio name	Sector of counterparty	Type of exposure	Type of facility	Type of risk	Regulatory approach
010	020	030	040	050	060	070	080	090	100	110	120	130	140
IN_0001841_CT_AIRB	IGJSJL3JD5P30I6-NJZ34			US6174464486	MS US EQUITY	Morgan Stanley	US	Institutions sample	Credit institutions	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
IN_0001842_CT_AIRB	F8SB4JFBSYQFR-QEH3Z21			AU000000NAB4	NAB AU EQUITY	National Australia Bank	AU	Institutions sample	Credit institutions	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
IN_0001843_CT_AIRB	549300XFX12-G42QIKN82				0916972D LN EQUITY	Nationwide Building Society	GB	Institutions sample	Credit institutions	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
IN_0001845_CT_AIRB	549300B3CEAH-YG7K8164			JP3762600009	8604 JP EQUITY	Nomura Holdings	JP	Institutions sample	Credit institutions	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
IN_0001846_CT_AIRB	DSNHHQ2B9X5-N6OUJ1236	1124864-8			2531Z GR EQUITY	Norddeutsche Landesbank	DE	Institutions sample	Credit institutions	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
IN_0001847_CT_AIRB	6SCPQ280AIY8E-P3XFW53			SE0000427361	NDA SS EQUITY	Nordea	SE	Institutions sample	Credit institutions	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
IN_0001848_CT_AIRB	549300GLF98-S992BC502			US6658591044	NTRS US EQUITY	Northern Trust Corp.	US	Institutions sample	Credit institutions	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
IN_0001849_CT_AIRB	7437003B5WFB-OIEFY714					OP Osuuskunta	FI	Institutions sample	Credit institutions	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
IN_0001850_CT_AIRB	CFGNEKW0-P8842LEUIA51			US6934751057	PNC US EQUITY	PNC Financial Services Group	US	Institutions sample	Credit institutions	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
IN_0001851_CT_AIRB	DG3RU1DBUFH-T4ZF9WN62				682055Z NA EQUITY	Rabobank	NL	Institutions sample	Credit institutions	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
IN_0001852_CT_AIRB	EVOYOND2GG-P3UHGGE885			AT0000606306	RBI AV EQUITY	Raiffeisen Zentralbank Österreich AG	AT	Institutions sample	Credit institutions	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
IN_0001853_CT_AIRB	ES7IP3U3RHIG-C71XBU11			CA7800871021	RY CN EQUITY	Royal Bank of Canada	CA	Institutions sample	Credit institutions	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
IN_0001854_CT_AIRB	2138005O9XJIJ-N4JPN90			GB00B7T77214	RBS LN EQUITY	Royal Bank of Scotland	GB	Institutions sample	Credit institutions	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
IN_0001856_CT_AIRB	5493006QMFD-DMYWIAM13			ES0113900J37	SAN SM EQUITY	Santander	ES	Institutions sample	Credit institutions	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
IN_0001857_CT_AIRB	549300WE6TA-F5EEWQS81			RU0009029540	SBER RX EQUITY	Sberbank	RU	Institutions sample	Credit institutions	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
IN_0001858_CT_AIRB	F3JS33DEI6XQ4-ZBPTN86			SE0000148884	SEBA SS EQUITY	SEB	SE	Institutions sample	Credit institutions	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
IN_0001859_CT_AIRB				CNE0000011B7	600000 CH EQUITY	Shanghai Pudong Development Bank	CN	Institutions sample	Credit institutions	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
IN_0001860_CT_AIRB	O2RNE8IBXP4-R0TD8PU41			FR0000130809	GLE FP EQUITY	Société Générale	FR	Institutions sample	Credit institutions	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
IN_0001861_CT_AIRB	U4LOSYZ7YG4-W3S5F2G91			GB0004082847	STAN LN EQUITY	Standard Chartered Group	GB	Institutions sample	Credit institutions	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
IN_0001863_CT_AIRB	5493001JZ37UB-BZF6L49			INE062A01012	SBIN IN EQUITY	State Bank of India	IN	Institutions sample	Credit institutions	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
IN_0001864_CT_AIRB	549300ZFEEJ2I-P5VME73			US8574771031	STT US EQUITY	State Street Corp	US	Institutions sample	Credit institutions	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
IN_0001865_CT_AIRB				JP3890350006	8316 JP EQUITY	Sumitomo Mitsui Financial Group	JP	Institutions sample	Credit institutions	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
IN_0001866_CT_AIRB	7E1PDLW1JL6T-S0BS1G03			US8679141031	STI US EQUITY	SunTrust Banks Inc.	US	Institutions sample	Credit institutions	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
IN_0001867_CT_AIRB	NHBDILHZTYCN-BV5UYZ31			SE0000193120	SHBA SS EQUITY	Svenska Handelsbanken	SE	Institutions sample	Credit institutions	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach

Counterparty code	Legal entity identifier (LEI)	Credit register code	Commercial register code	ISIN code	Bloomberg ticker	Name	Geographical area	Portfolio name	Sector of counterparty	Type of exposure	Type of facility	Type of risk	Regulatory approach
010	020	030	040	050	060	070	080	090	100	110	120	130	140
IN_0001868_CT_AIRB	M312WZV08Y7-LYUC71685			SE0000242455	SWEDA SS EQUITY	Swedbank	SE	Institutions sample	Credit institutions	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
IN_0001869_CT_AIRB	GP5DT10VX1Q-RQUKVBK64			DK0010311471	SYDB DC EQUITY	Sydbank	DK	Institutions sample	Credit institutions	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
IN_0001870_CT_AIRB					NORZ JP EQUITY	The Norinchukin Bank	JP	Institutions sample	Credit institutions	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
IN_0001871_CT_AIRB	PT3QB789TSUI-DF371261			CA8911605092	TD CN EQUITY	Toronto-Dominion Bank	CA	Institutions sample	Credit institutions	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
IN_0001872_CT_AIRB	N1GZ7BBF3NP8-GI976H15			US9029733048	USB US EQUITY	U.S. Bancorp	US	Institutions sample	Credit institutions	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
IN_0001873_CT_AIRB	81560097964C-BDAED282				UBI IM EQUITY	UBI Banca	IT	Institutions sample	Credit institutions	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
IN_0001874_CT_AIRB	BFM8T61CT2L1-QCEMIK50			CH0024899483	UBSN VX EQUITY	UBS	CH	Institutions sample	Credit institutions	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
IN_0001875_CT_AIRB	549300TRUW-O2CD2G5692			IT0004781412	UCG IM EQUITY	Unicredit	IT	Institutions sample	Credit institutions	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
IN_0001876_CT_AIRB	IO66REGK3RCB-AMA8HR66			SG1M31001969	UOB SP EQUITY	United Overseas Bank Ltd.	SG	Institutions sample	Credit institutions	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
IN_0001877_CT_AIRB				RU000A0JP5V6	VTBR RX EQUITY	VTB Bank	RU	Institutions sample	Credit institutions	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
IN_0001878_CT_AIRB	PBLD0EJDB5FW-OLXP3B76			US9497461015	WFC US EQUITY	Wells Fargo & Company	US	Institutions sample	Credit institutions	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
IN_0001879_CT_AIRB	EN5TNI6CI43VE-PAMHL14			AU000000WBC1	WBC AU EQUITY	Westpac	AU	Institutions sample	Credit institutions	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
IN_0001880_CT_AIRB				KR7053000006	053000 ks equity	Woori Finance Holding	KR	Institutions sample	Credit institutions	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
IN_0001881_CT_AIRB	2138002Y3WM-K6RZS8H90					NATIONAL BANK OF ABU DHABI	AE	Institutions sample	Credit institutions	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
IN_0001882_CT_AIRB	A6NZLYKYN1U-V7VVGFX65			BE 0404453574		Argenta Spaarbank NV/SA	BE	Institutions sample	Credit institutions	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
IN_0001883_CT_AIRB	529900WPR59S-SV2AOJ29			BE 0414392710		BNP Paribas Fortis Factor	BE	Institutions sample	Credit institutions	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
IN_0001884_CT_AIRB	KGCEPHLVVKVR-ZYO1T647			BE 0403199702		BNP PARIBAS FORTIS SA/NV	BE	Institutions sample	Credit institutions	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
IN_0001885_CT_AIRB	549300OZ46BR-LZ8Y6F65			BE 0429875591		Euroclear Bank SA/NV	BE	Institutions sample	Credit institutions	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
IN_0001886_CT_AIRB	JLS56RAMYQZE-CFUF2G44			BE 0403200393		ING BELGIUM SA/NV	BE	Institutions sample	Credit institutions	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
IN_0001887_CT_AIRB	5493008QOC-P58OLEN998			BE 0404453475		Investar	BE	Institutions sample	Other financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
IN_0001888_CT_AIRB	6B2PBRV1FCJD-MR45RZ53			BE 0462920226		KBC BANK NV	BE	Institutions sample	Credit institutions	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
IN_0001889_CT_AIRB	Q5BP2UEQ48-R75BOTCB92					Ceskoslovenska obchodni banka as	CZ	Institutions sample	Credit institutions	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
IN_0001890_CT_AIRB	KR6LSKV3BTSJR-D41IF75	2900164-1	64948242			UNICREDIT CZ/SK PRA	CZ	Institutions sample	Credit institutions	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
IN_0001891_CT_AIRB	2ZCNRR8UK83-OBTEK2170	1103210-9	HRB42148			Unicredit Bank AG	DE	Institutions sample	Credit institutions	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach

Counterparty code	Legal entity identifier (LEI)	Credit register code	Commercial register code	ISIN code	Bloomberg ticker	Name	Geographical area	Portfolio name	Sector of counterparty	Type of exposure	Type of facility	Type of risk	Regulatory approach
010	020	030	040	050	060	070	080	090	100	110	120	130	140
IN_0001892_CT_AIRB	529900GJD3OQ-LRZCKW37	1134792-9	HRB1819			VOLKSWAGEN BANK GMBH	DE	Institutions sample	Credit institutions	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
IN_0001893_CT_AIRB	CXW2O4H2U3-MBVXMY1773					NORDEA BANK FINLAND PLC	FI	Institutions sample	Credit institutions	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
IN_0001894_CT_AIRB	969500VHCVG-OH0RM3X42					AXA CORPORATE SOLUTIONS ASSURANCE	FR	Institutions sample	Other financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
IN_0001895_CT_AIRB	549300WCGB70-D06XZS54					BNP Paribas Securities Services	FR	Institutions sample	Credit institutions	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
IN_0001896_CT_AIRB	1VUV7VQFKUO-QSJ21A208					CREDIT AGRICOLE CORPORATE AND INVESTMENT BANK	FR	Institutions sample	Credit institutions	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
IN_0001897_CT_AIRB	F4G136OIPBYN-D1F41110					DEXIA CREDIT LOCAL	FR	Institutions sample	Credit institutions	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
IN_0001898_CT_AIRB	KX1WK48MPD4-Y2NCUIZ63					NATIXIS SA	FR	Institutions sample	Credit institutions	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
IN_0001899_CT_AIRB	QP3XKRKS0CX2-T3O07L95		02857033			CARGILL GLOBAL FUNDING PLC	GB	Institutions sample	Other financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
IN_0001900_CT_AIRB	549300ZT0RVW-CG8T4L55		03196171			CLERICAL MEDICAL INVESTMENT GROUP LTD	GB	Institutions sample	Other financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
IN_0001901_CT_AIRB	TXDSU46SXBWI-GJ8G8E98		00995939			RBC EUROPE	GB	Institutions sample	Credit institutions	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
IN_0001902_CT_AIRB	0LC1OXN013FU-KQASJB58	1466050-0				ROYAL BANK OF CANADA (CHANNEL ISLAND) LIMITED	GG	Institutions sample	Credit institutions	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
IN_0001903_CT_AIRB	2HI3YI5320L3R-W6NJ957	1116658-4				THE HONGKONG AND SHA	HK	Institutions sample	Credit institutions	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
IN_0001904_CT_AIRB	N1FBEDJ5J41VK-ZLO2475				3445100Z ID Equity	CITIBANK EUROPE PLC	IE	Institutions sample	Credit institutions	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
IN_0001905_CT_AIRB	HRRVUBV0X-N84YQZT6245			XS0227637500		DEPFA BANK PLC-DUBLIN HEAD OFFICE	IE	Institutions sample	Credit institutions	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
IN_0001906_CT_AIRB	EQYXK86SF381-Q21S3020				3459384Z LN Equity	MERRILL LYNCH INTERNATIONAL BANK LIMITED	IE	Institutions sample	Credit institutions	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
IN_0001907_CT_AIRB	549300F99IL9YJ-DWH369	1105105-9				HSBC BANK MIDDLE EAST LIMITED	JE	Institutions sample	Credit institutions	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
IN_0001908_CT_AIRB	C3GTMMZIHM-Y46P4OIX74	1123361-6	019901008846			THE BANK OF TOKYO-MITSUBISHI UFJ LTD-TOKYO HEAD OFFICE	JP	Institutions sample	Credit institutions	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
IN_0001909_CT_AIRB	549300OL514R-A0SXJJ44		B9248			CLEARSTREAM BANKING S.A.	LU	Institutions sample	Credit institutions	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
IN_0001910_CT_AIRB	5493006YXS1-U5GIHE750					European Investment Bank	LU	Institutions sample	Credit institutions	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
IN_0001911_CT_AIRB	549300X34UUB-DEUL1Z91				XHB GR EQUITY	HSBC BANK MALTA PLC	MT	Institutions sample	Credit institutions	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
IN_0001912_CT_AIRB	G8ZTNESVNK-W4NN761W05		KvK 33170459 0000			ABN AMRO CLEARING BANK NV	NL	Institutions sample	Other financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
IN_0001913_CT_AIRB	X3CZP3CK64YB-HON1LE12		KvK 33002587 1594			THE ROYAL BANK OF SCOTLAND NV-AMSTERDAM HEAD OFFICE	NL	Institutions sample	Credit institutions	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
IN_0001914_CT_AIRB	HZSN7FQBPO5I-EWYIGC72					ANZ BANK NEW ZEALAND LTD-AUCKLAND HEAD OFFICE	NZ	Institutions sample	Credit institutions	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
IN_0001915_CT_AIRB	54930044PULM-ORCKB765					SAUDI ARABIAN MONETARY AGENCY	SA	Institutions sample	Central banks	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach

Counterparty code	Legal entity identifier (LEI)	Credit register code	Commercial register code	ISIN code	Bloomberg ticker	Name	Geographical area	Portfolio name	Sector of counterparty	Type of exposure	Type of facility	Type of risk	Regulatory approach
010	020	030	040	050	060	070	080	090	100	110	120	130	140
IN_0001916_CT_AIRB	CWZ8NZDH5SK-Y12Q4US31					Citibank AS	TR	Institutions sample	Credit institutions	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
IN_0001917_CT_AIRB	B4TYDEB6GKM-ZO031MB27					Bank of America NA	US	Institutions sample	Credit institutions	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
IN_0001918_CT_AIRB	HPFHU0OQ28-E4N0NFVK49					BANK OF NEW YORK MELLON	US	Institutions sample	Credit institutions	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
IN_0001919_CT_AIRB	E57ODZWZ7F-F32TWEFA76					Citibank NA	US	Institutions sample	Credit institutions	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
IN_0001920_CT_AIRB	7H6GLXDRUGQ-FU57RNE97		KvK 33278302 0000			JPMorgan Chase Bank N	US	Institutions sample	Credit institutions	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
IN_0001921_CT_AIRB	571474TGEMM-WANRLN572	1203023-5				STATE STREET BANK AND TRUST COMPANY BOSTON - MASSACHUSETTS	US	Institutions sample	Credit institutions	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach
LC_0000001_CT_SLSC		1040	58237v		0296104D AV EQUITY	ALPINE Bau GmbH	AT	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria
LC_0000002_CT_SLSC	5299005VO3G-J18GL5F14	8670870	310593f			AMAG Austria Metall AG	AT	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria
LC_0000003_CT_SLSC	549300VZKC61I-R5U8G96	26972	50935f	AT0000730007	ANDR AV EQUITY	ANDRITZ AG	AT	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria
LC_0000004_CT_SLSC	529900LMTI8YS-E62EI88				LHA GF Equity	AUSTRIAN AIRLINES AG	AT	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria
LC_0000005_CT_SLSC	5299004QD601-B8U1HD44	131830	109445z			Austrian Gaming Industries GmbH	AT	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria
LC_0000006_CT_SLSC	529900J7EWWG-Q375DL84	2410	53507m			AVL List GmbH	AT	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria
LC_0000007_CT_SLSC		226424	58036y			Bauunternehmung Granit Gesellschaft m.b.H.	AT	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria
LC_0000008_CT_SLSC		160431	89102h			BENE AG	AT	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria
LC_0000009_CT_SLSC	529900ZAFSOB-VFCKF263		319670d		0456855D AV EQUITY	Benteler International Aktiengesellschaft	AT	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria
LC_0000010_CT_SLSC	5299000SY4448-XU04857	847216	86959g			CAG Holding GmbH	AT	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria
LC_0000011_CT_SLSC	5299003V84MV-B5A3C324	5762600	231192p			CARBONES HOLDING GMBH	AT	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria
LC_0000012_CT_SLSC	529900G8XM6-H1XVZBJ73	67504	99639d			Casinos Austria Aktiengesellschaft	AT	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria
LC_0000013_CT_SLSC	529900VN62-L73X2OJX85	5200326	212163f			conwert Immobilien Invest SE	AT	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria
LC_0000014_CT_SLSC		7161956	270027z			DCM DECOmetal GmbH	AT	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria
LC_0000015_CT_SLSC		76350	67493f			dm drogerie markt GmbH	AT	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria
LC_0000016_CT_SLSC	5299002NFQKO-BT1E8569	3570614	156765m			DO & CO Aktiengesellschaft	AT	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria
LC_0000017_CT_SLSC	5299004ARAO-QMGTWCI13	125709	70342w			Doppelmayr Seilbahnen GmbH	AT	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria
LC_0000018_CT_SLSC	54930060U4XO-VED1T359	5536812	223028h			EconGas GmbH	AT	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria

Counterparty code	Legal entity identifier (LEI)	Credit register code	Commercial register code	ISIN code	Bloomberg ticker	Name	Geographical area	Portfolio name	Sector of counterparty	Type of exposure	Type of facility	Type of risk	Regulatory approach
010	020	030	040	050	060	070	080	090	100	110	120	130	140
LC_0000019_CT_SLSC	529900WJZJAE-I0VBLP60					Egger Holzwerkstoffe GmbH	AT	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria
LC_0000020_CT_SLSC	52990048A4N0-S24VG982	159026	42973x			Eglo Leuchten GmbH	AT	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria
LC_0000021_CT_SLSC	529900N8OA1G-VSR5R946	30988	76532y			Energie AG Oberösterreich	AT	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria
LC_0000022_CT_SLSC	529900BMPGUG-AFYYAV45	6106	126805d			Energie Burgenland AG	AT	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria
LC_0000023_CT_SLSC	529900WID59-A60HHYX13	2795493	145825z			Erber Aktiengesellschaft	AT	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria
LC_0000024_CT_SLSC	529900P4JZBFE-VNEAE60				EVN AV Equity	EVN AG	AT	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria
LC_0000025_CT_SLSC		9907106	347483f			Felbermayr Holding GmbH	AT	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria
LC_0000026_CT_SLSC	549300FQ2ILB-H7DJ6I45	1754530	42984m			Flughafen Wien Aktiengesellschaft	AT	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria
LC_0000027_CT_SLSC	529900RJAN0L-NMW7Q775	1312138	89381v			HABAU Hoch- und Tiefbaugesellschaft m.b.H.	AT	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria
LC_0000028_CT_SLSC	5299000X53SA-WQMDFF06	58114	26451z			Hofer Kommanditgesellschaft	AT	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria
LC_0000029_CT_SLSC		1640348	47654f			Hyundai Import Gesellschaft m.b.H.	AT	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria
LC_0000030_CT_SLSC	529900RQJADH-H91ABP14	2777363	144991y			Infineon Technologies Austria AG	AT	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria
LC_0000031_CT_SLSC	529900DSSMPI-R6R3GO43	130311	64543t			J. u. A. Frischeis Gesellschaft m.b.H.	AT	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria
LC_0000032_CT_SLSC	5299008ARRNJF-PBNTM78	4155033	178368g			Kapsch BusinessCom AG	AT	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria
LC_0000033_CT_SLSC	529900A9NX1T-M65N4176	21369	99133i			KELAG-Kärntner Elektrizitäts-Aktiengesellschaft	AT	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria
LC_0000034_CT_SLSC		1376136	94579m			Leiner Immobilien GmbH	AT	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria
LC_0000035_CT_SLSC		25798	32725a			Leyrer + Graf Baugesellschaft m.b.H.	AT	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria
LC_0000036_CT_SLSC		1216520	106825x			Management Trust Holding Aktiengesellschaft	AT	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria
LC_0000037_CT_SLSC	529900JYVV57-QBKV9G11	1991078	35673k			MFC Commodities GmbH	AT	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria
LC_0000038_CT_SLSC	529900WFARKZ-GRCQ8652					MONTANA TECH COMPONENTS GMBH	AT	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria
LC_0000039_CT_SLSC	213800CUW-J54846X6779	1760513	40450k			Montanwerke Brixlegg Aktiengesellschaft	AT	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria
LC_0000040_CT_SLSC	529900UUANU-J60MNMX97		71396w		7716424Z AV EQUITY	ÖBB - Infrastruktur Aktiengesellschaft	AT	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria
LC_0000041_CT_SLSC	529900UOHX-Z1BIORCV04	6467385	248742y			ÖBB-Personenverkehr Aktiengesellschaft	AT	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria
LC_0000042_CT_SLSC	529900B76VL5-KG71J029	6515541	250198p			ÖBB-Postbus GmbH	AT	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria

Counterparty code	Legal entity identifier (LEI)	Credit register code	Commercial register code	ISIN code	Bloomberg ticker	Name	Geographical area	Portfolio name	Sector of counterparty	Type of exposure	Type of facility	Type of risk	Regulatory approach
010	020	030	040	050	060	070	080	090	100	110	120	130	140
LC_0000043_CT_SLSC	529900UZY47T-EIFNF978	6496644	249666g			ÖBB-Produktion Gesellschaft mbH	AT	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria
LC_0000044_CT_SLSC	549300V62YJ9H-TLRI486		93363z	AT0000743059	OMV AV EQUITY	OMV Aktiengesellschaft	AT	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria
LC_0000045_CT_SLSC		3512231	154148p			Österreichische Bundesforste AG	AT	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria
LC_0000046_CT_SLSC	529900IFAV83B-X8O1O91	526819	33393h	AT0000758305	PAL AV EQUITY	PALFINGER AG	AT	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria
LC_0000047_CT_SLSC		957313	115289v			QuadraCir AG	AT	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria
LC_0000048_CT_SLSC	5299000HTNH-A5ACH9N32	1074393	56247t		495680Z AV EQUITY	Red Bull GmbH	AT	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria
LC_0000049_CT_SLSC	529900ENFT-O28GS3KF76	1813722	78563i			Rohöl-Aufsuchungs Aktiengesellschaft	AT	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria
LC_0000050_CT_SLSC	5299005U4ZM-MSYUJ5G02	7113951	267218v			ROXCEL Handelsgesellschaft m.b.H.	AT	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria
LC_0000051_CT_SLSC	5493000C4S664-YT7T556	38229	51350s			Salzburg AG für Energie, Verkehr und Telekommunikation	AT	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria
LC_0000052_CT_SLSC	549300XBCUM-UR5CI0181					Sappi Papier Holding GmbH	AT	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria
LC_0000053_CT_SLSC	5299002XAOM-QWAIZMA51	271020	128056v			Schmid Industrieholding G.m.b.H.	AT	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria
LC_0000054_CT_SLSC	52990021T5LVT-QOGSU18	39594	60562m			Siemens Aktiengesellschaft Österreich	AT	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria
LC_0000055_CT_SLSC	52990020WIPP-T0HC0V31					Steinhoff Europe AG	AT	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria
LC_0000056_CT_SLSC	529900TYYSRJ-H2VJSP60	421065	88983h	AT000000STR1	STR AV EQUITY	Strabag SE	AT	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria
LC_0000057_CT_SLSC	529900BTWJ6SI-SLJ5854	5880980	235264b			SWARCO AG	AT	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria
LC_0000058_CT_SLSC	529900SCL1LJ-L8PZNI48	501247	83175t			Swietelsky Baugesellschaft m.b.H.	AT	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria
LC_0000059_CT_SLSC	529900V54UV5-XQUK5S85		FN155563W		TKA AV Equity	Telekom Finanzmanagement GmbH	AT	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria
LC_0000060_CT_SLSC	529900OOW8E-LHOXWZP82				UN9 GS Equity	UNIQA Insurance Group AG	AT	Large corporate sample	Other financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria
LC_0000061_CT_SLSC	549300IFXHQI-B5POT565	3734340	162844b			VAMED ENGINEERING GmbH & CO KG	AT	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria
LC_0000062_CT_SLSC	5299006UDSEJC-TTEJS30	45926	76023z	AT0000746409	VER AV EQUITY	VERBUND AG	AT	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria
LC_0000063_CT_SLSC	529900ZAXBM-QDIWPNB72	2147807	66209t	AT0000937503	VOE AV EQUITY	voestalpine AG	AT	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria
LC_0000064_CT_SLSC	5299008VQJ-D65XCUPR16	1134770-5	HRA661038		6830553Z AV EQUITY	Voith Turbo GmbH & Co. KG	AT	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria
LC_0000065_CT_SLSC	529900VXIFBH-O0SW2I31	46434	77676f	AT0000831706	WIE AV EQUITY	Wienerberger AG	AT	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria
LC_0000066_CT_SLSC	529900OS67-T49AW45S74	194255	121150m		665707Z AV EQUITY	WIENERBERGER FINANZ SERVICE GMBH	AT	Large corporate sample	Other financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria

Counterparty code	Legal entity identifier (LEI)	Credit register code	Commercial register code	ISIN code	Bloomberg ticker	Name	Geographical area	Portfolio name	Sector of counterparty	Type of exposure	Type of facility	Type of risk	Regulatory approach
010	020	030	040	050	060	070	080	090	100	110	120	130	140
LC_0000067_CT_SLSC	529900OJFTLS1-RYWIF55	9565779	336561v			XXXLutz KG	AT	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria
LC_0000068_CT_SLSC	529900IIODYNY-AZ2ID26					ZUMTOBEL AG	AT	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria
LC_0000069_CT_SLSC	54930002QM8-QVWM56E14					Amcor Ltd	AU	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria
LC_0000070_CT_SLSC	WZE1WSENV6JS-ZFK0JC28				BHP AU EQUITY	BHP Billiton Ltd	AU	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria
LC_0000071_CT_SLSC					6026550Z AU EQUITY	Coates Group Pty Ltd (Ex-Ned Group Holdings Pty Ltd)	AU	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria
LC_0000072_CT_SLSC	JOR7RJTXUXBR-J4UA5G70				CCL AT Equity	Coca-Cola Amatil Limited	AU	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria
LC_0000073_CT_SLSC	549300HPMK7U-WN02N804		PA3337938		CWN AT Equity	Crown Group Finance Limited	AU	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria
LC_0000074_CT_SLSC					LEI AU EQUITY	Leighton Holdings Ltd	AU	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria
LC_0000075_CT_SLSC	ACMHD8HWFM-FUIQQ8Y590				MQG AU EQUITY	Macquarie Group Ltd	AU	Large corporate sample	Other financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria
LC_0000076_CT_SLSC	ZSN2LWNPYW6-ISMRUC664				ORG AU EQUITY	Origin Energy Ltd	AU	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria
LC_0000077_CT_SLSC	5493008XVFHY-YV0YHN70				HUWA GF Equity	Powercor Australia, LLC	AU	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria
LC_0000078_CT_SLSC	YLXNW6TI6QS-K1H8H0N82				QAN AU EQUITY	Qantas Airways Ltd	AU	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria
LC_0000079_CT_SLSC			520433129		SPT AU EQUITY	Spotless Holding SAS	AU	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria
LC_0000080_CT_SLSC	PCTXNQGRJVR3-OG33JG65				TLS AT Equity	Telstra Corporation Limited	AU	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria
LC_0000081_CT_SLSC	5493003L32Z-X9557ST85				WES AU EQUITY	Wesfarmers Ltd	AU	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria
LC_0000082_CT_SLSC	QNWEWQBS7H-P85QHXQL92					Woolworths Ltd	AU	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria
LC_0000083_CT_SLSC	G05OZ4J4E05K-DATL0J93					AG Insurance	BE	Large corporate sample	Other financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria
LC_0000084_CT_SLSC	549300IHBDUT-UNQJJB79	16342			AGFB BB EQUITY	Agfa-Gevaert NV	BE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria
LC_0000085_CT_SLSC	549300N22C0G-CT5BUD97	26198				AJINOMOTO OMNICHEM	BE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria
LC_0000086_CT_SLSC		116163				ALBELEC	BE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria
LC_0000087_CT_SLSC		225626				ALCATAN	BE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria
LC_0000088_CT_SLSC	5493008H3828-EMEXB082				ABI BB EQUITY	Anheuser-Busch InBev NV/SA [ABInBev]	BE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria
LC_0000089_CT_SLSC	549300BKDD-Q56JWCBT72	1098030				AQUAFIN	BE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria
LC_0000090_CT_SLSC	549300B4HNIJS-AWU1C95	1138391				ARPAL MANAGEMENT	BE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria

Counterparty code	Legal entity identifier (LEI)	Credit register code	Commercial register code	ISIN code	Bloomberg ticker	Name	Geographical area	Portfolio name	Sector of counterparty	Type of exposure	Type of facility	Type of risk	Regulatory approach
010	020	030	040	050	060	070	080	090	100	110	120	130	140
LC_0000091_CT_SLSC	213800R1F1EJY-M4ICO85		444734706	BE 0444734706		Barry Callebaut Services	BE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria
LC_0000092_CT_SLSC	549300CWRXC5-EP004533				BELG BB Equity	Belgacom S.A.	BE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria
LC_0000093_CT_SLSC	549300R9I8GU-ZLNIV408		890082292			Brussels Airport Company S.A./N.V.	BE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria
LC_0000094_CT_SLSC		433287				CENTRE HOSPITALIER CHRETIEN	BE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria
LC_0000095_CT_SLSC		81095				CHAUSSURES CECIL	BE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria
LC_0000096_CT_SLSC	549300IP2F5TK-UC0GF38	82988				CHEMITEX	BE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria
LC_0000097_CT_SLSC	549300TM914C-SF6KI389	149177			COFB BB EQUITY	COFINIMMO	BE	Large corporate sample	Other financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria
LC_0000098_CT_SLSC		184723				COLLIGNON ENG.	BE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria
LC_0000099_CT_SLSC		201775				COMPAGNIE BELGE D'INVESTISSEMENT COMMERCIAL	BE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria
LC_0000100_CT_SLSC	213800DMG7P-UQHINO388			BE 0401641663		Louis Delhaize - Compagnie franco-belge d'Alimentation	BE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria
LC_0000101_CT_SLSC		255648				DOD	BE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria
LC_0000102_CT_SLSC		1145532				EDIFICIO	BE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria
LC_0000103_CT_SLSC	T0YOOBZO4L6-YAD6SAV65	14206	403170701		ELEB BB EQUITY	ELECTRABEL	BE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria
LC_0000104_CT_SLSC	549300JC3HI3-K7ZSYU66	1329681				ELEM	BE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria
LC_0000105_CT_SLSC	549300S1MP1N-FDIKT460			BE 0476388378	ELI BB Equity	ELIA SYSTEM OPERATOR	BE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria
LC_0000106_CT_SLSC	5493001XW6M-SHRMFLU28				ENI GY Equity	eni finance international SA	BE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria
LC_0000107_CT_SLSC	549300VO7PUE-TX031S03	10309		BE 0860004176		ETEXCO SA	BE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria
LC_0000108_CT_SLSC		13771				ETS DE SIMONE	BE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria
LC_0000109_CT_SLSC	52990053AH5L-F0YZWD07					Euler Hermes Europe	BE	Large corporate sample	Other financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria
LC_0000110_CT_SLSC	549300D80RYO-N74MEJ03	18181			EURN BB EQUITY	Euronav NV	BE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria
LC_0000111_CT_SLSC	8RDWFWPP4PL-MZ5PPQH32					Fluxys G SA	BE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria
LC_0000112_CT_SLSC		25281				G EN J VASTGOED	BE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria
LC_0000113_CT_SLSC		65807				HOET TRUCKING & RENTING	BE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria
LC_0000114_CT_SLSC	549300M48VN-C2Z0MDG47	71844				HOTTLET FROZEN FOODS	BE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria

Counterparty code	Legal entity identifier (LEI)	Credit register code	Commercial register code	ISIN code	Bloomberg ticker	Name	Geographical area	Portfolio name	Sector of counterparty	Type of exposure	Type of facility	Type of risk	Regulatory approach
010	020	030	040	050	060	070	080	090	100	110	120	130	140
LC_0000115_CT_SLSC	549300GR6U0K-HJD7DG07					IKEA SERVICE CENTRE N.V.	BE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria
LC_0000116_CT_SLSC		84089				INTERNATIONAL ORE ET FERTILIZER BELGIUM	BE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria
LC_0000117_CT_SLSC		85640				JEAN WAUTERS-ACIERS SPECIAUX	BE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria
LC_0000118_CT_SLSC		111717				M.G.S.	BE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria
LC_0000119_CT_SLSC	5493004FKZ-I586397240					Magotteaux International SA	BE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria
LC_0000120_CT_SLSC	549300Q80KFP-KZC6BQ79	144096				MENOUQUIN	BE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria
LC_0000121_CT_SLSC		166601				N.V BESIX S.A	BE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria
LC_0000122_CT_SLSC	5493002HHHFT-G6G3BG36			BE 0431676229	OME BB EQUITY	OMEGA PHARMA	BE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria
LC_0000123_CT_SLSC		168945				OPIO	BE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria
LC_0000124_CT_SLSC		192350				PHARMACIES SERVAIS	BE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria
LC_0000125_CT_SLSC	54930064JCEXF-A8M0W31	202291		BE 0405747040		PRAYON	BE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria
LC_0000126_CT_SLSC		204834				PRO CONCEPT M P J	BE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria
LC_0000127_CT_SLSC	549300NMIBT-X17HWF142	233001				RARE GEMS	BE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria
LC_0000128_CT_SLSC	549300X72GEQ-B1X8K911	247664				ROULARTA MEDIA GROUP	BE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria
LC_0000129_CT_SLSC	529900PY79CW-SUGVK810	249233				S.A. CORMAN	BE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria
LC_0000130_CT_SLSC	549300O3VKWJ-UM16UI64	257312				SAMIR GEMS	BE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria
LC_0000131_CT_SLSC	213800WWE8-U6DC99NP03					SCR Sibelco NV	BE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria
LC_0000132_CT_SLSC		257564				SEADCO	BE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria
LC_0000133_CT_SLSC	213800WDGKC-VWZAN1N02	1051701	465409265		0790057D BB EQUITY	SILFIN NV	BE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria
LC_0000134_CT_SLSC		294964				SOBEMO	BE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria
LC_0000135_CT_SLSC		302642				SOCIETE ANONYME DE VENTE DES EQUIPEMENTS TRANE	BE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria
LC_0000136_CT_SLSC	549300BB5CXG-L9YV0D53	303429				SOCIETE COOPERATIVE AGRICOLE DE LA MEUSE	BE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria
LC_0000137_CT_SLSC		303783				SOCIETE D'APPLICATIONS ET DE TRAVAUX	BE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria
LC_0000138_CT_SLSC	549300MMVL80-RTBP3O28	556814			SOLB BB EQUITY	Solvay SA	BE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria

Counterparty code	Legal entity identifier (LEI)	Credit register code	Commercial register code	ISIN code	Bloomberg ticker	Name	Geographical area	Portfolio name	Sector of counterparty	Type of exposure	Type of facility	Type of risk	Regulatory approach
010	020	030	040	050	060	070	080	090	100	110	120	130	140
LC_0000139_CT_SLSC		923107				TEAM KALORIK GROUP	BE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria
LC_0000140_CT_SLSC	549300ZKLIF7RP6EH823			BE 0412101728	TESB BB EQUITY	Tessenderlo Chemie	BE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria
LC_0000141_CT_SLSC		953398				TEX ALLIANCE	BE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria
LC_0000142_CT_SLSC		1044409				TOP-TEX BENELUX	BE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria
LC_0000143_CT_SLSC	2138008J191VLSGY5A09				UCB BB EQUITY	UCB SA	BE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria
LC_0000144_CT_SLSC	529900F3AIQECS8ZSV61				UMI BB EQUITY	Umicore SA	BE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria
LC_0000145_CT_SLSC	5493008MCDJ4Y6D5SI04	1113512				UNISTEEL	BE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria
LC_0000146_CT_SLSC		1140588				UNIVERSITE LIBRE DE BRUXELLES	BE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria
LC_0000147_CT_SLSC	549300TRHV6F6IE14H93	1159858		BE 0404060032		Van Hool nv	BE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria
LC_0000148_CT_SLSC		1231271				VASTGOED MANAGEMENT ASSOCIATIE	BE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria
LC_0000149_CT_SLSC	529900RAZGQHX0VFTK05					Volkswagen Group Services S.A.	BE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria
LC_0000150_CT_SLSC	549300NWW2UDYHH65J03	1911623				WILDO PROPERTIES	BE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria
LC_0000151_CT_SLSC	5299007TSQVOLXOABA65	1364744				ZF WIND POWER ANTWERPEN	BE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria
LC_0000152_CT_SLSC	4P8GJCF52NVFW7UL4C95		18630		ACE US Equity	ACE Tempest Reinsurance Ltd.	BM	Large corporate sample	Other financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria
LC_0000153_CT_SLSC	549300J3KKX1PEJGDW36				ACGL US Equity	Arch Reinsurance Ltd.	BM	Large corporate sample	Other financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria
LC_0000154_CT_SLSC	UNZWILHE4KMRP9K2L524		34678		NCLH UW Equity	NCL Corporation Ltd.	BM	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria
LC_0000155_CT_SLSC	V5EGRCZCH7FN6WX41891				OEH UN Equity	Orient-Express Hotels Ltd.	BM	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria
LC_0000156_CT_SLSC	549300F7ZDOIMR4PZW67				IPG US Equity	Pacnet Limited	BM	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria
LC_0000157_CT_SLSC	V7TL7UQFHNWUEMDZ3X02				RNR US Equity	Renaissance Reinsurance Ltd.	BM	Large corporate sample	Other financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria
LC_0000158_CT_SLSC	5493008CA3NMHYEVT131					VimpelCom Ltd.	BM	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria
LC_0000159_CT_SLSC				BMG455841020		HAL TRUST	BM	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria
LC_0000160_CT_SLSC	5493001QYTIDILBVYO18					Companhia Brasileira de Aluminio	BR	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria
LC_0000161_CT_SLSC	549300TH5Q6VRP8OT012				ABI LI Equity	Companhia de Bebidas das Americas (AmBev)	BR	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria
LC_0000162_CT_SLSC	549300EM51WYXFHUY333					Embraer S.A.	BR	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria

Counterparty code	Legal entity identifier (LEI)	Credit register code	Commercial register code	ISIN code	Bloomberg ticker	Name	Geographical area	Portfolio name	Sector of counterparty	Type of exposure	Type of facility	Type of risk	Regulatory approach
010	020	030	040	050	060	070	080	090	100	110	120	130	140
LC_0000163_CT_SLSC					FIBR3 BZ EQUITY	Fibria Celulose SA	BR	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria
LC_0000164_CT_SLSC	5493000J801JZRCMFE49				XPBR SQ Equity	Petroleo Brasileiro S.A. - PETROBRAS	BR	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria
LC_0000165_CT_SLSC					VALE5 BZ EQUITY	Vale SA	BR	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria
LC_0000166_CT_SLSC	LXVM6T3LO7QIZ8LUZ688					Votorantim Cimentos S.A.	BR	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria
LC_0000167_CT_SLSC	55S3547PRDP469JRO238		2880814		AGU CT Equity	Agrium Inc.	CA	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria
LC_0000168_CT_SLSC	4B4HI3CGXMBDC0G6BM51				AC/A CT Equity	Air Canada	CA	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria
LC_0000169_CT_SLSC	549300OSW32RVX8CCZ87				ANCUF PQ Equity	Alimentation Couche-Tard Inc.	CA	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria
LC_0000170_CT_SLSC	DR5LKEURSR8SXLM64266		7501889		ALA CT Equity	AltaGas Ltd.	CA	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria
LC_0000171_CT_SLSC	0O4KBQCJZX82UKGCBV73				ABX CN EQUITY	Barrick Gold Corp	CA	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria
LC_0000172_CT_SLSC	549300I19203PRB5KR45				BCE CT Equity	BCE Inc.	CA	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria
LC_0000173_CT_SLSC	549300VPM8ERH1Q42198					Bell Canada	CA	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria
LC_0000174_CT_SLSC	W7L3VLU8EHQY34Z36697				BBD/B CN EQUITY	Bombardier Inc	CA	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria
LC_0000175_CT_SLSC	36ZUFRRMJERSM4Q0S289		746053		BPO CT Equity	Brookfield Office Properties Inc.	CA	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria
LC_0000176_CT_SLSC	3SU7BEP7TH9YEQOZCS77				CNI UN Equity	Canadian National Railway Company	CA	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria
LC_0000177_CT_SLSC	5493008IGIA1HJMDJS40		1722453		CNQ CT Equity	Canadian Natural Resources Limited	CA	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria
LC_0000178_CT_SLSC	NXIVWPYOIVYXFF6WCZ47				CVE CN EQUITY	Cenovus Energy Inc	CA	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria
LC_0000179_CT_SLSC	549300WSRCZY73ZG3090		00326711660005			CGI GROUP INC.	CA	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria
LC_0000180_CT_SLSC	XYSIJOU3HNVROZWNA008				UFS CT Equity	Domtar Corporation	CA	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria
LC_0000181_CT_SLSC	98TPTUM4IVMFCZBCUR27				ENB CN EQUITY	Enbridge Inc	CA	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria
LC_0000182_CT_SLSC	CZ72ZHBVKZXQRV3XFE26				ECA CN EQUITY	Encana	CA	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria
LC_0000183_CT_SLSC	549300679TRDUXPT7415		206654303			EPCOR Utilities Inc.	CA	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria
LC_0000184_CT_SLSC	I2YOHH65IBBT53JFYQ52				G CT Equity	Goldcorp Inc.	CA	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria
LC_0000185_CT_SLSC	B1EEF6ML54YDWRC6ZK53		2015335496			Harvest Operations Corp.	CA	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria
LC_0000186_CT_SLSC	549300UEBMAQDN0K0R06				K CN EQUITY	Kinross Gold Corp	CA	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria

Counterparty code	Legal entity identifier (LEI)	Credit register code	Commercial register code	ISIN code	Bloomberg ticker	Name	Geographical area	Portfolio name	Sector of counterparty	Type of exposure	Type of facility	Type of risk	Regulatory approach
010	020	030	040	050	060	070	080	090	100	110	120	130	140
LC_0000187_CT_SLSC	95RWVLFZX6V-GDZNNTN43				MG CN EQUITY	Magna International Inc	CA	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria
LC_0000188_CT_SLSC	6Q7WW7FQZ-R6X22IL2I79					Nexen Energy ULC	CA	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria
LC_0000189_CT_SLSC	549300O4ZJZZ-OHH4H804		3572862		NBD CT Equity	Norbord Inc.	CA	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria
LC_0000190_CT_SLSC	5493007M1XG-U5E55ZJ25					NOVA Chemicals Corporation	CA	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria
LC_0000191_CT_SLSC	549300HDLRTP-BQU69P29				BIN CT Equity	Progressive Waste Solutions Ltd.	CA	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria
LC_0000192_CT_SLSC	549300A0QNNP-Y14D9106				SCC CT Equity	Sears Canada Inc.	CA	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria
LC_0000193_CT_SLSC	3XCBVWUPHGB-Z5GF7TY15				SU CN EQUITY	Suncor Energy Inc	CA	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria
LC_0000194_CT_SLSC	NQWTWUIL1P-K7V7N5Y468				TLM CN EQUITY	Talisman Energy Inc	CA	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria
LC_0000195_CT_SLSC	T8KI5SQ2JRWH-L7XY0E11				TCK/B CN EQUITY	Teck Resources Ltd [Ex-Teck Cominco Ltd]	CA	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria
LC_0000196_CT_SLSC	YHKQM2RIPKZY-OZ6RVZ46				TK US Equity	Teekay Corporation	CA	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria
LC_0000197_CT_SLSC	L2TEUTQ8OSH-MJWVLCE40				T CT Equity	TELUS Corporation	CA	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria
LC_0000198_CT_SLSC	549300561UZN-D4C7B569		884903		TOC GF Equity	Thomson Reuters Corporation	CA	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria
LC_0000199_CT_SLSC	HJZQGXYTVV2-NWJZLPW74				TOM GY Equity	Toyota Credit Canada Inc.	CA	Large corporate sample	Other financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria
LC_0000200_CT_SLSC	5BV01I6231JPD-APMGH09				TRP UN Equity	TransCanada PipeLines Limited	CA	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria
LC_0000201_CT_SLSC	PRAQ4VOSFIK7-OQ8Z2512		4406354		VALE3 BS Equity	Vale Canada Limited	CA	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria
LC_0000202_CT_SLSC	WT03B8BB1IX8-WI9ZGV02					Vermilion Energy Inc.	CA	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria
LC_0000203_CT_SLSC	549300WHE4-O6UJ2KU013					Yamana Gold Inc	CA	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria
LC_0000204_CT_SLSC	5493003DNME-AO1DT3F51				ABBN VX EQUITY	ABB Ltd [Asea Brown Boveri]	CH	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria
LC_0000205_CT_SLSC	NI14Y5UMU60-O7JE9P611				ADEN VX EQUITY	Adecco SA	CH	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria
LC_0000206_CT_SLSC	549300Q3WREI-MQYFBC20				0170576D SW EQUITY	Ameropa AG	CH	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria
LC_0000207_CT_SLSC	5493007KVRV2-OKRXFA55		CH-020.3.035.716-8		AML LN Equity	Amlin AG	CH	Large corporate sample	Other financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria
LC_0000208_CT_SLSC	529900H7ZPIG-I2U3CJ14					AXPO TRADING AG	CH	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria
LC_0000209_CT_SLSC	213800Y5RWKL-DPUTT265				BARN SW EQUITY	Barry Callebaut AG	CH	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria
LC_0000210_CT_SLSC	529900UPDCU6-WEL7W167				BALN VX Equity	Basler Versicherung AG	CH	Large corporate sample	Other financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria

Counterparty code	Legal entity identifier (LEI)	Credit register code	Commercial register code	ISIN code	Bloomberg ticker	Name	Geographical area	Portfolio name	Sector of counterparty	Type of exposure	Type of facility	Type of risk	Regulatory approach
010	020	030	040	050	060	070	080	090	100	110	120	130	140
LC_0000211_CT_SLSC		2816554-6	HRB54517	DE000DCAG010	7705815Z SW EQUITY	DEMAG CRANES AG	CH	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria
LC_0000212_CT_SLSC	5493002MXX2J-LKWLE880				567151Z SW EQUITY	Duferco SA	CH	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria
LC_0000213_CT_SLSC	549300I08UA8S-MJON743		CH-270.3.002.354-9/		DUFN EB Equity	Dufry international AG	CH	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria
LC_0000214_CT_SLSC	549300ADLU67-CYBFIW70		CH-645.1.008.684-9			Elsevier Finance SA	CH	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria
LC_0000215_CT_SLSC	529900Y8BGAF-VVVYVN24				GATE SE Equity	gategroup Holding AG	CH	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria
LC_0000216_CT_SLSC	213800SVRMQ-A1TD91D41				GIVN VX Equity	Givaudan SA	CH	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria
LC_0000217_CT_SLSC	213800PSSU2Q-XF1WLR89				GLEN LN EQUITY	Glencore International AG	CH	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria
LC_0000218_CT_SLSC	549300DHSS9-U1QKJZG57		KvK 34275373 0000		1002136Z SW EQUITY	GUNVOR INTERNATIONAL BV	CH	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria
LC_0000219_CT_SLSC	529900EHPFPY-HV6IQO98				HOLN VX EQUITY	Holcim Ltd	CH	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria
LC_0000220_CT_SLSC	529900Q0YE-D3805QXQ66					KUEHNE AND NAGEL INTERNATIONAL AG	CH	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria
LC_0000221_CT_SLSC	52990074N8ID7-UPV7A95					LIEBHERR-INTERNATIONAL AG	CH	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria
LC_0000222_CT_SLSC	549300EFW4H2-TCZ71055					Lonza Group AG	CH	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria
LC_0000223_CT_SLSC	KY37LUS27QQ-X7BB93L28		CH-550.0.067.293-5	CH0038863350	NESN.VX	NESTLE SA	CH	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria
LC_0000224_CT_SLSC	529900I2PEF1F-N6N6723				2284161Z SW EQUITY	Nord Stream AG	CH	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria
LC_0000225_CT_SLSC					NOVN VX EQUITY	Novartis AG	CH	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria
LC_0000226_CT_SLSC	549300HUJ5CJU-X02RS52					OMV SUPPLY & TRADING AG	CH	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria
LC_0000227_CT_SLSC	5299002JRT-T699WFOV74					OMYA (Schweiz) AG	CH	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria
LC_0000228_CT_SLSC	549300HMJAFU-W4NSKI73					Paul Reinhart AG	CH	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria
LC_0000229_CT_SLSC					ROG VX EQUITY	Roche Holding Ltd	CH	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria
LC_0000230_CT_SLSC	529900PTQ0Z1-J44SHZ08		CH-100.3.010.656-7		STLN SE Equity	SCHMOLZ + BICKENBACH AG	CH	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria
LC_0000231_CT_SLSC	549300R3N69E-CGYPU434				SIK IX Equity	Sika AG	CH	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria
LC_0000232_CT_SLSC	213800Z8NOHI-KRI42W10			NL0000226223	STM FP EQUITY	STMICROELECTRONICS NV	CH	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria
LC_0000233_CT_SLSC	5493000KUC3-Z24U77V93				SLHN VX Equity	Swiss Life Holding AG	CH	Large corporate sample	Other financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria
LC_0000234_CT_SLSC	5493005SL9HH-OXS3B739		CHE-102.753.938		SCMN VX Equity	Swisscom AG	CH	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria

Counterparty code	Legal entity identifier (LEI)	Credit register code	Commercial register code	ISIN code	Bloomberg ticker	Name	Geographical area	Portfolio name	Sector of counterparty	Type of exposure	Type of facility	Type of risk	Regulatory approach
010	020	030	040	050	060	070	080	090	100	110	120	130	140
LC_0000235_CT_SLSC	549300HTOMQG20JYV568				SYNN VX Equity	Syngenta AG	CH	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria
LC_0000236_CT_SLSC	KSVC38RP5WL6C6LJGG03				TYC US Equity	Tyco International Ltd.	CH	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria
LC_0000237_CT_SLSC	549300VBJS7MG74G2H60					Weatherford International Ltd	CH	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria
LC_0000238_CT_SLSC					WOS LN EQUITY	Wolseley Plc	CH	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria
LC_0000239_CT_SLSC					XTA LN EQUITY	Xstrata Plc	CH	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria
LC_0000240_CT_SLSC	50ZCTKCMUDIABGHX3R52					Zurich Insurance Company	CH	Large corporate sample	Other financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria
LC_0000241_CT_SLSC	549300IF4IFG0FS0RM26				AESGENER CC Equity	AES Gener S.A.	CL	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria
LC_0000242_CT_SLSC	549300NLTGCFV7482429				CENCOSUD CC Equity	Cencosud S.A.	CL	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria
LC_0000243_CT_SLSC	549300YP3P0JZBLIV197					EMPRESA NACIONAL DEL PETROLEO	CL	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria
LC_0000244_CT_SLSC	549300G475ACIABB4385			USG49215AA73	CMPC CC Equity	Inversiones CMPC S.A.	CL	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria
LC_0000245_CT_SLSC	549300HX3UUDPEFTG707				LAN CC Equity	Latam Airlines Group S.A.	CL	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria
LC_0000246_CT_SLSC	549300RUPF4SKMJPUR70				BLT LN Equity	Minera Escondida Limitada	CL	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria
LC_0000247_CT_SLSC					600031 CH EQUITY	Sany Heavy Industry Co Ltd	CN	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria
LC_0000248_CT_SLSC	A25574TZFLBNK7NWQT47				PRE CT Equity	Pacific Rubiales Energy Corp.	CO	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria
LC_0000249_CT_SLSC	724500JV0VHPRVANL538		5778	ANN4327C1220		HUNTER DOUGLAS NV	CW	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria
LC_0000250_CT_SLSC	213800MRTA64ULUE9919					CARBO ONE LIMITED	CY	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria
LC_0000251_CT_SLSC	549300OEZB4GETCGFX34					GUNVOR GROUP LTD	CY	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria
LC_0000252_CT_SLSC	549300IVA1PZNX2MN285				0163947D CY EQUITY	Mercuria Energy Group Ltd	CY	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria
LC_0000253_CT_SLSC	2138011LK2Z2HSER4U15				PRS NO EQUITY	PROSAFE	CY	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria
LC_0000254_CT_SLSC	31570010000000137835	1131604	29287391			ALTA, a.s.	CZ	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria
LC_0000255_CT_SLSC	31570010000000116592	657856	25572881			ARMATURY Group a.s.	CZ	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria
LC_0000256_CT_SLSC	31570010000000075367	765380	28402758			BAK stavební společnost, a.s.	CZ	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria
LC_0000257_CT_SLSC	31570010000000115525	834699	46504940			Cerea, a.s.	CZ	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria
LC_0000258_CT_SLSC	31570010000000034336	1023328	70994226			České dráhy, a.s.	CZ	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria

Counterparty code	Legal entity identifier (LEI)	Credit register code	Commercial register code	ISIN code	Bloomberg ticker	Name	Geographical area	Portfolio name	Sector of counterparty	Type of exposure	Type of facility	Type of risk	Regulatory approach
010	020	030	040	050	060	070	080	090	100	110	120	130	140
LC_0000259_CT_SLSC	315700CTFRL3-U2DNMO58	633919	25085689			CETELEM ČR, a.s.	CZ	Large corporate sample	Other financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria
LC_0000260_CT_SLSC	529900S5R9YHJ-HYKKG94			CZ0005112300	CEZ CP EQUITY	CEZ a.s.	CZ	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria
LC_0000261_CT_SLSC	315700XJHXU2-PD40RU82	865668	48589837			DEKTRADE a.s.	CZ	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria
LC_0000262_CT_SLSC	529900C5PL4JG-DILRZ94	837043	46678468			HOCHTIEF CZ a. s.	CZ	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria
LC_0000263_CT_SLSC	3157001000000-0099520	644725	25322257			IMOS Brno, a.s.	CZ	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria
LC_0000264_CT_SLSC	3157001000000-0032687	1086806	931			METALIMEX a. s.	CZ	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria
LC_0000265_CT_SLSC	315700JDC49X4-VSP6Z49	601013	14915			Metrostav a.s.	CZ	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria
LC_0000266_CT_SLSC	31570066GBSS7-JYFEL35	817880	45193592			MJM Litovel a.s.	CZ	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria
LC_0000267_CT_SLSC	3157001000000-0120084	832322	46342796			OHL ŽS, a.s.	CZ	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria
LC_0000268_CT_SLSC	3157001000000-0009116	699640	26463318			OTE, a.s.	CZ	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria
LC_0000269_CT_SLSC	3157001000000-0026285	671247	25860038			Pars nova a.s.	CZ	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria
LC_0000270_CT_SLSC	315700LTSCT2-O45NWM28	805950	43873189			PRAKAB PRAŽSKÁ KABELOVNA, s.r.o.	CZ	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria
LC_0000271_CT_SLSC	3157001000000-0115622	817271	45148155			Primagra, a.s.	CZ	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria
LC_0000272_CT_SLSC	549300KL08IFW-LTWLQ52	691287	26271303			Skanska a.s.	CZ	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria
LC_0000273_CT_SLSC	529900I8XOZD-M4ZQSQ21				1025Z CP EQUITY	Skoda Auto A.S.	CZ	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria
LC_0000274_CT_SLSC	3157001000000-0031135	923751	62623753			ŠKODA TRANSPORTATION a.s.	CZ	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria
LC_0000275_CT_SLSC	213800Z39ZW4-XHAAUA27	725860	27195147			SMP CZ, a.s.	CZ	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria
LC_0000276_CT_SLSC	3157004ICDH3-MRKW7534	889798	60193336			Telefónica Czech Republic, a.s.	CZ	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria
LC_0000277_CT_SLSC	3157001000000-0055191	617997	18050646			TŘINECKÉ ŽELEZÁRNY, a. s.	CZ	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria
LC_0000278_CT_SLSC	3157007C98ILJ-K5ST356	609769	15886492			UniCredit Leasing CZ, a.s.	CZ	Large corporate sample	Other financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria
LC_0000279_CT_SLSC	315700EFFO-U65ETZ0V16	886003	531766			UNISTAV a.s.	CZ	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria
LC_0000280_CT_SLSC	3157001000000-0001356	672337	25877950			VÍTKOVICE HEAVY MACHINERY a.s.	CZ	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria
LC_0000281_CT_SLSC	3157001000000-0003490	710607	26823357			VÍTKOVICE POWER ENGINEERING a.s.	CZ	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria
LC_0000282_CT_SLSC	3157001000000-0015033	697350	26415623			W.A.G. payment solutions, a.s.	CZ	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria

Counterparty code	Legal entity identifier (LEI)	Credit register code	Commercial register code	ISIN code	Bloomberg ticker	Name	Geographical area	Portfolio name	Sector of counterparty	Type of exposure	Type of facility	Type of risk	Regulatory approach
010	020	030	040	050	060	070	080	090	100	110	120	130	140
LC_0000283_CT_SLSC	5493005KH7F-O1T5TMX47	1236614-2			ASG GY Equity	AachenMuenchener Lebensversicherung AG	DE	Large corporate sample	Other financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria
LC_0000284_CT_SLSC	549300JSX0Z4C-W0V5023	1319784-3				ADIDAS AG	DE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria
LC_0000285_CT_SLSC	549300X1WWP-GMS47QQ72	1215807-7			ASG GY Equity	Advocard Rechtsschutzversicherung AG	DE	Large corporate sample	Other financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria
LC_0000286_CT_SLSC	529900SO83U6I-SM6DL85	2832395-4	HRA36525B			ALBA Group plc & Co. KG	DE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria
LC_0000287_CT_SLSC	529900K9B0N5-BT694847	1100627-7			ALV GY Equity	Allianz SE	DE	Large corporate sample	Other financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria
LC_0000288_CT_SLSC	529900C058B9-OTVFTU36	2033673-1	HRB98981			ASKLEPIOS KLINIKEN GMBH HAMBURG	DE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria
LC_0000289_CT_SLSC	549300FJWANEI-J25D318	1545974-6				Atlas Copco Energas GmbH	DE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria
LC_0000290_CT_SLSC	529900YNBT62-HCUPRG10	1106210-6				AUGUST STORCK KG	DE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria
LC_0000291_CT_SLSC	5299005SHIN9Z-K7GW242	1124841-6	HRB1775	DE0006766504	NDA GY EQUITY	Aurubis AG	DE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria
LC_0000292_CT_SLSC	529900PXZU3Y-HO6HMD80	1130123-1				Axel Springer SE	DE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria
LC_0000293_CT_SLSC	529900AJX4TCF-W0QT666	1104883-2				B. Braun Melsungen Aktiengesellschaft	DE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria
LC_0000294_CT_SLSC	529900PM64W-H8AF1E917	1102017-9	HRB6000	DE000BASF111	BAS GR EQUITY	BASF SE	DE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria
LC_0000295_CT_SLSC	529900XMQYE-T3NBF2363	2192515-1	HRB101375	DE0005168108	B5A GY EQUITY	Bauer AG	DE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria
LC_0000296_CT_SLSC	549300J4U55H3-WP1XT59	1109561-9			BAYN GY EQUITY	Bayer AG	DE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria
LC_0000297_CT_SLSC	YEH5ZCD6E441-RHVHD759	1103190-3			BMW GY EQUITY	Bayerische Motoren Werke AG [BMW AG]	DE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria
LC_0000298_CT_SLSC	529900SM0FDL-LYATXU36	1103233-1				BAYWA AKTIENGESELLSCHAFT	DE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria
LC_0000299_CT_SLSC	5299001BUUGX-AREGE533	1103821-3			BTG GR EQUITY	Bertelsmann SE & Co. KGaA	DE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria
LC_0000300_CT_SLSC	529900H0HULE-N2BZ4604	1114115-7	BWMAHR-B710296		GBF GY Equity	Bilfinger SE	DE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria
LC_0000301_CT_SLSC	529900XBEZ2E-YI9ZOV89	3010079-6				BMG Rights Management GmbH	DE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria
LC_0000302_CT_SLSC	529900FOTM78-R9Q9NY89	1163617-2	HRB75534		2340173Z GR EQUITY	BOSCH UND SIEMENS HAUSGERATE GMBH	DE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria
LC_0000303_CT_SLSC	NNROIXVWJ7CP-SR27SV97	2926464-5			BNR GY EQUITY	Brenntag AG	DE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria
LC_0000304_CT_SLSC	529900OQDCY-XCLQOAY53	1105482-2				Burda Gesellschaft mit beschränkter Haftung	DE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria
LC_0000305_CT_SLSC	5299000XH7Y-X33EJZP65	2730972-3				CARL ZEISS AG	DE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria
LC_0000306_CT_SLSC	52990076MX7K-D2XYCH67	1111099-6	HRB9517	DE000CLS1001	CLS1 GY EQUITY	Celesio AG	DE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria

Counterparty code	Legal entity identifier (LEI)	Credit register code	Commercial register code	ISIN code	Bloomberg ticker	Name	Geographical area	Portfolio name	Sector of counterparty	Type of exposure	Type of facility	Type of risk	Regulatory approach
010	020	030	040	050	060	070	080	090	100	110	120	130	140
LC_0000307_CT_SLSC	529900O4ND7-T8ABIXF67	1235957-6				Claas Kommanditgesellschaft auf Aktien mbH	DE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria
LC_0000308_CT_SLSC	529900A7YD9-C0LLXM621	1106273-4	HRB3527	DE0005439004	CON GY EQUITY	CONTINENTAL AG	DE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria
LC_0000309_CT_SLSC					2294277Z GR EQUITY	Coutinho & Ferrostaal GmbH	DE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria
LC_0000310_CT_SLSC	5299007VZZK-H65OCN774	2781995-2				Cronimet Holding GmbH	DE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria
LC_0000311_CT_SLSC	5299008ODF4E-FHRI0G60	2402196-6	HRB8957		7097181Z GR EQUITY	CWS-boco International GmbH	DE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria
LC_0000312_CT_SLSC	5299005LEM60-UYKU5235	1106512-5				DACHSER Group SE & Co. KG	DE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria
LC_0000313_CT_SLSC	529900R27D-L06UVNT076	2344103-3	HRB19360		DAI GR EQUITY	Daimler AG	DE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria
LC_0000314_CT_SLSC	5299006S0UK-N6D9ZP412	2451917-5				DB NETZ AG	DE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria
LC_0000315_CT_SLSC	529900I2DLZPT-FPENJ05	1106744-4				DEHNER GMBH & CO KG	DE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria
LC_0000316_CT_SLSC	5299005A2ZE-P6AP7KM81	2537834-0			ANN GF Equity	Vonovia SE	DE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria
LC_0000317_CT_SLSC	52990063S23-N13HU4E98	1818189-1	HRB50000B		DBHN GR EQUITY	DEUTSCHE BAHN AG	DE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria
LC_0000318_CT_SLSC	529900PH63HY-J86ASW55	1107110-7	HRB2168		LHA GY EQUITY	DEUTSCHE LUFTHANSA AG	DE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria
LC_0000319_CT_SLSC	52990063W8K-QHQMF4M43	2623414-6			DPW GF Equity	Deutsche Post Finance B.V.	DE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria
LC_0000320_CT_SLSC	529900ITHU5-Y51F1S257	1107106-5				DEUTSCHE SPARKASSEN LEASING AG & CO KG	DE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria
LC_0000321_CT_SLSC	549300V9QSI-G4WX4GJ96	2185287-6	HRB6794		DTE GY EQUITY	DEUTSCHE TELEKOM AG	DE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria
LC_0000322_CT_SLSC	529900KSWLV9-JYE7NC83	2095980-5	HRB34977			DFS Deutsche Flugsicherung GmbH	DE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria
LC_0000323_CT_SLSC	529900QTO8D2-QK2TJG32	1107340-0				Diehl Stiftung & Co. KG	DE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria
LC_0000324_CT_SLSC	529900Y1AT9M-QF6UYT42	2836050-1	HRB203044			DMK DEUTSCHES MILCHKONTOR GMBH BREMEN	DE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria
LC_0000325_CT_SLSC	529900YZNQ3-MUUZ02M47	1117002-4	HRB242			Douglas Holding AG	DE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria
LC_0000326_CT_SLSC	5299004W7VTL-PROHR533	1125242-6	HRA8242			DR AUGUST OETKER KG BIELEFELD	DE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria
LC_0000327_CT_SLSC	529900EWE-X125AULXI58	3008027-9			PAH3 GY EQUITY	Dr Ing HCF Porsche AG	DE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria
LC_0000328_CT_SLSC	5493005UFVH-Y0PPNKD75	1107708-8	HRB7903HL	DE0005550602	DRW3 GY EQUITY	Drägerwerk AG & Co. KGaA	DE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria
LC_0000329_CT_SLSC	52990076FKBR9-THZ8C62	2779318-1				DYWIDAG-Systems International GmbH	DE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria
LC_0000330_CT_SLSC	529900Z8W8S8-J1P7U364	1105067-1	HRA9905			E BREUNINGER GMBH CO STUTTGART	DE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria

Counterparty code	Legal entity identifier (LEI)	Credit register code	Commercial register code	ISIN code	Bloomberg ticker	Name	Geographical area	Portfolio name	Sector of counterparty	Type of exposure	Type of facility	Type of risk	Regulatory approach
010	020	030	040	050	060	070	080	090	100	110	120	130	140
LC_0000331_CT_SLSC	Q9MAIUP40P25-UFBFG033	1134262-3	HRB22315		EOAN GY EQUITY	E.ON SE	DE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria
LC_0000332_CT_SLSC	5299000MT7P9-STUCL908	1137158-0				Ed. Züblin Aktiengesellschaft	DE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria
LC_0000333_CT_SLSC	529900JSFZ4T-S59HKD79	2331844-7			EBK GR EQUITY	Energie Baden-Wurttemberg AG [EnBW]	DE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria
LC_0000334_CT_SLSC	549300OQ94C7-KRGGC351	2177540-8			ASG GY Equity	Envivas Krankenversicherung AG	DE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria
LC_0000335_CT_SLSC	529900G1B8AX-ELNRG982				ALV GY Equity	Euler Hermes Deutschland AG	DE	Large corporate sample	Other financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria
LC_0000336_CT_SLSC	41GUOJQTALQ-HLF39XJ34	1518676-0			154407Z GR EQUITY	Evonik Industries AG (Evonic)	DE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria
LC_0000337_CT_SLSC	529900L64X6K-ZZW19R71	1108854-9			4501Z GR EQUITY	EWE AG [Energieversorgung Weser-Ems]	DE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria
LC_0000338_CT_SLSC	529900D7N2PT-TZWFWN57	2579145-0				F.S. Fehrer Automotive GmbH	DE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria
LC_0000339_CT_SLSC	529900EI7R9SC-EJP4T76	1109776-3	00311027000005			FERROSTAAL GMBH	DE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria
LC_0000340_CT_SLSC	529900WBP9HF-X10RKB30	1110203-5				FLUGHAFEN MUNCHEN GMBH	DE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria
LC_0000341_CT_SLSC	529900VHM89-GUAJ1RK35	1114926-7	HRB25		1048Z GR EQUITY	FRANZ HANIEL & CIE GmbH	DE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria
LC_0000342_CT_SLSC	5299001ERX0-K10IZUL40	1110198-7				FRAPORT AG	DE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria
LC_0000343_CT_SLSC	XDFJ0CYCOO1F-XRFTQS51	1110492-4	HRB11852	DE0005785604	FRE GY EQUITY	FRESENIUS SE & CO. KGAA	DE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria
LC_0000344_CT_SLSC	5299006NS9FCL-FHZVL76	1578686-6	HRB714579			Freudenberg SE	DE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria
LC_0000345_CT_SLSC	529900KXMB40-SPYJD743	2052428-6	HRB36569B		7013717Z GR EQUITY	GAZPROM Germania GmbH	DE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria
LC_0000346_CT_SLSC	549300PHUU0Z-ZWO8EO07	1122951-5			GEA GR EQUITY	GEA Group AG [Global Engineering Alliance]	DE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria
LC_0000347_CT_SLSC	529900JGEOQM-CDYOK785	1135188-9				Gelsenwasser AG	DE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria
LC_0000348_CT_SLSC	529900F916IV-P0TJZK88	1051383-6	HRA11722			GEORG VON HOLTZBRINCK GMBH CO KG STUTTGART	DE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria
LC_0000349_CT_SLSC	5299006GD4U-WSYZOKC28	2877346-3	HRB56040		GXI GY Equity	Gerresheimer AG	DE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria
LC_0000350_CT_SLSC	529900OJM5E-X75OD8032	1113335-2				Getreide-Aktiengesellschaft vorm.P. Kruse- Chr.Sieck	DE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria
LC_0000351_CT_SLSC	529900K6BW-O03KP4GU58	1113443-4				Giesecke & Devrient Gesellschaft mit beschränkter Haftung	DE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria
LC_0000352_CT_SLSC	529900J0V7C8-Z8MLN980	2943243-2				Gigaset Communications GmbH	DE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria
LC_0000353_CT_SLSC	529900LPAX2-H9S4NKU05	1215951-3				Gothaer Finanzholding AG	DE	Large corporate sample	Other financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria
LC_0000354_CT_SLSC	529900F4P4RV4-Z50PI82	1114066-2	HRB527			GROSSKRAFTWERK MANNHEIM AG MANNHEIM	DE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria

Counterparty code	Legal entity identifier (LEI)	Credit register code	Commercial register code	ISIN code	Bloomberg ticker	Name	Geographical area	Portfolio name	Sector of counterparty	Type of exposure	Type of facility	Type of risk	Regulatory approach
010	020	030	040	050	060	070	080	090	100	110	120	130	140
LC_0000355_CT_SLSC	HD52L5PJVBXJUUX81539	2294348-4			HPL GR EQUITY	Hapag-Lloyd AG	DE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria
LC_0000356_CT_SLSC	5299007CE1VJWKM99H49	1130882-2	HRB2680KI		4729Z GR EQUITY	Hauptgenossenschaft Nord AG	DE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria
LC_0000357_CT_SLSC	529900MKHOFQI4A0XC48	2873755-9				HAWE Hydraulik SE	DE	Large corporate sample	non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria
LC_0000358_CT_SLSC	529900221071L9199GO56	2588017-0				HDI Versicherung AG	DE	Large corporate sample	Other financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria
LC_0000359_CT_SLSC	529900755OZXM37H4975	1115355-8				Heckler & Koch GmbH	DE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria
LC_0000360_CT_SLSC	LZ2C6E0W5W7LQMX5ZI37	1126630-1	HRB330082	DE0006047004	HEI GY EQUITY	HEIDELBERGCEMENT AG	DE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria
LC_0000361_CT_SLSC	529900ZM98OISTG16932	1115394-7			HDD GY Equity	Heidelberger Druckmaschinen AG	DE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria
LC_0000362_CT_SLSC	529900PLX4ADJFWIY024	1135805-8			2550Z GR EQUITY	Hella KGaA Hueck & Co	DE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria
LC_0000363_CT_SLSC	52990027B9ARY5AC8476	1115622-1				HELM AG	DE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria
LC_0000364_CT_SLSC	549300VZCL1HTH4O4Y49	1115688-2	HRB4724	DE0006048408	HEN3 GY EQUITY	HENKEL AG & CO. KGAA	DE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria
LC_0000365_CT_SLSC	5493007EO7JOPWXHBJ27	1740986-3	HRB3364			Heraeus Holding GmbH	DE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria
LC_0000366_CT_SLSC	529900BVZYMVDRRSXY68	1306869-7	HRB390485		3540636Z GR EQUITY	HERRENKNECHT AKTIENGESELLSCHAFT	DE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria
LC_0000367_CT_SLSC	529900O7US4NP0J6XD12	1179777-6				HETTICH HOLDING GMBH & CO OHG	DE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria
LC_0000368_CT_SLSC	529900Y25S8NZIYTT924	1116241-9			HOT GY EQUITY	Hochtief AG	DE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria
LC_0000369_CT_SLSC	5299008WW53GLXRORN29	1350826-2	HRB2311		HBM GY Equity	Hornbach-Baumarkt-AG	DE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria
LC_0000370_CT_SLSC	529900LFVU534EBRXD13	1104693-5				HUGO BOSS AG	DE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria
LC_0000371_CT_SLSC	TSI2PJM6EPETEQ4X1U25	2443536-4			IFX GY Equity	Infineon Technologies AG	DE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria
LC_0000372_CT_SLSC	529900FFRTWZQXTTUB07	1193155-7			7573220Z GR EQUITY	Intersnack Knabber-Gebäck GmbH & Co. KG	DE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria
LC_0000373_CT_SLSC	529900DJMOF0DTSWHO38	2850239-1	HRB40163			JUWI AG WÖRRSTADT	DE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria
LC_0000374_CT_SLSC	529900YURAYD4IJX2J91	1128982-4	HRB2669		SDF GY Equity	K+S Aktiengesellschaft	DE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria
LC_0000375_CT_SLSC	1AW6P2GG0FOINEBZUQ05				VOD LN Equity	Kabel Deutschland Vertrieb und Service GmbH.	DE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria
LC_0000376_CT_SLSC	529900WFRVF4SQ2EV734	1121308-9	HRA102851		509821Z GR EQUITY	Kaufland Stiftung & Co. KG	DE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria
LC_0000377_CT_SLSC	529900CQ31CN6GV5LL52	2821686-9	NRWDUHRB20486		KCO GY Equity	Kloeckner & Co. S.E.	DE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria
LC_0000378_CT_SLSC	5299001GRRO0Z25YZT52	1130169-4				Knorr-Bremse AG	DE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria

Counterparty code	Legal entity identifier (LEI)	Credit register code	Commercial register code	ISIN code	Bloomberg ticker	Name	Geographical area	Portfolio name	Sector of counterparty	Type of exposure	Type of facility	Type of risk	Regulatory approach
010	020	030	040	050	060	070	080	090	100	110	120	130	140
LC_0000379_CT_SLSC	529900IQ90WSXBWSTD78	1131272-5				KOENIG & BAUER AKTIENGESELLSCHAFT	DE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria
LC_0000380_CT_SLSC	529900LUYJ0V8SOOT260	1173404-3	HRA4415		3612759z gr equity	KRAFTVERKEHR NAGEL GMBH & CO. KG	DE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria
LC_0000381_CT_SLSC	529900MAU9591GT2S236	2849255-1				KraussMaffei Technologies GmbH	DE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria
LC_0000382_CT_SLSC	529900NY2GSZWWUBW049	1120219-9				KRONES Aktiengesellschaft	DE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria
LC_0000383_CT_SLSC	529900BVAET534PD7C28	1119133-5	HRB21016	DE0006292006	KSB3 GY EQUITY	KSB Aktiengesellschaft	DE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria
LC_0000384_CT_SLSC	529900VPRFDDIN7BE119	1117324-2	HRB22709		IWKG IX Equity	KUKA AG	DE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria
LC_0000385_CT_SLSC	529900FR2K4P9L9XLV21	1119187-1				KWS SAAT SE	DE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria
LC_0000386_CT_SLSC	529900PTLRE72EMYIJ77	2451186-7	HRB53652		LXS GF Equity	Lanxess AG	DE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria
LC_0000387_CT_SLSC	5299002HNCMIUBHOMK35	1121223-0	HRB202	DE0005408884	LEO GY EQUITY	Leoni AG	DE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria
LC_0000388_CT_SLSC	529900EW0ZH7KAZ11H71	1797294-4				Lidl Stiftung & Co. KG	DE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria
LC_0000389_CT_SLSC	WTV8QGD5UD7MMD4HS345	1121375-8			LIN GY Equity	Linde AG	DE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria
LC_0000390_CT_SLSC	529900SL1W4KHVE18T81	1121582-9				LOHMANN + Co. AG	DE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria
LC_0000391_CT_SLSC	52990098TR1QJBWIYG58	1147145-5				MAHLE GmbH	DE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria
LC_0000392_CT_SLSC	52990018UPG26YRFSM46	1122332-8	HRB179426	DE0005937007	MAN GR EQUITY	MAN SE	DE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria
LC_0000393_CT_SLSC	5299009Z8B0YE4ECMJ92	1044964-3				Media-Saturn Holding GmbH	DE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria
LC_0000394_CT_SLSC	5299009WLGROB3HKM878	1522457-9				MEGGLE AKTIENGESELLSCHAFT	DE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria
LC_0000395_CT_SLSC	529900OAREIS0MOPTW25	2198479-4	HRB6164		MRK GF Equity	Merck KGaA	DE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria
LC_0000396_CT_SLSC	5299001X9L42HXEBCZ51	1188960-7			MEO GY EQUITY	Metro AG	DE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria
LC_0000397_CT_SLSC	529900JAY79MT50JBH87					MEYER WERFT GMBH	DE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria
LC_0000398_CT_SLSC	213800E45LWMBVNF3R85	3052190-0	NRWGRHRB8959		MNDI LN Equity	Mondi Consumer Packaging International AG	DE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria
LC_0000399_CT_SLSC	529900807L67JY81RD65	2755947-5			MTX GY Equity	MTU Aero Engines AG	DE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria
LC_0000400_CT_SLSC	529900ISR2VNZV1C0T93	1182822-5				MVV Energie AG	DE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria
LC_0000401_CT_SLSC	529900UXIUW801PQDI37	2597701-8				N-ERGIE AG	DE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria
LC_0000402_CT_SLSC	529900HVDYCUWVD0OE76	2551585-9				NORDEX SE	DE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria

Counterparty code	Legal entity identifier (LEI)	Credit register code	Commercial register code	ISIN code	Bloomberg ticker	Name	Geographical area	Portfolio name	Sector of counterparty	Type of exposure	Type of facility	Type of risk	Regulatory approach
010	020	030	040	050	060	070	080	090	100	110	120	130	140
LC_0000403_CT_SLSC	549300UH52Z-S8O00MO03	1125476-0				Osram GmbH	DE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria
LC_0000404_CT_SLSC	529900LMI5FN0-KFOE272	1125552-8	HRA62024		OTVR GR EQUITY	OTTO (GMBH & CO.KG)	DE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria
LC_0000405_CT_SLSC	529900ELIX8Z8-PQ6CU28	2593300-3				PAPIERFABRIK PALM GMBH & CO.KG	DE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria
LC_0000406_CT_SLSC	529900HT3KJH-BHNHDT64	1397102-3	HRB6100		259743Z GR EQUITY	PERI GmbH	DE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria
LC_0000407_CT_SLSC	52990037VWJG-YKGP9877	1131747-6	HRA3551		2590Z GR EQUITY	PHOENIX Pharmahandel GmbH & Co KG	DE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria
LC_0000408_CT_SLSC	5299008XQJHP-TOF8R354	2696731-5	241336g		661074Z GR EQUITY	Porsche Corporate Finance GmbH	DE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria
LC_0000409_CT_SLSC	529900NY0WW-QUKOMWQ37	2399699-4			PSM GY EQUITY	ProSiebenSat 1 Media SE	DE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria
LC_0000410_CT_SLSC	529900Z5KBA9-KJP6EK09	1196360-0				R+V Versicherung AG	DE	Large corporate sample	Other financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria
LC_0000411_CT_SLSC	5299001OU9CS-E29O6S05	1127893-4			RHM GY EQUITY	Rheinmetall AG	DE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria
LC_0000412_CT_SLSC	529900F0LT5O-P4SV6122	1104684-4				Robert Bosch GmbH	DE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria
LC_0000413_CT_SLSC	529900BZ1C5-S5WQENF25	2820967-4	HRB721056			ROLLS ROYCE POWER SYSTEMS AG FRIEDRICHSHAFEN	DE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria
LC_0000414_CT_SLSC	529900GB7KC-A94ACC940	2531238-0	HRB14525	DE0007037129	RWE GY EQUITY	RWE AKTIENGESELLSCHAFT	DE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria
LC_0000415_CT_SLSC	529900Q5SR06-C5T8NO26	1128992-3	HRB8372		7015557Z GR EQUITY	Salzgitter Mannesmann Handel GmbH	DE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria
LC_0000416_CT_SLSC	529900D6BF99L-W9R2E68	1308819-0			SAP GY EQUITY	SAP SE	DE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria
LC_0000417_CT_SLSC	529900JL0HDV-GZMUJF32	3043578-8				Schaeffler Verwaltung Zwei GmbH	DE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria
LC_0000418_CT_SLSC	529900D8QM-D1LL0E2393	2800313-5				Schletter GmbH	DE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria
LC_0000419_CT_SLSC	529900DG0F6A-GQAP6N55	1131407-7	55234831			SCHOLZ Holding GmbH	DE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria
LC_0000420_CT_SLSC	5299009QTM3S-JL9BNR19	2209676-2				Schott AG	DE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria
LC_0000421_CT_SLSC	529900ZCRUJ3-J5PYWX81	2577577-6			RPW GR EQUITY	SENVION GmbH	DE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria
LC_0000422_CT_SLSC	52990038IB31T-YK07X63	1129569-8			SGL GY Equity	SGL Carbon SE	DE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria
LC_0000423_CT_SLSC	W38RGI023J3W-T1HWRP32	1129508-6	HRB12300B		SIE GY EQUITY	Siemens Aktiengesellschaft	DE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria
LC_0000424_CT_SLSC	529900M1LIO0-SLOBAS50	1532176-3	HRB1562	DE0003304002	SOW GY EQUITY	Software AG	DE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria
LC_0000425_CT_SLSC	549300WM0X4-AUT710770	3278292-2				Springer Science+Business Media Deutschland GmbH	DE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria
LC_0000426_CT_SLSC	529900FMTTLM-H0P0DL10	1473528-6				STADA Arzneimittel Aktiengesellschaft	DE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria

Counterparty code	Legal entity identifier (LEI)	Credit register code	Commercial register code	ISIN code	Bloomberg ticker	Name	Geographical area	Portfolio name	Sector of counterparty	Type of exposure	Type of facility	Type of risk	Regulatory approach
010	020	030	040	050	060	070	080	090	100	110	120	130	140
LC_0000427_CT_SLSC	549300YTRYZP-M57T3319	1132051-2				STADTWERKE HANNOVER AG	DE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria
LC_0000428_CT_SLSC	529900QOJG-J2975GD560	2971375-7				Stahlgruber Otto Gruber AG	DE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria
LC_0000429_CT_SLSC	5299003M4PGU-GL48LS74	3094881-4				Styrolution Group GmbH	DE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria
LC_0000430_CT_SLSC	529900Y2V1Q-WBDCBT818	2653119-4				Südwestdeutsche Medien Holding GmbH	DE	Large corporate sample	non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria
LC_0000431_CT_SLSC	529900S8QN-B101D40S72	1130211-4			SZU GY EQUITY	Sudzucker AG	DE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria
LC_0000432_CT_SLSC	529900D82I6-R9601CF26	2819960-2	HRB200436			SYMRISE AG HOLZMINDEN	DE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria
LC_0000433_CT_SLSC	529900P710MO-UBKZDL27	2269857-5	HEESHRB85143			Techem GmbH	DE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria
LC_0000434_CT_SLSC	529900COI81I-T9N2Y682	3009289-4	HRB180660			THÜGA HOLDING GMBH + CO KGAA MÜNCHEN	DE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria
LC_0000435_CT_SLSC	549300UDG16D-OYUPR330	2411649-3	HRB9092	DE0007500001	TKA GR EQUITY	THYSSENKRUPP AG	DE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria
LC_0000436_CT_SLSC	529900JBK6KN-C4HSW032	1672825-5				Tönnies Holding GmbH & Co. KG	DE	Large corporate sample	non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria
LC_0000437_CT_SLSC	52990021AYVJL-L2XMK94	2182800-9	HRB16654		7010965Z GR EQUITY	TRIMET ALUMINIUM SE	DE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria
LC_0000438_CT_SLSC	529900SL2WSP-V293B552	1126744-0			TUI1 GY EQUITY	TUI AG	DE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria
LC_0000439_CT_SLSC	3VEKWPJHTD4N-KMBVG947	2353095-9				United Internet AG	DE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria
LC_0000440_CT_SLSC	XQMNIROSQA-S7Y9TT7I97		NRWKOHR-A24116		LBTYA UW Equity	Unitymedia Hessen GmbH & Co. KG	DE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria
LC_0000441_CT_SLSC	529900I1IDJLEX-FUYN67	3340688-5				WELTBILD GMBH & CO. KG, AUGSBURG	DE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria
LC_0000442_CT_SLSC	529900AGED6PJ-E9AVL37	3185940-8				Vier Gas Transport GmbH	DE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria
LC_0000443_CT_SLSC	52990023338VF-V5AIN59	1134669-9	HRA3389			VIESSMANN WERKE GMBH CO KG ALLENDORF	DE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria
LC_0000444_CT_SLSC	W24EDTPHEV8-NJOD4FA29	1627667-7				VNG-Verbundnetz Gas Aktiengesellschaft	DE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria
LC_0000445_CT_SLSC	5299004TYSI0-Z73QUE46	1227804-0	HRB725621			Voith GmbH	DE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria
LC_0000446_CT_SLSC	529900NNUPAG-GOMPXZ31	1134796-0			VOW3 GY EQUITY	Volkswagen AG [VW]	DE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria
LC_0000447_CT_SLSC	0NURKC5Q3CJY-ZPPK5046	1134904-0				WACKER CHEMIE AG	DE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria
LC_0000448_CT_SLSC	529900KKY5IM-BX35M241	2679160-8	HRB7736			Wasser und Gas Westfalen GmbH	DE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria
LC_0000449_CT_SLSC	529900KQ44OJ-DIDU6J81	1135571-6				WEPA Hygieneprodukte GmbH	DE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria
LC_0000450_CT_SLSC	5299006E92-R0717GXP27	3189637-6	HRA16706		0892272D GR EQUITY	WINGAS GmbH	DE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria

Counterparty code	Legal entity identifier (LEI)	Credit register code	Commercial register code	ISIN code	Bloomberg ticker	Name	Geographical area	Portfolio name	Sector of counterparty	Type of exposure	Type of facility	Type of risk	Regulatory approach
010	020	030	040	050	060	070	080	090	100	110	120	130	140
LC_0000451_CT_SLSC	529900A8LX4K-L0YUTH71	2543621-3			WDI GY Equity	Wirecard AG	DE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria
LC_0000452_CT_SLSC	529900CAYOW-B8YIG7X25	1136858-6				ZF FRIEDRICHSHAFEN AG	DE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria
LC_0000453_CT_SLSC	549300D2K6PK-KKXVNN73		22756214	DK0010244425	MAERSKB DC EQUITY	A.P.Møller-Mærsk A/S	DK	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria
LC_0000454_CT_SLSC			63965812			A/S SCHOUW & CO	DK	Large corporate sample	Other financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria
LC_0000455_CT_SLSC	549300ADWY-S7RRJ8BG19		14244441			Aalborg Portland A/S	DK	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria
LC_0000456_CT_SLSC	549300Y047DQ-V30CKT47		49723911			ABENA HOLDING A/S	DK	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria
LC_0000457_CT_SLSC	549300PLP6WV-TICKLD32		10526949			ALM. BRAND FORSIKRING A/S	DK	Large corporate sample	Other financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria
LC_0000458_CT_SLSC	529900IJ6T4P1-O10R377		25313763			ARLA FOODS A.M.B.A	DK	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria
LC_0000459_CT_SLSC			25511484			Atea A/S	DK	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria
LC_0000460_CT_SLSC	213800KB128I-K92MCD10		44782510			AVK Holding A/S	DK	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria
LC_0000461_CT_SLSC	2138009LJ6FGT-V868W59		22069519			BYGMA GRUPPEN A/S	DK	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria
LC_0000462_CT_SLSC	5493008Y-L42784DMWN61		25508343	DK0010181676	CARLB DC EQUITY	Carlsberg Breweries A/S	DK	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria
LC_0000463_CT_SLSC			27626904			Catering Engros A/S	DK	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria
LC_0000464_CT_SLSC	213800JF2XSR5-NXGL660		12760043			Cheminova A/S	DK	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria
LC_0000465_CT_SLSC	549300MKPW8-ZF3E8MW37		28318677			Chr. Hansen Holding A/S	DK	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria
LC_0000466_CT_SLSC	213800AWZ8-U3FVALIO26		26259495			Coop Danmark A/S	DK	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria
LC_0000467_CT_SLSC	213800UW822-WLK2HZF47					Copenhagen Airports Denmark ApS	DK	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria
LC_0000468_CT_SLSC	529900BWY373-HVUNIC90		28527411			Dagrofa ApS	DK	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria
LC_0000469_CT_SLSC			13878595			Dagrofa S-Engros A/S (Foodservice)	DK	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria
LC_0000470_CT_SLSC	213800FJJH5XF-NFIAK90		23256118			Damstahl A/S	DK	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria
LC_0000471_CT_SLSC	549300I2KABJ-NYPD639		20165715			DANFOSS A/S	DK	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria
LC_0000472_CT_SLSC			59789317			Danish Agro A.M.B.A	DK	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria
LC_0000473_CT_SLSC	21380063C9W-S18D6WJ21		26121264			Danish Crown A/S	DK	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria
LC_0000474_CT_SLSC	2138007QUZX-QLFGCSV45		24246930			DANSK LANDBRUGS GROVVAR-ESELSKAB A	DK	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria

Counterparty code	Legal entity identifier (LEI)	Credit register code	Commercial register code	ISIN code	Bloomberg ticker	Name	Geographical area	Portfolio name	Sector of counterparty	Type of exposure	Type of facility	Type of risk	Regulatory approach
010	020	030	040	050	060	070	080	090	100	110	120	130	140
LC_0000475_CT_SLSC	549300FQY6M-X8USM0112		35954716		4166777Z DC EQUITY	Dansk Supermarked A/S	DK	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria
LC_0000476_CT_SLSC	549300JUFTJMO-TC28B39		28113951			Danske Commodities A/S	DK	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria
LC_0000477_CT_SLSC	213800ZCQ8X5-QYJWVQ60		42344613			Det Danske Hedeselskab	DK	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria
LC_0000478_CT_SLSC	549300JZVW1-Y1UZ5UK38		14194711			DFDS A/S	DK	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria
LC_0000479_CT_SLSC	W9NG6WMZIYE-U8VEDOG48		36213728			DONG Energy A/S	DK	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria
LC_0000480_CT_SLSC	529900X41C0B-SLK67H70		58233528	DK0060079531	DSV DC EQUITY	DSV A/S	DK	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria
LC_0000481_CT_SLSC	213800K83X1-E9HF1MD69		55828415			DT Group A/S	DK	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria
LC_0000482_CT_SLSC	529900C0U279-ORGJC950		45349918			Ecco Sko A/S	DK	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria
LC_0000483_CT_SLSC	213800Z47P2H-ZJKJSK23		75272014			EGM. INT. HOLD A/S	DK	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria
LC_0000484_CT_SLSC	549300JN1F17U-XJMM315		17225898			ENERGI DANMARK A/S	DK	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria
LC_0000485_CT_SLSC	5299003X050C-WGDW1Z87					Energinet.dk SOV	DK	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria
LC_0000486_CT_SLSC	213800MXXDG-Q3ITPXI41		58180912	DK0010234467		FLSMIDTH & CO. A/S	DK	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria
LC_0000487_CT_SLSC	549300036WZ-GCBDPDZ92					GF-Forsikring A/S (Unsolicited Ratings)	DK	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria
LC_0000488_CT_SLSC	5493006R4KC2-OI5D3470		56759913			H. Lundbeck A/S	DK	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria
LC_0000489_CT_SLSC	213800HTGI1C-TA7CKP20		34728712			Hedegaard A/S	DK	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria
LC_0000490_CT_SLSC	213800NLXK98-F6PC2R37					ISS A/S	DK	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria
LC_0000491_CT_SLSC	549300RIPH-N847476O42					J. LAURITZEN A/S	DK	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria
LC_0000492_CT_SLSC	54930032G32-N1F8JBV10					KIRKBI INVEST A/S	DK	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria
LC_0000493_CT_SLSC	UGKYQUOFW6-QSIS3P4P93		47458714		LEGO DC EQUITY	LEGO System A/S	DK	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria
LC_0000494_CT_SLSC	52990077KVK7-QCK2NG31		56759514			LEO PHARMA A/S	DK	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria
LC_0000495_CT_SLSC	529900B5B2U7-TIJN7757					MONJASA A/S	DK	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria
LC_0000496_CT_SLSC	213800WNLA5-AH3U4WI67		12562233			MT HØJGAARD A/S	DK	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria
LC_0000497_CT_SLSC	549300UQ0QR-C1KXGRE08		20293195			NEAS Energy A/S	DK	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria
LC_0000498_CT_SLSC			10845858			Nellemann Holding A/S	DK	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria

Counterparty code	Legal entity identifier (LEI)	Credit register code	Commercial register code	ISIN code	Bloomberg ticker	Name	Geographical area	Portfolio name	Sector of counterparty	Type of exposure	Type of facility	Type of risk	Regulatory approach
010	020	030	040	050	060	070	080	090	100	110	120	130	140
LC_0000499_CT_SLSC	529900197LKWCEQ0NL18		62725214			NKT HOLDING A/S	DK	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria
LC_0000500_CT_SLSC	2138007XB7AUOGS4N159		11142141			NORDIC SEAFOOD A/S	DK	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria
LC_0000501_CT_SLSC	2138005ON7KF6M74P542		81203113			Nordisk Dæk Import A/S	DK	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria
LC_0000502_CT_SLSC	549300DAQ1CVT6CXN342				NOVOB DC Equity	Novo Nordisk A/S	DK	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria
LC_0000503_CT_SLSC	529900T6WNZXD2R3JW38		10007127			NOVOZYMES A/S	DK	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria
LC_0000504_CT_SLSC	213800LALFCP5FJXW153		62497718			Nowaco A/S	DK	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria
LC_0000505_CT_SLSC	213800PRY3GUP6B5GG04		39170418			OK A.m.b.A.	DK	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria
LC_0000506_CT_SLSC	213800RE7TE67AUCJS21		11369677			Polar Seafood Denmark	DK	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria
LC_0000507_CT_SLSC	213800QRC7LNX935OZ09		54879415			Rockwool International A/S	DK	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria
LC_0000508_CT_SLSC			42997811			SANISTÅL A/S	DK	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria
LC_0000509_CT_SLSC	549300M5XVDYG4I7CC28		14049673			Scan Global Logistics	DK	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria
LC_0000510_CT_SLSC	5299003KG4JS99TRML67		31080185			SCANDINAVIAN TOBACCO GROUP A/S	DK	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria
LC_0000511_CT_SLSC	529900N96EOVRB114D28		14773908	DK0060228559	TDC DC EQUITY	TDC A/S	DK	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria
LC_0000512_CT_SLSC	549300ZSIJREG4GDWJ45					Topdanmark A/S	DK	Large corporate sample	Other financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria
LC_0000513_CT_SLSC	213800A5UXABGUQ3PX11		22460218			TORM A/S	DK	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria
LC_0000514_CT_SLSC	213800BIA5L8OPBER229					Tryg Forsikring A/S	DK	Large corporate sample	Other financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria
LC_0000515_CT_SLSC	213800O8J7U9F8Q8VQ80					Tryg Garantiforsikring A/S	DK	Large corporate sample	Other financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria
LC_0000516_CT_SLSC			14003606			Tulip Food Company A/S	DK	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria
LC_0000517_CT_SLSC	54930026SJ2OBLO6M470		25481968			Verdo A/S	DK	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria
LC_0000518_CT_SLSC	549300DYMC8BGZZC8844		00311171460005			VESTAS WIND SYSTEMS A/S	DK	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria
LC_0000519_CT_SLSC	213800RM6L9LN78BVA56		71186911			WILLIAM DEMANT HOLDING A/S	DK	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria
LC_0000520_CT_SLSC	5493005044RTLQ5RZU70					Eesti Energia AS	EE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria
LC_0000521_CT_SLSC	549300YENFNR57ZJ3X76					ABENER ENERGIA S A	ES	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria
LC_0000522_CT_SLSC	8ZQH7RR6DBQZIX8PEQ84	ESA41002288	A41002288		ABG/P SM EQUITY	ABENGOA S A	ES	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria

Counterparty code	Legal entity identifier (LEI)	Credit register code	Commercial register code	ISIN code	Bloomberg ticker	Name	Geographical area	Portfolio name	Sector of counterparty	Type of exposure	Type of facility	Type of risk	Regulatory approach
010	020	030	040	050	060	070	080	090	100	110	120	130	140
LC_0000523_CT_SLSC	549300GKFVW-I02JQ5332	ESA08209769	A08209769		ABE SM EQUITY	ABERTIS INFRAESTRUCTURAS SA	ES	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria
LC_0000524_CT_SLSC	54930002KP75T-LLLNO21	ESA31768138	A31768138		ANA SM EQUITY	ACCIONA ENERGIA S A	ES	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria
LC_0000525_CT_SLSC	9598002014000-5558665	ESA28004885	A28004885		ACS SM EQUITY	Actividades de Construccion y Servicios SA [ACS Group]	ES	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria
LC_0000526_CT_SLSC	213800NKU21Z-N7P7RT54	ESA84409408	A84409408		AMS SM EQUITY	Amadeus IT Group SA	ES	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria
LC_0000527_CT_SLSC		ESA26019992	A26019992		0468005D SM EQUITY	AQUALIA GESTION INTEGRAL DEL AGUA S A	ES	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria
LC_0000528_CT_SLSC	9598002014000-5491929		A78839271		A3M	ATRESMEDIA CORPORACION DE MEDIOS DE COMUNICACION S. A.	ES	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria
LC_0000529_CT_SLSC	549300MXEGO-T8MV1B924	ESA62186556	A62186556		ONO SM EQUITY	CABLEUROPA SA	ES	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria
LC_0000530_CT_SLSC	549300CGER-G48M7P5E96					CENTROS COMERCIALES CARREFOUR S A	ES	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria
LC_0000531_CT_SLSC		ESA46146387	A46146387		0612929D SM EQUITY	COBRA INSTALACIONES Y SERVICIOS SA	ES	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria
LC_0000532_CT_SLSC		ESA20001020	A20001020		CAF SM EQUITY	CONSTRUCCIONES Y AUXILIAR DE FERROCARRILES (CAF) S.A.	ES	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria
LC_0000533_CT_SLSC	9598002014000-5319366	ESA48012009	A48012009		OLE SM EQUITY	DEOLEO SA	ES	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria
LC_0000534_CT_SLSC	54930063C6K2-TNFL6H10					DISTRIBUIDORA INTERNACIONAL DE ALIMENTACION	ES	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria
LC_0000535_CT_SLSC		ESA15139314	A15139314		DRC SM EQUITY	DRAGADOS S A	ES	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria
LC_0000536_CT_SLSC	529900U1P1JE-V71EBO44	ESA28006104	A28006104		4367465Z SM EQUITY	EADS CONSTRUCCIONES AERONAUTICAS S A	ES	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria
LC_0000537_CT_SLSC	9598002014000-5374753	ESA28017895	A28017895		1082z sm equity	EL CORTE INGLES S A	ES	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria
LC_0000538_CT_SLSC	9598002014000-5491250		A48027056		ENO	ELECNOR S.A.	ES	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria
LC_0000539_CT_SLSC	213800VIN4XH-LVFIOE10		A86484334		ENG SQ Equity	Enagas Transportes, S.A.U.	ES	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria
LC_0000540_CT_SLSC	549300LHK07F2-CHV4X31	ESA28023430	A28023430		ELE SM EQUITY	ENDESA SA	ES	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria
LC_0000541_CT_SLSC	9598002014000-5732198					ESCAL UGS S L	ES	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria
LC_0000542_CT_SLSC	9598002014000-5757903	ESA81939209	A81939209		FER SM EQUITY	Ferrovial SA	ES	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria
LC_0000543_CT_SLSC	9598002014000-5178328	ESA28037224	A28037224		FCC SM EQUITY	FOMENTO DE CONSTRUCCIONES Y CONTRATAS SA	ES	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria
LC_0000544_CT_SLSC	549300CKUXD-A0CKRQJ56	ESA80477144	A80477144		GAM SM EQUITY	GAMESA ENERGIA S A	ES	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria
LC_0000545_CT_SLSC	TL2N6M87C-W970S5SV098	ESA08015497	A08015497		GAS SM EQUITY	GAS NATURAL S.D.G. S.A.	ES	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria
LC_0000546_CT_SLSC	9598002014000-5484363	ESB48943864	B48943864		495294Z SM EQUITY	GESTAMP AUTOMOCION S L	ES	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria

Counterparty code	Legal entity identifier (LEI)	Credit register code	Commercial register code	ISIN code	Bloomberg ticker	Name	Geographical area	Portfolio name	Sector of counterparty	Type of exposure	Type of facility	Type of risk	Regulatory approach
010	020	030	040	050	060	070	080	090	100	110	120	130	140
LC_0000547_CT_SLSC		ESA58389123	A58389123		GRF SM EQUITY	GRIFOLS S A	ES	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria
LC_0000548_CT_SLSC	213800OILC5-Q9AR63B63		A09092305			Grupo Antolin-Irausa, S.A.	ES	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria
LC_0000549_CT_SLSC		ESA84173947	A84173947		1234Z SM EQUITY	GRUPO ISOLUX CORSAN SA	ES	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria
LC_0000550_CT_SLSC	5QK37QC7NW-OJ8D7WVQ45	ESA48010615	A48010615		IBE SM EQUITY	Iberdrola SA	ES	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria
LC_0000551_CT_SLSC	549300GEL7LR-GKK0DG70					Iberia Lineas Aereas de Espana S.A.	ES	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria
LC_0000552_CT_SLSC	GGYEFW27TI7-Q3C3XB343					INDUSTRIA DE DISEÑO TEXTIL S A	ES	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria
LC_0000553_CT_SLSC	9598002014000-5007414					INMOBILIARIA COLONIAL SA	ES	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria
LC_0000554_CT_SLSC	549300D4HOJH-H0LSET81	ESA41694266	A41694266		4516287Z SM EQUITY	INSTALACIONES INABENSA S A	ES	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria
LC_0000555_CT_SLSC	9598002014000-5317620					ISOLUX INGENIERIA, S.A.	ES	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria
LC_0000556_CT_SLSC	9598002014000-5606874					IZASA DISTRIBUCIONES TECNICAS S.A.	ES	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria
LC_0000557_CT_SLSC	529900S4UWJN-VO9LEH81		A60195278		4374129Z	LIDL SUPERMERCADOS S.A.	ES	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria
LC_0000558_CT_SLSC	UIUPNLHSQI58-ZL7O2J82		A78346558		MAP SQ Equity	Mapfre Re, Compania de Reaseguros, S.A.	ES	Large corporate sample	Other financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria
LC_0000559_CT_SLSC	9598002014000-5021479	ESA79075438	A79075438			MEDIASET ESPAÑA COMUNICACION S.A.	ES	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria
LC_0000560_CT_SLSC		ESA78304516	A78304516		MEL SM EQUITY	Melia Hotels International SA	ES	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria
LC_0000561_CT_SLSC	9598002014000-5311703					NAVANTIA S A	ES	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria
LC_0000562_CT_SLSC	9598002014000-5395317	ESA48010573	A48010573		OHL SM EQUITY	OBRASCON HUARTE LAIN S A	ES	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria
LC_0000563_CT_SLSC		ESA36603587	A36603587		PVA SM EQUITY	PESCANOVA SA	ES	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria
LC_0000564_CT_SLSC	549300N94L4-D5NDBFG97	ESA28430882	A28430882			PROSEGUR COMPAÑIA DE SEGURIDAD S.A.	ES	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria
LC_0000565_CT_SLSC	54930070W8XS-Y31XK130	ESA78003662	A78003662		REE SM EQUITY	Red Electrica de Espana SA	ES	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria
LC_0000566_CT_SLSC	BSYCX13Y0NOT-V14V9N85		A78374725	ES0273516007	REP GY Equity	Repsol, S.A.	ES	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria
LC_0000567_CT_SLSC		ESA08000820	A08000820		DMM XT EQUITY	S A DAMM	ES	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria
LC_0000568_CT_SLSC	549300QHD5D-P0GOPGX63					SOVENA ESPANA SA	ES	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria
LC_0000569_CT_SLSC	213800JEZBUPZ-KWJGF49	ESA28092583	A28092583		TRE SM EQUITY	TECNICAS REUNIDAS S A	ES	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria
LC_0000570_CT_SLSC	549300EEJH4FE-PDBBR25		KvK 24269798 0000		TEF SM EQUITY	TELEFONICA SA	ES	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria

Counterparty code	Legal entity identifier (LEI)	Credit register code	Commercial register code	ISIN code	Bloomberg ticker	Name	Geographical area	Portfolio name	Sector of counterparty	Type of exposure	Type of facility	Type of risk	Regulatory approach
010	020	030	040	050	060	070	080	090	100	110	120	130	140
LC_0000571_CT_SLSC		ESA08356727	A08356727		TST SM EQUITY	TESTA INMUEBLES EN RENTA S. A.	ES	Large corporate sample	Other financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria
LC_0000572_CT_SLSC	549300FM9ZIJ-B5FCS825					TWINS ALIMENTACION SA	ES	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria
LC_0000573_CT_SLSC	95980020140000-5462150	ESA79524054	A79524054		571979Z	URBASER S.A.	ES	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria
LC_0000574_CT_SLSC	5299008CBH6E-AEH1VZ37	ESA28293348	A28293348			WORLD DUTY FREE GROUP S.A. U.,	ES	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria
LC_0000575_CT_SLSC	743700FHGZE-V5UGCB005			FI0009010391	AHL1V FH EQUITY	Ahlstrom Oyj	FI	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria
LC_0000576_CT_SLSC	529900Q14KI1S-CMIMO82					Bayer Nordic SE	FI	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria
LC_0000577_CT_SLSC	5493002B0GOV-F42KWX33					Cargotec Oyj	FI	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria
LC_0000578_CT_SLSC	549300P8N0P6-KDGTJ206			XS0946179529	TY2 GS Equity	Citycon OYJ	FI	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria
LC_0000579_CT_SLSC	743700TU2S3D-XWGU7H32		0116510-6	XS0973806861	EIA GM Equity	Elisa Corporation	FI	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria
LC_0000580_CT_SLSC	7437006ZZI1F7-CUA5518					Fingrid Oyj	FI	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria
LC_0000581_CT_SLSC	213800SB6EO-B8SSK9W63			FI0009003230	FIA1S FH EQUITY	Finnair Oyj	FI	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria
LC_0000582_CT_SLSC	743700BKTW4E-QIVKYY42			FI0009000400	FIS1V FH EQUITY	Fiskars Oyj	FI	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria
LC_0000583_CT_SLSC	635400IUIZZIUJ-SAMF76			FI0009007132	FUM1V FH EQUITY	Fortum Oyj	FI	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria
LC_0000584_CT_SLSC	74370031Y7R-K5H88CQ48			FI0009004824	KRA1V FH EQUITY	Kemira Oyj	FI	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria
LC_0000585_CT_SLSC	743700OX6HSV-MCAHPB95					KESKO OYJ	FI	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria
LC_0000586_CT_SLSC	2138001CNF45J-P5XZK38	1927400-1	HRB57225		KC4 GR EQUITY	Kone GmbH	FI	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria
LC_0000587_CT_SLSC	2138007FRMW-VPUDCMA45			FI0009007835	MEO1V FH EQUITY	Metso Oyj	FI	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria
LC_0000588_CT_SLSC	5493009GY1X8-GQ66AM14			FI0009013296	NES1V FH EQUITY	Neste Oil Oyj	FI	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria
LC_0000589_CT_SLSC	549300A0JPRW-G1KI7U06			FI0009000681	NOK1V FH EQUITY	Nokia Oyj	FI	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria
LC_0000590_CT_SLSC	743700YQIO8-Y4L4WKR40					Nokian Renkaat Oyj	FI	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria
LC_0000591_CT_SLSC	74370061PO7-C10E3PA54					Norilsk Nickel Harjavalta Oy	FI	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria
LC_0000592_CT_SLSC	5493009YRUJJD-CFF0R80			FI0009002422	OUT1V FH EQUITY	Outokumpu Oyj	FI	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria
LC_0000593_CT_SLSC	549300R0VN9-C371W0E07			FI0009014575	OTE1V FH EQUITY	Outotec Oyj	FI	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria
LC_0000594_CT_SLSC	743700X6KUJ0-Z8GJIF03					POHJOLAN VOIMA OY	FI	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria

Counterparty code	Legal entity identifier (LEI)	Credit register code	Commercial register code	ISIN code	Bloomberg ticker	Name	Geographical area	Portfolio name	Sector of counterparty	Type of exposure	Type of facility	Type of risk	Regulatory approach
010	020	030	040	050	060	070	080	090	100	110	120	130	140
LC_0000595_CT_SLSC	743700CIR72J2-LJZO637					Ramirent Oyj	FI	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria
LC_0000596_CT_SLSC	743700XJC24TH-UPK0S03			FI0009007694	SAA1V FH EQUITY	Sanoma Oyj	FI	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria
LC_0000597_CT_SLSC	743700IFQI6-W89M1IY95					STOCKMANN OYJ ABP	FI	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria
LC_0000598_CT_SLSC	7437000ZP669L-KUTZ738				STERV FH EQUITY	Stora Enso Oyj	FI	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria
LC_0000599_CT_SLSC	743700LQ48IZB-TZN4S52		0196656-0	XS1043513529		Teollisuuden Voima Oyj(TVO)	FI	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria
LC_0000600_CT_SLSC	743700PKLY067-IZIF588					Tikkurila Oyj	FI	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria
LC_0000601_CT_SLSC	213800EC6PW5-VU4J9U64			FI0009005987	UPM1V FH EQUITY	UPM-Kymmene Oyj	FI	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria
LC_0000602_CT_SLSC	743700G7A9J1P-HM3X223			FI0009003727	WRT1V FH EQUITY	Wärtsilä Oyj Abp	FI	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria
LC_0000603_CT_SLSC	549300TLDC3I-QX97WU26					Wihuri Packaging Oy	FI	Large corporate sample	Other financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria
LC_0000604_CT_SLSC	529900M13G-M4VSTE6W80					YIT Oyj	FI	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria
LC_0000605_CT_SLSC	969500QZC2Q0-TK11NV07				AC FP EQUITY	Accor SA	FR	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria
LC_0000606_CT_SLSC	969500PJMBSFH-YC37989				ADP FP Equity	Aeroports de Paris S.A. (ADP)	FR	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria
LC_0000607_CT_SLSC	969500AQW31-GYO8JZD66			FR0000031122		AIR FRANCE -KLM	FR	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria
LC_0000608_CT_SLSC	969500MMPQV-HK671GT54				AI FP EQUITY	Air Liquide SA	FR	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria
LC_0000609_CT_SLSC	969500RAZNDF-VFATTJ14					ALCATEL LUCENT INTERNATIONAL	FR	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria
LC_0000610_CT_SLSC	969500CCRD8G-YWLG6R54		542019096	FR0000130007	ALU FP EQUITY	Alcatel Lucent S.A.	FR	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria
LC_0000611_CT_SLSC	969500TZFFAS8-XMVPQ44				ALALF UV Equity	ALCATEL-LUCENT SA	FR	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria
LC_0000612_CT_SLSC	549300W64S5-Q0I46LK20					ALSTOM HOLDINGS SA	FR	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria
LC_0000613_CT_SLSC	96950032TUYM-W11FB530				ALO FP EQUITY	Alstom SA	FR	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria
LC_0000614_CT_SLSC	9695007B0RXQ-CHHTGR34		305207169		AREVA FP EQUITY	AREVA NC	FR	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria
LC_0000615_CT_SLSC	96950026BLI-V09FMSM49				AKE FP EQUITY	Arkema Group SA	FR	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria
LC_0000616_CT_SLSC					ATO FP EQUITY	Atos Origin SA	FR	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria
LC_0000617_CT_SLSC	213800U12KW-YZEECZ934		572139996		ASF FP EQUITY	AUTOROUTES DU SUD DE LA FRANCE SA	FR	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria
LC_0000618_CT_SLSC	9695002SV2VP9-CU42826				ARR FP EQUITY	Autoroutes Paris-Rhin-Rhone SA [APRR]	FR	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria

Counterparty code	Legal entity identifier (LEI)	Credit register code	Commercial register code	ISIN code	Bloomberg ticker	Name	Geographical area	Portfolio name	Sector of counterparty	Type of exposure	Type of facility	Type of risk	Regulatory approach
010	020	030	040	050	060	070	080	090	100	110	120	130	140
LC_0000619_CT_SLSC	F5WCUMTUM4RKZ1MAIE39					AXA SA	FR	Large corporate sample	Other financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria
LC_0000620_CT_SLSC	969500MOCLNQFNZN0D63		572015246		EN LI Equity	BOUYGUES SA	FR	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria
LC_0000621_CT_SLSC	96950077L0TN7BAROX36				CAP FP EQUITY	Cap Gemini Sogeti SA	FR	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria
LC_0000622_CT_SLSC	549300B8P6MUJ1YWTS08				CA FP EQUITY	Carrefour SA	FR	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria
LC_0000623_CT_SLSC	969500VHL8F83GBL6L29		554501171	FR0000125585	CO FP EQUITY	CASINO GUICHARD - PERRACHON	FR	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria
LC_0000624_CT_SLSC	9695001K81BDUET02H66				CGM FP EQUITY	Cegedim SA	FR	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria
LC_0000625_CT_SLSC	969500FCVQ5SLAAUJV59				GA S1 Equity	CGG	FR	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria
LC_0000626_CT_SLSC	969500WESYQMQ1F2C272					CHRISTIAN DIOR	FR	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria
LC_0000627_CT_SLSC	969500BZJ49IICIBZZ08					CMA CGM S.A.	FR	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria
LC_0000628_CT_SLSC	969500QKVPV2H8UXM738				CNP FP Equity	CNP Assurances	FR	Large corporate sample	Other financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria
LC_0000629_CT_SLSC	213800CP8292W9E8LJ69		552115891		DG FP Equity	Cofiroute	FR	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria
LC_0000630_CT_SLSC	969500DZBBMYHB8NAM93		552025314	FR0000121634	RE FP EQUITY	COLAS SA	FR	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria
LC_0000631_CT_SLSC	NFONVGN05Z0FMN5PEC35				SGO FP EQUITY	Compagnie de Saint-Gobain SA	FR	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria
LC_0000632_CT_SLSC	549300SOSI58J6VIW052				ML FP EQUITY	Compagnie Generale des Etablissements Michelin SCA [CGEM]	FR	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria
LC_0000633_CT_SLSC	969500D8BWYH453FLN28					CRISTAL UNION	FR	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria
LC_0000634_CT_SLSC	85OKW2SW05RZFQS1W718				JJ FP EQUITY	Crown European Holdings SA	FR	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria
LC_0000635_CT_SLSC	969500H6VMRN7AY1ZU14		441133808		85117Z FP EQUITY	DCNS	FR	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria
LC_0000636_CT_SLSC	9695006LOD5B2D7Y0N70				EDEN FP Equity	Edenred S.A.	FR	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria
LC_0000637_CT_SLSC				FR0000130452	FGR FP EQUITY	Eiffage SA	FR	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria
LC_0000638_CT_SLSC	549300X3UK4GG3FNMO06			FR0010242511	EDF FP EQUITY	Electricite de France SA [EDF]	FR	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria
LC_0000639_CT_SLSC	9695001HM585I0NEI780		380543678			Elior	FR	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria
LC_0000640_CT_SLSC	549300LUH78PG2MP6N64					Eramet SA	FR	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria
LC_0000641_CT_SLSC	549300M3VH1A3ER1TB49		712049618	FR0000121667	EI FP EQUITY	ESSILOR INTERNATIONAL	FR	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria
LC_0000642_CT_SLSC	529900HC20ELW4B6XI30					Euler Hermes France	FR	Large corporate sample	Other financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria

Counterparty code	Legal entity identifier (LEI)	Credit register code	Commercial register code	ISIN code	Bloomberg ticker	Name	Geographical area	Portfolio name	Sector of counterparty	Type of exposure	Type of facility	Type of risk	Regulatory approach
010	020	030	040	050	060	070	080	090	100	110	120	130	140
LC_0000643_CT_SLSC	52990087UKA0-U2TO8412		352383715		117052Z FP EQUITY	EUROCOPTER SAS	FR	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria
LC_0000644_CT_SLSC	MINO79WLO-O247M1IL051				EAD FP Equity	European Aeronautic Defence & Space Co NV [EADS]	FR	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria
LC_0000645_CT_SLSC	549300MCOO-Y1V7P2PG30				ETL FP Equity	Eutelsat S.A.	FR	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria
LC_0000646_CT_SLSC	969500WASBF8-AZP8TC02		323288563	FR0000053142	LEY FP EQUITY	FAIVELEY TRANSPORT	FR	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria
LC_0000647_CT_SLSC	969500F0VMZL-K2IULV85			FR0000121147	EO FP EQUITY	Faurecia S.A.	FR	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria
LC_0000648_CT_SLSC	969500UPKU9V-F8XAEU18		775625767		1044Q FP EQUITY	FINANCIERE AGACHE SA	FR	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria
LC_0000649_CT_SLSC	969500P8M3W2-XX376054					Fonciere des Regions	FR	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria
LC_0000650_CT_SLSC	969500MCOON-R8990S771				FTE FP EQUITY	France Telecom SA / Orange SA	FR	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria
LC_0000651_CT_SLSC	5493005GNGE7-UFJCIL03				FBEL FP EQUITY	Fromageries Bel SA	FR	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria
LC_0000652_CT_SLSC	969500YWO65-OHPVAHN71					GALERIES LAFAYETTE	FR	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria
LC_0000653_CT_SLSC	LAXUQCHT4F-H58LRZDY46			FR0010208488	GSZ FP EQUITY	GDF Suez SA	FR	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria
LC_0000654_CT_SLSC	5299007I0OJCY-ZX6IL07					GEA Batignolles Technologies Thermiques SAS	FR	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria
LC_0000655_CT_SLSC	9695003E4MM-A10IBTR26		592014476			Gecina	FR	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria
LC_0000656_CT_SLSC	9695004TMMZ3-JBKJO332		377791967		UG FP Equity	GIE PSA Tresorerie	FR	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria
LC_0000657_CT_SLSC	969500ASE-C557H5A4F22		476180625			Groupe Auchan S.A.	FR	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria
LC_0000658_CT_SLSC	969500KMUQ2-B6CBAF162				BN FP EQUITY	Groupe Danone SA	FR	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria
LC_0000659_CT_SLSC	969500O3KMCB-QT8KGK58					Groupe Soufflet SA	FR	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria
LC_0000660_CT_SLSC	969500FY5T5M-LH4G9A95				RIA FP EQUITY	Groupe Steria SCA	FR	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria
LC_0000661_CT_SLSC	969500LYSYS0-E800SQ95		408168003			Holding Bercy Investissement SCA	FR	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria
LC_0000662_CT_SLSC	969500I3QV-K40XEORU25		495137077			HOLDING D'INFRASTRUCTURES DES METIERS DE L'ENVIRONNEMENT	FR	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria
LC_0000663_CT_SLSC	969500UDH342-QLTE1M42		582074944	FR0000035081	ICAD FP EQUITY	ICADE	FR	Large corporate sample	Other financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria
LC_0000664_CT_SLSC	969500FZ9BTR-ZS3JNB97		342376332	FR0004035913	ILD FP EQUITY	ILIAD	FR	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria
LC_0000665_CT_SLSC	54930075MZSSI-B2TGC64		449354224	FR0000120859	NK FP EQUITY	IMERYS S.A.	FR	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria
LC_0000666_CT_SLSC	9695002OY2-X35E9X8W87					Ipsos SA	FR	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria

Counterparty code	Legal entity identifier (LEI)	Credit register code	Commercial register code	ISIN code	Bloomberg ticker	Name	Geographical area	Portfolio name	Sector of counterparty	Type of exposure	Type of facility	Type of risk	Regulatory approach
010	020	030	040	050	060	070	080	090	100	110	120	130	140
LC_0000667_CT_SLSC	549300ORN5E1-P46ATH26		440413730		IT IM Equity	Italcementi Finance S.A.	FR	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria
LC_0000668_CT_SLSC	9695009KV7AF-PDEI5S30				DEC FP EQUITY	JCDecaux SA	FR	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria
LC_0000669_CT_SLSC	549300VGEJKB7-SVUZR78		552075020		PP IM Equity	Kering S.A.	FR	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria
LC_0000670_CT_SLSC	969500PB4U31-KEFHZ621		780152914			Klepierre S.A.	FR	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria
LC_0000671_CT_SLSC	969500L0T16H-X3R78P61					La Mondiale	FR	Large corporate sample	Other financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria
LC_0000672_CT_SLSC	9695000YG7T-R7PAP0L59				222691Z FP EQUITY	La Poste [France]	FR	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria
LC_0000673_CT_SLSC	969500O558-W10MK2JF76					Labco SA	FR	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria
LC_0000674_CT_SLSC	549300DNNL29-KCEPRZ85			FR0000120537	LG FP EQUITY	Lafarge SA	FR	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria
LC_0000675_CT_SLSC	969500VX2NV2-AQQ65G45				MMB FP EQUITY	Lagardere SCA	FR	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria
LC_0000676_CT_SLSC	969500TJLHIZL-FRWEQ48			FR0010307819	LR FP EQUITY	Legrand	FR	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria
LC_0000677_CT_SLSC	969500C0B8Y-R7HT3OM14				221202Z FP EQUITY	Limagrain SA	FR	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria
LC_0000678_CT_SLSC	529900JI1GG6-F7RKVI53			FR0000120321	OR FP EQUITY	L'Oréal	FR	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria
LC_0000679_CT_SLSC	IOG4E947OAT-N0KJYSD45				MC FP EQUITY	LVMH Moet Hennessy Louis Vuitton SA	FR	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria
LC_0000680_CT_SLSC					MDCA FP EQUITY	Medica France SA	FR	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria
LC_0000681_CT_SLSC	9695000081CGA-XB7YS433		424064707			Mercialys	FR	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria
LC_0000682_CT_SLSC	969500DZ56QV-IKRIU954					Monoprix SA	FR	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria
LC_0000683_CT_SLSC	96950015FU78-G84UIV14				NEX FP EQUITY	Nexans SA	FR	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria
LC_0000684_CT_SLSC	549300DMQNO-ND6LEVJ13					Novacap SA	FR	Large corporate sample	Other financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria
LC_0000685_CT_SLSC	969500CDLQKY-AR1PT761					NutriXo SA	FR	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria
LC_0000686_CT_SLSC	969500SHDTSM-KBXKKO85					Oberthur Technologies S.A.	FR	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria
LC_0000687_CT_SLSC	52990097YFPX9-J0H5D87			FR0000120693	RI FP EQUITY	PERNOD RICARD S.A.	FR	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria
LC_0000688_CT_SLSC	969500TZ5950I-T5FPQ42				UG FP EQUITY	Peugeot SA	FR	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria
LC_0000689_CT_SLSC	969500C0PA29-TV19CT55				221410Z FP EQUITY	Picard Surgeles SA	FR	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria
LC_0000690_CT_SLSC					PP FP EQUITY	Pinault Printemps Redoute SA [PPR]	FR	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria

Counterparty code	Legal entity identifier (LEI)	Credit register code	Commercial register code	ISIN code	Bloomberg ticker	Name	Geographical area	Portfolio name	Sector of counterparty	Type of exposure	Type of facility	Type of risk	Regulatory approach
010	020	030	040	050	060	070	080	090	100	110	120	130	140
LC_0000691_CT_SLSC	2138004KW8B-V57III342			FR0000130577	PUB FP EQUITY	Publicis Groupe SA	FR	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria
LC_0000692_CT_SLSC	969500AI7V5V0-J9TOU58				RAL FP EQUITY	Rallye SA	FR	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria
LC_0000693_CT_SLSC	5493004V6A3-Z027YT216				RCO FP Equity	Remy Cointreau S.A.	FR	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria
LC_0000694_CT_SLSC	969500F7JLT-X36OUI695			FR0000131906	RNO FP EQUITY	RENAULT S.A.	FR	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria
LC_0000695_CT_SLSC	969500VZN4KD-EZ14C105		412280737		224063Z FP EQUITY	RESEAU FERRE DE FRANCE	FR	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria
LC_0000696_CT_SLSC	969500N6AVP-A51648T62				RXL FP Equity	Rexel SA	FR	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria
LC_0000697_CT_SLSC	969500FO141-C5967KC72					Roquette Freres	FR	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria
LC_0000698_CT_SLSC	969500JRJW0K2-ET1UP76		444619258		226514Z FP EQUITY	RTE EDF TRANSPORT SA	FR	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria
LC_0000699_CT_SLSC	969500UIC89G-T3UL7L24				SAF FP EQUITY	Safran SA	FR	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria
LC_0000700_CT_SLSC	549300E9PC51E-N656011		395030844		SAN FP Equity	SANOFI S.A.	FR	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria
LC_0000701_CT_SLSC	969500A1YF1X-UYYXS284				SU FP EQUITY	Schneider Electric SA	FR	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria
LC_0000702_CT_SLSC	96950056ULJ4J-I7V3752				SCR FP Equity	SCOR SE	FR	Large corporate sample	Other financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria
LC_0000703_CT_SLSC	969500WP61NB-K098AC47				SK FP EQUITY	SEB SA	FR	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria
LC_0000704_CT_SLSC	969500KDAU-M9TYWQTR36		470801168		286575Z FP EQUITY	SOC NATIONALE IMMOBILIERE	FR	Large corporate sample	Other financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria
LC_0000705_CT_SLSC	969500LCBO-G12HXPYM84				SW FP EQUITY	Sodexho Alliance SA [Sodexo]	FR	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria
LC_0000706_CT_SLSC	9695005U38X1-SF184325		552028425		QS3 GF Equity	Solocal Group	FR	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria
LC_0000707_CT_SLSC	969500VEVOW-R22R2YR86				9876578Z FP Equity	Sonepar SA	FR	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria
LC_0000708_CT_SLSC	969500A4MXJ3-ESPHK698		552049447		224507Z FP EQUITY	STE NATIONALE DES CHEMINS DE FER FRANCAIS	FR	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria
LC_0000709_CT_SLSC	9695001UJ7FM-Z37G6N39		572119550		593377Z FP EQUITY	SUCRES ET DENREES	FR	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria
LC_0000710_CT_SLSC	9695002EVBY-M5B2OIP31				4699377Z FP Equity	Tarkett SAS	FR	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria
LC_0000711_CT_SLSC	969500NQMN-C0PVUY8V74				TEC FP EQUITY	Technip SA	FR	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria
LC_0000712_CT_SLSC	529900FNDVTQ-JOVVPZ19				HO FP EQUITY	Thales SA	FR	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria
LC_0000713_CT_SLSC			542051180	FR0000120271	FP FP EQUITY	TOTAL SA	FR	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria
LC_0000714_CT_SLSC	969500BWNQ1-B0PI06I59		492520333			Tyrol Acquisition 2 SAS	FR	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria

Counterparty code	Legal entity identifier (LEI)	Credit register code	Commercial register code	ISIN code	Bloomberg ticker	Name	Geographical area	Portfolio name	Sector of counterparty	Type of exposure	Type of facility	Type of risk	Regulatory approach
010	020	030	040	050	060	070	080	090	100	110	120	130	140
LC_0000715_CT_SLSC	969500SHQITW-XSIS7N89		682024096	FR0000124711	UL NA EQUITY	UNIBAIL RODAMCO SE	FR	Large corporate sample	Other financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria
LC_0000716_CT_SLSC	5493006IH2N2-WMIBB742				FR FP Equity	Valeo S.A.	FR	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria
LC_0000717_CT_SLSC	969500P2Q1-B47H4MCJ34				VK FP EQUITY	Vallourec SA	FR	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria
LC_0000718_CT_SLSC	969500LENY69-X51OOT31				VIE FP EQUITY	Veolia Environnement SA	FR	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria
LC_0000719_CT_SLSC	9695009YI1863-TOVDP79					Vicat SA	FR	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria
LC_0000720_CT_SLSC	213800WFQ334-R8UXUG83				DG FP EQUITY	Vinci SA	FR	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria
LC_0000721_CT_SLSC	969500FU4DRA-EVJW7U54				VIV FP EQUITY	Vivendi SA	FR	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria
LC_0000722_CT_SLSC	969500M98ZMI-ZYJD5O34		572174035		MF FP Equity	Wendel	FR	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria
LC_0000723_CT_SLSC	969500SFFMSIH-H11UO32				ZC FP EQUITY	Zodiac Aerospace SA	FR	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria
LC_0000724_CT_SLSC	549300MJIRPTC-HAYW359		7847174			ABP Finance Plc	GB	Large corporate sample	Other financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria
LC_0000725_CT_SLSC	213800B4XZJ3Z-DM7CL47				AFR LN Equity	Afren plc	GB	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria
LC_0000726_CT_SLSC	2138003R7TGC-SVF27H47		SC177553	GB00B4WQ2Z29	AGK LN Equity	AGGREKO PLC	GB	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria
LC_0000727_CT_SLSC	213800HPMHR-N3PT62M97		06279732		0807384D LN EQUITY	AIRTANKER FINANCE LIMITED	GB	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria
LC_0000728_CT_SLSC	DTA07N5U5H-K2KC1SCM04		01675285	GB0000282623		AMEC Foster Wheeler plc	GB	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria
LC_0000729_CT_SLSC	2Y33NQ5FPI8P-R8L9QX13		2854310		AML LN Equity	Amlin PLC	GB	Large corporate sample	Other financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria
LC_0000730_CT_SLSC	213800DL377M-H46PDY63		4330322			Anglian Water Services Financing Plc	GB	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria
LC_0000731_CT_SLSC	549300S9XF92-D1X8ME43		3564138	GB00B1XZS820	AAL LN EQUITY	Anglo American Plc.	GB	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria
LC_0000732_CT_SLSC	VVT2B79I2Z4-U3R6BY589		7876075		AON UN Equity	Aon plc	GB	Large corporate sample	Other financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria
LC_0000733_CT_SLSC				GB00B15Y0C52		AP ALTERNAT ASSETS	GB	Large corporate sample	Other financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria
LC_0000734_CT_SLSC	549300F4RYR1-DNTO2O39		6137924			Arqiva Financing No. 1 Limited	GB	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria
LC_0000735_CT_SLSC	GBQKSY6W7G0-OHCQ8OQ72		293262		ABF LN Equity	Associated British Foods PLC	GB	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria
LC_0000736_CT_SLSC	PY6ZZQWO2IZF-ZC3IOL08		2723534		ZEG GY Equity	AstraZeneca PLC	GB	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria
LC_0000737_CT_SLSC	YF0Y5B0IB8SM0-ZFG9G81		2468686		AV/ LN EQUITY	Aviva Plc	GB	Large corporate sample	Other financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria
LC_0000738_CT_SLSC	213800TSKOL-X4EU6L377		02342138	GB0009697037	BAB LN Equity	Babcock International Group Plc	GB	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria

Counterparty code	Legal entity identifier (LEI)	Credit register code	Commercial register code	ISIN code	Bloomberg ticker	Name	Geographical area	Portfolio name	Sector of counterparty	Type of exposure	Type of facility	Type of risk	Regulatory approach
010	020	030	040	050	060	070	080	090	100	110	120	130	140
LC_0000739_CT_SLSC	8SVCSVKSGDW-MW2QHOH83		1470151		BA/ LN EQUITY	BAE Systems Plc	GB	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria
LC_0000740_CT_SLSC	CT4UIJ3TUKGYY-HMENQ17		395826	GB0000961622	BBY LN EQUITY	Balfour Beatty plc	GB	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria
LC_0000741_CT_SLSC	2138006R85VE-OF5YNK29		604574		BDEV LN EQUITY	Barratt Developments Plc	GB	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria
LC_0000742_CT_SLSC	2138001T2QE-V5RXMFI32		00053688	GB00B1FP8915	BBA LN Equity	BBA AVIATION PLC	GB	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria
LC_0000743_CT_SLSC			1480047		BRSN LN Equity	Berendsen Plc [ex-Davis Service Group Plc]	GB	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria
LC_0000744_CT_SLSC					0134146D LN Equity	Best Buy Europe Distributions Ltd	GB	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria
LC_0000745_CT_SLSC	V1LV067AJN766-PCJIG11		3763515		BG/ LN Equity	BG Energy Holdings Ltd	GB	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria
LC_0000746_CT_SLSC	549300C116EO-WV835768		3196209		BLT LN Equity	BHP Billiton Plc	GB	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria
LC_0000747_CT_SLSC	VK07P8T49UYF-O085O712		3114356		BMW HB Equity	BMW (UK) Capital plc	GB	Large corporate sample	Other financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria
LC_0000748_CT_SLSC	213800V93QF-W53NB7Y29		1036959			Bodycote International Limited	GB	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria
LC_0000749_CT_SLSC	213800TGK6XX-FA2TBO31		3558065			Boparan Holdings Limited	GB	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria
LC_0000750_CT_SLSC	213800M11ELC-LQ8VF938		4011660			Bourne Leisure Ltd	GB	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria
LC_0000751_CT_SLSC	549300ZPID4G-QRDWI318	1104733-9	HRB113611		BP/ LN EQUITY	BP Europa SE	DE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria
LC_0000752_CT_SLSC	G1KG0OQD10N-OMCMLDZ35		00542515		BP/ LN EQUITY	BP INTERNATIONAL LTD	GB	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria
LC_0000753_CT_SLSC	213800MBRRUV-QIONAN53		4578621		BXB AT Equity	Brambles Finance plc	GB	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria
LC_0000754_CT_SLSC	549300136VSB-KI0Q8750		5262170			Brenntag UK Limited	GB	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria
LC_0000755_CT_SLSC	375X9PSJLLOV7-F21O626		01777777		IAG LN EQUITY	BRITISH AIRWAYS PLC	GB	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria
LC_0000756_CT_SLSC	2138001S874P3-WKNCV04		3407696		BATS LN EQUITY	British American Tobacco Plc	GB	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria
LC_0000757_CT_SLSC	5493000IBP32U-QZ0KL24		RC000057			British Broadcasting Corporation	GB	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria
LC_0000758_CT_SLSC	RV5B68J2GV3Q-GMRPW209		621920			British Land Company PLC (The)	GB	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria
LC_0000759_CT_SLSC	2138003TS48M-QKF4BZ29		9256967		BSY LN EQUITY	British Sky Broadcasting Group Limited	GB	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria
LC_0000760_CT_SLSC	549300OWFMS-O9NYV4H90		01800000		BT/A LN EQUITY	BRITISH TELECOMMUNICATIONS PLC	GB	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria
LC_0000761_CT_SLSC	635400L3NVMY-D4BVCI53		5604923		BVIC LN Equity	Britvic PLC	GB	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria
LC_0000762_CT_SLSC			358948	GB00B0744B38	BNZL LN EQUITY	BUNZL PLC	GB	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria

Counterparty code	Legal entity identifier (LEI)	Credit register code	Commercial register code	ISIN code	Bloomberg ticker	Name	Geographical area	Portfolio name	Sector of counterparty	Type of exposure	Type of facility	Type of risk	Regulatory approach
010	020	030	040	050	060	070	080	090	100	110	120	130	140
LC_0000763_CT_SLSC	ZIMCVQHUFZ8-GVHENP290		2779134			Bupa Finance plc	GB	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria
LC_0000764_CT_SLSC	213800J3MPR8K-O94D535		3458224		BRBY LN Equity	Burberry Group Plc	GB	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria
LC_0000765_CT_SLSC	213800UL7Z7-B6GLBZ213		3314066			C&J Clark Ltd	GB	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria
LC_0000766_CT_SLSC	CMIGEWPLHL4-M7ZV0IZ88		2081330		CPI LN EQUITY	Capita Plc	GB	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria
LC_0000767_CT_SLSC	6SNZTEXLR1-M5211YYB89				CLLN LN EQUITY	Carillion Group Plc	GB	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria
LC_0000768_CT_SLSC	4DR1VPDQMH-D3N3QW8W95		4039524		CCL LN EQUITY	Carnival Plc	GB	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria
LC_0000769_CT_SLSC	2138001E12GW-LLDQQF16		7105905		CPW LN Equity	DIXONS CARPHONE PLC	GB	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria
LC_0000770_CT_SLSC	E26EDV109X6E-EPBKVH76		3033654	GB00B033F229	CNA LN EQUITY	CENTRICA PLC	GB	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria
LC_0000771_CT_SLSC	549300IF6EUDV-XYQI061		5900853			CEVA Group plc	GB	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria
LC_0000772_CT_SLSC	213800U9A54V-QJ5P2J41		86662		CHG LN Equity	Chemring Group Plc	GB	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria
LC_0000773_CT_SLSC	213800J2J3TOO-I176M73		5212407		CINE LN Equity	CINEWORLD GROUP PLC	GB	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria
LC_0000774_CT_SLSC	213800A41R9N-L49E5632		00030470	GB00B07KD360	COB LN Equity	COBHAM PLC	GB	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria
LC_0000775_CT_SLSC	2138008M6M-H9OZ6U2T68		4083914		CPG LN EQUITY	Compass Group Plc	GB	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria
LC_0000776_CT_SLSC	6354003CVDDP-NXREIR29		FC031117			CPUK Finance Limited	GB	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria
LC_0000777_CT_SLSC	4OFD47D73QF-J1T1MOF29		184594		DMGT LN Equity	Daily Mail and General Trust Plc	GB	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria
LC_0000778_CT_SLSC	213800NPR9YD-SBO86U08		03162897	GB0002502812		DAIRY CREST GROUP PLC	GB	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria
LC_0000779_CT_SLSC	5493007MMUEI-F4NJG110		5448421		DEB LN EQUITY	Debenhams Plc	GB	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria
LC_0000780_CT_SLSC	213800J4UVB5-OWG8VX82		3369634		DPH LN Equity	Dechra Pharmaceuticals PLC	GB	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria
LC_0000781_CT_SLSC	213800BXKQ9K-ZNUR1M61		1819699			Derwent London PLC	GB	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria
LC_0000782_CT_SLSC	213800ZVIELE-A55JMJ32		23307		DGE FP Equity	Diageo plc	GB	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria
LC_0000783_CT_SLSC	2138005HMFMT-YXNEEX13		SC000750			DIAGEO SCOTLAND LIMITED	GB	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria
LC_0000784_CT_SLSC	5299004HGJWH-J71M5T77		5671205			DNL UK LTD	GB	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria
LC_0000785_CT_SLSC	2138001GRM-Z39JRSE316		01363137	GB0002748050	DNO LN Equity	DOMINO PRINTING SCIENCES PLC	GB	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria
LC_0000786_CT_SLSC	39RSBE4RCI4-M15BLWH36		1377658		SMDS LN EQUITY	DS Smith Plc	GB	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria

Counterparty code	Legal entity identifier (LEI)	Credit register code	Commercial register code	ISIN code	Bloomberg ticker	Name	Geographical area	Portfolio name	Sector of counterparty	Type of exposure	Type of facility	Type of risk	Regulatory approach
010	020	030	040	050	060	070	080	090	100	110	120	130	140
LC_0000787_CT_SLSC	2138001LSWET-H5TDQG53		2366777			DWR Cymru Cyfyngedig	GB	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria
LC_0000788_CT_SLSC	213800U5R8Q5-KGM2KU56		2366906			Eastern Power Networks plc	GB	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria
LC_0000789_CT_SLSC	549300XUUK1-H52EDCK10					EDC Finance Limited	GB	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria
LC_0000790_CT_SLSC	549300ZM2QCF-G22BOJ03		2366949			Electricity North West Limited	GB	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria
LC_0000791_CT_SLSC	549300KVXDUR-RKVW7R37		647788		ECM LN EQUITY	Electrocomponents Plc	GB	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria
LC_0000792_CT_SLSC	2138008LJU6W-FQWOXJ73		7140891		ENQ LN Equity	EnQuest plc	GB	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria
LC_0000793_CT_SLSC	7N0UJMJLXD0M-DT5D5086		7023598			Ensco plc	GB	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria
LC_0000794_CT_SLSC	549300V1O67H-JV48FS61		6845434			ENW Finance plc	GB	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria
LC_0000795_CT_SLSC	5493007MOZN-A03BVNE96		5444653		ESNT LN Equity	ESSENTRA PLC	GB	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria
LC_0000796_CT_SLSC	21380023G8L-F55V46281		02954623			EUROPEAN METAL RECYCLING LIMITED	GB	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria
LC_0000797_CT_SLSC	213800SVCZ6Y-Z8YJI569		2462001		4379945Z LN Equity	Eurostar International Ltd	GB	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria
LC_0000798_CT_SLSC	5493002X7O83-FCJVYO69		7329930			Eversholt Funding Plc	GB	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria
LC_0000799_CT_SLSC	JPO68XMABX4D-R21BNE65		8263590		0274811Z LN Equity	Everything Everywhere Ltd	GB	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria
LC_0000800_CT_SLSC	54930080DFV-Z551GGT17				EVR LN EQUITY	Evraz Group S.A.	GB	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria
LC_0000801_CT_SLSC	635400RXXHHY-T1JTSZ26		653331			EXPERIAN PLC	GB	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria
LC_0000802_CT_SLSC	213800JLG5TP-E3RBYG56		4094619			FIRST CHOICE HOLIDAYS FINANCE LIMITED	GB	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria
LC_0000803_CT_SLSC	549300DEJZCP-WA4HKM93		SC157176		FGP LN EQUITY	First Group Plc	GB	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria
LC_0000804_CT_SLSC	549300JXWH1U-V5J0XV81		6344120		FRES LN Equity	Fresnillo plc	GB	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria
LC_0000805_CT_SLSC	213800WTATMI-TUGXJQ69		FC031364			Friends Life Group PLC	GB	Large corporate sample	Other financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria
LC_0000806_CT_SLSC	549300L3KWK-K8X35QR12		4992207		GFS LN EQUITY	G4S Plc	GB	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria
LC_0000807_CT_SLSC	213800OOHU-V3HHP46A02		00836539	GB00B3Y2J508	GFRD LN Equity	GALLIFORD TRY PLC	GB	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria
LC_0000808_CT_SLSC	213800E8KX2V-V9YDY362		1991018			Gatwick Airport Ltd	GB	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria
LC_0000809_CT_SLSC	549300IK25CZ-HKVLAL89		03768267		1844538Z LN EQUITY	Gazprom Marketing and Trading Limited	GB	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria
LC_0000810_CT_SLSC	5493007Q8VD7-Q3ZYZS59		2258699		GS7 GY Equity	GlaxoSmithKline Capital PLC	GB	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria

Counterparty code	Legal entity identifier (LEI)	Credit register code	Commercial register code	ISIN code	Bloomberg ticker	Name	Geographical area	Portfolio name	Sector of counterparty	Type of exposure	Type of facility	Type of risk	Regulatory approach
010	020	030	040	050	060	070	080	090	100	110	120	130	140
LC_0000811_CT_SLSC			3888792	GB0009252882	GSK LN EQUITY	GlaxoSmithKline plc	GB	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria
LC_0000812_CT_SLSC	213800N9W2-D8A4GJGR36		04542769		2006623Z LN EQUITY	GLENCORE ENERGY UK LTD	GB	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria
LC_0000813_CT_SLSC	213800QIJMYM-W6TSBG41		5333192		GNK LN Equity	Greene King Finance Plc	GB	Large corporate sample	Other financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria
LC_0000814_CT_SLSC	213800R9N5F2-WRMGTR50		24511		GNK LN EQUITY	Greene King Plc	GB	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria
LC_0000815_CT_SLSC	213800U8JEP-F65PSKU22		6143540			GUARDIAN DIGITAL COMMUNICATIONS LIMITED	GB	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria
LC_0000816_CT_SLSC	2138007FRGLU-R9KGBT40		00040932	GB0004052071	HLMA LN Equity	HALMA PLC	GB	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria
LC_0000817_CT_SLSC	213800G1C9KK-VVDN1A60		360632	GB0004065016	HMSO LN EQUITY	Hammerson PLC	GB	Large corporate sample	Other financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria
LC_0000818_CT_SLSC	529900N6RQR0-PX7ZTR62		4626078		HEI GY Equity	Hanson Limited	GB	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria
LC_0000819_CT_SLSC	213800QC8AW-D4BO8TH08		2150950		HAS LN Equity	Hays PLC	GB	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria
LC_0000820_CT_SLSC	549300J5R8AW-MHPE7O05		1991017			Heathrow Airport Limited	GB	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria
LC_0000821_CT_SLSC	7TI96JO3DYEIQ-WZ7Z726		99529			Heathrow Funding Limited	GB	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria
LC_0000822_CT_SLSC	213800YRHAPN-N54BKN78		5863533	GB00B19NKB76	HOME LN EQUITY	HOME RETAIL GROUP PLC	GB	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria
LC_0000823_CT_SLSC	213800UTXVFR-H9XBL453		7939278			Iceland Acquico Limited	GB	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria
LC_0000824_CT_SLSC	213800FGWQX-PVI86SE26		5879252			Iglo Foods MidCo Limited	GB	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria
LC_0000825_CT_SLSC			3236483	GB0004544929	IMT LN EQUITY	Imperial Tobacco Group Plc	GB	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria
LC_0000826_CT_SLSC	2138002D68XD-R4LZCG32		7084307			Ineos Finance plc	GB	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria
LC_0000827_CT_SLSC			5134420		IHG LN EQUITY	Intercontinental Hotels Group Plc	GB	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria
LC_0000828_CT_SLSC	549300OGASR5-WRKJ8R68		2234775			INTERMEDIATE CAPITAL GROUP PLC	GB	Large corporate sample	Other financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria
LC_0000829_CT_SLSC				GB00B19DVX61	ISYS LN EQUITY	Invensys plc	GB	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria
LC_0000830_CT_SLSC	ZLECI7ED2QM-WFGYCXZ59		4967001		ITV LN Equity	ITV plc	GB	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria
LC_0000831_CT_SLSC	213800VGZAAJI-KJ9Y484		185647		SBRY LN EQUITY	J Sainsbury Plc	GB	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria
LC_0000832_CT_SLSC	529900RRNKU-M3INJGF98		KvK 34233247 0000		JBH LN EQUITY	JAB Holdings B.V.	GB	Large corporate sample	Other financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria
LC_0000833_CT_SLSC	213800CHWAR-FAAN7UB85		1709784		JDW LN EQUITY	JD Wetherspoon Plc	GB	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria
LC_0000834_CT_SLSC	5493008LNN1-X4R79PJ89		SC034970	GB0005790059		JOHN MENZIES PLC	GB	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria

Counterparty code	Legal entity identifier (LEI)	Credit register code	Commercial register code	ISIN code	Bloomberg ticker	Name	Geographical area	Portfolio name	Sector of counterparty	Type of exposure	Type of facility	Type of risk	Regulatory approach
010	020	030	040	050	060	070	080	090	100	110	120	130	140
LC_0000835_CT_SLSC	549300PLYY6-I10B6S323		SC036219	GB00B5N0P849	WG/ LN Equity	JOHN WOOD GROUP PLC	GB	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria
LC_0000836_CT_SLSC	2138001AVBS-D1HSC6Z10		33774	GB0004764071	JMAT LN EQUITY	JOHNSON MATTHEY PLC	GB	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria
LC_0000837_CT_SLSC	213800JFIBCR4L-GUA242		SC015382	GB0004769682		JOHNSTON PRESS PLC	GB	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria
LC_0000838_CT_SLSC			06467400		KAZ LN EQUITY	KAZ MINERALS FINANCE PLC	GB	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria
LC_0000839_CT_SLSC	2138002RKCU2-OM4Y7O48		02708030	GB0004915632	KIE LN Equity	KIER GROUP PLC	GB	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria
LC_0000840_CT_SLSC	213800KBMEV7-I92FY281		1664812		KGF LN EQUITY	Kingfisher Plc	GB	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria
LC_0000841_CT_SLSC	213800QOWH-F5R9VLL274		1429533		LAD LN Equity	Ladbrokes plc	GB	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria
LC_0000842_CT_SLSC	213800JH9QQ-WHLO99821		1417162		LGEN LN Equity	Legal & General Group PLC	GB	Large corporate sample	Other financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria
LC_0000843_CT_SLSC	549300BSGXG3-QLIQYT84		8379990			Liberty Global plc	GB	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria
LC_0000844_CT_SLSC	213800JDI3GTK-PG4XI38		3929195			London Power Networks plc	GB	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria
LC_0000845_CT_SLSC	213800QAUUU-P61445N30		05369106	GB00B0SWJX34	LSE LN Equity	LONDON STOCK EXCHANGE GROUP PLC	GB	Large corporate sample	Other financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria
LC_0000846_CT_SLSC	213800JP7STU-K5WKRE92		1000608		MMC LN Equity	MANAGEMENT CONSULTING GROUP PLC	GB	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria
LC_0000847_CT_SLSC	213800IU37OV-VT5ZXP41		8338561			Manchester Airport Group Funding PLC	GB	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria
LC_0000848_CT_SLSC	213800CN1RI3-UCIZWB95		214436		MKS LN EQUITY	Marks & Spencer Plc	GB	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria
LC_0000849_CT_SLSC	213800HQB746-UJ9UWM15		5135049		MARS LN Equity	Marston's Issuer PLC	GB	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria
LC_0000850_CT_SLSC	213800Q6RP3Z-J2CZR962		31461			Marston's PLC	GB	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria
LC_0000851_CT_SLSC	213800HX7FMP-A2CIEF02		2798634			McBride plc	GB	Large corporate sample	non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria
LC_0000852_CT_SLSC	YMFO3TKB4UA-WQTDZJJ31		432989		MGGT LN Equity	Meggitt Plc	GB	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria
LC_0000853_CT_SLSC	213800E7QA1-U8BF34219		4778667		MAB LN Equity	Mitchells & Butlers Finance Plc	GB	Large corporate sample	Other financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria
LC_0000854_CT_SLSC	213800LOZA69-QFDC9N34		6209386	GB00B1CRLC47	MNDI LN EQUITY	Mondi Plc	GB	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria
IN_0000855_CT_SLSC	4PQUHN3JPFGF-NF3BB653		2068222			Morgan Stanley & Co. International plc	GB	Institutions sample	Other financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria
LC_0000856_CT_SLSC	213800A8IQEM-Y8PA5X34		2590560		NEX LN Equity	National Express Group Plc	GB	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria
LC_0000857_CT_SLSC	8R95QZMKZLJ-X5Q2XR704		4031152		NGG LN EQUITY	National Grid Plc	GB	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria
LC_0000858_CT_SLSC	213800H88F5E-E4B1D697		5090412			Network Rail Infrastructure Finance PLC	GB	Large corporate sample	Other financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria

Counterparty code	Legal entity identifier (LEI)	Credit register code	Commercial register code	ISIN code	Bloomberg ticker	Name	Geographical area	Portfolio name	Sector of counterparty	Type of exposure	Type of facility	Type of risk	Regulatory approach
010	020	030	040	050	060	070	080	090	100	110	120	130	140
LC_0000859_CT_SLSC	213800UGAULQ1IFVD4B35		1618428			NEW LOOK RETAILERS LIMITED	GB	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria
LC_0000860_CT_SLSC	213800WQD8ECPZP9PH98		4412362		NXT LN EQUITY	Next Plc	GB	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria
LC_0000861_CT_SLSC	549300JIM3ERGZFGGL27		6428375			North West Electricity Networks Limited	GB	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria
LC_0000862_CT_SLSC	635400GPHRFKZQIBUK45		NI026892			Northern Ireland Electricity Limited	GB	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria
LC_0000863_CT_SLSC	213800B3ZUTDOZYVJB41		53171		NTG LN EQUITY	Northgate Plc	GB	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria
LC_0000864_CT_SLSC	213800PWPM9HZIEEO670		2366703			Northumbrian Water Limited	GB	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria
LC_0000865_CT_SLSC	213800WWVCAPAMOZ1M98		5584873			NSG UK Enterprises Limited	GB	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria
LC_0000866_CT_SLSC					2158036Z LN EQUITY	Omnicom Financial Services Limited	GB	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria
LC_0000867_CT_SLSC	213800G8P2ULTOP62Q95		5915896			Osprey Acquisitions Limited	GB	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria
LC_0000868_CT_SLSC	213800J364EZD6UCE231		00775598	GB0006650450	OXIG LN Equity	OXFORD INSTRUMENTS PLC	GB	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria
LC_0000869_CT_SLSC	213800NL5NLBY6YIBI88		2019023		6752 JT Equity	Panasonic Finance (Europe) plc	GB	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria
LC_0000870_CT_SLSC	2138004JBXWWJKIURC57		53723		PSON LN EQUITY	Pearson Plc	GB	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria
LC_0000871_CT_SLSC			2304195		PDG LN EQUITY	Pendragon Plc	GB	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria
LC_0000872_CT_SLSC	213800V1CCTS41GWH423		02366640	GB00B18V8630		PENNON GROUP PLC	GB	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria
LC_0000873_CT_SLSC			1818486		PSN LN EQUITY	Persimmon Plc	GB	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria
LC_0000874_CT_SLSC	549300OPFWKTD6BUFP71		4267536		PPL UN Equity	PPL UK DISTRIBUTION HOLDINGS LIMITED	GB	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria
LC_0000875_CT_SLSC	213800U93SZC44VXN635		00668987	GB00B1Z4ST84	PFG LN Equity	PROVIDENT FINANCIAL PLC	GB	Large corporate sample	Other financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria
LC_0000876_CT_SLSC	XB3CXKKKED7OMV80FY35		00019457	GB00B19Z1432	PZC LN Equity	PZ CUSSONS PLC	GB	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria
LC_0000877_CT_SLSC	213800791EF5XP7WW494		2641728		QBE AT Equity	QBE European Operations PLC	GB	Large corporate sample	Other financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria
LC_0000878_CT_SLSC	213800NRSZ1N2Y6LEX44		5777981			R&R Ice Cream plc	GB	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria
LC_0000879_CT_SLSC	5493003JFSMOJG48V108		6270876		RB/ LN Equity	Reckitt Benckiser Group Plc	GB	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria
LC_0000880_CT_SLSC	549300WSX3VBUFFJOO66		2746616			Relx Group Plc	GB	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria
LC_0000881_CT_SLSC	549300VN4WV7Z6T14K68		5393279		RTO LN EQUITY	Rentokil Initial Plc	GB	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria
LC_0000882_CT_SLSC	549300JJKH86IWQ78005		191285		REX LN EQUITY	Rexam Plc	GB	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria

Counterparty code	Legal entity identifier (LEI)	Credit register code	Commercial register code	ISIN code	Bloomberg ticker	Name	Geographical area	Portfolio name	Sector of counterparty	Type of exposure	Type of facility	Type of risk	Regulatory approach
010	020	030	040	050	060	070	080	090	100	110	120	130	140
LC_0000883_CT_SLSC	2138009113L7I-DGEM175		358901		RIO LN Equity	Rio Tinto Finance plc	GB	Large corporate sample	Other financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria
LC_0000884_CT_SLSC	X57JK1U580XA-TGR67572		1003142		RR/ LN EQUITY	Rolls-Royce Plc	GB	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria
LC_0000885_CT_SLSC	213800ANK59A-YB612F23		93792		RSA LN Equity	Royal & Sun Alliance Insurance PLC	GB	Large corporate sample	Other financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria
LC_0000886_CT_SLSC	213800JQB9FW-F5SD6F42		4138203			ROYAL MAIL GROUP LTD	GB	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria
LC_0000887_CT_SLSC			2578443		RPC LN EQUITY	RPC Group	GB	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria
LC_0000888_CT_SLSC	549300HOGQ7-E0TY86138		2339826		RSA LN Equity	RSA Insurance Group PLC	GB	Large corporate sample	Other financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria
LC_0000889_CT_SLSC	Y4DQT2X5DDR-E70QFR206		3528416		SAB LN EQUITY	SABMiller Plc	GB	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria
LC_0000890_CT_SLSC	549300Y7M5C-C1U5DBX07		SC264065			Scotland Gas Networks plc	GB	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria
LC_0000891_CT_SLSC	549300KI75VYL-LMSK856		SC117119		SSE LN EQUITY	SSE Plc	GB	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria
LC_0000892_CT_SLSC	213800X1T29YF-AYMPC26		SC144517		AGN NA Equity	Scottish Equitable PLC	GB	Large corporate sample	Other financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria
LC_0000893_CT_SLSC	21380085VKJ5N-ICZBA52		SC193794		IBE SQ Equity	Scottish Power Limited	GB	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria
LC_0000894_CT_SLSC	549300WPVG0T-ZSPBYR76		SC199549		LLOY LN Equity	Scottish Widows PLC	GB	Large corporate sample	Other financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria
LC_0000895_CT_SLSC	213800XC35KG-M9NFC641		167591			SEGRO PLC	GB	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria
LC_0000896_CT_SLSC	549300PT2CIHY-N5GWJ21		02048608	GB0007973794		SERCO GROUP PLC	GB	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria
LC_0000897_CT_SLSC	213800RPBXRE-TY4A4C59		2366619		SVT LN EQUITY	Severn Trent Plc	GB	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria
LC_0000898_CT_SLSC	213800CNEIDZ-BL17KU22		SC077438		SKS LN EQUITY	Shanks Group Plc	GB	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria
LC_0000899_CT_SLSC	213800VDC1BK-JEZ8PV53		00998314	GB0008025412	SHI LN Equity	SIG PLC	GB	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria
LC_0000900_CT_SLSC	213800ZTMD-N8S67S1H61		00324357	GB0009223206	SN/ LN Equity	SMITH & NEPHEW PLC	GB	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria
LC_0000901_CT_SLSC	213800MJL6IPZ-S3ASA11		137013		SMIN LN EQUITY	Smiths Group Plc	GB	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria
LC_0000902_CT_SLSC	AJOW550HA7-E8YNKF5D89		4120046		6758 JT Equity	Sony Global Treasury Services PLC	GB	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria
LC_0000903_CT_SLSC	213800H7NWV-LCWAVKA15		3043097			South Eastern Power Networks plc	GB	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria
LC_0000904_CT_SLSC	213800YQRUO-QE9HPX193		4295398			South Staffordshire PLC	GB	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria
LC_0000905_CT_SLSC	213800FR2VAO-KRYRHX45		2366665			South West Water Limited	GB	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria
LC_0000906_CT_SLSC	549300SR1GYY-NBZQGX56		4094290		SSE LN Equity	Southern Electric Power Distribution PLC	GB	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria

Counterparty code	Legal entity identifier (LEI)	Credit register code	Commercial register code	ISIN code	Bloomberg ticker	Name	Geographical area	Portfolio name	Sector of counterparty	Type of exposure	Type of facility	Type of risk	Regulatory approach
010	020	030	040	050	060	070	080	090	100	110	120	130	140
LC_0000907_CT_SLSC	549300SPX8573-VZ2SK79		5167021			Southern Gas Networks plc	GB	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria
LC_0000908_CT_SLSC	213800NCZLJFD-E8Y8D88		7581353			Southern Water (Greensands) Financing plc	GB	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria
LC_0000909_CT_SLSC	213800Z4CO2C-ZO3M3T10		02025003	GB0003308607	SXS LN Equity	SPECTRIS PLC	GB	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria
LC_0000910_CT_SLSC	4L663LRNTB-Q008OK2N07		SC100764		SGC LN Equity	Stagecoach Group plc	GB	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria
LC_0000911_CT_SLSC	0TMBS544NM-O7GLCE7H90		SC286832		SL/ LN Equity	Standard Life PLC	GB	Large corporate sample	Other financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria
LC_0000912_CT_SLSC	549300GUNF6F-FGH4LN53		9743802		532183Z LN Equity	Stemcor Holdings Ltd	GB	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria
LC_0000913_CT_SLSC	213800QHYT-M5QRFSEM66		3355631		SYR LN EQUITY	Synergy Health Plc	GB	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria
LC_0000914_CT_SLSC	213800WF53FV-DRRHRF44		7105891		TALK LN Equity	TalkTalk Telecom Group Plc	GB	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria
LC_0000915_CT_SLSC	213800TR86-P337IE8605		2280000		0469505D LN Equity	Tata Steel UK Ltd	GB	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria
LC_0000916_CT_SLSC	2138008K1447-4WPKZ244		76535		TATE LN EQUITY	Tate & Lyle Plc	GB	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria
LC_0000917_CT_SLSC	21380089BTRX-TD8S3R66		296805		TW/ LN EQUITY	Taylor Wimpey Plc	GB	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria
LC_0000918_CT_SLSC	2138002P5RNK-C5W2JZ46		445790	GB0008847096	TSCO LN EQUITY	TESCO PLC	GB	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria
LC_0000919_CT_SLSC	213800JKM5UQ-HFJOTZ25		2366661			Thames Water Utilities Limited	GB	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria
LC_0000920_CT_SLSC	2138009TF1SYO-MQLBJ60		02100855	GB0003753778		THE GO-AHEAD GROUP PLC	GB	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria
LC_0000921_CT_SLSC	213800VZ4671-W3DVB860		6575598		TCG LN Equity	Thomas Cook Group Treasury limited	GB	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria
LC_0000922_CT_SLSC	2138003BOFNA-AO14YV58		2553288		8766 JT Equity	Tokio Millennium Re (UK) Limited	GB	Large corporate sample	Other financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria
LC_0000923_CT_SLSC	2138001I27OU-BAF22K83		824821		TPK LN Equity	Travis Perkins Plc	GB	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria
LC_0000924_CT_SLSC	213800B6YQZA-E8LHAW84		6072876	GB00B1Z7RQ77	TT/ LN EQUITY	TUI TRAVEL Limited	GB	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria
LC_0000925_CT_SLSC	2138003EYHW-O75RKS857		3919249	GB0001500809	TLW LN EQUITY	TULLOW OIL PLC	GB	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria
LC_0000926_CT_SLSC	549300MKFYEK-VRWML317		41424		ULVR LN Equity	Unilever PLC	GB	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria
LC_0000927_CT_SLSC	213800Y1TEVS8-REY1M35		5957557			United Biscuits Holdco Limited	GB	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria
LC_0000928_CT_SLSC	2138008EZCX-K4ANQHF89		3207231			United Business Media holdings Limited	GB	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria
LC_0000929_CT_SLSC	213800KYT12U-FB2VE455		2366616		UU/ LN Equity	United Utilities PLC	GB	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria
LC_0000930_CT_SLSC	XCJQ23OWIJNL-HN7RQC93		1022786		271652Z LN Equity	Urenco Ltd	GB	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria

Counterparty code	Legal entity identifier (LEI)	Credit register code	Commercial register code	ISIN code	Bloomberg ticker	Name	Geographical area	Portfolio name	Sector of counterparty	Type of exposure	Type of facility	Type of risk	Regulatory approach
010	020	030	040	050	060	070	080	090	100	110	120	130	140
LC_0000931_CT_SLSC	213800F3BD6-N3G6XHU16		251977		CKSN LN Equity	VESUVIUS HOLDINGS LIMITED	GB	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria
LC_0000932_CT_SLSC	213800TB53ELE-UKM7Q61		1833679		VOD LN EQUITY	Vodafone Group Plc	GB	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria
LC_0000933_CT_SLSC	549300UPYDUR-LSSFVL38		9223384			Western Power Distribution Limited	GB	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria
LC_0000934_CT_SLSC	2138006LIAYQK-UCYBB20		29423		WTB LN Equity	Whitbread Group PLC	GB	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria
LC_0000935_CT_SLSC			4212563		WMH LN EQUITY	William Hill Plc	GB	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria
LC_0000936_CT_SLSC	213800Z5WT-W8QKOHWQ82		04178808	GB0030329360		WINCANTON PLC	GB	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria
LC_0000937_CT_SLSC	213800IN6LSRG-TZSOS29		358949		MRW LN Equity	Wm Morrison Supermarkets Plc	GB	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria
LC_0000938_CT_SLSC	549300HTNGX0-DU8W1F65		5537577		WPP LN Equity	WPP 2008 Limited	GB	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria
LC_0000939_CT_SLSC	635400LNUHA2-LDXXV850				GCC ID Equity	C&C Group PLC	IE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria
LC_0000940_CT_SLSC	8NUHUXWN9L-G4XBGJ7O17		241565		CAT SE Equity	Caterpillar International Finance Limited	IE	Large corporate sample	Other financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria
LC_0000941_CT_SLSC	635400CHHI1X-ZLVQH675					Coillte Teoranta	IE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria
LC_0000942_CT_SLSC	549300MIDJNN-TH068E74			IE0001827041	CRH ID EQUITY	CRH Plc	IE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria
LC_0000943_CT_SLSC	213800UPS1QE-E4TD3T45				DCC LN Equity	DCC	IE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria
LC_0000944_CT_SLSC	635400HRFGVK-XFHZ8O77		9401			Dublin Airport Authority PLC	IE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria
LC_0000945_CT_SLSC	635400UFHDIQ-CDZ6JK11			IE0003094731	1014Z ID EQUITY	Electricity Supply Board Ltd [ESB]	IE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria
LC_0000946_CT_SLSC	635400VCPRS-U89DLMZ57		480184	XS0856023493		ESB Finance Limited	IE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria
LC_0000947_CT_SLSC	635400RKRK5E-GXSPC782				EXPN LN EQUITY	Experian Finance Plc	IE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria
LC_0000948_CT_SLSC	635400YN51CD-CGBYFZ31					Fyffes plc	IE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria
LC_0000949_CT_SLSC	5493008VFFOIP-WCZJK45			IE0000669501	GLB ID EQUITY	Glanbia Plc	IE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria
LC_0000950_CT_SLSC	635400BE9SBA-G61DJ963				GFTU LN Equity	Grafton Group PLC	IE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria
LC_0000951_CT_SLSC	6354007LIXW-Z5WPPT308		519799		GRF SQ Equity	Grifols World Wide Operations Ltd.	IE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria
LC_0000952_CT_SLSC	9XTI53MZJ013R-O12SX05		2936	IE00B59HWB19		INDEPENDENT NEWS & MEDIA PUBLIC LIMITED COMPANY	IE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria
LC_0000953_CT_SLSC				IE0004906560	KYG ID EQUITY	Kerry Group Plc	IE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria
LC_0000954_CT_SLSC	635400HM7V74-SUB9OG75					Kingspan Group plc	IE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria

Counterparty code	Legal entity identifier (LEI)	Credit register code	Commercial register code	ISIN code	Bloomberg ticker	Name	Geographical area	Portfolio name	Sector of counterparty	Type of exposure	Type of facility	Type of risk	Regulatory approach
010	020	030	040	050	060	070	080	090	100	110	120	130	140
LC_0000955_CT_SLSC	635400JJOWHIY-AJER733					MUSGRAVE GROUP PLC	IE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria
LC_0000956_CT_SLSC	635400EG4YIJLJ-MZJ782			IE0002588105	PWL ID Equity	PADDY POWER PLC	IE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria
LC_0000957_CT_SLSC	635400WKFIPC-HCKVW376		104547		RYA ID Equity	Ryanair Holdings PLC	IE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria
LC_0000958_CT_SLSC	396PBGKP6TE3-O062MS44				STX UW Equity	Seagate Technology plc	IE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria
LC_0000959_CT_SLSC	635400CPLP8H5-ITDVT56			IE00B1RR8406	SKG ID EQUITY	SMURFIT KAPPA GROUP PLC	IE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria
LC_0000960_CT_SLSC	549300INUT2-G0ST5K268		327184		TEX UN Equity	Terex International Financial Services Co.	IE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria
LC_0000961_CT_SLSC	635400K7UEIK-HMNKLJ02					Total Produce plc	IE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria
LC_0000962_CT_SLSC			482042			XL Group PLC	IE	Large corporate sample	Other financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria
LC_0000963_CT_SLSC	VZVOSGGS8JIT-R4J7J704					Amtek Auto Ltd	IN	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria
LC_0000964_CT_SLSC	8GRDBX1TJ0P-U5NCSHT72		MH008931		BPCL IS Equity	Bharat Petroleum Corporation Limited	IN	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria
LC_0000965_CT_SLSC					BHARTI IN Equity	Bharti Airtel Ltd	IN	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria
LC_0000966_CT_SLSC					IOCL IN Equity	INDIAN OIL CORPN LIMITED	IN	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria
LC_0000967_CT_SLSC	FMVY1IZCSYXS-AFRDIT05				LT IN Equity	Larsen & Toubro Ltd	IN	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria
LC_0000968_CT_SLSC					RCOM IN Equity	Reliance Communications Ltd	IN	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria
LC_0000969_CT_SLSC	5493003UOETF-YRONLG31				RIL IN EQUITY	Reliance Industries Ltd	IN	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria
LC_0000970_CT_SLSC	1GZWF073IJT-D6XPRUU65					Wipro GE Healthcare Private Limited	IN	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria
LC_0000971_CT_SLSC	213800Z3CFZO-LXPJWN61					Landsvirkjun	IS	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria
LC_0000972_CT_SLSC	81560076E3944-316DB24	3812211	493995		A2A IM EQUITY	A2A S.P.A.	IT	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria
LC_0000973_CT_SLSC	8156000962B2E-B41FE28	5988397	1497770		4525791Z IM EQUITY	ACCIAIERIA ARVEDI S.P.A.	IT	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria
LC_0000974_CT_SLSC	8156004FCEC-E0879E118	15161747	191346		7570364Z IM EQUITY	ACCIAIERIE VALBRUNA S.P.A.	IT	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria
LC_0000975_CT_SLSC	549300Q3448-N041CTH56	11341891	882486	XS0495012428	ACE IM Equity	Acea SpA	IT	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria
LC_0000976_CT_SLSC	8156008183686-996C911	25090618	3567090232			ACQUE VERONESI S.C.A R.L.	IT	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria
LC_0000977_CT_SLSC	8156007259AB-DEA3F444	15214381	971268			Aeroporti di Roma S.p.A	IT	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria
LC_0000978_CT_SLSC	549300H2RFDY-I3YP5R63	13960200	263011		337973Z NA EQUITY	AGUSTAWESTLAND S.P.A.	IT	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria

Counterparty code	Legal entity identifier (LEI)	Credit register code	Commercial register code	ISIN code	Bloomberg ticker	Name	Geographical area	Portfolio name	Sector of counterparty	Type of exposure	Type of facility	Type of risk	Regulatory approach
010	020	030	040	050	060	070	080	090	100	110	120	130	140
LC_0000979_CT_SLSC	529900EKXEGS-RCGAAC89	14856155	2791070044		4519735Z	ALSTOM FERROVIARIA S.P.A.	IT	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria
LC_0000980_CT_SLSC	ZYXJDNVM2JI3-VBM8G556				AMP IM EQUITY	Amplifon SpA	IT	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria
LC_0000981_CT_SLSC	815600B611746-717CC98				50098Z IM Equity	Ansaldo Energia SpA	IT	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria
LC_0000982_CT_SLSC	549300FZRH46-R7DWAX12	1248024	557390		4472623Z IM EQUITY	ANSALDOBREDA S.P.A.	IT	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria
LC_0000983_CT_SLSC	815600049A1F9-AFE6666	4140157	1192794		MN IM EQUITY	ARNOLDO MONDADORI EDITORE SPA	IT	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria
LC_0000984_CT_SLSC	8156000BEB8F-C062F442	1020333	120591		2168Z IM EQUITY	ARTSANA - SOCIETA' PER AZIONI	IT	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria
LC_0000985_CT_SLSC	549300X5UKJV-E386ZB61	6914312	6204	XS1014759648	ASG GY Equity	Assicurazioni Generali SpA	IT	Large corporate sample	Other financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria
LC_0000986_CT_SLSC	81560001F41-A81948348				AST IM EQUITY	Astaldi SpA	IT	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria
LC_0000987_CT_SLSC	8156008DE-C771409C487	18631331	1023691		AU9 GF Equity	Atlantia S.p.A.	IT	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria
LC_0000988_CT_SLSC	5299003D9-N2698I3C257	1367700	188902		AGL IM EQUITY	AUTOGRILL S.P.A.	IT	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria
LC_0000989_CT_SLSC	815600149448-CEB9B230	19402720	1037417		3653719Z IM EQUITY	AUTOSTRADE PER L' ITALIA S.P.A.	IT	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria
LC_0000990_CT_SLSC		26926563	1057205		3889748Z IM EQUITY	AVIO S.P.A.	IT	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria
LC_0000991_CT_SLSC	529900RRESED-V68K0S54	28770346	235460		BLLA IM EQUITY	BARILLA INIZIATIVE S.R.L.	IT	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria
LC_0000992_CT_SLSC	815600BFEB936-DC6ED24				BEN IM EQUITY	Benetton Group SpA	IT	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria
LC_0000993_CT_SLSC	8156004C0425-5952AB77	1076562	821225		BNS IM EQUITY	BENI STABILI SOCIETA' PER AZIONI SOCIETA' DI INVESTIMENTO IMMOBILIARE QUOTATA	IT	Large corporate sample	Other financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria
LC_0000994_CT_SLSC	5299003DX5YL-KSVJ6K59	2930031	134288		BZU IM Equity	Buzzi Unicem SpA	IT	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria
LC_0000995_CT_SLSC	8156006BEA-A911EC0A47	1019726	587878			CANDY SPA	IT	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria
LC_0000996_CT_SLSC	8156008B101-B97A43B02	1053555	160498		CEM IM EQUITY	CEMENTIR HOLDING S.P.A.	IT	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria
LC_0000997_CT_SLSC	815600F321395-1394367	40014779	2001719			Cerved Group S.p.A.	IT	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria
LC_0000998_CT_SLSC		4544552	8114020152			CLASS EDITORI SPA	IT	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria
LC_0000999_CT_SLSC	8156009034C1-A5108284	15716081	61357			Compagnia Valdostana delle Acque Spa (CVA Spa)	IT	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria
LC_0001000_CT_SLSC	815600DBF6D-C4BC94832	1061039	260769		0310548D IM EQUITY	CONSERVE ITALIA - CONSORZIO ITALIANO FRA COOPERATIVE AGRICOLE - SOCIETA' COOPERA	IT	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria
LC_0001001_CT_SLSC		8327877	819280157			COOPERATIVA EDIFICATRICE FERRUCCIO DEGRADI	IT	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria
LC_0001002_CT_SLSC	815600A5C1D-D6C3A8455	1093853	154950364			CPL CONCORDIA SOCIETA' COOPERATIVA IN FORMA ABBREVIATA CPL CONCORDIA S	IT	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria

Counterparty code	Legal entity identifier (LEI)	Credit register code	Commercial register code	ISIN code	Bloomberg ticker	Name	Geographical area	Portfolio name	Sector of counterparty	Type of exposure	Type of facility	Type of risk	Regulatory approach
010	020	030	040	050	060	070	080	090	100	110	120	130	140
LC_0001003_CT_SLSC	81560039BF5C1-D8E5A15	2836130	60793		3898658Z IM EQUITY	DALMARE SPA	IT	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria
LC_0001004_CT_SLSC	5493005TWX96-RDJ9I655					De Agostini Invest SA	IT	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria
LC_0001005_CT_SLSC	529900WS2E20-BA5J4L49	16183303	1698754		EDNR IM EQUITY	EDISON S.P.A.	IT	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria
LC_0001006_CT_SLSC	WOCMU6HCl0O-JWNPRZS33				ENEL IM EQUITY	Enel SpA	IT	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria
LC_0001007_CT_SLSC	BUCRF72VH5RB-N7X3VL35			IT0003132476	ENI IM EQUITY	ENI S.P.A.	IT	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria
LC_0001008_CT_SLSC	81560081EE079-FBED395	19377159	3544950961			ENOVA S.R.L.	IT	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria
LC_0001009_CT_SLSC	549300JJBVOOK-OBCTX09	2153515	354265		ERG IM EQUITY	ERG S.P.A.	IT	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria
LC_0001010_CT_SLSC	549300AZQ4Z5-UGY0Q555	1002458	91712		EXO IM EQUITY	EXOR S.P.A.	IT	Large corporate sample	Other financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria
LC_0001011_CT_SLSC	8156004C-E82074779D19	13870596	1664630223			FEDRIGONI S.P.A.	IT	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria
LC_0001012_CT_SLSC	549300J4SXC5A-LCJM731				1448Z IM Equity	Ferrovie dello Stato SpA	IT	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria
LC_0001013_CT_SLSC	5493004C1S-L445NFDR90				F IM EQUITY	Fiat SpA	IT	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria
LC_0001014_CT_SLSC	8156001B8A-D051794959					FINAVAL S.P.A.	IT	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria
LC_0001015_CT_SLSC	529900X4EEX1-U9LN3U39	1053767	7031		FNC IM EQUITY	FINMECCANICA S.P.A.	IT	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria
LC_0001016_CT_SLSC	815600C3CC-A800EF5D96	1134215				FORALL CONFEZIONI S.P.A. IN BREVE= FORALL S.P.A.	IT	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria
LC_0001017_CT_SLSC	815600E12249-DD563C29	26650695	1143814			Gamenet S.p.A.	IT	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria
LC_0001018_CT_SLSC	81560098DBD-D66154985					GRANDI NAVI VELOCI S.P.A.	IT	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria
LC_0001019_CT_SLSC	8156001250E81-9E30127				GCN IM EQUITY	Gruppo Coin SpA	IT	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria
LC_0001020_CT_SLSC	8156001294017-C870346	11027526	10022100159			GRUPPO FINELCO SPA	IT	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria
LC_0001021_CT_SLSC	8156005113B-D16699393	24907200	RM1117269		LTO IX Equity	GTECH S.p.A.	IT	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria
LC_0001022_CT_SLSC		15541251	1638878		4004268Z IM EQUITY	H3G S.P.A	IT	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria
LC_0001023_CT_SLSC	8156009414F-D99443B48	3201267	363550		HER IM EQUITY	HERA S.P.A.	IT	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria
LC_0001024_CT_SLSC	815600D86992-FDA7B908	1035363	149288		IMA IM EQUITY	I.M.A. INDUSTRIA MACCHINE AUTOMATICHE S.P.A. IN SIGLA IMA S.P.A.	IT	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria
LC_0001025_CT_SLSC	815600A7D7C7-A85F8B51	2733792	1168660262			I.R.C.A. S.P.A. INDUSTRIA RESISTENZE CORAZZATE E AFFINI	IT	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria
LC_0001026_CT_SLSC	81560033824B-E53C7D28	3585262	1303501215			IMAP EXPORT S.P.A.	IT	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria

Counterparty code	Legal entity identifier (LEI)	Credit register code	Commercial register code	ISIN code	Bloomberg ticker	Name	Geographical area	Portfolio name	Sector of counterparty	Type of exposure	Type of facility	Type of risk	Regulatory approach
010	020	030	040	050	060	070	080	090	100	110	120	130	140
LC_0001027_CT_SLSC	549300KTGKE-D5E25JR59				IND IM EQUITY	Indesit Co SpA	IT	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria
LC_0001028_CT_SLSC	213800M4YYC-P6E8YUX94	2714789	2589327			IPLOM S.P.A.	IT	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria
LC_0001029_CT_SLSC	8156001EBD33F-D474E60	10431674	281364		IRE IM EQUITY	IREN S.P.A.	IT	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria
LC_0001030_CT_SLSC	8156009D23D0-FDC70C93	1007005	50		ITM IM Equity	Italcementi S.p.A.	IT	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria
LC_0001031_CT_SLSC	815600236A6-B5AE5B406	26754254	167186			Linea Group Holding S.p.A.	IT	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria
LC_0001032_CT_SLSC	549300I1NMOB-S4B1LT88			IT0001479374	LUX IM EQUITY	LUXOTTICA GROUP S.P.A.	IT	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria
LC_0001033_CT_SLSC		7003703	481230266			MANGIAROTTI S.P.A.	IT	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria
LC_0001034_CT_SLSC	815600292D-A01BE68971	3755075	152396		3184788Z IM EQUITY	MARCEGAGLIA - S.P.A	IT	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria
LC_0001035_CT_SLSC	815600C8-D55034EB5379	3779273	64334			Marcolin SpA	IT	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria
LC_0001036_CT_SLSC	213800DIFN7N-R7B97A50	552637	1264109		MS IM EQUITY	Mediaset S.p.A.	IT	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria
LC_0001038_CT_SLSC	815600325D15-DD92A023	4376875	4846130633			MOBY S.P.A.	IT	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria
LC_0001039_CT_SLSC		1653085	110858		3893422Z IM EQUITY	MONIER S.P.A.	IT	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria
LC_0001040_CT_SLSC	8156003A100-E8AB89697	6794759	1865640369			PANARIAGROUP INDUSTRIE CERAMICHE S.P.A.	IT	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria
LC_0001041_CT_SLSC	8156001B96890-989C002	23641842	5411110827			PB TANKERS S.P.A.	IT	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria
LC_0001042_CT_SLSC	5493006293RJB-DQWJL92	5944540	169833		PMS IM EQUITY	PERMASTEELISA S.P.A.	IT	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria
LC_0001043_CT_SLSC	8156000256C2-431C2E92	4495509	134077		PIA IM Equity	Piaggio & C. S.p.A.	IT	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria
LC_0001044_CT_SLSC	815600A0C9AF-C1F2A709				PC IM Equity	Pirelli & Co SpA	IT	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria
LC_0001045_CT_SLSC	815600EDDB-B07C9BDB90	15591777	2246400218			PODINI HOLDING S.P.A.	IT	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria
LC_0001046_CT_SLSC	815600354DED-BD0BA991	3465665	842633		POST IM EQUITY	POSTE ITALIANE S.P.A.	IT	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria
LC_0001047_CT_SLSC	8156000FE0A2-DC5B7852	16232311	1343952		PRP GR EQUITY	PRADA S.P.A.	IT	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria
LC_0001048_CT_SLSC	213800VHJ22U-E2BRRZ48	3830970	706270410			PROFILGLASS S.P.A.	IT	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria
LC_0001049_CT_SLSC		23687310	1777895		PRY IM EQUITY	PRYSMIAN S.P.A.	IT	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria
LC_0001050_CT_SLSC	815600B9FC8-D18A5D034	1058024	291350635			RA.M.OIL RAFFINERIA MERIDIONALE OLII LUBRIFICANTI	IT	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria
LC_0001051_CT_SLSC	81560086FA79B-EDD6B94	13270817				RHIAG - INTER AUTO PARTS ITALIA S.P.A. O, IN FORMA ABBREVIATA, ALTERNA	IT	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria

Counterparty code	Legal entity identifier (LEI)	Credit register code	Commercial register code	ISIN code	Bloomberg ticker	Name	Geographical area	Portfolio name	Sector of counterparty	Type of exposure	Type of facility	Type of risk	Regulatory approach
010	020	030	040	050	060	070	080	090	100	110	120	130	140
LC_0001052_CT_SLSC		5012487	8850400154			SACAL - SOCIETA' ALLUMINIO CARISIO - S.P	IT	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria
LC_0001053_CT_SLSC	815600AF08EE2-EC2DE92	1035262	8924		226907Z IM EQUITY	SACMI COOPERATIVA MECCANICI IMOLA SOCIETA' COOPERATIVA IN BREVE SACMI IMOLA S.C.	IT	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria
LC_0001054_CT_SLSC	815600FC906-D230A1420	16077541	86111		SFL IM Equity	Safilo SpA	IT	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria
LC_0001055_CT_SLSC	549300PHV8MB-DHWB8X12	1086637	788744		SPM IM EQUITY	SAIPEM S.P.A.	IT	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria
LC_0001056_CT_SLSC	549300UKR289-DF4UXQ47	1013056	525502		SAL	SALINI IMPREGILO S.P.A.	IT	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria
LC_0001057_CT_SLSC		6524595	3957900487			SAMMONTANA - S.P.A.	IT	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria
LC_0001058_CT_SLSC	8156006755200-B82EB33	1246827	836320150			SAN CARLO GRUPPO ALIMENTARE S.P.A.	IT	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria
LC_0001059_CT_SLSC	5299005KJSU2A-QUJUH84	1066932	49540		SRS IM EQUITY	SARAS S.P.A. O IN FORMA ESTESA SARAS S.P.A. - RAFFINERIE SARDE	IT	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria
LC_0001060_CT_SLSC	815600D2FC31-AF713B07	1012950	166476			SNAI SpA	IT	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria
LC_0001061_CT_SLSC	8156002278562-044AF79	16067629	1633443		SRG IM Equity	SNAM SpA	IT	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria
LC_0001062_CT_SLSC	EOJCGSUI4N-X234BL7V57	14234253	1594238		2091Z IM EQUITY	SORGENIA S.P.A.	IT	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria
LC_0001063_CT_SLSC	815600141CFE5-F4C4325	19113128	1016401		4473035Z IM EQUITY	STRADA DEI PARCHI SPA	IT	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria
LC_0001064_CT_SLSC	815600C34389-77CBBE37	1038951	68670397			TAMPIERI FINANCIAL GROUP S. P.A.	IT	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria
LC_0001065_CT_SLSC	81560029415D-F1381583	1030384	195810262			TECNICA GROUP S.P.A.	IT	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria
LC_0001066_CT_SLSC	815600AC5599-D16D9A40	3335773	574643		MT IM EQUITY	TECNIMONT S.P.A.	IT	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria
LC_0001067_CT_SLSC	549300W384-M3RI3VXU42			IT0003497168	TIT IM EQUITY	TELECOM ITALIA S.P.A.	IT	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria
LC_0001068_CT_SLSC	815600CD7323-A82E5092	28935694	1763778		2847328Z IM EQUITY	TENOVA S.P.A.	IT	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria
LC_0001069_CT_SLSC		1037712	182850362			TERMOSANITARI CORRADINI - S.P.A.	IT	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria
LC_0001070_CT_SLSC	8156009E94E-D54DE7C31				TRN IM Equity	Terna Rete Elettrica Nazionale SpA	IT	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria
LC_0001071_CT_SLSC	549300IN56S27-SDGEI85	18659000	1019536		80698Z IM EQUITY	TIRRENO POWER S.P.A.	IT	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria
LC_0001072_CT_SLSC	8156003E86EB-A167A868				0946688D IM EQUITY	TotalErg SpA	IT	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria
LC_0001073_CT_SLSC	815600FE9E92-D9D6C309	3554534	201271		TFI IM EQUITY	TREVI - FINANZIARIA INDUSTRIALE S.P.A.	IT	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria
LC_0001074_CT_SLSC					4212473Z IM EQUITY	UNIECO SOCIETA' COOPERATIVA	IT	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria
LC_0001075_CT_SLSC	815600B8027-C92F0DA07	4257672	1189360066			VIBAC S.P.A.	IT	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria

Counterparty code	Legal entity identifier (LEI)	Credit register code	Commercial register code	ISIN code	Bloomberg ticker	Name	Geographical area	Portfolio name	Sector of counterparty	Type of exposure	Type of facility	Type of risk	Regulatory approach
010	020	030	040	050	060	070	080	090	100	110	120	130	140
LC_0001076_CT_SLSC	549300YSFQK-M1C0X4E45	11321265	884361		WIND IM EQUITY	WIND TELECOMUNICAZIONI S.P. A.	IT	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria
LC_0001077_CT_SLSC	549300DHPO-F90OYYD780				5108 JT Equity	Bridgestone Corporation	JP	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria
LC_0001078_CT_SLSC	549300IZY-K3206QECG76				CAT SE Equity	Caterpillar Finance Corporation	JP	Large corporate sample	Other financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria
LC_0001079_CT_SLSC	549300MIFE1VE-W02GY83			JP3298600002		COSMO OIL COMPANY LTD	JP	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria
LC_0001080_CT_SLSC	549300T6IPOC-DWLKC615				6501 JT Equity	Hitachi, Ltd.	JP	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria
LC_0001081_CT_SLSC	J48DJYXDTLH-M30UMYI18				8001 JT Equity	Itochu Corporation	JP	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria
LC_0001082_CT_SLSC	5493004LQ0B4-T7QPQV17				6301 JT Equity	Komatsu Ltd.	JP	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria
LC_0001083_CT_SLSC	4P4N3ORD02U-GQT1T1W12		0100-01-008776		8002 JT Equity	Marubeni Corporation	JP	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria
LC_0001084_CT_SLSC	KVIPTY4PULAP-GC1VVD26				8058 JP EQUITY	Mitsubishi Corp	JP	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria
LC_0001085_CT_SLSC	5493008VBQ-D43X8QCS14					Mitsui Life Insurance Company Limited	JP	Large corporate sample	Other financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria
LC_0001086_CT_SLSC	5493000QYMPF-RTEY4K28				6701 JT Equity	NEC Corporation	JP	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria
LC_0001087_CT_SLSC					7201 JP EQUITY	Nissan Motor Co Ltd	JP	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria
LC_0001088_CT_SLSC	5493003BZYYY-CDIO0R13				9984 JT Equity	SOFTBANK CORP.	JP	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria
LC_0001089_CT_SLSC	5493004SE33M-RLPB1W98				2768 JP EQUITY	Sojitz Corp	JP	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria
LC_0001090_CT_SLSC					6758 JP EQUITY	Sony Corp	JP	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria
LC_0001091_CT_SLSC	V82KK8NH1P0J-S71FJC05				8053 JP EQUITY	Sumitomo Corp	JP	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria
LC_0001092_CT_SLSC	54930074QUY8-RD0UZM08					Suntory Holdings Limited	JP	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria
LC_0001093_CT_SLSC	549300ZLMVP4-X0OGR454				4502 JT Equity	Takeda Pharmaceutical Company Limited	JP	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria
LC_0001094_CT_SLSC	549300LBHTS-T91VKHO68				6502 JT Equity	Toshiba Corporation	JP	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria
LC_0001095_CT_SLSC	5493006W3QU-S5LMH6R84				TOM GY Equity	Toyota Motor Corporation	JP	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria
LC_0001096_CT_SLSC					004020 KS Equity	Hyundai Steel Co	KR	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria
LC_0001097_CT_SLSC					000270 KS Equity	Kia Motors Corp	KR	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria
LC_0001098_CT_SLSC	549300MGHLP-T1EFHGF84				2007 HK Equity	Country Garden Holdings Company Limited	KY	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria
LC_0001099_CT_SLSC	549300IHVJRW-VT07S523				3333 HK Equity	Evergrande Real Estate Group Limited	KY	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria

Counterparty code	Legal entity identifier (LEI)	Credit register code	Commercial register code	ISIN code	Bloomberg ticker	Name	Geographical area	Portfolio name	Sector of counterparty	Type of exposure	Type of facility	Type of risk	Regulatory approach
010	020	030	040	050	060	070	080	090	100	110	120	130	140
LC_0001100_CT_SLSC	5493003DTPH8-AMMK4P51				NE UN Equity	Noble Corporation	KY	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria
LC_0001101_CT_SLSC	549300FNENFFS-MO3GT38			XS0835890350	XPBR SQ Equity	Petrobras Global Finance B.V.	KY	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria
LC_0001102_CT_SLSC	213800S7DNJQ-X6LHTQ21		133818917			AB "Kauno grūdai"	LT	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria
LC_0001103_CT_SLSC				LU1014539529		ALTICE	LU	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria
LC_0001104_CT_SLSC	5493003BU7PA-H5RRM092				APAM NA EQUITY	Aperam SA	LU	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria
LC_0001105_CT_SLSC	2EULGUTUI56J-I9SAL165				MT LX EQUITY	ArcelorMittal SA [AM]	LU	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria
LC_0001106_CT_SLSC	549300GJ79DYF-BBF5T83				0307096D LX EQUITY	Brandbrew S.A.	LU	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria
LC_0001107_CT_SLSC	5493007GVB1I2-FDSS786		B0155849		CNHI UN Equity	CNH Industrial Finance Europe S. A.	LU	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria
LC_0001108_CT_SLSC	549300938QU-WMPITJ642				COV US EQUITY	Covidien International Finance SA	LU	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria
LC_0001109_CT_SLSC	5299001R2HL1-TAFZ8Z20					ENOVOS INTERNATIONAL SA (FORMER SOTEG)	LU	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria
LC_0001110_CT_SLSC			350807947	FR0000038259	ERF FP EQUITY	EUROFINS SCIENTIFIC SE	LU	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria
LC_0001111_CT_SLSC	213800568PRH-V2JR9650			XS0357281558	GSPBEX RR Equity	Gaz Capital S.A.	LU	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria
LC_0001112_CT_SLSC	213800WHKNI-C1JQQG433				8GC GS Equity	Glencore Finance (Europe) S.A.	LU	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria
LC_0001113_CT_SLSC	8XJ8KF85PBKK1-TLMFN29					Intelsat Jackson Holdings S.A.	LU	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria
LC_0001114_CT_SLSC	549300MBM5-B61VCW5A23					International Automotive Components Group, S.A.	LU	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria
LC_0001115_CT_SLSC	RUOKPID0PZ0U-WJYU9J61				DE UN Equity	John Deere Bank S.A.	LU	Large corporate sample	Other financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria
LC_0001116_CT_SLSC	529900XUC6PX-MN6ABU42				TGH GY Equity	Logwin AG	LU	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria
LC_0001117_CT_SLSC	549300CTHC1C-P86P2G96				MIICF PQ Equity	Millicom International Cellular S. A.	LU	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria
LC_0001118_CT_SLSC					0755015D LX EQUITY	NH FINANCE SA	LU	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria
LC_0001119_CT_SLSC	213800IUIRBFR-NCYVR24				3900394Z LX Equity	Nizi International SA	LU	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria
LC_0001120_CT_SLSC	549300VEJMMZ-CY6OBU06				PDSA NS Equity	Pacific Drilling S.A.	LU	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria
LC_0001121_CT_SLSC	529900UUYBCB-B7HMVI56					Phoenix PIB Dutch Finance B.V.	LU	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria
LC_0001122_CT_SLSC	549300OZSHE4-H5BFQA66					QUILVEST SA	LU	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria
LC_0001123_CT_SLSC	5493000C8J3C3-SZYS040				RTL BB Equity	RTL Group S.A.	LU	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria

Counterparty code	Legal entity identifier (LEI)	Credit register code	Commercial register code	ISIN code	Bloomberg ticker	Name	Geographical area	Portfolio name	Sector of counterparty	Type of exposure	Type of facility	Type of risk	Regulatory approach
010	020	030	040	050	060	070	080	090	100	110	120	130	140
LC_0001124_CT_SLSC	5493008JPA4HYMH1HX51				SESG FP EQUITY	SES SA	LU	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria
LC_0001125_CT_SLSC	549300CJ7LW6QSGIL444					Swiss Re Europe S.A.	LU	Large corporate sample	Other financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria
LC_0001126_CT_SLSC	529900BSBZ853DKUP675					TRAXYS SARL	LU	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria
LC_0001127_CT_SLSC	549300RIG2CXWN6IV731					CEMEX S.A.B. de C.V.	MX	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria
LC_0001128_CT_SLSC	5493008KEVFYPMGTXO33				KOFL MM Equity	Coca-Cola FEMSA, S.A.B. de C.V.	MX	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria
LC_0001129_CT_SLSC	5493000XJLJ6C4T0PG82				GRUMAB MM Equity	GRUMA, S.A.B. de C.V.	MX	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria
LC_0001130_CT_SLSC	5493000RIXURZEBFEV60				BIMBOA MM Equity	Grupo Bimbo, S.A.B. de C.V.	MX	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria
LC_0001131_CT_SLSC	549300QOAB2GJSFM0381				1234Z MM Equity	Grupo Petrotemex SA de CV	MX	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria
LC_0001132_CT_SLSC	549300CAZKPF4HKMPX17					PETROLEOS MEXICANOS	MX	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria
LC_0001133_CT_SLSC	549300FW3RGHPHT21D10				ALFAA MM Equity	Sigma Alimentos, S.A. de C.V.	MX	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria
LC_0001134_CT_SLSC	5493000MY3DAIB0BP706		TNE940608HS5	USP9084BAD03	ALFAA MM Equity	Tenedora Nemak, S.A. de C.V.	MX	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria
LC_0001135_CT_SLSC	549300EMP9DT6Q35HZ31			NL0000852564		AALBERTS INDUSTR	NL	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria
LC_0001136_CT_SLSC	549300J93WR5DPG0P466		KVK 33232124		ABB SS Equity	ABB Capital B.V.	NL	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria
LC_0001137_CT_SLSC	5493007WHKI5H75YJ358		KVK 34215458		ABE SQ Equity	Abertis Infraestructuras Finance B.V.	NL	Large corporate sample	Other financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria
LC_0001138_CT_SLSC	7245007QUMI1FHIQV531		KVK 33235189			Achmea B.V.	NL	Large corporate sample	Other financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria
LC_0001139_CT_SLSC	724500HIKX3QVUQF9G08		KVK 28080300			Achmea Zorgverzekeringen N.V.	NL	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria
LC_0001140_CT_SLSC	O4QK7KMMK83ITNTHUG69		KVK 27076669	NL0000303709	AGN NA Equity	AEGON N.V.	NL	Large corporate sample	Other financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria
LC_0001142_CT_SLSC	724500XYIJUGXAA5QD70		KVK 09007809	NL0000009132	AKZA NA EQUITY	Akzo Nobel NV	NL	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria
LC_0001143_CT_SLSC	724500XBZ9QOPTI11U82		KVK 34108286			Alliander N.V.	NL	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria
LC_0001144_CT_SLSC	549300KYQ7B0H0K66406		KVK 33055009		AML LN Equity	Amlin Europe N.V.	NL	Large corporate sample	Other financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria
LC_0001145_CT_SLSC	724500MCUU6QOFRFEA53		KVK 33256360 0000		792658Z PL EQUITY	AMORIM ENERGIA, BV	NL	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria
LC_0001146_CT_SLSC	7245000UZH70GO047N03			NL0006237562		ARCADIS	NL	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria
LC_0001147_CT_SLSC	7245001I22ND6ZFHX623		KVK 30037466	NL0000334118	ASM NA Equity	ASM International N.V.	NL	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria
LC_0001148_CT_SLSC	724500Y6DUVHQD6OXN27		KVK 17085815	NL0006034001	ASML NA EQUITY	ASML HOLDING N.V.	NL	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria

Counterparty code	Legal entity identifier (LEI)	Credit register code	Commercial register code	ISIN code	Bloomberg ticker	Name	Geographical area	Portfolio name	Sector of counterparty	Type of exposure	Type of facility	Type of risk	Regulatory approach
010	020	030	040	050	060	070	080	090	100	110	120	130	140
LC_0001149_CT_SLSC	7245004JOPUJ0-OOWTU73		KVK 30031823			ASR Schadeverzekering N.V.	NL	Large corporate sample	Other financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria
LC_0001150_CT_SLSC	724500XFMNH-F1GFPYJ05		KVK 08125298		3324558Z NA Equity	BDR Thermea Group BV	NL	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria
LC_0001151_CT_SLSC	5299006ZHG3I-XU0PNJ56		KvK 27106340 0000		1136Z NA EQUITY	BMW Finance N.V.	NL	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria
LC_0001152_CT_SLSC				NL0000852580		BOSKALIS WESTMIN	NL	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria
LC_0001153_CT_SLSC				NL0010776944		BRUNEL INTERNAT	NL	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria
LC_0001154_CT_SLSC	529900AOH3NB-A8PZFG65		KvK 32097651 0000		0533866D NA EQUITY	Celesio Finance BV	NL	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria
LC_0001155_CT_SLSC	549300WGC2H-Z5J67V817				CNHI IM Equity	CNH Industrial NV	NL	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria
LC_0001156_CT_SLSC	549300BXVNOC-YQ83FU09		KVK 34154633		KO UN Equity	Coca-Cola HBC Finance B.V.	NL	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria
LC_0001157_CT_SLSC				NL0000200384		CORE LABORATORIES	NL	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria
LC_0001158_CT_SLSC	549300UNTCL-R21YKLL62		KVK 30073501	NL0000288967		Corio N.V.	NL	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria
LC_0001159_CT_SLSC				NL0009294552		DELTA LLOYD	NL	Large corporate sample	Other financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria
LC_0001160_CT_SLSC	724500S75737-K2SFDA03		KVK 22031457			Delta N.V.	NL	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria
LC_0001161_CT_SLSC	213800N8X49KJ-RTNDM49		KVK 3419663		DGE FP Equity	Diageo Finance B.V.	NL	Large corporate sample	Other financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria
LC_0001162_CT_SLSC	529900M7QS-B704RUUT95		KVK 34182495		AIR FP Equity	Eads Finance B.V.	NL	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria
LC_0001163_CT_SLSC	724500KRQECM-CRGM1971		KVK 14026250			EBN B.V.	NL	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria
LC_0001164_CT_SLSC	5299007L43AQ-DFOW5739		KvK 34121496 0000		1403Z NA EQUITY	EDP FINANCE BV	NL	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria
LC_0001165_CT_SLSC	724500R5IP6TF-KTNRU48		KvK 24306393		2091Z NA Equity	Eneco Holding NV	NL	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria
LC_0001166_CT_SLSC	549300XW2F91-G4T4WC42		KVK 34149162		ENL GY Equity	ENEL Investment Holding B.V.	NL	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria
LC_0001167_CT_SLSC	529900011V8V-J3BUKR64		KVK 17115973		RWE GF Equity	Essent N.V.	NL	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria
LC_0001168_CT_SLSC				NL0000288876		EUROCOMMERCIAL	NL	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria
LC_0001169_CT_SLSC				NL0000352565		FUGRO	NL	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria
LC_0001170_CT_SLSC	2138005FTXOJU-BQ5J563		KVK 24243533		GAS SQ Equity	Gas Natural Fenosa Finance BV	NL	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria
LC_0001171_CT_SLSC	724500EJ2TDPA-ITRSJ55		KVK 02089290			GasTerra B.V.	NL	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria
LC_0001172_CT_SLSC				NL0000400653		GEMALTO	NL	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria

Counterparty code	Legal entity identifier (LEI)	Credit register code	Commercial register code	ISIN code	Bloomberg ticker	Name	Geographical area	Portfolio name	Sector of counterparty	Type of exposure	Type of facility	Type of risk	Regulatory approach
010	020	030	040	050	060	070	080	090	100	110	120	130	140
LC_0001173_CT_SLSC	549300L10EVY-URBFIH66		KVK 55293980			Global Blue Acquisition B.V.	NL	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria
LC_0001174_CT_SLSC	529900SNLFF5-M6HJ1T36		KvK 33286563 0000		1004Z NA EQUITY	Haniel Finance B.V.	NL	Large corporate sample	Other financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria
LC_0001175_CT_SLSC	724500K5PTPSS-T86UQ23		KVK 33011433	NL0000009165	HEIA NA Equity	Heineken NV	NL	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria
LC_0001176_CT_SLSC	7245008C9KMJ-L9P2UI77		KVK 34323653			Hyva Global B.V.	NL	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria
LC_0001177_CT_SLSC	724500CR19MQ-GFWFBZ64		KvK 34217578 0000		0308206D NA EQUITY	ICL Finance BV	NL	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria
LC_0001178_CT_SLSC	TLLG0UTU6ZH-OG003X735					Imperial Mobility Finance B.V.	NL	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria
LC_0001179_CT_SLSC	54930050LBZU-R4138I72		KVK 27120438			ING Re (Netherlands) N.V.	NL	Large corporate sample	Other financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria
LC_0001180_CT_SLSC			KVK 24311905		2872423Z NA Equity	InterGen NV	NL	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria
LC_0001181_CT_SLSC	724500C9GNB-V20UYRX36		KVK 35000363	NL0010672325	AH NA Equity	Koninklijke Ahold NV [Royal Ahold NV]	NL	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria
LC_0001182_CT_SLSC	724500V38C5K-TDY5BS93		KVK 30058019	NL0000337319	BAMNB NA Equity	Koninklijke BAM NBM NV	NL	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria
LC_0001183_CT_SLSC	724500SNT1M-K246AHP04		KVK 14022069	NL0000009827	DSM NA EQUITY	Koninklijke DSM N.V	NL	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria
LC_0001184_CT_SLSC	549300YO0JZH-AL7FVP81		KVK 02045200	NL0000009082	KPN NA Equity	Koninklijke KPN NV [Royal KPN NV]	NL	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria
LC_0001185_CT_SLSC	H1FJE8H61JGM1-JSGM897		KVK 17001910	NL0000009538	PHIA NA Equity	Koninklijke Philips Electronics N.V.	NL	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria
LC_0001186_CT_SLSC	724500HZ4B-N317I12G68		KVK 06016321		KTC NA Equity	Koninklijke Ten Cate NV	NL	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria
LC_0001187_CT_SLSC	724500UL634G-FV1KYF10		KVK 24295332	NL0009432491	VPK NA Equity	Koninklijke Vopak NV	NL	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria
LC_0001188_CT_SLSC	529900WQGOT-JDYG9NP76		KVK 09151956		LXS GF Equity	Lanxess Finance B.V.	NL	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria
LC_0001189_CT_SLSC	5H8RMHHYTWI-P1RKLCE38		KvK 34115238 0000		2177Z NA EQUITY	Linde Finance B.V.	NL	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria
LC_0001190_CT_SLSC	549300J6QS-W38QNOJK61		KVK 57924562			LYB International Finance B.V.	NL	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria
LC_0001191_CT_SLSC	BN6WCCZ8OV-P3ITUUVN49		KVK 24473890		DLY GB Equity	LyondellBasell Industries N.V.	NL	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria
LC_0001192_CT_SLSC	635400TMCKVE-U87EJ582		KVK 24321697			METINVEST B.V.	NL	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria
LC_0001193_CT_SLSC	529900PF6F1O-HRZVU341		KvK 33178683 0000		1169Z NA EQUITY	Metro Finance B.V.	NL	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria
LC_0001194_CT_SLSC	6354007MKEEG-GVUMXO83		KVK 34239108			New World Resources N.V.	NL	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria
LC_0001195_CT_SLSC	724500RKMO-D48AIWKD94		KvK 24307569 0000		3893886Z NA EQUITY	NIDERA B.V.	NL	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria
LC_0001196_CT_SLSC	54930062JS29-A5N4GO82		KVK 34248449			Nielsen Holdings N.V.	NL	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria

Counterparty code	Legal entity identifier (LEI)	Credit register code	Commercial register code	ISIN code	Bloomberg ticker	Name	Geographical area	Portfolio name	Sector of counterparty	Type of exposure	Type of facility	Type of risk	Regulatory approach
010	020	030	040	050	060	070	080	090	100	110	120	130	140
LC_0001197_CT_SLSC	724500GQV9YLNSWECU41		KVK 17179668			Nord Gold N.V.	NL	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria
LC_0001198_CT_SLSC	724500TXS5HH3GY4UW42		KVK 30124358			NS Groep N.V.	NL	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria
LC_0001199_CT_SLSC	5299000CMF80GY2U0U47		KVK 16074305	NL0010395208	NUO NA Equity	Nutreco Holding NV	NL	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria
LC_0001200_CT_SLSC	724500HT4YW45B1Y7859		KVK 57585083			OAK Leaf B.V.	NL	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria
LC_0001201_CT_SLSC	549300NCMRGIBJYUOE57			NL0010558797		OCI	NL	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria
LC_0001202_CT_SLSC	724500IM9A059TQLBX63					OCI Nitrogen BV	NL	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria
LC_0001203_CT_SLSC	72450053F5WRDY8CDZ66		KVK 24291478		OI US Equity	OI European Group B.V.	NL	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria
LC_0001204_CT_SLSC	Q47A62EK6GMSID3Y8C39		KVK 17133742	XS0788529096	PCAR US Equity	PACCAR Financial Europe B.V.	NL	Large corporate sample	Other financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria
LC_0001205_CT_SLSC	549300N522D3SS8MKV65		KvK 24320769 0000		3617372Z NA EQUITY	PETROBRAS NETHERLANDS BV	NL	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria
LC_0001206_CT_SLSC	549300VGHFJJ58HE2B54		KVK 17008551		PHIA NA Equity	Philips Electronics NV	NL	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria
LC_0001207_CT_SLSC	529900N9UJEHN9UPXN50					PHOENIX PIB FINANCE BV	NL	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria
LC_0001208_CT_SLSC	724500Q41FHN0P1GPC53		KVK 27168968	NL0009739416	TNT LI Equity	PostNL N.V.	NL	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria
LC_0001209_CT_SLSC	54930036WK3GMCN17Z57				QIA GY Equity	Qiagen NV	NL	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria
LC_0001210_CT_SLSC	7245009EAAUUQJ0U4T57		KVK 33216172	NL0000379121	RAND NA EQUITY	RANDSTAD HOLDING NV	NL	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria
LC_0001211_CT_SLSC	549300XO8R7MPISUO753		KVK 33155037	NL0006144495		Reed Elsevier NV	NL	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria
LC_0001212_CT_SLSC	5493002YCY6HTK0OUR29		KVK 24251372	XS0202649934	REP GY Equity	Repsol International Finance B.V.	NL	Large corporate sample	Other financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria
LC_0001213_CT_SLSC			KVK 34179503	GB00B03MM408	RDSA NA EQUITY	ROYAL DUTCH SHELL PLC	NL	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria
LC_0001214_CT_SLSC	5493002N51KZCVBDMS27		24114856	NL0006055329		ROYAL IMTECH NV	NL	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria
LC_0001215_CT_SLSC	213800LBMMAIG1FQP389		KVK 14105351		SABIC AB Equity	SABIC Capital I B.V.	NL	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria
LC_0001216_CT_SLSC				NL0000360618		SBM OFFSHORE	NL	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria
LC_0001217_CT_SLSC	529900KEH8410ESH1483		KVK 53761790			Schaeffler Finance B.V.	NL	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria
LC_0001218_CT_SLSC	724500DX7Q1A19SPY530		KVK 34166584			Schiphol Nederland B.V.	NL	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria
LC_0001219_CT_SLSC	7245001TBT3NI9SPNJ75					SHV Netherlands NV	NL	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria
LC_0001220_CT_SLSC	TAFO772JB70PDRN5VS48		KvK 27092998 0000		1223Z NA EQUITY	Siemens Financieringsmaatschappij N.V.	NL	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria

Counterparty code	Legal entity identifier (LEI)	Credit register code	Commercial register code	ISIN code	Bloomberg ticker	Name	Geographical area	Portfolio name	Sector of counterparty	Type of exposure	Type of facility	Type of risk	Regulatory approach
010	020	030	040	050	060	070	080	090	100	110	120	130	140
LC_0001221_CT_SLSC	724500E9ZG6J-MH6E2I14			NL0000817179		SLIGRO FOOD GROUP	NL	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria
LC_0001222_CT_SLSC	724500ZTKJYJM-WVLWJ82		KVK 34297413			SRLEV N.V.	NL	Large corporate sample	Other financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria
LC_0001223_CT_SLSC	5493002SSXO-L85X3XC87		KVK 58623701			Syncreon Group B.V.	NL	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria
LC_0001224_CT_SLSC	724500LTUWK3-JQG63903		KVK 09083317			TenneT Holding B.V.	NL	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria
LC_0001225_CT_SLSC	7245008G22FO-V7TYYJ34		KVK 06045666	NL0000852523	TWEKA NA EQUITY	TKH Group NV	NL	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria
LC_0001226_CT_SLSC	724500978QL7-NKMLTQ37		KVK 34210949			TMF Group Holding B.V.	NL	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria
LC_0001227_CT_SLSC				NL0009739424		TNT EXPRESS	NL	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria
LC_0001228_CT_SLSC	724500L44K67-W7UW1C59		KVK 34224566	NL0000387058	TOM2 NA EQUITY	TOMTOM N.V.	NL	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria
LC_0001229_CT_SLSC	724500OPA8GZ-SQUNSR96		KVK 33194984		TOM GY Equity	Toyota Motor Finance (Netherlands) B.V.	NL	Large corporate sample	Other financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria
LC_0001230_CT_SLSC	PX7SUPU7HUNJ-BQ8BPI65		KVK 33236939		585233Z NA Equity	Trafigura Beheer BV	NL	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria
LC_0001231_CT_SLSC	549300TK7G7N-ZTVM1Z30		KVK 24051830	NL0000009355	UNIA NA Equity	Unilever NV	NL	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria
LC_0001232_CT_SLSC	549300IW6C3S-RHUUK147					Vitol Holding BV	NL	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria
LC_0001234_CT_SLSC	549300FRXSUU-W3M2Q281					WABCO Europe Holdings BV	NL	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria
LC_0001235_CT_SLSC	724500522D3O-RUTUGW47		KVK 05078970		WAVIN NA Equity	Wavin NV	NL	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria
LC_0001236_CT_SLSC	724500YRQCY3-BD9RJZ92			NL0000289213		WERELDHAVE	NL	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria
LC_0001237_CT_SLSC	724500TEM53I0-U077B74		KVK 33202517	NL0000395903	WKL NA EQUITY	Wolters Kluwer N.V.	NL	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria
LC_0001238_CT_SLSC	5JB3IE65ZU13T-A0DGN10					Würth Finance International B.V.	NL	Large corporate sample	Other financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria
LC_0001239_CT_SLSC				NL0006294290		ZIGGO	NL	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria
LC_0001240_CT_SLSC					BWO NO Equity	BW Offshore Shipholding Ltd	NO	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria
LC_0001241_CT_SLSC	5493004ZHCILE-MZLBS85		00304772770005			FERD AS	NO	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria
LC_0001242_CT_SLSC	5493009F6KP3U-MLPOY27		931186744			ICA Norge AS	NO	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria
LC_0001243_CT_SLSC	549300ZLJDXBX-UNCY824		936738540			National Oilwell Varco Norway AS	NO	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria
LC_0001244_CT_SLSC	549300N1SD-N71ZZ8BO45				NHY NO Equity	Norsk Hydro ASA	NO	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria
LC_0001245_CT_SLSC	529900J8VSH14-TP5VD23					ODFJELL SE	NO	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria

Counterparty code	Legal entity identifier (LEI)	Credit register code	Commercial register code	ISIN code	Bloomberg ticker	Name	Geographical area	Portfolio name	Sector of counterparty	Type of exposure	Type of facility	Type of risk	Regulatory approach
010	020	030	040	050	060	070	080	090	100	110	120	130	140
LC_0001246_CT_SLSC	213800T66DRT-E6O6BV87		916235291		PGS NO Equity	Petroleum Geo-Services ASA	NO	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria
LC_0001247_CT_SLSC	529900TH4OA-W7WYG1777		987059699			Statkraft AS	NO	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria
LC_0001248_CT_SLSC	OW6OFBNCKX-C4US5C7523		923609016		STL NO Equity	Statoil ASA	NO	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria
LC_0001249_CT_SLSC	R7NJHU48LTCI-OB9BVU57				CNU NZ Equity	Chorus Limited	NZ	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria
LC_0001250_CT_SLSC	259400GYHYZP-Q0HTMT82				CIE PW Equity	Ciech S.A.	PL	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria
LC_0001251_CT_SLSC	259400A9BI23-M3K1NK82				LTS PW EQUITY	GRUPA LOTOS S.A.	PL	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria
LC_0001252_CT_SLSC	259400WT6MC-X3V59XI09					Netia S.A.	PL	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria
LC_0001253_CT_SLSC	259400TOMPU-OLS65II22		10681		TPA1 GB Equity	ORANGE POLSKA SA	PL	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria
LC_0001254_CT_SLSC	259400TGY6IYE-P2EFW87		467426			POLKOMTEL SP. Z O.O.	PL	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria
LC_0001255_CT_SLSC	259400VVM-M70CQREJT74		28860		PKN PW Equity	Polski Koncern Naftowy ORLEN S. A. (PKN)	PL	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria
LC_0001256_CT_SLSC	259400NAPDFB-OTNCRL54				TPE PW Equity	TAURON Polska Energia S.A.	PL	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria
LC_0001257_CT_SLSC	Q1ECZWEVT6Z-TFERCPG94			PLTLKPL00017	OPL PW EQUITY	TELEKOMUNIKACJA POLSKA SA	PL	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria
LC_0001258_CT_SLSC	213800RQXBB-Z6KSP1I72		500311390			AMORIM & IRMAOS SA	PT	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria
LC_0001259_CT_SLSC	2138002PLGLY-W8EP7248					AMORIM HOLDING II SGPS SA	PT	Large corporate sample	Other financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria
LC_0001260_CT_SLSC	213800V5Z38T-LIRQW516		500700834			ANA AEROPORTOS PORTUGAL SA	PT	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria
LC_0001261_CT_SLSC			502607920			AUCHAN PORTUGAL HIPERMERCADOS SA	PT	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria
LC_0001262_CT_SLSC	54930011KNBN-PPKW7528		500038015			AUTO SUECO LDA	PT	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria
LC_0001263_CT_SLSC	549300RU6UY-W1UMYOP92		500194670			BP PORTUGAL COMERCIO DE COMBUSTI VEIS LUBRIFICANTES SA	PT	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria
LC_0001264_CT_SLSC				PTBRI0AM0000	BRI PL EQUITY	BRISA	PT	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria
LC_0001265_CT_SLSC	549300FREK460-JU7RG08		500060266			CELULOSE BEIRA INDUSTRIAL-CELBI SA	PT	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria
LC_0001266_CT_SLSC	549300TF1SUYC-FUO3840		503309362			COLEP PORTUGAL SA	PT	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria
LC_0001267_CT_SLSC			507195515			CONTROLINVESTE SGPS SA	PT	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria
LC_0001268_CT_SLSC	213800X28CM-B8LAIT849		502557400			CPCDI COMP PORTUGUESA DIST PROD INFORMATICOS SA	PT	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria
LC_0001269_CT_SLSC	549300RGQV4-M16FESU23		500832234			CUF QUIMICOS INDUSTRIAS, SA	PT	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria

Counterparty code	Legal entity identifier (LEI)	Credit register code	Commercial register code	ISIN code	Bloomberg ticker	Name	Geographical area	Portfolio name	Sector of counterparty	Type of exposure	Type of facility	Type of risk	Regulatory approach
010	020	030	040	050	060	070	080	090	100	110	120	130	140
LC_0001270_CT_SLSC	529900CLC3WD-MGI9VH80			PTEDP0AM0009	EDP PL EQUITY	EDP - Energias de Portugal S.A.	PT	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria
LC_0001271_CT_SLSC	529900LOXJVW-GOH84656		503293695			EDP - GESTÃO DA PRODUÇÃO DE ENERGIA SA	PT	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria
LC_0001272_CT_SLSC			504885367			ESPIRITO SANTO SAUDE SGPS SA	PT	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria
LC_0001273_CT_SLSC	2138003319Y7-NM75FG53		504499777	PTGALIOE0009	GALP PL Equity	GALP ENERGIA SGPS, S.A.	PT	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria
LC_0001274_CT_SLSC	213800Y3V72P-I6W8KG10		511220448			GRUPO PESTANA - SGPS SA	PT	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria
LC_0001275_CT_SLSC	259400A8SZ-P10GB5IB19			PTJMT0AE0001	JMT PL EQUITY	J.MARTINS	PT	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria
LC_0001276_CT_SLSC			500073880			LENA ENGENHARIA CONSTRUCOES SA	PT	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria
LC_0001277_CT_SLSC	549300SNYKY-W15R3UE62		502011475			MODELO CONTINENTE HIPERMERCADOS SA	PT	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria
LC_0001278_CT_SLSC	549300TLPT6-W9R3CLQ86		500197814			MOTA-ENGIL, ENGENHARIA E CONSTRU CAO S.A.	PT	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria
LC_0001279_CT_SLSC	5493003NN4LX-UF8JA244					Ocidental Companhia Portuguesa de Seguros de Vida, S.A.	PT	Large corporate sample	Other financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria
LC_0001280_CT_SLSC	54930071D35B-VUPC5942		502604751			OPTIMUS-COMUNICACOES S.A	PT	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria
LC_0001281_CT_SLSC			507979265			OPWAY - SGPS, SA	PT	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria
LC_0001282_CT_SLSC	213800ZWK-G61JG7ZCF61		500697370			PETROLEOS PORTUGAL PETROGAL SA	PT	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria
LC_0001283_CT_SLSC	259400DRC6W-OXNVW8B57	500829993	500829993		90413Z PL EQUITY	PINGO DOCE-DISTRIBUIÇÃO ALIMENTAR S.A.	PT	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria
LC_0001284_CT_SLSC	549300UNIB7-M2AXUXS35			PTPTI0AM0006	PTCL TQ EQUITY	Portucel S.A.	PT	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria
LC_0001285_CT_SLSC	549300FR1FN48-IGHR915			PTREL0AM0008	RENE PL Equity	REN-Redes Energeticas Nacionais, SGPS, S.A.	PT	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria
LC_0001286_CT_SLSC			500246963			REPSOL PORTUGUESA SA	PT	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria
LC_0001287_CT_SLSC	5493002X2CC-Y60HWCU94		500243590			SECIL COMP GERAL CAL CIMENTO SA	PT	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria
LC_0001288_CT_SLSC	549300PXZF74-GVQM6867		500058580			SONAE INDUSTRIA PRODUCAO COM DER IVADOS DE MADEIRA SA	PT	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria
LC_0001289_CT_SLSC	549300EZYIUR-Q5RGSE56		500278571			SOVENA OILSEEDS PORTUGAL, SA	PT	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria
LC_0001290_CT_SLSC	549300KFJPELBP-MQH079		500833532			SOVENA PORTUGAL CONSUMER GOODS SA	PT	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria
LC_0001291_CT_SLSC	9598002014000-5813290		505042037			SUMOL+COMPAL MARCAS SA	PT	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria
LC_0001292_CT_SLSC			500097488			TEIXEIRA DUARTE ENGENHARIA E CONSTRUCOES SA	PT	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria
LC_0001293_CT_SLSC	549300CNE5-R74B3XKF57		505266202			UNICER BEBIDAS SA	PT	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria

Counterparty code	Legal entity identifier (LEI)	Credit register code	Commercial register code	ISIN code	Bloomberg ticker	Name	Geographical area	Portfolio name	Sector of counterparty	Type of exposure	Type of facility	Type of risk	Regulatory approach
010	020	030	040	050	060	070	080	090	100	110	120	130	140
LC_0001294_CT_SLSC		503933139	503933139		3646175Z PL EQUITY	UNILEVER JERÓNIMO MARTINS, LDA.	PT	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria
LC_0001295_CT_SLSC	2138001DK8UTYDSFOG74		502544180			VODAFONE PORTUGAL COMUNICACOES P ESSOAIS SA	PT	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria
LC_0001296_CT_SLSC		500302200	500302200		0265472D PL EQUITY	ZAGOPE - CONSTRUÇÕES E ENGENHARIA S.A.	PT	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria
LC_0001297_CT_SLSC	549300VOFQC1SPGTZM19		503039063			ZON TV CABO PORTUGAL SA	PT	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria
LC_0001298_CT_SLSC	549300D3EIDZJB62TR20		21183		ORDS QD Equity	Ooredoo Q.S.C.	QA	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria
LC_0001299_CT_SLSC	549300UKYDM6L8HEPU79				SNP RO EQUITY	OMV PETROM S.A.	RO	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria
LC_0001300_CT_SLSC	549300F8ZIGJVUPIU797		24297754			Rompetrol Group N.V. (The)	RO	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria
LC_0001301_CT_SLSC					GAZP RU Equity	Gazprom OAO	RU	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria
LC_0001302_CT_SLSC					ROSN RU Equity	OJSC Oil Co Rosneft	RU	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria
LC_0001303_CT_SLSC					TATN RU Equity	Tatneft OAO	RU	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria
LC_0001304_CT_SLSC	5493007RN7O98MYBX124					AKTIEBOLAG LINDEX	SE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria
LC_0001305_CT_SLSC	549300UCKT2UK88AG251			SE0000695876	ALFA SS EQUITY	Alfa Laval AB	SE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria
LC_0001306_CT_SLSC	549300YECS8HKCIMMB67			SE0000255648	ASSAB SS EQUITY	Assa Abloy AB	SE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria
LC_0001307_CT_SLSC	213800T8PC8Q4FYJZR07		5560142720	SE0000122467	ATCOA SS EQUITY	Atlas Copco Aktiebolag	SE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria
LC_0001308_CT_SLSC	2138002GW5WN1UYZAO32		55611256900004			BILIA AB	SE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria
LC_0001309_CT_SLSC	549300YJUYJ9A24RXL71			SE0005906922	SE0005906922 Corp	BILLERUDKORSNÄS AB	SE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria
LC_0001310_CT_SLSC	549300ZACGIQHBBMOD20		5560269549		BONN SS EQUITY	Bonnier Finans AB	SE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria
LC_0001311_CT_SLSC	213800SE6FV3UDEIEY92		72317831			CAPIO AB	SE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria
LC_0001312_CT_SLSC	549300GU5OHTR1T5IY68			SE0005932225	SE0005932225 Corp	Castellum AB	SE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria
LC_0001313_CT_SLSC	549300HCT1WLHEXNLZ18					Dometic Holding AB	SE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria
LC_0001314_CT_SLSC	549300Y3HHZB1ZGFPJ93				ELUXA SS Equity	Electrolux AB	SE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria
LC_0001315_CT_SLSC	549300JNPI46XNH0PM97					Fabege AB	SE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria
LC_0001316_CT_SLSC	5493003PZ4F570G3W735					GETINGE AB,	SE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria
LC_0001317_CT_SLSC	529900XKWB408ZZYBF68					GREEN CARGO AB	SE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria

Counterparty code	Legal entity identifier (LEI)	Credit register code	Commercial register code	ISIN code	Bloomberg ticker	Name	Geographical area	Portfolio name	Sector of counterparty	Type of exposure	Type of facility	Type of risk	Regulatory approach
010	020	030	040	050	060	070	080	090	100	110	120	130	140
LC_0001318_CT_SLSC	213800YUV362-W4E1LP46					H & M Hennes & Mauritz GBC AB	SE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria
LC_0001319_CT_SLSC	54930033BTS-Y61VHUR49		55601011550004			HALDEX AKTIEBOLAG	SE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria
LC_0001320_CT_SLSC	549300VOTS5O-Z82UTG69			SE0005934320	SE0005934320 Corp	HEMSÖ FASTIGHETS AB	SE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria
LC_0001321_CT_SLSC	549300WJFW6I-LNI4TA80		5561904771	SE0000103699	HEXAB SS EQUITY	Hexagon AB	SE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria
LC_0001322_CT_SLSC	52990080S-H3454F0QE68		5560013301	SE0000109290	HOLMB SS EQUITY	Holmen AB	SE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria
LC_0001323_CT_SLSC	549300GYQIIJ3-UXB7655			SE0001662222	HUSQB SS EQUITY	HUSQVARNA AB	SE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria
LC_0001324_CT_SLSC	549300VEBQPH-RZBKUX38		556013-8298	XS0795505402	INVEA SS Equity	Investor AB	SE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria
LC_0001325_CT_SLSC	529900X0UEM9-DOM6FK12		5560452103	SE0000806994	JM SS EQUITY	JM AB	SE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria
LC_0001326_CT_SLSC	549300VD6SNN-S5N5V183					KORAB INTERNATIONAL AB	SE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria
LC_0001327_CT_SLSC	5493005OXRTB-K0WSJN46		5565451217	SE0000549412	KLED SS EQUITY	Kungsleden AB	SE	Large corporate sample	Other financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria
LC_0001328_CT_SLSC	529900AB08F05-L4HWU11					LANTMÄNNEN EK FÖR	SE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria
LC_0001329_CT_SLSC	213800NS2XXV-RYS7WP40			SE0002683557	LOOMB SS EQUITY	Loomis AB	SE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria
LC_0001330_CT_SLSC	549300SNQNTH-QLZQON04		5564272812	SE0000221723	MEDAA SS EQUITY	Meda AB	SE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria
LC_0001331_CT_SLSC	549300E8NDOD-RSX29339		5563099158	SE0000412371	MTGB SS EQUITY	MODERN TIMES GROUP MTG AB	SE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria
LC_0001332_CT_SLSC	213800WRGL-W3CY4MHW53		55603451740004			NCC	SE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria
LC_0001333_CT_SLSC	549300KUJMR-C9NW93S96					Nobina sverige AB	SE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria
LC_0001334_CT_SLSC	5493007VGEKB-ZGZ6PC69					NYNAS AB (PUBL)	SE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria
LC_0001335_CT_SLSC	549300ES84TR-W7EWGU35					Perstorp Holding AB	SE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria
LC_0001336_CT_SLSC	549300S2D8BD-H1CKLI47					PostNord AB	SE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria
LC_0001337_CT_SLSC	549300MIHCM-D8DCSBY41		55607269770034			Preem	SE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria
LC_0001338_CT_SLSC	549300ZHO4JC-QQI13M69		556036-0793	SE0000112385	SE0005567088 Corp	SAAB AKTIEBOLAG	SE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria
LC_0001339_CT_SLSC	5299008ZUAX-N43LVZF54				SAND SS Equity	Sandvik AB	SE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria
LC_0001340_CT_SLSC	5299001G94UP-TI8C7N54		5566577416		0301536D SS EQUITY	Sandvik Treasury AB	SE	Large corporate sample	Other financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria
LC_0001341_CT_SLSC	529900AE1FZN-UH6EVS39			SE0003366871	SAS SS EQUITY	SAS AB	SE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria

Counterparty code	Legal entity identifier (LEI)	Credit register code	Commercial register code	ISIN code	Bloomberg ticker	Name	Geographical area	Portfolio name	Sector of counterparty	Type of exposure	Type of facility	Type of risk	Regulatory approach
010	020	030	040	050	060	070	080	090	100	110	120	130	140
LC_0001342_CT_SLSC	529900BZYSUQLQSPNR07		5560840976	SE0000308280	SCVB SS EQUITY	Scania CV AB	SE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria
LC_0001343_CT_SLSC	635400TTYKE8EIWDS617				SECUB SS Equity	Securitas AB	SE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria
LC_0001344_CT_SLSC	5493004WOSC31U83UG49		5561063834		SKAB SS EQUITY	Skanska Financial Services	SE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria
LC_0001345_CT_SLSC	549300MA1BZYJU87BW55		5560339086	SE0000113250	SKAB SS EQUITY	Skanska Sverige AB	SE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria
LC_0001346_CT_SLSC	549300X6MQ0GG8BRY481					SKF sverige AB	SE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria
LC_0001347_CT_SLSC	5493002FIVSWBLEV7P15					SÖDRA SKOGSÄGARNA EKONOMISK FÖRENING	SE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria
LC_0001348_CT_SLSC	529900329VS14ZIML164		5560163429	SE0000171100	SSABA SS EQUITY	SSAB AB	SE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria
LC_0001349_CT_SLSC	529900J0C48FH28HNQ19		5563137933	SE0000120669	SSABA SS EQUITY	SSAB Emea AB	SE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria
LC_0001350_CT_SLSC	213800CWLTI7WZCC2R35		5560010802		1081Z SS EQUITY	Stena AB	SE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria
LC_0001351_CT_SLSC	5299005HSK597UX55629					SVEASKOG FÖRVALTNINGS AKTIEBOLAG	SE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria
LC_0001352_CT_SLSC	549300FW5JDRV1IJ0M67				SCAB SS Equity	Svenska Cellulosa AB [SCA]	SE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria
LC_0001353_CT_SLSC	529900ZERGNJBEQEX179		55679708180004			SWEDAVIA AB SWEDAVIA EKONOMI	SE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria
LC_0001354_CT_SLSC	5493005DU3003SGUC166					SWEDISH HOSPITAL PARTNERS AB,	SE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria
LC_0001355_CT_SLSC	529900YVXCGNWAUYZG78			SE0000310336	SWMA SS EQUITY	Swedish Match AB	SE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria
LC_0001356_CT_SLSC	213800EKD193RVI9HL76		5564108917	SE0000314304	TEL2B SS EQUITY	Tele2 AB	SE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria
LC_0001357_CT_SLSC	549300W9JLPW15XIFM52		556016-0680	XS0435008726	ERICB SS Equity	Telefonaktiebolaget LM Ericsson	SE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria
LC_0001358_CT_SLSC	213800FSR9RNDUOTXO25				TLSN SS Equity	TeliaSonera AB	SE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria
LC_0001359_CT_SLSC	5493006LU5JO4P7HQ305					THULE HOLDING AB	SE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria
LC_0001360_CT_SLSC	213800XY16PAWG2PAD14				TRELB SS Equity	Trelleborg AB	SE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria
LC_0001361_CT_SLSC	5493007LNZSEWN5KTV42			SE0005769270	SE0005769270 Corp	Vasakronan	SE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria
LC_0001362_CT_SLSC	549300T5RZ1HA5HZ3109				VATT SS Equity	Vattenfall AB	SE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria
LC_0001363_CT_SLSC	549300HGV012CNC8JD22			SE0000115420	VOLVB SS EQUITY	Volvo AB	SE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria
LC_0001364_CT_SLSC	54930083GODGBHODQ153		189744			Global A&T Electronics Ltd.	SG	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria
LC_0001365_CT_SLSC	33D7DTWH8BNIUWE0IF81				OLAM SP Equity	Olam International Ltd	SG	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria

Counterparty code	Legal entity identifier (LEI)	Credit register code	Commercial register code	ISIN code	Bloomberg ticker	Name	Geographical area	Portfolio name	Sector of counterparty	Type of exposure	Type of facility	Type of risk	Regulatory approach
010	020	030	040	050	060	070	080	090	100	110	120	130	140
LC_0001366_CT_SLSC					7536988Z SK EQUITY	Volkswagen Slovakia A.S.	SK	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria
LC_0001367_CT_SLSC	549300QOGMPTKB6W7G56		1,07544E+11	USY71548BY95	PTT TB Equity	PTT Public Company Limited	TH	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria
LC_0001368_CT_SLSC	8RS0AKOLN987042F2V04				NXWA GF Equity	21st Century Fox America, Inc	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria
LC_0001369_CT_SLSC	LUZQVYP4VS22CLWDAR65			US88579YAF88	MMM SE Equity	3M Company	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria
LC_0001370_CT_SLSC	HQD377W2YR662HK5JX27		IL08142220		ABT US Equity	Abbott Laboratories	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria
LC_0001371_CT_SLSC	FR5LCKFTG8054YNNRU85		DE5126809		4AB GF Equity	AbbVie Inc.	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria
LC_0001372_CT_SLSC	549300T0GJTEK811VI53				WPI US EQUITY	Actavis, Inc.	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria
LC_0001373_CT_SLSC	549300QKBENKLBXQ8968		PA724325		AET US Equity	Aetna Inc.	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria
LC_0001374_CT_SLSC	LYOM0B2GCF1JWXK5ZG04				AGCO UN Equity	AGCO Corporation	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria
LC_0001375_CT_SLSC	QUIX8Y7A2WP0XRMW7G29				A UN Equity	Agilent Technologies, Inc.	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria
LC_0001376_CT_SLSC	9PO87UV78U1JHLR68X04				8685 JT Equity	AIG Financial Products Corp.	US	Large corporate sample	Other financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria
LC_0001377_CT_SLSC	7QEON6Y1RL5XR3R1W237				APD US Equity	Air Products & Chemicals Inc	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria
LC_0001378_CT_SLSC	ABPN11VOHLHX6QR7XQ48				AA US Equity	Alcoa Inc	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria
LC_0001379_CT_SLSC	XSGZFLO9YTNO9VCQV219				MO US Equity	Altria Group Inc	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria
LC_0001380_CT_SLSC	ZXTILKJKG63JELOEG630		DE2620453		AMZN US Equity	Amazon.com, Inc.	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria
LC_0001381_CT_SLSC	IWUQB36BXD6OWD6X4T14		DE0332421		AAL UW Equity	American Airlines, Inc.	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria
LC_0001382_CT_SLSC	B6Q2VFHD1797Q7NZ3E43		CAC0951492		7267 JT Equity	American Honda Finance Corporation	US	Large corporate sample	Other financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria
LC_0001383_CT_SLSC	5493006ORUSIL88JOE18				AMT US Equity	American Tower Corp [ex- American Tower System]	US	Large corporate sample	Other financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria
LC_0001384_CT_SLSC	549300D3L3G0R4U4VT04				APH US Equity	Amphenol Corporation	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria
LC_0001385_CT_SLSC	B78FQ7XBQFLP4AYJ6F79				APC US Equity	Anadarko Petroleum Corp	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria
LC_0001386_CT_SLSC	72ZZ1XRHOOU9P9X16K08				APA US Equity	Apache Corp	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria
LC_0001387_CT_SLSC	HWUPKR0MPOU8FGXBT394		CAC0806592		AAPL US Equity	Apple Inc.	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria
LC_0001388_CT_SLSC	42YMHYH0XMHJEXDUB065					ARAMARK Corporation	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria
LC_0001389_CT_SLSC	W47HVZ7Q6FXL86RELH91		DE0717711		ACI US Equity	Arch Coal, Inc.	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria

Counterparty code	Legal entity identifier (LEI)	Credit register code	Commercial register code	ISIN code	Bloomberg ticker	Name	Geographical area	Portfolio name	Sector of counterparty	Type of exposure	Type of facility	Type of risk	Regulatory approach
010	020	030	040	050	060	070	080	090	100	110	120	130	140
LC_0001390_CT_SLSC	549300LO13MQ9HYSTR83		DE0152524		ADM US Equity	Archer-Daniels-Midland Company	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria
LC_0001391_CT_SLSC	0C0SZC7H22UW12NA3R46				ARRS UW Equity	Arris Group, Inc.	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria
LC_0001392_CT_SLSC	549300YNNLBXT8N8R512		NYCARREUS		ARW US Equity	Arrow Electronics, Inc.	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria
LC_0001393_CT_SLSC	6O4MRU8C1MS0K34UQF79		KY0580261		ASH US Equity	Ashland Inc.	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria
LC_0001394_CT_SLSC	549300Z40J86GGSTL398		DE2018584		T* MM Equity	AT&T Inc.	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria
LC_0001395_CT_SLSC	QVLWEGTD2S8GJMO8D383				ATO US Equity	Atmos Energy Corp	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria
LC_0001396_CT_SLSC	HGBOLILQXWER4SAL2I23				ADP US Equity	Automatic Data Processing	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria
LC_0001397_CT_SLSC	GA3JGKJ41LJKXDN23E90					Autozone Inc	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria
LC_0001398_CT_SLSC	XN8R4HH1TVC1XOCL5P21				CAR US EQUITY	Avis Budget Car Rental LLC	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria
LC_0001399_CT_SLSC	XJI53DCPL7QABOWK4Z75		NYCAVNTUS		AVT US Equity	Avnet, Inc.	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria
LC_0001400_CT_SLSC	5493007RY69UEB1F1B45				AVP US Equity	Avon Products, Inc.	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria
LC_0001401_CT_SLSC	MF62XBVMNYTYMC18DL76		DE2416636		BA/ LN Equity	BAE Systems Holdings Inc.	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria
LC_0001402_CT_SLSC					BHI US EQUITY	Baker Hughes Inc	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria
LC_0001403_CT_SLSC	EWRDABCN7XBHM37LIA98		DE2072335			Beam Inc.	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria
LC_0001404_CT_SLSC	HL5XPTVRV0O8TUN5LL90		MN1K-1056		BBY US Equity	Best Buy Co., Inc.	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria
LC_0001405_CT_SLSC	KK5MZM9DIXLXZL9DZL15		DE2322568		BMW HB Equity	BMW US Capital, LLC	US	Large corporate sample	Other financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria
LC_0001406_CT_SLSC	549300DSFX2IE88NSX47				BWA US Equity	BorgWarner Inc.	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria
LC_0001407_CT_SLSC	Y6ZDD9FP4P8JSSJMW954		DE0874815		BSX UN Equity	Boston Scientific Corporation	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria
LC_0001408_CT_SLSC	549300GMUCJ08527GQ81		IN182869-107		BP/ LN Equity	BP Corporation North America Inc.	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria
LC_0001409_CT_SLSC	549300YYMNSW7KWZH127				BP/ LN Equity	BP Products North America Inc.	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria
LC_0001410_CT_SLSC	HLYYNH7UQUORYSJQCN42				BMY US EQUITY	Bristol Myers Squibb Co	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria
LC_0001411_CT_SLSC	5493007M0RIN8HY3MM77				BG US Equity	Bunge Limited	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria
LC_0001412_CT_SLSC	Y7ET3D9SDOFUZ515FE28		DE0799956		CA US Equity	CA, Inc.	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria
LC_0001413_CT_SLSC	43R4VPJBXTU2O15HEF41					Calpine Corp	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria

Counterparty code	Legal entity identifier (LEI)	Credit register code	Commercial register code	ISIN code	Bloomberg ticker	Name	Geographical area	Portfolio name	Sector of counterparty	Type of exposure	Type of facility	Type of risk	Regulatory approach
010	020	030	040	050	060	070	080	090	100	110	120	130	140
LC_0001414_CT_SLSC	5493007JDSMX8Z5Z1902				CPB US Equity	Campbell Soup Company	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria
LC_0001415_CT_SLSC	CCU46N3GJMF4OK4N7U60		OH535613		CAH US Equity	Cardinal Health, Inc.	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria
LC_0001416_CT_SLSC	QXZYQNMR4JZ5RIRN4T31				3091Z US Equity	Cargill Inc	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria
LC_0001417_CT_SLSC	EDBQKYOPJUCJKLOJDE72		DE0921323		CAT SE Equity	Caterpillar Financial Services Corporation	US	Large corporate sample	Other financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria
LC_0001418_CT_SLSC	WRJR7GS4GTRECRRTVX92				CAT US EQUITY	Caterpillar Inc	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria
LC_0001419_CT_SLSC	5KYC8KF17ROCY24M3H09		DE2106821		C5S GM Equity	CBS Corporation	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria
LC_0001420_CT_SLSC	CD30XVRLT4QO00B1C706		DE3780476		CE UN Equity	Celanese US Holdings LLC	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria
LC_0001421_CT_SLSC	4SIHMF0MOSTTL8CD0X64				CELG US Equity	Celgene Corporation	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria
LC_0001422_CT_SLSC	21TPXMRRHFKOBHDC8J74					CenterPoint Energy Inc	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria
LC_0001423_CT_SLSC	8E6NF1YAL0WT6CWXXV93				CSCO US EQUITY	Cisco Systems Inc	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria
LC_0001424_CT_SLSC	549300IA9XFBAGNIBW29					CMS Energy Corp	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria
LC_0001425_CT_SLSC	B0QU0GIVGFFMCOP5RJ72		DE4789658		CKK GB Equity	Coca-Cola Enterprises, Inc.	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria
LC_0001426_CT_SLSC	2V9V7M0RUQG9M2J4IC47					Colfax Corp	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria
LC_0001427_CT_SLSC	YMEGZFW4SBUSS5BQXF88		DE0156313		CL US Equity	Colgate-Palmolive Company	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria
LC_0001428_CT_SLSC	51M0QTTNCGUN7KFCFZ59		PA3039985		CTP GB Equity	Comcast Corporation	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria
LC_0001429_CT_SLSC	549300OQS2LO07ZJ7N73		DE0406521		CMC US Equity	Commercial Metals Company	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria
LC_0001430_CT_SLSC	6113F6JQLWIUGTBN1L36				CSC US equity	Computer Sciences Corp	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria
LC_0001431_CT_SLSC	549300350UDEIH090K650		DE0818944		CAG US Equity	ConAgra Foods, Inc.	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria
LC_0001432_CT_SLSC	SYHS7HRDXLL4I0IQ8776				CXO US EQUITY	Concho Resources Inc	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria
LC_0001433_CT_SLSC	6VJJ5GQWIRDQ06DUXG89		DE0064324		COP US Equity	ConocoPhillips Company	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria
LC_0001434_CT_SLSC	549300JK3KH8PWM3B226		DE2277631		CNX UN Equity	CONSOL Energy Inc.	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria
LC_0001435_CT_SLSC	29DX7H14B9S6O3FD6V18				CTO GM Equity	Costco Wholesale Corporation	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria
LC_0001436_CT_SLSC	549300BO9IWPF3S48F93				COTY US EQUITY	Coty Inc	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria
LC_0001437_CT_SLSC	TVRMNZKRGA8LPW6XPG60					Cox Enterprises Inc	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria

Counterparty code	Legal entity identifier (LEI)	Credit register code	Commercial register code	ISIN code	Bloomberg ticker	Name	Geographical area	Portfolio name	Sector of counterparty	Type of exposure	Type of facility	Type of risk	Regulatory approach
010	020	030	040	050	060	070	080	090	100	110	120	130	140
LC_0001438_CT_SLSC	RPPGGRL1J75W-GF2DFO04		PA3337938		CCK US Equity	Crown Americas LLC	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria
LC_0001439_CT_SLSC	ZUNI8PYC725-B6H8JU438		IN194062-043		CMI UN Equity	Cummins Inc.	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria
LC_0001440_CT_SLSC	S4BKK9OTCEW-Q3YHPFM11				DHR US EQUITY	Danaher Corp	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria
LC_0001441_CT_SLSC	PWFTNG3EI0-Y73OXWDH08				DE US EQUITY	Deere & Co	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria
LC_0001442_CT_SLSC	3E70L4WYANTI-WWIPHC81				DELL US EQUITY	Dell Inc.	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria
LC_0001443_CT_SLSC	Q2CCMS6R0A-S67HJMBN42				DAL US EQUITY	Delta Air Lines Inc	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria
LC_0001444_CT_SLSC	549300042348R-KR3ZPN35		DE2155705		DVN US Equity	Devon Energy Corporation	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria
LC_0001445_CT_SLSC	F14FQJ2EEHW5-VPYUHL14				DO US Equity	Diamond Offshore Drilling, Inc.	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria
LC_0001446_CT_SLSC	549300Z1UGY-T5725XB67		DE3535468		DTV TQ Equity	DIRECTV Holdings LLC	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria
LC_0001447_CT_SLSC	ILUL7B6Z54MR-YCF6H308				D US EQUITY	Dominion Resources Inc	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria
LC_0001448_CT_SLSC	549300FMC2AL-GA7N9E80		DE0412823		DOV UN Equity	Dover Corporation	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria
LC_0001449_CT_SLSC	ZQUIP1CSZO8L-XRBSOU78				DOW US EQUITY	Dow Chemical Co	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria
LC_0001450_CT_SLSC	549300IX8SD6X-XD71I78				DTE US EQUITY	DTE Energy Co	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria
LC_0001451_CT_SLSC	FDPVHDGJ1IQZ-FK9KH630		DE2345566		EMN UN Equity	Eastman Chemical Company	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria
LC_0001452_CT_SLSC	0NZWDMRC-E180888QQE14				ETN US EQUITY	Eaton Corp	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria
LC_0001453_CT_SLSC	OML71K8X303X-QONU6T67		DE2871352		EBAY US Equity	eBay Inc.	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria
LC_0001454_CT_SLSC	FRDRIPF3EKND-J2CQJL29				LLY US EQUITY	Eli Lilly & Co	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria
LC_0001455_CT_SLSC	FGLT0EWZSUIR-RITFOA30				EMR UN Equity	Emerson Electric Co.	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria
LC_0001456_CT_SLSC	GHFPUH0OZ5JL-GJXWCO16				ESV UN Equity	ENSCO International Incorporated	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria
LC_0001457_CT_SLSC	4XM3TW50JULS-LG8BNC79				ETR US EQUITY	Entergy Corp	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria
LC_0001458_CT_SLSC	549300EVUN2B-TLJ3GT74		DE2911438		EQIX US Equity	Equinix, Inc.	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria
LC_0001459_CT_SLSC	549300RO2XE-S74KQGG63				XLS US EQUITY	Exelis Inc	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria
LC_0001460_CT_SLSC	3SQUA6IRM-L7435B56G12				EXC US EQUITY	Exelon Corp	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria
LC_0001461_CT_SLSC	CI7MUJI4USF3-V0NJ1H64		WA601975803		EXPE UW Equity	Expedia, Inc.	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria

Counterparty code	Legal entity identifier (LEI)	Credit register code	Commercial register code	ISIN code	Bloomberg ticker	Name	Geographical area	Portfolio name	Sector of counterparty	Type of exposure	Type of facility	Type of risk	Regulatory approach
010	020	030	040	050	060	070	080	090	100	110	120	130	140
LC_0001462_CT_SLSC	J3WHBG0MTS7-O8ZVMDC91		NJ3793794100		XOM US Equity	Exxon Mobil Corporation	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria
LC_0001463_CT_SLSC	549300E707U7-WNPZN687				FDX US EQUITY	FedEx Corp	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria
LC_0001464_CT_SLSC	6WQI0GK1PRFV-BA061U48		GA0110597		FIS UN Equity	Fidelity National Information Services, Inc.	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria
LC_0001465_CT_SLSC	549300NPYML-M4NHTOF27					First Solar Inc	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria
LC_0001466_CT_SLSC	549300SVYJ-S666PQJH88		OH953140		FE US Equity	FirstEnergy Corp.	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria
LC_0001467_CT_SLSC	6Y0GK87T6V7N-JKZJVM41		NYCDRRCUS		FLS US Equity	Flowserve Corporation	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria
LC_0001468_CT_SLSC	CQ7WZ4NOFW-T7FAE6Q943				FLR US EQUITY	Fluor Corp	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria
LC_0001469_CT_SLSC	CKDHZ2X64EEB-QCSP7013				FMC US Equity	FMC Corporation	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria
LC_0001470_CT_SLSC	EMQFUEY7DV1-MVNKAUT87		DE3315658		FTI US Equity	FMC Technologies, Inc.	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria
LC_0001471_CT_SLSC	20S05OYHG0M-QM4VUIC57				F US EQUITY	Ford Motor Co	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria
LC_0001472_CT_SLSC	2MNR4Q42DB-L85U7RD221					Forest Oil Corp	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria
LC_0001473_CT_SLSC	A0WMBJD47-C49E2JJOM88		DE4594648		FRE GY Equity	Fresenius US Finance I, Inc.	US	Large corporate sample	Other financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria
LC_0001474_CT_SLSC	549300FNRIXIL-I56M704				0196414D US EQUITY	Gavilon LLC	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria
LC_0001475_CT_SLSC	9C1X8XOOTY-Y2FNYTVH06				GD US EQUITY	General Dynamics Corp	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria
LC_0001476_CT_SLSC	3C7474T6CDKP-R9K6YT90		NYCGECYUS		GNE FP Equity	General Electric Company	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria
LC_0001477_CT_SLSC	2TGYMUGI08P-O8X8L6150				GIS US Equity	General Mills, Inc.	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria
LC_0001478_CT_SLSC	549300PDWRZ-X0BR28B12		DE4717789		GM UN Equity	General Motors Holdings LLC	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria
LC_0001479_CT_SLSC	L2EVHWFHVAQ-K72TMH265		DE4275413			Georgia-Pacific LLC	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria
LC_0001480_CT_SLSC	5493002BI0S2Z-QUY3437				GT US EQUITY	Goodyear Tire & Rubber Co	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria
LC_0001481_CT_SLSC	7ZW8QJWVPR4-P1J1KQY45				GOOG US EQUITY	Google Inc	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria
LC_0001482_CT_SLSC	ENYF8GB5SMQ-Z25S06U51		DE2681775		HAL UN Equity	Halliburton Company	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria
LC_0001483_CT_SLSC	KAO98FK89NPN-NPQGUZ43		DE0497602		HSC US Equity	Harsco Corporation	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria
LC_0001484_CT_SLSC	549300NUB6D2-R1ITYR45				HAS US Equity	Hasbro, Inc.	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria
LC_0001485_CT_SLSC	549300PD0C69-OJ0NLB27				766481Z US EQUITY	Hertz Corp	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria

Counterparty code	Legal entity identifier (LEI)	Credit register code	Commercial register code	ISIN code	Bloomberg ticker	Name	Geographical area	Portfolio name	Sector of counterparty	Type of exposure	Type of facility	Type of risk	Regulatory approach
010	020	030	040	050	060	070	080	090	100	110	120	130	140
LC_0001486_CT_SLSC	UASVRYNXN-K17ULIGK870		DE0097017		AHC GB Equity	Hess Corporation	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria
LC_0001487_CT_SLSC	WHKXQACZ14-C5XRO8LW03				HPQ US EQUITY	Hewlett-Packard Co	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria
LC_0001488_CT_SLSC	5493003STKEZ2-S0RNU91				HNZ US EQUITY	HJ Heinz Co	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria
LC_0001489_CT_SLSC	ISRPG12PN4EIE-OEMW547		DE2061772		HON UN Equity	Honeywell International Inc.	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria
LC_0001490_CT_SLSC	KNX4USFCNGP-Y45LOCE31				4335 HK Equity	Intel Corporation	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria
LC_0001491_CT_SLSC	VGRQXHF3J8VD-LUA7XE92				IBM US EQUITY	International Business Machines (IBM Corp)	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria
LC_0001492_CT_SLSC	F9HV8ZL85LRI-Q6D60098		NVC7491-1980		IGT UN Equity	International Game Technology	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria
LC_0001493_CT_SLSC	824LMFJDH41E-Y779Q875				IP US EQUITY	International Paper Co	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria
LC_0001494_CT_SLSC	5493008IUOJ5V-WTRC333					Interpublic Group of Cos	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria
LC_0001495_CT_SLSC	24F6LSZD18II6I-CG6S41					Itron Inc	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria
LC_0001496_CT_SLSC	YB2O5TUONP-B3W1X7WJ88				ITT US EQUITY	ITT Corp	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria
LC_0001497_CT_SLSC	KD833U13JEIGE-TBW2749				JAH US EQUITY	Jarden Corp (fka Alltrista Corp)	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria
LC_0001498_CT_SLSC	549300XR6O4A-CB0KLV08					JFB Firth Rixson, Inc.	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria
LC_0001499_CT_SLSC	E0KSF7PFQ210N-WI8Z391				DE UN Equity	John Deere Capital Corporation	US	Large corporate sample	Other financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria
LC_0001500_CT_SLSC	549300G0CFPG-EF6X2043		NJ5106301000		JNJ GQ Equity	Johnson & Johnson	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria
LC_0001501_CT_SLSC	3LB2NG8VUULS-CV2NO430				JCI US EQUITY	Johnson Controls Inc	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria
LC_0001502_CT_SLSC	LONOZNOJYIBX-OHXWDB86				K US EQUITY	Kellogg Co	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria
LC_0001503_CT_SLSC	AGX0G2MXE54-NFNNICD28				KU1 US EQUITY	Kentucky Utilities Co	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria
LC_0001504_CT_SLSC	MP3J6QPYPG-N75NVW2S34				KMB UN Equity	Kimberly-Clark Corporation	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria
LC_0001505_CT_SLSC	549300PDHUG-WPWGOT525		DE2301470			Kinder Morgan Energy Partners, L. P.	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria
LC_0001506_CT_SLSC	5493005158BX-ZWGOX572				3097Z US EQUITY	Koch Industries Inc	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria
LC_0001507_CT_SLSC	549300JF6LPRT-RJ0FH50				KSS UN Equity	Kohl's Corporation	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria
LC_0001508_CT_SLSC	V1BYR0MM295-ZFWYYS367				KRFT US EQUITY	Kraft Foods Inc	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria
LC_0001509_CT_SLSC	GR3KVMWVC-R54YWQNXU90		DE0933796		LTD GF Equity	L Brands, Inc.	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria

Counterparty code	Legal entity identifier (LEI)	Credit register code	Commercial register code	ISIN code	Bloomberg ticker	Name	Geographical area	Portfolio name	Sector of counterparty	Type of exposure	Type of facility	Type of risk	Regulatory approach
010	020	030	040	050	060	070	080	090	100	110	120	130	140
LC_0001510_CT_SLSC					LINE US EQUITY	Linn Energy LLC	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria
LC_0001511_CT_SLSC	5493007B9BM9ZXJINO78		DE4009151		LYV UN Equity	Live Nation Entertainment, Inc.	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria
LC_0001512_CT_SLSC	DPRBOZP0K5RM2YE8UU08				LMT US EQUITY	Lockheed Martin Corp	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria
LC_0001513_CT_SLSC	WAFCR4OKGSC504WU3E95		NC0087443		LOW UN Equity	Lowe's Companies, Inc.	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria
LC_0001514_CT_SLSC	2RTSLGQ89VMY18RHX631					Manitowoc Co Inc	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria
LC_0001515_CT_SLSC	1FRVQX2CRLGC1XLP5727		DE3395371		MRO US Equity	Marathon Oil Corporation	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria
LC_0001516_CT_SLSC	3BNYRYQHD39K4LCKQF12		DE4750998		MPC UN Equity	Marathon Petroleum Corporation	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria
LC_0001517_CT_SLSC	225YDZ14ZO8E1TXUSU86		DE2798413		MAR US Equity	Marriott International, Inc.	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria
LC_0001518_CT_SLSC	54930073HKEO6GZBSS03				4614Z US EQUITY	Mars Inc	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria
LC_0001519_CT_SLSC	549300XMP3KDCKJXIU47		DE0706226		MMC UN Equity	Marsh & McLennan Companies, Inc.	US	Large corporate sample	Other financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria
LC_0001520_CT_SLSC	5GCSNMQXHEYA1JO8QN11		DE0585027		MAS US Equity	Masco Corporation	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria
LC_0001521_CT_SLSC	AR5L2ODV9HN37376R084		DE3390142		MA US Equity	MasterCard Incorporated	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria
LC_0001522_CT_SLSC	549300VELLG24KHTJ564		DE0673809		MAT US Equity	Mattel, Inc.	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria
LC_0001523_CT_SLSC	UE2136O97NLB5BYP9H04				MCD US EQUITY	McDonald's Corp	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria
LC_0001524_CT_SLSC	549300WZWOM80UCFSF54		DE2417015		MCK US Equity	McKesson Corporation	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria
LC_0001525_CT_SLSC	4DL8C98Z5G5IXZLH3578				MWV US Equity	MeadWestvaco Corporation	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria
LC_0001526_CT_SLSC	D56MRZY2INAN94ZONZ37				MDT US EQUITY	Medtronic Inc	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria
LC_0001527_CT_SLSC	4YV9Y5M8S0BRK1RP0397				MRK US EQUITY	Merck & Co Inc	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria
LC_0001528_CT_SLSC	INR2EJN1ERAN0W5ZP974		WA600413485		MSF NA Equity	Microsoft Corporation	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria
LC_0001529_CT_SLSC	54930073LBBH6ZCBE225				TAP US EQUITY	Molson Coors Brewing Co	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria
LC_0001530_CT_SLSC	549300DV9GIB88LZ5P30		VA05501796		KTF GF Equity	Mondelez International, Inc.	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria
LC_0001531_CT_SLSC	NONUZEX43GHIPSVDD938		DE3174788		MON US Equity	Monsanto Company	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria
LC_0001532_CT_SLSC	6S552MUG6KGJVEBSEC55		DE0789650		MTLA GF Equity	Motorola Solutions, Inc.	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria
LC_0001533_CT_SLSC	MOM4570XTJ5YYX7JKH83		DE2977161		NG/ LN Equity	National Grid USA	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria

Counterparty code	Legal entity identifier (LEI)	Credit register code	Commercial register code	ISIN code	Bloomberg ticker	Name	Geographical area	Portfolio name	Sector of counterparty	Type of exposure	Type of facility	Type of risk	Regulatory approach
010	020	030	040	050	060	070	080	090	100	110	120	130	140
LC_0001534_CT_SLSC	549300VSP3RI-X7FGDZ51				NEM US EQUITY	Newmont Mining Corp	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria
LC_0001535_CT_SLSC	UMI46YPGBLU-E4VGNNT48				NEE UN Equity	NextEra Energy Capital Holdings, Inc.	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria
LC_0001536_CT_SLSC	549300Z2ZSKK-GUE3J147				NKE US EQUITY	Nike Inc	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria
LC_0001537_CT_SLSC	ZHUWIE4VK4MI-YES0UG62		I-N2000033100151		NI UN Equity	NiSource Finance Corp.	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria
LC_0001538_CT_SLSC	7D6DIU2QXTUJ-RFNNJA49		CAC1059173		7201 JT Equity	Nissan Motor Acceptance Corporation	US	Large corporate sample	Other financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria
LC_0001539_CT_SLSC	02VFQXG2D1L-R5ZH3K186				NBL UN Equity	Noble Energy, Inc.	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria
LC_0001540_CT_SLSC	549300S3IZB5-P35KNV16		WA178071138		JWN US Equity	Nordstrom, Inc.	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria
LC_0001541_CT_SLSC	RIMU48P07456-QXSO0R61				NOC US EQUITY	Northrop Grumman Corp	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria
LC_0001542_CT_SLSC	6B6FQLPMMK-B14LX6NY57					Novelis Inc.	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria
LC_0001543_CT_SLSC	549300GGJCRS-I2TIEJ46				NUE UN Equity	Nucor Corporation	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria
LC_0001544_CT_SLSC	IM7X0T3ECJW4-C1T7ON55				OXY US EQUITY	Occidental Petroleum	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria
LC_0001545_CT_SLSC	52990006VBKY-FQMQJX90		KvK 34311273 0000		OILT UD EQUITY	Oiltanking Finance B.V.	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria
LC_0001546_CT_SLSC	HKUPACFHSSAS-QK8HLS17				OMC US EQUITY	Omnicom Group	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria
LC_0001547_CT_SLSC	1Z4GXXU7ZHV-WFCD8TV52		DE2457805		ORCL* MM Equity	Oracle Corporation	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria
LC_0001548_CT_SLSC	549300TOPQ8N-G4HGVK16					Owens Corning	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria
LC_0001549_CT_SLSC	PH3S12DWZBH-HQKVYZ297		WA177005077		PCAR US Equity	PACCAR Financial Corp.	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria
LC_0001550_CT_SLSC	KDTEY8BWE486-IKZ3CC07				PCAR US EQUITY	Paccar Inc	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria
LC_0001551_CT_SLSC	SGY07Y7FNYBN-LM6Z1M11		OR085297-86		BRK/A US Equity	PacifiCorp	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria
LC_0001552_CT_SLSC	5493002COND-B4N2HKI23				PH US EQUITY	Parker Hannifin Corp	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria
LC_0001553_CT_SLSC	EJCO258LNNVS-KAR2JX59		DE2864939		BTU US Equity	Peabody Energy Corporation	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria
LC_0001554_CT_SLSC	FJSUNZKFNQ5Y-PJ5OT455		NC0198463		PEP SE Equity	PepsiCo, Inc.	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria
LC_0001555_CT_SLSC	765LHXWGK1K-XCLTFYQ30				PFE US EQUITY	Pfizer Inc	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria
LC_0001556_CT_SLSC	8YQ2GSDWYZX-O2EDN3511					PG&E Corp	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria
LC_0001557_CT_SLSC	HL3H1H2BGXW-VG3BSWR90		VA0670281-5		PMI SE Equity	Philip Morris International Inc.	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria

Counterparty code	Legal entity identifier (LEI)	Credit register code	Commercial register code	ISIN code	Bloomberg ticker	Name	Geographical area	Portfolio name	Sector of counterparty	Type of exposure	Type of facility	Type of risk	Regulatory approach
010	020	030	040	050	060	070	080	090	100	110	120	130	140
LC_0001558_CT_SLSC	TWSEY0NEDUDCKS27AH81					Pinnacle West Capital Corp	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria
LC_0001559_CT_SLSC	549300N2O26NW4ST6W55		DE0101728		PBI US Equity	Pitney Bowes Inc.	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria
LC_0001560_CT_SLSC	5MRSWZYSSE4064ED3F25					Plains Exploration & Production Co LP	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria
LC_0001561_CT_SLSC	549300BKPEP01R3V6C59		PA284424		PPG UN Equity	PPG Industries, Inc.	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria
LC_0001562_CT_SLSC	ZU69GUVJQGZ6Z1UOOO79				PX US EQUITY	Praxair Inc	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria
LC_0001563_CT_SLSC	6S3X7J22E861RNTJSA74				3252Z US EQUITY	President & Fellows of Harvard College	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria
LC_0001564_CT_SLSC	2572IBTT8CCZW6AU4141				PG US EQUITY	Procter & Gamble Co	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria
LC_0001565_CT_SLSC	5PRBRS5FEH7NREC8OR45		NJ0100802453		PRU US Equity	Prudential Financial, Inc.	US	Large corporate sample	Other financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria
LC_0001566_CT_SLSC	PUSS41EMO3E6XXNV3U28				PEG US EQUITY	Public Service Enterprise Group Inc	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria
LC_0001567_CT_SLSC	123WALMHY1GZXG2YDL90				PVH UN Equity	PVH Corp.	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria
LC_0001568_CT_SLSC	8MCWUBXQ0WE04KMXBX50		DE2249088		DGX UN Equity	Quest Diagnostics Incorporated	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria
LC_0001569_CT_SLSC	HO1QNWM0IXBZ0QSMMO20				RL UN Equity	Ralph Lauren Corporation	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria
LC_0001570_CT_SLSC	YR6K3WJN0KKLUPZSNL57		DE0472015		RTN US Equity	Raytheon Company	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria
LC_0001571_CT_SLSC	NKNQHM6BLECKVOQP7O46				RSG US EQUITY	Republic Services Group	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria
LC_0001572_CT_SLSC	PQQ60KVT5SJX0ETQT497				RKT US Equity	Rock-Tenn Company	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria
LC_0001573_CT_SLSC	VH3R4HHBHH12O0EXZJ88				ROK US Equity	Rockwell Automation, Inc.	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria
LC_0001574_CT_SLSC	549300LJXD867XMVE759				ROP UN Equity	Roper Industries, Inc.	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria
LC_0001575_CT_SLSC	K2NEH8QNVW44JIWK7Z55		C-38863		RCL NO Equity	Royal Caribbean Cruises Ltd.	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria
LC_0001576_CT_SLSC	549300TJCKW4BRXPJ474				RPM US Equity	RPM International Inc.	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria
LC_0001577_CT_SLSC	549300VXRTBPBK07QT94				0398293Z US EQUITY	Ruby Pipeline LLC	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria
LC_0001578_CT_SLSC	ZXJ6Y2OSPZXIVGRILD15		FL590739250		R US Equity	Ryder System, Inc.	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria
LC_0001579_CT_SLSC	549300NKZ6VCN5P3K723		DE2096948		SWY US Equity	Safeway Inc.	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria
LC_0001580_CT_SLSC	RLTHESQ0RNFQJWPBJN60		DE2258732		SGMS UW Equity	Scientific Games International, Inc.	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria
LC_0001581_CT_SLSC	Q0M0CZB4YN6JZ65WXI09				SEE US EQUITY	Sealed Air Corp	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria

Counterparty code	Legal entity identifier (LEI)	Credit register code	Commercial register code	ISIN code	Bloomberg ticker	Name	Geographical area	Portfolio name	Sector of counterparty	Type of exposure	Type of facility	Type of risk	Regulatory approach
010	020	030	040	050	060	070	080	090	100	110	120	130	140
LC_0001582_CT_SLSC	PBBKGKLRK5S5-C0Y4T545		CAC1991515		SRE US Equity	Sempra Energy	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria
LC_0001583_CT_SLSC	KAF673KJXD92-C8KSLU49				SLGN US EQUITY	Silgan Holdings Inc [fka Silgan Corp]	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria
LC_0001584_CT_SLSC	MR92GTD0MJT-TTTQDVG45		DE2360269			Simon Property Group, L.P.	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria
LC_0001585_CT_SLSC	HHWAT5TDOYZ-MM26KKQ73				SNA US Equity	Snap-on Incorporated	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria
LC_0001586_CT_SLSC	549300FC3G3Y-U2FBZD92					Southern Co	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria
LC_0001587_CT_SLSC	EFWMP121W54-QV9MGOP87		DE4116263		SWN US Equity	Southwestern Energy Company	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria
LC_0001588_CT_SLSC	P761FCI0CPO-G24I8JE10				SPW US Equity	SPX Corporation	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria
LC_0001589_CT_SLSC	549300DJ09SM-TO561131				SWK US Equity	Stanley Black & Decker, Inc.	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria
LC_0001590_CT_SLSC	XQM2JINI1U-L7642TU573				SPLS US Equity	Staples, Inc.	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria
LC_0001591_CT_SLSC	5493002F0SC4J-TBU5137		MI148492		SYK US Equity	Stryker Corporation	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria
LC_0001592_CT_SLSC	549300TX-O070764WUH65				SPWR US EQUITY	Sunpower Corp	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria
LC_0001593_CT_SLSC	YF6ZV0M6AU4F-Y94MK914				SYMC US Equity	Symantec Corporation	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria
LC_0001594_CT_SLSC	5RGWIFLMGH3-YS7KWI652				SYY US Equity	Sysco Corporation	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria
LC_0001595_CT_SLSC	8WDDFXB5T1-Z6J0XC1L66				TGT US Equity	Target Corporation	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria
LC_0001596_CT_SLSC	6HL0C5LCIE4T-N8UZHL06		DE2980513		TRP UN Equity	TC PipeLines, LP	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria
LC_0001597_CT_SLSC	UUL85LWXB4N-GSWWXIQ25				TFX US Equity	Teleflex Incorporated	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria
LC_0001598_CT_SLSC	YAWJZJYEQ7M1-SYMOS462		DE2106001		TEX UN Equity	Terex Corporation	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria
LC_0001599_CT_SLSC	CMTK1YBYNLPL-IS3QLI53				TSO US EQUITY	Tesoro Petroleum	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria
LC_0001600_CT_SLSC	549300VFZ8XJ9-NUPU221					The Estee Lauder Companies	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria
LC_0001601_CT_SLSC	HCHV7422L5H-DJZCRFL38		DE0558016		TMO US Equity	Thermo Fisher Scientific Inc.	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria
LC_0001602_CT_SLSC	KNG3XRAA0RH-N9H62OK76				TWX US EQUITY	Time Warner Inc	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria
LC_0001603_CT_SLSC	B0I35MLPFXZS-E70ASS73				TKR US EQUITY	Timken Co	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria
LC_0001604_CT_SLSC	549300V2JRLO5-DIFGE82		DE3058821		DTE GF Equity	T-Mobile USA, Inc.	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria
LC_0001605_CT_SLSC	R1JB4KXN77XF-CXOQKV49		DE7324254		TRN US Equity	Trinity Industries, Inc.	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria

Counterparty code	Legal entity identifier (LEI)	Credit register code	Commercial register code	ISIN code	Bloomberg ticker	Name	Geographical area	Portfolio name	Sector of counterparty	Type of exposure	Type of facility	Type of risk	Regulatory approach
010	020	030	040	050	060	070	080	090	100	110	120	130	140
LC_0001606_CT_SLSC	3NWOXIHJSQC-X0SM5Z749		DE3589359		TRW US Equity	TRW Automotive Inc.	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria
LC_0001607_CT_SLSC	G8NWFN4YP7C-R6FOP4886					Tupperware Brands Corp	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria
LC_0001608_CT_SLSC	WD6L6041MNR-W1JE49D58				TSN US Equity	Tyson Foods, Inc.	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria
LC_0001609_CT_SLSC	MYF1DAS6G5W-Y7PRWCU78		DE0945814		ULVR LN Equity	Unilever Capital Corporation	US	Large corporate sample	Other financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria
LC_0001610_CT_SLSC	K1OQBWM7XE-OO08LDNP29		DE0890080		UAL UN Equity	United Airlines, Inc.	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria
LC_0001611_CT_SLSC	D01LMJZU09UL-LNCY6Z23				UPS US EQUITY	United Parcel Service Inc	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria
LC_0001612_CT_SLSC	JNLUVFYJT1OZS-IQ24U47				X UN Equity	United States Steel Corporation	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria
LC_0001613_CT_SLSC	I07WOS4YJ0N7-YRFE7309				UTX US EQUITY	United Technologies Corp	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria
LC_0001614_CT_SLSC	549300VSXHFQ-VR770L55		DE4426189			Univar Inc.	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria
LC_0001615_CT_SLSC	549300BZXZ66-F6DTIF20		VA0016487-1		UVV US Equity	Universal Corporation	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria
LC_0001616_CT_SLSC	5493004XNBK-B5SFUJI60		DE0932960		AAL UW Equity	US Airways, Inc.	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria
LC_0001617_CT_SLSC	KOO0397YR-O83WY5MGD97				VRX CT Equity	Valeant Pharmaceuticals International	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria
LC_0001618_CT_SLSC	549300XTO5V-R8SKV1V74				VLO US EQUITY	Valero Energy Corp	US	Large corporate sample	Other financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria
LC_0001619_CT_SLSC	2S72QS2UO2OE-SLG6Y829				VZ US EQUITY	Verizon Communications Inc	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria
LC_0001620_CT_SLSC	CWAJJ9DJ5Z7-P057HV541				VFC US EQUITY	VF Corp	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria
LC_0001621_CT_SLSC	X0ST5BPF0CZ-G9FE5OV61				VIA US EQUITY	Viacom Inc	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria
LC_0001622_CT_SLSC	549300OBVCU4-IRZFZ230					Virgin Media Inc	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria
LC_0001623_CT_SLSC	CQKUMNNZVDJ-LRYV2PT43					Virginia Electric & Power Co	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria
LC_0001624_CT_SLSC	549300JZ4OKE-HW3DPJ59				V US Equity	Visa Inc.	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria
LC_0001625_CT_SLSC	549300BMOJ05I-NE4YK86		DE2669712			Vornado Realty L.P.	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria
LC_0001626_CT_SLSC	549300UUPJ2N-XDB68M19		DE0911551			VW Credit, Inc.	US	Large corporate sample	Other financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria
LC_0001627_CT_SLSC	Y87794H0US1-R65VBXU25				WMT US EQUITY	Wal-Mart Stores Inc	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria
LC_0001628_CT_SLSC	7260JQNI6SCF9-FIV2392				DIS US EQUITY	Walt Disney Co	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria
LC_0001629_CT_SLSC	IQN3XTJNAN-I73KWRED03					Walter Energy Inc	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria

Counterparty code	Legal entity identifier (LEI)	Credit register code	Commercial register code	ISIN code	Bloomberg ticker	Name	Geographical area	Portfolio name	Sector of counterparty	Type of exposure	Type of facility	Type of risk	Regulatory approach
010	020	030	040	050	060	070	080	090	100	110	120	130	140
LC_0001630_CT_SLSC	549300YX8JII-D70NFS41				WM US EQUITY	Waste Management	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria
LC_0001631_CT_SLSC	3CYEJKBUJZO3-UW777J80		DE3797582			WEA Finance LLC	US	Large corporate sample	Other financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria
LC_0001632_CT_SLSC	WHENKOULSS-K7WUM60H03				WHR US EQUITY	Whirlpool Corp	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria
LC_0001633_CT_SLSC	D3W7PCXCBRQ-LL17DZ313					World Fuel Services Corp	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria
LC_0001634_CT_SLSC	T4VNTWMFQ7J-QB65L7T35		DE3664441		WYN UN Equity	Wyndham Worldwide Corporation	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria
LC_0001635_CT_SLSC	LGJNMI9GH8XI-DG5RCM61		MN37-AA		XEL US Equity	Xcel Energy Inc.	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria
LC_0001636_CT_SLSC	4KF48RN45X1O-O8UBLY20				XRX UN Equity	Xerox Corporation	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria
LC_0001637_CT_SLSC	6EY4K7ZMF9U-X1CU6KC79				XIX GF Equity	Xilinx, Inc.	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria
LC_0001638_CT_SLSC	549300DF5M-V96DRYLQ48				XYL US EQUITY	Xylem Inc	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria
LC_0001639_CT_SLSC	2P2YLDVPES3BX-Q1FRB91		DE3343799		ZMH US Equity	Zimmer Holdings, Inc.	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria
LC_0001640_CT_SLSC	549300HD9Q1L-OC9KLJ48				ZTS UN Equity	Zoetis Inc.	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria
LC_0001641_CT_SLSC	5493007CO5-W5OBFG7L21					RETAIL ESTATES NV	BE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria
LC_0001642_CT_SLSC	549300QSUNKA-EBMYIR16					RAVAGO S.A.	BE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria
LC_0001643_CT_SLSC	549300O3SGM-D4K45DN61			BE 0404621642		ALCATEL-LUCENT BELL	BE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria
LC_0001644_CT_SLSC	54930031IF9X-W7PCY637			BE 0403992231		Atlas Copco Airpower	BE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria
LC_0001645_CT_SLSC	549300PR82EO-NF1NKE18			BE 0473566965		BELFIMA	BE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria
LC_0001646_CT_SLSC	549300UOBXC-S79E82606			BE 0404535431		Belgische Scheepvaartmaatschappij-Compagnie Maritime Belge	BE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria
LC_0001647_CT_SLSC	549300VSM2R-G55U2QU15			BE 0400853488		BRUSSELS AIRLINES	BE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria
LC_0001648_CT_SLSC	5493007ZLRNT-TT9B6384					Carrefour Finance SA	BE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria
LC_0001649_CT_SLSC	529900P0HVI-O92I8AU52			BE 0422362447		COCKERILL MAINTENANCE & INGENIERIE	BE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria
LC_0001650_CT_SLSC	549300VWVX-R1GOHG0E16			BE 0425702910		COFELY FABRICOM sa	BE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria
LC_0001651_CT_SLSC	5493003N7PPO-YDZI1G90			BE 0400464795		COMPAGNIE D'ENTREPRISES CFE - AANNEMINGSMAATSCHAPPIJ CFE	BE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria
LC_0001652_CT_SLSC	5299009GDD-J20VCTA286			BE 0404411707		CONTINENTAL BENELUX	BE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria
LC_0001653_CT_SLSC	549300NF0J86Q-SGBSV95			BE 0413572663		DELDO AUTOBANDEN	BE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria

Counterparty code	Legal entity identifier (LEI)	Credit register code	Commercial register code	ISIN code	Bloomberg ticker	Name	Geographical area	Portfolio name	Sector of counterparty	Type of exposure	Type of facility	Type of risk	Regulatory approach
010	020	030	040	050	060	070	080	090	100	110	120	130	140
LC_0001654_CT_SLSC	549300KT827R-UL680A73			BE0428741087		D'IETEREN Treasury	BE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria
LC_0001655_CT_SLSC	5493000G720Y-N71E2S86			BE 0435305514		DREDGING INTERNATIONAL	BE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria
LC_0001656_CT_SLSC	529900YOYR5F-W12UBJ80			BE 0471811661		EDF Luminus	BE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria
LC_0001657_CT_SLSC	549300F203XB-WYK45D98			BE 0411515075		Emmaüs vzw	BE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria
LC_0001658_CT_SLSC	529900T3V512-W5JEJF78			BE 0406183144		Evonik Degussa Antwerpen	BE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria
LC_0001659_CT_SLSC	5493006GOR72-R0ZYBN98			BE 0860409202		EXMAR	BE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria
LC_0001660_CT_SLSC	52990071WX2U-W1WNHC16			BE 0402954628		FLUXYS BELGIUM	BE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria
LC_0001661_CT_SLSC	529900RL1B6N-SLKU7P45			BE 0821382439		FLUXYS FINANCE	BE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria
LC_0001662_CT_SLSC	549300EL1OTY-CHBFUV17			BE 0442100363		GDF SUEZ CC SCRL	BE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria
LC_0001663_CT_SLSC	549300AS6JDY8-GAUB274			BE 0831958211		GDF SUEZ ENERGY MANAGEMENT TRADING	BE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria
LC_0001664_CT_SLSC	6lM6CQKADLN-CQGUEU352			BE0439255986		GEMS Services SA/NV	BE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria
LC_0001665_CT_SLSC	549300UFHGF-Y5IOON989			BE 0220324117		Gimv	BE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria
LC_0001666_CT_SLSC	5493004EAZ-Q20FYJKT70			BE 0438202052		greif services belgium	BE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria
LC_0001667_CT_SLSC	5299004FBX5D-GG463D98			BE 0430060188		HERAEUS ELECTRO - NITE INTERNATIONAL	BE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria
LC_0001668_CT_SLSC	5493002TT-O3072KC6L60			BE 0402220594		Hewlett - Packard Belgium	BE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria
LC_0001669_CT_SLSC	549300VI27GGJ-FIOCP26			BE 0440113348		INTERNATIONAL FINANCE CENTER CFE	BE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria
LC_0001670_CT_SLSC	5493002RVRZ1-S3CPUI26			BE 0428750985		ION BEAM APPLICATIONS S.A	BE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria
LC_0001671_CT_SLSC	54930073JZQ-L85NE3817			BE 0222343301		IVERLEK	BE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria
LC_0001672_CT_SLSC	549300YEC7519-H8CBF72			BE 0473587751		J.C. General Services CVBA	BE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria
LC_0001673_CT_SLSC	549300U0BLK-P6Y8LPX16			BE 0404778426		Katoen Natie	BE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria
LC_0001674_CT_SLSC	529900X1VAF3I-XDZJ071					LE PEIGNE	BE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria
LC_0001675_CT_SLSC	549300ROPVHS-EKEMW107			BE 0807049797		LOCORAIL	BE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria
LC_0001676_CT_SLSC	549300L6DOLP-EQSOI005			BE 0405580655		MATEXI afkorting van MAATSCHAPPIJ TOT EXPLOITATIE IMMOBILIEN	BE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria
LC_0001677_CT_SLSC	5493007JS0ZHJ-VBUWP18			BE 0456810810		MOBISTAR	BE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria

Counterparty code	Legal entity identifier (LEI)	Credit register code	Commercial register code	ISIN code	Bloomberg ticker	Name	Geographical area	Portfolio name	Sector of counterparty	Type of exposure	Type of facility	Type of risk	Regulatory approach
010	020	030	040	050	060	070	080	090	100	110	120	130	140
LC_0001678_CT_SLSC	549300V3ES7BV-GYNRZ58			BE 0413630071		N.V BESIX S.A	BE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria
LC_0001679_CT_SLSC	529900P78BT1R-IIYWY69			BE 0458885719		NUTRECO CAPITAL	BE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria
LC_0001680_CT_SLSC	549300XHGK09-MEWMOL68			BE 0419457296		Ontex bvba	BE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria
LC_0001681_CT_SLSC	5299009CBE6VJ-XABZS81			BE 0436410522		RAFFINERIE TIRLEMONTOISE - TIENSE SUIKERRAFFINADERERIJ	BE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria
LC_0001682_CT_SLSC	529900P4SON-A6KVTRT86			BE 0428343981		RECTICEL INTERNATIONAL SERVICES	BE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria
LC_0001683_CT_SLSC	529900LK4T42-CNH2U882			BE 0434475767		S.B. MANAGEMENT AND SERVICES	BE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria
LC_0001684_CT_SLSC	529900FTYUE9-QOXMU884			BE 0434284638		SAINT-GOBAIN BENELUX	BE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria
LC_0001685_CT_SLSC	549300CCKFF44-A550J72			BE 0400747580		SARENS	BE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria
LC_0001686_CT_SLSC	549300JTFH1W-HCEMIN40			BE 0407139583		SD WORX	BE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria
LC_0001687_CT_SLSC	HB7FFAZI0OM-Z8PP8OE26			BE 0413330856		Society for Worldwide Interbank Financial Telecommunication	BE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria
LC_0001688_CT_SLSC	213800IS5GA1-OZ8RBM85			BE 0473416418		TELENET nv	BE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria
LC_0001689_CT_SLSC	529900R7MYQ-QO8CHR962			BE 0403063902		TOTAL BELGIUM	BE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria
LC_0001690_CT_SLSC	5299003N2SCV-NU16O909			BE 0403079441		Total Petrochemicals & Refining SA/NV	BE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria
LC_0001691_CT_SLSC	549300ZSTW3-D1UXOXY91			BE 0412639681		TRACTEBEL ENGINEERING sa	BE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria
LC_0001693_CT_SLSC	549300J5X4E65-PJHE355			BE 0464538245		VPK SERVICES	BE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria
LC_0001694_CT_SLSC	5493002MUO-V04NSPT571	2796756-1				RBC INVESTOR SERVICES TRUST	CA	Large corporate sample	Other financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria
LC_0001695_CT_SLSC	549300G6ZUFBJ-VLAJQ46					MERCURIA ENERGY TRADING SA	CH	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria
LC_0001696_CT_SLSC	5299009K1FINA-RYDEC72					RENAULT FINANCE SA	CH	Large corporate sample	Other financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria
LC_0001697_CT_SLSC	549300WZRVQ-ERM819Z90	1141987-6	CH02039235685			Schweizerische RÃ¼ckversicherungs-Gesellschaft AG	CH	Large corporate sample	Other financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria
LC_0001698_CT_SLSC	52990031Q7PC-TSUSRW11	2820823-9	HRB40498			LBBW Dublin Management GmbH	DE	Large corporate sample	Other financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria
LC_0001699_CT_SLSC	529900GH-E5268QPEOH13	2537992-6	HRB106727			LIDL IRELAND GMBH	DE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria
LC_0001700_CT_SLSC	529900USFSZYP-S075O24	1144838-8	HRB3790			VOLKSWAGEN FINANCIAL SERVICES AG	DE	Large corporate sample	Other financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria
LC_0001701_CT_SLSC	549300Y5BJOTC-MUYT658					ARCELORMITTAL TREASURY SNC	FR	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria
LC_0001702_CT_SLSC	969500KY4MRV-CLM9HE48					EDF ENERGIES NOUVELLES	FR	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria

Counterparty code	Legal entity identifier (LEI)	Credit register code	Commercial register code	ISIN code	Bloomberg ticker	Name	Geographical area	Portfolio name	Sector of counterparty	Type of exposure	Type of facility	Type of risk	Regulatory approach
010	020	030	040	050	060	070	080	090	100	110	120	130	140
LC_0001703_CT_SLSC	529900QI55ZLJVCMPA71					TOTAL CAPITAL	FR	Large corporate sample	Other financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria
LC_0001704_CT_SLSC	2138006E2VG89XLORJ06		02366682			YORKSHIRE WATER SERVICES LIMITED	GB	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria
LC_0001705_CT_SLSC	549300BPQYQ838KE1X51					UNIPEC ASIA COMPANY LIMITED	HK	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria
LC_0001706_CT_SLSC	213800SKZTSE2L1BII69					THAMES WATER UTILITIES CAYMAN FINANCE LIMITED	KY	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria
LC_0001707_CT_SLSC	0YQH6LCEF474UTUV4B96		KvK 34313428 0000			ENEL FINANCE INTERNATIONAL N.V.	NL	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria
LC_0001708_CT_SLSC	4ME66GO1Q4T87C52WS37		KvK 33134831 0000			GENERAL ELECTRIC INTERNATIONAL INC	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria
LC_0000001_CR_FIRB		1040	58237v		0296104D AV EQUITY	ALPINE Bau GmbH	AT	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0000002_CR_FIRB	5299005VO3GJ18GL5F14	8670870	310593f			AMAG Austria Metall AG	AT	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0000003_CR_FIRB	549300VZKC61IR5U8G96	26972	50935f	AT0000730007	ANDR AV EQUITY	ANDRITZ AG	AT	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0000004_CR_FIRB	529900LMTI8YSE62EI88				LHA GF Equity	AUSTRIAN AIRLINES AG	AT	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0000005_CR_FIRB	5299004QD601B8U1HD44	131830	109445z			Austrian Gaming Industries GmbH	AT	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0000006_CR_FIRB	529900J7EWWGQ375DL84	2410	53507m			AVL List GmbH	AT	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0000007_CR_FIRB		226424	58036y			Bauunternehmung Granit Gesellschaft m.b.H.	AT	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0000008_CR_FIRB		160431	89102h			BENE AG	AT	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0000009_CR_FIRB	529900ZAFSOBVFCKF263		319670d		0456855D AV EQUITY	Benteler International Aktiengesellschaft	AT	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0000010_CR_FIRB	5299000SY4448XU04857	847216	86959g			CAG Holding GmbH	AT	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0000011_CR_FIRB	5299003V84MVB5A3C324	5762600	231192p			CARBONES HOLDING GMBH	AT	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0000012_CR_FIRB	529900G8XM6H1XVZBJ73	67504	99639d			Casinos Austria Aktiengesellschaft	AT	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0000013_CR_FIRB	529900VN62L73X2OJX85	5200326	212163f			conwert Immobilien Invest SE	AT	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0000014_CR_FIRB		7161956	270027z			DCM DECOmetal GmbH	AT	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0000015_CR_FIRB		76350	67493f			dm drogerie markt GmbH	AT	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0000016_CR_FIRB	5299002NFQKOBT1E8569	3570614	156765m			DO & CO Aktiengesellschaft	AT	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0000017_CR_FIRB	5299004ARAOQMGTWCI13	125709	70342w			Doppelmayr Seilbahnen GmbH	AT	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0000018_CR_FIRB	54930060U4XOVED1T359	5536812	223028h			EconGas GmbH	AT	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Foundation IRB approach

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010	020	030	040	050	060	070	080	090	100	110	120	130	140
LC_0000019_CR_FIRB	529900WJZJAE-I0VBLP60					Egger Holzwerkstoffe GmbH	AT	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0000020_CR_FIRB	52990048A4N0-S24VG982	159026	42973x			Eglo Leuchten GmbH	AT	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0000021_CR_FIRB	529900N8OA1G-VSR5R946	30988	76532y			Energie AG Oberösterreich	AT	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0000022_CR_FIRB	529900BMPGUG-AFYYAV45	6106	126805d			Energie Burgenland AG	AT	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0000023_CR_FIRB	529900WID59-A60HHYX13	2795493	145825z			Erber Aktiengesellschaft	AT	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0000024_CR_FIRB	529900P4JZBFE-VNEAE60				EVN AV Equity	EVN AG	AT	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0000025_CR_FIRB		9907106	347483f			Felbermayr Holding GmbH	AT	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0000026_CR_FIRB	549300FQ2ILB-H7DJ6I45	1754530	42984m			Flughafen Wien Aktiengesellschaft	AT	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0000027_CR_FIRB	529900RJAN0L-NMW7Q775	1312138	89381v			HABAU Hoch- und Tiefbaugesellschaft m.b.H.	AT	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0000028_CR_FIRB	5299000X53SA-WQMDFF06	58114	26451z			Hofer Kommanditgesellschaft	AT	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0000029_CR_FIRB		1640348	47654f			Hyundai Import Gesellschaft m.b.H.	AT	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0000030_CR_FIRB	529900RQJADH-H91ABP14	2777363	144991y			Infineon Technologies Austria AG	AT	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0000031_CR_FIRB	529900DSSMPI-R6R3GO43	130311	64543t			J. u. A. Frischeis Gesellschaft m.b.H.	AT	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0000032_CR_FIRB	5299008ARRNJF-PBNTM78	4155033	178368g			Kapsch BusinessCom AG	AT	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0000033_CR_FIRB	529900A9NX1T-M65N4176	21369	99133i			KELAG-Kärntner Elektrizitäts-Aktiengesellschaft	AT	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0000034_CR_FIRB		1376136	94579m			Leiner Immobilien GmbH	AT	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0000035_CR_FIRB		25798	32725a			Leyrer + Graf Baugesellschaft m.b.H.	AT	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0000036_CR_FIRB		1216520	106825x			Management Trust Holding Aktiengesellschaft	AT	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0000037_CR_FIRB	529900JYVV57-QBKV9G11	1991078	35673k			MFC Commodities GmbH	AT	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0000038_CR_FIRB	529900WFARKZ-GRCQ8652					MONTANA TECH COMPONENTS GMBH	AT	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0000039_CR_FIRB	213800CUW-J54846X6779	1760513	40450k			Montanwerke Brixlegg Aktiengesellschaft	AT	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0000040_CR_FIRB	529900UUANU-J60MNMX97		71396w		7716424Z AV EQUITY	ÖBB - Infrastruktur Aktiengesellschaft	AT	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0000041_CR_FIRB	529900UOHX-Z1BIORCV04	6467385	248742y			ÖBB-Personenverkehr Aktiengesellschaft	AT	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0000042_CR_FIRB	529900B76VL5-KG71J029	6515541	250198p			ÖBB-Postbus GmbH	AT	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Foundation IRB approach

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010	020	030	040	050	060	070	080	090	100	110	120	130	140
LC_0000043_CR_FIRB	529900UZY47T-EIFNF978	6496644	249666g			ÖBB-Produktion Gesellschaft mbH	AT	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0000044_CR_FIRB	549300V62YJ9H-TLRI486		93363z	AT0000743059	OMV AV EQUITY	OMV Aktiengesellschaft	AT	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0000045_CR_FIRB		3512231	154148p			Österreichische Bundesforste AG	AT	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0000046_CR_FIRB	529900IFAV83B-X8O1O91	526819	33393h	AT0000758305	PAL AV EQUITY	PALFINGER AG	AT	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0000047_CR_FIRB		957313	115289v			QuadraCir AG	AT	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0000048_CR_FIRB	5299000HTNH-A5ACH9N32	1074393	56247t		495680Z AV EQUITY	Red Bull GmbH	AT	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0000049_CR_FIRB	529900ENFT-O28GS3KF76	1813722	78563i			Rohöl-Aufsuchungs Aktiengesellschaft	AT	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0000050_CR_FIRB	5299005U4ZM-MSYUJ5G02	7113951	267218v			ROXCEL Handelsgesellschaft m.b.H.	AT	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0000051_CR_FIRB	5493000C4S664-YT7T556	38229	51350s			Salzburg AG für Energie, Verkehr und Telekommunikation	AT	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0000052_CR_FIRB	549300XBCUM-UR5CI0181					Sappi Papier Holding GmbH	AT	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0000053_CR_FIRB	5299002XAOM-QWAIZMA51	271020	128056v			Schmid Industrieholding G.m.b.H.	AT	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0000054_CR_FIRB	52990021T5LVT-QOGSU18	39594	60562m			Siemens Aktiengesellschaft Österreich	AT	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0000055_CR_FIRB	52990020WIPP-T0HC0V31					Steinhoff Europe AG	AT	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0000056_CR_FIRB	529900TYYSRJ-H2VJSP60	421065	88983h	AT000000STR1	STR AV EQUITY	Strabag SE	AT	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0000057_CR_FIRB	529900BTWJ6SI-SLJ5854	5880980	235264b			SWARCO AG	AT	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0000058_CR_FIRB	529900SCL1LJ-L8PZNI48	501247	83175t			Swietelsky Baugesellschaft m.b.H.	AT	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0000059_CR_FIRB	529900V54UV5-XQUK5S85		FN155563W		TKA AV Equity	Telekom Finanzmanagement GmbH	AT	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0000060_CR_FIRB	529900OOW8E-LHOXWZP82				UN9 GS Equity	UNIQA Insurance Group AG	AT	Large corporate sample	Other financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0000061_CR_FIRB	549300IFXHQI-B5POT565	3734340	162844b			VAMED ENGINEERING GmbH & CO KG	AT	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0000062_CR_FIRB	5299006UDSEJC-TTEJS30	45926	76023z	AT0000746409	VER AV EQUITY	VERBUND AG	AT	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0000063_CR_FIRB	529900ZAXBM-QDIWPNB72	2147807	66209t	AT0000937503	VOE AV EQUITY	voestalpine AG	AT	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0000064_CR_FIRB	5299008VQJ-D65XCUPR16	1134770-5	HRA661038		6830553Z AV EQUITY	Voith Turbo GmbH & Co. KG	AT	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0000065_CR_FIRB	529900VXIFBH-O0SW2I31	46434	77676f	AT0000831706	WIE AV EQUITY	Wienerberger AG	AT	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0000066_CR_FIRB	529900OS67-T49AW45S74	194255	121150m		665707Z AV EQUITY	WIENERBERGER FINANZ SERVICE GMBH	AT	Large corporate sample	Other financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Foundation IRB approach

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010	020	030	040	050	060	070	080	090	100	110	120	130	140
LC_0000067_CR_FIRB	529900OJFTLS1-RYWIF55	9565779	336561v			XXXLutz KG	AT	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0000068_CR_FIRB	529900IIODYNY-AZ2ID26					ZUMTOBEL AG	AT	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0000069_CR_FIRB	54930002QM8-QVWM56E14					Amcor Ltd	AU	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0000070_CR_FIRB	WZE1WSENV6JS-ZFK0JC28				BHP AU EQUITY	BHP Billiton Ltd	AU	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0000071_CR_FIRB					6026550Z AU EQUITY	Coates Group Pty Ltd (Ex-Ned Group Holdings Pty Ltd)	AU	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0000072_CR_FIRB	JOR7RJTXUXBR-J4UA5G70				CCL AT Equity	Coca-Cola Amatil Limited	AU	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0000073_CR_FIRB	549300HPMK7U-WN02N804		PA3337938		CWN AT Equity	Crown Group Finance Limited	AU	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0000074_CR_FIRB					LEI AU EQUITY	Leighton Holdings Ltd	AU	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0000075_CR_FIRB	ACMHD8HWFM-FUIQQ8Y590				MQG AU EQUITY	Macquarie Group Ltd	AU	Large corporate sample	Other financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0000076_CR_FIRB	ZSN2LWNPYW6-ISMRUC664				ORG AU EQUITY	Origin Energy Ltd	AU	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0000077_CR_FIRB	5493008XVFHY-YV0YHN70				HUWA GF Equity	Powercor Australia, LLC	AU	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0000078_CR_FIRB	YLXNW6TI6QS-K1H8H0N82				QAN AU EQUITY	Qantas Airways Ltd	AU	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0000079_CR_FIRB			520433129		SPT AU EQUITY	Spotless Holding SAS	AU	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0000080_CR_FIRB	PCTXNQGRJVR3-OG33JG65				TLS AT Equity	Telstra Corporation Limited	AU	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0000081_CR_FIRB	5493003L32Z-X9557ST85				WES AU EQUITY	Wesfarmers Ltd	AU	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0000082_CR_FIRB	QNWEWQBS7H-P85QHXQL92					Woolworths Ltd	AU	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0000083_CR_FIRB	G05OZ4J4E05K-DATL0J93					AG Insurance	BE	Large corporate sample	Other financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0000084_CR_FIRB	549300IHBDUT-UNQJJB79	16342			AGFB BB EQUITY	Agfa-Gevaert NV	BE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0000085_CR_FIRB	549300N22C0G-CT5BUD97	26198				AJINOMOTO OMNICHEM	BE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0000086_CR_FIRB		116163				ALBELEC	BE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0000087_CR_FIRB		225626				ALCATAN	BE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0000088_CR_FIRB	5493008H3828-EMEXB082				ABI BB EQUITY	Anheuser-Busch InBev NV/SA [ABInBev]	BE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0000089_CR_FIRB	549300BKDD-Q56JWCBT72	1098030				AQUAFIN	BE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0000090_CR_FIRB	549300B4HNIJS-AWU1C95	1138391				ARPAL MANAGEMENT	BE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Foundation IRB approach

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010	020	030	040	050	060	070	080	090	100	110	120	130	140
LC_0000091_CR_FIRB	213800R1F1EJY-M4ICO85		444734706	BE 0444734706		Barry Callebaut Services	BE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0000092_CR_FIRB	549300CWRXC5-EP004533				BELG BB Equity	Belgacom S.A.	BE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0000093_CR_FIRB	549300R9I8GU-ZLNIV408		890082292			Brussels Airport Company S.A./N.V.	BE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0000094_CR_FIRB		433287				CENTRE HOSPITALIER CHRETIEN	BE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0000095_CR_FIRB		81095				CHAUSSURES CECIL	BE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0000096_CR_FIRB	549300IP2F5TK-UC0GF38	82988				CHEMITEX	BE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0000097_CR_FIRB	549300TM914C-SF6KI389	149177			COFB BB EQUITY	COFINIMMO	BE	Large corporate sample	Other financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0000098_CR_FIRB		184723				COLLIGNON ENG.	BE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0000099_CR_FIRB		201775				COMPAGNIE BELGE D'INVESTISSEMENT COMMERCIAL	BE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0000100_CR_FIRB	213800DMG7P-UQHINO388			BE 0401641663		Louis Delhaize - Compagnie franco-belge d'Alimentation	BE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0000101_CR_FIRB		255648				DOD	BE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0000102_CR_FIRB		1145532				EDIFICIO	BE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0000103_CR_FIRB	T0YOOBZO4L6-YAD6SAV65	14206	403170701		ELEB BB EQUITY	ELECTRABEL	BE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0000104_CR_FIRB	549300JC3HI3-K7ZSYU66	1329681				ELEM	BE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0000105_CR_FIRB	549300S1MP1N-FDIKT460			BE 0476388378	ELI BB Equity	ELIA SYSTEM OPERATOR	BE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0000106_CR_FIRB	5493001XW6M-SHRMFLU28				ENI GY Equity	eni finance international SA	BE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0000107_CR_FIRB	549300VO7PUE-TX031S03	10309		BE 0860004176		ETEXCO SA	BE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0000108_CR_FIRB		13771				ETS DE SIMONE	BE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0000109_CR_FIRB	52990053AH5L-F0YZWD07					Euler Hermes Europe	BE	Large corporate sample	Other financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0000110_CR_FIRB	549300D80RYO-N74MEJ03	18181			EURN BB EQUITY	Euronav NV	BE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0000111_CR_FIRB	8RDWFWPP4PL-MZ5PPQH32					Fluxys G SA	BE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0000112_CR_FIRB		25281				G EN J VASTGOED	BE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0000113_CR_FIRB		65807				HOET TRUCKING & RENTING	BE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0000114_CR_FIRB	549300M48VN-C2Z0MDG47	71844				HOTTLET FROZEN FOODS	BE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Foundation IRB approach

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010	020	030	040	050	060	070	080	090	100	110	120	130	140
LC_0000115_CR_FIRB	549300GR6U0K-HJD7DG07					IKEA SERVICE CENTRE N.V.	BE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0000116_CR_FIRB		84089				INTERNATIONAL ORE ET FERTILIZER BELGIUM	BE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0000117_CR_FIRB		85640				JEAN WAUTERS-ACIERS SPECIAUX	BE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0000118_CR_FIRB		111717				M.G.S.	BE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0000119_CR_FIRB	5493004FKZ-I586397240					Magotteaux International SA	BE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0000120_CR_FIRB	549300Q80KFP-KZC6BQ79	144096				MENOUQUIN	BE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0000121_CR_FIRB		166601				N.V BESIX S.A	BE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0000122_CR_FIRB	5493002HHHFT-G6G3BG36			BE 0431676229	OME BB EQUITY	OMEGA PHARMA	BE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0000123_CR_FIRB		168945				OPIO	BE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0000124_CR_FIRB		192350				PHARMACIES SERVAIS	BE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0000125_CR_FIRB	54930064JCEXF-A8M0W31	202291		BE 0405747040		PRAYON	BE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0000126_CR_FIRB		204834				PRO CONCEPT M P J	BE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0000127_CR_FIRB	549300NMIBT-X17HWF142	233001				RARE GEMS	BE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0000128_CR_FIRB	549300X72GEQ-B1X8K911	247664				ROULARTA MEDIA GROUP	BE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0000129_CR_FIRB	529900PY79CW-SUGVK810	249233				S.A. CORMAN	BE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0000130_CR_FIRB	549300O3VKWJ-UM16UI64	257312				SAMIR GEMS	BE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0000131_CR_FIRB	213800WWE8-U6DC99NP03					SCR Sibelco NV	BE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0000132_CR_FIRB		257564				SEADCO	BE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0000133_CR_FIRB	213800WDGKC-VWZAN1N02	1051701	465409265		0790057D BB EQUITY	SILFIN NV	BE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0000134_CR_FIRB		294964				SOBEMO	BE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0000135_CR_FIRB		302642				SOCIETE ANONYME DE VENTE DES EQUIPEMENTS TRANE	BE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0000136_CR_FIRB	549300BB5CXG-L9YV0D53	303429				SOCIETE COOPERATIVE AGRICOLE DE LA MEUSE	BE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0000137_CR_FIRB		303783				SOCIETE D'APPLICATIONS ET DE TRAVAUX	BE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0000138_CR_FIRB	549300MMVL80-RTBP3O28	556814			SOLB BB EQUITY	Solvay SA	BE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Foundation IRB approach

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010	020	030	040	050	060	070	080	090	100	110	120	130	140
LC_0000139_CR_FIRB		923107				TEAM KALORIK GROUP	BE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0000140_CR_FIRB	549300ZKLIF7RP6EH823			BE 0412101728	TESB BB EQUITY	Tessenderlo Chemie	BE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0000141_CR_FIRB		953398				TEX ALLIANCE	BE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0000142_CR_FIRB		1044409				TOP-TEX BENELUX	BE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0000143_CR_FIRB	2138008J191VLSGY5A09				UCB BB EQUITY	UCB SA	BE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0000144_CR_FIRB	529900F3AIQECS8ZSV61				UMI BB EQUITY	Umicore SA	BE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0000145_CR_FIRB	5493008MCDJ4Y6D5SI04	1113512				UNISTEEL	BE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0000146_CR_FIRB		1140588				UNIVERSITE LIBRE DE BRUXELLES	BE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0000147_CR_FIRB	549300TRHV6F6IE14H93	1159858		BE 0404060032		Van Hool nv	BE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0000148_CR_FIRB		1231271				VASTGOED MANAGEMENT ASSOCIATIE	BE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0000149_CR_FIRB	529900RAZGQHX0VFTK05					Volkswagen Group Services S.A.	BE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0000150_CR_FIRB	549300NWW2UDYHH65J03	1911623				WILDO PROPERTIES	BE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0000151_CR_FIRB	5299007TSQVOLXOABA65	1364744				ZF WIND POWER ANTWERPEN	BE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0000152_CR_FIRB	4P8GJCF52NVFW7UL4C95		18630		ACE US Equity	ACE Tempest Reinsurance Ltd.	BM	Large corporate sample	Other financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0000153_CR_FIRB	549300J3KKX1PEJGDW36				ACGL US Equity	Arch Reinsurance Ltd.	BM	Large corporate sample	Other financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0000154_CR_FIRB	UNZWILHE4KMRP9K2L524		34678		NCLH UW Equity	NCL Corporation Ltd.	BM	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0000155_CR_FIRB	V5EGRCZCH7FN6WX41891				OEH UN Equity	Orient-Express Hotels Ltd.	BM	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0000156_CR_FIRB	549300F7ZDOIMR4PZW67				IPG US Equity	Pacnet Limited	BM	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0000157_CR_FIRB	V7TL7UQFHNWUEMDZ3X02				RNR US Equity	Renaissance Reinsurance Ltd.	BM	Large corporate sample	Other financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0000158_CR_FIRB	5493008CA3NMHYEVT131					VimpelCom Ltd.	BM	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0000159_CR_FIRB				BMG455841020		HAL TRUST	BM	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0000160_CR_FIRB	5493001QYTIDILBVYO18					Companhia Brasileira de Aluminio	BR	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0000161_CR_FIRB	549300TH5Q6VRP8OT012				ABI LI Equity	Companhia de Bebidas das Americas (AmBev)	BR	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0000162_CR_FIRB	549300EM51WYXFHUY333					Embraer S.A.	BR	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Foundation IRB approach

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010	020	030	040	050	060	070	080	090	100	110	120	130	140
LC_0000163_CR_FIRB					FIBR3 BZ EQUITY	Fibria Celulose SA	BR	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0000164_CR_FIRB	5493000J801JZRCMFE49				XPBR SQ Equity	Petroleo Brasileiro S.A. - PETROBRAS	BR	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0000165_CR_FIRB					VALE5 BZ EQUITY	Vale SA	BR	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0000166_CR_FIRB	LXVM6T3LO7QIZ8LUZ688					Votorantim Cimentos S.A.	BR	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0000167_CR_FIRB	55S3547PRDP469JRO238		2880814		AGU CT Equity	Agrium Inc.	CA	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0000168_CR_FIRB	4B4HI3CGXMBDC0G6BM51				AC/A CT Equity	Air Canada	CA	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0000169_CR_FIRB	549300OSW32RVX8CCZ87				ANCUF PQ Equity	Alimentation Couche-Tard Inc.	CA	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0000170_CR_FIRB	DR5LKEURSR8SXLM64266		7501889		ALA CT Equity	AltaGas Ltd.	CA	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0000171_CR_FIRB	0O4KBQCJZX82UKGCBV73				ABX CN EQUITY	Barrick Gold Corp	CA	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0000172_CR_FIRB	549300I19203PRB5KR45				BCE CT Equity	BCE Inc.	CA	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0000173_CR_FIRB	549300VPM8ERH1Q42198					Bell Canada	CA	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0000174_CR_FIRB	W7L3VLU8EHQY34Z36697				BBD/B CN EQUITY	Bombardier Inc	CA	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0000175_CR_FIRB	36ZUFRRMJERSM4Q0S289		746053		BPO CT Equity	Brookfield Office Properties Inc.	CA	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0000176_CR_FIRB	3SU7BEP7TH9YEQOZCS77				CNI UN Equity	Canadian National Railway Company	CA	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0000177_CR_FIRB	5493008IGIA1HJMDJS40		1722453		CNQ CT Equity	Canadian Natural Resources Limited	CA	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0000178_CR_FIRB	NXIVWPYOIVYXFF6WCZ47				CVE CN EQUITY	Cenovus Energy Inc	CA	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0000179_CR_FIRB	549300WSRCZY73ZG3090		00326711660005			CGI GROUP INC.	CA	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0000180_CR_FIRB	XYSIJOU3HNVROZWNA008				UFS CT Equity	Domtar Corporation	CA	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0000181_CR_FIRB	98TPTUM4IVMFCZBCUR27				ENB CN EQUITY	Enbridge Inc	CA	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0000182_CR_FIRB	CZ72ZHBVKZXQRV3XFE26				ECA CN EQUITY	Encana	CA	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0000183_CR_FIRB	549300679TRDUXPT7415		206654303			EPCOR Utilities Inc.	CA	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0000184_CR_FIRB	I2YOHH65IBBT53JFYQ52				G CT Equity	Goldcorp Inc.	CA	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0000185_CR_FIRB	B1EEF6ML54YDWRC6ZK53		2015335496			Harvest Operations Corp.	CA	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0000186_CR_FIRB	549300UEBMAQDN0K0R06				K CN EQUITY	Kinross Gold Corp	CA	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Foundation IRB approach

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010	020	030	040	050	060	070	080	090	100	110	120	130	140
LC_0000187_CR_FIRB	95RWVLFZX6V-GDZNNTN43				MG CN EQUITY	Magna International Inc	CA	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0000188_CR_FIRB	6Q7WW7FQZ-R6X22IL2I79					Nexen Energy ULC	CA	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0000189_CR_FIRB	549300O4ZJZZ-OHH4H804		3572862		NBD CT Equity	Norbord Inc.	CA	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0000190_CR_FIRB	5493007M1XG-U5E55ZJ25					NOVA Chemicals Corporation	CA	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0000191_CR_FIRB	549300HDLRTP-BQU69P29				BIN CT Equity	Progressive Waste Solutions Ltd.	CA	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0000192_CR_FIRB	549300A0QNNP-Y14D9106				SCC CT Equity	Sears Canada Inc.	CA	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0000193_CR_FIRB	3XCBVWUPHGB-Z5GF7TY15				SU CN EQUITY	Suncor Energy Inc	CA	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0000194_CR_FIRB	NQWTWUIL1P-K7V7N5Y468				TLM CN EQUITY	Talisman Energy Inc	CA	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0000195_CR_FIRB	T8KI5SQ2JRWH-L7XY0E11				TCK/B CN EQUITY	Teck Resources Ltd [Ex-Teck Cominco Ltd]	CA	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0000196_CR_FIRB	YHKQM2RIPKZY-OZ6RVZ46				TK US Equity	Teekay Corporation	CA	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0000197_CR_FIRB	L2TEUTQ8OSH-MJWVLCE40				T CT Equity	TELUS Corporation	CA	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0000198_CR_FIRB	549300561UZN-D4C7B569		884903		TOC GF Equity	Thomson Reuters Corporation	CA	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0000199_CR_FIRB	HJZQGXYTVV2-NWJZLPW74				TOM GY Equity	Toyota Credit Canada Inc.	CA	Large corporate sample	Other financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0000200_CR_FIRB	5BV01I6231JPD-APMGH09				TRP UN Equity	TransCanada PipeLines Limited	CA	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0000201_CR_FIRB	PRAQ4VOSFIK7-OQ8Z2512		4406354		VALE3 BS Equity	Vale Canada Limited	CA	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0000202_CR_FIRB	WT03B8BB1IX8-WI9ZGV02					Vermilion Energy Inc.	CA	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0000203_CR_FIRB	549300WHE4-O6UJ2KU013					Yamana Gold Inc	CA	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0000204_CR_FIRB	5493003DNME-AO1DT3F51				ABBN VX EQUITY	ABB Ltd [Asea Brown Boveri]	CH	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0000205_CR_FIRB	NI14Y5UMU60-O7JE9P611				ADEN VX EQUITY	Adecco SA	CH	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0000206_CR_FIRB	549300Q3WREI-MQYFBC20				0170576D SW EQUITY	Ameropa AG	CH	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0000207_CR_FIRB	5493007KVRV2-OKRXFA55		CH-020.3.035.716-8		AML LN Equity	Amlin AG	CH	Large corporate sample	Other financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0000208_CR_FIRB	529900H7ZPIG-12U3CJ14					AXPO TRADING AG	CH	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0000209_CR_FIRB	213800Y5RWKL-DPUTT265				BARN SW EQUITY	Barry Callebaut AG	CH	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0000210_CR_FIRB	529900UPDCU6-WEL7W167				BALN VX Equity	Basler Versicherung AG	CH	Large corporate sample	Other financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Foundation IRB approach

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010	020	030	040	050	060	070	080	090	100	110	120	130	140
LC_0000211_CR_FIRB		2816554-6	HRB54517	DE000DCAG010	7705815Z SW EQUITY	DEMAG CRANES AG	CH	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0000212_CR_FIRB	5493002MXX2J-LKWLE880				567151Z SW EQUITY	Duferco SA	CH	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0000213_CR_FIRB	549300I08UA8S-MJON743		CH-270.3.002.354-9/		DUFN EB Equity	Dufry international AG	CH	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0000214_CR_FIRB	549300ADLU67-CYBFIW70		CH-645.1.008.684-9			Elsevier Finance SA	CH	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0000215_CR_FIRB	529900Y8BGAF-VVVYVN24				GATE SE Equity	gategroup Holding AG	CH	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0000216_CR_FIRB	213800SVRMQ-A1TD91D41				GIVN VX Equity	Givaudan SA	CH	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0000217_CR_FIRB	213800PSSU2Q-XF1WLR89				GLEN LN EQUITY	Glencore International AG	CH	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0000218_CR_FIRB	549300DHSS9-U1QKJZG57		KvK 34275373 0000		1002136Z SW EQUITY	GUNVOR INTERNATIONAL BV	CH	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0000219_CR_FIRB	529900EHPFPY-HV6IQO98				HOLN VX EQUITY	Holcim Ltd	CH	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0000220_CR_FIRB	529900Q0YE-D3805QXQ66					KUEHNE AND NAGEL INTERNATIONAL AG	CH	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0000221_CR_FIRB	52990074N8ID7-UPV7A95					LIEBHERR-INTERNATIONAL AG	CH	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0000222_CR_FIRB	549300EFW4H2-TCZ71055					Lonza Group AG	CH	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0000223_CR_FIRB	KY37LUS27QQ-X7BB93L28		CH-550.0.067.293-5	CH0038863350	NESN.VX	NESTLE SA	CH	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0000224_CR_FIRB	52990012PEF1F-N6N6723				2284161Z SW EQUITY	Nord Stream AG	CH	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0000225_CR_FIRB					NOVN VX EQUITY	Novartis AG	CH	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0000226_CR_FIRB	549300HUJ5CJU-X02RS52					OMV SUPPLY & TRADING AG	CH	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0000227_CR_FIRB	5299002JRT-T699WFOV74					OMYA (Schweiz) AG	CH	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0000228_CR_FIRB	549300HMJAFU-W4NSKI73					Paul Reinhart AG	CH	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0000229_CR_FIRB					ROG VX EQUITY	Roche Holding Ltd	CH	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0000230_CR_FIRB	529900PTQ0Z1-J44SHZ08		CH-100.3.010.656-7		STLN SE Equity	SCHMOLZ + BICKENBACH AG	CH	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0000231_CR_FIRB	549300R3N69E-CGYPU434				SIK IX Equity	Sika AG	CH	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0000232_CR_FIRB	213800Z8NOHI-KRI42W10			NL0000226223	STM FP EQUITY	STMICROELECTRONICS NV	CH	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0000233_CR_FIRB	5493000KUC3-Z24U77V93				SLHN VX Equity	Swiss Life Holding AG	CH	Large corporate sample	Other financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0000234_CR_FIRB	5493005SL9HH-OXS3B739		CHE-102.753.938		SCMN VX Equity	Swisscom AG	CH	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Foundation IRB approach

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010	020	030	040	050	060	070	080	090	100	110	120	130	140
LC_0000235_CR_FIRB	549300HTOMQG20JYV568				SYNN VX Equity	Syngenta AG	CH	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0000236_CR_FIRB	KSVC38RP5WL6C6LJGG03				TYC US Equity	Tyco International Ltd.	CH	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0000237_CR_FIRB	549300VBJS7MG74G2H60					Weatherford International Ltd	CH	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0000238_CR_FIRB					WOS LN EQUITY	Wolseley Plc	CH	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0000239_CR_FIRB					XTA LN EQUITY	Xstrata Plc	CH	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0000240_CR_FIRB	50ZCTKCMUDIABGHX3R52					Zurich Insurance Company	CH	Large corporate sample	Other financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0000241_CR_FIRB	549300IF4IFG0FS0RM26				AESGENER CC Equity	AES Gener S.A.	CL	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0000242_CR_FIRB	549300NLTGCFV7482429				CENCOSUD CC Equity	Cencosud S.A.	CL	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0000243_CR_FIRB	549300YP3P0JZBLIV197					EMPRESA NACIONAL DEL PETROLEO	CL	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0000244_CR_FIRB	549300G475ACIABB4385			USG49215AA73	CMPC CC Equity	Inversiones CMPC S.A.	CL	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0000245_CR_FIRB	549300HX3UUDPEFTG707				LAN CC Equity	Latam Airlines Group S.A.	CL	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0000246_CR_FIRB	549300RUPF4SKMJPUR70				BLT LN Equity	Minera Escondida Limitada	CL	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0000247_CR_FIRB					600031 CH EQUITY	Sany Heavy Industry Co Ltd	CN	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0000248_CR_FIRB	A25574TZFLBNK7NWQT47				PRE CT Equity	Pacific Rubiales Energy Corp.	CO	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0000249_CR_FIRB	724500JV0VHPRVANL538		5778	ANN4327C1220		HUNTER DOUGLAS NV	CW	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0000250_CR_FIRB	213800MRTA64ULUE9919					CARBO ONE LIMITED	CY	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0000251_CR_FIRB	549300OEZB4GETCGFX34					GUNVOR GROUP LTD	CY	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0000252_CR_FIRB	549300IVA1PZNX2MN285				0163947D CY EQUITY	Mercuria Energy Group Ltd	CY	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0000253_CR_FIRB	2138011LK2Z2HSER4U15				PRS NO EQUITY	PROSAFE	CY	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0000254_CR_FIRB	31570010000000137835	1131604	29287391			ALTA, a.s.	CZ	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0000255_CR_FIRB	31570010000000116592	657856	25572881			ARMATURY Group a.s.	CZ	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0000256_CR_FIRB	31570010000000075367	765380	28402758			BAK stavební společnost, a.s.	CZ	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0000257_CR_FIRB	31570010000000115525	834699	46504940			Cerea, a.s.	CZ	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0000258_CR_FIRB	31570010000000034336	1023328	70994226			České dráhy, a.s.	CZ	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Foundation IRB approach

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010	020	030	040	050	060	070	080	090	100	110	120	130	140
LC_0000259_CR_FIRB	315700CTFRL3-U2DNMO58	633919	25085689			CETELEM ČR, a.s.	CZ	Large corporate sample	Other financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0000260_CR_FIRB	529900S5R9YHJ-HYKKG94			CZ0005112300	CEZ CP EQUITY	CEZ a.s.	CZ	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0000261_CR_FIRB	315700XJHXU2-PD40RU82	865668	48589837			DEKTRADE a.s.	CZ	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0000262_CR_FIRB	529900C5PL4JG-DILRZ94	837043	46678468			HOCHTIEF CZ a. s.	CZ	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0000263_CR_FIRB	3157001000000-0099520	644725	25322257			IMOS Brno, a.s.	CZ	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0000264_CR_FIRB	3157001000000-0032687	1086806	931			METALIMEX a. s.	CZ	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0000265_CR_FIRB	315700JDC49X4-VSP6Z49	601013	14915			Metrostav a.s.	CZ	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0000266_CR_FIRB	31570066GBSS7-JYFEL35	817880	45193592			MJM Litovel a.s.	CZ	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0000267_CR_FIRB	3157001000000-0120084	832322	46342796			OHL ŽS, a.s.	CZ	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0000268_CR_FIRB	3157001000000-0009116	699640	26463318			OTE, a.s.	CZ	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0000269_CR_FIRB	3157001000000-0026285	671247	25860038			Pars nova a.s.	CZ	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0000270_CR_FIRB	315700LTSCT2-O45NWM28	805950	43873189			PRAKAB PRAŽSKÁ KABELOVNA, s.r.o.	CZ	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0000271_CR_FIRB	3157001000000-0115622	817271	45148155			Primagra, a.s.	CZ	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0000272_CR_FIRB	549300KL08IFW-LTWLQ52	691287	26271303			Skanska a.s.	CZ	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0000273_CR_FIRB	529900I8XOZD-M4ZQSQ21				1025Z CP EQUITY	Skoda Auto A.S.	CZ	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0000274_CR_FIRB	3157001000000-0031135	923751	62623753			ŠKODA TRANSPORTATION a.s.	CZ	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0000275_CR_FIRB	213800Z39ZW4-XHAAUA27	725860	27195147			SMP CZ, a.s.	CZ	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0000276_CR_FIRB	3157004ICDH3-MRKW7534	889798	60193336			Telefónica Czech Republic, a.s.	CZ	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0000277_CR_FIRB	3157001000000-0055191	617997	18050646			TŘINECKÉ ŽELEZÁRNY, a. s.	CZ	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0000278_CR_FIRB	3157007C98ILJ-K5ST356	609769	15886492			UniCredit Leasing CZ, a.s.	CZ	Large corporate sample	Other financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0000279_CR_FIRB	315700EFFO-U65ETZ0V16	886003	531766			UNISTAV a.s.	CZ	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0000280_CR_FIRB	3157001000000-0001356	672337	25877950			VÍTKOVICE HEAVY MACHINERY a.s.	CZ	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0000281_CR_FIRB	3157001000000-0003490	710607	26823357			VÍTKOVICE POWER ENGINEERING a.s.	CZ	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0000282_CR_FIRB	3157001000000-0015033	697350	26415623			W.A.G. payment solutions, a.s.	CZ	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Foundation IRB approach

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010	020	030	040	050	060	070	080	090	100	110	120	130	140
LC_0000283_CR_FIRB	5493005KH7F-O1T5TMX47	1236614-2			ASG GY Equity	AachenMuenchener Lebensversicherung AG	DE	Large corporate sample	Other financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0000284_CR_FIRB	549300JSX0Z4C-W0V5023	1319784-3				ADIDAS AG	DE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0000285_CR_FIRB	549300X1WWP-GMS47QQ72	1215807-7			ASG GY Equity	Advocard Rechtsschutzversicherung AG	DE	Large corporate sample	Other financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0000286_CR_FIRB	529900SO83U6I-SM6DL85	2832395-4	HRA36525B			ALBA Group plc & Co. KG	DE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0000287_CR_FIRB	529900K9B0N5-BT694847	1100627-7			ALV GY Equity	Allianz SE	DE	Large corporate sample	Other financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0000288_CR_FIRB	529900C058B9-OTVFTU36	2033673-1	HRB98981			ASKLEPIOS KLINIKEN GMBH HAMBURG	DE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0000289_CR_FIRB	549300FJWANEI-J25D318	1545974-6				Atlas Copco Energas GmbH	DE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0000290_CR_FIRB	529900YNBT62-HCUPRG10	1106210-6				AUGUST STORCK KG	DE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0000291_CR_FIRB	5299005SHIN9Z-K7GW242	1124841-6	HRB1775	DE0006766504	NDA GY EQUITY	Aurubis AG	DE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0000292_CR_FIRB	529900PXZU3Y-HO6HMD80	1130123-1				Axel Springer SE	DE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0000293_CR_FIRB	529900AJX4TCF-W0QT666	1104883-2				B. Braun Melsungen Aktiengesellschaft	DE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0000294_CR_FIRB	529900PM64W-H8AF1E917	1102017-9	HRB6000	DE000BASF111	BAS GR EQUITY	BASF SE	DE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0000295_CR_FIRB	529900XMQYE-T3NBF2363	2192515-1	HRB101375	DE0005168108	B5A GY EQUITY	Bauer AG	DE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0000296_CR_FIRB	549300J4U55H3-WP1XT59	1109561-9			BAYN GY EQUITY	Bayer AG	DE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0000297_CR_FIRB	YEH5ZCD6E441-RHVHD759	1103190-3			BMW GY EQUITY	Bayerische Motoren Werke AG [BMW AG]	DE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0000298_CR_FIRB	529900SM0FDL-LYATXU36	1103233-1				BAYWA AKTIENGESELLSCHAFT	DE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0000299_CR_FIRB	5299001BUUGX-AREGE533	1103821-3			BTG GR EQUITY	Bertelsmann SE & Co. KGaA	DE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0000300_CR_FIRB	529900H0HULE-N2BZ4604	1114115-7	BWMAHR-B710296		GBF GY Equity	Bilfinger SE	DE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0000301_CR_FIRB	529900XBEZ2E-YI9ZOV89	3010079-6				BMG Rights Management GmbH	DE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0000302_CR_FIRB	529900FOTM78-R9Q9NY89	1163617-2	HRB75534		2340173Z GR EQUITY	BOSCH UND SIEMENS HAUSGERATE GMBH	DE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0000303_CR_FIRB	NNROIXVWJ7CP-SR27SV97	2926464-5			BNR GY EQUITY	Brenntag AG	DE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0000304_CR_FIRB	529900OQDCY-XCLQOAY53	1105482-2				Burda Gesellschaft mit beschränkter Haftung	DE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0000305_CR_FIRB	5299000XH7Y-X33EJZP65	2730972-3				CARL ZEISS AG	DE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0000306_CR_FIRB	52990076MX7K-D2XYCH67	1111099-6	HRB9517	DE000CLS1001	CLS1 GY EQUITY	Celesio AG	DE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Foundation IRB approach

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010	020	030	040	050	060	070	080	090	100	110	120	130	140
LC_0000307_CR_FIRB	529900O4ND7-T8ABIXF67	1235957-6				Claas Kommanditgesellschaft auf Aktien mbH	DE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0000308_CR_FIRB	529900A7YD9-C0LLXM621	1106273-4	HRB3527	DE0005439004	CON GY EQUITY	CONTINENTAL AG	DE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0000309_CR_FIRB					2294277Z GR EQUITY	Coutinho & Ferrostaal GmbH	DE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0000310_CR_FIRB	5299007VZZK-H65OCN774	2781995-2				Cronimet Holding GmbH	DE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0000311_CR_FIRB	5299008ODF4E-FHRI0G60	2402196-6	HRB8957		7097181Z GR EQUITY	CWS-boco International GmbH	DE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0000312_CR_FIRB	5299005LEM60-UYKU5235	1106512-5				DACHSER Group SE & Co. KG	DE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0000313_CR_FIRB	529900R27D-L06UVNT076	2344103-3	HRB19360		DAI GR EQUITY	Daimler AG	DE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0000314_CR_FIRB	5299006S0UK-N6D9ZP412	2451917-5				DB NETZ AG	DE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0000315_CR_FIRB	529900I2DLZPT-FPENJ05	1106744-4				DEHNER GMBH & CO KG	DE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0000316_CR_FIRB	5299005A2ZE-P6AP7KM81	2537834-0			ANN GF Equity	Vonovia SE	DE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0000317_CR_FIRB	52990063S23-N13HU4E98	1818189-1	HRB50000B		DBHN GR EQUITY	DEUTSCHE BAHN AG	DE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0000318_CR_FIRB	529900PH63HY-J86ASW55	1107110-7	HRB2168		LHA GY EQUITY	DEUTSCHE LUFTHANSA AG	DE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0000319_CR_FIRB	52990063W8K-QHQMF4M43	2623414-6			DPW GF Equity	Deutsche Post Finance B.V.	DE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0000320_CR_FIRB	529900ITHU5-Y51F1S257	1107106-5				DEUTSCHE SPARKASSEN LEASING AG & CO KG	DE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0000321_CR_FIRB	549300V9QSI-G4WX4GJ96	2185287-6	HRB6794		DTE GY EQUITY	DEUTSCHE TELEKOM AG	DE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0000322_CR_FIRB	529900KSWLV9-JYE7NC83	2095980-5	HRB34977			DFS Deutsche Flugsicherung GmbH	DE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0000323_CR_FIRB	529900QTO8D2-QK2TJG32	1107340-0				Diehl Stiftung & Co. KG	DE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0000324_CR_FIRB	529900Y1AT9M-QF6UYT42	2836050-1	HRB203044			DMK DEUTSCHES MILCHKONTOR GMBH BREMEN	DE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0000325_CR_FIRB	529900YZNQ3-MUUZ02M47	1117002-4	HRB242			Douglas Holding AG	DE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0000326_CR_FIRB	5299004W7VTL-PROHR533	1125242-6	HRA8242			DR AUGUST OETKER KG BIELEFELD	DE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0000327_CR_FIRB	529900EWE-X125AULXI58	3008027-9			PAH3 GY EQUITY	Dr Ing HCF Porsche AG	DE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0000328_CR_FIRB	5493005UFVH-Y0PPNKD75	1107708-8	HRB7903HL	DE0005550602	DRW3 GY EQUITY	Drägerwerk AG & Co. KGaA	DE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0000329_CR_FIRB	52990076FKBR9-THZ8C62	2779318-1				DYWIDAG-Systems International GmbH	DE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0000330_CR_FIRB	529900Z8W8S8-J1P7U364	1105067-1	HRA9905			E BREUNINGER GMBH CO STUTTGART	DE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Foundation IRB approach

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010	020	030	040	050	060	070	080	090	100	110	120	130	140
LC_0000331_CR_FIRB	Q9MAIUP40P25-UFBFG033	1134262-3	HRB22315		EOAN GY EQUITY	E.ON SE	DE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0000332_CR_FIRB	5299000MT7P9-STUCL908	1137158-0				Ed. Züblin Aktiengesellschaft	DE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0000333_CR_FIRB	529900JSFZ4T-S59HKD79	2331844-7			EBK GR EQUITY	Energie Baden-Wurttemberg AG [EnBW]	DE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0000334_CR_FIRB	549300OQ94C7-KRGGC351	2177540-8			ASG GY Equity	Envivas Krankenversicherung AG	DE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0000335_CR_FIRB	529900G1B8AX-ELNRG982				ALV GY Equity	Euler Hermes Deutschland AG	DE	Large corporate sample	Other financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0000336_CR_FIRB	41GUOJQTALQ-HLF39XJ34	1518676-0			154407Z GR EQUITY	Evonik Industries AG (Evonic)	DE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0000337_CR_FIRB	529900L64X6K-ZZW19R71	1108854-9			4501Z GR EQUITY	EWE AG [Energieversorgung We-ser-Ems]	DE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0000338_CR_FIRB	529900D7N2PT-TZWFWN57	2579145-0				F.S. Fehrer Automotive GmbH	DE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0000339_CR_FIRB	529900EI7R9SC-EJP4T76	1109776-3	00311027000005			FERROSTAAL GMBH	DE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0000340_CR_FIRB	529900WBP9HF-X10RKB30	1110203-5				FLUGHAFEN MUNCHEN GMBH	DE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0000341_CR_FIRB	529900VHM89-GUAJ1RK35	1114926-7	HRB25		1048Z GR EQUITY	FRANZ HANIEL & CIE GmbH	DE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0000342_CR_FIRB	5299001ERX0-K10IZUL40	1110198-7				FRAPORT AG	DE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0000343_CR_FIRB	XDFJ0CYCOO1F-XRFTQS51	1110492-4	HRB11852	DE0005785604	FRE GY EQUITY	FRESENIUS SE & CO. KGAA	DE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0000344_CR_FIRB	5299006NS9FCL-FHZVL76	1578686-6	HRB714579			Freudenberg SE	DE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0000345_CR_FIRB	529900KXMB40-SPYJD743	2052428-6	HRB36569B		7013717Z GR EQUITY	GAZPROM Germania GmbH	DE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0000346_CR_FIRB	549300PHUU0Z-ZWO8EO07	1122951-5			GEA GR EQUITY	GEA Group AG [Global Engineering Alliance]	DE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0000347_CR_FIRB	529900JGEOQM-CDYOK785	1135188-9				Gelsenwasser AG	DE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0000348_CR_FIRB	529900F916IV-P0TJZK88	1051383-6	HRA11722			GEORG VON HOLTZBRINCK GMBH CO KG STUTTGART	DE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0000349_CR_FIRB	5299006GD4U-WSYZOKC28	2877346-3	HRB56040		GXI GY Equity	Gerresheimer AG	DE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0000350_CR_FIRB	529900OJM5E-X75OD8032	1113335-2				Getreide-Aktiengesellschaft vorm.P. Kruse- Chr.Sieck	DE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0000351_CR_FIRB	529900K6BW-O03KP4GU58	1113443-4				Giesecke & Devrient Gesellschaft mit beschränkter Haftung	DE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0000352_CR_FIRB	529900J0V7C8-Z8MLN980	2943243-2				Gigaset Communications GmbH	DE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0000353_CR_FIRB	529900LPAX2-H9S4NKU05	1215951-3				Gothaer Finanzholding AG	DE	Large corporate sample	Other financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0000354_CR_FIRB	529900F4P4RV4-Z50PI82	1114066-2	HRB527			GROSSKRAFTWERK MANNHEIM AG MANNHEIM	DE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Foundation IRB approach

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010	020	030	040	050	060	070	080	090	100	110	120	130	140
LC_0000355_CR_FIRB	HD52L5PJVBXJU-UX81539	2294348-4			HPL GR EQUITY	Hapag-Lloyd AG	DE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0000356_CR_FIRB	5299007CE1VJ-WKM99H49	1130882-2	HRB2680KI		4729Z GR EQUITY	Hauptgenossenschaft Nord AG	DE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0000357_CR_FIRB	529900MKHOF-QI4A0XC48	2873755-9				HAWE Hydraulik SE	DE	Large corporate sample	non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0000358_CR_FIRB	529900221071L9-199GO56	2588017-0				HDI Versicherung AG	DE	Large corporate sample	Other financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0000359_CR_FIRB	529900755OZX-M37H4975	1115355-8				Heckler & Koch GmbH	DE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0000360_CR_FIRB	LZ2C6E0W5W7-LQMX5ZI37	1126630-1	HRB330082	DE0006047004	HEI GY EQUITY	HEIDELBERGCEMENT AG	DE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0000361_CR_FIRB	529900ZM98OI-STG16932	1115394-7			HDD GY Equity	Heidelberger Druckmaschinen AG	DE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0000362_CR_FIRB	529900PLX4ADJ-FWIY024	1135805-8			2550Z GR EQUITY	Hella KGaA Hueck & Co	DE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0000363_CR_FIRB	52990027B9AR-Y5AC8476	1115622-1				HELM AG	DE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0000364_CR_FIRB	549300VZCL1H-TH4O4Y49	1115688-2	HRB4724	DE0006048408	HEN3 GY EQUITY	HENKEL AG & CO. KGAA	DE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0000365_CR_FIRB	5493007EO7JOP-WXHBJ27	1740986-3	HRB3364			Heraeus Holding GmbH	DE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0000366_CR_FIRB	529900BVZYMV-DRRSXY68	1306869-7	HRB390485		3540636Z GR EQUITY	HERRENKNECHT AKTIENGE-SELLSCHAFT	DE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0000367_CR_FIRB	529900O7US4N-P0J6XD12	1179777-6				HETTICH HOLDING GMBH & CO OHG	DE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0000368_CR_FIRB	529900Y25S8N-ZIYTT924	1116241-9			HOT GY EQUITY	Hochtief AG	DE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0000369_CR_FIRB	5299008WW53-GLXRORN29	1350826-2	HRB2311		HBM GY Equity	Hornbach-Baumarkt-AG	DE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0000370_CR_FIRB	529900LFVU534-EBRXD13	1104693-5				HUGO BOSS AG	DE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0000371_CR_FIRB	TSI2PJM6EPETE-Q4X1U25	2443536-4			IFX GY Equity	Infineon Technologies AG	DE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0000372_CR_FIRB	529900FFRTWZ-QXTTUB07	1193155-7			7573220Z GR EQUITY	Intersnack Knabber-Gebäck GmbH & Co. KG	DE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0000373_CR_FIRB	529900DJMOF0-DTSWHO38	2850239-1	HRB40163			JUWI AG WÖRRSTADT	DE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0000374_CR_FIRB	529900YURAY-D4IJX2J91	1128982-4	HRB2669		SDF GY Equity	K+S Aktiengesellschaft	DE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0000375_CR_FIRB	1AW6P2GG0FOI-NEBZUQ05				VOD LN Equity	Kabel Deutschland Vertrieb und Service GmbH.	DE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0000376_CR_FIRB	529900WFRVF4-SQ2EV734	1121308-9	HRA102851		509821Z GR EQUITY	Kaufland Stiftung & Co. KG	DE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0000377_CR_FIRB	529900CQ31C-N6GV5LL52	2821686-9	NRWDUHR-B20486		KCO GY Equity	Kloeckner & Co. S.E.	DE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0000378_CR_FIRB	5299001GRRO0-Z25YZT52	1130169-4				Knorr-Bremse AG	DE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Foundation IRB approach

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010	020	030	040	050	060	070	080	090	100	110	120	130	140
LC_0000379_CR_FIRB	529900IQ90WSXBWSTD78	1131272-5				KOENIG & BAUER AKTIENGESELLSCHAFT	DE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0000380_CR_FIRB	529900LUYJ0V8SOOT260	1173404-3	HRA4415		3612759z gr equity	KRAFTVERKEHR NAGEL GMBH & CO. KG	DE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0000381_CR_FIRB	529900MAU9591GT2S236	2849255-1				KraussMaffei Technologies GmbH	DE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0000382_CR_FIRB	529900NY2GSZWWUBW049	1120219-9				KRONES Aktiengesellschaft	DE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0000383_CR_FIRB	529900BVAET534PD7C28	1119133-5	HRB21016	DE0006292006	KSB3 GY EQUITY	KSB Aktiengesellschaft	DE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0000384_CR_FIRB	529900VPRFDDIN7BE119	1117324-2	HRB22709		IWKG IX Equity	KUKA AG	DE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0000385_CR_FIRB	529900FR2K4P9L9XLV21	1119187-1				KWS SAAT SE	DE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0000386_CR_FIRB	529900PTLRE72EMYIJ77	2451186-7	HRB53652		LXS GF Equity	Lanxess AG	DE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0000387_CR_FIRB	5299002HNCMIUBHOMK35	1121223-0	HRB202	DE0005408884	LEO GY EQUITY	Leoni AG	DE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0000388_CR_FIRB	529900EW0ZH7KAZ11H71	1797294-4				Lidl Stiftung & Co. KG	DE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0000389_CR_FIRB	WTV8QGD5UD7MMD4HS345	1121375-8			LIN GY Equity	Linde AG	DE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0000390_CR_FIRB	529900SL1W4KHVE18T81	1121582-9				LOHMANN + Co. AG	DE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0000391_CR_FIRB	52990098TR1QJBWIYG58	1147145-5				MAHLE GmbH	DE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0000392_CR_FIRB	52990018UPG26YRFSM46	1122332-8	HRB179426	DE0005937007	MAN GR EQUITY	MAN SE	DE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0000393_CR_FIRB	5299009Z8B0YE4ECMJ92	1044964-3				Media-Saturn Holding GmbH	DE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0000394_CR_FIRB	5299009WLGROB3HKM878	1522457-9				MEGGLE AKTIENGESELLSCHAFT	DE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0000395_CR_FIRB	529900OAREIS0MOPTW25	2198479-4	HRB6164		MRK GF Equity	Merck KGaA	DE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0000396_CR_FIRB	5299001X9L42HXEBCZ51	1188960-7			MEO GY EQUITY	Metro AG	DE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0000397_CR_FIRB	529900JAY79MT50JBH87					MEYER WERFT GMBH	DE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0000398_CR_FIRB	213800E45LWMBVNF3R85	3052190-0	NRWGRHRB8959		MNDI LN Equity	Mondi Consumer Packaging International AG	DE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0000399_CR_FIRB	529900807L67JY81RD65	2755947-5			MTX GY Equity	MTU Aero Engines AG	DE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0000400_CR_FIRB	529900ISR2VNZV1C0T93	1182822-5				MVV Energie AG	DE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0000401_CR_FIRB	529900UXIUW801PQDI37	2597701-8				N-ERGIE AG	DE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0000402_CR_FIRB	529900HVDYCUWVD0OE76	2551585-9				NORDEX SE	DE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Foundation IRB approach

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010	020	030	040	050	060	070	080	090	100	110	120	130	140
LC_0000403_CR_FIRB	549300UH52Z-S8O00MO03	1125476-0				Osram GmbH	DE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0000404_CR_FIRB	529900LMI5FN0-KFOE272	1125552-8	HRA62024		OTVR GR EQUITY	OTTO (GMBH & CO.KG)	DE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0000405_CR_FIRB	529900ELIX8Z8-PQ6CU28	2593300-3				PAPIERFABRIK PALM GMBH & CO.KG	DE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0000406_CR_FIRB	529900HT3KJH-BHNHDT64	1397102-3	HRB6100		259743Z GR EQUITY	PERI GmbH	DE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0000407_CR_FIRB	52990037VWJG-YKGP9877	1131747-6	HRA3551		2590Z GR EQUITY	PHOENIX Pharmahandel GmbH & Co KG	DE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0000408_CR_FIRB	5299008XQJHP-TOF8R354	2696731-5	241336g		661074Z GR EQUITY	Porsche Corporate Finance GmbH	DE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0000409_CR_FIRB	529900NY0WW-QUKOMWQ37	2399699-4			PSM GY EQUITY	ProSiebenSat 1 Media SE	DE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0000410_CR_FIRB	529900Z5KBA9-KJP6EK09	1196360-0				R+V Versicherung AG	DE	Large corporate sample	Other financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0000411_CR_FIRB	5299001OU9CS-E29O6S05	1127893-4			RHM GY EQUITY	Rheinmetall AG	DE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0000412_CR_FIRB	529900F0LT5O-P4SV6122	1104684-4				Robert Bosch GmbH	DE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0000413_CR_FIRB	529900BZ1C5-S5WQENF25	2820967-4	HRB721056			ROLLS ROYCE POWER SYSTEMS AG FRIEDRICHSHAFEN	DE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0000414_CR_FIRB	529900GB7KC-A94ACC940	2531238-0	HRB14525	DE0007037129	RWE GY EQUITY	RWE AKTIENGESELLSCHAFT	DE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0000415_CR_FIRB	529900Q5SR06-C5T8NO26	1128992-3	HRB8372		7015557Z GR EQUITY	Salzgitter Mannesmann Handel GmbH	DE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0000416_CR_FIRB	529900D6BF99L-W9R2E68	1308819-0			SAP GY EQUITY	SAP SE	DE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0000417_CR_FIRB	529900JL0HDV-GZMUJF32	3043578-8				Schaeffler Verwaltung Zwei GmbH	DE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0000418_CR_FIRB	529900D8QM-D1LL0E2393	2800313-5				Schletter GmbH	DE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0000419_CR_FIRB	529900DG0F6A-GQAP6N55	1131407-7	55234831			SCHOLZ Holding GmbH	DE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0000420_CR_FIRB	5299009QTM3S-JL9BNR19	2209676-2				Schott AG	DE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0000421_CR_FIRB	529900ZCRUJ3-J5PYWX81	2577577-6			RPW GR EQUITY	SENVION GmbH	DE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0000422_CR_FIRB	52990038IB31T-YK07X63	1129569-8			SGL GY Equity	SGL Carbon SE	DE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0000423_CR_FIRB	W38RGI023J3W-T1HWRP32	1129508-6	HRB12300B		SIE GY EQUITY	Siemens Aktiengesellschaft	DE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0000424_CR_FIRB	529900M1LIO0-SLOBAS50	1532176-3	HRB1562	DE0003304002	SOW GY EQUITY	Software AG	DE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0000425_CR_FIRB	549300WM0X4-AUT710770	3278292-2				Springer Science+Business Media Deutschland GmbH	DE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0000426_CR_FIRB	529900FMTTLM-H0P0DL10	1473528-6				STADA Arzneimittel Aktiengesellschaft	DE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Foundation IRB approach

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010	020	030	040	050	060	070	080	090	100	110	120	130	140
LC_0000427_CR_FIRB	549300YTRYZP-M57T3319	1132051-2				STADTWERKE HANNOVER AG	DE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0000428_CR_FIRB	529900QOJG-J2975GD560	2971375-7				Stahlgruber Otto Gruber AG	DE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0000429_CR_FIRB	5299003M4PGU-GL48LS74	3094881-4				Styrolution Group GmbH	DE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0000430_CR_FIRB	529900Y2V1Q-WBDCBT818	2653119-4				Südwestdeutsche Medien Holding GmbH	DE	Large corporate sample	non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0000431_CR_FIRB	529900S8QN-B101D40S72	1130211-4			SZU GY EQUITY	Sudzucker AG	DE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0000432_CR_FIRB	529900D82I6-R9601CF26	2819960-2	HRB200436			SYMRISE AG HOLZMINDEN	DE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0000433_CR_FIRB	529900P710MO-UBKZDL27	2269857-5	HEESHRB85143			Techem GmbH	DE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0000434_CR_FIRB	529900COI81I-T9N2Y682	3009289-4	HRB180660			THÜGA HOLDING GMBH + CO KGAA MÜNCHEN	DE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0000435_CR_FIRB	549300UDG16D-OYUPR330	2411649-3	HRB9092	DE0007500001	TKA GR EQUITY	THYSSENKRUPP AG	DE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0000436_CR_FIRB	529900JBK6KN-C4HSW032	1672825-5				Tönnies Holding GmbH & Co. KG	DE	Large corporate sample	non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0000437_CR_FIRB	52990021AYVJL-L2XMK94	2182800-9	HRB16654		7010965Z GR EQUITY	TRIMET ALUMINIUM SE	DE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0000438_CR_FIRB	529900SL2WSP-V293B552	1126744-0			TUI1 GY EQUITY	TUI AG	DE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0000439_CR_FIRB	3VEKWPJHTD4N-KMBVG947	2353095-9				United Internet AG	DE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0000440_CR_FIRB	XQMNIROSQA-S7Y9TT7I97		NRWKOHR-A24116		LBTYA UW Equity	Unitymedia Hessen GmbH & Co. KG	DE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0000441_CR_FIRB	529900I1IDJLEX-FUYN67	3340688-5				WELTBILD GMBH & CO. KG, AUGSBURG	DE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0000442_CR_FIRB	529900AGED6PJ-E9AVL37	3185940-8				Vier Gas Transport GmbH	DE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0000443_CR_FIRB	52990023338VF-V5AIN59	1134669-9	HRA3389			VIESSMANN WERKE GMBH CO KG ALLENDORF	DE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0000444_CR_FIRB	W24EDTPHEV8-NJOD4FA29	1627667-7				VNG-Verbundnetz Gas Aktiengesellschaft	DE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0000445_CR_FIRB	5299004TYSI0-Z73QUE46	1227804-0	HRB725621			Voith GmbH	DE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0000446_CR_FIRB	529900NNUPAG-GOMPXZ31	1134796-0			VOW3 GY EQUITY	Volkswagen AG [VW]	DE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0000447_CR_FIRB	0NURKC5Q3CJY-ZPPK5046	1134904-0				WACKER CHEMIE AG	DE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0000448_CR_FIRB	529900KKY5IM-BX35M241	2679160-8	HRB7736			Wasser und Gas Westfalen GmbH	DE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0000449_CR_FIRB	529900KQ44OJ-DIDU6J81	1135571-6				WEPA Hygieneprodukte GmbH	DE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0000450_CR_FIRB	5299006E92-R0717GXP27	3189637-6	HRA16706		0892272D GR EQUITY	WINGAS GmbH	DE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Foundation IRB approach

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010	020	030	040	050	060	070	080	090	100	110	120	130	140
LC_0000451_CR_FIRB	529900A8LX4K-L0YUTH71	2543621-3			WDI GY Equity	Wirecard AG	DE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0000452_CR_FIRB	529900CAYOW-B8YIG7X25	1136858-6				ZF FRIEDRICHSHAFEN AG	DE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0000453_CR_FIRB	549300D2K6PK-KKXVNN73		22756214	DK0010244425	MAERSKB DC EQUITY	A.P.Møller-Mærsk A/S	DK	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0000454_CR_FIRB			63965812			A/S SCHOUW & CO	DK	Large corporate sample	Other financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0000455_CR_FIRB	549300ADWY-S7RRJ8BG19		14244441			Aalborg Portland A/S	DK	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0000456_CR_FIRB	549300Y047DQ-V30CKT47		49723911			ABENA HOLDING A/S	DK	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0000457_CR_FIRB	549300PLP6WV-TICKLD32		10526949			ALM. BRAND FORSIKRING A/S	DK	Large corporate sample	Other financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0000458_CR_FIRB	529900IJ6T4P1-O10R377		25313763			ARLA FOODS A.M.B.A	DK	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0000459_CR_FIRB			25511484			Atea A/S	DK	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0000460_CR_FIRB	213800KB128I-K92MCD10		44782510			AVK Holding A/S	DK	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0000461_CR_FIRB	2138009LJ6FGT-V868W59		22069519			BYGMA GRUPPEN A/S	DK	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0000462_CR_FIRB	5493008Y-L42784DMWN61		25508343	DK0010181676	CARLB DC EQUITY	Carlsberg Breweries A/S	DK	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0000463_CR_FIRB			27626904			Catering Engros A/S	DK	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0000464_CR_FIRB	213800JF2XSR5-NXGL660		12760043			Cheminova A/S	DK	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0000465_CR_FIRB	549300MKPW8-ZF3E8MW37		28318677			Chr. Hansen Holding A/S	DK	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0000466_CR_FIRB	213800AWZ8-U3FVALIO26		26259495			Coop Danmark A/S	DK	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0000467_CR_FIRB	213800UW822-WLK2HZF47					Copenhagen Airports Denmark ApS	DK	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0000468_CR_FIRB	529900BWY373-HVUNIC90		28527411			Dagrofa ApS	DK	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0000469_CR_FIRB			13878595			Dagrofa S-Engros A/S (Foodservice)	DK	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0000470_CR_FIRB	213800FJJH5XF-NFIAK90		23256118			Damstahl A/S	DK	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0000471_CR_FIRB	549300I2KABJ-NYPD639		20165715			DANFOSS A/S	DK	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0000472_CR_FIRB			59789317			Danish Agro A.M.B.A	DK	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0000473_CR_FIRB	21380063C9W-S18D6WJ21		26121264			Danish Crown A/S	DK	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0000474_CR_FIRB	2138007QUZX-QLFGCSV45		24246930			DANSK LANDBRUGS GROVVAR-ESELSKAB A	DK	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Foundation IRB approach

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010	020	030	040	050	060	070	080	090	100	110	120	130	140
LC_0000475_CR_FIRB	549300FQY6M-X8USM0112		35954716		4166777Z DC EQUITY	Dansk Supermarked A/S	DK	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0000476_CR_FIRB	549300JUFTJMO-TC28B39		28113951			Danske Commodities A/S	DK	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0000477_CR_FIRB	213800ZCQ8X5-QYJWVQ60		42344613			Det Danske Hedeselskab	DK	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0000478_CR_FIRB	549300JZVW1-Y1UZ5UK38		14194711			DFDS A/S	DK	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0000479_CR_FIRB	W9NG6WMZIYE-U8VEDOG48		36213728			DONG Energy A/S	DK	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0000480_CR_FIRB	529900X41C0B-SLK67H70		58233528	DK0060079531	DSV DC EQUITY	DSV A/S	DK	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0000481_CR_FIRB	213800K83X1-E9HF1MD69		55828415			DT Group A/S	DK	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0000482_CR_FIRB	529900C0U279-ORGJC950		45349918			Ecco Sko A/S	DK	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0000483_CR_FIRB	213800Z47P2H-ZJKJSK23		75272014			EGM. INT. HOLD A/S	DK	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0000484_CR_FIRB	549300JN1F17U-XJMM315		17225898			ENERGI DANMARK A/S	DK	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0000485_CR_FIRB	5299003X050C-WGDW1Z87					Energinet.dk SOV	DK	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0000486_CR_FIRB	213800MXXDG-Q3ITPXI41		58180912	DK0010234467		FLSMIDTH & CO. A/S	DK	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0000487_CR_FIRB	549300036WZ-GCBDPDZ92					GF-Forsikring A/S (Unsolicited Ratings)	DK	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0000488_CR_FIRB	5493006R4KC2-OI5D3470		56759913			H. Lundbeck A/S	DK	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0000489_CR_FIRB	213800HTGI1C-TA7CKP20		34728712			Hedegaard A/S	DK	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0000490_CR_FIRB	213800NLXK98-F6PC2R37					ISS A/S	DK	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0000491_CR_FIRB	549300RIPH-N847476O42					J. LAURITZEN A/S	DK	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0000492_CR_FIRB	54930032G32-N1F8JBV10					KIRKBI INVEST A/S	DK	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0000493_CR_FIRB	UGKYQUOFW6-QSIS3P4P93		47458714		LEGO DC EQUITY	LEGO System A/S	DK	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0000494_CR_FIRB	52990077KVK7-QCK2NG31		56759514			LEO PHARMA A/S	DK	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0000495_CR_FIRB	529900B5B2U7-TIJN7757					MONJASA A/S	DK	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0000496_CR_FIRB	213800WNLA5-AH3U4WI67		12562233			MT HØJGAARD A/S	DK	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0000497_CR_FIRB	549300UQ0QR-C1KXGRE08		20293195			NEAS Energy A/S	DK	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0000498_CR_FIRB			10845858			Nellemann Holding A/S	DK	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Foundation IRB approach

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010	020	030	040	050	060	070	080	090	100	110	120	130	140
LC_0000499_CR_FIRB	529900197LKW-CEQ0NL18		62725214			NKT HOLDING A/S	DK	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0000500_CR_FIRB	2138007XB7AU-OGS4N159		11142141			NORDIC SEAFOOD A/S	DK	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0000501_CR_FIRB	2138005ON7K-F6M74P542		81203113			Nordisk Dæk Import A/S	DK	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0000502_CR_FIRB	549300DAQ1CV-T6CXN342				NOVOB DC Equity	Novo Nordisk A/S	DK	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0000503_CR_FIRB	529900T6WNZ-XD2R3JW38		10007127			NOVOZYMES A/S	DK	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0000504_CR_FIRB	213800LALFCP5-FJXW153		62497718			Nowaco A/S	DK	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0000505_CR_FIRB	213800PRY3GU-P6B5GG04		39170418			OK A.m.b.A.	DK	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0000506_CR_FIRB	213800RE7TE67-AUCJS21		11369677			Polar Seafood Denmark	DK	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0000507_CR_FIRB	213800QRC7LN-X935OZ09		54879415			Rockwool International A/S	DK	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0000508_CR_FIRB			42997811			SANISTÅL A/S	DK	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0000509_CR_FIRB	549300M5XVDY-G4I7CC28		14049673			Scan Global Logistics	DK	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0000510_CR_FIRB	5299003KG4J-S99TRML67		31080185			SCANDINAVIAN TOBACCO GROUP A/S	DK	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0000511_CR_FIRB	529900N96EOV-RB114D28		14773908	DK0060228559	TDC DC EQUITY	TDC A/S	DK	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0000512_CR_FIRB	549300ZSIJRE-G4GDWJ45					Topdanmark A/S	DK	Large corporate sample	Other financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0000513_CR_FIRB	213800A5UXAB-GUQ3PX11		22460218			TORM A/S	DK	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0000514_CR_FIRB	213800BIA5L8O-PBER229					Tryg Forsikring A/S	DK	Large corporate sample	Other financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0000515_CR_FIRB	213800O8J7U9-F8Q8VQ80					Tryg Garantiforsikring A/S	DK	Large corporate sample	Other financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0000516_CR_FIRB			14003606			Tulip Food Company A/S	DK	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0000517_CR_FIRB	54930026SJ2OB-LO6M470		25481968			Verdo A/S	DK	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0000518_CR_FIRB	549300DYMC8B-GZZC8844		00311171460005			VESTAS WIND SYSTEMS A/S	DK	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0000519_CR_FIRB	213800RM6L9L-N78BVA56		71186911			WILLIAM DEMANT HOLDING A/S	DK	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0000520_CR_FIRB	5493005044RTL-Q5RZU70					Eesti Energia AS	EE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0000521_CR_FIRB	549300YENFN-R57ZJ3X76					ABENER ENERGIA S A	ES	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0000522_CR_FIRB	8ZQH7RR6DBQ-ZIX8PEQ84	ESA41002288	A41002288		ABG/P SM EQUITY	ABENGOA S A	ES	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Foundation IRB approach

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010	020	030	040	050	060	070	080	090	100	110	120	130	140
LC_0000523_CR_FIRB	549300GKFVW-I02JQ5332	ESA08209769	A08209769		ABE SM EQUITY	ABERTIS INFRAESTRUCTURAS SA	ES	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0000524_CR_FIRB	54930002KP75T-LLLNO21	ESA31768138	A31768138		ANA SM EQUITY	ACCIONA ENERGIA S A	ES	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0000525_CR_FIRB	9598002014000-5558665	ESA28004885	A28004885		ACS SM EQUITY	Actividades de Construccion y Servicios SA [ACS Group]	ES	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0000526_CR_FIRB	213800NKU21Z-N7P7RT54	ESA84409408	A84409408		AMS SM EQUITY	Amadeus IT Group SA	ES	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0000527_CR_FIRB		ESA26019992	A26019992		0468005D SM EQUITY	AQUALIA GESTION INTEGRAL DEL AGUA S A	ES	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0000528_CR_FIRB	9598002014000-5491929		A78839271		A3M	ATRESMEDIA CORPORACION DE MEDIOS DE COMUNICACION S. A.	ES	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0000529_CR_FIRB	549300MXEGO-T8MV1B924	ESA62186556	A62186556		ONO SM EQUITY	CABLEUROPA SA	ES	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0000530_CR_FIRB	549300CGER-G48M7P5E96					CENTROS COMERCIALES CARREFOUR S A	ES	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0000531_CR_FIRB		ESA46146387	A46146387		0612929D SM EQUITY	COBRA INSTALACIONES Y SERVICIOS SA	ES	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0000532_CR_FIRB		ESA20001020	A20001020		CAF SM EQUITY	CONSTRUCCIONES Y AUXILIAR DE FERROCARRILES (CAF) S.A.	ES	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0000533_CR_FIRB	9598002014000-5319366	ESA48012009	A48012009		OLE SM EQUITY	DEOLEO SA	ES	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0000534_CR_FIRB	54930063C6K2-TNFL6H10					DISTRIBUIDORA INTERNACIONAL DE ALIMENTACION	ES	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0000535_CR_FIRB		ESA15139314	A15139314		DRC SM EQUITY	DRAGADOS S A	ES	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0000536_CR_FIRB	529900U1P1JE-V71EBO44	ESA28006104	A28006104		4367465Z SM EQUITY	EADS CONSTRUCCIONES AERONAUTICAS S A	ES	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0000537_CR_FIRB	9598002014000-5374753	ESA28017895	A28017895		1082z sm equity	EL CORTE INGLES S A	ES	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0000538_CR_FIRB	9598002014000-5491250		A48027056		ENO	ELECNOR S.A.	ES	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0000539_CR_FIRB	213800VIN4XH-LVFIOE10		A86484334		ENG SQ Equity	Enagas Transportes, S.A.U.	ES	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0000540_CR_FIRB	549300LHK07F2-CHV4X31	ESA28023430	A28023430		ELE SM EQUITY	ENDESA SA	ES	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0000541_CR_FIRB	9598002014000-5732198					ESCAL UGS S L	ES	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0000542_CR_FIRB	9598002014000-5757903	ESA81939209	A81939209		FER SM EQUITY	Ferrovial SA	ES	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0000543_CR_FIRB	9598002014000-5178328	ESA28037224	A28037224		FCC SM EQUITY	FOMENTO DE CONSTRUCCIONES Y CONTRATAS SA	ES	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0000544_CR_FIRB	549300CKUXD-A0CKRQJ56	ESA80477144	A80477144		GAM SM EQUITY	GAMESA ENERGIA S A	ES	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0000545_CR_FIRB	TL2N6M87C-W970S5SV098	ESA08015497	A08015497		GAS SM EQUITY	GAS NATURAL S.D.G. S.A.	ES	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0000546_CR_FIRB	9598002014000-5484363	ESB48943864	B48943864		495294Z SM EQUITY	GESTAMP AUTOMOCION S L	ES	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Foundation IRB approach

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010	020	030	040	050	060	070	080	090	100	110	120	130	140
LC_0000547_CR_FIRB		ESA58389123	A58389123		GRF SM EQUITY	GRIFOLS S A	ES	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0000548_CR_FIRB	213800OILC5-Q9AR63B63		A09092305			Grupo Antolin-Irausa, S.A.	ES	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0000549_CR_FIRB		ESA84173947	A84173947		1234Z SM EQUITY	GRUPO ISOLUX CORSAN SA	ES	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0000550_CR_FIRB	5QK37QC7NW-OJ8D7WVQ45	ESA48010615	A48010615		IBE SM EQUITY	Iberdrola SA	ES	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0000551_CR_FIRB	549300GEL7LR-GKK0DG70					Iberia Lineas Aereas de Espana S.A.	ES	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0000552_CR_FIRB	GGYEFW27TI7-Q3C3XB343					INDUSTRIA DE DISEÑO TEXTIL S A	ES	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0000553_CR_FIRB	9598002014000-5007414					INMOBILIARIA COLONIAL SA	ES	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0000554_CR_FIRB	549300D4HOJH-H0LSET81	ESA41694266	A41694266		4516287Z SM EQUITY	INSTALACIONES INABENSA S A	ES	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0000555_CR_FIRB	9598002014000-5317620					ISOLUX INGENIERIA, S.A.	ES	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0000556_CR_FIRB	9598002014000-5606874					IZASA DISTRIBUCIONES TECNICAS S.A.	ES	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0000557_CR_FIRB	529900S4UWJN-VO9LEH81		A60195278		4374129Z	LIDL SUPERMERCADOS S.A.	ES	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0000558_CR_FIRB	UIUPNLHSQI58-ZL7O2J82		A78346558		MAP SQ Equity	Mapfre Re, Compania de Reaseguros, S.A.	ES	Large corporate sample	Other financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0000559_CR_FIRB	9598002014000-5021479	ESA79075438	A79075438			MEDIASET ESPAÑA COMUNICACION S.A.	ES	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0000560_CR_FIRB		ESA78304516	A78304516		MEL SM EQUITY	Melia Hotels International SA	ES	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0000561_CR_FIRB	9598002014000-5311703					NAVANTIA S A	ES	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0000562_CR_FIRB	9598002014000-5395317	ESA48010573	A48010573		OHL SM EQUITY	OBRASCON HUARTE LAIN S A	ES	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0000563_CR_FIRB		ESA36603587	A36603587		PVA SM EQUITY	PESCANOVA SA	ES	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0000564_CR_FIRB	549300N94L4-D5NDBFG97	ESA28430882	A28430882			PROSEGUR COMPAÑIA DE SEGURIDAD S.A.	ES	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0000565_CR_FIRB	549300070W8XS-Y31XK130	ESA78003662	A78003662		REE SM EQUITY	Red Electrica de Espana SA	ES	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0000566_CR_FIRB	BSYCX13Y0NOT-V14V9N85		A78374725	ES0273516007	REP GY Equity	Repsol, S.A.	ES	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0000567_CR_FIRB		ESA08000820	A08000820		DMM XT EQUITY	S A DAMM	ES	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0000568_CR_FIRB	549300QHD5D-P0GOPGX63					SOVENA ESPANA SA	ES	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0000569_CR_FIRB	213800JEZBUPZ-KWJGF49	ESA28092583	A28092583		TRE SM EQUITY	TECNICAS REUNIDAS S A	ES	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0000570_CR_FIRB	549300EEJH4FE-PDBBR25		KvK 24269798 0000		TEF SM EQUITY	TELEFONICA SA	ES	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Foundation IRB approach

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010	020	030	040	050	060	070	080	090	100	110	120	130	140
LC_0000571_CR_FIRB		ESA08356727	A08356727		TST SM EQUITY	TESTA INMUEBLES EN RENTA S. A.	ES	Large corporate sample	Other financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0000572_CR_FIRB	549300FM9ZIJ-B5FCS825					TWINS ALIMENTACION SA	ES	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0000573_CR_FIRB	95980020140000-5462150	ESA79524054	A79524054		571979Z	URBASER S.A.	ES	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0000574_CR_FIRB	5299008CBH6E-AEH1VZ37	ESA28293348	A28293348			WORLD DUTY FREE GROUP S.A. U.,	ES	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0000575_CR_FIRB	743700FHGZE-V5UGCB005			FI0009010391	AHL1V FH EQUITY	Ahlstrom Oyj	FI	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0000576_CR_FIRB	529900Q14KI1S-CMIMO82					Bayer Nordic SE	FI	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0000577_CR_FIRB	5493002B0GOV-F42KWX33					Cargotec Oyj	FI	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0000578_CR_FIRB	549300P8N0P6-KDGTJ206			XS0946179529	TY2 GS Equity	Citycon OYJ	FI	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0000579_CR_FIRB	743700TU2S3D-XWGU7H32		0116510-6	XS0973806861	EIA GM Equity	Elisa Corporation	FI	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0000580_CR_FIRB	7437006ZZI1F7-CUA5518					Fingrid Oyj	FI	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0000581_CR_FIRB	213800SB6EO-B8SSK9W63			FI0009003230	FIA1S FH EQUITY	Finnair Oyj	FI	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0000582_CR_FIRB	743700BKTW4E-QIVKYY42			FI0009000400	FIS1V FH EQUITY	Fiskars Oyj	FI	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0000583_CR_FIRB	635400IUIZZIUJ-SAMF76			FI0009007132	FUM1V FH EQUITY	Fortum Oyj	FI	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0000584_CR_FIRB	74370031Y7R-K5H88CQ48			FI0009004824	KRA1V FH EQUITY	Kemira Oyj	FI	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0000585_CR_FIRB	743700OX6HSV-MCAHPB95					KESKO OYJ	FI	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0000586_CR_FIRB	2138001CNF45J-P5XZK38	1927400-1	HRB57225		KC4 GR EQUITY	Kone GmbH	FI	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0000587_CR_FIRB	2138007FRMW-VPUDCMA45			FI0009007835	MEO1V FH EQUITY	Metso Oyj	FI	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0000588_CR_FIRB	5493009GY1X8-GQ66AM14			FI0009013296	NES1V FH EQUITY	Neste Oil Oyj	FI	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0000589_CR_FIRB	549300A0JPRW-G1KI7U06			FI0009000681	NOK1V FH EQUITY	Nokia Oyj	FI	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0000590_CR_FIRB	743700YQIO8-Y4L4WKR40					Nokian Renkaat Oyj	FI	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0000591_CR_FIRB	74370061PO7-C10E3PA54					Norilsk Nickel Harjavalta Oy	FI	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0000592_CR_FIRB	5493009YRUJJD-CFF0R80			FI0009002422	OUT1V FH EQUITY	Outokumpu Oyj	FI	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0000593_CR_FIRB	549300R0VN9-C371W0E07			FI0009014575	OTE1V FH EQUITY	Outotec Oyj	FI	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0000594_CR_FIRB	743700X6KUJ0-Z8GJIF03					POHJOLAN VOIMA OY	FI	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Foundation IRB approach

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010	020	030	040	050	060	070	080	090	100	110	120	130	140
LC_0000595_CR_FIRB	743700CIR72J2-LJZO637					Ramirent Oyj	FI	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0000596_CR_FIRB	743700XJC24TH-UPK0S03			FI0009007694	SAA1V FH EQUITY	Sanoma Oyj	FI	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0000597_CR_FIRB	743700IFQI6-W89M1IY95					STOCKMANN OYJ ABP	FI	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0000598_CR_FIRB	7437000ZP669L-KUTZ738				STERV FH EQUITY	Stora Enso Oyj	FI	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0000599_CR_FIRB	743700LQ48IZB-TZN4S52		0196656-0	XS1043513529		Teollisuuden Voima Oyj(TVO)	FI	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0000600_CR_FIRB	743700PKLY067-IZIF588					Tikkurila Oyj	FI	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0000601_CR_FIRB	213800EC6PW5-VU4J9U64			FI0009005987	UPM1V FH EQUITY	UPM-Kymmene Oyj	FI	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0000602_CR_FIRB	743700G7A9J1P-HM3X223			FI0009003727	WRT1V FH EQUITY	Wärtsilä Oyj Abp	FI	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0000603_CR_FIRB	549300TLDC3I-QX97WU26					Wihuri Packaging Oy	FI	Large corporate sample	Other financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0000604_CR_FIRB	529900M13G-M4VSTE6W80					YIT Oyj	FI	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0000605_CR_FIRB	969500QZC2Q0-TK11NV07				AC FP EQUITY	Accor SA	FR	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0000606_CR_FIRB	969500PJMBSFH-YC37989				ADP FP Equity	Aeroports de Paris S.A. (ADP)	FR	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0000607_CR_FIRB	969500AQW31-GYO8JZD66			FR0000031122		AIR FRANCE -KLM	FR	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0000608_CR_FIRB	969500MMPQV-HK671GT54				AI FP EQUITY	Air Liquide SA	FR	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0000609_CR_FIRB	969500RAZNDF-VFATTJ14					ALCATEL LUCENT INTERNATIONAL	FR	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0000610_CR_FIRB	969500CCRD8G-YWLG6R54		542019096	FR0000130007	ALU FP EQUITY	Alcatel Lucent S.A.	FR	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0000611_CR_FIRB	969500TZFFAS8-XMVPQ44				ALALF UV Equity	ALCATEL-LUCENT SA	FR	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0000612_CR_FIRB	549300W64S5-Q0I46LK20					ALSTOM HOLDINGS SA	FR	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0000613_CR_FIRB	96950032TUYM-W11FB530				ALO FP EQUITY	Alstom SA	FR	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0000614_CR_FIRB	9695007B0RXQ-CHHTGR34		305207169		AREVA FP EQUITY	AREVA NC	FR	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0000615_CR_FIRB	96950026BLI-V09FMSM49				AKE FP EQUITY	Arkema Group SA	FR	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0000616_CR_FIRB					ATO FP EQUITY	Atos Origin SA	FR	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0000617_CR_FIRB	213800U12KW-YZEECZ934		572139996		ASF FP EQUITY	AUTOROUTES DU SUD DE LA FRANCE SA	FR	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0000618_CR_FIRB	9695002SV2VP9-CU42826				ARR FP EQUITY	Autoroutes Paris-Rhin-Rhone SA [APRR]	FR	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Foundation IRB approach

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010	020	030	040	050	060	070	080	090	100	110	120	130	140
LC_0000619_CR_FIRB	F5WCUMTUM4RKZ1MAIE39					AXA SA	FR	Large corporate sample	Other financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0000620_CR_FIRB	969500MOCLNQFNZN0D63		572015246		EN LI Equity	BOUYGUES SA	FR	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0000621_CR_FIRB	96950077L0TN7BAROX36				CAP FP EQUITY	Cap Gemini Sogeti SA	FR	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0000622_CR_FIRB	549300B8P6MUJ1YWTS08				CA FP EQUITY	Carrefour SA	FR	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0000623_CR_FIRB	969500VHL8F83GBL6L29		554501171	FR0000125585	CO FP EQUITY	CASINO GUICHARD - PERRACHON	FR	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0000624_CR_FIRB	9695001K81BDUET02H66				CGM FP EQUITY	Cegedim SA	FR	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0000625_CR_FIRB	969500FCVQ5SLAAUJV59				GA S1 Equity	CGG	FR	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0000626_CR_FIRB	969500WESYQMQ1F2C272					CHRISTIAN DIOR	FR	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0000627_CR_FIRB	969500BZJ49IICIBZZ08					CMA CGM S.A.	FR	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0000628_CR_FIRB	969500QKVPV2H8UXM738				CNP FP Equity	CNP Assurances	FR	Large corporate sample	Other financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0000629_CR_FIRB	213800CP8292W9E8LJ69		552115891		DG FP Equity	Cofiroute	FR	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0000630_CR_FIRB	969500DZBBMYHB8NAM93		552025314	FR0000121634	RE FP EQUITY	COLAS SA	FR	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0000631_CR_FIRB	NFONVGN05Z0FMN5PEC35				SGO FP EQUITY	Compagnie de Saint-Gobain SA	FR	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0000632_CR_FIRB	549300SOSI58J6VIW052				ML FP EQUITY	Compagnie Generale des Etablissements Michelin SCA [CGEM]	FR	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0000633_CR_FIRB	969500D8BWYH453FLN28					CRISTAL UNION	FR	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0000634_CR_FIRB	85OKW2SW05RZFQS1W718				JJ FP EQUITY	Crown European Holdings SA	FR	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0000635_CR_FIRB	969500H6VMRN7AY1ZU14		441133808		85117Z FP EQUITY	DCNS	FR	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0000636_CR_FIRB	9695006LOD5B2D7Y0N70				EDEN FP Equity	Edenred S.A.	FR	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0000637_CR_FIRB				FR0000130452	FGR FP EQUITY	Eiffage SA	FR	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0000638_CR_FIRB	549300X3UK4GG3FNMO06			FR0010242511	EDF FP EQUITY	Electricite de France SA [EDF]	FR	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0000639_CR_FIRB	9695001HM585I0NEI780		380543678			Elior	FR	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0000640_CR_FIRB	549300LUH78PG2MP6N64					Eramet SA	FR	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0000641_CR_FIRB	549300M3VH1A3ER1TB49		712049618	FR0000121667	EI FP EQUITY	ESSILOR INTERNATIONAL	FR	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0000642_CR_FIRB	529900HC20ELW4B6XI30					Euler Hermes France	FR	Large corporate sample	Other financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Foundation IRB approach

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010	020	030	040	050	060	070	080	090	100	110	120	130	140
LC_0000643_CR_FIRB	52990087UKA0-U2TO8412		352383715		117052Z FP EQUITY	EUROCOPTER SAS	FR	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0000644_CR_FIRB	MINO79WLO-O247M11IL051				EAD FP Equity	European Aeronautic Defence & Space Co NV [EADS]	FR	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0000645_CR_FIRB	549300MCOO-Y1V7P2PG30				ETL FP Equity	Eutelsat S.A.	FR	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0000646_CR_FIRB	969500WASBF8-AZP8TC02		323288563	FR0000053142	LEY FP EQUITY	FAIVELEY TRANSPORT	FR	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0000647_CR_FIRB	969500F0VMZL-K2IULV85			FR0000121147	EO FP EQUITY	Faurecia S.A.	FR	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0000648_CR_FIRB	969500UPKU9V-F8XAEU18		775625767		1044Q FP EQUITY	FINANCIERE AGACHE SA	FR	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0000649_CR_FIRB	969500P8M3W2-XX376054					Fonciere des Regions	FR	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0000650_CR_FIRB	969500MCOON-R8990S771				FTE FP EQUITY	France Telecom SA / Orange SA	FR	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0000651_CR_FIRB	5493005GNGE7-UFJCIL03				FBEL FP EQUITY	Fromageries Bel SA	FR	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0000652_CR_FIRB	969500YWO65-OHPVAHN71					GALERIES LAFAYETTE	FR	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0000653_CR_FIRB	LAXUQCHT4F-H58LRZDY46			FR0010208488	GSZ FP EQUITY	GDF Suez SA	FR	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0000654_CR_FIRB	5299007I0OJCY-ZX6IL07					GEA Batignolles Technologies Thermiques SAS	FR	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0000655_CR_FIRB	9695003E4MM-A10IBTR26		592014476			Gecina	FR	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0000656_CR_FIRB	9695004TMMZ3-JBKJO332		377791967		UG FP Equity	GIE PSA Tresorerie	FR	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0000657_CR_FIRB	969500ASE-C557H5A4F22		476180625			Groupe Auchan S.A.	FR	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0000658_CR_FIRB	969500KMUQ2-B6CBAF162				BN FP EQUITY	Groupe Danone SA	FR	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0000659_CR_FIRB	969500O3KMCB-QT8KGK58					Groupe Soufflet SA	FR	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0000660_CR_FIRB	969500FY5T5M-LH4G9A95				RIA FP EQUITY	Groupe Steria SCA	FR	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0000661_CR_FIRB	969500LYSYS0-E800SQ95		408168003			Holding Bercy Investissement SCA	FR	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0000662_CR_FIRB	969500I3QV-K40XEORU25		495137077			HOLDING D'INFRASTRUCTURES DES METIERS DE L'ENVIRONNEMENT	FR	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0000663_CR_FIRB	969500UDH342-QLTE1M42		582074944	FR0000035081	ICAD FP EQUITY	ICADE	FR	Large corporate sample	Other financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0000664_CR_FIRB	969500FZ9BTR-ZS3JNB97		342376332	FR0004035913	ILD FP EQUITY	ILIAD	FR	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0000665_CR_FIRB	54930075MZSSI-B2TGC64		449354224	FR0000120859	NK FP EQUITY	IMERYS S.A.	FR	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0000666_CR_FIRB	9695002OY2-X35E9X8W87					Ipsos SA	FR	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Foundation IRB approach

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010	020	030	040	050	060	070	080	090	100	110	120	130	140
LC_0000667_CR_FIRB	549300ORN5E1-P46ATH26		440413730		IT IM Equity	Italcementi Finance S.A.	FR	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0000668_CR_FIRB	9695009KV7AF-PDEI5S30				DEC FP EQUITY	JCDecaux SA	FR	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0000669_CR_FIRB	549300VGEJKB7-SVUZR78		552075020		PP IM Equity	Kering S.A.	FR	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0000670_CR_FIRB	969500PB4U31-KEFHZ621		780152914			Klepierre S.A.	FR	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0000671_CR_FIRB	969500L0T16H-X3R78P61					La Mondiale	FR	Large corporate sample	Other financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0000672_CR_FIRB	9695000YG7T-R7PAP0L59				222691Z FP EQUITY	La Poste [France]	FR	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0000673_CR_FIRB	969500O558-W10MK2JF76					Labco SA	FR	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0000674_CR_FIRB	549300DNNL29-KCEPRZ85			FR0000120537	LG FP EQUITY	Lafarge SA	FR	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0000675_CR_FIRB	969500VX2NV2-AQQ65G45				MMB FP EQUITY	Lagardere SCA	FR	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0000676_CR_FIRB	969500TJLHIZL-FRWEQ48			FR0010307819	LR FP EQUITY	Legrand	FR	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0000677_CR_FIRB	969500C0B8Y-R7HT3OM14				221202Z FP EQUITY	Limagrain SA	FR	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0000678_CR_FIRB	529900JI1GG6-F7RKVI53			FR0000120321	OR FP EQUITY	L'Oréal	FR	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0000679_CR_FIRB	IOG4E947OAT-N0KJYSD45				MC FP EQUITY	LVMH Moet Hennessy Louis Vuitton SA	FR	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0000680_CR_FIRB					MDCA FP EQUITY	Medica France SA	FR	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0000681_CR_FIRB	9695000081CGA-XB7YS433		424064707			Mercialys	FR	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0000682_CR_FIRB	969500DZ56QV-IKRIU954					Monoprix SA	FR	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0000683_CR_FIRB	96950015FU78-G84UIV14				NEX FP EQUITY	Nexans SA	FR	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0000684_CR_FIRB	549300DMQNO-ND6LEVJ13					Novacap SA	FR	Large corporate sample	Other financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0000685_CR_FIRB	969500CDLQKY-AR1PT761					NutriXo SA	FR	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0000686_CR_FIRB	969500SHDTSM-KBXKKO85					Oberthur Technologies S.A.	FR	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0000687_CR_FIRB	52990097YFPX9-J0H5D87			FR0000120693	RI FP EQUITY	PERNOD RICARD S.A.	FR	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0000688_CR_FIRB	969500TZ5950I-T5FPQ42				UG FP EQUITY	Peugeot SA	FR	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0000689_CR_FIRB	969500C0PA29-TV19CT55				221410Z FP EQUITY	Picard Surgeles SA	FR	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0000690_CR_FIRB					PP FP EQUITY	Pinault Printemps Redoute SA [PPR]	FR	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Foundation IRB approach

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010	020	030	040	050	060	070	080	090	100	110	120	130	140
LC_0000691_CR_FIRB	2138004KW8B-V57III342			FR0000130577	PUB FP EQUITY	Publicis Groupe SA	FR	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0000692_CR_FIRB	969500AI7V5V0-J9TOU58				RAL FP EQUITY	Rallye SA	FR	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0000693_CR_FIRB	5493004V6A3-Z027YT216				RCO FP Equity	Remy Cointreau S.A.	FR	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0000694_CR_FIRB	969500F7JLT-X36OUI695			FR0000131906	RNO FP EQUITY	RENAULT S.A.	FR	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0000695_CR_FIRB	969500VZN4KD-EZ14C105		412280737		224063Z FP EQUITY	RESEAU FERRE DE FRANCE	FR	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0000696_CR_FIRB	969500N6AVP-A51648T62				RXL FP Equity	Rexel SA	FR	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0000697_CR_FIRB	969500FO141-C5967KC72					Roquette Freres	FR	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0000698_CR_FIRB	969500JRJW0K2-ET1UP76		444619258		226514Z FP EQUITY	RTE EDF TRANSPORT SA	FR	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0000699_CR_FIRB	969500UIC89G-T3UL7L24				SAF FP EQUITY	Safran SA	FR	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0000700_CR_FIRB	549300E9PC51E-N656011		395030844		SAN FP Equity	SANOFI S.A.	FR	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0000701_CR_FIRB	969500A1YF1X-UYYXS284				SU FP EQUITY	Schneider Electric SA	FR	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0000702_CR_FIRB	96950056ULJ4J-I7V3752				SCR FP Equity	SCOR SE	FR	Large corporate sample	Other financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0000703_CR_FIRB	969500WP61NB-K098AC47				SK FP EQUITY	SEB SA	FR	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0000704_CR_FIRB	969500KDAU-M9TYWQTR36		470801168		286575Z FP EQUITY	SOC NATIONALE IMMOBILIERE	FR	Large corporate sample	Other financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0000705_CR_FIRB	969500LCBO-G12HXPYM84				SW FP EQUITY	Sodexho Alliance SA [Sodexo]	FR	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0000706_CR_FIRB	9695005U38X1-SF184325		552028425		QS3 GF Equity	Solocal Group	FR	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0000707_CR_FIRB	969500VEVOW-R22R2YR86				9876578Z FP Equity	Sonepar SA	FR	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0000708_CR_FIRB	969500A4MXJ3-ESPHK698		552049447		224507Z FP EQUITY	STE NATIONALE DES CHEMINS DE FER FRANCAIS	FR	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0000709_CR_FIRB	9695001UJ7FM-Z37G6N39		572119550		593377Z FP EQUITY	SUCRES ET DENREES	FR	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0000710_CR_FIRB	9695002EVBY-M5B2OIP31				4699377Z FP Equity	Tarkett SAS	FR	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0000711_CR_FIRB	969500NQMN-C0PVUY8V74				TEC FP EQUITY	Technip SA	FR	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0000712_CR_FIRB	529900FNDVTQ-JOVVPZ19				HO FP EQUITY	Thales SA	FR	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0000713_CR_FIRB			542051180	FR0000120271	FP FP EQUITY	TOTAL SA	FR	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0000714_CR_FIRB	969500BWNQ1-B0PI06I59		492520333			Tyrol Acquisition 2 SAS	FR	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Foundation IRB approach

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010	020	030	040	050	060	070	080	090	100	110	120	130	140
LC_0000715_CR_FIRB	969500SHQITW-XSIS7N89		682024096	FR0000124711	UL NA EQUITY	UNIBAIL RODAMCO SE	FR	Large corporate sample	Other financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0000716_CR_FIRB	5493006IH2N2-WMIBB742				FR FP Equity	Valeo S.A.	FR	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0000717_CR_FIRB	969500P2Q1-B47H4MCJ34				VK FP EQUITY	Vallourec SA	FR	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0000718_CR_FIRB	969500LENY69-X51OOT31				VIE FP EQUITY	Veolia Environnement SA	FR	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0000719_CR_FIRB	9695009YI1863-TOVDP79					Vicat SA	FR	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0000720_CR_FIRB	213800WFQ334-R8UXUG83				DG FP EQUITY	Vinci SA	FR	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0000721_CR_FIRB	969500FU4DRA-EVJW7U54				VIV FP EQUITY	Vivendi SA	FR	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0000722_CR_FIRB	969500M98ZMI-ZYJD5O34		572174035		MF FP Equity	Wendel	FR	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0000723_CR_FIRB	969500SFFMSIH-H11UO32				ZC FP EQUITY	Zodiac Aerospace SA	FR	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0000724_CR_FIRB	549300MJIRPTC-HAYW359		7847174			ABP Finance Plc	GB	Large corporate sample	Other financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0000725_CR_FIRB	213800B4XZJ3Z-DM7CL47				AFR LN Equity	Afren plc	GB	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0000726_CR_FIRB	2138003R7TGC-SVF27H47		SC177553	GB00B4WQ2Z29	AGK LN Equity	AGGREKO PLC	GB	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0000727_CR_FIRB	213800HPMHR-N3PT62M97		06279732		0807384D LN EQUITY	AIRTANKER FINANCE LIMITED	GB	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0000728_CR_FIRB	DTA07N5U5H-K2KC1SCM04		01675285	GB0000282623		AMEC Foster Wheeler plc	GB	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0000729_CR_FIRB	2Y33NQ5FPI8P-R8L9QX13		2854310		AML LN Equity	Amlin PLC	GB	Large corporate sample	Other financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0000730_CR_FIRB	213800DL377M-H46PDY63		4330322			Anglian Water Services Financing Plc	GB	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0000731_CR_FIRB	549300S9XF92-D1X8ME43		3564138	GB00B1XZS820	AAL LN EQUITY	Anglo American Plc.	GB	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0000732_CR_FIRB	VVT2B79I2Z4-U3R6BY589		7876075		AON UN Equity	Aon plc	GB	Large corporate sample	Other financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0000733_CR_FIRB				GB00B15Y0C52		AP ALTERNAT ASSETS	GB	Large corporate sample	Other financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0000734_CR_FIRB	549300F4RYR1-DNTO2O39		6137924			Arqiva Financing No. 1 Limited	GB	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0000735_CR_FIRB	GBQKSY6W7G0-OHCQ8OQ72		293262		ABF LN Equity	Associated British Foods PLC	GB	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0000736_CR_FIRB	PY6ZZQWO2IZF-ZC3IOL08		2723534		ZEG GY Equity	AstraZeneca PLC	GB	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0000737_CR_FIRB	YF0Y3B0IB8SM0-ZFG9G81		2468686		AV/ LN EQUITY	Aviva Plc	GB	Large corporate sample	Other financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0000738_CR_FIRB	213800TSKOL-X4EU6L377		02342138	GB0009697037	BAB LN Equity	Babcock International Group Plc	GB	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Foundation IRB approach

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010	020	030	040	050	060	070	080	090	100	110	120	130	140
LC_0000739_CR_FIRB	8SVCSVKSGDW-MW2QHOH83		1470151		BA/ LN EQUITY	BAE Systems Plc	GB	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0000740_CR_FIRB	CT4UIJ3TUKGYY-HMENQ17		395826	GB0000961622	BBY LN EQUITY	Balfour Beatty plc	GB	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0000741_CR_FIRB	2138006R85VE-OF5YNK29		604574		BDEV LN EQUITY	Barratt Developments Plc	GB	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0000742_CR_FIRB	2138001T2QE-V5RXMFI32		00053688	GB00B1FP8915	BBA LN Equity	BBA AVIATION PLC	GB	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0000743_CR_FIRB			1480047		BRSN LN Equity	Berendsen Plc [ex-Davis Service Group Plc]	GB	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0000744_CR_FIRB					0134146D LN Equity	Best Buy Europe Distributions Ltd	GB	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0000745_CR_FIRB	V1LV067AJN766-PCJIG11		3763515		BG/ LN Equity	BG Energy Holdings Ltd	GB	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0000746_CR_FIRB	549300C116EO-WV835768		3196209		BLT LN Equity	BHP Billiton Plc	GB	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0000747_CR_FIRB	VK07P8T49UYF-O085O712		3114356		BMW HB Equity	BMW (UK) Capital plc	GB	Large corporate sample	Other financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0000748_CR_FIRB	213800V93QF-W53NB7Y29		1036959			Bodycote International Limited	GB	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0000749_CR_FIRB	213800TGK6XX-FA2TBO31		3558065			Boparan Holdings Limited	GB	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0000750_CR_FIRB	213800M11ELC-LQ8VF938		4011660			Bourne Leisure Ltd	GB	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0000751_CR_FIRB	549300ZPID4G-QRDWI318	1104733-9	HRB113611		BP/ LN EQUITY	BP Europa SE	DE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0000752_CR_FIRB	G1KG0OQD10N-OMCMLDZ35		00542515		BP/ LN EQUITY	BP INTERNATIONAL LTD	GB	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0000753_CR_FIRB	213800MBRRUV-QIONAN53		4578621		BXB AT Equity	Brambles Finance plc	GB	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0000754_CR_FIRB	549300136VSB-KI0Q8750		5262170			Brenntag UK Limited	GB	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0000755_CR_FIRB	375X9PSJLLOV7-F21O626		01777777		IAG LN EQUITY	BRITISH AIRWAYS PLC	GB	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0000756_CR_FIRB	2138001S874P3-WKNCV04		3407696		BATS LN EQUITY	British American Tobacco Plc	GB	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0000757_CR_FIRB	5493000IBP32U-QZ0KL24		RC000057			British Broadcasting Corporation	GB	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0000758_CR_FIRB	RV5B68J2GV3Q-GMRPW209		621920			British Land Company PLC (The)	GB	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0000759_CR_FIRB	2138003TS48M-QKF4BZ29		9256967		BSY LN EQUITY	British Sky Broadcasting Group Limited	GB	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0000760_CR_FIRB	549300OWFMS-O9NYV4H90		01800000		BT/A LN EQUITY	BRITISH TELECOMMUNICATIONS PLC	GB	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0000761_CR_FIRB	635400L3NVMY-D4BVCI53		5604923		BVIC LN Equity	Britvic PLC	GB	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0000762_CR_FIRB			358948	GB00B0744B38	BNZL LN EQUITY	BUNZL PLC	GB	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Foundation IRB approach

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010	020	030	040	050	060	070	080	090	100	110	120	130	140
LC_0000763_CR_FIRB	ZIMCVQHUFZ8-GVHENP290		2779134			Bupa Finance plc	GB	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0000764_CR_FIRB	213800J3MPR8K-O94D535		3458224		BRBY LN Equity	Burberry Group Plc	GB	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0000765_CR_FIRB	213800UL7Z7-B6GLBZ213		3314066			C&J Clark Ltd	GB	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0000766_CR_FIRB	CMIGEWPLHL4-M7ZV0IZ88		2081330		CPI LN EQUITY	Capita Plc	GB	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0000767_CR_FIRB	6SNZTEXLR1-M5211YYB89				CLLN LN EQUITY	Carillion Group Plc	GB	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0000768_CR_FIRB	4DR1VPDQMH-D3N3QW8W95		4039524		CCL LN EQUITY	Carnival Plc	GB	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0000769_CR_FIRB	2138001E12GW-LLDQQF16		7105905		CPW LN Equity	DIXONS CARPHONE PLC	GB	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0000770_CR_FIRB	E26EDV109X6E-EPBKVH76		3033654	GB00B033F229	CNA LN EQUITY	CENTRICA PLC	GB	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0000771_CR_FIRB	549300IF6EUDV-XYQI061		5900853			CEVA Group plc	GB	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0000772_CR_FIRB	213800U9A54V-QJ5P2J41		86662		CHG LN Equity	Chemring Group Plc	GB	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0000773_CR_FIRB	213800J2J3TOO-I176M73		5212407		CINE LN Equity	CINEWORLD GROUP PLC	GB	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0000774_CR_FIRB	213800A41R9N-L49E5632		00030470	GB00B07KD360	COB LN Equity	COBHAM PLC	GB	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0000775_CR_FIRB	2138008M6M-H9OZ6U2T68		4083914		CPG LN EQUITY	Compass Group Plc	GB	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0000776_CR_FIRB	6354003CVDDP-NXREIR29		FC031117			CPUK Finance Limited	GB	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0000777_CR_FIRB	4OFD47D73QF-J1T1MOF29		184594		DMGT LN Equity	Daily Mail and General Trust Plc	GB	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0000778_CR_FIRB	213800NPR9YD-SBO86U08		03162897	GB0002502812		DAIRY CREST GROUP PLC	GB	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0000779_CR_FIRB	5493007MMUEI-F4NJG110		5448421		DEB LN EQUITY	Debenhams Plc	GB	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0000780_CR_FIRB	213800J4UVB5-OWG8VX82		3369634		DPH LN Equity	Dechra Pharmaceuticals PLC	GB	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0000781_CR_FIRB	213800BXKQ9K-ZNUR1M61		1819699			Derwent London PLC	GB	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0000782_CR_FIRB	213800ZVIELE-A55JMJ32		23307		DGE FP Equity	Diageo plc	GB	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0000783_CR_FIRB	2138005HMFMT-YXNEEX13		SC000750			DIAGEO SCOTLAND LIMITED	GB	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0000784_CR_FIRB	5299004HGJWH-J71M5T77		5671205			DNL UK LTD	GB	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0000785_CR_FIRB	2138001GRM-Z39JRSE316		01363137	GB0002748050	DNO LN Equity	DOMINO PRINTING SCIENCES PLC	GB	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0000786_CR_FIRB	39RSBE4RCI4-M15BLWH36		1377658		SMDS LN EQUITY	DS Smith Plc	GB	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Foundation IRB approach

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010	020	030	040	050	060	070	080	090	100	110	120	130	140
LC_0000787_CR_FIRB	2138001LSWET-H5TDQG53		2366777			DWR Cymru Cyfyngedig	GB	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0000788_CR_FIRB	213800U5R8Q5-KGM2KU56		2366906			Eastern Power Networks plc	GB	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0000789_CR_FIRB	549300XUUK1-H52EDCK10					EDC Finance Limited	GB	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0000790_CR_FIRB	549300ZM2QCF-G22BOJ03		2366949			Electricity North West Limited	GB	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0000791_CR_FIRB	549300KVXDUR-RKVW7R37		647788		ECM LN EQUITY	Electrocomponents Plc	GB	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0000792_CR_FIRB	2138008LJU6W-FQWOXJ73		7140891		ENQ LN Equity	EnQuest plc	GB	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0000793_CR_FIRB	7N0UJMJLXD0M-DT5D5086		7023598			Ensco plc	GB	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0000794_CR_FIRB	549300V1O67H-JV48FS61		6845434			ENW Finance plc	GB	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0000795_CR_FIRB	5493007MOZN-A03BVNE96		5444653		ESNT LN Equity	ESSENTRA PLC	GB	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0000796_CR_FIRB	21380023G8L-F55V46281		02954623			EUROPEAN METAL RECYCLING LIMITED	GB	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0000797_CR_FIRB	213800SVCZ6Y-Z8YJI569		2462001		4379945Z LN Equity	Eurostar International Ltd	GB	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0000798_CR_FIRB	5493002X7O83-FCJVYO69		7329930			Eversholt Funding Plc	GB	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0000799_CR_FIRB	JPO68XMABX4D-R21BNE65		8263590		0274811Z LN Equity	Everything Everywhere Ltd	GB	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0000800_CR_FIRB	54930080DFV-Z551GGT17				EVR LN EQUITY	Evraz Group S.A.	GB	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0000801_CR_FIRB	635400RXXHHY-T1JTSZ26		653331			EXPERIAN PLC	GB	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0000802_CR_FIRB	213800JLG5TP-E3RBYG56		4094619			FIRST CHOICE HOLIDAYS FINANCE LIMITED	GB	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0000803_CR_FIRB	549300DEJZCP-WA4HKM93		SC157176		FGP LN EQUITY	First Group Plc	GB	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0000804_CR_FIRB	549300JXWH1U-V5J0XV81		6344120		FRES LN Equity	Fresnillo plc	GB	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0000805_CR_FIRB	213800WTATMI-TUGXJQ69		FC031364			Friends Life Group PLC	GB	Large corporate sample	Other financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0000806_CR_FIRB	549300L3KWK-K8X35QR12		4992207		GFS LN EQUITY	G4S Plc	GB	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0000807_CR_FIRB	213800OOHU-V3HHP46A02		00836539	GB00B3Y2J508	GFRD LN Equity	GALLIFORD TRY PLC	GB	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0000808_CR_FIRB	213800E8KX2V-V9YDY362		1991018			Gatwick Airport Ltd	GB	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0000809_CR_FIRB	549300IK25CZ-HKVLAL89		03768267		1844538Z LN EQUITY	Gazprom Marketing and Trading Limited	GB	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0000810_CR_FIRB	5493007Q8VD7-Q3ZYZS59		2258699		GS7 GY Equity	GlaxoSmithKline Capital PLC	GB	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Foundation IRB approach

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010	020	030	040	050	060	070	080	090	100	110	120	130	140
LC_0000811_CR_FIRB			3888792	GB0009252882	GSK LN EQUITY	GlaxoSmithKline plc	GB	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0000812_CR_FIRB	213800N9W2-D8A4GJGR36		04542769		2006623Z LN EQUITY	GLENCORE ENERGY UK LTD	GB	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0000813_CR_FIRB	213800QIJMYM-W6TSBG41		5333192		GNK LN Equity	Greene King Finance Plc	GB	Large corporate sample	Other financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0000814_CR_FIRB	213800R9N5F2-WRMGTR50		24511		GNK LN EQUITY	Greene King Plc	GB	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0000815_CR_FIRB	213800U8JEP-F65PSKU22		6143540			GUARDIAN DIGITAL COMMUNICATIONS LIMITED	GB	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0000816_CR_FIRB	2138007FRGLU-R9KGBT40		00040932	GB0004052071	HLMA LN Equity	HALMA PLC	GB	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0000817_CR_FIRB	213800G1C9KK-VVDN1A60		360632	GB0004065016	HMSO LN EQUITY	Hammerson PLC	GB	Large corporate sample	Other financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0000818_CR_FIRB	529900N6RQR0-PX7ZTR62		4626078		HEI GY Equity	Hanson Limited	GB	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0000819_CR_FIRB	213800QC8AW-D4BO8TH08		2150950		HAS LN Equity	Hays PLC	GB	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0000820_CR_FIRB	549300J5R8AW-MHPE7O05		1991017			Heathrow Airport Limited	GB	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0000821_CR_FIRB	7TI96JO3DYEIQ-WZ7Z726		99529			Heathrow Funding Limited	GB	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0000822_CR_FIRB	213800YRHAPN-N54BKN78		5863533	GB00B19NKB76	HOME LN EQUITY	HOME RETAIL GROUP PLC	GB	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0000823_CR_FIRB	213800UTXVFR-H9XBL453		7939278			Iceland Acquico Limited	GB	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0000824_CR_FIRB	213800FGWQX-PVI86SE26		5879252			Iglo Foods MidCo Limited	GB	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0000825_CR_FIRB			3236483	GB0004544929	IMT LN EQUITY	Imperial Tobacco Group Plc	GB	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0000826_CR_FIRB	2138002D68XD-R4LZCG32		7084307			Ineos Finance plc	GB	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0000827_CR_FIRB			5134420		IHG LN EQUITY	Intercontinental Hotels Group Plc	GB	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0000828_CR_FIRB	549300OGASR5-WRKJ8R68		2234775			INTERMEDIATE CAPITAL GROUP PLC	GB	Large corporate sample	Other financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0000829_CR_FIRB				GB00B19DVX61	ISYS LN EQUITY	Invensys plc	GB	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0000830_CR_FIRB	ZLECI7ED2QM-WFGYCXZ59		4967001		ITV LN Equity	ITV plc	GB	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0000831_CR_FIRB	213800VGZAAJI-KJ9Y484		185647		SBRY LN EQUITY	J Sainsbury Plc	GB	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0000832_CR_FIRB	529900RRNKU-M3INJGF98		KvK 34233247 0000		JBH LN EQUITY	JAB Holdings B.V.	GB	Large corporate sample	Other financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0000833_CR_FIRB	213800CHWAR-FAAN7UB85		1709784		JDW LN EQUITY	JD Wetherspoon Plc	GB	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0000834_CR_FIRB	5493008LNN1-X4R79PJ89		SC034970	GB0005790059		JOHN MENZIES PLC	GB	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Foundation IRB approach

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010	020	030	040	050	060	070	080	090	100	110	120	130	140
LC_0000835_CR_FIRB	549300PLYY6-I10B6S323		SC036219	GB00B5N0P849	WG/ LN Equity	JOHN WOOD GROUP PLC	GB	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0000836_CR_FIRB	2138001AVBS-D1HSC6Z10		33774	GB0004764071	JMAT LN EQUITY	JOHNSON MATTHEY PLC	GB	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0000837_CR_FIRB	213800JFIBCR4L-GUA242		SC015382	GB0004769682		JOHNSTON PRESS PLC	GB	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0000838_CR_FIRB			06467400		KAZ LN EQUITY	KAZ MINERALS FINANCE PLC	GB	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0000839_CR_FIRB	2138002RKCU2-OM4Y7O48		02708030	GB0004915632	KIE LN Equity	KIER GROUP PLC	GB	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0000840_CR_FIRB	213800KBMEV7-I92FY281		1664812		KGF LN EQUITY	Kingfisher Plc	GB	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0000841_CR_FIRB	213800QOWH-F5R9VLL274		1429533		LAD LN Equity	Ladbrokes plc	GB	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0000842_CR_FIRB	213800JH9QQ-WHLO99821		1417162		LGEN LN Equity	Legal & General Group PLC	GB	Large corporate sample	Other financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0000843_CR_FIRB	549300BSGXG3-QLIQYT84		8379990			Liberty Global plc	GB	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0000844_CR_FIRB	213800JDI3GTK-PG4XI38		3929195			London Power Networks plc	GB	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0000845_CR_FIRB	213800QAUUU-P61445N30		05369106	GB00B0SWJX34	LSE LN Equity	LONDON STOCK EXCHANGE GROUP PLC	GB	Large corporate sample	Other financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0000846_CR_FIRB	213800JP7STU-K5WKRE92		1000608		MMC LN Equity	MANAGEMENT CONSULTING GROUP PLC	GB	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0000847_CR_FIRB	213800IU37OV-VT5ZXP41		8338561			Manchester Airport Group Funding PLC	GB	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0000848_CR_FIRB	213800CN1RI3-UCIZWB95		214436		MKS LN EQUITY	Marks & Spencer Plc	GB	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0000849_CR_FIRB	213800HQB746-UJ9UWM15		5135049		MARS LN Equity	Marston's Issuer PLC	GB	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0000850_CR_FIRB	213800Q6RP3Z-J2CZR962		31461			Marston's PLC	GB	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0000851_CR_FIRB	213800HX7FMP-A2CIEF02		2798634			McBride plc	GB	Large corporate sample	non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0000852_CR_FIRB	YMFO3TKB4UA-WQTDZJJ31		432989		MGGT LN Equity	Meggitt Plc	GB	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0000853_CR_FIRB	213800E7QA1-U8BF34219		4778667		MAB LN Equity	Mitchells & Butlers Finance Plc	GB	Large corporate sample	Other financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0000854_CR_FIRB	213800LOZA69-QFDC9N34		6209386	GB00B1CRLC47	MNDI LN EQUITY	Mondi Plc	GB	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Foundation IRB approach
IN_0000855_CR_FIRB	4PQUHN3JPFGF-NF3BB653		2068222			Morgan Stanley & Co. International plc	GB	Institutions sample	Other financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0000856_CR_FIRB	213800A8IQEM-Y8PA5X34		2590560		NEX LN Equity	National Express Group Plc	GB	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0000857_CR_FIRB	8R95QZMKZLJ-X5Q2XR704		4031152		NGG LN EQUITY	National Grid Plc	GB	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0000858_CR_FIRB	213800H88F5E-E4B1D697		5090412			Network Rail Infrastructure Finance PLC	GB	Large corporate sample	Other financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Foundation IRB approach

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010	020	030	040	050	060	070	080	090	100	110	120	130	140
LC_0000859_CR_FIRB	213800UGAULQ1FVD4B35		1618428			NEW LOOK RETAILERS LIMITED	GB	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0000860_CR_FIRB	213800WQD8ECPZP9PH98		4412362		NXT LN EQUITY	Next Plc	GB	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0000861_CR_FIRB	549300JIM3ERGZFGGL27		6428375			North West Electricity Networks Limited	GB	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0000862_CR_FIRB	635400GPHRFKZQIBUK45		NI026892			Northern Ireland Electricity Limited	GB	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0000863_CR_FIRB	213800B3ZUTDOZYVJB41		53171		NTG LN EQUITY	Northgate Plc	GB	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0000864_CR_FIRB	213800PWPM9HZIEEO670		2366703			Northumbrian Water Limited	GB	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0000865_CR_FIRB	213800WWVCAPAMOZ1M98		5584873			NSG UK Enterprises Limited	GB	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0000866_CR_FIRB					2158036Z LN EQUITY	Omnicom Financial Services Limited	GB	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0000867_CR_FIRB	213800G8P2ULTOP62Q95		5915896			Osprey Acquisitions Limited	GB	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0000868_CR_FIRB	213800J364EZD6UCE231		00775598	GB0006650450	OXIG LN Equity	OXFORD INSTRUMENTS PLC	GB	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0000869_CR_FIRB	213800NL5NLBY6YIBI88		2019023		6752 JT Equity	Panasonic Finance (Europe) plc	GB	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0000870_CR_FIRB	2138004JBXWWJKIURC57		53723		PSON LN EQUITY	Pearson Plc	GB	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0000871_CR_FIRB			2304195		PDG LN EQUITY	Pendragon Plc	GB	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0000872_CR_FIRB	213800V1CCTS41GWH423		02366640	GB00B18V8630		PENNON GROUP PLC	GB	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0000873_CR_FIRB			1818486		PSN LN EQUITY	Persimmon Plc	GB	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0000874_CR_FIRB	549300OPFWKTD6BUFP71		4267536		PPL UN Equity	PPL UK DISTRIBUTION HOLDINGS LIMITED	GB	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0000875_CR_FIRB	213800U93SZC44VXN635		00668987	GB00B1Z4ST84	PFG LN Equity	PROVIDENT FINANCIAL PLC	GB	Large corporate sample	Other financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0000876_CR_FIRB	XB3CXKKKED7OMV80FY35		00019457	GB00B19Z1432	PZC LN Equity	PZ CUSSONS PLC	GB	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0000877_CR_FIRB	213800791EF5XP7WW494		2641728		QBE AT Equity	QBE European Operations PLC	GB	Large corporate sample	Other financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0000878_CR_FIRB	213800NRSZ1N2Y6LEX44		5777981			R&R Ice Cream plc	GB	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0000879_CR_FIRB	5493003JFSMOJG48V108		6270876		RB/ LN Equity	Reckitt Benckiser Group Plc	GB	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0000880_CR_FIRB	549300WSX3VBUFFJOO66		2746616			Relx Group Plc	GB	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0000881_CR_FIRB	549300VN4WV7Z6T14K68		5393279		RTO LN EQUITY	Rentokil Initial Plc	GB	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0000882_CR_FIRB	549300JJKH86IWQ78005		191285		REX LN EQUITY	Rexam Plc	GB	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Foundation IRB approach

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010	020	030	040	050	060	070	080	090	100	110	120	130	140
LC_0000883_CR_FIRB	2138009113L7I-DGEM175		358901		RIO LN Equity	Rio Tinto Finance plc	GB	Large corporate sample	Other financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0000884_CR_FIRB	X57JK1U580XA-TGR67572		1003142		RR/ LN EQUITY	Rolls-Royce Plc	GB	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0000885_CR_FIRB	213800ANK59A-YB612F23		93792		RSA LN Equity	Royal & Sun Alliance Insurance PLC	GB	Large corporate sample	Other financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0000886_CR_FIRB	213800JQB9FW-F5SD6F42		4138203			ROYAL MAIL GROUP LTD	GB	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0000887_CR_FIRB			2578443		RPC LN EQUITY	RPC Group	GB	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0000888_CR_FIRB	549300HOGQ7-E0TY86138		2339826		RSA LN Equity	RSA Insurance Group PLC	GB	Large corporate sample	Other financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0000889_CR_FIRB	Y4DQT2X5DDR-E70QFR206		3528416		SAB LN EQUITY	SABMiller Plc	GB	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0000890_CR_FIRB	549300Y7M5C-C1U5DBX07		SC264065			Scotland Gas Networks plc	GB	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0000891_CR_FIRB	549300KI75VYL-LMSK856		SC117119		SSE LN EQUITY	SSE Plc	GB	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0000892_CR_FIRB	213800X1T29YF-AYMPC26		SC144517		AGN NA Equity	Scottish Equitable PLC	GB	Large corporate sample	Other financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0000893_CR_FIRB	21380085VKJ5N-ICZBA52		SC193794		IBE SQ Equity	Scottish Power Limited	GB	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0000894_CR_FIRB	549300WPVG0T-ZSPBYR76		SC199549		LLOY LN Equity	Scottish Widows PLC	GB	Large corporate sample	Other financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0000895_CR_FIRB	213800XC35KG-M9NFC641		167591			SEGRO PLC	GB	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0000896_CR_FIRB	549300PT2CIHY-N5GWJ21		02048608	GB0007973794		SERCO GROUP PLC	GB	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0000897_CR_FIRB	213800RPBXRE-TY4A4C59		2366619		SVT LN EQUITY	Severn Trent Plc	GB	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0000898_CR_FIRB	213800CNEIDZ-BL17KU22		SC077438		SKS LN EQUITY	Shanks Group Plc	GB	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0000899_CR_FIRB	213800VDC1BK-JEZ8PV53		00998314	GB0008025412	SHI LN Equity	SIG PLC	GB	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0000900_CR_FIRB	213800ZTMD-N8S67S1H61		00324357	GB0009223206	SN/ LN Equity	SMITH & NEPHEW PLC	GB	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0000901_CR_FIRB	213800MJL6IPZ-S3ASA11		137013		SMIN LN EQUITY	Smiths Group Plc	GB	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0000902_CR_FIRB	AJOW550HA7-E8YNKF5D89		4120046		6758 JT Equity	Sony Global Treasury Services PLC	GB	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0000903_CR_FIRB	213800H7NWV-LCWAVKA15		3043097			South Eastern Power Networks plc	GB	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0000904_CR_FIRB	213800YQRUO-QE9HPX193		4295398			South Staffordshire PLC	GB	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0000905_CR_FIRB	213800FR2VAO-KRYRHX45		2366665			South West Water Limited	GB	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0000906_CR_FIRB	549300SR1GYY-NBZQGX56		4094290		SSE LN Equity	Southern Electric Power Distribution PLC	GB	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Foundation IRB approach

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010	020	030	040	050	060	070	080	090	100	110	120	130	140
LC_0000907_CR_FIRB	549300SPX8573-VZ2SK79		5167021			Southern Gas Networks plc	GB	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0000908_CR_FIRB	213800NCZLJFD-E8Y8D88		7581353			Southern Water (Greensands) Financing plc	GB	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0000909_CR_FIRB	213800Z4CO2C-ZO3M3T10		02025003	GB0003308607	SXS LN Equity	SPECTRIS PLC	GB	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0000910_CR_FIRB	4L663LRNTB-Q008OK2N07		SC100764		SGC LN Equity	Stagecoach Group plc	GB	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0000911_CR_FIRB	0TMBS544NM-O7GLCE7H90		SC286832		SL/ LN Equity	Standard Life PLC	GB	Large corporate sample	Other financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0000912_CR_FIRB	549300GUNF6F-FGH4LN53		9743802		532183Z LN Equity	Stemcor Holdings Ltd	GB	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0000913_CR_FIRB	213800QHYT-M5QRFSEM66		3355631		SYR LN EQUITY	Synergy Health Plc	GB	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0000914_CR_FIRB	213800WF53FV-DRRHRF44		7105891		TALK LN Equity	TalkTalk Telecom Group Plc	GB	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0000915_CR_FIRB	213800TR86-P337IE8605		2280000		0469505D LN Equity	Tata Steel UK Ltd	GB	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0000916_CR_FIRB	2138008K1447-4WPKZ244		76535		TATE LN EQUITY	Tate & Lyle Plc	GB	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0000917_CR_FIRB	21380089BTRX-TD8S3R66		296805		TW/ LN EQUITY	Taylor Wimpey Plc	GB	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0000918_CR_FIRB	2138002P5RNK-C5W2JZ46		445790	GB0008847096	TSCO LN EQUITY	TESCO PLC	GB	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0000919_CR_FIRB	213800JKM5UQ-HFJOTZ25		2366661			Thames Water Utilities Limited	GB	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0000920_CR_FIRB	2138009TF1SYO-MQLBJ60		02100855	GB0003753778		THE GO-AHEAD GROUP PLC	GB	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0000921_CR_FIRB	213800VZ4671-W3DVB860		6575598		TCG LN Equity	Thomas Cook Group Treasury limited	GB	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0000922_CR_FIRB	2138003BOFNA-AO14YV58		2553288		8766 JT Equity	Tokio Millennium Re (UK) Limited	GB	Large corporate sample	Other financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0000923_CR_FIRB	2138001I27OU-BAF22K83		824821		TPK LN Equity	Travis Perkins Plc	GB	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0000924_CR_FIRB	213800B6YQZA-E8LHAW84		6072876	GB00B1Z7RQ77	TT/ LN EQUITY	TUI TRAVEL Limited	GB	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0000925_CR_FIRB	2138003EYHW-O75RKS857		3919249	GB0001500809	TLW LN EQUITY	TULLOW OIL PLC	GB	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0000926_CR_FIRB	549300MKFYEK-VRWML317		41424		ULVR LN Equity	Unilever PLC	GB	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0000927_CR_FIRB	213800Y1TEVS8-REY1M35		5957557			United Biscuits Holdco Limited	GB	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0000928_CR_FIRB	2138008EZCX-K4ANQHF89		3207231			United Business Media holdings Limited	GB	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0000929_CR_FIRB	213800KYT12U-FB2VE455		2366616		UU/ LN Equity	United Utilities PLC	GB	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0000930_CR_FIRB	XCJQ23OWIJNL-HN7RQC93		1022786		271652Z LN Equity	Urenco Ltd	GB	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Foundation IRB approach

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010	020	030	040	050	060	070	080	090	100	110	120	130	140
LC_0000931_CR_FIRB	213800F3BD6-N3G6XHU16		251977		CKSN LN Equity	VESUVIUS HOLDINGS LIMITED	GB	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0000932_CR_FIRB	213800TB53ELE-UKM7Q61		1833679		VOD LN EQUITY	Vodafone Group Plc	GB	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0000933_CR_FIRB	549300UPYDUR-LSSFVL38		9223384			Western Power Distribution Limited	GB	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0000934_CR_FIRB	2138006LIAYQK-UCYBB20		29423		WTB LN Equity	Whitbread Group PLC	GB	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0000935_CR_FIRB			4212563		WMH LN EQUITY	William Hill Plc	GB	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0000936_CR_FIRB	213800Z5WT-W8QKOHWQ82		04178808	GB0030329360		WINCANTON PLC	GB	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0000937_CR_FIRB	213800IN6LSRG-TZSOS29		358949		MRW LN Equity	Wm Morrison Supermarkets Plc	GB	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0000938_CR_FIRB	549300HTNGX0-DU8W1F65		5537577		WPP LN Equity	WPP 2008 Limited	GB	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0000939_CR_FIRB	635400LNUHA2-LDXXV850				GCC ID Equity	C&C Group PLC	IE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0000940_CR_FIRB	8NUHUXWN9L-G4XBGJ7O17		241565		CAT SE Equity	Caterpillar International Finance Limited	IE	Large corporate sample	Other financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0000941_CR_FIRB	635400CHHI1X-ZLVQH675					Coillte Teoranta	IE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0000942_CR_FIRB	549300MIDJNN-TH068E74			IE0001827041	CRH ID EQUITY	CRH Plc	IE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0000943_CR_FIRB	213800UPS1QE-E4TD3T45				DCC LN Equity	DCC	IE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0000944_CR_FIRB	635400HRFGVK-XFHZ8O77		9401			Dublin Airport Authority PLC	IE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0000945_CR_FIRB	635400UFHDIQ-CDZ6JK11			IE0003094731	1014Z ID EQUITY	Electricity Supply Board Ltd [ESB]	IE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0000946_CR_FIRB	635400VCPRS-U89DLMZ57		480184	XS0856023493		ESB Finance Limited	IE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0000947_CR_FIRB	635400RKRK5E-GXSPC782				EXPN LN EQUITY	Experian Finance Plc	IE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0000948_CR_FIRB	635400YN51CD-CGBYFZ31					Fyffes plc	IE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0000949_CR_FIRB	5493008VFFOIP-WCZJK45			IE0000669501	GLB ID EQUITY	Glanbia Plc	IE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0000950_CR_FIRB	635400BE9SBA-G61DJ963				GFTU LN Equity	Grafton Group PLC	IE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0000951_CR_FIRB	6354007LIXW-Z5WPPT308		519799		GRF SQ Equity	Grifols World Wide Operations Ltd.	IE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0000952_CR_FIRB	9XTI53MZJ013R-O12SX05		2936	IE00B59HWB19		INDEPENDENT NEWS & MEDIA PUBLIC LIMITED COMPANY	IE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0000953_CR_FIRB				IE0004906560	KYG ID EQUITY	Kerry Group Plc	IE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0000954_CR_FIRB	635400HM7V74-SUB9OG75					Kingspan Group plc	IE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Foundation IRB approach

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010	020	030	040	050	060	070	080	090	100	110	120	130	140
LC_0000955_CR_FIRB	635400JJOWHIYAJER733					MUSGRAVE GROUP PLC	IE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0000956_CR_FIRB	635400EG4YIJLJMZJ782			IE0002588105	PWL ID Equity	PADDY POWER PLC	IE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0000957_CR_FIRB	635400WKFIPCHCKVW376		104547		RYA ID Equity	Ryanair Holdings PLC	IE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0000958_CR_FIRB	396PBGKP6TE3O062MS44				STX UW Equity	Seagate Technology plc	IE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0000959_CR_FIRB	635400CPLP8H5ITDVT56			IE00B1RR8406	SKG ID EQUITY	SMURFIT KAPPA GROUP PLC	IE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0000960_CR_FIRB	549300INUT2G0ST5K268		327184		TEX UN Equity	Terex International Financial Services Co.	IE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0000961_CR_FIRB	635400K7UEIKHMNKLJ02					Total Produce plc	IE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0000962_CR_FIRB			482042			XL Group PLC	IE	Large corporate sample	Other financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0000963_CR_FIRB	VZVOSGGS8JITR4J7J704					Amtek Auto Ltd	IN	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0000964_CR_FIRB	8GRDBX1TJ0PU5NCSHT72		MH008931		BPCL IS Equity	Bharat Petroleum Corporation Limited	IN	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0000965_CR_FIRB					BHARTI IN Equity	Bharti Airtel Ltd	IN	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0000966_CR_FIRB					IOCL IN Equity	INDIAN OIL CORPN LIMITED	IN	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0000967_CR_FIRB	FMVY1IZCSYXSAFRDIT05				LT IN Equity	Larsen & Toubro Ltd	IN	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0000968_CR_FIRB					RCOM IN Equity	Reliance Communications Ltd	IN	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0000969_CR_FIRB	5493003UOETFYRONLG31				RIL IN EQUITY	Reliance Industries Ltd	IN	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0000970_CR_FIRB	1GZWF073IJTD6XPRUU65					Wipro GE Healthcare Private Limited	IN	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0000971_CR_FIRB	213800Z3CFZOLXPJWN61					Landsvirkjun	IS	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0000972_CR_FIRB	81560076E3944316DB24	3812211	493995		A2A IM EQUITY	A2A S.P.A.	IT	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0000973_CR_FIRB	8156000962B2EB41FE28	5988397	1497770		4525791Z IM EQUITY	ACCIAIERIA ARVEDI S.P.A.	IT	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0000974_CR_FIRB	8156004FCECE0879E118	15161747	191346		7570364Z IM EQUITY	ACCIAIERIE VALBRUNA S.P.A.	IT	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0000975_CR_FIRB	549300Q3448N041CTH56	11341891	882486	XS0495012428	ACE IM Equity	Acea SpA	IT	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0000976_CR_FIRB	81560081836866996C911	25090618	3567090232			ACQUE VERONESI S.C.A R.L.	IT	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0000977_CR_FIRB	8156007259ABDEA3F444	15214381	971268			Aeroporti di Roma S.p.A	IT	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0000978_CR_FIRB	549300H2RFDYI3YP5R63	13960200	263011		337973Z NA EQUITY	AGUSTAWESTLAND S.P.A.	IT	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Foundation IRB approach

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010	020	030	040	050	060	070	080	090	100	110	120	130	140
LC_0000979_CR_FIRB	529900EKXEGS-RCGAAC89	14856155	2791070044		4519735Z	ALSTOM FERROVIARIA S.P.A.	IT	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0000980_CR_FIRB	ZYXJDNVM2JI3-VBM8G556				AMP IM EQUITY	Amplifon SpA	IT	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0000981_CR_FIRB	815600B611746-717CC98				50098Z IM Equity	Ansaldo Energia SpA	IT	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0000982_CR_FIRB	549300FZRH46-R7DWAX12	1248024	557390		4472623Z IM EQUITY	ANSALDOBREDA S.P.A.	IT	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0000983_CR_FIRB	815600049A1F9-AFE6666	4140157	1192794		MN IM EQUITY	ARNOLDO MONDADORI EDITORE SPA	IT	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0000984_CR_FIRB	8156000BEB8F-C062F442	1020333	120591		2168Z IM EQUITY	ARTSANA - SOCIETA' PER AZIONI	IT	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0000985_CR_FIRB	549300X5UKJV-E386ZB61	6914312	6204	XS1014759648	ASG GY Equity	Assicurazioni Generali SpA	IT	Large corporate sample	Other financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0000986_CR_FIRB	81560001F41-A81948348				AST IM EQUITY	Astaldi SpA	IT	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0000987_CR_FIRB	8156008DE-C771409C487	18631331	1023691		AU9 GF Equity	Atlantia S.p.A.	IT	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0000988_CR_FIRB	5299003D9-N2698I3C257	1367700	188902		AGL IM EQUITY	AUTOGRILL S.P.A.	IT	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0000989_CR_FIRB	815600149448-CEB9B230	19402720	1037417		3653719Z IM EQUITY	AUTOSTRADE PER L' ITALIA S.P.A.	IT	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0000990_CR_FIRB		26926563	1057205		3889748Z IM EQUITY	AVIO S.P.A.	IT	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0000991_CR_FIRB	529900RRESED-V68K0S54	28770346	235460		BLLA IM EQUITY	BARILLA INIZIATIVE S.R.L.	IT	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0000992_CR_FIRB	815600BFEB936-DC6ED24				BEN IM EQUITY	Benetton Group SpA	IT	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0000993_CR_FIRB	8156004C0425-5952AB77	1076562	821225		BNS IM EQUITY	BENI STABILI SOCIETA' PER AZIONI SOCIETA' DI INVESTIMENTO IMMOBILIARE QUOTATA	IT	Large corporate sample	Other financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0000994_CR_FIRB	5299003DX5YL-KSVJ6K59	2930031	134288		BZU IM Equity	Buzzi Unicem SpA	IT	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0000995_CR_FIRB	8156006BEA-A911EC0A47	1019726	587878			CANDY SPA	IT	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0000996_CR_FIRB	8156008B101-B97A43B02	1053555	160498		CEM IM EQUITY	CEMENTIR HOLDING S.P.A.	IT	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0000997_CR_FIRB	815600F321395-1394367	40014779	2001719			Cerved Group S.p.A.	IT	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0000998_CR_FIRB		4544552	8114020152			CLASS EDITORI SPA	IT	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0000999_CR_FIRB	8156009034C1-A5108284	15716081	61357			Compagnia Valdostana delle Acque Spa (CVA Spa)	IT	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0001000_CR_FIRB	815600DBF6D-C4BC94832	1061039	260769		0310548D IM EQUITY	CONSERVE ITALIA - CONSORZIO ITALIANO FRA COOPERATIVE AGRICOLE - SOCIETA' COOPERA	IT	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0001001_CR_FIRB		8327877	819280157			COOPERATIVA EDIFICATRICE FERRUCCIO DEGRADI	IT	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0001002_CR_FIRB	815600A5C1D-D6C3A8455	1093853	154950364			CPL CONCORDIA SOCIETA' COOPERATIVA IN FORMA ABBREVIATA CPL CONCORDIA S	IT	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Foundation IRB approach

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010	020	030	040	050	060	070	080	090	100	110	120	130	140
LC_0001003_CR_FIRB	81560039BF5C1-D8E5A15	2836130	60793		3898658Z IM EQUITY	DALMARE SPA	IT	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0001004_CR_FIRB	5493005TWX96-RDJ9I655					De Agostini Invest SA	IT	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0001005_CR_FIRB	529900WS2E20-BA5J4L49	16183303	1698754		EDNR IM EQUITY	EDISON S.P.A.	IT	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0001006_CR_FIRB	WOCMU6HCl0O-JWNPRZS33				ENEL IM EQUITY	Enel SpA	IT	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0001007_CR_FIRB	BUCRF72VH5RB-N7X3VL35			IT0003132476	ENI IM EQUITY	ENI S.P.A.	IT	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0001008_CR_FIRB	81560081EE079-FBED395	19377159	3544950961			ENOVA S.R.L.	IT	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0001009_CR_FIRB	549300JJBVOOK-OBCTX09	2153515	354265		ERG IM EQUITY	ERG S.P.A.	IT	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0001010_CR_FIRB	549300AZQ4Z5-UGY0Q555	1002458	91712		EXO IM EQUITY	EXOR S.P.A.	IT	Large corporate sample	Other financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0001011_CR_FIRB	8156004C-E82074779D19	13870596	1664630223			FEDRIGONI S.P.A.	IT	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0001012_CR_FIRB	549300J4SXC5A-LCJM731				1448Z IM Equity	Ferrovie dello Stato SpA	IT	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0001013_CR_FIRB	5493004C1S-L445NFDR90				F IM EQUITY	Fiat SpA	IT	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0001014_CR_FIRB	8156001B8A-D051794959					FINAVAL S.P.A.	IT	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0001015_CR_FIRB	529900X4EEX1-U9LN3U39	1053767	7031		FNC IM EQUITY	FINMECCANICA S.P.A.	IT	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0001016_CR_FIRB	815600C3CC-A800EF5D96	1134215				FORALL CONFEZIONI S.P.A. IN BREVE= FORALL S.P.A.	IT	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0001017_CR_FIRB	815600E12249-DD563C29	26650695	1143814			Gamenet S.p.A.	IT	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0001018_CR_FIRB	81560098DBD-D66154985					GRANDI NAVI VELOCI S.P.A.	IT	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0001019_CR_FIRB	8156001250E81-9E30127				GCN IM EQUITY	Gruppo Coin SpA	IT	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0001020_CR_FIRB	8156001294017-C870346	11027526	10022100159			GRUPPO FINELCO SPA	IT	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0001021_CR_FIRB	8156005113B-D16699393	24907200	RM1117269		LTO IX Equity	GTECH S.p.A.	IT	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0001022_CR_FIRB		15541251	1638878		4004268Z IM EQUITY	H3G S.P.A	IT	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0001023_CR_FIRB	8156009414F-D99443B48	3201267	363550		HER IM EQUITY	HERA S.P.A.	IT	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0001024_CR_FIRB	815600D86992-FDA7B908	1035363	149288		IMA IM EQUITY	I.M.A. INDUSTRIA MACCHINE AUTOMATICHE S.P.A. IN SIGLA IMA S.P.A.	IT	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0001025_CR_FIRB	815600A7D7C7-A85F8B51	2733792	1168660262			I.R.C.A. S.P.A. INDUSTRIA RESISTENZE CORAZZATE E AFFINI	IT	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0001026_CR_FIRB	81560033824B-E53C7D28	3585262	1303501215			IMAP EXPORT S.P.A.	IT	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Foundation IRB approach

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010	020	030	040	050	060	070	080	090	100	110	120	130	140
LC_0001027_CR_FIRB	549300KTGKE-D5E25JR59				IND IM EQUITY	Indesit Co SpA	IT	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0001028_CR_FIRB	213800M4YYC-P6E8YUX94	2714789	2589327			IPLOM S.P.A.	IT	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0001029_CR_FIRB	8156001EBD33F-D474E60	10431674	281364		IRE IM EQUITY	IREN S.P.A.	IT	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0001030_CR_FIRB	8156009D23D0-FDC70C93	1007005	50		ITM IM Equity	Italcementi S.p.A.	IT	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0001031_CR_FIRB	815600236A6-B5AE5B406	26754254	167186			Linea Group Holding S.p.A.	IT	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0001032_CR_FIRB	549300I1NMOB-S4B1LT88			IT0001479374	LUX IM EQUITY	LUXOTTICA GROUP S.P.A.	IT	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0001033_CR_FIRB		7003703	481230266			MANGIAROTTI S.P.A.	IT	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0001034_CR_FIRB	815600292D-A01BE68971	3755075	152396		3184788Z IM EQUITY	MARCEGAGLIA - S.P.A	IT	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0001035_CR_FIRB	815600C8-D55034EB5379	3779273	64334			Marcolin SpA	IT	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0001036_CR_FIRB	213800DIFN7N-R7B97A50	552637	1264109		MS IM EQUITY	Mediaset S.p.A.	IT	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0001038_CR_FIRB	815600325D15-DD92A023	4376875	4846130633			MOBY S.P.A.	IT	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0001039_CR_FIRB		1653085	110858		3893422Z IM EQUITY	MONIER S.P.A.	IT	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0001040_CR_FIRB	8156003A100-E8AB89697	6794759	1865640369			PANARIAGROUP INDUSTRIE CERAMICHE S.P.A.	IT	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0001041_CR_FIRB	8156001B96890-989C002	23641842	5411110827			PB TANKERS S.P.A.	IT	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0001042_CR_FIRB	5493006293RJB-DQWJL92	5944540	169833		PMS IM EQUITY	PERMASTEELISA S.P.A.	IT	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0001043_CR_FIRB	8156000256C2-431C2E92	4495509	134077		PIA IM Equity	Piaggio & C. S.p.A.	IT	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0001044_CR_FIRB	815600A0C9AF-C1F2A709				PC IM Equity	Pirelli & Co SpA	IT	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0001045_CR_FIRB	815600EDDB-B07C9BDB90	15591777	2246400218			PODINI HOLDING S.P.A.	IT	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0001046_CR_FIRB	815600354DED-BD0BA991	3465665	842633		POST IM EQUITY	POSTE ITALIANE S.P.A.	IT	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0001047_CR_FIRB	8156000FE0A2-DC5B7852	16232311	1343952		PRP GR EQUITY	PRADA S.P.A.	IT	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0001048_CR_FIRB	213800VHJ22U-E2BRRZ48	3830970	706270410			PROFILGLASS S.P.A.	IT	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0001049_CR_FIRB		23687310	1777895		PRY IM EQUITY	PRYSMIAN S.P.A.	IT	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0001050_CR_FIRB	815600B9FC8-D18A5D034	1058024	291350635			RA.M.OIL RAFFINERIA MERIDIONALE OLII LUBRIFICANTI	IT	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0001051_CR_FIRB	81560086FA79B-EDD6B94	13270817				RHIAG - INTER AUTO PARTS ITALIA S.P.A. O, IN FORMA ABBREVIATA, ALTERNA	IT	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Foundation IRB approach

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010	020	030	040	050	060	070	080	090	100	110	120	130	140
LC_0001052_CR_FIRB		5012487	8850400154			SACAL - SOCIETA' ALLUMINIO CARISIO - S.P	IT	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0001053_CR_FIRB	815600AF08EE2-EC2DE92	1035262	8924		226907Z IM EQUITY	SACMI COOPERATIVA MECCANICI IMOLA SOCIETA' COOPERATIVA IN BREVE SACMI IMOLA S.C.	IT	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0001054_CR_FIRB	815600FC906-D230A1420	16077541	86111		SFL IM Equity	Safilo SpA	IT	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0001055_CR_FIRB	549300PHV8MB-DHWB8X12	1086637	788744		SPM IM EQUITY	SAIPEM S.P.A.	IT	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0001056_CR_FIRB	549300UKR289-DF4UXQ47	1013056	525502		SAL	SALINI IMPREGILO S.P.A.	IT	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0001057_CR_FIRB		6524595	3957900487			SAMMONTANA - S.P.A.	IT	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0001058_CR_FIRB	8156006755200-B82EB33	1246827	836320150			SAN CARLO GRUPPO ALIMENTARE S.P.A.	IT	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0001059_CR_FIRB	5299005KJSU2A-QUJUH84	1066932	49540		SRS IM EQUITY	SARAS S.P.A. O IN FORMA ESTESA SARAS S.P.A. - RAFFINERIE SARDE	IT	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0001060_CR_FIRB	815600D2FC31-AF713B07	1012950	166476			SNAI SpA	IT	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0001061_CR_FIRB	8156002278562-044AF79	16067629	1633443		SRG IM Equity	SNAM SpA	IT	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0001062_CR_FIRB	EOJCGSUI4N-X234BL7V57	14234253	1594238		2091Z IM EQUITY	SORGENIA S.P.A.	IT	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0001063_CR_FIRB	815600141CFE5-F4C4325	19113128	1016401		4473035Z IM EQUITY	STRADA DEI PARCHI SPA	IT	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0001064_CR_FIRB	815600C34389-77CBBE37	1038951	68670397			TAMPIERI FINANCIAL GROUP S. P.A.	IT	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0001065_CR_FIRB	81560029415D-F1381583	1030384	195810262			TECNICA GROUP S.P.A.	IT	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0001066_CR_FIRB	815600AC5599-D16D9A40	3335773	574643		MT IM EQUITY	TECNIMONT S.P.A.	IT	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0001067_CR_FIRB	549300W384-M3RI3VXU42			IT0003497168	TIT IM EQUITY	TELECOM ITALIA S.P.A.	IT	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0001068_CR_FIRB	815600CD7323-A82E5092	28935694	1763778		2847328Z IM EQUITY	TENOVA S.P.A.	IT	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0001069_CR_FIRB		1037712	182850362			TERMOSANITARI CORRADINI - S.P.A.	IT	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0001070_CR_FIRB	8156009E94E-D54DE7C31				TRN IM Equity	Terna Rete Elettrica Nazionale SpA	IT	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0001071_CR_FIRB	549300IN56S27-SDGEI85	18659000	1019536		80698Z IM EQUITY	TIRRENO POWER S.P.A.	IT	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0001072_CR_FIRB	8156003E86EB-A167A868				0946688D IM EQUITY	TotalErg SpA	IT	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0001073_CR_FIRB	815600FE9E92-D9D6C309	3554534	201271		TFI IM EQUITY	TREVI - FINANZIARIA INDUSTRIALE S.P.A.	IT	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0001074_CR_FIRB					4212473Z IM EQUITY	UNIECO SOCIETA' COOPERATIVA	IT	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0001075_CR_FIRB	815600B8027-C92F0DA07	4257672	1189360066			VIBAC S.P.A.	IT	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Foundation IRB approach

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010	020	030	040	050	060	070	080	090	100	110	120	130	140
LC_0001076_CR_FIRB	549300YSFQK-M1C0X4E45	11321265	884361		WIND IM EQUITY	WIND TELECOMUNICAZIONI S.P. A.	IT	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0001077_CR_FIRB	549300DHPO-F90OYYD780				5108 JT Equity	Bridgestone Corporation	JP	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0001078_CR_FIRB	549300IZY-K3206QECG76				CAT SE Equity	Caterpillar Finance Corporation	JP	Large corporate sample	Other financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0001079_CR_FIRB	549300MIFE1VE-W02GY83			JP3298600002		COSMO OIL COMPANY LTD	JP	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0001080_CR_FIRB	549300T6IPOC-DWLKC615				6501 JT Equity	Hitachi, Ltd.	JP	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0001081_CR_FIRB	J48DJYXDTLH-M30UMYI18				8001 JT Equity	Itochu Corporation	JP	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0001082_CR_FIRB	5493004LQ0B4-T7QPQV17				6301 JT Equity	Komatsu Ltd.	JP	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0001083_CR_FIRB	4P4N3ORD02U-GQT1T1W12		0100-01-008776		8002 JT Equity	Marubeni Corporation	JP	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0001084_CR_FIRB	KVIPTY4PULAP-GC1VVD26				8058 JP EQUITY	Mitsubishi Corp	JP	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0001085_CR_FIRB	5493008VBQ-D43X8QCS14					Mitsui Life Insurance Company Limited	JP	Large corporate sample	Other financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0001086_CR_FIRB	5493000QYMPF-RTEY4K28				6701 JT Equity	NEC Corporation	JP	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0001087_CR_FIRB					7201 JP EQUITY	Nissan Motor Co Ltd	JP	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0001088_CR_FIRB	5493003BZYYY-CDIO0R13				9984 JT Equity	SOFTBANK CORP.	JP	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0001089_CR_FIRB	5493004SE33M-RLPB1W98				2768 JP EQUITY	Sojitz Corp	JP	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0001090_CR_FIRB					6758 JP EQUITY	Sony Corp	JP	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0001091_CR_FIRB	V82KK8NH1P0J-S71FJC05				8053 JP EQUITY	Sumitomo Corp	JP	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0001092_CR_FIRB	54930074QUY8-RD0UZM08					Suntory Holdings Limited	JP	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0001093_CR_FIRB	549300ZLMVP4-X0OGR454				4502 JT Equity	Takeda Pharmaceutical Company Limited	JP	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0001094_CR_FIRB	549300LBHTS-T91VKHO68				6502 JT Equity	Toshiba Corporation	JP	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0001095_CR_FIRB	5493006W3QU-S5LMH6R84				TOM GY Equity	Toyota Motor Corporation	JP	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0001096_CR_FIRB					004020 KS Equity	Hyundai Steel Co	KR	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0001097_CR_FIRB					000270 KS Equity	Kia Motors Corp	KR	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0001098_CR_FIRB	549300MGHLP-T1EFHGF84				2007 HK Equity	Country Garden Holdings Company Limited	KY	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0001099_CR_FIRB	549300IHVJRW-VT07S523				3333 HK Equity	Evergrande Real Estate Group Limited	KY	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Foundation IRB approach

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LC_0001100_CR_FIRB	5493003DTPH8-AMMK4P51				NE UN Equity	Noble Corporation	KY	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0001101_CR_FIRB	549300FNENFFS-MO3GT38			XS0835890350	XPBR SQ Equity	Petrobras Global Finance B.V.	KY	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0001102_CR_FIRB	213800S7DNJQ-X6LHTQ21		133818917			AB "Kauno grūdai"	LT	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0001103_CR_FIRB				LU1014539529		ALTICE	LU	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0001104_CR_FIRB	5493003BU7PA-H5RRM092				APAM NA EQUITY	Aperam SA	LU	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0001105_CR_FIRB	2EULGUTUI56J-I9SAL165				MT LX EQUITY	ArcelorMittal SA [AM]	LU	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0001106_CR_FIRB	549300GJ79DYF-BBF5T83				0307096D LX EQUITY	Brandbrew S.A.	LU	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0001107_CR_FIRB	5493007GVB1I2-FDSS786		B0155849		CNHI UN Equity	CNH Industrial Finance Europe S. A.	LU	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0001108_CR_FIRB	549300938QU-WMPITJ642				COV US EQUITY	Covidien International Finance SA	LU	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0001109_CR_FIRB	5299001R2HL1-TAFZ8Z20					ENOVOS INTERNATIONAL SA (FORMER SOTEG)	LU	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0001110_CR_FIRB			350807947	FR0000038259	ERF FP EQUITY	EUROFINS SCIENTIFIC SE	LU	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0001111_CR_FIRB	213800568PRH-V2JR9650			XS0357281558	GSPBEX RR Equity	Gaz Capital S.A.	LU	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0001112_CR_FIRB	213800WHKNI-C1JQQG433				8GC GS Equity	Glencore Finance (Europe) S.A.	LU	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0001113_CR_FIRB	8XJ8KF85PBKK1-TLMFN29					Intelsat Jackson Holdings S.A.	LU	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0001114_CR_FIRB	549300MBM5-B61VCW5A23					International Automotive Components Group, S.A.	LU	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0001115_CR_FIRB	RUOKPID0PZ0U-WJYU9J61				DE UN Equity	John Deere Bank S.A.	LU	Large corporate sample	Other financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0001116_CR_FIRB	529900XUC6PX-MN6ABU42				TGH GY Equity	Logwin AG	LU	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0001117_CR_FIRB	549300CTHC1C-P86P2G96				MIICF PQ Equity	Millicom International Cellular S. A.	LU	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0001118_CR_FIRB					0755015D LX EQUITY	NH FINANCE SA	LU	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0001119_CR_FIRB	213800IUIRBFR-NCYVR24				3900394Z LX Equity	Nizi International SA	LU	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0001120_CR_FIRB	549300VEJMMZ-CY6OBU06				PDSA NS Equity	Pacific Drilling S.A.	LU	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0001121_CR_FIRB	529900UUYBCB-B7HMVI56					Phoenix PIB Dutch Finance B.V.	LU	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0001122_CR_FIRB	549300OZSHE4-H5BFQA66					QUILVEST SA	LU	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0001123_CR_FIRB	5493000C8J3C3-SZYS040				RTL BB Equity	RTL Group S.A.	LU	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Foundation IRB approach

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010	020	030	040	050	060	070	080	090	100	110	120	130	140
LC_0001124_CR_FIRB	5493008JPA4HYMH1HX51				SESG FP EQUITY	SES SA	LU	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0001125_CR_FIRB	549300CJ7LW6QSGIL444					Swiss Re Europe S.A.	LU	Large corporate sample	Other financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0001126_CR_FIRB	529900BSBZ853DKUP675					TRAXYS SARL	LU	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0001127_CR_FIRB	549300RIG2CXWN6lV731					CEMEX S.A.B. de C.V.	MX	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0001128_CR_FIRB	5493008KEVFYPMGTXO33				KOFL MM Equity	Coca-Cola FEMSA, S.A.B. de C.V.	MX	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0001129_CR_FIRB	5493000XJLJ6C4T0PG82				GRUMAB MM Equity	GRUMA, S.A.B. de C.V.	MX	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0001130_CR_FIRB	5493000RIXURZEBFEV60				BIMBOA MM Equity	Grupo Bimbo, S.A.B. de C.V.	MX	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0001131_CR_FIRB	549300QOAB2GJSFM0381				1234Z MM Equity	Grupo Petrotemex SA de CV	MX	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0001132_CR_FIRB	549300CAZKPF4HKMPX17					PETROLEOS MEXICANOS	MX	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0001133_CR_FIRB	549300FW3RGHPHT21D10				ALFAA MM Equity	Sigma Alimentos, S.A. de C.V.	MX	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0001134_CR_FIRB	5493000MY3DAIB0BP706		TNE940608HS5	USP9084BAD03	ALFAA MM Equity	Tenedora Nemak, S.A. de C.V.	MX	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0001135_CR_FIRB	549300EMP9DT6Q35HZ31			NL0000852564		AALBERTS INDUSTR	NL	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0001136_CR_FIRB	549300J93WR5DPG0P466		KVK 33232124		ABB SS Equity	ABB Capital B.V.	NL	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0001137_CR_FIRB	5493007WHKI5H75YJ358		KVK 34215458		ABE SQ Equity	Abertis Infraestructuras Finance B. V.	NL	Large corporate sample	Other financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0001138_CR_FIRB	7245007QUMI1FHIQV531		KVK 33235189			Achmea B.V.	NL	Large corporate sample	Other financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0001139_CR_FIRB	724500HIKX3QVUQF9G08		KVK 28080300			Achmea Zorgverzekeringen N.V.	NL	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0001140_CR_FIRB	O4QK7KMMK83ITNTHUG69		KVK 27076669	NL0000303709	AGN NA Equity	AEGON N.V.	NL	Large corporate sample	Other financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0001142_CR_FIRB	724500XYIJUGXAA5QD70		KVK 09007809	NL0000009132	AKZA NA EQUITY	Akzo Nobel NV	NL	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0001143_CR_FIRB	724500XBZ9QOPTI11U82		KVK 34108286			Alliander N.V.	NL	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0001144_CR_FIRB	549300KYQ7B0H0K66406		KVK 33055009		AML LN Equity	Amlin Europe N.V.	NL	Large corporate sample	Other financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0001145_CR_FIRB	724500MCUU6QOFRFEA53		KVK 33256360 0000		792658Z PL EQUITY	AMORIM ENERGIA, BV	NL	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0001146_CR_FIRB	7245000UZH70GO047N03			NL0006237562		ARCADIS	NL	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0001147_CR_FIRB	7245001I22ND6ZFHX623		KVK 30037466	NL0000334118	ASM NA Equity	ASM International N.V.	NL	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0001148_CR_FIRB	724500Y6DUVHQD6OXN27		KVK 17085815	NL0006034001	ASML NA EQUITY	ASML HOLDING N.V.	NL	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Foundation IRB approach

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010	020	030	040	050	060	070	080	090	100	110	120	130	140
LC_0001149_CR_FIRB	7245004JOPUJ0-OOWTU73		KVK 30031823			ASR Schadeverzekering N.V.	NL	Large corporate sample	Other financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0001150_CR_FIRB	724500XFMNH-F1GFPYJ05		KVK 08125298		3324558Z NA Equity	BDR Thermea Group BV	NL	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0001151_CR_FIRB	5299006ZHG3I-XU0PNJ56		KvK 27106340 0000		1136Z NA EQUITY	BMW Finance N.V.	NL	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0001152_CR_FIRB				NL0000852580		BOSKALIS WESTMIN	NL	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0001153_CR_FIRB				NL0010776944		BRUNEL INTERNAT	NL	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0001154_CR_FIRB	529900AOH3NB-A8PZFG65		KvK 32097651 0000		0533866D NA EQUITY	Celesio Finance BV	NL	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0001155_CR_FIRB	549300WGC2H-Z5J67V817				CNHI IM Equity	CNH Industrial NV	NL	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0001156_CR_FIRB	549300BXVNOC-YQ83FU09		KVK 34154633		KO UN Equity	Coca-Cola HBC Finance B.V.	NL	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0001157_CR_FIRB				NL0000200384		CORE LABORATORIES	NL	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0001158_CR_FIRB	549300UNTCL-R21YKLL62		KVK 30073501	NL0000288967		Corio N.V.	NL	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0001159_CR_FIRB				NL0009294552		DELTA LLOYD	NL	Large corporate sample	Other financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0001160_CR_FIRB	724500S75737-K2SFDA03		KVK 22031457			Delta N.V.	NL	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0001161_CR_FIRB	213800N8X49KJ-RTNDM49		KVK 3419663		DGE FP Equity	Diageo Finance B.V.	NL	Large corporate sample	Other financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0001162_CR_FIRB	529900M7QS-B704RUUT95		KVK 34182495		AIR FP Equity	Eads Finance B.V.	NL	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0001163_CR_FIRB	724500KRQECM-CRGM1971		KVK 14026250			EBN B.V.	NL	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0001164_CR_FIRB	5299007L43AQ-DFOW5739		KvK 34121496 0000		1403Z NA EQUITY	EDP FINANCE BV	NL	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0001165_CR_FIRB	724500R5IP6TF-KTNRU48		KvK 24306393		2091Z NA Equity	Eneco Holding NV	NL	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0001166_CR_FIRB	549300XW2F91-G4T4WC42		KVK 34149162		ENL GY Equity	ENEL Investment Holding B.V.	NL	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0001167_CR_FIRB	529900011V8V-J3BUKR64		KVK 17115973		RWE GF Equity	Essent N.V.	NL	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0001168_CR_FIRB				NL0000288876		EUROCOMMERCIAL	NL	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0001169_CR_FIRB				NL0000352565		FUGRO	NL	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0001170_CR_FIRB	2138005FTXOJU-BQ5J563		KVK 24243533		GAS SQ Equity	Gas Natural Fenosa Finance BV	NL	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0001171_CR_FIRB	724500EJ2TDPA-ITRSJ55		KVK 02089290			GasTerra B.V.	NL	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0001172_CR_FIRB				NL0000400653		GEMALTO	NL	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Foundation IRB approach

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010	020	030	040	050	060	070	080	090	100	110	120	130	140
LC_0001173_CR_FIRB	549300L10EVY-URBFIH66		KVK 55293980			Global Blue Acquisition B.V.	NL	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0001174_CR_FIRB	529900SNLEF5-M6HJ1T36		KvK 33286563 0000		1004Z NA EQUITY	Haniel Finance B.V.	NL	Large corporate sample	Other financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0001175_CR_FIRB	724500K5PTPSS-T86UQ23		KVK 33011433	NL0000009165	HEIA NA Equity	Heineken NV	NL	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0001176_CR_FIRB	7245008C9KMJ-L9P2UI77		KVK 34323653			Hyva Global B.V.	NL	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0001177_CR_FIRB	724500CR19MQ-GFWFBZ64		KvK 34217578 0000		0308206D NA EQUITY	ICL Finance BV	NL	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0001178_CR_FIRB	TLLG0UTU6ZH-OG003X735					Imperial Mobility Finance B.V.	NL	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0001179_CR_FIRB	54930050LBZU-R4138I72		KVK 27120438			ING Re (Netherlands) N.V.	NL	Large corporate sample	Other financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0001180_CR_FIRB			KVK 24311905		2872423Z NA Equity	InterGen NV	NL	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0001181_CR_FIRB	724500C9GNB-V20UYRX36		KVK 35000363	NL0010672325	AH NA Equity	Koninklijke Ahold NV [Royal Ahold NV]	NL	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0001182_CR_FIRB	724500V38C5K-TDY5BS93		KVK 30058019	NL0000337319	BAMNB NA Equity	Koninklijke BAM NBM NV	NL	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0001183_CR_FIRB	724500SNT1M-K246AHP04		KVK 14022069	NL0000009827	DSM NA EQUITY	Koninklijke DSM N.V	NL	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0001184_CR_FIRB	549300YO0JZH-AL7FVP81		KVK 02045200	NL0000009082	KPN NA Equity	Koninklijke KPN NV [Royal KPN NV]	NL	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0001185_CR_FIRB	H1FJE8H61JGM1-JSGM897		KVK 17001910	NL0000009538	PHIA NA Equity	Koninklijke Philips Electronics N.V.	NL	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0001186_CR_FIRB	724500HZ4B-N317I12G68		KVK 06016321		KTC NA Equity	Koninklijke Ten Cate NV	NL	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0001187_CR_FIRB	724500UL634G-FV1KYF10		KVK 24295332	NL0009432491	VPK NA Equity	Koninklijke Vopak NV	NL	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0001188_CR_FIRB	529900WQGOT-JDYG9NP76		KVK 09151956		LXS GF Equity	Lanxess Finance B.V.	NL	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0001189_CR_FIRB	5H8RMHHYTWI-P1RKLCE38		KvK 34115238 0000		2177Z NA EQUITY	Linde Finance B.V.	NL	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0001190_CR_FIRB	549300J6QS-W38QNOJK61		KVK 57924562			LYB International Finance B.V.	NL	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0001191_CR_FIRB	BN6WCCZ8OV-P3ITUUVN49		KVK 24473890		DLY GB Equity	LyondellBasell Industries N.V.	NL	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0001192_CR_FIRB	635400TMCKVE-U87EJ582		KVK 24321697			METINVEST B.V.	NL	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0001193_CR_FIRB	529900PF6F1O-HRZVU341		KvK 33178683 0000		1169Z NA EQUITY	Metro Finance B.V.	NL	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0001194_CR_FIRB	6354007MKEEG-GVUMXO83		KVK 34239108			New World Resources N.V.	NL	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0001195_CR_FIRB	724500RKMO-D48AIWKD94		KvK 24307569 0000		3893886Z NA EQUITY	NIDERA B.V.	NL	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0001196_CR_FIRB	54930062JS29-A5N4GO82		KVK 34248449			Nielsen Holdings N.V.	NL	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Foundation IRB approach

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010	020	030	040	050	060	070	080	090	100	110	120	130	140
LC_0001197_CR_FIRB	724500GQV9YLNSWECU41		KVK 17179668			Nord Gold N.V.	NL	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0001198_CR_FIRB	724500TXS5HH3GY4UW42		KVK 30124358			NS Groep N.V.	NL	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0001199_CR_FIRB	5299000CMF80GY2U0U47		KVK 16074305	NL0010395208	NUO NA Equity	Nutreco Holding NV	NL	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0001200_CR_FIRB	724500HT4YW45B1Y7859		KVK 57585083			OAK Leaf B.V.	NL	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0001201_CR_FIRB	549300NCMRGIBJYUOE57			NL0010558797		OCI	NL	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0001202_CR_FIRB	724500IM9A059TQLBX63					OCI Nitrogen BV	NL	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0001203_CR_FIRB	72450053F5WRDY8CDZ66		KVK 24291478		OI US Equity	OI European Group B.V.	NL	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0001204_CR_FIRB	Q47A62EK6GMSID3Y8C39		KVK 17133742	XS0788529096	PCAR US Equity	PACCAR Financial Europe B.V.	NL	Large corporate sample	Other financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0001205_CR_FIRB	549300N522D3SS8MKV65		KvK 24320769 0000		3617372Z NA EQUITY	PETROBRAS NETHERLANDS BV	NL	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0001206_CR_FIRB	549300VGHFJJ58HE2B54		KVK 17008551		PHIA NA Equity	Philips Electronics NV	NL	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0001207_CR_FIRB	529900N9UJEHN9UPXN50					PHOENIX PIB FINANCE BV	NL	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0001208_CR_FIRB	724500Q41FHN0P1GPC53		KVK 27168968	NL0009739416	TNT LI Equity	PostNL N.V.	NL	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0001209_CR_FIRB	549300WK3GMCN17Z57				QIA GY Equity	Qiagen NV	NL	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0001210_CR_FIRB	7245009EAAUUQJ0U4T57		KVK 33216172	NL0000379121	RAND NA EQUITY	RANDSTAD HOLDING NV	NL	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0001211_CR_FIRB	549300XO8R7MPISUO753		KVK 33155037	NL0006144495		Reed Elsevier NV	NL	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0001212_CR_FIRB	5493002YCY6HTK0OUR29		KVK 24251372	XS0202649934	REP GY Equity	Repsol International Finance B.V.	NL	Large corporate sample	Other financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0001213_CR_FIRB			KVK 34179503	GB00B03MM408	RDSA NA EQUITY	ROYAL DUTCH SHELL PLC	NL	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0001214_CR_FIRB	5493002N51KZCVBDMS27		24114856	NL0006055329		ROYAL IMTECH NV	NL	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0001215_CR_FIRB	213800LBMMAIG1FQP389		KVK 14105351		SABIC AB Equity	SABIC Capital I B.V.	NL	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0001216_CR_FIRB				NL0000360618		SBM OFFSHORE	NL	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0001217_CR_FIRB	529900KEH8410ESH1483		KVK 53761790			Schaeffler Finance B.V.	NL	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0001218_CR_FIRB	724500DX7Q1A19SPY530		KVK 34166584			Schiphol Nederland B.V.	NL	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0001219_CR_FIRB	7245001TBT3NI9SPNJ75					SHV Netherlands NV	NL	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0001220_CR_FIRB	TAFO772JB70PDRN5VS48		KvK 27092998 0000		1223Z NA EQUITY	Siemens Financieringsmaatschappij N.V.	NL	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Foundation IRB approach

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010	020	030	040	050	060	070	080	090	100	110	120	130	140
LC_0001221_CR_FIRB	724500E9ZG6J-MH6E2I14			NL0000817179		SLIGRO FOOD GROUP	NL	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0001222_CR_FIRB	724500ZTKJYJM-WVLWJ82		KVK 34297413			SRLEV N.V.	NL	Large corporate sample	Other financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0001223_CR_FIRB	5493002SSXO-L85X3XC87		KVK 58623701			Syncreon Group B.V.	NL	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0001224_CR_FIRB	724500LTUWK3-JQG63903		KVK 09083317			TenneT Holding B.V.	NL	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0001225_CR_FIRB	7245008G22FO-V7TYYJ34		KVK 06045666	NL0000852523	TWEKA NA EQUITY	TKH Group NV	NL	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0001226_CR_FIRB	724500978QL7-NKMLTQ37		KVK 34210949			TMF Group Holding B.V.	NL	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0001227_CR_FIRB				NL0009739424		TNT EXPRESS	NL	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0001228_CR_FIRB	724500L44K67-W7UW1C59		KVK 34224566	NL0000387058	TOM2 NA EQUITY	TOMTOM N.V.	NL	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0001229_CR_FIRB	724500OPA8GZ-SQUNSR96		KVK 33194984		TOM GY Equity	Toyota Motor Finance (Netherlands) B.V.	NL	Large corporate sample	Other financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0001230_CR_FIRB	PX7SUPU7HUNJ-BQ8BPI65		KVK 33236939		585233Z NA Equity	Trafigura Beheer BV	NL	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0001231_CR_FIRB	549300TK7G7N-ZTVM1Z30		KVK 24051830	NL0000009355	UNIA NA Equity	Unilever NV	NL	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0001232_CR_FIRB	549300IW6C3S-RHUUK147					Vitol Holding BV	NL	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0001234_CR_FIRB	549300FRXSUU-W3M2Q281					WABCO Europe Holdings BV	NL	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0001235_CR_FIRB	724500522D3O-RUTUGW47		KVK 05078970		WAVIN NA Equity	Wavin NV	NL	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0001236_CR_FIRB	724500YRQCY3-BD9RJZ92			NL0000289213		WERELDHAVE	NL	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0001237_CR_FIRB	724500TEM53I0-U077B74		KVK 33202517	NL0000395903	WKL NA EQUITY	Wolters Kluwer N.V.	NL	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0001238_CR_FIRB	5JB3IE65ZU13T-A0DGN10					Würth Finance International B.V.	NL	Large corporate sample	Other financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0001239_CR_FIRB				NL0006294290		ZIGGO	NL	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0001240_CR_FIRB					BWO NO Equity	BW Offshore Shipholding Ltd	NO	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0001241_CR_FIRB	5493004ZHCILE-MZLBS85		00304772770005			FERD AS	NO	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0001242_CR_FIRB	5493009F6KP3U-MLPOY27		931186744			ICA Norge AS	NO	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0001243_CR_FIRB	549300ZLJDXBX-UNCY824		936738540			National Oilwell Varco Norway AS	NO	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0001244_CR_FIRB	549300N1SD-N71ZZ8BO45				NHY NO Equity	Norsk Hydro ASA	NO	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0001245_CR_FIRB	529900J8VSH14-TP5VD23					ODFJELL SE	NO	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Foundation IRB approach

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010	020	030	040	050	060	070	080	090	100	110	120	130	140
LC_0001246_CR_FIRB	213800T66DRT-E6O6BV87		916235291		PGS NO Equity	Petroleum Geo-Services ASA	NO	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0001247_CR_FIRB	529900TH4OA-W7WYG1777		987059699			Statkraft AS	NO	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0001248_CR_FIRB	OW6OFBNCKX-C4US5C7523		923609016		STL NO Equity	Statoil ASA	NO	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0001249_CR_FIRB	R7NJHU48LTCI-OB9BVU57				CNU NZ Equity	Chorus Limited	NZ	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0001250_CR_FIRB	259400GYHYZP-Q0HTMT82				CIE PW Equity	Ciech S.A.	PL	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0001251_CR_FIRB	259400A9BI23-M3K1NK82				LTS PW EQUITY	GRUPA LOTOS S.A.	PL	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0001252_CR_FIRB	259400WT6MC-X3V59XI09					Netia S.A.	PL	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0001253_CR_FIRB	259400TOMPU-OLS65II22		10681		TPA1 GB Equity	ORANGE POLSKA SA	PL	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0001254_CR_FIRB	259400TGY6IYE-P2EFW87		467426			POLKOMTEL SP. Z O.O.	PL	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0001255_CR_FIRB	259400VVM-M70CQREJT74		28860		PKN PW Equity	Polski Koncern Naftowy ORLEN S. A. (PKN)	PL	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0001256_CR_FIRB	259400NAPDFB-OTNCRL54				TPE PW Equity	TAURON Polska Energia S.A.	PL	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0001257_CR_FIRB	Q1ECZWEVT6Z-TFERCPG94			PLTLKPL00017	OPL PW EQUITY	TELEKOMUNIKACJA POLSKA SA	PL	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0001258_CR_FIRB	213800RQXBB-Z6KSP1I72		500311390			AMORIM & IRMAOS SA	PT	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0001259_CR_FIRB	2138002PLGLY-W8EP7248					AMORIM HOLDING II SGPS SA	PT	Large corporate sample	Other financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0001260_CR_FIRB	213800V5Z38T-LIRQW516		500700834			ANA AEROPORTOS PORTUGAL SA	PT	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0001261_CR_FIRB			502607920			AUCHAN PORTUGAL HIPERMERCADOS SA	PT	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0001262_CR_FIRB	54930011KNBN-PPKW7528		500038015			AUTO SUECO LDA	PT	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0001263_CR_FIRB	549300RU6UY-W1UMYOP92		500194670			BP PORTUGAL COMERCIO DE COMBUSTI VEIS LUBRIFICANTES SA	PT	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0001264_CR_FIRB				PTBRI0AM0000	BRI PL EQUITY	BRISA	PT	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0001265_CR_FIRB	549300FREK460-JU7RG08		500060266			CELULOSE BEIRA INDUSTRIAL-CELBI SA	PT	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0001266_CR_FIRB	549300TF1SUYC-FUO3840		503309362			COLEP PORTUGAL SA	PT	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0001267_CR_FIRB			507195515			CONTROLINVESTE SGPS SA	PT	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0001268_CR_FIRB	213800X28CM-B8LAIT849		502557400			CPCDI COMP PORTUGUESA DIST PROD INFORMATICOS SA	PT	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0001269_CR_FIRB	549300RGQV4-M16FESU23		500832234			CUF QUIMICOS INDUSTRIAS, SA	PT	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Foundation IRB approach

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010	020	030	040	050	060	070	080	090	100	110	120	130	140
LC_0001270_CR_FIRB	529900CLC3WD-MGI9VH80			PTEDP0AM0009	EDP PL EQUITY	EDP - Energias de Portugal S.A.	PT	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0001271_CR_FIRB	529900LOXJVW-GOH84656		503293695			EDP - GESTÃO DA PRODUÇÃO DE ENERGIA SA	PT	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0001272_CR_FIRB			504885367			ESPIRITO SANTO SAUDE SGPS SA	PT	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0001273_CR_FIRB	2138003319Y7-NM75FG53		504499777	PTGALIOE0009	GALP PL Equity	GALP ENERGIA SGPS, S.A.	PT	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0001274_CR_FIRB	213800Y3V72P-I6W8KG10		511220448			GRUPO PESTANA - SGPS SA	PT	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0001275_CR_FIRB	259400A8SZ-P10GB5IB19			PTJMT0AE0001	JMT PL EQUITY	J.MARTINS	PT	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0001276_CR_FIRB			500073880			LENA ENGENHARIA CONSTRUCOES SA	PT	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0001277_CR_FIRB	549300SNYKY-W15R3UE62		502011475			MODELO CONTINENTE HIPERMERCADOS SA	PT	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0001278_CR_FIRB	549300TLPT6-W9R3CLQ86		500197814			MOTA-ENGIL, ENGENHARIA E CONSTRU CAO S.A.	PT	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0001279_CR_FIRB	5493003NN4LX-UF8JA244					Ocidental Companhia Portuguesa de Seguros de Vida, S.A.	PT	Large corporate sample	Other financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0001280_CR_FIRB	54930071D35B-VUPC5942		502604751			OPTIMUS-COMUNICACOES S.A	PT	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0001281_CR_FIRB			507979265			OPWAY - SGPS, SA	PT	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0001282_CR_FIRB	213800ZWK-G61JG7ZCF61		500697370			PETROLEOS PORTUGAL PETROGAL SA	PT	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0001283_CR_FIRB	259400DRC6W-OXNVW8B57	500829993	500829993		90413Z PL EQUITY	PINGO DOCE-DISTRIBUIÇÃO ALIMENTAR S.A.	PT	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0001284_CR_FIRB	549300UNIB7-M2AXUXS35			PTPTI0AM0006	PTCL TQ EQUITY	Portucel S.A.	PT	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0001285_CR_FIRB	549300FR1FN48-IGHR915			PTREL0AM0008	RENE PL Equity	REN-Redes Energeticas Nacionais, SGPS, S.A.	PT	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0001286_CR_FIRB			500246963			REPSOL PORTUGUESA SA	PT	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0001287_CR_FIRB	5493002X2CC-Y60HWCU94		500243590			SECIL COMP GERAL CAL CIMENTO SA	PT	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0001288_CR_FIRB	549300PXZF74-GVQM6867		500058580			SONAE INDUSTRIA PRODUCAO COM DER IVADOS DE MADEIRA SA	PT	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0001289_CR_FIRB	549300EZYIUR-Q5RGSE56		500278571			SOVENA OILSEEDS PORTUGAL, SA	PT	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0001290_CR_FIRB	549300KFJPELBP-MQH079		500833532			SOVENA PORTUGAL CONSUMER GOODS SA	PT	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0001291_CR_FIRB	9598002014000-5813290		505042037			SUMOL+COMPAL MARCAS SA	PT	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0001292_CR_FIRB			500097488			TEIXEIRA DUARTE ENGENHARIA E CONSTRUCOES SA	PT	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0001293_CR_FIRB	549300CNE5-R74B3XKF57		505266202			UNICER BEBIDAS SA	PT	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Foundation IRB approach

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010	020	030	040	050	060	070	080	090	100	110	120	130	140
LC_0001294_CR_FIRB		503933139	503933139		3646175Z PL EQUITY	UNILEVER JERÓNIMO MARTINS, LDA.	PT	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0001295_CR_FIRB	2138001DK8UTYDSFOG74		502544180			VODAFONE PORTUGAL COMUNICACOES P ESSOAIS SA	PT	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0001296_CR_FIRB		500302200	500302200		0265472D PL EQUITY	ZAGOPE - CONSTRUÇÕES E ENGENHARIA S.A.	PT	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0001297_CR_FIRB	549300VOFQC1SPGTZM19		503039063			ZON TV CABO PORTUGAL SA	PT	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0001298_CR_FIRB	549300D3EIDZJB62TR20		21183		ORDS QD Equity	Ooredoo Q.S.C.	QA	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0001299_CR_FIRB	549300UKYDM6L8HEPU79				SNP RO EQUITY	OMV PETROM S.A.	RO	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0001300_CR_FIRB	549300F8ZIGJVUPIU797		24297754			Rompetrol Group N.V. (The)	RO	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0001301_CR_FIRB					GAZP RU Equity	Gazprom OAO	RU	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0001302_CR_FIRB					ROSN RU Equity	OJSC Oil Co Rosneft	RU	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0001303_CR_FIRB					TATN RU Equity	Tatneft OAO	RU	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0001304_CR_FIRB	5493007RN7O98MYBX124					AKTIEBOLAG LINDEX	SE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0001305_CR_FIRB	549300UCKT2UK88AG251			SE0000695876	ALFA SS EQUITY	Alfa Laval AB	SE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0001306_CR_FIRB	549300YECS8HKCIMMB67			SE0000255648	ASSAB SS EQUITY	Assa Abloy AB	SE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0001307_CR_FIRB	213800T8PC8Q4FYJZR07		5560142720	SE0000122467	ATCOA SS EQUITY	Atlas Copco Aktiebolag	SE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0001308_CR_FIRB	2138002GW5WN1UYZAO32		55611256900004			BILIA AB	SE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0001309_CR_FIRB	549300YJUYJ9A24RXL71			SE0005906922	SE0005906922 Corp	BILLERUDKORSNÄS AB	SE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0001310_CR_FIRB	549300ZACGIQHBBMOD20		5560269549		BONN SS EQUITY	Bonnier Finans AB	SE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0001311_CR_FIRB	213800SE6FV3UDEIEY92		72317831			CAPIO AB	SE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0001312_CR_FIRB	549300GU5OHTR1T5IY68			SE0005932225	SE0005932225 Corp	Castellum AB	SE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0001313_CR_FIRB	549300HCT1WLHEXNLZ18					Dometic Holding AB	SE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0001314_CR_FIRB	549300Y3HHZB1ZGFPJ93				ELUXA SS Equity	Electrolux AB	SE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0001315_CR_FIRB	549300JNPI46XNH0PM97					Fabege AB	SE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0001316_CR_FIRB	5493003PZ4F570G3W735					GETINGE AB,	SE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0001317_CR_FIRB	529900XKWB408ZZYBF68					GREEN CARGO AB	SE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Foundation IRB approach

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010	020	030	040	050	060	070	080	090	100	110	120	130	140
LC_0001318_CR_FIRB	213800YUV362-W4E1LP46					H & M Hennes & Mauritz GBC AB	SE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0001319_CR_FIRB	54930033BTS-Y61VHUR49		55601011550004			HALDEX AKTIEBOLAG	SE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0001320_CR_FIRB	549300VOTS5O-Z82UTG69			SE0005934320	SE0005934320 Corp	HEMSÖ FASTIGHETS AB	SE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0001321_CR_FIRB	549300WJFW6I-LNI4TA80		5561904771	SE0000103699	HEXAB SS EQUITY	Hexagon AB	SE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0001322_CR_FIRB	52990080S-H3454F0QE68		5560013301	SE0000109290	HOLMB SS EQUITY	Holmen AB	SE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0001323_CR_FIRB	549300GYQIIJ3-UXB7655			SE0001662222	HUSQB SS EQUITY	HUSQVARNA AB	SE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0001324_CR_FIRB	549300VEBQPH-RZBKUX38		556013-8298	XS0795505402	INVEA SS Equity	Investor AB	SE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0001325_CR_FIRB	529900X0UEM9-DOM6FK12		5560452103	SE0000806994	JM SS EQUITY	JM AB	SE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0001326_CR_FIRB	549300VD6SNN-S5N5V183					KORAB INTERNATIONAL AB	SE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0001327_CR_FIRB	5493005OXRTB-K0WSJN46		5565451217	SE0000549412	KLED SS EQUITY	Kungsleden AB	SE	Large corporate sample	Other financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0001328_CR_FIRB	529900AB08F05-L4HWU11					LANTMÄNNEN EK FÖR	SE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0001329_CR_FIRB	213800NS2XXV-RYS7WP40			SE0002683557	LOOMB SS EQUITY	Loomis AB	SE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0001330_CR_FIRB	549300SNQNTH-QLZQON04		5564272812	SE0000221723	MEDAA SS EQUITY	Meda AB	SE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0001331_CR_FIRB	549300E8NDOD-RSX29339		5563099158	SE0000412371	MTGB SS EQUITY	MODERN TIMES GROUP MTG AB	SE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0001332_CR_FIRB	213800WRGL-W3CY4MHW53		55603451740004			NCC	SE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0001333_CR_FIRB	549300KUJMR-C9NW93S96					Nobina sverige AB	SE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0001334_CR_FIRB	5493007VGEKB-ZGZ6PC69					NYNAS AB (PUBL)	SE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0001335_CR_FIRB	549300ES84TR-W7EWGU35					Perstorp Holding AB	SE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0001336_CR_FIRB	549300S2D8BD-H1CKLI47					PostNord AB	SE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0001337_CR_FIRB	549300MIHCM-D8DCSBY41		55607269770034			Preem	SE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0001338_CR_FIRB	549300ZHO4JC-QQI13M69		556036-0793	SE0000112385	SE0005567088 Corp	SAAB AKTIEBOLAG	SE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0001339_CR_FIRB	5299008ZUAX-N43LVZF54				SAND SS Equity	Sandvik AB	SE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0001340_CR_FIRB	5299001G94UP-TI8C7N54		5566577416		0301536D SS EQUITY	Sandvik Treasury AB	SE	Large corporate sample	Other financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0001341_CR_FIRB	529900AE1FZN-UH6EVS39			SE0003366871	SAS SS EQUITY	SAS AB	SE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Foundation IRB approach

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010	020	030	040	050	060	070	080	090	100	110	120	130	140
LC_0001342_CR_FIRB	529900BZYSUQLQSPNR07		5560840976	SE0000308280	SCVB SS EQUITY	Scania CV AB	SE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0001343_CR_FIRB	635400TTYKE8EIWDS617				SECUB SS Equity	Securitas AB	SE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0001344_CR_FIRB	5493004WOSC31U83UG49		5561063834		SKAB SS EQUITY	Skanska Financial Services	SE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0001345_CR_FIRB	549300MA1BZYJU87BW55		5560339086	SE0000113250	SKAB SS EQUITY	Skanska Sverige AB	SE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0001346_CR_FIRB	549300X6MQ0GG8BRY481					SKF sverige AB	SE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0001347_CR_FIRB	5493002FIVSWBLEV7P15					SÖDRA SKOGSÄGARNA EKONOMISK FÖRENING	SE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0001348_CR_FIRB	529900329VS14ZIML164		5560163429	SE0000171100	SSABA SS EQUITY	SSAB AB	SE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0001349_CR_FIRB	529900J0C48FH28HNQ19		5563137933	SE0000120669	SSABA SS EQUITY	SSAB Emea AB	SE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0001350_CR_FIRB	213800CWLTI7WZCC2R35		5560010802		1081Z SS EQUITY	Stena AB	SE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0001351_CR_FIRB	5299005HSK597UX55629					SVEASKOG FÖRVALTNINGS AKTIEBOLAG	SE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0001352_CR_FIRB	549300FW5JDRV1IJ0M67				SCAB SS Equity	Svenska Cellulosa AB [SCA]	SE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0001353_CR_FIRB	529900ZERGNJBEQEX179		55679708180004			SWEDAVIA AB SWEDAVIA EKONOMI	SE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0001354_CR_FIRB	5493005DU3003SGUC166					SWEDISH HOSPITAL PARTNERS AB,	SE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0001355_CR_FIRB	529900YVXCGNWAUYZG78			SE0000310336	SWMA SS EQUITY	Swedish Match AB	SE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0001356_CR_FIRB	213800EKD193RVI9HL76		5564108917	SE0000314304	TEL2B SS EQUITY	Tele2 AB	SE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0001357_CR_FIRB	549300W9JLPW15XIFM52		556016-0680	XS0435008726	ERICB SS Equity	Telefonaktiebolaget LM Ericsson	SE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0001358_CR_FIRB	213800FSR9RNDUOTXO25				TLSN SS Equity	TeliaSonera AB	SE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0001359_CR_FIRB	5493006LU5JO4P7HQ305					THULE HOLDING AB	SE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0001360_CR_FIRB	213800XY16PAWG2PAD14				TRELB SS Equity	Trelleborg AB	SE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0001361_CR_FIRB	5493007LNZSEWN5KTV42			SE0005769270	SE0005769270 Corp	Vasakronan	SE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0001362_CR_FIRB	549300T5RZ1HA5HZ3109				VATT SS Equity	Vattenfall AB	SE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0001363_CR_FIRB	549300HGV012CNC8JD22			SE0000115420	VOLVB SS EQUITY	Volvo AB	SE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0001364_CR_FIRB	54930083GODGBHODQ153		189744			Global A&T Electronics Ltd.	SG	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0001365_CR_FIRB	33D7DTWH8BNIUWE0IF81				OLAM SP Equity	Olam International Ltd	SG	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Foundation IRB approach

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010	020	030	040	050	060	070	080	090	100	110	120	130	140
LC_0001366_CR_FIRB					7536988Z SK EQUITY	Volkswagen Slovakia A.S.	SK	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0001367_CR_FIRB	549300QOGMPTKB6W7G56		1,07544E+11	USY71548BY95	PTT TB Equity	PTT Public Company Limited	TH	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0001368_CR_FIRB	8RS0AKOLN987042F2V04				NXWA GF Equity	21st Century Fox America, Inc	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0001369_CR_FIRB	LUZQVYP4VS22CLWDAR65			US88579YAF88	MMM SE Equity	3M Company	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0001370_CR_FIRB	HQD377W2YR662HK5JX27		IL08142220		ABT US Equity	Abbott Laboratories	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0001371_CR_FIRB	FR5LCKFTG8054YNNRU85		DE5126809		4AB GF Equity	AbbVie Inc.	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0001372_CR_FIRB	549300T0GJTEK811VI53				WPI US EQUITY	Actavis, Inc.	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0001373_CR_FIRB	549300QKBENKLBXQ8968		PA724325		AET US Equity	Aetna Inc.	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0001374_CR_FIRB	LYOM0B2GCF1JWXK5ZG04				AGCO UN Equity	AGCO Corporation	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0001375_CR_FIRB	QUIX8Y7A2WP0XRMW7G29				A UN Equity	Agilent Technologies, Inc.	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0001376_CR_FIRB	9PO87UV78U1JHLR68X04				8685 JT Equity	AIG Financial Products Corp.	US	Large corporate sample	Other financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0001377_CR_FIRB	7QEON6Y1RL5XR3R1W237				APD US Equity	Air Products & Chemicals Inc	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0001378_CR_FIRB	ABPN11VOHLHX6QR7XQ48				AA US Equity	Alcoa Inc	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0001379_CR_FIRB	XSGZFLO9YTNO9VCQV219				MO US Equity	Altria Group Inc	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0001380_CR_FIRB	ZXTILKJKG63JELOEG630		DE2620453		AMZN US Equity	Amazon.com, Inc.	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0001381_CR_FIRB	IWUQB36BXD6OWD6X4T14		DE0332421		AAL UW Equity	American Airlines, Inc.	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0001382_CR_FIRB	B6Q2VFHD1797Q7NZ3E43		CAC0951492		7267 JT Equity	American Honda Finance Corporation	US	Large corporate sample	Other financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0001383_CR_FIRB	5493006ORUSIL88JOE18				AMT US Equity	American Tower Corp [ex- American Tower System]	US	Large corporate sample	Other financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0001384_CR_FIRB	549300D3L3G0R4U4VT04				APH US Equity	Amphenol Corporation	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0001385_CR_FIRB	B78FQ7XBQFLP4AYJ6F79				APC US Equity	Anadarko Petroleum Corp	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0001386_CR_FIRB	72ZZ1XRHOOU9P9X16K08				APA US Equity	Apache Corp	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0001387_CR_FIRB	HWUPKR0MPOU8FGXBT394		CAC0806592		AAPL US Equity	Apple Inc.	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0001388_CR_FIRB	42YMHYH0XMHJEXDUB065					ARAMARK Corporation	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0001389_CR_FIRB	W47HVZ7Q6FXL86RELH91		DE0717711		ACI US Equity	Arch Coal, Inc.	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Foundation IRB approach

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010	020	030	040	050	060	070	080	090	100	110	120	130	140
LC_0001390_CR_FIRB	549300LO13MQ9HYSTR83		DE0152524		ADM US Equity	Archer-Daniels-Midland Company	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0001391_CR_FIRB	0C0SZC7H22UW12NA3R46				ARRS UW Equity	Arris Group, Inc.	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0001392_CR_FIRB	549300YNNLBXT8N8R512		NYCARREUS		ARW US Equity	Arrow Electronics, Inc.	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0001393_CR_FIRB	6O4MRU8C1MS0K34UQF79		KY0580261		ASH US Equity	Ashland Inc.	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0001394_CR_FIRB	549300Z40J86GGSTL398		DE2018584		T* MM Equity	AT&T Inc.	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0001395_CR_FIRB	QVLWEGTD2S8GJMO8D383				ATO US Equity	Atmos Energy Corp	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0001396_CR_FIRB	HGBOLILQXWER4SAL2I23				ADP US Equity	Automatic Data Processing	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0001397_CR_FIRB	GA3JGKJ41LJKXDN23E90					Autozone Inc	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0001398_CR_FIRB	XN8R4HH1TVC1XOCL5P21				CAR US EQUITY	Avis Budget Car Rental LLC	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0001399_CR_FIRB	XJI53DCPL7QABOWK4Z75		NYCAVNTUS		AVT US Equity	Avnet, Inc.	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0001400_CR_FIRB	5493007RY69UEB1F1B45				AVP US Equity	Avon Products, Inc.	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0001401_CR_FIRB	MF62XBVMNYTYMC18DL76		DE2416636		BA/ LN Equity	BAE Systems Holdings Inc.	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0001402_CR_FIRB					BHI US EQUITY	Baker Hughes Inc	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0001403_CR_FIRB	EWRDABCN7XBHM37LIA98		DE2072335			Beam Inc.	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0001404_CR_FIRB	HL5XPTVRV0O8TUN5LL90		MN1K-1056		BBY US Equity	Best Buy Co., Inc.	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0001405_CR_FIRB	KK5MZM9DIXLXZL9DZL15		DE2322568		BMW HB Equity	BMW US Capital, LLC	US	Large corporate sample	Other financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0001406_CR_FIRB	549300DSFX2IE88NSX47				BWA US Equity	BorgWarner Inc.	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0001407_CR_FIRB	Y6ZDD9FP4P8JSSJMW954		DE0874815		BSX UN Equity	Boston Scientific Corporation	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0001408_CR_FIRB	549300GMUCJ08527GQ81		IN182869-107		BP/ LN Equity	BP Corporation North America Inc.	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0001409_CR_FIRB	549300YYMNSW7KWZH127				BP/ LN Equity	BP Products North America Inc.	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0001410_CR_FIRB	HLYYNH7UQUORYSJQCN42				BMY US EQUITY	Bristol Myers Squibb Co	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0001411_CR_FIRB	5493007M0RIN8HY3MM77				BG US Equity	Bunge Limited	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0001412_CR_FIRB	Y7ET3D9SDOFUZ515FE28		DE0799956		CA US Equity	CA, Inc.	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0001413_CR_FIRB	43R4VPJBXTU2O15HEF41					Calpine Corp	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Foundation IRB approach

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010	020	030	040	050	060	070	080	090	100	110	120	130	140
LC_0001414_CR_FIRB	5493007JDSMX8Z5Z1902				CPB US Equity	Campbell Soup Company	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0001415_CR_FIRB	CCU46N3GJMF4OK4N7U60		OH535613		CAH US Equity	Cardinal Health, Inc.	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0001416_CR_FIRB	QXZYQNMR4JZ5RIRN4T31				3091Z US Equity	Cargill Inc	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0001417_CR_FIRB	EDBQKYOPJUCJKLOJDE72		DE0921323		CAT SE Equity	Caterpillar Financial Services Corporation	US	Large corporate sample	Other financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0001418_CR_FIRB	WRJR7GS4GTRECRRTVX92				CAT US EQUITY	Caterpillar Inc	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0001419_CR_FIRB	5KYC8KF17ROCY24M3H09		DE2106821		C5S GM Equity	CBS Corporation	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0001420_CR_FIRB	CD30XVRLT4QO00B1C706		DE3780476		CE UN Equity	Celanese US Holdings LLC	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0001421_CR_FIRB	4SIHMF0MOSTTL8CD0X64				CELG US Equity	Celgene Corporation	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0001422_CR_FIRB	21TPXMRRHFKOBHDC8J74					CenterPoint Energy Inc	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0001423_CR_FIRB	8E6NF1YAL0WT6CWXXV93				CSCO US EQUITY	Cisco Systems Inc	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0001424_CR_FIRB	549300IA9XFBAGNIBW29					CMS Energy Corp	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0001425_CR_FIRB	B0QU0GIVGFFMCOP5RJ72		DE4789658		CKK GB Equity	Coca-Cola Enterprises, Inc.	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0001426_CR_FIRB	2V9V7M0RUQG9M2J4IC47					Colfax Corp	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0001427_CR_FIRB	YMEGZFW4SBUSS5BQXF88		DE0156313		CL US Equity	Colgate-Palmolive Company	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0001428_CR_FIRB	51M0QTTNCGUN7KFCFZ59		PA3039985		CTP GB Equity	Comcast Corporation	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0001429_CR_FIRB	549300OQS2LO07ZJ7N73		DE0406521		CMC US Equity	Commercial Metals Company	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0001430_CR_FIRB	6113F6JQLWIUGTBN1L36				CSC US equity	Computer Sciences Corp	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0001431_CR_FIRB	549300351UDEIH090K650		DE0818944		CAG US Equity	ConAgra Foods, Inc.	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0001432_CR_FIRB	SYHS7HRDXLL4I0IQ8776				CXO US EQUITY	Concho Resources Inc	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0001433_CR_FIRB	6VJJ5GQWIRDQ06DUXG89		DE0064324		COP US Equity	ConocoPhillips Company	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0001434_CR_FIRB	549300JK3KH8PWM3B226		DE2277631		CNX UN Equity	CONSOL Energy Inc.	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0001435_CR_FIRB	29DX7H14B9S6O3FD6V18				CTO GM Equity	Costco Wholesale Corporation	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0001436_CR_FIRB	549300BO9IWPF3S48F93				COTY US EQUITY	Coty Inc	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0001437_CR_FIRB	TVRMNZKRGA8LPW6XPG60					Cox Enterprises Inc	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Foundation IRB approach

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010	020	030	040	050	060	070	080	090	100	110	120	130	140
LC_0001438_CR_FIRB	RPPGGRL1J75W-GF2DFO04		PA3337938		CCK US Equity	Crown Americas LLC	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0001439_CR_FIRB	ZUNI8PYC725-B6H8JU438		IN194062-043		CMI UN Equity	Cummins Inc.	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0001440_CR_FIRB	S4BKK9OTCEW-Q3YHPFM11				DHR US EQUITY	Danaher Corp	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0001441_CR_FIRB	PWFTNG3EI0-Y73OXWDH08				DE US EQUITY	Deere & Co	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0001442_CR_FIRB	3E70L4WYANTI-WWIPHC81				DELL US EQUITY	Dell Inc.	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0001443_CR_FIRB	Q2CCMS6R0A-S67HJMBN42				DAL US EQUITY	Delta Air Lines Inc	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0001444_CR_FIRB	549300423 48R-KR3ZPN35		DE2155705		DVN US Equity	Devon Energy Corporation	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0001445_CR_FIRB	F14FQJ2EEHW5-VPYUHL14				DO US Equity	Diamond Offshore Drilling, Inc.	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0001446_CR_FIRB	549300Z1UGY-T5725XB67		DE3535468		DTV TQ Equity	DIRECTV Holdings LLC	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0001447_CR_FIRB	ILUL7B6Z54MR-YCF6H308				D US EQUITY	Dominion Resources Inc	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0001448_CR_FIRB	549300FMC2AL-GA7N9E80		DE0412823		DOV UN Equity	Dover Corporation	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0001449_CR_FIRB	ZQUIP1CSZO8L-XRBSOU78				DOW US EQUITY	Dow Chemical Co	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0001450_CR_FIRB	549300IX8SD6X-XD71I78				DTE US EQUITY	DTE Energy Co	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0001451_CR_FIRB	FDPVHDGJ1IQZ-FK9KH630		DE2345566		EMN UN Equity	Eastman Chemical Company	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0001452_CR_FIRB	0NZWDMRC-E180888QQE14				ETN US EQUITY	Eaton Corp	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0001453_CR_FIRB	OML71K8X303X-QONU6T67		DE2871352		EBAY US Equity	eBay Inc.	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0001454_CR_FIRB	FRDRIPF3EKND-J2CQJL29				LLY US EQUITY	Eli Lilly & Co	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0001455_CR_FIRB	FGLT0EWZSUIR-RITFOA30				EMR UN Equity	Emerson Electric Co.	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0001456_CR_FIRB	GHFPUH0OZ5JL-GJXWCO16				ESV UN Equity	ENSCO International Incorporated	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0001457_CR_FIRB	4XM3TW50JULS-LG8BNC79				ETR US EQUITY	Entergy Corp	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0001458_CR_FIRB	549300EVUN2B-TLJ3GT74		DE2911438		EQIX US Equity	Equinix, Inc.	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0001459_CR_FIRB	549300RO2XE-S74KQGG63				XLS US EQUITY	Exelis Inc	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0001460_CR_FIRB	3SQUA6IRM-L7435B56G12				EXC US EQUITY	Exelon Corp	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0001461_CR_FIRB	CI7MUJI4USF3-V0NJ1H64		WA601975803		EXPE UW Equity	Expedia, Inc.	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Foundation IRB approach

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010	020	030	040	050	060	070	080	090	100	110	120	130	140
LC_0001462_CR_FIRB	J3WHBG0MTS7-O8ZVMDC91		NJ3793794100		XOM US Equity	Exxon Mobil Corporation	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0001463_CR_FIRB	549300E707U7-WNPZN687				FDX US EQUITY	FedEx Corp	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0001464_CR_FIRB	6WQI0GK1PRFV-BA061U48		GA0110597		FIS UN Equity	Fidelity National Information Services, Inc.	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0001465_CR_FIRB	549300NPYML-M4NHTOF27					First Solar Inc	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0001466_CR_FIRB	549300SVYJ-S666PQJH88		OH953140		FE US Equity	FirstEnergy Corp.	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0001467_CR_FIRB	6Y0GK87T6V7N-JKZJVM41		NYCDRRCUS		FLS US Equity	Flowserve Corporation	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0001468_CR_FIRB	CQ7WZ4NOFW-T7FAE6Q943				FLR US EQUITY	Fluor Corp	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0001469_CR_FIRB	CKDHZ2X64EEB-QCSP7013				FMC US Equity	FMC Corporation	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0001470_CR_FIRB	EMQFUEY7DV1-MVNKAUT87		DE3315658		FTI US Equity	FMC Technologies, Inc.	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0001471_CR_FIRB	20S05OYHG0M-QM4VUIC57				F US EQUITY	Ford Motor Co	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0001472_CR_FIRB	2MNR4Q42DB-L85U7RD221					Forest Oil Corp	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0001473_CR_FIRB	A0WMBJD47-C49E2JJOM88		DE4594648		FRE GY Equity	Fresenius US Finance I, Inc.	US	Large corporate sample	Other financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0001474_CR_FIRB	549300FNRIXIL-I56M704				0196414D US EQUITY	Gavilon LLC	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0001475_CR_FIRB	9C1X8XOOTY-Y2FNYTVH06				GD US EQUITY	General Dynamics Corp	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0001476_CR_FIRB	3C7474T6CDKP-R9K6YT90		NYCGECYUS		GNE FP Equity	General Electric Company	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0001477_CR_FIRB	2TGYMUGI08P-O8X8L6150				GIS US Equity	General Mills, Inc.	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0001478_CR_FIRB	549300PDWRZ-X0BR28B12		DE4717789		GM UN Equity	General Motors Holdings LLC	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0001479_CR_FIRB	L2EVHWFHVAQ-K72TMH265		DE4275413			Georgia-Pacific LLC	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0001480_CR_FIRB	5493002BI0S2Z-QUY3437				GT US EQUITY	Goodyear Tire & Rubber Co	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0001481_CR_FIRB	7ZW8QJWVPR4-P1J1KQY45				GOOG US EQUITY	Google Inc	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0001482_CR_FIRB	ENYF8GB5SMQ-Z25S06U51		DE2681775		HAL UN Equity	Halliburton Company	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0001483_CR_FIRB	KAO98FK89NPN-NPQGUZ43		DE0497602		HSC US Equity	Harsco Corporation	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0001484_CR_FIRB	549300NUB6D2-R1ITYR45				HAS US Equity	Hasbro, Inc.	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0001485_CR_FIRB	549300PD0C69-OJ0NLB27				766481Z US EQUITY	Hertz Corp	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Foundation IRB approach

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010	020	030	040	050	060	070	080	090	100	110	120	130	140
LC_0001486_CR_FIRB	UASVRYNXN-K17ULIGK870		DE0097017		AHC GB Equity	Hess Corporation	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0001487_CR_FIRB	WHKXQACZ14-C5XRO8LW03				HPQ US EQUITY	Hewlett-Packard Co	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0001488_CR_FIRB	5493003STKEZ2-S0RNU91				HNZ US EQUITY	HJ Heinz Co	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0001489_CR_FIRB	ISRPG12PN4EIE-OEMW547		DE2061772		HON UN Equity	Honeywell International Inc.	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0001490_CR_FIRB	KNX4USFCNGP-Y45LOCE31				4335 HK Equity	Intel Corporation	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0001491_CR_FIRB	VGRQXHF3J8VD-LUA7XE92				IBM US EQUITY	International Business Machines (IBM Corp)	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0001492_CR_FIRB	F9HV8ZL85LRI-Q6D60098		NVC7491-1980		IGT UN Equity	International Game Technology	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0001493_CR_FIRB	824LMFJDH41E-Y779Q875				IP US EQUITY	International Paper Co	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0001494_CR_FIRB	5493008IUOJ5V-WTRC333					Interpublic Group of Cos	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0001495_CR_FIRB	24F6LSZD18II6I-CG6S41					Itron Inc	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0001496_CR_FIRB	YB2O5TUONP-B3W1X7WJ88				ITT US EQUITY	ITT Corp	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0001497_CR_FIRB	KD833U13JEIGE-TBW2749				JAH US EQUITY	Jarden Corp (fka Alltrista Corp)	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0001498_CR_FIRB	549300XR6O4A-CB0KLV08					JFB Firth Rixson, Inc.	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0001499_CR_FIRB	E0KSF7PFQ210N-WI8Z391				DE UN Equity	John Deere Capital Corporation	US	Large corporate sample	Other financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0001500_CR_FIRB	549300G0CFPG-EF6X2043		NJ5106301000		JNJ GQ Equity	Johnson & Johnson	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0001501_CR_FIRB	3LB2NG8VUULS-CV2NO430				JCI US EQUITY	Johnson Controls Inc	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0001502_CR_FIRB	LONOZNOJYIBX-OHXWDB86				K US EQUITY	Kellogg Co	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0001503_CR_FIRB	AGX0G2MXE54-NFNNICD28				KU1 US EQUITY	Kentucky Utilities Co	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0001504_CR_FIRB	MP3J6QPYPG-N75NVW2S34				KMB UN Equity	Kimberly-Clark Corporation	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0001505_CR_FIRB	549300PDHUG-WPWGOT525		DE2301470			Kinder Morgan Energy Partners, L. P.	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0001506_CR_FIRB	5493005158BX-ZWGOX572				3097Z US EQUITY	Koch Industries Inc	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0001507_CR_FIRB	549300JF6LPRT-RJ0FH50				KSS UN Equity	Kohl's Corporation	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0001508_CR_FIRB	V1BYR0MM295-ZFWYYS367				KRFT US EQUITY	Kraft Foods Inc	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0001509_CR_FIRB	GR3KVMWVC-R54YWQNXU90		DE0933796		LTD GF Equity	L Brands, Inc.	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Foundation IRB approach

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010	020	030	040	050	060	070	080	090	100	110	120	130	140
LC_0001510_CR_FIRB					LINE US EQUITY	Linn Energy LLC	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0001511_CR_FIRB	5493007B9BM9-ZXJINO78		DE4009151		LYV UN Equity	Live Nation Entertainment, Inc.	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0001512_CR_FIRB	DPRBOZP0K5R-M2YE8UU08				LMT US EQUITY	Lockheed Martin Corp	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0001513_CR_FIRB	WAFCR4OKGS-C504WU3E95		NC0087443		LOW UN Equity	Lowe's Companies, Inc.	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0001514_CR_FIRB	2RTSLGQ89VM-Y18RHX631					Manitowoc Co Inc	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0001515_CR_FIRB	1FRVQX2CRLG-C1XLP5727		DE3395371		MRO US Equity	Marathon Oil Corporation	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0001516_CR_FIRB	3BNYRYQHD39-K4LCKQF12		DE4750998		MPC UN Equity	Marathon Petroleum Corporation	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0001517_CR_FIRB	225YDZ14ZO8-E1TXUSU86		DE2798413		MAR US Equity	Marriott International, Inc.	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0001518_CR_FIRB	54930073HKE-O6GZBSS03				4614Z US EQUITY	Mars Inc	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0001519_CR_FIRB	549300XMP3KD-CKJXIU47		DE0706226		MMC UN Equity	Marsh & McLennan Companies, Inc.	US	Large corporate sample	Other financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0001520_CR_FIRB	5GCSNMQXHEY-A1JO8QN11		DE0585027		MAS US Equity	Masco Corporation	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0001521_CR_FIRB	AR5L2ODV9H-N37376R084		DE3390142		MA US Equity	MasterCard Incorporated	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0001522_CR_FIRB	549300VELLG24-KHTJ564		DE0673809		MAT US Equity	Mattel, Inc.	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0001523_CR_FIRB	UE2136O97NL-B5BYP9H04				MCD US EQUITY	McDonald's Corp	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0001524_CR_FIRB	549300WZWO-M80UCFSF54		DE2417015		MCK US Equity	McKesson Corporation	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0001525_CR_FIRB	4DL8C98Z5G5I-XZLH3578				MWV US Equity	MeadWestvaco Corporation	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0001526_CR_FIRB	D56MRZY2INA-N94ZONZ37				MDT US EQUITY	Medtronic Inc	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0001527_CR_FIRB	4YV9Y5M8S0BR-K1RP0397				MRK US EQUITY	Merck & Co Inc	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0001528_CR_FIRB	INR2EJN1ERAN0-W5ZP974		WA600413485		MSF NA Equity	Microsoft Corporation	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0001529_CR_FIRB	54930073LBB-H6ZCBE225				TAP US EQUITY	Molson Coors Brewing Co	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0001530_CR_FIRB	549300DV9GI-B88LZ5P30		VA05501796		KTF GF Equity	Mondelez International, Inc.	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0001531_CR_FIRB	NONUZEX43GH-IPSVDD938		DE3174788		MON US Equity	Monsanto Company	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0001532_CR_FIRB	6S552MUG6KGJ-VEBSEC55		DE0789650		MTLA GF Equity	Motorola Solutions, Inc.	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0001533_CR_FIRB	MOM4570XTJ5Y-YX7JKH83		DE2977161		NG/ LN Equity	National Grid USA	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Foundation IRB approach

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010	020	030	040	050	060	070	080	090	100	110	120	130	140
LC_0001534_CR_FIRB	549300VSP3RI-X7FGDZ51				NEM US EQUITY	Newmont Mining Corp	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0001535_CR_FIRB	UMI46YPGBLU-E4VGNNT48				NEE UN Equity	NextEra Energy Capital Holdings, Inc.	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0001536_CR_FIRB	549300Z2ZSKK-GUE3J147				NKE US EQUITY	Nike Inc	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0001537_CR_FIRB	ZHUWIE4VK4MI-YES0UG62		I-N2000033100151		NI UN Equity	NiSource Finance Corp.	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0001538_CR_FIRB	7D6DIU2QXTUJ-RFNNJA49		CAC1059173		7201 JT Equity	Nissan Motor Acceptance Corporation	US	Large corporate sample	Other financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0001539_CR_FIRB	02VFQXG2D1L-R5ZH3K186				NBL UN Equity	Noble Energy, Inc.	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0001540_CR_FIRB	549300S3IZB5-P35KNV16		WA178071138		JWN US Equity	Nordstrom, Inc.	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0001541_CR_FIRB	RIMU48P07456-QXSO0R61				NOC US EQUITY	Northrop Grumman Corp	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0001542_CR_FIRB	6B6FQLPMMK-B14LX6NY57					Novelis Inc.	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0001543_CR_FIRB	549300GGJCRS-I2TIEJ46				NUE UN Equity	Nucor Corporation	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0001544_CR_FIRB	IM7X0T3ECJW4-C1T7ON55				OXY US EQUITY	Occidental Petroleum	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0001545_CR_FIRB	52990006VBKY-FQMQJX90		KvK 34311273 0000		OILT UD EQUITY	Oiltanking Finance B.V.	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0001546_CR_FIRB	HKUPACFHSSAS-QK8HLS17				OMC US EQUITY	Omnicom Group	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0001547_CR_FIRB	1Z4GXXU7ZHV-WFCD8TV52		DE2457805		ORCL* MM Equity	Oracle Corporation	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0001548_CR_FIRB	549300TOPQ8N-G4HGVK16					Owens Corning	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0001549_CR_FIRB	PH3S12DWZBH-HQKVYZ297		WA177005077		PCAR US Equity	PACCAR Financial Corp.	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0001550_CR_FIRB	KDTEY8BWE486-IKZ3CC07				PCAR US EQUITY	Paccar Inc	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0001551_CR_FIRB	SGY07Y7FNYBN-LM6Z1M11		OR085297-86		BRK/A US Equity	PacifiCorp	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0001552_CR_FIRB	5493002COND-B4N2HKI23				PH US EQUITY	Parker Hannifin Corp	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0001553_CR_FIRB	EJCO258LNNVS-KAR2JX59		DE2864939		BTU US Equity	Peabody Energy Corporation	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0001554_CR_FIRB	FJSUNZKFNQ5Y-PJ5OT455		NC0198463		PEP SE Equity	PepsiCo, Inc.	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0001555_CR_FIRB	765LHXWGK1K-XCLTFYQ30				PFE US EQUITY	Pfizer Inc	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0001556_CR_FIRB	8YQ2GSDWYZX-O2EDN3511					PG&E Corp	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0001557_CR_FIRB	HL3H1H2BGXW-VG3BSWR90		VA0670281-5		PMI SE Equity	Philip Morris International Inc.	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Foundation IRB approach

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010	020	030	040	050	060	070	080	090	100	110	120	130	140
LC_0001558_CR_FIRB	TWSEY0NEDUDCKS27AH81					Pinnacle West Capital Corp	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0001559_CR_FIRB	549300N2O26NW4ST6W55		DE0101728		PBI US Equity	Pitney Bowes Inc.	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0001560_CR_FIRB	5MRSWZYSSE4064ED3F25					Plains Exploration & Production Co LP	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0001561_CR_FIRB	549300BKPEP01R3V6C59		PA284424		PPG UN Equity	PPG Industries, Inc.	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0001562_CR_FIRB	ZU69GUVJQGZ6Z1UOOO79				PX US EQUITY	Praxair Inc	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0001563_CR_FIRB	6S3X7J22E861RNTJSA74				3252Z US EQUITY	President & Fellows of Harvard College	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0001564_CR_FIRB	2572IBTT8CCZW6AU4141				PG US EQUITY	Procter & Gamble Co	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0001565_CR_FIRB	5PRBRS5FEH7NREC8OR45		NJ0100802453		PRU US Equity	Prudential Financial, Inc.	US	Large corporate sample	Other financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0001566_CR_FIRB	PUSS41EMO3E6XXNV3U28				PEG US EQUITY	Public Service Enterprise Group Inc	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0001567_CR_FIRB	123WALMHY1GZXG2YDL90				PVH UN Equity	PVH Corp.	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0001568_CR_FIRB	8MCWUBXQ0WE04KMXBX50		DE2249088		DGX UN Equity	Quest Diagnostics Incorporated	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0001569_CR_FIRB	HO1QNWM0IXBZ0QSMMO20				RL UN Equity	Ralph Lauren Corporation	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0001570_CR_FIRB	YR6K3WJN0KKLUPZSNL57		DE0472015		RTN US Equity	Raytheon Company	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0001571_CR_FIRB	NKNQHM6BLECKVOQP7O46				RSG US EQUITY	Republic Services Group	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0001572_CR_FIRB	PQQ60KVT5SJX0ETQT497				RKT US Equity	Rock-Tenn Company	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0001573_CR_FIRB	VH3R4HHBHH12O0EXZJ88				ROK US Equity	Rockwell Automation, Inc.	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0001574_CR_FIRB	549300LJXD867XMVE759				ROP UN Equity	Roper Industries, Inc.	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0001575_CR_FIRB	K2NEH8QNVW44JIWK7Z55		C-38863		RCL NO Equity	Royal Caribbean Cruises Ltd.	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0001576_CR_FIRB	549300TJCKW4BRXPJ474				RPM US Equity	RPM International Inc.	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0001577_CR_FIRB	549300VXRTBPBK07QT94				0398293Z US EQUITY	Ruby Pipeline LLC	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0001578_CR_FIRB	ZXJ6Y2OSPZXIVGRILD15		FL590739250		R US Equity	Ryder System, Inc.	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0001579_CR_FIRB	549300NKZ6VCN5P3K723		DE2096948		SWY US Equity	Safeway Inc.	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0001580_CR_FIRB	RLTHESQ0RNFQJWPBJN60		DE2258732		SGMS UW Equity	Scientific Games International, Inc.	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0001581_CR_FIRB	Q0M0CZB4YN6JZ65WXI09				SEE US EQUITY	Sealed Air Corp	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Foundation IRB approach

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010	020	030	040	050	060	070	080	090	100	110	120	130	140
LC_0001582_CR_FIRB	PBBKGKLRK5S5-C0Y4T545		CAC1991515		SRE US Equity	Sempra Energy	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0001583_CR_FIRB	KAF673KJXD92-C8KSLU49				SLGN US EQUITY	Silgan Holdings Inc [fka Silgan Corp]	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0001584_CR_FIRB	MR92GTD0MJT-TTTQDVG45		DE2360269			Simon Property Group, L.P.	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0001585_CR_FIRB	HHWAT5TDOYZ-MM26KKQ73				SNA US Equity	Snap-on Incorporated	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0001586_CR_FIRB	549300FC3G3Y-U2FBZD92					Southern Co	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0001587_CR_FIRB	EFWMP121W54-QV9MGOP87		DE4116263		SWN US Equity	Southwestern Energy Company	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0001588_CR_FIRB	P761FCI0CPO-G24I8JE10				SPW US Equity	SPX Corporation	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0001589_CR_FIRB	549300DJ09SM-TO561131				SWK US Equity	Stanley Black & Decker, Inc.	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0001590_CR_FIRB	XQM2JINI1U-L7642TU573				SPLS US Equity	Staples, Inc.	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0001591_CR_FIRB	5493002F0SC4J-TBU5137		MI148492		SYK US Equity	Stryker Corporation	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0001592_CR_FIRB	549300TX-O070764WUH65				SPWR US EQUITY	Sunpower Corp	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0001593_CR_FIRB	YF6ZV0M6AU4F-Y94MK914				SYMC US Equity	Symantec Corporation	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0001594_CR_FIRB	5RGWIFLMGH3-YS7KWI652				SYY US Equity	Sysco Corporation	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0001595_CR_FIRB	8WDDFXB5T1-Z6J0XC1L66				TGT US Equity	Target Corporation	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0001596_CR_FIRB	6HL0C5LCIE4T-N8UZHL06		DE2980513		TRP UN Equity	TC PipeLines, LP	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0001597_CR_FIRB	UUL85LWXB4N-GSWWXIQ25				TFX US Equity	Teleflex Incorporated	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0001598_CR_FIRB	YAWJZJYEQ7M1-SYMOS462		DE2106001		TEX UN Equity	Terex Corporation	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0001599_CR_FIRB	CMTK1YBYNLPL-IS3QLI53				TSO US EQUITY	Tesoro Petroleum	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0001600_CR_FIRB	549300VFZ8XJ9-NUPU221					The Estee Lauder Companies	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0001601_CR_FIRB	HCHV7422L5H-DJZCRFL38		DE0558016		TMO US Equity	Thermo Fisher Scientific Inc.	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0001602_CR_FIRB	KNG3XRAA0RH-N9H62OK76				TWX US EQUITY	Time Warner Inc	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0001603_CR_FIRB	B0I35MLPFXZS-E70ASS73				TKR US EQUITY	Timken Co	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0001604_CR_FIRB	549300V2JRLO5-DIFGE82		DE3058821		DTE GF Equity	T-Mobile USA, Inc.	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0001605_CR_FIRB	R1JB4KXN77XF-CXOQKV49		DE7324254		TRN US Equity	Trinity Industries, Inc.	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Foundation IRB approach

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010	020	030	040	050	060	070	080	090	100	110	120	130	140
LC_0001606_CR_FIRB	3NWOXIHJSQCX0SM5Z749		DE3589359		TRW US Equity	TRW Automotive Inc.	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0001607_CR_FIRB	G8NWFN4YP7CR6FOP4886					Tupperware Brands Corp	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0001608_CR_FIRB	WD6L6041MNRW1JE49D58				TSN US Equity	Tyson Foods, Inc.	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0001609_CR_FIRB	MYF1DAS6G5WY7PRWCU78		DE0945814		ULVR LN Equity	Unilever Capital Corporation	US	Large corporate sample	Other financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0001610_CR_FIRB	K1OQBWM7XEOO08LDNP29		DE0890080		UAL UN Equity	United Airlines, Inc.	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0001611_CR_FIRB	D01LMJZU09ULLNCY6Z23				UPS US EQUITY	United Parcel Service Inc	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0001612_CR_FIRB	JNLUVFYJT1OZSIQ24U47				X UN Equity	United States Steel Corporation	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0001613_CR_FIRB	I07WOS4YJ0N7YRFE7309				UTX US EQUITY	United Technologies Corp	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0001614_CR_FIRB	549300VSXHFQVR770L55		DE4426189			Univar Inc.	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0001615_CR_FIRB	549300BZXZ66F6DTIF20		VA0016487-1		UVV US Equity	Universal Corporation	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0001616_CR_FIRB	5493004XNBKB5SFUJI60		DE0932960		AAL UW Equity	US Airways, Inc.	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0001617_CR_FIRB	KOO0397YRO83WY5MGD97				VRX CT Equity	Valeant Pharmaceuticals International	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0001618_CR_FIRB	549300XTO5VR8SKV1V74				VLO US EQUITY	Valero Energy Corp	US	Large corporate sample	Other financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0001619_CR_FIRB	2S72QS2UO2OESLG6Y829				VZ US EQUITY	Verizon Communications Inc	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0001620_CR_FIRB	CWAJJ9DJ5Z7P057HV541				VFC US EQUITY	VF Corp	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0001621_CR_FIRB	X0ST5BPF0CZG9FE5OV61				VIA US EQUITY	Viacom Inc	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0001622_CR_FIRB	549300OBVCU4IRZFZ230					Virgin Media Inc	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0001623_CR_FIRB	CQKUMNNZVDJLRYV2PT43					Virginia Electric & Power Co	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0001624_CR_FIRB	549300JZ4OKEHW3DPJ59				V US Equity	Visa Inc.	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0001625_CR_FIRB	549300BMOJ05INE4YK86		DE2669712			Vornado Realty L.P.	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0001626_CR_FIRB	549300UUPJ2NXDB68M19		DE0911551			VW Credit, Inc.	US	Large corporate sample	Other financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0001627_CR_FIRB	Y87794H0US1R65VBXU25				WMT US EQUITY	Wal-Mart Stores Inc	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0001628_CR_FIRB	7260JQNI6SCF9FIV2392				DIS US EQUITY	Walt Disney Co	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0001629_CR_FIRB	IQN3XTJNANI73KWRED03					Walter Energy Inc	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Foundation IRB approach

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LC_0001630_CR_FIRB	549300YX8JII-D70NFS41				WM US EQUITY	Waste Management	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0001631_CR_FIRB	3CYEJKBUJZO3-UW777J80		DE3797582			WEA Finance LLC	US	Large corporate sample	Other financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0001632_CR_FIRB	WHENKOULSS-K7WUM60H03				WHR US EQUITY	Whirlpool Corp	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0001633_CR_FIRB	D3W7PCXCBRQ-LL17DZ313					World Fuel Services Corp	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0001634_CR_FIRB	T4VNTWMFQ7J-QB65L7T35		DE3664441		WYN UN Equity	Wyndham Worldwide Corporation	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0001635_CR_FIRB	LGJNMI9GH8XI-DG5RCM61		MN37-AA		XEL US Equity	Xcel Energy Inc.	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0001636_CR_FIRB	4KF48RN45X1O-O8UBLY20				XRX UN Equity	Xerox Corporation	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0001637_CR_FIRB	6EY4K7ZMF9U-X1CU6KC79				XIX GF Equity	Xilinx, Inc.	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0001638_CR_FIRB	549300DF5M-V96DRYLQ48				XYL US EQUITY	Xylem Inc	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0001639_CR_FIRB	2P2YLDVPES3BX-Q1FRB91		DE3343799		ZMH US Equity	Zimmer Holdings, Inc.	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0001640_CR_FIRB	549300HD9Q1L-OC9KLJ48				ZTS UN Equity	Zoetis Inc.	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0001641_CR_FIRB	5493007CO5-W5OBFG7L21					RETAIL ESTATES NV	BE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0001642_CR_FIRB	549300QSUNKA-EBMYIR16					RAVAGO S.A.	BE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0001643_CR_FIRB	549300O3SGM-D4K45DN61			BE 0404621642		ALCATEL-LUCENT BELL	BE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0001644_CR_FIRB	54930031IF9X-W7PCY637			BE 0403992231		Atlas Copco Airpower	BE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0001645_CR_FIRB	549300PR82EO-NF1NKE18			BE 0473566965		BELFIMA	BE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0001646_CR_FIRB	549300UOBXC-S79E82606			BE 0404535431		Belgische Scheepvaartmaatschappij-Compagnie Maritime Belge	BE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0001647_CR_FIRB	549300VSM2R-G55U2QU15			BE 0400853488		BRUSSELS AIRLINES	BE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0001648_CR_FIRB	5493007ZLRNT-TT9B6384					Carrefour Finance SA	BE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0001649_CR_FIRB	529900P0HVI-O92I8AU52			BE 0422362447		COCKERILL MAINTENANCE & INGENIERIE	BE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0001650_CR_FIRB	549300VWVX-R1GOHG0E16			BE 0425702910		COFELY FABRICOM sa	BE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0001651_CR_FIRB	5493003N7PPO-YDZI1G90			BE 0400464795		COMPAGNIE D'ENTREPRISES CFE - AANNEMINGSMAATSCHAPPIJ CFE	BE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0001652_CR_FIRB	5299009GDD-J20VCTA286			BE 0404411707		CONTINENTAL BENELUX	BE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0001653_CR_FIRB	549300NF0J86Q-SGBSV95			BE 0413572663		DELDO AUTOBANDEN	BE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Foundation IRB approach

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010	020	030	040	050	060	070	080	090	100	110	120	130	140
LC_0001654_CR_FIRB	549300KT827R-UL680A73			BE0428741087		D'IETEREN Treasury	BE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0001655_CR_FIRB	5493000G720Y-N71E2S86			BE 0435305514		DREDGING INTERNATIONAL	BE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0001656_CR_FIRB	529900YOYR5F-W12UBJ80			BE 0471811661		EDF Luminus	BE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0001657_CR_FIRB	549300F203XB-WYK45D98			BE 0411515075		Emmaüs vzw	BE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0001658_CR_FIRB	529900T3V512-W5JEJF78			BE 0406183144		Evonik Degussa Antwerpen	BE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0001659_CR_FIRB	5493006GOR72-R0ZYBN98			BE 0860409202		EXMAR	BE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0001660_CR_FIRB	52990071WX2U-W1WNHC16			BE 0402954628		FLUXYS BELGIUM	BE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0001661_CR_FIRB	529900RL1B6N-SLKU7P45			BE 0821382439		FLUXYS FINANCE	BE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0001662_CR_FIRB	549300EL1OTY-CHBFUV17			BE 0442100363		GDF SUEZ CC SCRL	BE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0001663_CR_FIRB	549300AS6JDY8-GAUB274			BE 0831958211		GDF SUEZ ENERGY MANAGEMENT TRADING	BE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0001664_CR_FIRB	6lM6CQKADLN-CQGUEU352			BE0439255986		GEMS Services SA/NV	BE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0001665_CR_FIRB	549300UFHGF-Y5IOON989			BE 0220324117		Gimv	BE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0001666_CR_FIRB	5493004EAZ-Q20FYJKT70			BE 0438202052		greif services belgium	BE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0001667_CR_FIRB	5299004FBX5D-GG463D98			BE 0430060188		HERAEUS ELECTRO - NITE INTERNATIONAL	BE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0001668_CR_FIRB	5493002TT-O3072KC6L60			BE 0402220594		Hewlett - Packard Belgium	BE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0001669_CR_FIRB	549300VI27GGJ-FIOCP26			BE 0440113348		INTERNATIONAL FINANCE CENTER CFE	BE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0001670_CR_FIRB	5493002RVRZ1-S3CPUI26			BE 0428750985		ION BEAM APPLICATIONS S.A	BE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0001671_CR_FIRB	54930073JZQ-L85NE3817			BE 0222343301		IVERLEK	BE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0001672_CR_FIRB	549300YEC7519-H8CBF72			BE 0473587751		J.C. General Services CVBA	BE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0001673_CR_FIRB	549300U0BLK-P6Y8LPX16			BE 0404778426		Katoen Natie	BE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0001674_CR_FIRB	529900X1VAF3I-XDZJ071					LE PEIGNE	BE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0001675_CR_FIRB	549300ROPVHS-EKEMW107			BE 0807049797		LOCORAIL	BE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0001676_CR_FIRB	549300L6DOLP-EQSOI005			BE 0405580655		MATEXI afkorting van MAATSCHAPPIJ TOT EXPLOITATIE IMMOBILIEN	BE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0001677_CR_FIRB	5493007JS0ZHJ-VBUWP18			BE 0456810810		MOBISTAR	BE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Foundation IRB approach

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010	020	030	040	050	060	070	080	090	100	110	120	130	140
LC_0001678_CR_FIRB	549300V3ES7BV-GYNRZ58			BE 0413630071		N.V BESIX S.A	BE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0001679_CR_FIRB	529900P78BT1R-IIYWY69			BE 0458885719		NUTRECO CAPITAL	BE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0001680_CR_FIRB	549300XHGK09-MEWMOL68			BE 0419457296		Ontex bvba	BE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0001681_CR_FIRB	5299009CBE6VJ-XABZS81			BE 0436410522		RAFFINERIE TIRLEMONTOISE - TIENSE SUIKERRAFFINADERERIJ	BE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0001682_CR_FIRB	529900P4SON-A6KVTRT86			BE 0428343981		RECTICEL INTERNATIONAL SERVICES	BE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0001683_CR_FIRB	529900LK4T42-CNH2U882			BE 0434475767		S.B. MANAGEMENT AND SERVICES	BE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0001684_CR_FIRB	529900FTYUE9-QOXMU884			BE 0434284638		SAINT-GOBAIN BENELUX	BE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0001685_CR_FIRB	549300CCKFF44-A550J72			BE 0400747580		SARENS	BE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0001686_CR_FIRB	549300JTFH1W-HCEMIN40			BE 0407139583		SD WORX	BE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0001687_CR_FIRB	HB7FFAZI0OM-Z8PP8OE26			BE 0413330856		Society for Worldwide Interbank Financial Telecommunication	BE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0001688_CR_FIRB	213800IS5GA1-OZ8RBM85			BE 0473416418		TELENET nv	BE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0001689_CR_FIRB	529900R7MYQ-QO8CHR962			BE 0403063902		TOTAL BELGIUM	BE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0001690_CR_FIRB	5299003N2SCV-NU16O909			BE 0403079441		Total Petrochemicals & Refining SA/NV	BE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0001691_CR_FIRB	549300ZSTW3-D1UXOXY91			BE 0412639681		TRACTEBEL ENGINEERING sa	BE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0001693_CR_FIRB	549300J5X4E65-PJHE355			BE 0464538245		VPK SERVICES	BE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0001694_CR_FIRB	5493002MUO-V04NSPT571	2796756-1				RBC INVESTOR SERVICES TRUST	CA	Large corporate sample	Other financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0001695_CR_FIRB	549300G6ZUFBJ-VLAJQ46					MERCURIA ENERGY TRADING SA	CH	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0001696_CR_FIRB	5299009K1FINA-RYDEC72					RENAULT FINANCE SA	CH	Large corporate sample	Other financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0001697_CR_FIRB	549300WZRVQ-ERM819Z90	1141987-6	CH02039235685			Schweizerische RÃ¼ckversicherungs-Gesellschaft AG	CH	Large corporate sample	Other financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0001698_CR_FIRB	52990031Q7PC-TSUSRW11	2820823-9	HRB40498			LBBW Dublin Management GmbH	DE	Large corporate sample	Other financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0001699_CR_FIRB	529900GH-E5268QPEOH13	2537992-6	HRB106727			LIDL IRELAND GMBH	DE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0001700_CR_FIRB	529900USFSZYP-S075O24	1144838-8	HRB3790			VOLKSWAGEN FINANCIAL SERVICES AG	DE	Large corporate sample	Other financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0001701_CR_FIRB	549300Y5BJOTC-MUYT658					ARCELORMITTAL TREASURY SNC	FR	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0001702_CR_FIRB	969500KY4MRV-CLM9HE48					EDF ENERGIES NOUVELLES	FR	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Foundation IRB approach

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010	020	030	040	050	060	070	080	090	100	110	120	130	140
LC_0001703_CR_FIRB	529900QI55ZLJVCMPA71					TOTAL CAPITAL	FR	Large corporate sample	Other financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0001704_CR_FIRB	2138006E2VG89XLORJ06		02366682			YORKSHIRE WATER SERVICES LIMITED	GB	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0001705_CR_FIRB	549300BPQYQ838KE1X51					UNIPEC ASIA COMPANY LIMITED	HK	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0001706_CR_FIRB	213800SKZTSE2L1BII69					THAMES WATER UTILITIES CAYMAN FINANCE LIMITED	KY	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0001707_CR_FIRB	0YQH6LCEF474UTUV4B96		KvK 34313428 0000			ENEL FINANCE INTERNATIONAL N.V.	NL	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0001708_CR_FIRB	4ME66GO1Q4T87C52WS37		KvK 33134831 0000			GENERAL ELECTRIC INTERNATIONAL INC	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Foundation IRB approach
GG_0001709_CR_FIRB					1310Z AR Equity	Argentina	AR	Sovereign sample	General Governments	Not applicable	Not applicable	Credit risk and free deliveries	Foundation IRB approach
GG_0001710_CR_FIRB					1525Z AU Equity	Australia	AU	Sovereign sample	General Governments	Not applicable	Not applicable	Credit risk and free deliveries	Foundation IRB approach
GG_0001711_CR_FIRB					1480Z AV Equity	Austria	AT	Sovereign sample	General Governments	Not applicable	Not applicable	Credit risk and free deliveries	Foundation IRB approach
GG_0001712_CR_FIRB					43886Z BD Equity	Bangladesh	BD	Sovereign sample	General Governments	Not applicable	Not applicable	Credit risk and free deliveries	Foundation IRB approach
GG_0001713_CR_FIRB					111136Z BB Equity	Belgium	BE	Sovereign sample	General Governments	Not applicable	Not applicable	Credit risk and free deliveries	Foundation IRB approach
GG_0001714_CR_FIRB					1323Z BZ Equity	Brazil	BR	Sovereign sample	General Governments	Not applicable	Not applicable	Credit risk and free deliveries	Foundation IRB approach
GG_0001715_CR_FIRB					129225Z BU Equity	Bulgaria	BG	Sovereign sample	General Governments	Not applicable	Not applicable	Credit risk and free deliveries	Foundation IRB approach
GG_0001716_CR_FIRB					80710Z CN Equity	Canada	CA	Sovereign sample	General Governments	Not applicable	Not applicable	Credit risk and free deliveries	Foundation IRB approach
GG_0001717_CR_FIRB					45793Z CI Equity	Chile	CL	Sovereign sample	General Governments	Not applicable	Not applicable	Credit risk and free deliveries	Foundation IRB approach
GG_0001718_CR_FIRB					PRCH CH Equity	China	CN	Sovereign sample	General Governments	Not applicable	Not applicable	Credit risk and free deliveries	Foundation IRB approach
GG_0001719_CR_FIRB					1153Z CB Equity	Colombia	CO	Sovereign sample	General Governments	Not applicable	Not applicable	Credit risk and free deliveries	Foundation IRB approach
GG_0001720_CR_FIRB					1040Z CP Equity	Czech Republic	CZ	Sovereign sample	General Governments	Not applicable	Not applicable	Credit risk and free deliveries	Foundation IRB approach
GG_0001721_CR_FIRB					1271Z DC Equity	Denmark	DK	Sovereign sample	General Governments	Not applicable	Not applicable	Credit risk and free deliveries	Foundation IRB approach
GG_0001722_CR_FIRB					1083Z EY Equity	Egypt	EG	Sovereign sample	General Governments	Not applicable	Not applicable	Credit risk and free deliveries	Foundation IRB approach
GG_0001723_CR_FIRB					1000Z ET Equity	Estonia	EE	Sovereign sample	General Governments	Not applicable	Not applicable	Credit risk and free deliveries	Foundation IRB approach
GG_0001724_CR_FIRB					1306Z FH Equity	Finland	FI	Sovereign sample	General Governments	Not applicable	Not applicable	Credit risk and free deliveries	Foundation IRB approach
GG_0001725_CR_FIRB					223727Z FP Equity	France	FR	Sovereign sample	General Governments	Not applicable	Not applicable	Credit risk and free deliveries	Foundation IRB approach
GG_0001726_CR_FIRB					3413Z GR Equity	Germany	DE	Sovereign sample	General Governments	Not applicable	Not applicable	Credit risk and free deliveries	Foundation IRB approach

Counterparty code	Legal entity identifier (LEI)	Credit register code	Commercial register code	ISIN code	Bloomberg ticker	Name	Geographical area	Portfolio name	Sector of counterparty	Type of exposure	Type of facility	Type of risk	Regulatory approach
010	020	030	040	050	060	070	080	090	100	110	120	130	140
GG_0001727_CR_FIRB					1004Z GA Equity	Greece	GR	Sovereign sample	General Governments	Not applicable	Not applicable	Credit risk and free deliveries	Foundation IRB approach
GG_0001728_CR_FIRB					1182Z HB Equity	Hungary	HU	Sovereign sample	General Governments	Not applicable	Not applicable	Credit risk and free deliveries	Foundation IRB approach
GG_0001729_CR_FIRB					1504Z IN Equity	India	IN	Sovereign sample	General Governments	Not applicable	Not applicable	Credit risk and free deliveries	Foundation IRB approach
GG_0001730_CR_FIRB					1133Z IJ Equity	Indonesia	ID	Sovereign sample	General Governments	Not applicable	Not applicable	Credit risk and free deliveries	Foundation IRB approach
GG_0001731_CR_FIRB					1266Z ID Equity	Ireland	IE	Sovereign sample	General Governments	Not applicable	Not applicable	Credit risk and free deliveries	Foundation IRB approach
GG_0001732_CR_FIRB					3343943Z IT Equity	Israel	IL	Sovereign sample	General Governments	Not applicable	Not applicable	Credit risk and free deliveries	Foundation IRB approach
GG_0001733_CR_FIRB					2103Z IM Equity	Italy	IT	Sovereign sample	General Governments	Not applicable	Not applicable	Credit risk and free deliveries	Foundation IRB approach
GG_0001734_CR_FIRB					JAPZ JP Equity	Japan	JP	Sovereign sample	General Governments	Not applicable	Not applicable	Credit risk and free deliveries	Foundation IRB approach
GG_0001735_CR_FIRB					1001Z KN Equity	Kenya	KE	Sovereign sample	General Governments	Not applicable	Not applicable	Credit risk and free deliveries	Foundation IRB approach
GG_0001736_CR_FIRB					3344606Z LR Equity	Latvia	LV	Sovereign sample	General Governments	Not applicable	Not applicable	Credit risk and free deliveries	Foundation IRB approach
GG_0001737_CR_FIRB					1092Z LH Equity	Lithuania	LT	Sovereign sample	General Governments	Not applicable	Not applicable	Credit risk and free deliveries	Foundation IRB approach
GG_0001738_CR_FIRB					1110Z LX Equity	Luxembourg	LU	Sovereign sample	General Governments	Not applicable	Not applicable	Credit risk and free deliveries	Foundation IRB approach
GG_0001739_CR_FIRB					1124Z MK Equity	Malaysia	MY	Sovereign sample	General Governments	Not applicable	Not applicable	Credit risk and free deliveries	Foundation IRB approach
GG_0001740_CR_FIRB					5753Z US Equity	Malta	MT	Sovereign sample	General Governments	Not applicable	Not applicable	Credit risk and free deliveries	Foundation IRB approach
GG_0001741_CR_FIRB					1426Z MM Equity	Mexico	MX	Sovereign sample	General Governments	Not applicable	Not applicable	Credit risk and free deliveries	Foundation IRB approach
GG_0001742_CR_FIRB					1096Z MC Equity	Morocco	MA	Sovereign sample	General Governments	Not applicable	Not applicable	Credit risk and free deliveries	Foundation IRB approach
GG_0001743_CR_FIRB					1533Z NA Equity	Netherlands	NL	Sovereign sample	General Governments	Not applicable	Not applicable	Credit risk and free deliveries	Foundation IRB approach
GG_0001744_CR_FIRB					46443Z NZ Equity	New Zealand	NZ	Sovereign sample	General Governments	Not applicable	Not applicable	Credit risk and free deliveries	Foundation IRB approach
GG_0001745_CR_FIRB					1233Z NO Equity	Norway	NO	Sovereign sample	General Governments	Not applicable	Not applicable	Credit risk and free deliveries	Foundation IRB approach
GG_0001746_CR_FIRB					279379Z PM Equity	Philippines	PH	Sovereign sample	General Governments	Not applicable	Not applicable	Credit risk and free deliveries	Foundation IRB approach
GG_0001747_CR_FIRB					1084Z PW Equity	Poland	PL	Sovereign sample	General Governments	Not applicable	Not applicable	Credit risk and free deliveries	Foundation IRB approach
GG_0001748_CR_FIRB					1174Z PL Equity	Portugal	PT	Sovereign sample	General Governments	Not applicable	Not applicable	Credit risk and free deliveries	Foundation IRB approach
GG_0001749_CR_FIRB					1089Z RO Equity	Romania	RO	Sovereign sample	General Governments	Not applicable	Not applicable	Credit risk and free deliveries	Foundation IRB approach
GG_0001750_CR_FIRB					4458Z RU Equity	Russia	RU	Sovereign sample	General Governments	Not applicable	Not applicable	Credit risk and free deliveries	Foundation IRB approach

Counterparty code	Legal entity identifier (LEI)	Credit register code	Commercial register code	ISIN code	Bloomberg ticker	Name	Geographical area	Portfolio name	Sector of counterparty	Type of exposure	Type of facility	Type of risk	Regulatory approach
010	020	030	040	050	060	070	080	090	100	110	120	130	140
GG_0001751_CR_FIRB					3344642Z AB Equity	Saudi Arabia	SA	Sovereign sample	General Governments	Not applicable	Not applicable	Credit risk and free deliveries	Foundation IRB approach
GG_0001752_CR_FIRB					1545Z SP Equity	Singapore	SG	Sovereign sample	General Governments	Not applicable	Not applicable	Credit risk and free deliveries	Foundation IRB approach
GG_0001753_CR_FIRB					1023Z SK Equity	Slovakia	SK	Sovereign sample	General Governments	Not applicable	Not applicable	Credit risk and free deliveries	Foundation IRB approach
GG_0001754_CR_FIRB					1091Z SV Equity	Slovenia	SI	Sovereign sample	General Governments	Not applicable	Not applicable	Credit risk and free deliveries	Foundation IRB approach
GG_0001755_CR_FIRB					50184Z SJ Equity	South Africa	ZA	Sovereign sample	General Governments	Not applicable	Not applicable	Credit risk and free deliveries	Foundation IRB approach
GG_0001756_CR_FIRB					ROKZ KS Equity	South Korea	KR	Sovereign sample	General Governments	Not applicable	Not applicable	Credit risk and free deliveries	Foundation IRB approach
GG_0001757_CR_FIRB					1841Z SM Equity	Spain	ES	Sovereign sample	General Governments	Not applicable	Not applicable	Credit risk and free deliveries	Foundation IRB approach
GG_0001758_CR_FIRB					204283Z EK Equity	Sudan	SD	Sovereign sample	General Governments	Not applicable	Not applicable	Credit risk and free deliveries	Foundation IRB approach
GG_0001759_CR_FIRB					1179Z SS Equity	Sweden	SE	Sovereign sample	General Governments	Not applicable	Not applicable	Credit risk and free deliveries	Foundation IRB approach
GG_0001760_CR_FIRB					344758Z SW Equity	Switzerland	CH	Sovereign sample	General Governments	Not applicable	Not applicable	Credit risk and free deliveries	Foundation IRB approach
GG_0001761_CR_FIRB					116657Z TT Equity	Taiwan	TW	Sovereign sample	General Governments	Not applicable	Not applicable	Credit risk and free deliveries	Foundation IRB approach
GG_0001762_CR_FIRB					1179Z TB Equity	Thailand	TH	Sovereign sample	General Governments	Not applicable	Not applicable	Credit risk and free deliveries	Foundation IRB approach
GG_0001763_CR_FIRB					114144Z TI Equity	Turkey	TR	Sovereign sample	General Governments	Not applicable	Not applicable	Credit risk and free deliveries	Foundation IRB approach
GG_0001764_CR_FIRB					1089Z UZ Equity	Ukraine	UA	Sovereign sample	General Governments	Not applicable	Not applicable	Credit risk and free deliveries	Foundation IRB approach
GG_0001765_CR_FIRB					3344698Z UH Equity	United Arab Emirates	AE	Sovereign sample	General Governments	Not applicable	Not applicable	Credit risk and free deliveries	Foundation IRB approach
GG_0001766_CR_FIRB					6152Z LN Equity	United Kingdom	GB	Sovereign sample	General Governments	Not applicable	Not applicable	Credit risk and free deliveries	Foundation IRB approach
GG_0001768_CR_FIRB					3352Z US Equity	United States	US	Sovereign sample	General Governments	Not applicable	Not applicable	Credit risk and free deliveries	Foundation IRB approach
GG_0001769_CR_FIRB					1069Z VC Equity	Venezuela	VE	Sovereign sample	General Governments	Not applicable	Not applicable	Credit risk and free deliveries	Foundation IRB approach
GG_0001770_CR_FIRB					231715Z VN Equity	Vietnam	VN	Sovereign sample	General Governments	Not applicable	Not applicable	Credit risk and free deliveries	Foundation IRB approach
GG_0001771_CR_FIRB	ZTMSNXROF84-AHWJNKQ93					INTERNATIONAL BANK FOR RECONSTRUCTION AND DEVELOPMENT	US	Sovereign sample	General Governments	Not applicable	Not applicable	Credit risk and free deliveries	Foundation IRB approach
GG_0001772_CR_FIRB	QKL54NQY28T-CDAI75F60					INTERNATIONAL FINANCE CORPORATION	US	Sovereign sample	General governments	Not applicable	Not applicable	Credit risk and free deliveries	Foundation IRB approach
IN_0001773_CR_FIRB	BFXS5XCH7N0-Y05NIXW11				3531454Z NA EQUITY	ABN Amro	NL	Institutions sample	Credit institutions	Not applicable	Not applicable	Credit risk and free deliveries	Foundation IRB approach
IN_0001774_CR_FIRB				CNE100000Q43	1288 HK EQUITY	Agricultural Bank of China	CN	Institutions sample	Credit institutions	Not applicable	Not applicable	Credit risk and free deliveries	Foundation IRB approach
IN_0001775_CR_FIRB	3U8WV1YX2VM-UHH7Z1Q21			IE0000197834	ALBK ID EQUITY	ALLIED IRISH BANKS PLC	IE	Institutions sample	Credit institutions	Not applicable	Not applicable	Credit risk and free deliveries	Foundation IRB approach

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010	020	030	040	050	060	070	080	090	100	110	120	130	140
IN_0001776_CR_FIRB	5299009N55YR-QC69CN08			GRS015013006	ALPHA GA EQUITY	Alpha Bank	GR	Institutions sample	Credit institutions	Not applicable	Not applicable	Credit risk and free deliveries	Foundation IRB approach
IN_0001777_CR_FIRB	JHE42UYNWWT-JB8YTTU19			AU000000ANZ3	ANZ AU EQUITY	ANZ	AU	Institutions sample	Credit institutions	Not applicable	Not applicable	Credit risk and free deliveries	Foundation IRB approach
IN_0001778_CR_FIRB	549300CTUU1R-FXHQJE44			US0594603039	BBD US EQUITY	Banco Bradesco	BR	Institutions sample	Credit institutions	Not applicable	Not applicable	Credit risk and free deliveries	Foundation IRB approach
IN_0001779_CR_FIRB	JU1U6S0DG9YL-T7N8ZV32			PTBCP0AM0007	BCP PL EQUITY	BANCO COMERCIAL PORTUGUÊS, SA (BCP OR MILLENNIUM BCP)	PT	Institutions sample	Credit institutions	Not applicable	Not applicable	Credit risk and free deliveries	Foundation IRB approach
IN_0001780_CR_FIRB	QE0Q0253K88Y-AGNPE356			BRBBASACNOR3	BBAS3 BZ EQUITY	Banco Do Brasil	BR	Institutions sample	Credit institutions	Not applicable	Not applicable	Credit risk and free deliveries	Foundation IRB approach
IN_0001781_CR_FIRB	5493006P8PDB-I8LC0O96			IT0005002883	BP IM EQUITY	Banco Popolare	IT	Institutions sample	Credit institutions	Not applicable	Not applicable	Credit risk and free deliveries	Foundation IRB approach
IN_0001782_CR_FIRB	9DJT3UXIJIZJI4-WXO774			US0605051046	BAC US EQUITY	Bank of America Corp.	US	Institutions sample	Credit institutions	Not applicable	Not applicable	Credit risk and free deliveries	Foundation IRB approach
IN_0001783_CR_FIRB	54930053HGCF-WVHYZX42			CNE1000001Z5	3988 HK EQUITY	Bank of China	CN	Institutions sample	Credit institutions	Not applicable	Not applicable	Credit risk and free deliveries	Foundation IRB approach
IN_0001784_CR_FIRB				CNE100000205	3328 HK EQUITY	Bank of Communications	CN	Institutions sample	Credit institutions	Not applicable	Not applicable	Credit risk and free deliveries	Foundation IRB approach
IN_0001785_CR_FIRB	CO6GC26LCGG-RTUESIP55			HK0023000190	23 HK EQUITY	Bank of East Asia Ltd.	HK	Institutions sample	Credit institutions	Not applicable	Not applicable	Credit risk and free deliveries	Foundation IRB approach
IN_0001786_CR_FIRB	Q2GQA2KF6X-J24W42G291			IE0030606259	BKIR ID EQUITY	BANK OF IRELAND	IE	Institutions sample	Credit institutions	Not applicable	Not applicable	Credit risk and free deliveries	Foundation IRB approach
IN_0001787_CR_FIRB	NQQ6HPCNCC-U6TUTQYE16			CA0636711016	BMO CN EQUITY	Bank of Montreal	CA	Institutions sample	Credit institutions	Not applicable	Not applicable	Credit risk and free deliveries	Foundation IRB approach
IN_0001788_CR_FIRB	WFLLPEPC7FZX-ENRZV188			US0640581007	BK US EQUITY	Bank of New York Mellon Corp.	US	Institutions sample	Credit institutions	Not applicable	Not applicable	Credit risk and free deliveries	Foundation IRB approach
IN_0001789_CR_FIRB	L3I9ZG2KFGX-Z61BMYR72			CA0641491075	BNS CN EQUITY	Bank of Nova Scotia	CA	Institutions sample	Credit institutions	Not applicable	Not applicable	Credit risk and free deliveries	Foundation IRB approach
IN_0001790_CR_FIRB	549300685QG7-DJS55M76			ES0113307021	BKIA SM EQUITY	Bankia	ES	Institutions sample	Credit institutions	Not applicable	Not applicable	Credit risk and free deliveries	Foundation IRB approach
IN_0001791_CR_FIRB	VWMYAEQSTOP-NV0SUGU82			ES0113679I37	BKT SM EQUITY	BANKINTER	ES	Institutions sample	Credit institutions	Not applicable	Not applicable	Credit risk and free deliveries	Foundation IRB approach
IN_0001792_CR_FIRB	G5GSEF7VJP5I7-OUK5573			GB0031348658	BARC LN EQUITY	Barclays Plc	GB	Institutions sample	Credit institutions	Not applicable	Not applicable	Credit risk and free deliveries	Foundation IRB approach
IN_0001794_CR_FIRB	VDYMYTQGZZ6-DU0912C88	1103165-5			BLGZ GR EQUITY	Bayerische Landesbank	DE	Institutions sample	Credit institutions	Not applicable	Not applicable	Credit risk and free deliveries	Foundation IRB approach
IN_0001795_CR_FIRB	K8MS7FD7N5Z2-WQ51AZ71			ES0113211835	BBVA SM EQUITY	BBVA	ES	Institutions sample	Credit institutions	Not applicable	Not applicable	Credit risk and free deliveries	Foundation IRB approach
IN_0001796_CR_FIRB	A5GWLFH3KM7-YV2SFQL84				CCBG BB EQUITY	Belfius (Ex-Dexia bank)	BE	Institutions sample	Credit institutions	Not applicable	Not applicable	Credit risk and free deliveries	Foundation IRB approach
IN_0001797_CR_FIRB	R0MUWSFPU8M-PRO8K5P83			FR0000131104	BNP FP EQUITY	BNP Paribas	FR	Institutions sample	Credit institutions	Not applicable	Not applicable	Credit risk and free deliveries	Foundation IRB approach
IN_0001798_CR_FIRB	9695005MSX1O-YEMGDF46				3692594z fp equity	BPCE	FR	Institutions sample	Credit institutions	Not applicable	Not applicable	Credit risk and free deliveries	Foundation IRB approach
IN_0001799_CR_FIRB	7CUNS533WID6-K7DGFI87			ES0140609019	CABK SM EQUITY	CaixaBank	ES	Institutions sample	Credit institutions	Not applicable	Not applicable	Credit risk and free deliveries	Foundation IRB approach
IN_0001800_CR_FIRB	2IGI19DL77OX0-HC3ZE78			CA1360691010	CM CN EQUITY	Canadian Imperial Bank of Commerce	CA	Institutions sample	Credit institutions	Not applicable	Not applicable	Credit risk and free deliveries	Foundation IRB approach

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010	020	030	040	050	060	070	080	090	100	110	120	130	140
IN_0001801_CR_FIRB				CNE1000001Q4	998 HK EQUITY	China CITIC Bank	CN	Institutions sample	Credit institutions	Not applicable	Not applicable	Credit risk and free deliveries	Foundation IRB approach
IN_0001802_CR_FIRB	5493001KQW6-DM7KEDR62			CNE1000002H1	939 HK EQUITY	China Construction	CN	Institutions sample	Credit institutions	Not applicable	Not applicable	Credit risk and free deliveries	Foundation IRB approach
IN_0001803_CR_FIRB				CNE100000SL4	601818 CH EQUITY	China Everbright Bank	CN	Institutions sample	Credit institutions	Not applicable	Not applicable	Credit risk and free deliveries	Foundation IRB approach
IN_0001804_CR_FIRB	549300MKO5-B60FFIHF58			CNE1000002M1	3968 HK EQUITY	China Merchants Bank	CN	Institutions sample	Credit institutions	Not applicable	Not applicable	Credit risk and free deliveries	Foundation IRB approach
IN_0001805_CR_FIRB	549300HBUGSQ-D1VCXG94			CNE100000HF9	1988 HK EQUITY	China Minsheng Banking Corp., Ltd.	CN	Institutions sample	Credit institutions	Not applicable	Not applicable	Credit risk and free deliveries	Foundation IRB approach
IN_0001806_CR_FIRB	6SHGI4ZSSLCXX-QSBB395			US1729674242	C US EQUITY	Citigroup	US	Institutions sample	Credit institutions	Not applicable	Not applicable	Credit risk and free deliveries	Foundation IRB approach
IN_0001807_CR_FIRB	851WYGNLUQL-FZBSYGB56	1106139-7		DE000CBK1001	CBK GY EQUITY	Commerzbank	DE	Institutions sample	Credit institutions	Not applicable	Not applicable	Credit risk and free deliveries	Foundation IRB approach
IN_0001808_CR_FIRB	MSFSBD3QN1GS-N7Q6C537			AU000000CBA7	CBA AU EQUITY	Commonwealth	AU	Institutions sample	Credit institutions	Not applicable	Not applicable	Credit risk and free deliveries	Foundation IRB approach
IN_0001809_CR_FIRB	969500TJ5KRTC-JQWXH05			FR0000045072	ACA FP EQUITY	Crédit Agricole	FR	Institutions sample	Credit institutions	Not applicable	Not applicable	Credit risk and free deliveries	Foundation IRB approach
IN_0001810_CR_FIRB	9695000CG7-B84NLR5984				CMUT FP EQUITY	Crédit Mutuel	FR	Institutions sample	Credit institutions	Not applicable	Not applicable	Credit risk and free deliveries	Foundation IRB approach
IN_0001811_CR_FIRB	ANGGYXNX0JL-X3X63JN86			CH0012138530	CSGN VX EQUITY	Credit Suisse	CH	Institutions sample	Credit institutions	Not applicable	Not applicable	Credit risk and free deliveries	Foundation IRB approach
IN_0001812_CR_FIRB	MAES062Z21O4-RZ2U7M96			DK0010274414	DANSKE DC EQUITY	Danske Bank	DK	Institutions sample	Credit institutions	Not applicable	Not applicable	Credit risk and free deliveries	Foundation IRB approach
IN_0001813_CR_FIRB	7LTWFZYICNS-X8D621K86	1106989-5		DE0005140008	DBk GY EQUITY	Deutsche Bank	DE	Institutions sample	Credit institutions	Not applicable	Not applicable	Credit risk and free deliveries	Foundation IRB approach
IN_0001814_CR_FIRB	549300GKFG0R-YRRQ1414			NO0010031479	DNB NO EQUITY	DNB NOR	NO	Institutions sample	Credit institutions	Not applicable	Not applicable	Credit risk and free deliveries	Foundation IRB approach
IN_0001815_CR_FIRB	529900HNOA-A1KXQJUQ27	1107041-4		DE0008343104	DGBK GR EQUITY	DZ BANK AG Deutsche Zentral-Genossenschaftsbank	DE	Institutions sample	Credit institutions	Not applicable	Not applicable	Credit risk and free deliveries	Foundation IRB approach
IN_0001816_CR_FIRB	JEUVK5RWVJE-N8W0C9M24			GRS323003004	EUROB GA EQUITY	EFG EUROBANK ERGASIAS	GR	Institutions sample	Credit institutions	Not applicable	Not applicable	Credit risk and free deliveries	Foundation IRB approach
IN_0001817_CR_FIRB	PQOH26KWDF7-CG10L6792			AT0000652011	EBS AV EQUITY	Erste Group Bank AG	AT	Institutions sample	Credit institutions	Not applicable	Not applicable	Credit risk and free deliveries	Foundation IRB approach
IN_0001818_CR_FIRB	549300GGF3CS-CFS5UT61			PTBES0AM0007	BES PL EQUITY	ESPÍRITO SANTO FINANCIAL GROUP, SA (ESFG)	PT	Institutions sample	Credit institutions	Not applicable	Not applicable	Credit risk and free deliveries	Foundation IRB approach
IN_0001819_CR_FIRB	THRNG6BD57P9-QWTQLG42			US3167731005	FITB US EQUITY	Fifth Third Bancorp	US	Institutions sample	Credit institutions	Not applicable	Not applicable	Credit risk and free deliveries	Foundation IRB approach
IN_0001820_CR_FIRB	784F5XWPLTW-KTBV3E584			US38141G1040	GS US EQUITY	Goldman Sachs Group	US	Institutions sample	Credit institutions	Not applicable	Not applicable	Credit risk and free deliveries	Foundation IRB approach
IN_0001821_CR_FIRB	MLU0ZO3ML4L-N2LL2TL39			GB0005405286	HSBA LN EQUITY	HSBC Holdings	GB	Institutions sample	Credit institutions	Not applicable	Not applicable	Credit risk and free deliveries	Foundation IRB approach
IN_0001823_CR_FIRB				CNE000001QZ7	601166 CH EQUITY	Industrial Bank of China	CN	Institutions sample	Credit institutions	Not applicable	Not applicable	Credit risk and free deliveries	Foundation IRB approach
IN_0001824_CR_FIRB	5493002ERZU2-K9PZDL40			CNE1000003G1	1398 HK EQUITY	Industrial Commercial Bank of China	CN	Institutions sample	Credit institutions	Not applicable	Not applicable	Credit risk and free deliveries	Foundation IRB approach
IN_0001825_CR_FIRB	3TK20IVIUJ8J3Z-U0QE75			NL0000303600	INGA NA EQUITY	ING	NL	Institutions sample	Credit institutions	Not applicable	Not applicable	Credit risk and free deliveries	Foundation IRB approach

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010	020	030	040	050	060	070	080	090	100	110	120	130	140
IN_0001826_CR_FIRB	2W8N8UU78PM-DQKZENC08			IT0000072618	ISP IM EQUITY	Intesa	IT	Institutions sample	Credit institutions	Not applicable	Not applicable	Credit risk and free deliveries	Foundation IRB approach
IN_0001827_CR_FIRB	635400DTNHVY-GZODKQ93				ILOA ID EQUITY	Permanent TSB Group Holdings Plc	IE	Institutions sample	Credit institutions	Not applicable	Not applicable	Credit risk and free deliveries	Foundation IRB approach
IN_0001828_CR_FIRB	BZO2P8KHO2-O10H5QQ663			BRITUBACNPR1	ITUB4 BZ EQUITY	Itaú Unibanco Holding	BR	Institutions sample	Credit institutions	Not applicable	Not applicable	Credit risk and free deliveries	Foundation IRB approach
IN_0001829_CR_FIRB	8I5DZWZKVSZ-I1NUHU748			US46625H1005	JPM US EQUITY	JPMorgan Chase & Co.	US	Institutions sample	Credit institutions	Not applicable	Not applicable	Credit risk and free deliveries	Foundation IRB approach
IN_0001830_CR_FIRB	3M5E1GQGK-L17HI6CPN30			DK0010307958	JYSK DC EQUITY	Jyske Bank	DK	Institutions sample	Credit institutions	Not applicable	Not applicable	Credit risk and free deliveries	Foundation IRB approach
IN_0001831_CR_FIRB	213800X3Q9LS-AKRUWY91			BE0003565737	KBC BB EQUITY	KBC	BE	Institutions sample	Credit institutions	Not applicable	Not applicable	Credit risk and free deliveries	Foundation IRB approach
IN_0001832_CR_FIRB	549300XXMOJSI-W8P4769			KR7060000007	060000 KS EQUITY	Kookmin Bank	KR	Institutions sample	Credit institutions	Not applicable	Not applicable	Credit risk and free deliveries	Foundation IRB approach
IN_0001833_CR_FIRB	B81CK4ES-I35472RHJ606	1001144-3			2525Z GR EQUITY	Landesbank Baden-Württemberg	DE	Institutions sample	Credit institutions	Not applicable	Not applicable	Credit risk and free deliveries	Foundation IRB approach
IN_0001834_CR_FIRB	549300PPXHE-U2JF0AM85			GB0008706128	LLOY LN EQUITY	Lloyds Banking Group	GB	Institutions sample	Credit institutions	Not applicable	Not applicable	Credit risk and free deliveries	Foundation IRB approach
IN_0001836_CR_FIRB	4ZHCHI4KYZG2-WVRT8631			AU000000MQG1	MQG AU EQUITY	Macquarie	AU	Institutions sample	Credit institutions	Not applicable	Not applicable	Credit risk and free deliveries	Foundation IRB approach
IN_0001837_CR_FIRB	PSNL19R2RXX5-U3QWHI44	1012492	343508	IT0000062957	mb im equity	Mediobanca SpA	IT	Institutions sample	Credit institutions	Not applicable	Not applicable	Credit risk and free deliveries	Foundation IRB approach
IN_0001838_CR_FIRB				JP3902900004	8306 JP EQUITY	Mitsubishi UFJ Financial Group	JP	Institutions sample	Credit institutions	Not applicable	Not applicable	Credit risk and free deliveries	Foundation IRB approach
IN_0001839_CR_FIRB	RB0PEZSDGCO3-JS6CEU02			JP3885780001	8411 JP EQUITY	Mizuho Financial Group	JP	Institutions sample	Credit institutions	Not applicable	Not applicable	Credit risk and free deliveries	Foundation IRB approach
IN_0001840_CR_FIRB	J4CP7MHCXR8D-AQMKIL78			IT0001334587	BMPS IM EQUITY	Monte Dei Paschi	IT	Institutions sample	Credit institutions	Not applicable	Not applicable	Credit risk and free deliveries	Foundation IRB approach
IN_0001841_CR_FIRB	IGJSJL3JD5P30I6-NJZ34			US6174464486	MS US EQUITY	Morgan Stanley	US	Institutions sample	Credit institutions	Not applicable	Not applicable	Credit risk and free deliveries	Foundation IRB approach
IN_0001842_CR_FIRB	F8SB4JFBSYQFR-QEH3Z21			AU000000NAB4	NAB AU EQUITY	National Australia Bank	AU	Institutions sample	Credit institutions	Not applicable	Not applicable	Credit risk and free deliveries	Foundation IRB approach
IN_0001843_CR_FIRB	549300XFX12-G42QIKN82				0916972D LN EQUITY	Nationwide Building Society	GB	Institutions sample	Credit institutions	Not applicable	Not applicable	Credit risk and free deliveries	Foundation IRB approach
IN_0001845_CR_FIRB	549300B3CEAH-YG7K8164			JP3762600009	8604 JP EQUITY	Nomura Holdings	JP	Institutions sample	Credit institutions	Not applicable	Not applicable	Credit risk and free deliveries	Foundation IRB approach
IN_0001846_CR_FIRB	DSNHHQ2B9X5-N6OUJ1236	1124864-8			2531Z GR EQUITY	Norddeutsche Landesbank	DE	Institutions sample	Credit institutions	Not applicable	Not applicable	Credit risk and free deliveries	Foundation IRB approach
IN_0001847_CR_FIRB	6SCPQ280AIY8E-P3XFW53			SE0000427361	NDA SS EQUITY	Nordea	SE	Institutions sample	Credit institutions	Not applicable	Not applicable	Credit risk and free deliveries	Foundation IRB approach
IN_0001848_CR_FIRB	549300GLF98-S992BC502			US6658591044	NTRS US EQUITY	Northern Trust Corp.	US	Institutions sample	Credit institutions	Not applicable	Not applicable	Credit risk and free deliveries	Foundation IRB approach
IN_0001849_CR_FIRB	7437003B5WFB-OIEFY714					OP Osuuskunta	FI	Institutions sample	Credit institutions	Not applicable	Not applicable	Credit risk and free deliveries	Foundation IRB approach
IN_0001850_CR_FIRB	CFGNEKW0-P8842LEUIA51			US6934751057	PNC US EQUITY	PNC Financial Services Group	US	Institutions sample	Credit institutions	Not applicable	Not applicable	Credit risk and free deliveries	Foundation IRB approach
IN_0001851_CR_FIRB	DG3RU1DBUFH-T4ZF9WN62				682055Z NA EQUITY	Rabobank	NL	Institutions sample	Credit institutions	Not applicable	Not applicable	Credit risk and free deliveries	Foundation IRB approach

Counterparty code	Legal entity identifier (LEI)	Credit register code	Commercial register code	ISIN code	Bloomberg ticker	Name	Geographical area	Portfolio name	Sector of counterparty	Type of exposure	Type of facility	Type of risk	Regulatory approach
010	020	030	040	050	060	070	080	090	100	110	120	130	140
IN_0001852_CR_FIRB	EVOYOND2GGP3UHGGE885			AT0000606306	RBI AV EQUITY	Raiffeisen Zentralbank Österreich AG	AT	Institutions sample	Credit institutions	Not applicable	Not applicable	Credit risk and free deliveries	Foundation IRB approach
IN_0001853_CR_FIRB	ES7IP3U3RHIGC71XBU11			CA7800871021	RY CN EQUITY	Royal Bank of Canada	CA	Institutions sample	Credit institutions	Not applicable	Not applicable	Credit risk and free deliveries	Foundation IRB approach
IN_0001854_CR_FIRB	2138005O9XJIJN4JPN90			GB00B7T77214	RBS LN EQUITY	Royal Bank of Scotland	GB	Institutions sample	Credit institutions	Not applicable	Not applicable	Credit risk and free deliveries	Foundation IRB approach
IN_0001856_CR_FIRB	5493006QMFDDMYWIAM13			ES0113900J37	SAN SM EQUITY	Santander	ES	Institutions sample	Credit institutions	Not applicable	Not applicable	Credit risk and free deliveries	Foundation IRB approach
IN_0001857_CR_FIRB	549300WE6TAF5EEWQS81			RU0009029540	SBER RX EQUITY	Sberbank	RU	Institutions sample	Credit institutions	Not applicable	Not applicable	Credit risk and free deliveries	Foundation IRB approach
IN_0001858_CR_FIRB	F3JS33DEI6XQ4ZBPTN86			SE0000148884	SEBA SS EQUITY	SEB	SE	Institutions sample	Credit institutions	Not applicable	Not applicable	Credit risk and free deliveries	Foundation IRB approach
IN_0001859_CR_FIRB				CNE0000011B7	600000 CH EQUITY	Shanghai Pudong Development Bank	CN	Institutions sample	Credit institutions	Not applicable	Not applicable	Credit risk and free deliveries	Foundation IRB approach
IN_0001860_CR_FIRB	O2RNE8IBXP4R0TD8PU41			FR0000130809	GLE FP EQUITY	Société Générale	FR	Institutions sample	Credit institutions	Not applicable	Not applicable	Credit risk and free deliveries	Foundation IRB approach
IN_0001861_CR_FIRB	U4LOSYZ7YG4W3S5F2G91			GB0004082847	STAN LN EQUITY	Standard Chartered Group	GB	Institutions sample	Credit institutions	Not applicable	Not applicable	Credit risk and free deliveries	Foundation IRB approach
IN_0001863_CR_FIRB	5493001JZ37UBBZF6L49			INE062A01012	SBIN IN EQUITY	State Bank of India	IN	Institutions sample	Credit institutions	Not applicable	Not applicable	Credit risk and free deliveries	Foundation IRB approach
IN_0001864_CR_FIRB	549300ZFEEJ2IP5VME73			US8574771031	STT US EQUITY	State Street Corp	US	Institutions sample	Credit institutions	Not applicable	Not applicable	Credit risk and free deliveries	Foundation IRB approach
IN_0001865_CR_FIRB				JP3890350006	8316 JP EQUITY	Sumitomo Mitsui Financial Group	JP	Institutions sample	Credit institutions	Not applicable	Not applicable	Credit risk and free deliveries	Foundation IRB approach
IN_0001866_CR_FIRB	7E1PDLW1JL6TS0BS1G03			US8679141031	STI US EQUITY	SunTrust Banks Inc.	US	Institutions sample	Credit institutions	Not applicable	Not applicable	Credit risk and free deliveries	Foundation IRB approach
IN_0001867_CR_FIRB	NHBDILHZTYCNBV5UYZ31			SE0000193120	SHBA SS EQUITY	Svenska Handelsbanken	SE	Institutions sample	Credit institutions	Not applicable	Not applicable	Credit risk and free deliveries	Foundation IRB approach
IN_0001868_CR_FIRB	M312WZV08Y7LYUC71685			SE0000242455	SWEDA SS EQUITY	Swedbank	SE	Institutions sample	Credit institutions	Not applicable	Not applicable	Credit risk and free deliveries	Foundation IRB approach
IN_0001869_CR_FIRB	GP5DT10VX1QRQUKVBK64			DK0010311471	SYDB DC EQUITY	Sydbank	DK	Institutions sample	Credit institutions	Not applicable	Not applicable	Credit risk and free deliveries	Foundation IRB approach
IN_0001870_CR_FIRB					NORZ JP EQUITY	The Norinchukin Bank	JP	Institutions sample	Credit institutions	Not applicable	Not applicable	Credit risk and free deliveries	Foundation IRB approach
IN_0001871_CR_FIRB	PT3QB789TSUIDF371261			CA8911605092	TD CN EQUITY	Toronto-Dominion Bank	CA	Institutions sample	Credit institutions	Not applicable	Not applicable	Credit risk and free deliveries	Foundation IRB approach
IN_0001872_CR_FIRB	N1GZ7BBF3NP8GI976H15			US9029733048	USB US EQUITY	U.S. Bancorp	US	Institutions sample	Credit institutions	Not applicable	Not applicable	Credit risk and free deliveries	Foundation IRB approach
IN_0001873_CR_FIRB	815600979 64CBDAED282				UBI IM EQUITY	UBI Banca	IT	Institutions sample	Credit institutions	Not applicable	Not applicable	Credit risk and free deliveries	Foundation IRB approach
IN_0001874_CR_FIRB	BFM8T61CT2L1QCEMIK50			CH0024899483	UBSN VX EQUITY	UBS	CH	Institutions sample	Credit institutions	Not applicable	Not applicable	Credit risk and free deliveries	Foundation IRB approach
IN_0001875_CR_FIRB	549300TRUWO2CD2G5692			IT0004781412	UCG IM EQUITY	Unicredit	IT	Institutions sample	Credit institutions	Not applicable	Not applicable	Credit risk and free deliveries	Foundation IRB approach
IN_0001876_CR_FIRB	IO66REGK3RCBAMA8HR66			SG1M31001969	UOB SP EQUITY	United Overseas Bank Ltd.	SG	Institutions sample	Credit institutions	Not applicable	Not applicable	Credit risk and free deliveries	Foundation IRB approach
IN_0001877_CR_FIRB				RU000A0JP5V6	VTBR RX EQUITY	VTB Bank	RU	Institutions sample	Credit institutions	Not applicable	Not applicable	Credit risk and free deliveries	Foundation IRB approach

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010	020	030	040	050	060	070	080	090	100	110	120	130	140
IN_0001878_CR_FIRB	PBLD0EJDB5FWOLXP3B76			US9497461015	WFC US EQUITY	Wells Fargo & Company	US	Institutions sample	Credit institutions	Not applicable	Not applicable	Credit risk and free deliveries	Foundation IRB approach
IN_0001879_CR_FIRB	EN5TNI6CI43VEPAMHL14			AU000000WBC1	WBC AU EQUITY	Westpac	AU	Institutions sample	Credit institutions	Not applicable	Not applicable	Credit risk and free deliveries	Foundation IRB approach
IN_0001880_CR_FIRB				KR7053000006	053000 ks equity	Woori Finance Holding	KR	Institutions sample	Credit institutions	Not applicable	Not applicable	Credit risk and free deliveries	Foundation IRB approach
IN_0001881_CR_FIRB	2138002Y3WMK6RZS8H90					NATIONAL BANK OF ABU DHABI	AE	Institutions sample	Credit institutions	Not applicable	Not applicable	Credit risk and free deliveries	Foundation IRB approach
IN_0001882_CR_FIRB	A6NZLYKYN1UV7VVGFX65			BE 0404453574		Argenta Spaarbank NV/SA	BE	Institutions sample	Credit institutions	Not applicable	Not applicable	Credit risk and free deliveries	Foundation IRB approach
IN_0001883_CR_FIRB	529900WPR59SSV2AOJ29			BE 0414392710		BNP Paribas Fortis Factor	BE	Institutions sample	Credit institutions	Not applicable	Not applicable	Credit risk and free deliveries	Foundation IRB approach
IN_0001884_CR_FIRB	KGCEPHLVVKVRZYO1T647			BE 0403199702		BNP PARIBAS FORTIS SA/NV	BE	Institutions sample	Credit institutions	Not applicable	Not applicable	Credit risk and free deliveries	Foundation IRB approach
IN_0001885_CR_FIRB	549300OZ46BRLZ8Y6F65			BE 0429875591		Euroclear Bank SA/NV	BE	Institutions sample	Credit institutions	Not applicable	Not applicable	Credit risk and free deliveries	Foundation IRB approach
IN_0001886_CR_FIRB	JLS56RAMYQZECFUF2G44			BE 0403200393		ING BELGIUM SA/NV	BE	Institutions sample	Credit institutions	Not applicable	Not applicable	Credit risk and free deliveries	Foundation IRB approach
IN_0001887_CR_FIRB	5493008QOCP58OLEN998			BE 0404453475		Investar	BE	Institutions sample	Other financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Foundation IRB approach
IN_0001888_CR_FIRB	6B2PBRV1FCJDMR45RZ53			BE 0462920226		KBC BANK NV	BE	Institutions sample	Credit institutions	Not applicable	Not applicable	Credit risk and free deliveries	Foundation IRB approach
IN_0001889_CR_FIRB	Q5BP2UEQ48R75BOTCB92					Ceskoslovenska obchodni banka as	CZ	Institutions sample	Credit institutions	Not applicable	Not applicable	Credit risk and free deliveries	Foundation IRB approach
IN_0001890_CR_FIRB	KR6LSKV3BTSJRD41IF75	2900164-1	64948242			UNICREDIT CZ/SK PRA	CZ	Institutions sample	Credit institutions	Not applicable	Not applicable	Credit risk and free deliveries	Foundation IRB approach
IN_0001891_CR_FIRB	2ZCNRR8UK83OBTEK2170	1103210-9	HRB42148			Unicredit Bank AG	DE	Institutions sample	Credit institutions	Not applicable	Not applicable	Credit risk and free deliveries	Foundation IRB approach
IN_0001892_CR_FIRB	529900GJD3OQLRZCKW37	1134792-9	HRB1819			VOLKSWAGEN BANK GMBH	DE	Institutions sample	Credit institutions	Not applicable	Not applicable	Credit risk and free deliveries	Foundation IRB approach
IN_0001893_CR_FIRB	CXW2O4H2U3MBVXMY1773					NORDEA BANK FINLAND PLC	FI	Institutions sample	Credit institutions	Not applicable	Not applicable	Credit risk and free deliveries	Foundation IRB approach
IN_0001894_CR_FIRB	969500VHCVGOH0RM3X42					AXA CORPORATE SOLUTIONS ASSURANCE	FR	Institutions sample	Other financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Foundation IRB approach
IN_0001895_CR_FIRB	549300WCGB70D06XZS54					BNP Paribas Securities Services	FR	Institutions sample	Credit institutions	Not applicable	Not applicable	Credit risk and free deliveries	Foundation IRB approach
IN_0001896_CR_FIRB	1VUV7VQFKUOQSJ21A208					CREDIT AGRICOLE CORPORATE AND INVESTMENT BANK	FR	Institutions sample	Credit institutions	Not applicable	Not applicable	Credit risk and free deliveries	Foundation IRB approach
IN_0001897_CR_FIRB	F4G136OIPBYND1F41110					DEXIA CREDIT LOCAL	FR	Institutions sample	Credit institutions	Not applicable	Not applicable	Credit risk and free deliveries	Foundation IRB approach
IN_0001898_CR_FIRB	KX1WK48MPD4Y2NCUIZ63					NATIXIS SA	FR	Institutions sample	Credit institutions	Not applicable	Not applicable	Credit risk and free deliveries	Foundation IRB approach
IN_0001899_CR_FIRB	QP3XKRKS0CX2T3O07L95		02857033			CARGILL GLOBAL FUNDING PLC	GB	Institutions sample	Other financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Foundation IRB approach
IN_0001900_CR_FIRB	549300ZT0RVWCG8T4L55		03196171			CLERICAL MEDICAL INVESTMENT GROUP LTD	GB	Institutions sample	Other financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Foundation IRB approach
IN_0001901_CR_FIRB	TXDSU46SXBWIGJ8G8E98		00995939			RBC EUROPE	GB	Institutions sample	Credit institutions	Not applicable	Not applicable	Credit risk and free deliveries	Foundation IRB approach

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010	020	030	040	050	060	070	080	090	100	110	120	130	140
IN_0001902_CR_FIRB	0LC1OXN013FUKQASJB58	1466050-0				ROYAL BANK OF CANADA (CHANNEL ISLAND) LIMITED	GG	Institutions sample	Credit institutions	Not applicable	Not applicable	Credit risk and free deliveries	Foundation IRB approach
IN_0001903_CR_FIRB	2HI3YI5320L3RW6NJ957	1116658-4				THE HONGKONG AND SHA	HK	Institutions sample	Credit institutions	Not applicable	Not applicable	Credit risk and free deliveries	Foundation IRB approach
IN_0001904_CR_FIRB	N1FBEDJ5J41VKZLO2475				3445100Z ID Equity	CITIBANK EUROPE PLC	IE	Institutions sample	Credit institutions	Not applicable	Not applicable	Credit risk and free deliveries	Foundation IRB approach
IN_0001905_CR_FIRB	HRRVUBV0XN84YQZT6245			XS0227637500		DEPFA BANK PLC-DUBLIN HEAD OFFICE	IE	Institutions sample	Credit institutions	Not applicable	Not applicable	Credit risk and free deliveries	Foundation IRB approach
IN_0001906_CR_FIRB	EQYXK86SF381Q21S3020				3459384Z LN Equity	MERRILL LYNCH INTERNATIONAL BANK LIMITED	IE	Institutions sample	Credit institutions	Not applicable	Not applicable	Credit risk and free deliveries	Foundation IRB approach
IN_0001907_CR_FIRB	549300F99IL9YJDWH369	1105105-9				HSBC BANK MIDDLE EAST LIMITED	JE	Institutions sample	Credit institutions	Not applicable	Not applicable	Credit risk and free deliveries	Foundation IRB approach
IN_0001908_CR_FIRB	C3GTMMZIHMY46P4OIX74	1123361-6	019901008846			THE BANK OF TOKYO-MITSUBISHI UFJ LTD-TOKYO HEAD OFFICE	JP	Institutions sample	Credit institutions	Not applicable	Not applicable	Credit risk and free deliveries	Foundation IRB approach
IN_0001909_CR_FIRB	549300OL514RA0SXJJ44		B9248			CLEARSTREAM BANKING S.A.	LU	Institutions sample	Credit institutions	Not applicable	Not applicable	Credit risk and free deliveries	Foundation IRB approach
IN_0001910_CR_FIRB	5493006YXS1U5GIHE750					European Investment Bank	LU	Institutions sample	Credit institutions	Not applicable	Not applicable	Credit risk and free deliveries	Foundation IRB approach
IN_0001911_CR_FIRB	549300X34UUBDEUL1Z91				XHB GR EQUITY	HSBC BANK MALTA PLC	MT	Institutions sample	Credit institutions	Not applicable	Not applicable	Credit risk and free deliveries	Foundation IRB approach
IN_0001912_CR_FIRB	G8ZTNESVNKW4NN761W05		KvK 33170459 0000			ABN AMRO CLEARING BANK NV	NL	Institutions sample	Other financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Foundation IRB approach
IN_0001913_CR_FIRB	X3CZP3CK64YBHON1LE12		KvK 33002587 1594			THE ROYAL BANK OF SCOTLAND NV-AMSTERDAM HEAD OFFICE	NL	Institutions sample	Credit institutions	Not applicable	Not applicable	Credit risk and free deliveries	Foundation IRB approach
IN_0001914_CR_FIRB	HZSN7FQBPO5IEWYIGC72					ANZ BANK NEW ZEALAND LTD-AUCKLAND HEAD OFFICE	NZ	Institutions sample	Credit institutions	Not applicable	Not applicable	Credit risk and free deliveries	Foundation IRB approach
IN_0001915_CR_FIRB	54930044PULMORCKB765					SAUDI ARABIAN MONETARY AGENCY	SA	Institutions sample	Central banks	Not applicable	Not applicable	Credit risk and free deliveries	Foundation IRB approach
IN_0001916_CR_FIRB	CWZ8NZDH5SKY12Q4US31					Citibank AS	TR	Institutions sample	Credit institutions	Not applicable	Not applicable	Credit risk and free deliveries	Foundation IRB approach
IN_0001917_CR_FIRB	B4TYDEB6GKMZO031MB27					Bank of America NA	US	Institutions sample	Credit institutions	Not applicable	Not applicable	Credit risk and free deliveries	Foundation IRB approach
IN_0001918_CR_FIRB	HPFHU0OQ28E4N0NFVK49					BANK OF NEW YORK MELLON	US	Institutions sample	Credit institutions	Not applicable	Not applicable	Credit risk and free deliveries	Foundation IRB approach
IN_0001919_CR_FIRB	E57ODZWZ7FF32TWEFA76					Citibank NA	US	Institutions sample	Credit institutions	Not applicable	Not applicable	Credit risk and free deliveries	Foundation IRB approach
IN_0001920_CR_FIRB	7H6GLXDRUGQFU57RNE97		KvK 33278302 0000			JPMorgan Chase Bank N	US	Institutions sample	Credit institutions	Not applicable	Not applicable	Credit risk and free deliveries	Foundation IRB approach
IN_0001921_CR_FIRB	571474TGEMMWANRLN572	1203023-5				STATE STREET BANK AND TRUST COMPANY BOSTON - MASSACHUSETTS	US	Institutions sample	Credit institutions	Not applicable	Not applicable	Credit risk and free deliveries	Foundation IRB approach
LC_0000001_CR_AIRB		1040	58237v		0296104D AV EQUITY	ALPINE Bau GmbH	AT	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0000002_CR_AIRB	5299005VO3GJ18GL5F14	8670870	310593f			AMAG Austria Metall AG	AT	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0000003_CR_AIRB	549300VZKC61IR5U8G96	26972	50935f	AT0000730007	ANDR AV EQUITY	ANDRITZ AG	AT	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0000004_CR_AIRB	529900LMTI8YSE62EI88				LHA GF Equity	AUSTRIAN AIRLINES AG	AT	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Advanced IRB approach

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010	020	030	040	050	060	070	080	090	100	110	120	130	140
LC_0000005_CR_AIRB	5299004QD601-B8U1HD44	131830	109445z			Austrian Gaming Industries GmbH	AT	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0000006_CR_AIRB	529900J7EWWG-Q375DL84	2410	53507m			AVL List GmbH	AT	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0000007_CR_AIRB		226424	58036y			Bauunternehmung Granit Gesellschaft m.b.H.	AT	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0000008_CR_AIRB		160431	89102h			BENE AG	AT	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0000009_CR_AIRB	529900ZAFSOB-VFCKF263		319670d		0456855D AV EQUITY	Benteler International Aktiengesellschaft	AT	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0000010_CR_AIRB	5299000SY4448-XU04857	847216	86959g			CAG Holding GmbH	AT	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0000011_CR_AIRB	5299003V84MV-B5A3C324	5762600	231192p			CARBONES HOLDING GMBH	AT	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0000012_CR_AIRB	529900G8XM6-H1XVZBJ73	67504	99639d			Casinos Austria Aktiengesellschaft	AT	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0000013_CR_AIRB	529900VN62-L73X2OJX85	5200326	212163f			conwert Immobilien Invest SE	AT	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0000014_CR_AIRB		7161956	270027z			DCM DECOmetal GmbH	AT	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0000015_CR_AIRB		76350	67493f			dm drogerie markt GmbH	AT	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0000016_CR_AIRB	5299002NFQKO-BT1E8569	3570614	156765m			DO & CO Aktiengesellschaft	AT	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0000017_CR_AIRB	5299004ARAO-QMGTWCI13	125709	70342w			Doppelmayr Seilbahnen GmbH	AT	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0000018_CR_AIRB	54930060U4XO-VED1T359	5536812	223028h			EconGas GmbH	AT	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0000019_CR_AIRB	529900WJZJAE-I0VBLP60					Egger Holzwerkstoffe GmbH	AT	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0000020_CR_AIRB	52990048A4N0-S24VG982	159026	42973x			Eglo Leuchten GmbH	AT	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0000021_CR_AIRB	529900N8OA1G-VSR5R946	30988	76532y			Energie AG Oberösterreich	AT	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0000022_CR_AIRB	529900BMPGUG-AFYYAV45	6106	126805d			Energie Burgenland AG	AT	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0000023_CR_AIRB	529900WID59-A60HHYX13	2795493	145825z			Erber Aktiengesellschaft	AT	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0000024_CR_AIRB	529900P4JZBFE-VNEAE60				EVN AV Equity	EVN AG	AT	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0000025_CR_AIRB		9907106	347483f			Felbermayr Holding GmbH	AT	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0000026_CR_AIRB	549300FQ2ILB-H7DJ6I45	1754530	42984m			Flughafen Wien Aktiengesellschaft	AT	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0000027_CR_AIRB	529900RJAN0L-NMW7Q775	1312138	89381v			HABAU Hoch- und Tiefbaugesellschaft m.b.H.	AT	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0000028_CR_AIRB	5299000X53SA-WQMDFF06	58114	26451z			Hofer Kommanditgesellschaft	AT	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Advanced IRB approach

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010	020	030	040	050	060	070	080	090	100	110	120	130	140
LC_0000029_CR_AIRB		1640348	47654f			Hyundai Import Gesellschaft m.b.H.	AT	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0000030_CR_AIRB	529900RQJADH-H91ABP14	2777363	144991y			Infineon Technologies Austria AG	AT	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0000031_CR_AIRB	529900DSSMPI-R6R3GO43	130311	64543t			J. u. A. Frischeis Gesellschaft m.b.H.	AT	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0000032_CR_AIRB	5299008ARRNJF-PBNTM78	4155033	178368g			Kapsch BusinessCom AG	AT	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0000033_CR_AIRB	529900A9NX1T-M65N4176	21369	99133i			KELAG-Kärntner Elektrizitäts-Aktiengesellschaft	AT	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0000034_CR_AIRB		1376136	94579m			Leiner Immobilien GmbH	AT	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0000035_CR_AIRB		25798	32725a			Leyrer + Graf Baugesellschaft m.b.H.	AT	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0000036_CR_AIRB		1216520	106825x			Management Trust Holding Aktiengesellschaft	AT	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0000037_CR_AIRB	529900JYVV57-QBKV9G11	1991078	35673k			MFC Commodities GmbH	AT	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0000038_CR_AIRB	529900WFARKZ-GRCQ8652					MONTANA TECH COMPONENTS GMBH	AT	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0000039_CR_AIRB	213800CUW-J54846X6779	1760513	40450k			Montanwerke Brixlegg Aktiengesellschaft	AT	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0000040_CR_AIRB	529900UUANU-J60MNMX97		71396w		7716424Z AV EQUITY	ÖBB - Infrastruktur Aktiengesellschaft	AT	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0000041_CR_AIRB	529900UOHX-Z1BIORCV04	6467385	248742y			ÖBB-Personenverkehr Aktiengesellschaft	AT	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0000042_CR_AIRB	529900B76VL5-KG71J029	6515541	250198p			ÖBB-Postbus GmbH	AT	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0000043_CR_AIRB	529900UZY47T-EIFNF978	6496644	249666g			ÖBB-Produktion Gesellschaft mbH	AT	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0000044_CR_AIRB	549300V62YJ9H-TLRI486		93363z	AT0000743059	OMV AV EQUITY	OMV Aktiengesellschaft	AT	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0000045_CR_AIRB		3512231	154148p			Österreichische Bundesforste AG	AT	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0000046_CR_AIRB	529900IFAV83B-X8O1O91	526819	33393h	AT0000758305	PAL AV EQUITY	PALFINGER AG	AT	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0000047_CR_AIRB		957313	115289v			QuadraCir AG	AT	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0000048_CR_AIRB	5299000HTNH-A5ACH9N32	1074393	56247t		495680Z AV EQUITY	Red Bull GmbH	AT	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0000049_CR_AIRB	529900ENFT-O28GS3KF76	1813722	78563i			Rohöl-Aufsuchungs Aktiengesellschaft	AT	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0000050_CR_AIRB	5299005U4ZM-MSYUJ5G02	7113951	267218v			ROXCEL Handelsgesellschaft m.b.H.	AT	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0000051_CR_AIRB	5493000C4S664-YT7T556	38229	51350s			Salzburg AG für Energie, Verkehr und Telekommunikation	AT	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0000052_CR_AIRB	549300XBCUM-UR5CI0181					Sappi Papier Holding GmbH	AT	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Advanced IRB approach

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010	020	030	040	050	060	070	080	090	100	110	120	130	140
LC_0000053_CR_AIRB	5299002XAOMQWAIZMA51	271020	128056v			Schmid Industrieholding G.m.b.H.	AT	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0000054_CR_AIRB	52990021T5LVTQOGSU18	39594	60562m			Siemens Aktiengesellschaft Österreich	AT	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0000055_CR_AIRB	52990020WIPPT0HC0V31					Steinhoff Europe AG	AT	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0000056_CR_AIRB	529900TYYSRJH2VJSP60	421065	88983h	AT000000STR1	STR AV EQUITY	Strabag SE	AT	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0000057_CR_AIRB	529900BTWJ6SISLJ5854	5880980	235264b			SWARCO AG	AT	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0000058_CR_AIRB	529900SCL1LJL8PZNI48	501247	83175t			Swietelsky Baugesellschaft m.b.H.	AT	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0000059_CR_AIRB	529900V54UV5XQUK5S85		FN155563W		TKA AV Equity	Telekom Finanzmanagement GmbH	AT	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0000060_CR_AIRB	529900OOW8ELHOXWZP82				UN9 GS Equity	UNIQA Insurance Group AG	AT	Large corporate sample	Other financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0000061_CR_AIRB	549300IFXHQIB5POT565	3734340	162844b			VAMED ENGINEERING GmbH & CO KG	AT	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0000062_CR_AIRB	5299006UDSEJCTTEJS30	45926	76023z	AT0000746409	VER AV EQUITY	VERBUND AG	AT	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0000063_CR_AIRB	529900ZAXBMQDIWPNB72	2147807	66209t	AT0000937503	VOE AV EQUITY	voestalpine AG	AT	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0000064_CR_AIRB	5299008VQJD65XCUPR16	1134770-5	HRA661038		6830553Z AV EQUITY	Voith Turbo GmbH & Co. KG	AT	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0000065_CR_AIRB	529900VXIFBHO0SW2I31	46434	77676f	AT0000831706	WIE AV EQUITY	Wienerberger AG	AT	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0000066_CR_AIRB	529900OS67T49AW45S74	194255	121150m		665707Z AV EQUITY	WIENERBERGER FINANZ SERVICE GMBH	AT	Large corporate sample	Other financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0000067_CR_AIRB	529900OJFTLS1RYWIF55	9565779	336561v			XXXLutz KG	AT	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0000068_CR_AIRB	529900IIODYNYAZ2ID26					ZUMTOBEL AG	AT	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0000069_CR_AIRB	54930002QM8QVWM56E14					Amcor Ltd	AU	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0000070_CR_AIRB	WZE1WSENV6JSZFK0JC28				BHP AU EQUITY	BHP Billiton Ltd	AU	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0000071_CR_AIRB					6026550Z AU EQUITY	Coates Group Pty Ltd (Ex-Ned Group Holdings Pty Ltd)	AU	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0000072_CR_AIRB	JOR7RJTXUXBRJ4UA5G70				CCL AT Equity	Coca-Cola Amatil Limited	AU	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0000073_CR_AIRB	549300HPMK7UWN02N804		PA3337938		CWN AT Equity	Crown Group Finance Limited	AU	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0000074_CR_AIRB					LEI AU EQUITY	Leighton Holdings Ltd	AU	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0000075_CR_AIRB	ACMHD8HWFMFUIQQ8Y590				MQG AU EQUITY	Macquarie Group Ltd	AU	Large corporate sample	Other financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0000076_CR_AIRB	ZSN2LWNPYW6ISMRUC664				ORG AU EQUITY	Origin Energy Ltd	AU	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Advanced IRB approach

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010	020	030	040	050	060	070	080	090	100	110	120	130	140
LC_0000077_CR_AIRB	5493008XVFHY-YV0YHN70				HUWA GF Equity	Powercor Australia, LLC	AU	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0000078_CR_AIRB	YLXNW6TI6QS-K1H8H0N82				QAN AU EQUITY	Qantas Airways Ltd	AU	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0000079_CR_AIRB			520433129		SPT AU EQUITY	Spotless Holding SAS	AU	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0000080_CR_AIRB	PCTXNQGRJVR3-OG33JG65				TLS AT Equity	Telstra Corporation Limited	AU	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0000081_CR_AIRB	5493003L32Z-X9557ST85				WES AU EQUITY	Wesfarmers Ltd	AU	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0000082_CR_AIRB	QNWEWQBS7H-P85QHXQL92					Woolworths Ltd	AU	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0000083_CR_AIRB	G05OZ4J4E05K-DATL0J93					AG Insurance	BE	Large corporate sample	Other financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0000084_CR_AIRB	549300IHBDUT-UNQJJB79	16342			AGFB BB EQUITY	Agfa-Gevaert NV	BE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0000085_CR_AIRB	549300N22C0G-CT5BUD97	26198				AJINOMOTO OMNICHEM	BE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0000086_CR_AIRB		116163				ALBELEC	BE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0000087_CR_AIRB		225626				ALCATAN	BE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0000088_CR_AIRB	5493008H3828-EMEXB082				ABI BB EQUITY	Anheuser-Busch InBev NV/SA [ABInBev]	BE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0000089_CR_AIRB	549300BKDD-Q56JWCBT72	1098030				AQUAFIN	BE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0000090_CR_AIRB	549300B4HNIJS-AWU1C95	1138391				ARPAL MANAGEMENT	BE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0000091_CR_AIRB	213800R1F1EJY-M4ICO85		444734706	BE 0444734706		Barry Callebaut Services	BE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0000092_CR_AIRB	549300CWRXC5-EP004533				BELG BB Equity	Belgacom S.A.	BE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0000093_CR_AIRB	549300R9I8GU-ZLNIV408		890082292			Brussels Airport Company S.A./N. V.	BE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0000094_CR_AIRB		433287				CENTRE HOSPITALIER CHRETIEN	BE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0000095_CR_AIRB		81095				CHAUSSURES CECIL	BE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0000096_CR_AIRB	549300IP2F5TK-UC0GF38	82988				CHEMITEX	BE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0000097_CR_AIRB	549300TM914C-SF6KI389	149177			COFB BB EQUITY	COFINIMMO	BE	Large corporate sample	Other financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0000098_CR_AIRB		184723				COLLIGNON ENG.	BE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0000099_CR_AIRB		201775				COMPAGNIE BELGE D'INVESTISSEMENT COMMERCIAL	BE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0000100_CR_AIRB	213800DMG7P-UQHINO388			BE 0401641663		Louis Delhaize - Compagnie franco-belge d'Alimentation	BE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Advanced IRB approach

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010	020	030	040	050	060	070	080	090	100	110	120	130	140
LC_0000101_CR_AIRB		255648				DOD	BE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0000102_CR_AIRB		1145532				EDIFICIO	BE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0000103_CR_AIRB	T0YOOBZO4L6-YAD6SAV65	14206	403170701		ELEB BB EQUITY	ELECTRABEL	BE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0000104_CR_AIRB	549300JC3HI3-K7ZSYU66	1329681				ELEM	BE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0000105_CR_AIRB	549300S1MP1N-FDIKT460			BE 0476388378	ELI BB Equity	ELIA SYSTEM OPERATOR	BE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0000106_CR_AIRB	5493001XW6M-SHRMFLU28				ENI GY Equity	eni finance international SA	BE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0000107_CR_AIRB	549300VO7PUE-TX031S03	10309		BE 0860004176		ETEXCO SA	BE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0000108_CR_AIRB		13771				ETS DE SIMONE	BE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0000109_CR_AIRB	52990053AH5L-F0YZWD07					Euler Hermes Europe	BE	Large corporate sample	Other financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0000110_CR_AIRB	549300D80RYO-N74MEJ03	18181			EURN BB EQUITY	Euronav NV	BE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0000111_CR_AIRB	8RDWFWPP4PL-MZ5PPQH32					Fluxys G SA	BE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0000112_CR_AIRB		25281				G EN J VASTGOED	BE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0000113_CR_AIRB		65807				HOET TRUCKING & RENTING	BE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0000114_CR_AIRB	549300M48VN-C2Z0MDG47	71844				HOTTLET FROZEN FOODS	BE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0000115_CR_AIRB	549300GR6U0K-HJD7DG07					IKEA SERVICE CENTRE N.V.	BE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0000116_CR_AIRB		84089				INTERNATIONAL ORE ET FERTILIZER BELGIUM	BE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0000117_CR_AIRB		85640				JEAN WAUTERS-ACIERS SPECIAUX	BE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0000118_CR_AIRB		111717				M.G.S.	BE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0000119_CR_AIRB	5493004FKZ-I586397240					Magotteaux International SA	BE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0000120_CR_AIRB	549300Q80KFP-KZC6BQ79	144096				MENOUQUIN	BE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0000121_CR_AIRB		166601				N.V BESIX S.A	BE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0000122_CR_AIRB	5493002HHHFT-G6G3BG36			BE 0431676229	OME BB EQUITY	OMEGA PHARMA	BE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0000123_CR_AIRB		168945				OPIO	BE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0000124_CR_AIRB		192350				PHARMACIES SERVAIS	BE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Advanced IRB approach

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010	020	030	040	050	060	070	080	090	100	110	120	130	140
LC_0000125_CR_AIRB	54930064JCEXFA8M0W31	202291		BE 0405747040		PRAYON	BE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0000126_CR_AIRB		204834				PRO CONCEPT M P J	BE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0000127_CR_AIRB	549300NMIBTX17HWF142	233001				RARE GEMS	BE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0000128_CR_AIRB	549300X72GEQB1X8K911	247664				ROULARTA MEDIA GROUP	BE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0000129_CR_AIRB	529900PY79CWSUGVK810	249233				S.A. CORMAN	BE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0000130_CR_AIRB	549300O3VKWJUM16UI64	257312				SAMIR GEMS	BE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0000131_CR_AIRB	213800WWE8U6DC99NP03					SCR Sibelco NV	BE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0000132_CR_AIRB		257564				SEADCO	BE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0000133_CR_AIRB	213800WDGKCVWZAN1N02	1051701	465409265		0790057D BB EQUITY	SILFIN NV	BE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0000134_CR_AIRB		294964				SOBEMO	BE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0000135_CR_AIRB		302642				SOCIETE ANONYME DE VENTE DES EQUIPEMENTS TRANE	BE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0000136_CR_AIRB	549300BB5CXGL9YV0D53	303429				SOCIETE COOPERATIVE AGRICOLE DE LA MEUSE	BE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0000137_CR_AIRB		303783				SOCIETE D'APPLICATIONS ET DE TRAVAUX	BE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0000138_CR_AIRB	549300MMVL80RTBP3O28	556814			SOLB BB EQUITY	Solvay SA	BE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0000139_CR_AIRB		923107				TEAM KALORIK GROUP	BE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0000140_CR_AIRB	549300ZKLIF7RP6EH823			BE 0412101728	TESB BB EQUITY	Tessenderlo Chemie	BE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0000141_CR_AIRB		953398				TEX ALLIANCE	BE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0000142_CR_AIRB		1044409				TOP-TEX BENELUX	BE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0000143_CR_AIRB	2138008J191VLSGY5A09				UCB BB EQUITY	UCB SA	BE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0000144_CR_AIRB	529900F3AIQECS8ZSV61				UMI BB EQUITY	Umicore SA	BE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0000145_CR_AIRB	5493008MCDJ4Y6D5SI04	1113512				UNISTEEL	BE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0000146_CR_AIRB		1140588				UNIVERSITE LIBRE DE BRUXELLES	BE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0000147_CR_AIRB	549300TRHV6F6IE14H93	1159858		BE 0404060032		Van Hool nv	BE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0000148_CR_AIRB		1231271				VASTGOED MANAGEMENT ASSOCIATIE	BE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Advanced IRB approach

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010	020	030	040	050	060	070	080	090	100	110	120	130	140
LC_0000149_CR_AIRB	529900RAZGQ-HX0VFTK05					Volkswagen Group Services S.A.	BE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0000150_CR_AIRB	549300NWW2U-DYHH65J03	1911623				WILDO PROPERTIES	BE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0000151_CR_AIRB	5299007TSQVO-LXOABA65	1364744				ZF WIND POWER ANTWERPEN	BE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0000152_CR_AIRB	4P8GJCF52NVF-W7UL4C95		18630		ACE US Equity	ACE Tempest Reinsurance Ltd.	BM	Large corporate sample	Other financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0000153_CR_AIRB	549300J3KKX1P-EJGDW36				ACGL US Equity	Arch Reinsurance Ltd.	BM	Large corporate sample	Other financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0000154_CR_AIRB	UNZWILHE4KM-RP9K2L524		34678		NCLH UW Equity	NCL Corporation Ltd.	BM	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0000155_CR_AIRB	V5EGRCZCH7F-N6WX41891				OEH UN Equity	Orient-Express Hotels Ltd.	BM	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0000156_CR_AIRB	549300F7ZDOI-MR4PZW67				IPG US Equity	Pacnet Limited	BM	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0000157_CR_AIRB	V7TL7UQFHNW-UEMDZ3X02				RNR US Equity	Renaissance Reinsurance Ltd.	BM	Large corporate sample	Other financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0000158_CR_AIRB	5493008CA3NM-HYEVT131					VimpelCom Ltd.	BM	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0000159_CR_AIRB				BMG455841020		HAL TRUST	BM	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0000160_CR_AIRB	5493001QYTIDI-LBVYO18					Companhia Brasileira de Aluminio	BR	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0000161_CR_AIRB	549300TH5Q6V-RP8OT012				ABI LI Equity	Companhia de Bebidas das Americas (AmBev)	BR	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0000162_CR_AIRB	549300EM51W-YXFHUY333					Embraer S.A.	BR	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0000163_CR_AIRB					FIBR3 BZ EQUITY	Fibria Celulose SA	BR	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0000164_CR_AIRB	5493000J801JZ-RCMFE49				XPBR SQ Equity	Petroleo Brasileiro S.A. - PETROBRAS	BR	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0000165_CR_AIRB					VALE5 BZ EQUITY	Vale SA	BR	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0000166_CR_AIRB	LXVM6T3LO7QI-Z8LUZ688					Votorantim Cimentos S.A.	BR	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0000167_CR_AIRB	55S3547PRD-P469JRO238		2880814		AGU CT Equity	Agrium Inc.	CA	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0000168_CR_AIRB	4B4HI3CGXMBD-C0G6BM51				AC/A CT Equity	Air Canada	CA	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0000169_CR_AIRB	549300OSW32R-VX8CCZ87				ANCUF PQ Equity	Alimentation Couche-Tard Inc.	CA	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0000170_CR_AIRB	DR5LKEURSR8S-XLM64266		7501889		ALA CT Equity	AltaGas Ltd.	CA	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0000171_CR_AIRB	0O4KBQCJZX82-UKGCBV73				ABX CN EQUITY	Barrick Gold Corp	CA	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0000172_CR_AIRB	549300I19203P-RB5KR45				BCE CT Equity	BCE Inc.	CA	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Advanced IRB approach

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010	020	030	040	050	060	070	080	090	100	110	120	130	140
LC_0000173_CR_AIRB	549300VPM8ERH1Q42198					Bell Canada	CA	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0000174_CR_AIRB	W7L3VLU8EHQY34Z36697				BBD/B CN EQUITY	Bombardier Inc	CA	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0000175_CR_AIRB	36ZUFRRMJERSM4Q0S289		746053		BPO CT Equity	Brookfield Office Properties Inc.	CA	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0000176_CR_AIRB	3SU7BEP7TH9YEQOZCS77				CNI UN Equity	Canadian National Railway Company	CA	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0000177_CR_AIRB	5493008IGIA1HJMDJS40		1722453		CNQ CT Equity	Canadian Natural Resources Limited	CA	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0000178_CR_AIRB	NXIVWPYOIVYXFF6WCZ47				CVE CN EQUITY	Cenovus Energy Inc	CA	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0000179_CR_AIRB	549300WSRCZY73ZG3090		00326711660005			CGI GROUP INC.	CA	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0000180_CR_AIRB	XYSIJOU3HNVROZWNA008				UFS CT Equity	Domtar Corporation	CA	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0000181_CR_AIRB	98TPTUM4IVMFCZBCUR27				ENB CN EQUITY	Enbridge Inc	CA	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0000182_CR_AIRB	CZ72ZHBVKZXQRV3XFE26				ECA CN EQUITY	Encana	CA	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0000183_CR_AIRB	549300679TRDUXPT7415		206654303			EPCOR Utilities Inc.	CA	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0000184_CR_AIRB	I2YOHH65IBBT53JFYQ52				G CT Equity	Goldcorp Inc.	CA	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0000185_CR_AIRB	B1EEF6ML54YDWRC6ZK53		2015335496			Harvest Operations Corp.	CA	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0000186_CR_AIRB	549300UEBMAQDN0K0R06				K CN EQUITY	Kinross Gold Corp	CA	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0000187_CR_AIRB	95RWVLFZX6VGDZNNTN43				MG CN EQUITY	Magna International Inc	CA	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0000188_CR_AIRB	6Q7WW7FQZR6X22IL2I79					Nexen Energy ULC	CA	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0000189_CR_AIRB	549300O4ZJZZOHH4H804		3572862		NBD CT Equity	Norbord Inc.	CA	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0000190_CR_AIRB	5493007M1XGU5E55ZJ25					NOVA Chemicals Corporation	CA	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0000191_CR_AIRB	549300HDLRTPBQU69P29				BIN CT Equity	Progressive Waste Solutions Ltd.	CA	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0000192_CR_AIRB	549300A0QNNPY14D9106				SCC CT Equity	Sears Canada Inc.	CA	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0000193_CR_AIRB	3XCBVWUPHGBZ5GF7TY15				SU CN EQUITY	Suncor Energy Inc	CA	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0000194_CR_AIRB	NQWTWUIL1PK7V7N5Y468				TLM CN EQUITY	Talisman Energy Inc	CA	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0000195_CR_AIRB	T8KI5SQ2JRWHL7XY0E11				TCK/B CN EQUITY	Teck Resources Ltd [Ex-Teck Cominco Ltd]	CA	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0000196_CR_AIRB	YHKQM2RIPKZYOZ6RVZ46				TK US Equity	Teekay Corporation	CA	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Advanced IRB approach

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010	020	030	040	050	060	070	080	090	100	110	120	130	140
LC_0000197_CR_AIRB	L2TEUTQ8OSHMJWVLCE40				T CT Equity	TELUS Corporation	CA	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0000198_CR_AIRB	549300561UZND4C7B569		884903		TOC GF Equity	Thomson Reuters Corporation	CA	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0000199_CR_AIRB	HJZQGXYTVV2NWJZLPW74				TOM GY Equity	Toyota Credit Canada Inc.	CA	Large corporate sample	Other financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0000200_CR_AIRB	5BV01I6231JPDAPMGH09				TRP UN Equity	TransCanada PipeLines Limited	CA	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0000201_CR_AIRB	PRAQ4VOSFIK7OQ8Z2512		4406354		VALE3 BS Equity	Vale Canada Limited	CA	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0000202_CR_AIRB	WT03B8BB1IX8WI9ZGV02					Vermilion Energy Inc.	CA	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0000203_CR_AIRB	549300WHE4O6UJ2KU013					Yamana Gold Inc	CA	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0000204_CR_AIRB	5493003DNMEAO1DT3F51				ABBN VX EQUITY	ABB Ltd [Asea Brown Boveri]	CH	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0000205_CR_AIRB	NI14Y5UMU60O7JE9P611				ADEN VX EQUITY	Adecco SA	CH	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0000206_CR_AIRB	549300Q3WREIMQYFBC20				0170576D SW EQUITY	Ameropa AG	CH	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0000207_CR_AIRB	5493007KVRV2OKRXFA55		CH-020.3.035.716-8		AML LN Equity	Amlin AG	CH	Large corporate sample	Other financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0000208_CR_AIRB	529900H7ZPIGI2U3CJ14					AXPO TRADING AG	CH	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0000209_CR_AIRB	213800Y5RWKLDPUTT265				BARN SW EQUITY	Barry Callebaut AG	CH	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0000210_CR_AIRB	529900UPDCU6WEL7W167				BALN VX Equity	Basler Versicherung AG	CH	Large corporate sample	Other financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0000211_CR_AIRB		2816554-6	HRB54517	DE000DCAG010	7705815Z SW EQUITY	DEMAG CRANES AG	CH	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0000212_CR_AIRB	5493002MXX2JLKWLE880				567151Z SW EQUITY	Duferco SA	CH	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0000213_CR_AIRB	549300I08UA8SMJON743		CH-270.3.002.354-9/		DUFN EB Equity	Dufry international AG	CH	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0000214_CR_AIRB	549300ADLU67CYBFIW70		CH-645.1.008.684-9			Elsevier Finance SA	CH	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0000215_CR_AIRB	529900Y8BGAFVVVYVN24				GATE SE Equity	gategroup Holding AG	CH	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0000216_CR_AIRB	213800SVRMQA1TD91D41				GIVN VX Equity	Givaudan SA	CH	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0000217_CR_AIRB	213800PSSU2QXF1WLR89				GLEN LN EQUITY	Glencore International AG	CH	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0000218_CR_AIRB	549300DHSS9U1QKJZG57		KvK 34275373 0000		1002136Z SW EQUITY	GUNVOR INTERNATIONAL BV	CH	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0000219_CR_AIRB	529900EHPFPYHV6IQO98				HOLN VX EQUITY	Holcim Ltd	CH	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0000220_CR_AIRB	529900Q0YED3805QXQ66					KUEHNE AND NAGEL INTERNATIONAL AG	CH	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Advanced IRB approach

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010	020	030	040	050	060	070	080	090	100	110	120	130	140
LC_0000221_CR_AIRB	52990074N8ID7-UPV7A95					LIEBHERR-INTERNATIONAL AG	CH	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0000222_CR_AIRB	549300EFW4H2-TCZ71055					Lonza Group AG	CH	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0000223_CR_AIRB	KY37LUS27QQ-X7BB93L28		CH-550.0.067.293-5	CH0038863350	NESN.VX	NESTLE SA	CH	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0000224_CR_AIRB	529900I2PEF1F-N6N6723				2284161Z SW EQUITY	Nord Stream AG	CH	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0000225_CR_AIRB					NOVN VX EQUITY	Novartis AG	CH	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0000226_CR_AIRB	549300HUJ5CJU-X02RS52					OMV SUPPLY & TRADING AG	CH	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0000227_CR_AIRB	5299002JRT-T699WFOV74					OMYA (Schweiz) AG	CH	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0000228_CR_AIRB	549300HMJAFU-W4NSKI73					Paul Reinhart AG	CH	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0000229_CR_AIRB					ROG VX EQUITY	Roche Holding Ltd	CH	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0000230_CR_AIRB	529900PTQ0Z1-J44SHZ08		CH-100.3.010.656-7		STLN SE Equity	SCHMOLZ + BICKENBACH AG	CH	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0000231_CR_AIRB	549300R3N69E-CGYPU434				SIK IX Equity	Sika AG	CH	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0000232_CR_AIRB	213800Z8NOHI-KRI42W10			NL0000226223	STM FP EQUITY	STMICROELECTRONICS NV	CH	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0000233_CR_AIRB	5493000KUC3-Z24U77V93				SLHN VX Equity	Swiss Life Holding AG	CH	Large corporate sample	Other financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0000234_CR_AIRB	5493005SL9HH-OXS3B739		CHE-102.753.938		SCMN VX Equity	Swisscom AG	CH	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0000235_CR_AIRB	549300HTOMQ-G20JYV568				SYNN VX Equity	Syngenta AG	CH	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0000236_CR_AIRB	KSVC38RP5WL6-C6LJGG03				TYC US Equity	Tyco International Ltd.	CH	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0000237_CR_AIRB	549300VBJS7M-G74G2H60					Weatherford International Ltd	CH	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0000238_CR_AIRB					WOS LN EQUITY	Wolseley Plc	CH	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0000239_CR_AIRB					XTA LN EQUITY	Xstrata Plc	CH	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0000240_CR_AIRB	50ZCTKCMUDI-ABGHX3R52					Zurich Insurance Company	CH	Large corporate sample	Other financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0000241_CR_AIRB	549300IF4IFG0F-S0RM26				AESGENER CC Equity	AES Gener S.A.	CL	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0000242_CR_AIRB	549300NLTGCF-V7482429				CENCOSUD CC Equity	Cencosud S.A.	CL	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0000243_CR_AIRB	549300YP3P0JZ-BLIV197					EMPRESA NACIONAL DEL PETROLEO	CL	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0000244_CR_AIRB	549300G475ACI-ABB4385			USG49215AA73	CMPC CC Equity	Inversiones CMPC S.A.	CL	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Advanced IRB approach

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010	020	030	040	050	060	070	080	090	100	110	120	130	140
LC_0000245_CR_AIRB	549300HX3UUDPEFTG707				LAN CC Equity	Latam Airlines Group S.A.	CL	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0000246_CR_AIRB	549300RUPF4SKMJPUR70				BLT LN Equity	Minera Escondida Limitada	CL	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0000247_CR_AIRB					600031 CH EQUITY	Sany Heavy Industry Co Ltd	CN	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0000248_CR_AIRB	A25574TZFLBNK7NWQT47				PRE CT Equity	Pacific Rubiales Energy Corp.	CO	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0000249_CR_AIRB	724500JV0VHPRVANL538		5778	ANN4327C1220		HUNTER DOUGLAS NV	CW	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0000250_CR_AIRB	213800MRTA64ULUE9919					CARBO ONE LIMITED	CY	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0000251_CR_AIRB	549300OEZB4GETCGFX34					GUNVOR GROUP LTD	CY	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0000252_CR_AIRB	549300IVA1PZNX2MN285				0163947D CY EQUITY	Mercuria Energy Group Ltd	CY	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0000253_CR_AIRB	2138011LK2Z2HSER4U15				PRS NO EQUITY	PROSAFE	CY	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0000254_CR_AIRB	3157001000000137835	1131604	29287391			ALTA, a.s.	CZ	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0000255_CR_AIRB	3157001000000116592	657856	25572881			ARMATURY Group a.s.	CZ	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0000256_CR_AIRB	3157001000000075367	765380	28402758			BAK stavební společnost, a.s.	CZ	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0000257_CR_AIRB	3157001000000115525	834699	46504940			Cerea, a.s.	CZ	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0000258_CR_AIRB	3157001000000034336	1023328	70994226			České dráhy, a.s.	CZ	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0000259_CR_AIRB	315700CTFRL3U2DNMO58	633919	25085689			CETELEM ČR, a.s.	CZ	Large corporate sample	Other financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0000260_CR_AIRB	529900S5R9YHJHYKKG94			CZ0005112300	CEZ CP EQUITY	CEZ a.s.	CZ	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0000261_CR_AIRB	315700XJHXU2PD40RU82	865668	48589837			DEKTRADE a.s.	CZ	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0000262_CR_AIRB	529900C5PL4JGDILRZ94	837043	46678468			HOCHTIEF CZ a. s.	CZ	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0000263_CR_AIRB	3157001000000099520	644725	25322257			IMOS Brno, a.s.	CZ	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0000264_CR_AIRB	3157001000000032687	1086806	931			METALIMEX a. s.	CZ	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0000265_CR_AIRB	315700JDC49X4VSP6Z49	601013	14915			Metrostav a.s.	CZ	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0000266_CR_AIRB	31570066GBSS7JYFEL35	817880	45193592			MJM Litovel a.s.	CZ	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0000267_CR_AIRB	3157001000000120084	832322	46342796			OHL ŽS, a.s.	CZ	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0000268_CR_AIRB	3157001000000009116	699640	26463318			OTE, a.s.	CZ	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Advanced IRB approach

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010	020	030	040	050	060	070	080	090	100	110	120	130	140
LC_0000269_CR_AIRB	3157001000000-0026285	671247	25860038			Pars nova a.s.	CZ	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0000270_CR_AIRB	315700LTSCT2-O45NWM28	805950	43873189			PRAKAB PRAŽSKÁ KABELOVNA, s.r.o.	CZ	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0000271_CR_AIRB	3157001000000-0115622	817271	45148155			Primagra, a.s.	CZ	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0000272_CR_AIRB	549300KL08IFW-LTWLQ52	691287	26271303			Skanska a.s.	CZ	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0000273_CR_AIRB	529900I8XOZD-M4ZQSQ21				1025Z CP EQUITY	Skoda Auto A.S.	CZ	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0000274_CR_AIRB	3157001000000-0031135	923751	62623753			ŠKODA TRANSPORTATION a.s.	CZ	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0000275_CR_AIRB	213800Z39ZW4-XHAAUA27	725860	27195147			SMP CZ, a.s.	CZ	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0000276_CR_AIRB	3157004ICDH3-MRKW7534	889798	60193336			Telefónica Czech Republic, a.s.	CZ	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0000277_CR_AIRB	3157001000000-0055191	617997	18050646			TŘINECKÉ ŽELEZÁRNY, a. s.	CZ	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0000278_CR_AIRB	3157007C98ILJ-K5ST356	609769	15886492			UniCredit Leasing CZ, a.s.	CZ	Large corporate sample	Other financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0000279_CR_AIRB	315700EFFO-U65ETZ0V16	886003	531766			UNISTAV a.s.	CZ	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0000280_CR_AIRB	3157001000000-0001356	672337	25877950			VÍTKOVICE HEAVY MACHINERY a.s.	CZ	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0000281_CR_AIRB	3157001000000-0003490	710607	26823357			VÍTKOVICE POWER ENGINEERING a.s.	CZ	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0000282_CR_AIRB	3157001000000-0015033	697350	26415623			W.A.G. payment solutions, a.s.	CZ	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0000283_CR_AIRB	5493005KH7F-O1T5TMX47	1236614-2			ASG GY Equity	AachenMuenchener Lebensversicherung AG	DE	Large corporate sample	Other financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0000284_CR_AIRB	549300JSX0Z4C-W0V5023	1319784-3				ADIDAS AG	DE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0000285_CR_AIRB	549300X1WWP-GMS47QQ72	1215807-7			ASG GY Equity	Advocard Rechtsschutzversicherung AG	DE	Large corporate sample	Other financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0000286_CR_AIRB	529900SO83U6I-SM6DL85	2832395-4	HRA36525B			ALBA Group plc & Co. KG	DE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0000287_CR_AIRB	529900K9B0N5-BT694847	1100627-7			ALV GY Equity	Allianz SE	DE	Large corporate sample	Other financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0000288_CR_AIRB	529900C058B9-OTVFTU36	2033673-1	HRB98981			ASKLEPIOS KLINIKEN GMBH HAMBURG	DE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0000289_CR_AIRB	549300FJWANEI-J25D318	1545974-6				Atlas Copco Energas GmbH	DE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0000290_CR_AIRB	529900YNBT62-HCUPRG10	1106210-6				AUGUST STORCK KG	DE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0000291_CR_AIRB	5299005SHIN9Z-K7GW242	1124841-6	HRB1775	DE0006766504	NDA GY EQUITY	Aurubis AG	DE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0000292_CR_AIRB	529900PXZU3Y-HO6HMD80	1130123-1				Axel Springer SE	DE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Advanced IRB approach

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010	020	030	040	050	060	070	080	090	100	110	120	130	140
LC_0000293_CR_AIRB	529900AJX4TCFW0QT666	1104883-2				B. Braun Melsungen Aktiengesellschaft	DE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0000294_CR_AIRB	529900PM64WH8AF1E917	1102017-9	HRB6000	DE000BASF111	BAS GR EQUITY	BASF SE	DE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0000295_CR_AIRB	529900XMQYET3NBF2363	2192515-1	HRB101375	DE0005168108	B5A GY EQUITY	Bauer AG	DE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0000296_CR_AIRB	549300J4U55H3WP1XT59	1109561-9			BAYN GY EQUITY	Bayer AG	DE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0000297_CR_AIRB	YEH5ZCD6E441RHVHD759	1103190-3			BMW GY EQUITY	Bayerische Motoren Werke AG [BMW AG]	DE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0000298_CR_AIRB	529900SM0FDLLYATXU36	1103233-1				BAYWA AKTIENGESELLSCHAFT	DE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0000299_CR_AIRB	5299001BUUGXAREGE533	1103821-3			BTG GR EQUITY	Bertelsmann SE & Co. KGaA	DE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0000300_CR_AIRB	529900H0HULEN2BZ4604	1114115-7	BWMAHRB710296		GBF GY Equity	Bilfinger SE	DE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0000301_CR_AIRB	529900XBEZ2EYI9ZOV89	3010079-6				BMG Rights Management GmbH	DE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0000302_CR_AIRB	529900FOTM78R9Q9NY89	1163617-2	HRB75534		2340173Z GR EQUITY	BOSCH UND SIEMENS HAUSGERATE GMBH	DE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0000303_CR_AIRB	NNROIXVWJ7CPSR27SV97	2926464-5			BNR GY EQUITY	Brenntag AG	DE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0000304_CR_AIRB	529900OQDCYXCLQOAY53	1105482-2				Burda Gesellschaft mit beschränkter Haftung	DE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0000305_CR_AIRB	5299000XH7YX33EJZP65	2730972-3				CARL ZEISS AG	DE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0000306_CR_AIRB	52990076MX7KD2XYCH67	1111099-6	HRB9517	DE000CLS1001	CLS1 GY EQUITY	Celesio AG	DE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0000307_CR_AIRB	529900O4ND7T8ABIXF67	1235957-6				Claas Kommanditgesellschaft auf Aktien mbH	DE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0000308_CR_AIRB	529900A7YD9C0LLXM621	1106273-4	HRB3527	DE0005439004	CON GY EQUITY	CONTINENTAL AG	DE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0000309_CR_AIRB					2294277Z GR EQUITY	Coutinho & Ferrostaal GmbH	DE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0000310_CR_AIRB	5299007VZZKH65OCN774	2781995-2				Cronimet Holding GmbH	DE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0000311_CR_AIRB	5299008ODF4EFHRI0G60	2402196-6	HRB8957		7097181Z GR EQUITY	CWS-boco International GmbH	DE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0000312_CR_AIRB	5299005LEM60UYKU5235	1106512-5				DACHSER Group SE & Co. KG	DE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0000313_CR_AIRB	529900R27DL06UVNT076	2344103-3	HRB19360		DAI GR EQUITY	Daimler AG	DE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0000314_CR_AIRB	5299006S0UKN6D9ZP412	2451917-5				DB NETZ AG	DE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0000315_CR_AIRB	529900I2DLZPTFPENJ05	1106744-4				DEHNER GMBH & CO KG	DE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0000316_CR_AIRB	5299005A2ZEP6AP7KM81	2537834-0			ANN GF Equity	Vonovia SE	DE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Advanced IRB approach

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010	020	030	040	050	060	070	080	090	100	110	120	130	140
LC_0000317_CR_AIRB	52990063S23-N13HU4E98	1818189-1	HRB50000B		DBHN GR EQUITY	DEUTSCHE BAHN AG	DE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0000318_CR_AIRB	529900PH63HY-J86ASW55	1107110-7	HRB2168		LHA GY EQUITY	DEUTSCHE LUFTHANSA AG	DE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0000319_CR_AIRB	52990063W8K-QHQMF4M43	2623414-6			DPW GF Equity	Deutsche Post Finance B.V.	DE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0000320_CR_AIRB	529900ITHU5-Y51F1S257	1107106-5				DEUTSCHE SPARKASSEN LEASING AG & CO KG	DE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0000321_CR_AIRB	549300V9QSI-G4WX4GJ96	2185287-6	HRB6794		DTE GY EQUITY	DEUTSCHE TELEKOM AG	DE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0000322_CR_AIRB	529900KSWLV9-JYE7NC83	2095980-5	HRB34977			DFS Deutsche Flugsicherung GmbH	DE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0000323_CR_AIRB	529900QTO8D2-QK2TJG32	1107340-0				Diehl Stiftung & Co. KG	DE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0000324_CR_AIRB	529900Y1AT9M-QF6UYT42	2836050-1	HRB203044			DMK DEUTSCHES MILCHKONTOR GMBH BREMEN	DE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0000325_CR_AIRB	529900YZNQ3-MUUZ02M47	1117002-4	HRB242			Douglas Holding AG	DE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0000326_CR_AIRB	5299004W7VTL-PROHR533	1125242-6	HRA8242			DR AUGUST OETKER KG BIELEFELD	DE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0000327_CR_AIRB	529900EWE-X125AULXI58	3008027-9			PAH3 GY EQUITY	Dr Ing HCF Porsche AG	DE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0000328_CR_AIRB	5493005UFVH-Y0PPNKD75	1107708-8	HRB7903HL	DE0005550602	DRW3 GY EQUITY	Drägerwerk AG & Co. KGaA	DE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0000329_CR_AIRB	52990076FKBR9-THZ8C62	2779318-1				DYWIDAG-Systems International GmbH	DE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0000330_CR_AIRB	529900Z8W8S8-J1P7U364	1105067-1	HRA9905			E BREUNINGER GMBH CO STUTTGART	DE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0000331_CR_AIRB	Q9MAIUP40P25-UFBFG033	1134262-3	HRB22315		EOAN GY EQUITY	E.ON SE	DE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0000332_CR_AIRB	5299000MT7P9-STUCL908	1137158-0				Ed. Züblin Aktiengesellschaft	DE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0000333_CR_AIRB	529900JSFZ4T-S59HKD79	2331844-7			EBK GR EQUITY	Energie Baden-Wurttemberg AG [EnBW]	DE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0000334_CR_AIRB	549300OQ94C7-KRGGC351	2177540-8			ASG GY Equity	Envivas Krankenversicherung AG	DE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0000335_CR_AIRB	529900G1B8AX-ELNRG982				ALV GY Equity	Euler Hermes Deutschland AG	DE	Large corporate sample	Other financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0000336_CR_AIRB	41GUOJQTALQ-HLF39XJ34	1518676-0			154407Z GR EQUITY	Evonik Industries AG (Evonic)	DE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0000337_CR_AIRB	529900L64X6K-ZZW19R71	1108854-9			4501Z GR EQUITY	EWE AG [Energieversorgung Weser-Ems]	DE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0000338_CR_AIRB	529900D7N2PT-TZWFWN57	2579145-0				F.S. Fehrer Automotive GmbH	DE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0000339_CR_AIRB	529900EI7R9SC-EJP4T76	1109776-3	00311027000005			FERROSTAAL GMBH	DE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0000340_CR_AIRB	529900WBP9HF-X10RKB30	1110203-5				FLUGHAFEN MUNCHEN GMBH	DE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Advanced IRB approach

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010	020	030	040	050	060	070	080	090	100	110	120	130	140
LC_0000341_CR_AIRB	529900VHM89-GUAJ1RK35	1114926-7	HRB25		1048Z GR EQUITY	FRANZ HANIEL & CIE GmbH	DE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0000342_CR_AIRB	5299001ERX0-K10IZUL40	1110198-7				FRAPORT AG	DE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0000343_CR_AIRB	XDFJ0CYCOO1F-XRFTQS51	1110492-4	HRB11852	DE0005785604	FRE GY EQUITY	FRESENIUS SE & CO. KGAA	DE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0000344_CR_AIRB	5299006NS9FCL-FHZVL76	1578686-6	HRB714579			Freudenberg SE	DE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0000345_CR_AIRB	529900KXMB40-SPYJD743	2052428-6	HRB36569B		7013717Z GR EQUITY	GAZPROM Germania GmbH	DE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0000346_CR_AIRB	549300PHUU0Z-ZWO8EO07	1122951-5			GEA GR EQUITY	GEA Group AG [Global Engineering Alliance]	DE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0000347_CR_AIRB	529900JGEOQM-CDYOK785	1135188-9				Gelsenwasser AG	DE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0000348_CR_AIRB	529900F916IV-P0TJZK88	1051383-6	HRA11722			GEORG VON HOLTZBRINCK GMBH CO KG STUTTGART	DE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0000349_CR_AIRB	5299006GD4U-WSYZOKC28	2877346-3	HRB56040		GXI GY Equity	Gerresheimer AG	DE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0000350_CR_AIRB	529900OJM5E-X75OD8032	1113335-2				Getreide-Aktiengesellschaft vorm.P. Kruse- Chr.Sieck	DE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0000351_CR_AIRB	529900K6BW-O03KP4GU58	1113443-4				Giesecke & Devrient Gesellschaft mit beschränkter Haftung	DE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0000352_CR_AIRB	529900J0V7C8-Z8MLN980	2943243-2				Gigaset Communications GmbH	DE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0000353_CR_AIRB	529900LPAX2-H9S4NKU05	1215951-3				Gothaer Finanzholding AG	DE	Large corporate sample	Other financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0000354_CR_AIRB	529900F4P4RV4-Z50PI82	1114066-2	HRB527			GROSSKRAFTWERK MANNHEIM AG MANNHEIM	DE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0000355_CR_AIRB	HD52L5PJVBXJU-UX8I539	2294348-4			HPL GR EQUITY	Hapag-Lloyd AG	DE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0000356_CR_AIRB	5299007CE1VJ-WKM99H49	1130882-2	HRB2680KI		4729Z GR EQUITY	Hauptgenossenschaft Nord AG	DE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0000357_CR_AIRB	529900MKHOF-QI4A0XC48	2873755-9				HAWE Hydraulik SE	DE	Large corporate sample	non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0000358_CR_AIRB	529900221071L9-199GO56	2588017-0				HDI Versicherung AG	DE	Large corporate sample	Other financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0000359_CR_AIRB	529900755OZX-M37H4975	1115355-8				Heckler & Koch GmbH	DE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0000360_CR_AIRB	LZ2C6E0W5W7-LQMX5ZI37	1126630-1	HRB330082	DE0006047004	HEI GY EQUITY	HEIDELBERGCEMENT AG	DE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0000361_CR_AIRB	529900ZM98OI-STG16932	1115394-7			HDD GY Equity	Heidelberger Druckmaschinen AG	DE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0000362_CR_AIRB	529900PLX4ADJ-FWIY024	1135805-8			2550Z GR EQUITY	Hella KGaA Hueck & Co	DE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0000363_CR_AIRB	52990027B9AR-Y5AC8476	1115622-1				HELM AG	DE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0000364_CR_AIRB	549300VZCL1H-TH4O4Y49	1115688-2	HRB4724	DE0006048408	HEN3 GY EQUITY	HENKEL AG & CO. KGAA	DE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Advanced IRB approach

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010	020	030	040	050	060	070	080	090	100	110	120	130	140
LC_0000365_CR_AIRB	5493007EO7JOPWXHBJ27	1740986-3	HRB3364			Heraeus Holding GmbH	DE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0000366_CR_AIRB	529900BVZYMVDRRSXY68	1306869-7	HRB390485		3540636Z GR EQUITY	HERRENKNECHT AKTIENGESELLSCHAFT	DE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0000367_CR_AIRB	529900O7US4NP0J6XD12	1179777-6				HETTICH HOLDING GMBH & CO OHG	DE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0000368_CR_AIRB	529900Y25S8NZIYTT924	1116241-9			HOT GY EQUITY	Hochtief AG	DE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0000369_CR_AIRB	5299008WW53GLXRORN29	1350826-2	HRB2311		HBM GY Equity	Hornbach-Baumarkt-AG	DE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0000370_CR_AIRB	529900LFVU534EBRXD13	1104693-5				HUGO BOSS AG	DE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0000371_CR_AIRB	TSI2PJM6EPETEQ4X1U25	2443536-4			IFX GY Equity	Infineon Technologies AG	DE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0000372_CR_AIRB	529900FFRTWZQXTTUB07	1193155-7			7573220Z GR EQUITY	Intersnack Knabber-Gebäck GmbH & Co. KG	DE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0000373_CR_AIRB	529900DJMOF0DTSWHO38	2850239-1	HRB40163			JUWI AG WÖRRSTADT	DE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0000374_CR_AIRB	529900YURAYD4IJX2J91	1128982-4	HRB2669		SDF GY Equity	K+S Aktiengesellschaft	DE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0000375_CR_AIRB	1AW6P2GG0FOINEBZUQ05				VOD LN Equity	Kabel Deutschland Vertrieb und Service GmbH.	DE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0000376_CR_AIRB	529900WFRVF4SQ2EV734	1121308-9	HRA102851		509821Z GR EQUITY	Kaufland Stiftung & Co. KG	DE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0000377_CR_AIRB	529900CQ31CN6GV5LL52	2821686-9	NRWDUHRB20486		KCO GY Equity	Kloeckner & Co. S.E.	DE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0000378_CR_AIRB	5299001GRRO0Z25YZT52	1130169-4				Knorr-Bremse AG	DE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0000379_CR_AIRB	529900IQ90WSXBWSTD78	1131272-5				KOENIG & BAUER AKTIENGESELLSCHAFT	DE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0000380_CR_AIRB	529900LUYJ0V8SOOT260	1173404-3	HRA4415		3612759z gr equity	KRAFTVERKEHR NAGEL GMBH & CO. KG	DE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0000381_CR_AIRB	529900MAU9591GT2S236	2849255-1				KraussMaffei Technologies GmbH	DE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0000382_CR_AIRB	529900NY2GSZWWUBW049	1120219-9				KRONES Aktiengesellschaft	DE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0000383_CR_AIRB	529900BVAET534PD7C28	1119133-5	HRB21016	DE0006292006	KSB3 GY EQUITY	KSB Aktiengesellschaft	DE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0000384_CR_AIRB	529900VPRFDDIN7BE119	1117324-2	HRB22709		IWKG IX Equity	KUKA AG	DE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0000385_CR_AIRB	529900FR2K4P9L9XLV21	1119187-1				KWS SAAT SE	DE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0000386_CR_AIRB	529900PTLRE72EMYIJ77	2451186-7	HRB53652		LXS GF Equity	Lanxess AG	DE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0000387_CR_AIRB	5299002HNCMIUBHOMK35	1121223-0	HRB202	DE0005408884	LEO GY EQUITY	Leoni AG	DE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0000388_CR_AIRB	529900EW0ZH7KAZ11H71	1797294-4				Lidl Stiftung & Co. KG	DE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Advanced IRB approach

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010	020	030	040	050	060	070	080	090	100	110	120	130	140
LC_0000389_CR_AIRB	WTV8QGD5U-D7MMD4HS345	1121375-8			LIN GY Equity	Linde AG	DE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0000390_CR_AIRB	529900SL1W4K-HVE18T81	1121582-9				LOHMANN + Co. AG	DE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0000391_CR_AIRB	52990098TR1QJ-BWIYG58	1147145-5				MAHLE GmbH	DE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0000392_CR_AIRB	52990018UP-G26YRFSM46	1122332-8	HRB179426	DE0005937007	MAN GR EQUITY	MAN SE	DE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0000393_CR_AIRB	5299009Z8B0Y-E4ECMJ92	1044964-3				Media-Saturn Holding GmbH	DE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0000394_CR_AIRB	5299009WLGR-OB3HKM878	1522457-9				MEGGLE AKTIENGESELLSCHAFT	DE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0000395_CR_AIRB	529900OAREIS0-MOPTW25	2198479-4	HRB6164		MRK GF Equity	Merck KGaA	DE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0000396_CR_AIRB	5299001X9L42-HXEBCZ51	1188960-7			MEO GY EQUITY	Metro AG	DE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0000397_CR_AIRB	529900JAY79M-T50JBH87					MEYER WERFT GMBH	DE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0000398_CR_AIRB	213800E45LWM-BVNF3R85	3052190-0	NRWGRHRB8959		MNDI LN Equity	Mondi Consumer Packaging International AG	DE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0000399_CR_AIRB	529900807L67J-Y81RD65	2755947-5			MTX GY Equity	MTU Aero Engines AG	DE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0000400_CR_AIRB	529900ISR2VNZ-V1C0T93	1182822-5				MVV Energie AG	DE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0000401_CR_AIRB	529900UXIU-W801PQDI37	2597701-8				N-ERGIE AG	DE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0000402_CR_AIRB	529900HVDYCU-WVD0OE76	2551585-9				NORDEX SE	DE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0000403_CR_AIRB	549300UH52Z-S8O00MO03	1125476-0				Osram GmbH	DE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0000404_CR_AIRB	529900LMI5FN0-KFOE272	1125552-8	HRA62024		OTVR GR EQUITY	OTTO (GMBH & CO.KG)	DE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0000405_CR_AIRB	529900ELIX8Z8-PQ6CU28	2593300-3				PAPIERFABRIK PALM GMBH & CO.KG	DE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0000406_CR_AIRB	529900HT3KJH-BHNHDT64	1397102-3	HRB6100		259743Z GR EQUITY	PERI GmbH	DE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0000407_CR_AIRB	52990037VWJG-YKGP9877	1131747-6	HRA3551		2590Z GR EQUITY	PHOENIX Pharmahandel GmbH & Co KG	DE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0000408_CR_AIRB	5299008XQJHP-TOF8R354	2696731-5	241336g		661074Z GR EQUITY	Porsche Corporate Finance GmbH	DE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0000409_CR_AIRB	529900NY0WW-QUKOMWQ37	2399699-4			PSM GY EQUITY	ProSiebenSat 1 Media SE	DE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0000410_CR_AIRB	529900Z5KBA9-KJP6EK09	1196360-0				R+V Versicherung AG	DE	Large corporate sample	Other financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0000411_CR_AIRB	5299001OU9CS-E29O6S05	1127893-4			RHM GY EQUITY	Rheinmetall AG	DE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0000412_CR_AIRB	529900F0LT5O-P4SV6122	1104684-4				Robert Bosch GmbH	DE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Advanced IRB approach

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010	020	030	040	050	060	070	080	090	100	110	120	130	140
LC_0000413_CR_AIRB	529900BZ1C5-S5WQENF25	2820967-4	HRB721056			ROLLS ROYCE POWER SYSTEMS AG FRIEDRICHSHAFEN	DE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0000414_CR_AIRB	529900GB7KC-A94ACC940	2531238-0	HRB14525	DE0007037129	RWE GY EQUITY	RWE AKTIENGESELLSCHAFT	DE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0000415_CR_AIRB	529900Q5SR06-C5T8NO26	1128992-3	HRB8372		7015557Z GR EQUITY	Salzgitter Mannesmann Handel GmbH	DE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0000416_CR_AIRB	529900D6BF99L-W9R2E68	1308819-0			SAP GY EQUITY	SAP SE	DE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0000417_CR_AIRB	529900JL0HDV-GZMUJF32	3043578-8				Schaeffler Verwaltung Zwei GmbH	DE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0000418_CR_AIRB	529900D8QM-D1LL0E2393	2800313-5				Schletter GmbH	DE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0000419_CR_AIRB	529900DG0F6A-GQAP6N55	1131407-7	55234831			SCHOLZ Holding GmbH	DE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0000420_CR_AIRB	5299009QTM3S-JL9BNR19	2209676-2				Schott AG	DE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0000421_CR_AIRB	529900ZCRUJ3-J5PYWX81	2577577-6			RPW GR EQUITY	SENVION GmbH	DE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0000422_CR_AIRB	52990038IB31T-YK07X63	1129569-8			SGL GY Equity	SGL Carbon SE	DE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0000423_CR_AIRB	W38RGI023J3W-T1HWRP32	1129508-6	HRB12300B		SIE GY EQUITY	Siemens Aktiengesellschaft	DE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0000424_CR_AIRB	529900M1LIO0-SLOBAS50	1532176-3	HRB1562	DE0003304002	SOW GY EQUITY	Software AG	DE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0000425_CR_AIRB	549300WM0X4-AUT710770	3278292-2				Springer Science+Business Media Deutschland GmbH	DE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0000426_CR_AIRB	529900FMTTLM-H0P0DL10	1473528-6				STADA Arzneimittel Aktiengesellschaft	DE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0000427_CR_AIRB	549300YTRYZP-M57T3319	1132051-2				STADTWERKE HANNOVER AG	DE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0000428_CR_AIRB	529900QOJG-J2975GD560	2971375-7				Stahlgruber Otto Gruber AG	DE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0000429_CR_AIRB	5299003M4PGU-GL48LS74	3094881-4				Styrolution Group GmbH	DE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0000430_CR_AIRB	529900Y2V1Q-WBDCBT818	2653119-4				Südwestdeutsche Medien Holding GmbH	DE	Large corporate sample	non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0000431_CR_AIRB	529900S8QN-B101D40S72	1130211-4			SZU GY EQUITY	Sudzucker AG	DE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0000432_CR_AIRB	529900D82I6-R9601CF26	2819960-2	HRB200436			SYMRISE AG HOLZMINDEN	DE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0000433_CR_AIRB	529900P710MO-UBKZDL27	2269857-5	HEESHRB85143			Techem GmbH	DE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0000434_CR_AIRB	529900COI81I-T9N2Y682	3009289-4	HRB180660			THÜGA HOLDING GMBH + CO KGAA MÜNCHEN	DE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0000435_CR_AIRB	549300UDG16D-OYUPR330	2411649-3	HRB9092	DE0007500001	TKA GR EQUITY	THYSSENKRUPP AG	DE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0000436_CR_AIRB	529900JBK6KN-C4HSW032	1672825-5				Tönnies Holding GmbH & Co. KG	DE	Large corporate sample	non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Advanced IRB approach

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010	020	030	040	050	060	070	080	090	100	110	120	130	140
LC_0000437_CR_AIRB	52990021AYVJL-L2XMK94	2182800-9	HRB16654		7010965Z GR EQUITY	TRIMET ALUMINIUM SE	DE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0000438_CR_AIRB	529900SL2WSP-V293B552	1126744-0			TUI1 GY EQUITY	TUI AG	DE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0000439_CR_AIRB	3VEKWPJHTD4N-KMBVG947	2353095-9				United Internet AG	DE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0000440_CR_AIRB	XQMNIROSQA-S7Y9TT7I97		NRWKOHR-A24116		LBTYA UW Equity	Unitymedia Hessen GmbH & Co. KG	DE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0000441_CR_AIRB	529900I1IDJLEX-FUYN67	3340688-5				WELTBILD GMBH & CO. KG, AUGSBURG	DE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0000442_CR_AIRB	529900AGED6PJ-E9AVL37	3185940-8				Vier Gas Transport GmbH	DE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0000443_CR_AIRB	52990023338VF-V5AIN59	1134669-9	HRA3389			VIESSMANN WERKE GMBH CO KG ALLENDORF	DE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0000444_CR_AIRB	W24EDTPHEV8-NJOD4FA29	1627667-7				VNG-Verbundnetz Gas Aktiengesellschaft	DE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0000445_CR_AIRB	5299004TYSI0-Z73QUE46	1227804-0	HRB725621			Voith GmbH	DE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0000446_CR_AIRB	529900NNUPAG-GOMPXZ31	1134796-0			VOW3 GY EQUITY	Volkswagen AG [VW]	DE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0000447_CR_AIRB	0NURKC5Q3CJY-ZPPK5046	1134904-0				WACKER CHEMIE AG	DE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0000448_CR_AIRB	529900KKY5IM-BX35M241	2679160-8	HRB7736			Wasser und Gas Westfalen GmbH	DE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0000449_CR_AIRB	529900KQ44OJ-DIDU6J81	1135571-6				WEPA Hygieneprodukte GmbH	DE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0000450_CR_AIRB	5299006E92-R0717GXP27	3189637-6	HRA16706		0892272D GR EQUITY	WINGAS GmbH	DE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0000451_CR_AIRB	529900A8LX4K-L0YUTH71	2543621-3			WDI GY Equity	Wirecard AG	DE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0000452_CR_AIRB	529900CAYOW-B8YIG7X25	1136858-6				ZF FRIEDRICHSHAFEN AG	DE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0000453_CR_AIRB	549300D2K6PK-KKXVNN73		22756214	DK0010244425	MAERSKB DC EQUITY	A.P.Møller-Mærsk A/S	DK	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0000454_CR_AIRB			63965812			A/S SCHOUW & CO	DK	Large corporate sample	Other financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0000455_CR_AIRB	549300ADWY-S7RRJ8BG19		14244441			Aalborg Portland A/S	DK	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0000456_CR_AIRB	549300Y047DQ-V30CKT47		49723911			ABENA HOLDING A/S	DK	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0000457_CR_AIRB	549300PLP6WV-TICKLD32		10526949			ALM. BRAND FORSIKRING A/S	DK	Large corporate sample	Other financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0000458_CR_AIRB	529900IJ6T4P1-O10R377		25313763			ARLA FOODS A.M.B.A	DK	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0000459_CR_AIRB			25511484			Atea A/S	DK	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0000460_CR_AIRB	213800KB128I-K92MCD10		44782510			AVK Holding A/S	DK	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Advanced IRB approach

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010	020	030	040	050	060	070	080	090	100	110	120	130	140
LC_0000461_CR_AIRB	2138009LJ6FGTV868W59		22069519			BYGMA GRUPPEN A/S	DK	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0000462_CR_AIRB	5493008YL42784DMWN61		25508343	DK0010181676	CARLB DC EQUITY	Carlsberg Breweries A/S	DK	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0000463_CR_AIRB			27626904			Catering Engros A/S	DK	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0000464_CR_AIRB	213800JF2XSR5NXGL660		12760043			Cheminova A/S	DK	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0000465_CR_AIRB	549300MKPW8ZF3E8MW37		28318677			Chr. Hansen Holding A/S	DK	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0000466_CR_AIRB	213800AWZ8U3FVALIO26		26259495			Coop Danmark A/S	DK	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0000467_CR_AIRB	213800UW822WLK2HZF47					Copenhagen Airports Denmark ApS	DK	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0000468_CR_AIRB	529900BWY373HVUNIC90		28527411			Dagrofa ApS	DK	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0000469_CR_AIRB			13878595			Dagrofa S-Engros A/S (Foodservice)	DK	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0000470_CR_AIRB	213800FJJH5XFNFIAK90		23256118			Damstahl A/S	DK	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0000471_CR_AIRB	549300712KABJNYPD639		20165715			DANFOSS A/S	DK	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0000472_CR_AIRB			59789317			Danish Agro A.M.B.A	DK	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0000473_CR_AIRB	21380063C9WS18D6WJ21		26121264			Danish Crown A/S	DK	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0000474_CR_AIRB	2138007QUZXQLFGCSV45		24246930			DANSK LANDBRUGS GROVVAREESELSKAB A	DK	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0000475_CR_AIRB	549300FQY6MX8USM0112		35954716		4166777Z DC EQUITY	Dansk Supermarked A/S	DK	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0000476_CR_AIRB	549300JUFTJMOTC28B39		28113951			Danske Commodities A/S	DK	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0000477_CR_AIRB	213800ZCQ8X5QYJWVQ60		42344613			Det Danske Hedeselskab	DK	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0000478_CR_AIRB	549300JZVW1Y1UZ5UK38		14194711			DFDS A/S	DK	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0000479_CR_AIRB	W9NG6WMZIYEU8VEDOG48		36213728			DONG Energy A/S	DK	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0000480_CR_AIRB	529900X41C0BSLK67H70		58233528	DK0060079531	DSV DC EQUITY	DSV A/S	DK	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0000481_CR_AIRB	213800K83X1E9HF1MD69		55828415			DT Group A/S	DK	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0000482_CR_AIRB	529900C0U279ORGJC950		45349918			Ecco Sko A/S	DK	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0000483_CR_AIRB	213800Z47P2HZJKJSK23		75272014			EGM. INT. HOLD A/S	DK	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0000484_CR_AIRB	549300JN1F17UXJMM315		17225898			ENERGI DANMARK A/S	DK	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Advanced IRB approach

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010	020	030	040	050	060	070	080	090	100	110	120	130	140
LC_0000485_CR_AIRB	5299003X050C-WGDW1Z87					Energinet.dk SOV	DK	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0000486_CR_AIRB	213800MXXDG-Q3ITPXI41		58180912	DK0010234467		FLSMIDTH & CO. A/S	DK	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0000487_CR_AIRB	549300036WZ-GCBDPDZ92					GF-Forsikring A/S (Unsolicited Ratings)	DK	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0000488_CR_AIRB	5493006R4KC2-OI5D3470		56759913			H. Lundbeck A/S	DK	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0000489_CR_AIRB	213800HTGI1C-TA7CKP20		34728712			Hedegaard A/S	DK	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0000490_CR_AIRB	213800NLXK98-F6PC2R37					ISS A/S	DK	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0000491_CR_AIRB	549300RIPH-N847476O42					J. LAURITZEN A/S	DK	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0000492_CR_AIRB	54930032G32-N1F8JBV10					KIRKBI INVEST A/S	DK	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0000493_CR_AIRB	UGKYQUOFW6-QSIS3P4P93		47458714		LEGO DC EQUITY	LEGO System A/S	DK	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0000494_CR_AIRB	52990077KVK7-QCK2NG31		56759514			LEO PHARMA A/S	DK	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0000495_CR_AIRB	529900B5B2U7-TIJN7757					MONJASA A/S	DK	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0000496_CR_AIRB	213800WNLA5-AH3U4WI67		12562233			MT HØJGAARD A/S	DK	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0000497_CR_AIRB	549300UQ0QR-C1KXGRE08		20293195			NEAS Energy A/S	DK	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0000498_CR_AIRB			10845858			Nellemann Holding A/S	DK	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0000499_CR_AIRB	529900197LKW-CEQ0NL18		62725214			NKT HOLDING A/S	DK	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0000500_CR_AIRB	2138007XB7AU-OGS4N159		11142141			NORDIC SEAFOOD A/S	DK	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0000501_CR_AIRB	2138005ON7K-F6M74P542		81203113			Nordisk Dæk Import A/S	DK	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0000502_CR_AIRB	549300DAQ1CV-T6CXN342				NOVOB DC Equity	Novo Nordisk A/S	DK	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0000503_CR_AIRB	529900T6WNZ-XD2R3JW38		10007127			NOVOZYMES A/S	DK	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0000504_CR_AIRB	213800LALFCP5-FJXW153		62497718			Nowaco A/S	DK	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0000505_CR_AIRB	213800PRY3GU-P6B5GG04		39170418			OK A.m.b.A.	DK	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0000506_CR_AIRB	213800RE7TE67-AUCJS21		11369677			Polar Seafood Denmark	DK	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0000507_CR_AIRB	213800QRC7LN-X935OZ09		54879415			Rockwool International A/S	DK	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0000508_CR_AIRB			42997811			SANISTÅL A/S	DK	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Advanced IRB approach

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010	020	030	040	050	060	070	080	090	100	110	120	130	140
LC_0000509_CR_AIRB	549300M5XVDY-G4I7CC28		14049673			Scan Global Logistics	DK	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0000510_CR_AIRB	5299003KG4J-S99TRML67		31080185			SCANDINAVIAN TOBACCO GROUP A/S	DK	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0000511_CR_AIRB	529900N96EOV-RB114D28		14773908	DK0060228559	TDC DC EQUITY	TDC A/S	DK	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0000512_CR_AIRB	549300ZSIJRE-G4GDWJ45					Topdanmark A/S	DK	Large corporate sample	Other financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0000513_CR_AIRB	213800A5UXAB-GUQ3PX11		22460218			TORM A/S	DK	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0000514_CR_AIRB	213800BIA5L8O-PBER229					Tryg Forsikring A/S	DK	Large corporate sample	Other financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0000515_CR_AIRB	213800O8J7U9-F8Q8VQ80					Tryg Garantiforsikring A/S	DK	Large corporate sample	Other financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0000516_CR_AIRB			14003606			Tulip Food Company A/S	DK	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0000517_CR_AIRB	549300265J2OB-LO6M470		25481968			Verdo A/S	DK	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0000518_CR_AIRB	549300DYMC8B-GZZC8844		00311171460005			VESTAS WIND SYSTEMS A/S	DK	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0000519_CR_AIRB	213800RM6L9L-N78BVA56		71186911			WILLIAM DEMANT HOLDING A/S	DK	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0000520_CR_AIRB	5493005044RTL-Q5RZU70					Eesti Energia AS	EE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0000521_CR_AIRB	549300YENFN-R57ZJ3X76					ABENER ENERGIA S A	ES	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0000522_CR_AIRB	8ZQH7RR6DBQ-ZIX8PEQ84	ESA41002288	A41002288		ABG/P SM EQUITY	ABENGOA S A	ES	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0000523_CR_AIRB	549300GKFVW-I02JQ5332	ESA08209769	A08209769		ABE SM EQUITY	ABERTIS INFRAESTRUCTURAS SA	ES	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0000524_CR_AIRB	54930002KP75T-LLLNO21	ESA31768138	A31768138		ANA SM EQUITY	ACCIONA ENERGIA S A	ES	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0000525_CR_AIRB	95980020140005558665	ESA28004885	A28004885		ACS SM EQUITY	Actividades de Construccion y Servicios SA [ACS Group]	ES	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0000526_CR_AIRB	213800NKU21Z-N7P7RT54	ESA84409408	A84409408		AMS SM EQUITY	Amadeus IT Group SA	ES	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0000527_CR_AIRB		ESA26019992	A26019992		0468005D SM EQUITY	AQUALIA GESTION INTEGRAL DEL AGUA S A	ES	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0000528_CR_AIRB	95980020140005491929		A78839271		A3M	ATRESMEDIA CORPORACION DE MEDIOS DE COMUNICACION S. A.	ES	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0000529_CR_AIRB	549300MXEGO-T8MV1B924	ESA62186556	A62186556		ONO SM EQUITY	CABLEUROPA SA	ES	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0000530_CR_AIRB	549300CGER-G48M7P5E96					CENTROS COMERCIALES CARREFOUR S A	ES	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0000531_CR_AIRB		ESA46146387	A46146387		0612929D SM EQUITY	COBRA INSTALACIONES Y SERVICIOS SA	ES	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0000532_CR_AIRB		ESA20001020	A20001020		CAF SM EQUITY	CONSTRUCCIONES Y AUXILIAR DE FERROCARRILES (CAF) S.A.	ES	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Advanced IRB approach

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010	020	030	040	050	060	070	080	090	100	110	120	130	140
LC_0000533_CR_AIRB	9598002014000-5319366	ESA48012009	A48012009		OLE SM EQUITY	DEOLEO SA	ES	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0000534_CR_AIRB	54930063C6K2-TNFL6H10					DISTRIBUIDORA INTERNACIONAL DE ALIMENTACION	ES	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0000535_CR_AIRB		ESA15139314	A15139314		DRC SM EQUITY	DRAGADOS S A	ES	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0000536_CR_AIRB	529900U1P1JE-V71EBO44	ESA28006104	A28006104		4367465Z SM EQUITY	EADS CONSTRUCCIONES AERONAUTICAS S A	ES	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0000537_CR_AIRB	9598002014000-5374753	ESA28017895	A28017895		1082z sm equity	EL CORTE INGLES S A	ES	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0000538_CR_AIRB	9598002014000-5491250		A48027056		ENO	ELECNOR S.A.	ES	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0000539_CR_AIRB	213800VIN4XH-LVFIOE10		A86484334		ENG SQ Equity	Enagas Transportes, S.A.U.	ES	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0000540_CR_AIRB	549300LHK07F2-CHV4X31	ESA28023430	A28023430		ELE SM EQUITY	ENDESA SA	ES	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0000541_CR_AIRB	9598002014000-5732198					ESCAL UGS S L	ES	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0000542_CR_AIRB	9598002014000-5757903	ESA81939209	A81939209		FER SM EQUITY	Ferrovial SA	ES	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0000543_CR_AIRB	9598002014000-5178328	ESA28037224	A28037224		FCC SM EQUITY	FOMENTO DE CONSTRUCCIONES Y CONTRATAS SA	ES	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0000544_CR_AIRB	549300CKUXD-A0CKRQJ56	ESA80477144	A80477144		GAM SM EQUITY	GAMESA ENERGIA S A	ES	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0000545_CR_AIRB	TL2N6M87C-W970S5SV098	ESA08015497	A08015497		GAS SM EQUITY	GAS NATURAL S.D.G. S.A.	ES	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0000546_CR_AIRB	9598002014000-5484363	ESB48943864	B48943864		495294Z SM EQUITY	GESTAMP AUTOMOCION S L	ES	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0000547_CR_AIRB		ESA58389123	A58389123		GRF SM EQUITY	GRIFOLS S A	ES	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0000548_CR_AIRB	213800OILC5-Q9AR63B63		A09092305			Grupo Antolin-Irausa, S.A.	ES	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0000549_CR_AIRB		ESA84173947	A84173947		1234Z SM EQUITY	GRUPO ISOLUX CORSAN SA	ES	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0000550_CR_AIRB	5QK37QC7NW-OJ8D7WVQ45	ESA48010615	A48010615		IBE SM EQUITY	Iberdrola SA	ES	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0000551_CR_AIRB	549300GEL7LR-GKK0DG70					Iberia Lineas Aereas de Espana S.A.	ES	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0000552_CR_AIRB	GGYEFW27TI7-Q3C3XB343					INDUSTRIA DE DISEÑO TEXTIL S A	ES	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0000553_CR_AIRB	9598002014000-5007414					INMOBILIARIA COLONIAL SA	ES	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0000554_CR_AIRB	549300D4HOJH-H0LSET81	ESA41694266	A41694266		4516287Z SM EQUITY	INSTALACIONES INABENSA S A	ES	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0000555_CR_AIRB	9598002014000-5317620					ISOLUX INGENIERIA, S.A.	ES	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0000556_CR_AIRB	9598002014000-5606874					IZASA DISTRIBUCIONES TECNICAS S.A.	ES	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Advanced IRB approach

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010	020	030	040	050	060	070	080	090	100	110	120	130	140
LC_0000557_CR_AIRB	529900S4UWJN-VO9LEH81		A60195278		4374129Z	LIDL SUPERMERCADOS S.A.	ES	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0000558_CR_AIRB	UIUPNLHSQI58-ZL7O2J82		A78346558		MAP SQ Equity	Mapfre Re, Compania de Reaseguros, S.A.	ES	Large corporate sample	Other financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0000559_CR_AIRB	9598002014000-5021479	ESA79075438	A79075438			MEDIASET ESPAÑA COMUNICACION S.A.	ES	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0000560_CR_AIRB		ESA78304516	A78304516		MEL SM EQUITY	Melia Hotels International SA	ES	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0000561_CR_AIRB	9598002014000-5311703					NAVANTIA S A	ES	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0000562_CR_AIRB	9598002014000-5395317	ESA48010573	A48010573		OHL SM EQUITY	OBRASCON HUARTE LAIN S A	ES	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0000563_CR_AIRB		ESA36603587	A36603587		PVA SM EQUITY	PESCANOVA SA	ES	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0000564_CR_AIRB	549300N94L4-D5NDBFG97	ESA28430882	A28430882			PROSEGUR COMPAÑIA DE SEGURIDAD S.A.	ES	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0000565_CR_AIRB	54930070W8XS-Y31XK130	ESA78003662	A78003662		REE SM EQUITY	Red Electrica de Espana SA	ES	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0000566_CR_AIRB	BSYCX13Y0NOT-V14V9N85		A78374725	ES0273516007	REP GY Equity	Repsol, S.A.	ES	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0000567_CR_AIRB		ESA08000820	A08000820		DMM XT EQUITY	S A DAMM	ES	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0000568_CR_AIRB	549300QHD5D-P0GOPGX63					SOVENA ESPANA SA	ES	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0000569_CR_AIRB	213800JEZBUPZ-KWJGF49	ESA28092583	A28092583		TRE SM EQUITY	TECNICAS REUNIDAS S A	ES	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0000570_CR_AIRB	549300EEJH4FE-PDBBR25		KvK 24269798 0000		TEF SM EQUITY	TELEFONICA SA	ES	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0000571_CR_AIRB		ESA08356727	A08356727		TST SM EQUITY	TESTA INMUEBLES EN RENTA S. A.	ES	Large corporate sample	Other financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0000572_CR_AIRB	549300FM9ZIJ-B5FCS825					TWINS ALIMENTACION SA	ES	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0000573_CR_AIRB	9598002014000-5462150	ESA79524054	A79524054		571979Z	URBASER S.A.	ES	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0000574_CR_AIRB	5299008CBH6E-AEH1VZ37	ESA28293348	A28293348			WORLD DUTY FREE GROUP S.A. U.,	ES	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0000575_CR_AIRB	743700FHGZE-V5UGCB005			FI0009010391	AHL1V FH EQUITY	Ahlstrom Oyj	FI	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0000576_CR_AIRB	529900Q14KI1S-CMIMO82					Bayer Nordic SE	FI	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0000577_CR_AIRB	5493002B0GOV-F42KWX33					Cargotec Oyj	FI	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0000578_CR_AIRB	549300P8N0P6-KDGTJ206			XS0946179529	TY2 GS Equity	Citycon OYJ	FI	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0000579_CR_AIRB	743700TU2S3D-XWGU7H32		0116510-6	XS0973806861	EIA GM Equity	Elisa Corporation	FI	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0000580_CR_AIRB	7437006ZZI1F7-CUA5518					Fingrid Oyj	FI	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Advanced IRB approach

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010	020	030	040	050	060	070	080	090	100	110	120	130	140
LC_0000581_CR_AIRB	213800SB6EO-B8SSK9W63			FI0009003230	FIA1S FH EQUITY	Finnair Oyj	FI	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0000582_CR_AIRB	743700BKTW4E-QIVKYY42			FI0009000400	FIS1V FH EQUITY	Fiskars Oyj	FI	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0000583_CR_AIRB	635400IUIZZIUJ-SAMF76			FI0009007132	FUM1V FH EQUITY	Fortum Oyj	FI	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0000584_CR_AIRB	74370031Y7R-K5H88CQ48			FI0009004824	KRA1V FH EQUITY	Kemira Oyj	FI	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0000585_CR_AIRB	743700OX6HSV-MCAHPB95					KESKO OYJ	FI	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0000586_CR_AIRB	2138001CNF45J-P5XZK38	1927400-1	HRB57225		KC4 GR EQUITY	Kone GmbH	FI	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0000587_CR_AIRB	2138007FRMW-VPUDCMA45			FI0009007835	MEO1V FH EQUITY	Metso Oyj	FI	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0000588_CR_AIRB	5493009GY1X8-GQ66AM14			FI0009013296	NES1V FH EQUITY	Neste Oil Oyj	FI	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0000589_CR_AIRB	549300A0JPRW-G1KI7U06			FI0009000681	NOK1V FH EQUITY	Nokia Oyj	FI	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0000590_CR_AIRB	743700YQIO8-Y4L4WKR40					Nokian Renkaat Oyj	FI	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0000591_CR_AIRB	74370061PO7-C10E3PA54					Norilsk Nickel Harjavalta Oy	FI	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0000592_CR_AIRB	5493009YRUJJD-CFF0R80			FI0009002422	OUT1V FH EQUITY	Outokumpu Oyj	FI	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0000593_CR_AIRB	549300R0VN9-C371W0E07			FI0009014575	OTE1V FH EQUITY	Outotec Oyj	FI	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0000594_CR_AIRB	743700X6KUJ0-Z8GJIF03					POHJOLAN VOIMA OY	FI	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0000595_CR_AIRB	743700CIR72J2-LJZO637					Ramirent Oyj	FI	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0000596_CR_AIRB	743700XJC24TH-UPK0S03			FI0009007694	SAA1V FH EQUITY	Sanoma Oyj	FI	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0000597_CR_AIRB	743700IFQI6-W89M1IY95					STOCKMANN OYJ ABP	FI	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0000598_CR_AIRB	7437000ZP669L-KUTZ738				STERV FH EQUITY	Stora Enso Oyj	FI	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0000599_CR_AIRB	743700LQ48IZB-TZN4S52		0196656-0	XS1043513529		Teollisuuden Voima Oyj(TVO)	FI	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0000600_CR_AIRB	743700PKLY067-IZIF588					Tikkurila Oyj	FI	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0000601_CR_AIRB	213800EC6PW5-VU4J9U64			FI0009005987	UPM1V FH EQUITY	UPM-Kymmene Oyj	FI	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0000602_CR_AIRB	743700G7A9J1P-HM3X223			FI0009003727	WRT1V FH EQUITY	Wärtsilä Oyj Abp	FI	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0000603_CR_AIRB	549300TLDC3I-QX97WU26					Wihuri Packaging Oy	FI	Large corporate sample	Other financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0000604_CR_AIRB	529900M13G-M4VSTE6W80					YIT Oyj	FI	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Advanced IRB approach

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010	020	030	040	050	060	070	080	090	100	110	120	130	140
LC_0000605_CR_AIRB	969500QZC2Q0-TK11NV07				AC FP EQUITY	Accor SA	FR	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0000606_CR_AIRB	969500PJMBSFH-YC37989				ADP FP Equity	Aeroports de Paris S.A. (ADP)	FR	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0000607_CR_AIRB	969500AQW31-GYO8JZD66			FR0000031122		AIR FRANCE -KLM	FR	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0000608_CR_AIRB	969500MMPQV-HK671GT54				AI FP EQUITY	Air Liquide SA	FR	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0000609_CR_AIRB	969500RAZNDF-VFATTJ14					ALCATEL LUCENT INTERNATIONAL	FR	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0000610_CR_AIRB	969500CCRD8G-YWLG6R54		542019096	FR0000130007	ALU FP EQUITY	Alcatel Lucent S.A.	FR	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0000611_CR_AIRB	969500TZFFAS8-XMVPQ44				ALALF UV Equity	ALCATEL-LUCENT SA	FR	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0000612_CR_AIRB	549300W64S5-Q0I46LK20					ALSTOM HOLDINGS SA	FR	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0000613_CR_AIRB	96950032TUYM-W11FB530				ALO FP EQUITY	Alstom SA	FR	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0000614_CR_AIRB	9695007B0RXQ-CHHTGR34		305207169		AREVA FP EQUITY	AREVA NC	FR	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0000615_CR_AIRB	96950026BLI-V09FMSM49				AKE FP EQUITY	Arkema Group SA	FR	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0000616_CR_AIRB					ATO FP EQUITY	Atos Origin SA	FR	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0000617_CR_AIRB	213800U12KW-YZEECZ934		572139996		ASF FP EQUITY	AUTOROUTES DU SUD DE LA FRANCE SA	FR	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0000618_CR_AIRB	9695002SV2VP9-CU42826				ARR FP EQUITY	Autoroutes Paris-Rhin-Rhone SA [APRR]	FR	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0000619_CR_AIRB	F5WCUMTUM4R-KZ1MAIE39					AXA SA	FR	Large corporate sample	Other financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0000620_CR_AIRB	969500MOCLN-QFNZN0D63		572015246		EN LI Equity	BOUYGUES SA	FR	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0000621_CR_AIRB	96950077L0T-N7BAROX36				CAP FP EQUITY	Cap Gemini Sogeti SA	FR	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0000622_CR_AIRB	549300B8P6MU-J1YWTS08				CA FP EQUITY	Carrefour SA	FR	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0000623_CR_AIRB	969500VHL8-F83GBL6L29		554501171	FR0000125585	CO FP EQUITY	CASINO GUICHARD - PERRACHON	FR	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0000624_CR_AIRB	9695001K81BD-UET02H66				CGM FP EQUITY	Cegedim SA	FR	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0000625_CR_AIRB	969500FCVQ5S-LAAUJV59				GA S1 Equity	CGG	FR	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0000626_CR_AIRB	969500WESYQ-MQ1F2C272					CHRISTIAN DIOR	FR	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0000627_CR_AIRB	969500BZJ49IIC-IBZZ08					CMA CGM S.A.	FR	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0000628_CR_AIRB	969500QKVPV2-H8UXM738				CNP FP Equity	CNP Assurances	FR	Large corporate sample	Other financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Advanced IRB approach

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010	020	030	040	050	060	070	080	090	100	110	120	130	140
LC_0000629_CR_AIRB	213800CP8292-W9E8LJ69		552115891		DG FP Equity	Cofiroute	FR	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0000630_CR_AIRB	969500DZBBMY-HB8NAM93		552025314	FR0000121634	RE FP EQUITY	COLAS SA	FR	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0000631_CR_AIRB	NFONVGN05Z0-FMN5PEC35				SGO FP EQUITY	Compagnie de Saint-Gobain SA	FR	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0000632_CR_AIRB	549300SOSI58-J6VIW052				ML FP EQUITY	Compagnie Generale des Etablissements Michelin SCA [CGEM]	FR	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0000633_CR_AIRB	969500D8BWY-H453FLN28					CRISTAL UNION	FR	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0000634_CR_AIRB	85OKW2SW05R-ZFQS1W718				JJ FP EQUITY	Crown European Holdings SA	FR	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0000635_CR_AIRB	969500H6VMR-N7AY1ZU14		441133808		85117Z FP EQUITY	DCNS	FR	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0000636_CR_AIRB	9695006LOD5-B2D7Y0N70				EDEN FP Equity	Edenred S.A.	FR	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0000637_CR_AIRB				FR0000130452	FGR FP EQUITY	Eiffage SA	FR	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0000638_CR_AIRB	549300X3UK4G-G3FNMO06			FR0010242511	EDF FP EQUITY	Electricite de France SA [EDF]	FR	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0000639_CR_AIRB	9695001HM585-I0NEI780		380543678			Elior	FR	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0000640_CR_AIRB	549300LUH78P-G2MP6N64					Eramet SA	FR	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0000641_CR_AIRB	549300M3VH1-A3ER1TB49		712049618	FR0000121667	EI FP EQUITY	ESSILOR INTERNATIONAL	FR	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0000642_CR_AIRB	529900HC20EL-W4B6XI30					Euler Hermes France	FR	Large corporate sample	Other financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0000643_CR_AIRB	52990087UKA0-U2TO8412		352383715		117052Z FP EQUITY	EUROCOPTER SAS	FR	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0000644_CR_AIRB	MINO79WLO-O247M1IL051				EAD FP Equity	European Aeronautic Defence & Space Co NV [EADS]	FR	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0000645_CR_AIRB	549300MCOO-Y1V7P2PG30				ETL FP Equity	Eutelsat S.A.	FR	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0000646_CR_AIRB	969500WASBF8-AZP8TC02		323288563	FR0000053142	LEY FP EQUITY	FAIVELEY TRANSPORT	FR	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0000647_CR_AIRB	969500F0VMZL-K2IULV85			FR0000121147	EO FP EQUITY	Faurecia S.A.	FR	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0000648_CR_AIRB	969500UPKU9V-F8XAEU18		775625767		1044Q FP EQUITY	FINANCIERE AGACHE SA	FR	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0000649_CR_AIRB	969500P8M3W2-XX376054					Fonciere des Regions	FR	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0000650_CR_AIRB	969500MCOON-R8990S771				FTE FP EQUITY	France Telecom SA / Orange SA	FR	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0000651_CR_AIRB	5493005GNGE7-UFJCIL03				FBEL FP EQUITY	Fromageries Bel SA	FR	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0000652_CR_AIRB	969500YWO65-OHPVAHN71					GALERIES LAFAYETTE	FR	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Advanced IRB approach

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010	020	030	040	050	060	070	080	090	100	110	120	130	140
LC_0000653_CR_AIRB	LAXUQCHT4F-H58LRZDY46			FR0010208488	GSZ FP EQUITY	GDF Suez SA	FR	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0000654_CR_AIRB	529900710OJCY-ZX6IL07					GEA Batignolles Technologies Thermiques SAS	FR	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0000655_CR_AIRB	9695003E4MM-A10IBTR26		592014476			Gecina	FR	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0000656_CR_AIRB	9695004TMMZ3-JBKJO332		377791967		UG FP Equity	GIE PSA Tresorerie	FR	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0000657_CR_AIRB	969500ASE-C557H5A4F22		476180625			Groupe Auchan S.A.	FR	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0000658_CR_AIRB	969500KMUQ2-B6CBAF162				BN FP EQUITY	Groupe Danone SA	FR	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0000659_CR_AIRB	969500O3KMCB-QT8KGK58					Groupe Soufflet SA	FR	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0000660_CR_AIRB	969500FY5T5M-LH4G9A95				RIA FP EQUITY	Groupe Steria SCA	FR	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0000661_CR_AIRB	969500LYSYS0-E800SQ95		408168003			Holding Bercy Investissement SCA	FR	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0000662_CR_AIRB	969500I3QV-K40XEORU25		495137077			HOLDING D'INFRASTRUCTURES DES METIERS DE L'ENVIRONNEMENT	FR	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0000663_CR_AIRB	969500UDH342-QLTE1M42		582074944	FR0000035081	ICAD FP EQUITY	ICADE	FR	Large corporate sample	Other financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0000664_CR_AIRB	969500FZ9BTR-ZS3JNB97		342376332	FR0004035913	ILD FP EQUITY	ILIAD	FR	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0000665_CR_AIRB	54930075MZSSI-B2TGC64		449354224	FR0000120859	NK FP EQUITY	IMERYS S.A.	FR	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0000666_CR_AIRB	9695002OY2-X35E9X8W87					Ipsos SA	FR	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0000667_CR_AIRB	549300ORN5E1-P46ATH26		440413730		IT IM Equity	Italcementi Finance S.A.	FR	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0000668_CR_AIRB	9695009KV7AF-PDEI5S30				DEC FP EQUITY	JCDecaux SA	FR	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0000669_CR_AIRB	549300VGEJKB7-SVUZR78		552075020		PP IM Equity	Kering S.A.	FR	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0000670_CR_AIRB	969500PB4U31-KEFHZ621		780152914			Klepierre S.A.	FR	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0000671_CR_AIRB	969500L0T16H-X3R78P61					La Mondiale	FR	Large corporate sample	Other financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0000672_CR_AIRB	9695000YG7T-R7PAP0L59				222691Z FP EQUITY	La Poste [France]	FR	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0000673_CR_AIRB	969500O558-W10MK2JF76					Labco SA	FR	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0000674_CR_AIRB	549300DNNL29-KCEPRZ85			FR0000120537	LG FP EQUITY	Lafarge SA	FR	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0000675_CR_AIRB	969500VX2NV2-AQQ65G45				MMB FP EQUITY	Lagardere SCA	FR	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0000676_CR_AIRB	969500TJLHIZL-FRWEQ48			FR0010307819	LR FP EQUITY	Legrand	FR	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Advanced IRB approach

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010	020	030	040	050	060	070	080	090	100	110	120	130	140
LC_0000677_CR_AIRB	969500C0B8Y-R7HT3OM14				221202Z FP EQUITY	Limagrain SA	FR	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0000678_CR_AIRB	529900JI1GG6-F7RKVI53			FR0000120321	OR FP EQUITY	L'Oréal	FR	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0000679_CR_AIRB	IOG4E947OAT-N0KJYSD45				MC FP EQUITY	LVMH Moet Hennessy Louis Vuitton SA	FR	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0000680_CR_AIRB					MDCA FP EQUITY	Medica France SA	FR	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0000681_CR_AIRB	9695000081CGA-XB7YS433		424064707			Mercialys	FR	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0000682_CR_AIRB	969500DZ56QV-IKRIU954					Monoprix SA	FR	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0000683_CR_AIRB	96950015FU78-G84UIV14				NEX FP EQUITY	Nexans SA	FR	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0000684_CR_AIRB	549300DMQNO-ND6LEVJ13					Novacap SA	FR	Large corporate sample	Other financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0000685_CR_AIRB	969500CDLQKY-AR1PT761					NutriXo SA	FR	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0000686_CR_AIRB	969500SHDTSM-KBXKKO85					Oberthur Technologies S.A.	FR	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0000687_CR_AIRB	52990097YFPX9-J0H5D87			FR0000120693	RI FP EQUITY	PERNOD RICARD S.A.	FR	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0000688_CR_AIRB	969500TZ5950I-T5FPQ42				UG FP EQUITY	Peugeot SA	FR	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0000689_CR_AIRB	969500C0PA29-TV19CT55				221410Z FP EQUITY	Picard Surgeles SA	FR	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0000690_CR_AIRB					PP FP EQUITY	Pinault Printemps Redoute SA [PPR]	FR	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0000691_CR_AIRB	2138004KW8B-V57III342			FR0000130577	PUB FP EQUITY	Publicis Groupe SA	FR	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0000692_CR_AIRB	969500AI7V5V0-J9TOU58				RAL FP EQUITY	Rallye SA	FR	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0000693_CR_AIRB	5493004V6A3-Z027YT216				RCO FP Equity	Remy Cointreau S.A.	FR	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0000694_CR_AIRB	969500F7JLT-X36OUI695			FR0000131906	RNO FP EQUITY	RENAULT S.A.	FR	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0000695_CR_AIRB	969500VZN4KD-EZ14C105		412280737		224063Z FP EQUITY	RESEAU FERRE DE FRANCE	FR	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0000696_CR_AIRB	969500N6AVP-A51648T62				RXL FP Equity	Rexel SA	FR	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0000697_CR_AIRB	969500FO141-C5967KC72					Roquette Freres	FR	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0000698_CR_AIRB	969500JRJW0K2-ET1UP76		444619258		226514Z FP EQUITY	RTE EDF TRANSPORT SA	FR	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0000699_CR_AIRB	969500UIC89G-T3UL7L24				SAF FP EQUITY	Safran SA	FR	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0000700_CR_AIRB	549300E9PC51E-N656011		395030844		SAN FP Equity	SANOFI S.A.	FR	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Advanced IRB approach

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010	020	030	040	050	060	070	080	090	100	110	120	130	140
LC_0000701_CR_AIRB	969500A1YF1X-UYYXS284				SU FP EQUITY	Schneider Electric SA	FR	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0000702_CR_AIRB	96950056ULJ4J-I7V3752				SCR FP Equity	SCOR SE	FR	Large corporate sample	Other financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0000703_CR_AIRB	969500WP61NB-K098AC47				SK FP EQUITY	SEB SA	FR	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0000704_CR_AIRB	969500KDAU-M9TYWQTR36		470801168		286575Z FP EQUITY	SOC NATIONALE IMMOBILIERE	FR	Large corporate sample	Other financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0000705_CR_AIRB	969500LCBO-G12HXPYM84				SW FP EQUITY	Sodexho Alliance SA [Sodexo]	FR	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0000706_CR_AIRB	9695005U38X1-SF184325		552028425		QS3 GF Equity	Solocal Group	FR	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0000707_CR_AIRB	969500VEVOW-R22R2YR86				9876578Z FP Equity	Sonepar SA	FR	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0000708_CR_AIRB	969500A4MXJ3-ESPHK698		552049447		224507Z FP EQUITY	STE NATIONALE DES CHEMINS DE FER FRANCAIS	FR	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0000709_CR_AIRB	9695001UJ7FM-Z37G6N39		572119550		593377Z FP EQUITY	SUCRES ET DENREES	FR	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0000710_CR_AIRB	9695002EVBY-M5B2OIP31				4699377Z FP Equity	Tarkett SAS	FR	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0000711_CR_AIRB	969500NQMN-C0PVUY8V74				TEC FP EQUITY	Technip SA	FR	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0000712_CR_AIRB	529900FNDVTQ-JOVVPZ19				HO FP EQUITY	Thales SA	FR	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0000713_CR_AIRB			542051180	FR0000120271	FP FP EQUITY	TOTAL SA	FR	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0000714_CR_AIRB	969500BWNQ1-B0PI06I59		492520333			Tyrol Acquisition 2 SAS	FR	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0000715_CR_AIRB	969500SHQITW-XSIS7N89		682024096	FR0000124711	UL NA EQUITY	UNIBAIL RODAMCO SE	FR	Large corporate sample	Other financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0000716_CR_AIRB	5493006IH2N2-WMIBB742				FR FP Equity	Valeo S.A.	FR	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0000717_CR_AIRB	969500P2Q1-B47H4MCJ34				VK FP EQUITY	Vallourec SA	FR	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0000718_CR_AIRB	969500LENY69-X51OOT31				VIE FP EQUITY	Veolia Environnement SA	FR	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0000719_CR_AIRB	9695009YI1863-TOVDP79					Vicat SA	FR	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0000720_CR_AIRB	213800WFQ334-R8UXUG83				DG FP EQUITY	Vinci SA	FR	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0000721_CR_AIRB	969500FU4DRA-EVJW7U54				VIV FP EQUITY	Vivendi SA	FR	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0000722_CR_AIRB	969500M98ZMI-ZYJD5O34		572174035		MF FP Equity	Wendel	FR	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0000723_CR_AIRB	969500SFFMSIH-H11UO32				ZC FP EQUITY	Zodiac Aerospace SA	FR	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0000724_CR_AIRB	549300MJIRPTC-HAYW359		7847174			ABP Finance Plc	GB	Large corporate sample	Other financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Advanced IRB approach

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010	020	030	040	050	060	070	080	090	100	110	120	130	140
LC_0000725_CR_AIRB	213800B4XZJ3Z-DM7CL47				AFR LN Equity	Afren plc	GB	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0000726_CR_AIRB	2138003R7TGC-SVF27H47		SC177553	GB00B4WQ2Z29	AGK LN Equity	AGGREKO PLC	GB	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0000727_CR_AIRB	213800HPMHR-N3PT62M97		06279732		0807384D LN EQUITY	AIRTANKER FINANCE LIMITED	GB	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0000728_CR_AIRB	DTA07N5U5H-K2KC1SCM04		01675285	GB0000282623		AMEC Foster Wheeler plc	GB	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0000729_CR_AIRB	2Y33NQ5FPI8P-R8L9QX13		2854310		AML LN Equity	Amlin PLC	GB	Large corporate sample	Other financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0000730_CR_AIRB	213800DL377M-H46PDY63		4330322			Anglian Water Services Financing Plc	GB	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0000731_CR_AIRB	549300S9XF92-D1X8ME43		3564138	GB00B1XZS820	AAL LN EQUITY	Anglo American Plc.	GB	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0000732_CR_AIRB	VVT2B79I2Z4-U3R6BY589		7876075		AON UN Equity	Aon plc	GB	Large corporate sample	Other financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0000733_CR_AIRB				GB00B15Y0C52		AP ALTERNAT ASSETS	GB	Large corporate sample	Other financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0000734_CR_AIRB	549300F4RYR1-DNTO2O39		6137924			Arqiva Financing No. 1 Limited	GB	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0000735_CR_AIRB	GBQKSY6W7G0-OHCQ8OQ72		293262		ABF LN Equity	Associated British Foods PLC	GB	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0000736_CR_AIRB	PY6ZZQWO2IZF-ZC3IOL08		2723534		ZEG GY Equity	AstraZeneca PLC	GB	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0000737_CR_AIRB	YF0Y5B0IB8SM0-ZFG9G81		2468686		AV/ LN EQUITY	Aviva Plc	GB	Large corporate sample	Other financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0000738_CR_AIRB	213800TSKOL-X4EU6L377		02342138	GB0009697037	BAB LN Equity	Babcock International Group Plc	GB	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0000739_CR_AIRB	8SVCSVKSGDW-MW2QHOH83		1470151		BA/ LN EQUITY	BAE Systems Plc	GB	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0000740_CR_AIRB	CT4UIJ3TUKGYY-HMENQ17		395826	GB0000961622	BBY LN EQUITY	Balfour Beatty plc	GB	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0000741_CR_AIRB	2138006R85VE-OF5YNK29		604574		BDEV LN EQUITY	Barratt Developments Plc	GB	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0000742_CR_AIRB	2138001T2QE-V5RXMFI32		00053688	GB00B1FP8915	BBA LN Equity	BBA AVIATION PLC	GB	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0000743_CR_AIRB			1480047		BRSN LN Equity	Berendsen Plc [ex-Davis Service Group Plc]	GB	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0000744_CR_AIRB					0134146D LN Equity	Best Buy Europe Distributions Ltd	GB	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0000745_CR_AIRB	V1LV067AJN766-PCJIG11		3763515		BG/ LN Equity	BG Energy Holdings Ltd	GB	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0000746_CR_AIRB	549300C116EO-WV835768		3196209		BLT LN Equity	BHP Billiton Plc	GB	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0000747_CR_AIRB	VK07P8T49UYF-O085O712		3114356		BMW HB Equity	BMW (UK) Capital plc	GB	Large corporate sample	Other financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0000748_CR_AIRB	213800V93QF-W53NB7Y29		1036959			Bodycote International Limited	GB	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Advanced IRB approach

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010	020	030	040	050	060	070	080	090	100	110	120	130	140
LC_0000749_CR_AIRB	213800TGK6XX-FA2TBO31		3558065			Boparan Holdings Limited	GB	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0000750_CR_AIRB	213800M11ELC-LQ8VF938		4011660			Bourne Leisure Ltd	GB	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0000751_CR_AIRB	549300ZPID4G-QRDWI318	1104733-9	HRB113611		BP/ LN EQUITY	BP Europa SE	DE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0000752_CR_AIRB	G1KG0OQD10N-OMCMLDZ35		00542515		BP/ LN EQUITY	BP INTERNATIONAL LTD	GB	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0000753_CR_AIRB	213800MBRRUV-QIONAN53		4578621		BXB AT Equity	Brambles Finance plc	GB	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0000754_CR_AIRB	549300136VSB-KI0Q8750		5262170			Brenntag UK Limited	GB	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0000755_CR_AIRB	375X9PSJLLOV7-F21O626		01777777		IAG LN EQUITY	BRITISH AIRWAYS PLC	GB	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0000756_CR_AIRB	2138001S874P3-WKNCV04		3407696		BATS LN EQUITY	British American Tobacco Plc	GB	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0000757_CR_AIRB	5493000IBP32U-QZ0KL24		RC000057			British Broadcasting Corporation	GB	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0000758_CR_AIRB	RV5B68J2GV3Q-GMRPW209		621920			British Land Company PLC (The)	GB	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0000759_CR_AIRB	2138003TS48M-QKF4BZ29		9256967		BSY LN EQUITY	British Sky Broadcasting Group Limited	GB	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0000760_CR_AIRB	549300OWFMS-O9NYV4H90		01800000		BT/A LN EQUITY	BRITISH TELECOMMUNICATIONS PLC	GB	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0000761_CR_AIRB	635400L3NVMY-D4BVCI53		5604923		BVIC LN Equity	Britvic PLC	GB	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0000762_CR_AIRB			358948	GB00B0744B38	BNZL LN EQUITY	BUNZL PLC	GB	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0000763_CR_AIRB	ZIMCVQHUFZ8-GVHENP290		2779134			Bupa Finance plc	GB	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0000764_CR_AIRB	213800J3MPR8K-O94D535		3458224		BRBY LN Equity	Burberry Group Plc	GB	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0000765_CR_AIRB	213800UL7Z7-B6GLBZ213		3314066			C&J Clark Ltd	GB	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0000766_CR_AIRB	CMIGEWPLHL4-M7ZV0IZ88		2081330		CPI LN EQUITY	Capita Plc	GB	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0000767_CR_AIRB	6SNZTEXLR1-M5211YYB89				CLLN LN EQUITY	Carillion Group Plc	GB	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0000768_CR_AIRB	4DR1VPDQMH-D3N3QW8W95		4039524		CCL LN EQUITY	Carnival Plc	GB	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0000769_CR_AIRB	2138001E12GW-LLDQQF16		7105905		CPW LN Equity	DIXONS CARPHONE PLC	GB	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0000770_CR_AIRB	E26EDV109X6E-EPBKVH76		3033654	GB00B033F229	CNA LN EQUITY	CENTRICA PLC	GB	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0000771_CR_AIRB	549300IF6EUDV-XYQI061		5900853			CEVA Group plc	GB	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0000772_CR_AIRB	213800U9A54V-QJ5P2J41		86662		CHG LN Equity	Chemring Group Plc	GB	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Advanced IRB approach

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010	020	030	040	050	060	070	080	090	100	110	120	130	140
LC_0000773_CR_AIRB	213800J2J3TOOI176M73		5212407		CINE LN Equity	CINEWORLD GROUP PLC	GB	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0000774_CR_AIRB	213800A41R9NL49E5632		00030470	GB00B07KD360	COB LN Equity	COBHAM PLC	GB	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0000775_CR_AIRB	2138008M6MH9OZ6U2T68		4083914		CPG LN EQUITY	Compass Group Plc	GB	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0000776_CR_AIRB	6354003CVDDPNXREIR29		FC031117			CPUK Finance Limited	GB	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0000777_CR_AIRB	4OFD47D73QFJ1T1MOF29		184594		DMGT LN Equity	Daily Mail and General Trust Plc	GB	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0000778_CR_AIRB	213800NPR9YDSBO86U08		03162897	GB0002502812		DAIRY CREST GROUP PLC	GB	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0000779_CR_AIRB	5493007MMUEIF4NJG110		5448421		DEB LN EQUITY	Debenhams Plc	GB	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0000780_CR_AIRB	213800J4UVB5OWG8VX82		3369634		DPH LN Equity	Dechra Pharmaceuticals PLC	GB	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0000781_CR_AIRB	213800BXKQ9KZNUR1M61		1819699			Derwent London PLC	GB	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0000782_CR_AIRB	213800ZVIELEA55JMJ32		23307		DGE FP Equity	Diageo plc	GB	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0000783_CR_AIRB	2138005HMFMTYXNEEX13		SC000750			DIAGEO SCOTLAND LIMITED	GB	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0000784_CR_AIRB	5299004HGJWHJ71M5T77		5671205			DNL UK LTD	GB	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0000785_CR_AIRB	2138001GRMZ39JRSE316		01363137	GB0002748050	DNO LN Equity	DOMINO PRINTING SCIENCES PLC	GB	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0000786_CR_AIRB	39RSBE4RCI4M15BLWH36		1377658		SMDS LN EQUITY	DS Smith Plc	GB	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0000787_CR_AIRB	2138001LSWETH5TDQG53		2366777			DWR Cymru Cyfyngedig	GB	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0000788_CR_AIRB	213800U5R8Q5KGM2KU56		2366906			Eastern Power Networks plc	GB	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0000789_CR_AIRB	549300XUUK1H52EDCK10					EDC Finance Limited	GB	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0000790_CR_AIRB	549300ZM2QCFG22BOJ03		2366949			Electricity North West Limited	GB	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0000791_CR_AIRB	549300KVXDURRKVW7R37		647788		ECM LN EQUITY	Electrocomponents Plc	GB	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0000792_CR_AIRB	2138008LJU6WFQWOXJ73		7140891		ENQ LN Equity	EnQuest plc	GB	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0000793_CR_AIRB	7N0UJMJLXD0MDT5D5086		7023598			Ensco plc	GB	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0000794_CR_AIRB	549300V1O67HJV48FS61		6845434			ENW Finance plc	GB	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0000795_CR_AIRB	5493007MOZNA03BVNE96		5444653		ESNT LN Equity	ESSENTRA PLC	GB	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0000796_CR_AIRB	21380023G8LF55V46281		02954623			EUROPEAN METAL RECYCLING LIMITED	GB	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Advanced IRB approach

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LC_0000797_CR_AIRB	213800SVCZ6Y-Z8YJI569		2462001		4379945Z LN Equity	Eurostar International Ltd	GB	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0000798_CR_AIRB	5493002X7O83-FCJVYO69		7329930			Eversholt Funding Plc	GB	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0000799_CR_AIRB	JPO68XMABX4D-R21BNE65		8263590		0274811Z LN Equity	Everything Everywhere Ltd	GB	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0000800_CR_AIRB	54930080DFV-Z551GGT17				EVR LN EQUITY	Evraz Group S.A.	GB	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0000801_CR_AIRB	635400RXXHHY-T1JTSZ26		653331			EXPERIAN PLC	GB	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0000802_CR_AIRB	213800JLG5TP-E3RBYG56		4094619			FIRST CHOICE HOLIDAYS FINANCE LIMITED	GB	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0000803_CR_AIRB	549300DEJZCP-WA4HKM93		SC157176		FGP LN EQUITY	First Group Plc	GB	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0000804_CR_AIRB	549300JXWH1U-V5J0XV81		6344120		FRES LN Equity	Fresnillo plc	GB	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0000805_CR_AIRB	213800WTATMI-TUGXJQ69		FC031364			Friends Life Group PLC	GB	Large corporate sample	Other financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0000806_CR_AIRB	549300L3KWK-K8X35QR12		4992207		GFS LN EQUITY	G4S Plc	GB	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0000807_CR_AIRB	213800OOHU-V3HHP46A02		00836539	GB00B3Y2J508	GFRD LN Equity	GALLIFORD TRY PLC	GB	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0000808_CR_AIRB	213800E8KX2V-V9YDY362		1991018			Gatwick Airport Ltd	GB	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0000809_CR_AIRB	549300IK25CZ-HKVLAL89		03768267		1844538Z LN EQUITY	Gazprom Marketing and Trading Limited	GB	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0000810_CR_AIRB	5493007Q8VD7-Q3ZYZS59		2258699		GS7 GY Equity	GlaxoSmithKline Capital PLC	GB	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0000811_CR_AIRB			3888792	GB0009252882	GSK LN EQUITY	GlaxoSmithKline plc	GB	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0000812_CR_AIRB	213800N9W2-D8A4GJGR36		04542769		2006623Z LN EQUITY	GLENCORE ENERGY UK LTD	GB	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0000813_CR_AIRB	213800QIJMYM-W6TSBG41		5333192		GNK LN Equity	Greene King Finance Plc	GB	Large corporate sample	Other financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0000814_CR_AIRB	213800R9N5F2-WRMGTR50		24511		GNK LN EQUITY	Greene King Plc	GB	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0000815_CR_AIRB	213800U8JEP-F65PSKU22		6143540			GUARDIAN DIGITAL COMMUNICATIONS LIMITED	GB	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0000816_CR_AIRB	2138007FRGLU-R9KGBT40		00040932	GB0004052071	HLMA LN Equity	HALMA PLC	GB	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0000817_CR_AIRB	213800G1C9KK-VVDN1A60		360632	GB0004065016	HMSO LN EQUITY	Hammerson PLC	GB	Large corporate sample	Other financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0000818_CR_AIRB	529900N6RQR0-PX7ZTR62		4626078		HEI GY Equity	Hanson Limited	GB	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0000819_CR_AIRB	213800QC8AW-D4BO8TH08		2150950		HAS LN Equity	Hays PLC	GB	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0000820_CR_AIRB	549300J5R8AW-MHPE7O05		1991017			Heathrow Airport Limited	GB	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Advanced IRB approach

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010	020	030	040	050	060	070	080	090	100	110	120	130	140
LC_0000821_CR_AIRB	7TI96JO3DYEIQWZ7Z726		99529			Heathrow Funding Limited	GB	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0000822_CR_AIRB	213800YRHAPNN54BKN78		5863533	GB00B19NKB76	HOME LN EQUITY	HOME RETAIL GROUP PLC	GB	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0000823_CR_AIRB	213800UTXVFRH9XBL453		7939278			Iceland Acquico Limited	GB	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0000824_CR_AIRB	213800FGWQXPVI86SE26		5879252			Iglo Foods MidCo Limited	GB	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0000825_CR_AIRB			3236483	GB0004544929	IMT LN EQUITY	Imperial Tobacco Group Plc	GB	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0000826_CR_AIRB	2138002D68XDR4LZCG32		7084307			Ineos Finance plc	GB	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0000827_CR_AIRB			5134420		IHG LN EQUITY	Intercontinental Hotels Group Plc	GB	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0000828_CR_AIRB	549300OGASR5WRKJ8R68		2234775			INTERMEDIATE CAPITAL GROUP PLC	GB	Large corporate sample	Other financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0000829_CR_AIRB				GB00B19DVX61	ISYS LN EQUITY	Invensys plc	GB	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0000830_CR_AIRB	ZLECI7ED2QMWFGYCXZ59		4967001		ITV LN Equity	ITV plc	GB	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0000831_CR_AIRB	213800VGZAAJIKJ9Y484		185647		SBRY LN EQUITY	J Sainsbury Plc	GB	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0000832_CR_AIRB	529900RRNKUM3INJGF98		KvK 34233247 0000		JBH LN EQUITY	JAB Holdings B.V.	GB	Large corporate sample	Other financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0000833_CR_AIRB	213800CHWARFAAN7UB85		1709784		JDW LN EQUITY	JD Wetherspoon Plc	GB	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0000834_CR_AIRB	5493008LNN1X4R79PJ89		SC034970	GB0005790059		JOHN MENZIES PLC	GB	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0000835_CR_AIRB	549300PLYY6I10B6S323		SC036219	GB00B5N0P849	WG/ LN Equity	JOHN WOOD GROUP PLC	GB	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0000836_CR_AIRB	2138001AVBSD1HSC6Z10		33774	GB0004764071	JMAT LN EQUITY	JOHNSON MATTHEY PLC	GB	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0000837_CR_AIRB	213800JFIBCR4LGUA242		SC015382	GB0004769682		JOHNSTON PRESS PLC	GB	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0000838_CR_AIRB			06467400		KAZ LN EQUITY	KAZ MINERALS FINANCE PLC	GB	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0000839_CR_AIRB	2138002RKCU2OM4Y7O48		02708030	GB0004915632	KIE LN Equity	KIER GROUP PLC	GB	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0000840_CR_AIRB	213800KBMEV7I92FY281		1664812		KGF LN EQUITY	Kingfisher Plc	GB	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0000841_CR_AIRB	213800QOWHF5R9VLL274		1429533		LAD LN Equity	Ladbrokes plc	GB	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0000842_CR_AIRB	213800JH9QQWHLO99821		1417162		LGEN LN Equity	Legal & General Group PLC	GB	Large corporate sample	Other financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0000843_CR_AIRB	549300BSGXG3QLIQYT84		8379990			Liberty Global plc	GB	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0000844_CR_AIRB	213800JDI3GTKPG4XI38		3929195			London Power Networks plc	GB	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Advanced IRB approach

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010	020	030	040	050	060	070	080	090	100	110	120	130	140
LC_0000845_CR_AIRB	213800QAUUUP6I445N30		05369106	GB00B0SWJX34	LSE LN Equity	LONDON STOCK EXCHANGE GROUP PLC	GB	Large corporate sample	Other financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0000846_CR_AIRB	213800JP7STUK5WKRE92		1000608		MMC LN Equity	MANAGEMENT CONSULTING GROUP PLC	GB	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0000847_CR_AIRB	213800IU37OVVT5ZXP41		8338561			Manchester Airport Group Funding PLC	GB	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0000848_CR_AIRB	213800CN1RI3UCIZWB95		214436		MKS LN EQUITY	Marks & Spencer Plc	GB	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0000849_CR_AIRB	213800HQB746UJ9UWM15		5135049		MARS LN Equity	Marston's Issuer PLC	GB	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0000850_CR_AIRB	213800Q6RP3ZJ2CZR962		31461			Marston's PLC	GB	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0000851_CR_AIRB	213800HX7FMPA2CIEF02		2798634			McBride plc	GB	Large corporate sample	non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0000852_CR_AIRB	YMFO3TKB4UAWQTDZJJ31		432989		MGGT LN Equity	Meggitt Plc	GB	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0000853_CR_AIRB	213800E7QA1U8BF34219		4778667		MAB LN Equity	Mitchells & Butlers Finance Plc	GB	Large corporate sample	Other financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0000854_CR_AIRB	213800LOZA69QFDC9N34		6209386	GB00B1CRLC47	MNDI LN EQUITY	Mondi Plc	GB	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Advanced IRB approach
IN_0000855_CR_AIRB	4PQUHN3JPFGFNF3BB653		2068222			Morgan Stanley & Co. International plc	GB	Institutions sample	Other financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0000856_CR_AIRB	213800A8IQEMY8PA5X34		2590560		NEX LN Equity	National Express Group Plc	GB	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0000857_CR_AIRB	8R95QZMKZLJX5Q2XR704		4031152		NGG LN EQUITY	National Grid Plc	GB	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0000858_CR_AIRB	213800H88F5EE4B1D697		5090412			Network Rail Infrastructure Finance PLC	GB	Large corporate sample	Other financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0000859_CR_AIRB	213800UGAULQ1FVD4B35		1618428			NEW LOOK RETAILERS LIMITED	GB	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0000860_CR_AIRB	213800WQD8ECPZP9PH98		4412362		NXT LN EQUITY	Next Plc	GB	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0000861_CR_AIRB	549300JIM3ERGZFGGL27		6428375			North West Electricity Networks Limited	GB	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0000862_CR_AIRB	635400GPHRFKZQIBUK45		NI026892			Northern Ireland Electricity Limited	GB	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0000863_CR_AIRB	213800B3ZUTDOZYVJB41		53171		NTG LN EQUITY	Northgate Plc	GB	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0000864_CR_AIRB	213800PWPM9HZIEEO670		2366703			Northumbrian Water Limited	GB	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0000865_CR_AIRB	213800WWVCAPAMOZ1M98		5584873			NSG UK Enterprises Limited	GB	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0000866_CR_AIRB					2158036Z LN EQUITY	Omnicom Financial Services Limited	GB	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0000867_CR_AIRB	213800G8P2ULTOP62Q95		5915896			Osprey Acquisitions Limited	GB	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0000868_CR_AIRB	213800J364EZD6UCE231		00775598	GB0006650450	OXIG LN Equity	OXFORD INSTRUMENTS PLC	GB	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Advanced IRB approach

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LC_0000869_CR_AIRB	213800NL5NLBY6YIBI88		2019023		6752 JT Equity	Panasonic Finance (Europe) plc	GB	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0000870_CR_AIRB	2138004JBXWWJKIURC57		53723		PSON LN EQUITY	Pearson Plc	GB	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0000871_CR_AIRB			2304195		PDG LN EQUITY	Pendragon Plc	GB	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0000872_CR_AIRB	213800V1CCTS41GWH423		02366640	GB00B18V8630		PENNON GROUP PLC	GB	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0000873_CR_AIRB			1818486		PSN LN EQUITY	Persimmon Plc	GB	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0000874_CR_AIRB	549300OPFWKTD6BUFP71		4267536		PPL UN Equity	PPL UK DISTRIBUTION HOLDINGS LIMITED	GB	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0000875_CR_AIRB	213800U93SZC44VXN635		00668987	GB00B1Z4ST84	PFG LN Equity	PROVIDENT FINANCIAL PLC	GB	Large corporate sample	Other financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0000876_CR_AIRB	XB3CXKKKED7OMV80FY35		00019457	GB00B19Z1432	PZC LN Equity	PZ CUSSONS PLC	GB	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0000877_CR_AIRB	213800791EF5XP7WW494		2641728		QBE AT Equity	QBE European Operations PLC	GB	Large corporate sample	Other financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0000878_CR_AIRB	213800NRSZ1N2Y6LEX44		5777981			R&R Ice Cream plc	GB	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0000879_CR_AIRB	5493003JFSMOJG48V108		6270876		RB/ LN Equity	Reckitt Benckiser Group Plc	GB	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0000880_CR_AIRB	549300WSX3VBUFFJOO66		2746616			Relx Group Plc	GB	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0000881_CR_AIRB	549300VN4WV7Z6T14K68		5393279		RTO LN EQUITY	Rentokil Initial Plc	GB	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0000882_CR_AIRB	549300JJKH86IWQ78005		191285		REX LN EQUITY	Rexam Plc	GB	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0000883_CR_AIRB	2138009113L7IDGEM175		358901		RIO LN Equity	Rio Tinto Finance plc	GB	Large corporate sample	Other financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0000884_CR_AIRB	X57JK1U580XATGR67572		1003142		RR/ LN EQUITY	Rolls-Royce Plc	GB	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0000885_CR_AIRB	213800ANK59AYB612F23		93792		RSA LN Equity	Royal & Sun Alliance Insurance PLC	GB	Large corporate sample	Other financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0000886_CR_AIRB	213800JQB9FWF5SD6F42		4138203			ROYAL MAIL GROUP LTD	GB	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0000887_CR_AIRB			2578443		RPC LN EQUITY	RPC Group	GB	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0000888_CR_AIRB	549300HOGQ7E0TY86138		2339826		RSA LN Equity	RSA Insurance Group PLC	GB	Large corporate sample	Other financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0000889_CR_AIRB	Y4DQT2X5DDRE70QFR206		3528416		SAB LN EQUITY	SABMiller Plc	GB	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0000890_CR_AIRB	549300Y7M5CC1U5DBX07		SC264065			Scotland Gas Networks plc	GB	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0000891_CR_AIRB	549300KI75VYLLMSK856		SC117119		SSE LN EQUITY	SSE Plc	GB	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0000892_CR_AIRB	213800X1T29YFAYMPC26		SC144517		AGN NA Equity	Scottish Equitable PLC	GB	Large corporate sample	Other financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Advanced IRB approach

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010	020	030	040	050	060	070	080	090	100	110	120	130	140
LC_0000893_CR_AIRB	21380085VKJ5N-ICZBA52		SC193794		IBE SQ Equity	Scottish Power Limited	GB	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0000894_CR_AIRB	549300WPVG0T-ZSPBYR76		SC199549		LLOY LN Equity	Scottish Widows PLC	GB	Large corporate sample	Other financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0000895_CR_AIRB	213800XC35KG-M9NFC641		167591			SEGRO PLC	GB	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0000896_CR_AIRB	549300PT2CIHY-N5GWJ21		02048608	GB0007973794		SERCO GROUP PLC	GB	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0000897_CR_AIRB	213800RPBXRE-TY4A4C59		2366619		SVT LN EQUITY	Severn Trent Plc	GB	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0000898_CR_AIRB	213800CNEIDZ-BL17KU22		SC077438		SKS LN EQUITY	Shanks Group Plc	GB	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0000899_CR_AIRB	213800VDC1BK-JEZ8PV53		00998314	GB0008025412	SHI LN Equity	SIG PLC	GB	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0000900_CR_AIRB	213800ZTMD-N8S67S1H61		00324357	GB0009223206	SN/ LN Equity	SMITH & NEPHEW PLC	GB	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0000901_CR_AIRB	213800MJL6IPZ-S3ASA11		137013		SMIN LN EQUITY	Smiths Group Plc	GB	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0000902_CR_AIRB	AJOW550HA7-E8YNKF5D89		4120046		6758 JT Equity	Sony Global Treasury Services PLC	GB	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0000903_CR_AIRB	213800H7NWV-LCWAVKA15		3043097			South Eastern Power Networks plc	GB	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0000904_CR_AIRB	213800YQRUO-QE9HPX193		4295398			South Staffordshire PLC	GB	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0000905_CR_AIRB	213800FR2VAO-KRYRHX45		2366665			South West Water Limited	GB	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0000906_CR_AIRB	549300SR1GYY-NBZQGX56		4094290		SSE LN Equity	Southern Electric Power Distribution PLC	GB	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0000907_CR_AIRB	549300SPX8573-VZ2SK79		5167021			Southern Gas Networks plc	GB	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0000908_CR_AIRB	213800NCZLJFD-E8Y8D88		7581353			Southern Water (Greensands) Financing plc	GB	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0000909_CR_AIRB	213800Z4CO2C-ZO3M3T10		02025003	GB0003308607	SXS LN Equity	SPECTRIS PLC	GB	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0000910_CR_AIRB	4L663LRNTB-Q008OK2N07		SC100764		SGC LN Equity	Stagecoach Group plc	GB	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0000911_CR_AIRB	0TMBS544NM-O7GLCE7H90		SC286832		SL/ LN Equity	Standard Life PLC	GB	Large corporate sample	Other financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0000912_CR_AIRB	549300GUNF6F-FGH4LN53		9743802		532183Z LN Equity	Stemcor Holdings Ltd	GB	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0000913_CR_AIRB	213800QHYT-M5QRFSEM66		3355631		SYR LN EQUITY	Synergy Health Plc	GB	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0000914_CR_AIRB	213800WF53FV-DRRHRF44		7105891		TALK LN Equity	TalkTalk Telecom Group Plc	GB	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0000915_CR_AIRB	213800TR86-P337IE8605		2280000		0469505D LN Equity	Tata Steel UK Ltd	GB	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0000916_CR_AIRB	2138008K1447-4WPKZ244		76535		TATE LN EQUITY	Tate & Lyle Plc	GB	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Advanced IRB approach

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010	020	030	040	050	060	070	080	090	100	110	120	130	140
LC_0000917_CR_AIRB	21380089BTRX-TD8S3R66		296805		TW/ LN EQUITY	Taylor Wimpey Plc	GB	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0000918_CR_AIRB	2138002P5RNK-C5W2JZ46		445790	GB0008847096	TSCO LN EQUITY	TESCO PLC	GB	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0000919_CR_AIRB	213800JKM5UQ-HFJOTZ25		2366661			Thames Water Utilities Limited	GB	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0000920_CR_AIRB	2138009TF1SYO-MQLBJ60		02100855	GB0003753778		THE GO-AHEAD GROUP PLC	GB	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0000921_CR_AIRB	213800VZ4671-W3DVB860		6575598		TCG LN Equity	Thomas Cook Group Treasury limited	GB	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0000922_CR_AIRB	2138003BOFNA-AO14YV58		2553288		8766 JT Equity	Tokio Millennium Re (UK) Limited	GB	Large corporate sample	Other financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0000923_CR_AIRB	2138001I27OU-BAF22K83		824821		TPK LN Equity	Travis Perkins Plc	GB	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0000924_CR_AIRB	213800B6YQZA-E8LHAW84		6072876	GB00B1Z7RQ77	TT/ LN EQUITY	TUI TRAVEL Limited	GB	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0000925_CR_AIRB	2138003EYHW-O75RKS857		3919249	GB0001500809	TLW LN EQUITY	TULLOW OIL PLC	GB	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0000926_CR_AIRB	549300MKFYEK-VRWML317		41424		ULVR LN Equity	Unilever PLC	GB	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0000927_CR_AIRB	213800Y1TEVS8-REY1M35		5957557			United Biscuits Holdco Limited	GB	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0000928_CR_AIRB	2138008EZCX-K4ANQHF89		3207231			United Business Media holdings Limited	GB	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0000929_CR_AIRB	213800KYT12U-FB2VE455		2366616		UU/ LN Equity	United Utilities PLC	GB	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0000930_CR_AIRB	XCJQ23OWIJNL-HN7RQC93		1022786		271652Z LN Equity	Urenco Ltd	GB	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0000931_CR_AIRB	213800F3BD6-N3G6XHU16		251977		CKSN LN Equity	VESUVIUS HOLDINGS LIMITED	GB	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0000932_CR_AIRB	213800TB53ELE-UKM7Q61		1833679		VOD LN EQUITY	Vodafone Group Plc	GB	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0000933_CR_AIRB	549300UPYDUR-LSSFVL38		9223384			Western Power Distribution Limited	GB	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0000934_CR_AIRB	2138006LIAYQK-UCYBB20		29423		WTB LN Equity	Whitbread Group PLC	GB	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0000935_CR_AIRB			4212563		WMH LN EQUITY	William Hill Plc	GB	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0000936_CR_AIRB	213800Z5WT-W8QKOHWQ82		04178808	GB0030329360		WINCANTON PLC	GB	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0000937_CR_AIRB	213800IN6LSRG-TZSOS29		358949		MRW LN Equity	Wm Morrison Supermarkets Plc	GB	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0000938_CR_AIRB	549300HTNGX0-DU8W1F65		5537577		WPP LN Equity	WPP 2008 Limited	GB	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0000939_CR_AIRB	635400LNUHA2-LDXXV850				GCC ID Equity	C&C Group PLC	IE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0000940_CR_AIRB	8NUHUXWN9L-G4XBGJ7O17		241565		CAT SE Equity	Caterpillar International Finance Limited	IE	Large corporate sample	Other financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Advanced IRB approach

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010	020	030	040	050	060	070	080	090	100	110	120	130	140
LC_0000941_CR_AIRB	635400CHHI1X-ZLVQH675					Coillte Teoranta	IE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0000942_CR_AIRB	549300MIDJNN-TH068E74			IE0001827041	CRH ID EQUITY	CRH Plc	IE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0000943_CR_AIRB	213800UPS1QE-E4TD3T45				DCC LN Equity	DCC	IE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0000944_CR_AIRB	635400HRFGVK-XFHZ8O77		9401			Dublin Airport Authority PLC	IE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0000945_CR_AIRB	635400UFHDIQ-CDZ6JK11			IE0003094731	1014Z ID EQUITY	Electricity Supply Board Ltd [ESB]	IE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0000946_CR_AIRB	635400VCPRS-U89DLMZ57		480184	XS0856023493		ESB Finance Limited	IE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0000947_CR_AIRB	635400RKRK5E-GXSPC782				EXPN LN EQUITY	Experian Finance Plc	IE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0000948_CR_AIRB	635400YN51CD-CGBYFZ31					Fyffes plc	IE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0000949_CR_AIRB	5493008VFFOIP-WCZJK45			IE0000669501	GLB ID EQUITY	Glanbia Plc	IE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0000950_CR_AIRB	635400BE9SBA-G61DJ963				GFTU LN Equity	Grafton Group PLC	IE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0000951_CR_AIRB	6354007LIXW-Z5WPPT308		519799		GRF SQ Equity	Grifols World Wide Operations Ltd.	IE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0000952_CR_AIRB	9XTI53MZJ013R-O12SX05		2936	IE00B59HWB19		INDEPENDENT NEWS & MEDIA PUBLIC LIMITED COMPANY	IE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0000953_CR_AIRB				IE0004906560	KYG ID EQUITY	Kerry Group Plc	IE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0000954_CR_AIRB	635400HM7V74-SUB9OG75					Kingspan Group plc	IE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0000955_CR_AIRB	635400JJOWHIY-AJER733					MUSGRAVE GROUP PLC	IE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0000956_CR_AIRB	635400EG4YIJLJ-MZJ782			IE0002588105	PWL ID Equity	PADDY POWER PLC	IE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0000957_CR_AIRB	635400WKFIPC-HCKVW376		104547		RYA ID Equity	Ryanair Holdings PLC	IE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0000958_CR_AIRB	396PBGKP6TE3-O062MS44				STX UW Equity	Seagate Technology plc	IE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0000959_CR_AIRB	635400CPLP8H5-ITDVT56			IE00B1RR8406	SKG ID EQUITY	SMURFIT KAPPA GROUP PLC	IE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0000960_CR_AIRB	549300INUT2-G0ST5K268		327184		TEX UN Equity	Terex International Financial Services Co.	IE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0000961_CR_AIRB	635400K7UEIK-HMNKLJ02					Total Produce plc	IE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0000962_CR_AIRB			482042			XL Group PLC	IE	Large corporate sample	Other financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0000963_CR_AIRB	VZVOSGGS8JIT-R4J7J704					Amtek Auto Ltd	IN	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0000964_CR_AIRB	8GRDBX1TJ0P-U5NCSHT72		MH008931		BPCL IS Equity	Bharat Petroleum Corporation Limited	IN	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Advanced IRB approach

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010	020	030	040	050	060	070	080	090	100	110	120	130	140
LC_0000965_CR_AIRB					BHARTI IN Equity	Bharti Airtel Ltd	IN	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0000966_CR_AIRB					IOCL IN Equity	INDIAN OIL CORPN LIMITED	IN	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0000967_CR_AIRB	FMVY1IZCSYXS-AFRDIT05				LT IN Equity	Larsen & Toubro Ltd	IN	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0000968_CR_AIRB					RCOM IN Equity	Reliance Communications Ltd	IN	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0000969_CR_AIRB	5493003UOETF-YRONLG31				RIL IN EQUITY	Reliance Industries Ltd	IN	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0000970_CR_AIRB	1GZWF073IJT-D6XPRUU65					Wipro GE Healthcare Private Limited	IN	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0000971_CR_AIRB	213800Z3CFZO-LXPJWN61					Landsvirkjun	IS	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0000972_CR_AIRB	81560076E3944-316DB24	3812211	493995		A2A IM EQUITY	A2A S.P.A.	IT	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0000973_CR_AIRB	8156000962B2E-B41FE28	5988397	1497770		4525791Z IM EQUITY	ACCIAIERIA ARVEDI S.P.A.	IT	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0000974_CR_AIRB	8156004FCEC-E0879E118	15161747	191346		7570364Z IM EQUITY	ACCIAIERIE VALBRUNA S.P.A.	IT	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0000975_CR_AIRB	549300Q3448-N041CTH56	11341891	882486	XS0495012428	ACE IM Equity	Acea SpA	IT	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0000976_CR_AIRB	8156008183686-996C911	25090618	3567090232			ACQUE VERONESI S.C.A R.L.	IT	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0000977_CR_AIRB	8156007259AB-DEA3F444	15214381	971268			Aeroporti di Roma S.p.A	IT	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0000978_CR_AIRB	549300H2RFDY-I3YP5R63	13960200	263011		337973Z NA EQUITY	AGUSTAWESTLAND S.P.A.	IT	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0000979_CR_AIRB	529900EKXEGS-RCGAAC89	14856155	2791070044		4519735Z	ALSTOM FERROVIARIA S.P.A.	IT	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0000980_CR_AIRB	ZYXJDNVM2JI3-VBM8G556				AMP IM EQUITY	Amplifon SpA	IT	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0000981_CR_AIRB	815600B611746-717CC98				50098Z IM Equity	Ansaldo Energia SpA	IT	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0000982_CR_AIRB	549300FZRH46-R7DWAX12	1248024	557390		4472623Z IM EQUITY	ANSALDOBREDA S.P.A.	IT	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0000983_CR_AIRB	815600049A1F9-AFE6666	4140157	1192794		MN IM EQUITY	ARNOLDO MONDADORI EDITORE SPA	IT	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0000984_CR_AIRB	8156000BEB8F-C062F442	1020333	120591		2168Z IM EQUITY	ARTSANA - SOCIETA' PER AZIONI	IT	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0000985_CR_AIRB	549300X5UKJV-E386ZB61	6914312	6204	XS1014759648	ASG GY Equity	Assicurazioni Generali SpA	IT	Large corporate sample	Other financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0000986_CR_AIRB	81560001F41-A81948348				AST IM EQUITY	Astaldi SpA	IT	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0000987_CR_AIRB	8156008DE-C771409C487	18631331	1023691		AU9 GF Equity	Atlantia S.p.A.	IT	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0000988_CR_AIRB	5299003D9-N2698I3C257	1367700	188902		AGL IM EQUITY	AUTOGRILL S.P.A.	IT	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Advanced IRB approach

Counterparty code	Legal entity identifier (LEI)	Credit register code	Commercial register code	ISIN code	Bloomberg ticker	Name	Geographical area	Portfolio name	Sector of counterparty	Type of exposure	Type of facility	Type of risk	Regulatory approach
010	020	030	040	050	060	070	080	090	100	110	120	130	140
LC_0000989_CR_AIRB	815600149448-CEB9B230	19402720	1037417		3653719Z IM EQUITY	AUTOSTRADE PER L' ITALIA S.P.A.	IT	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0000990_CR_AIRB		26926563	1057205		3889748Z IM EQUITY	AVIO S.P.A.	IT	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0000991_CR_AIRB	529900RRESED-V68K0S54	28770346	235460		BLLA IM EQUITY	BARILLA INIZIATIVE S.R.L.	IT	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0000992_CR_AIRB	815600BFEB936-DC6ED24				BEN IM EQUITY	Benetton Group SpA	IT	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0000993_CR_AIRB	8156004C0425-5952AB77	1076562	821225		BNS IM EQUITY	BENI STABILI SOCIETA' PER AZIONI SOCIETA' DI INVESTIMENTO IMMOBILIARE QUOTATA	IT	Large corporate sample	Other financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0000994_CR_AIRB	5299003DX5YL-KSVJ6K59	2930031	134288		BZU IM Equity	Buzzi Unicem SpA	IT	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0000995_CR_AIRB	8156006BEA-A911EC0A47	1019726	587878			CANDY SPA	IT	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0000996_CR_AIRB	8156008B101-B97A43B02	1053555	160498		CEM IM EQUITY	CEMENTIR HOLDING S.P.A.	IT	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0000997_CR_AIRB	815600F321395-1394367	40014779	2001719			Cerved Group S.p.A.	IT	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0000998_CR_AIRB		4544552	8114020152			CLASS EDITORI SPA	IT	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0000999_CR_AIRB	8156009034C1-A5108284	15716081	61357			Compagnia Valdostana delle Acque Spa (CVA Spa)	IT	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0001000_CR_AIRB	815600DBF6D-C4BC94832	1061039	260769		0310548D IM EQUITY	CONSERVE ITALIA - CONSORZIO ITALIANO FRA COOPERATIVE AGRICOLE - SOCIETA' COOPERA	IT	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0001001_CR_AIRB		8327877	819280157			COOPERATIVA EDIFICATRICE FERRUCCIO DEGRADI	IT	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0001002_CR_AIRB	815600A5C1D-D6C3A8455	1093853	154950364			CPL CONCORDIA SOCIETA' COOPERATIVA IN FORMA ABBREVIATA CPL CONCORDIA S	IT	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0001003_CR_AIRB	81560039BF5C1-D8E5A15	2836130	60793		3898658Z IM EQUITY	DALMARE SPA	IT	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0001004_CR_AIRB	5493005TWX96-RDJ9I655					De Agostini Invest SA	IT	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0001005_CR_AIRB	529900WS2E20-BA5J4L49	16183303	1698754		EDNR IM EQUITY	EDISON S.P.A.	IT	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0001006_CR_AIRB	WOCMU6HCl0O-JWNPRZS33				ENEL IM EQUITY	Enel SpA	IT	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0001007_CR_AIRB	BUCRF72VH5RB-N7X3VL35			IT0003132476	ENI IM EQUITY	ENI S.P.A.	IT	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0001008_CR_AIRB	81560081EE079-FBED395	19377159	3544950961			ENOVA S.R.L.	IT	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0001009_CR_AIRB	549300JJBVOOK-OBCTX09	2153515	354265		ERG IM EQUITY	ERG S.P.A.	IT	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0001010_CR_AIRB	549300AZQ4Z5-UGY0Q555	1002458	91712		EXO IM EQUITY	EXOR S.P.A.	IT	Large corporate sample	Other financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0001011_CR_AIRB	8156004C-E82074779D19	13870596	1664630223			FEDRIGONI S.P.A.	IT	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0001012_CR_AIRB	549300J4SXC5A-LCJM731				1448Z IM Equity	Ferrovie dello Stato SpA	IT	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Advanced IRB approach

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010	020	030	040	050	060	070	080	090	100	110	120	130	140
LC_0001013_CR_AIRB	5493004C1S-L445NFDR90				F IM EQUITY	Fiat SpA	IT	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0001014_CR_AIRB	8156001B8A-D051794959					FINAVAL S.P.A.	IT	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0001015_CR_AIRB	529900X4EEX1-U9LN3U39	1053767	7031		FNC IM EQUITY	FINMECCANICA S.P.A.	IT	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0001016_CR_AIRB	815600C3CC-A800EF5D96	1134215				FORALL CONFEZIONI S.P.A. IN BREVE= FORALL S.P.A.	IT	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0001017_CR_AIRB	815600E12249-DD563C29	26650695	1143814			Gamenet S.p.A.	IT	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0001018_CR_AIRB	81560098DBD-D66154985					GRANDI NAVI VELOCI S.P.A.	IT	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0001019_CR_AIRB	8156001250E81-9E30127				GCN IM EQUITY	Gruppo Coin SpA	IT	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0001020_CR_AIRB	8156001294017-C870346	11027526	10022100159			GRUPPO FINELCO SPA	IT	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0001021_CR_AIRB	8156005113B-D16699393	24907200	RM1117269		LTO IX Equity	GTECH S.p.A.	IT	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0001022_CR_AIRB		15541251	1638878		4004268Z IM EQUITY	H3G S.P.A	IT	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0001023_CR_AIRB	8156009414F-D99443B48	3201267	363550		HER IM EQUITY	HERA S.P.A.	IT	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0001024_CR_AIRB	815600D86992-FDA7B908	1035363	149288		IMA IM EQUITY	I.M.A. INDUSTRIA MACCHINE AUTOMATICHE S.P.A. IN SIGLA IMA S.P.A.	IT	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0001025_CR_AIRB	815600A7D7C7-A85F8B51	2733792	1168660262			I.R.C.A. S.P.A. INDUSTRIA RESISTENZE CORAZZATE E AFFINI	IT	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0001026_CR_AIRB	81560033824B-E53C7D28	3585262	1303501215			IMAP EXPORT S.P.A.	IT	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0001027_CR_AIRB	549300KTGKE-D5E25JR59				IND IM EQUITY	Indesit Co SpA	IT	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0001028_CR_AIRB	213800M4YYC-P6E8YUX94	2714789	2589327			IPLOM S.P.A.	IT	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0001029_CR_AIRB	8156001EBD33F-D474E60	10431674	281364		IRE IM EQUITY	IREN S.P.A.	IT	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0001030_CR_AIRB	8156009D23D0-FDC70C93	1007005	50		ITM IM Equity	Italcementi S.p.A.	IT	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0001031_CR_AIRB	815600236A6-B5AE5B406	26754254	167186			Linea Group Holding S.p.A.	IT	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0001032_CR_AIRB	549300I1NMOB-S4B1LT88			IT0001479374	LUX IM EQUITY	LUXOTTICA GROUP S.P.A.	IT	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0001033_CR_AIRB		7003703	481230266			MANGIAROTTI S.P.A.	IT	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0001034_CR_AIRB	815600292D-A01BE68971	3755075	152396		3184788Z IM EQUITY	MARCEGAGLIA - S.P.A	IT	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0001035_CR_AIRB	815600C8-D55034EB5379	3779273	64334			Marcolin SpA	IT	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0001036_CR_AIRB	213800DIFN7N-R7B97A50	552637	1264109		MS IM EQUITY	Mediaset S.p.A.	IT	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Advanced IRB approach

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010	020	030	040	050	060	070	080	090	100	110	120	130	140
LC_0001038_CR_AIRB	815600325D15-DD92A023	4376875	4846130633			MOBY S.P.A.	IT	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0001039_CR_AIRB		1653085	110858		3893422Z IM EQUITY	MONIER S.P.A.	IT	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0001040_CR_AIRB	8156003A100-E8AB89697	6794759	1865640369			PANARIAGROUP INDUSTRIE CERAMICHE S.P.A.	IT	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0001041_CR_AIRB	8156001B96890-989C002	23641842	5411110827			PB TANKERS S.P.A.	IT	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0001042_CR_AIRB	5493006293RJB-DQWJL92	5944540	169833		PMS IM EQUITY	PERMASTEELISA S.P.A.	IT	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0001043_CR_AIRB	8156000256C2-431C2E92	4495509	134077		PIA IM Equity	Piaggio & C. S.p.A.	IT	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0001044_CR_AIRB	815600A0C9AF-C1F2A709				PC IM Equity	Pirelli & Co SpA	IT	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0001045_CR_AIRB	815600EDDB-B07C9BDB90	15591777	2246400218			PODINI HOLDING S.P.A.	IT	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0001046_CR_AIRB	815600354DED-BD0BA991	3465665	842633		POST IM EQUITY	POSTE ITALIANE S.P.A.	IT	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0001047_CR_AIRB	8156000FE0A2-DC5B7852	16232311	1343952		PRP GR EQUITY	PRADA S.P.A.	IT	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0001048_CR_AIRB	213800VHJ22U-E2BRRZ48	3830970	706270410			PROFILGLASS S.P.A.	IT	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0001049_CR_AIRB		23687310	1777895		PRY IM EQUITY	PRYSMIAN S.P.A.	IT	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0001050_CR_AIRB	815600B9FC8-D18A5D034	1058024	291350635			RA.M.OIL RAFFINERIA MERIDIONALE OLII LUBRIFICANTI	IT	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0001051_CR_AIRB	81560086FA79B-EDD6B94	13270817				RHIAG - INTER AUTO PARTS ITALIA S.P.A. O, IN FORMA ABBREVIATA, ALTERNA	IT	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0001052_CR_AIRB		5012487	8850400154			SACAL - SOCIETA' ALLUMINIO CARISIO - S.P	IT	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0001053_CR_AIRB	815600AF08EE2-EC2DE92	1035262	8924		226907Z IM EQUITY	SACMI COOPERATIVA MECCANICI IMOLA SOCIETA' COOPERATIVA IN BREVE SACMI IMOLA S.C.	IT	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0001054_CR_AIRB	815600FC906-D230A1420	16077541	86111		SFL IM Equity	Safilo SpA	IT	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0001055_CR_AIRB	549300PHV8MB-DHWB8X12	1086637	788744		SPM IM EQUITY	SAIPEM S.P.A.	IT	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0001056_CR_AIRB	549300UKR289-DF4UXQ47	1013056	525502		SAL	SALINI IMPREGILO S.P.A.	IT	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0001057_CR_AIRB		6524595	3957900487			SAMMONTANA - S.P.A.	IT	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0001058_CR_AIRB	8156006755200-B82EB33	1246827	836320150			SAN CARLO GRUPPO ALIMENTARE S.P.A.	IT	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0001059_CR_AIRB	5299005KJSU2A-QUJUH84	1066932	49540		SRS IM EQUITY	SARAS S.P.A. O IN FORMA ESTESA SARAS S.P.A. - RAFFINERIE SARDE	IT	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0001060_CR_AIRB	815600D2FC31-AF713B07	1012950	166476			SNAI SpA	IT	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0001061_CR_AIRB	8156002278562-044AF79	16067629	1633443		SRG IM Equity	SNAM SpA	IT	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Advanced IRB approach

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010	020	030	040	050	060	070	080	090	100	110	120	130	140
LC_0001062_CR_AIRB	EOJCGSUI4N-X234BL7V57	14234253	1594238		2091Z IM EQUITY	SORGENIA S.P.A.	IT	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0001063_CR_AIRB	815600141CFE5-F4C4325	19113128	1016401		4473035Z IM EQUITY	STRADA DEI PARCHI SPA	IT	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0001064_CR_AIRB	815600C34389-77CBBE37	1038951	68670397			TAMPIERI FINANCIAL GROUP S.P.A.	IT	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0001065_CR_AIRB	81560029415D-F1381583	1030384	195810262			TECNICA GROUP S.P.A.	IT	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0001066_CR_AIRB	815600AC5599-D16D9A40	3335773	574643		MT IM EQUITY	TECNIMONT S.P.A.	IT	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0001067_CR_AIRB	549300W384-M3RI3VXU42			IT0003497168	TIT IM EQUITY	TELECOM ITALIA S.P.A.	IT	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0001068_CR_AIRB	815600CD7323-A82E5092	28935694	1763778		2847328Z IM EQUITY	TENOVA S.P.A.	IT	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0001069_CR_AIRB		1037712	182850362			TERMOSANITARI CORRADINI - S.P.A.	IT	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0001070_CR_AIRB	8156009E94E-D54DE7C31				TRN IM Equity	Terna Rete Elettrica Nazionale SpA	IT	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0001071_CR_AIRB	549300IN56S27-SDGEI85	18659000	1019536		80698Z IM EQUITY	TIRRENO POWER S.P.A.	IT	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0001072_CR_AIRB	8156003E86EB-A167A868				0946688D IM EQUITY	TotalErg SpA	IT	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0001073_CR_AIRB	815600FE9E92-D9D6C309	3554534	201271		TFI IM EQUITY	TREVI - FINANZIARIA INDUSTRIALE S.P.A.	IT	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0001074_CR_AIRB					4212473Z IM EQUITY	UNIECO SOCIETA' COOPERATIVA	IT	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0001075_CR_AIRB	815600B8027-C92F0DA07	4257672	1189360066			VIBAC S.P.A.	IT	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0001076_CR_AIRB	549300YSFQK-M1C0X4E45	11321265	884361		WIND IM EQUITY	WIND TELECOMUNICAZIONI S.P.A.	IT	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0001077_CR_AIRB	549300DHPO-F90OYYD780				5108 JT Equity	Bridgestone Corporation	JP	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0001078_CR_AIRB	549300IZY-K3206QECG76				CAT SE Equity	Caterpillar Finance Corporation	JP	Large corporate sample	Other financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0001079_CR_AIRB	549300MIFE1VE-W02GY83			JP3298600002		COSMO OIL COMPANY LTD	JP	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0001080_CR_AIRB	549300T6IPOC-DWLKC615				6501 JT Equity	Hitachi, Ltd.	JP	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0001081_CR_AIRB	J48DJYXDTLH-M30UMYI18				8001 JT Equity	Itochu Corporation	JP	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0001082_CR_AIRB	5493004LQ0B4-T7QPQV17				6301 JT Equity	Komatsu Ltd.	JP	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0001083_CR_AIRB	4P4N3ORD02U-GQT1T1W12		0100-01-008776		8002 JT Equity	Marubeni Corporation	JP	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0001084_CR_AIRB	KVIPTY4PULAP-GC1VVD26				8058 JP EQUITY	Mitsubishi Corp	JP	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0001085_CR_AIRB	5493008VBQ-D43X8QCS14					Mitsui Life Insurance Company Limited	JP	Large corporate sample	Other financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Advanced IRB approach

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010	020	030	040	050	060	070	080	090	100	110	120	130	140
LC_0001086_CR_AIRB	5493000QYMPF-RTEY4K28				6701 JT Equity	NEC Corporation	JP	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0001087_CR_AIRB					7201 JP EQUITY	Nissan Motor Co Ltd	JP	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0001088_CR_AIRB	5493003BZYYY-CDIO0R13				9984 JT Equity	SOFTBANK CORP.	JP	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0001089_CR_AIRB	5493004SE33M-RLPB1W98				2768 JP EQUITY	Sojitz Corp	JP	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0001090_CR_AIRB					6758 JP EQUITY	Sony Corp	JP	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0001091_CR_AIRB	V82KK8NH1P0J-S71FJC05				8053 JP EQUITY	Sumitomo Corp	JP	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0001092_CR_AIRB	54930074QUY8-RD0UZM08					Suntory Holdings Limited	JP	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0001093_CR_AIRB	549300ZLMVP4-X0OGR454				4502 JT Equity	Takeda Pharmaceutical Company Limited	JP	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0001094_CR_AIRB	549300LBHTS-T91VKHO68				6502 JT Equity	Toshiba Corporation	JP	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0001095_CR_AIRB	5493006W3QU-S5LMH6R84				TOM GY Equity	Toyota Motor Corporation	JP	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0001096_CR_AIRB					004020 KS Equity	Hyundai Steel Co	KR	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0001097_CR_AIRB					000270 KS Equity	Kia Motors Corp	KR	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0001098_CR_AIRB	549300MGHLP-T1EFHGF84				2007 HK Equity	Country Garden Holdings Company Limited	KY	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0001099_CR_AIRB	549300IHVJRW-VT07S523				3333 HK Equity	Evergrande Real Estate Group Limited	KY	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0001100_CR_AIRB	5493003DTPH8-AMMK4P51				NE UN Equity	Noble Corporation	KY	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0001101_CR_AIRB	549300FNENFFS-MO3GT38			XS0835890350	XPBR SQ Equity	Petrobras Global Finance B.V.	KY	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0001102_CR_AIRB	213800S7DNJQ-X6LHTQ21		133818917			AB "Kauno grūdai"	LT	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0001103_CR_AIRB				LU1014539529		ALTICE	LU	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0001104_CR_AIRB	5493003BU7PA-H5RRM092				APAM NA EQUITY	Aperam SA	LU	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0001105_CR_AIRB	2EULGUTUI56J-I9SAL165				MT LX EQUITY	ArcelorMittal SA [AM]	LU	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0001106_CR_AIRB	549300GJ79DYF-BBF5T83				0307096D LX EQUITY	Brandbrew S.A.	LU	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0001107_CR_AIRB	5493007GVB1I2-FDSS786		B0155849		CNHI UN Equity	CNH Industrial Finance Europe S.A.	LU	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0001108_CR_AIRB	549300938QU-WMPITJ642				COV US EQUITY	Covidien International Finance SA	LU	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0001109_CR_AIRB	5299001R2HL1-TAFZ8Z20					ENOVOS INTERNATIONAL SA (FORMER SOTEG)	LU	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Advanced IRB approach

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LC_0001110_CR_AIRB			350807947	FR0000038259	ERF FP EQUITY	EUROFINS SCIENTIFIC SE	LU	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0001111_CR_AIRB	213800568PRH-V2JR9650			XS0357281558	GSPBEX RR Equity	Gaz Capital S.A.	LU	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0001112_CR_AIRB	213800WHKNI-C1JQQG433				8GC GS Equity	Glencore Finance (Europe) S.A.	LU	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0001113_CR_AIRB	8XJ8KF85PBKK1-TLMFN29					Intelsat Jackson Holdings S.A.	LU	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0001114_CR_AIRB	549300MBM5-B61VCW5A23					International Automotive Components Group, S.A.	LU	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0001115_CR_AIRB	RUOKPID0PZ0U-WJYU9J61				DE UN Equity	John Deere Bank S.A.	LU	Large corporate sample	Other financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0001116_CR_AIRB	529900XUC6PX-MN6ABU42				TGH GY Equity	Logwin AG	LU	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0001117_CR_AIRB	549300CTHC1C-P86P2G96				MIICF PQ Equity	Millicom International Cellular S. A.	LU	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0001118_CR_AIRB					0755015D LX EQUITY	NH FINANCE SA	LU	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0001119_CR_AIRB	213800IUIRBFR-NCYVR24				3900394Z LX Equity	Nizi International SA	LU	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0001120_CR_AIRB	549300VEJMMZ-CY6OBU06				PDSA NS Equity	Pacific Drilling S.A.	LU	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0001121_CR_AIRB	529900UUYBCB-B7HMVI56					Phoenix PIB Dutch Finance B.V.	LU	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0001122_CR_AIRB	549300OZSHE4-H5BFQA66					QUILVEST SA	LU	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0001123_CR_AIRB	5493000C8J3C3-SZYS040				RTL BB Equity	RTL Group S.A.	LU	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0001124_CR_AIRB	5493008JPA4HY-MH1HX51				SESG FP EQUITY	SES SA	LU	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0001125_CR_AIRB	549300CJ7LW6-QSGIL444					Swiss Re Europe S.A.	LU	Large corporate sample	Other financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0001126_CR_AIRB	529900BSBZ853-DKUP675					TRAXYS SARL	LU	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0001127_CR_AIRB	549300RIG2CX-WN6IV731					CEMEX S.A.B. de C.V.	MX	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0001128_CR_AIRB	5493008KEVFYP-MGTXO33				KOFL MM Equity	Coca-Cola FEMSA, S.A.B. de C.V.	MX	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0001129_CR_AIRB	5493000XJLJ6-C4T0PG82				GRUMAB MM Equity	GRUMA, S.A.B. de C.V.	MX	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0001130_CR_AIRB	5493000RIXUR-ZEBFEV60				BIMBOA MM Equity	Grupo Bimbo, S.A.B. de C.V.	MX	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0001131_CR_AIRB	549300QOAB2-GJSFM0381				1234Z MM Equity	Grupo Petrotemex SA de CV	MX	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0001132_CR_AIRB	549300CAZKP-F4HKMPX17					PETROLEOS MEXICANOS	MX	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0001133_CR_AIRB	549300FW3RG-HPHT21D10				ALFAA MM Equity	Sigma Alimentos, S.A. de C.V.	MX	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Advanced IRB approach

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010	020	030	040	050	060	070	080	090	100	110	120	130	140
LC_0001134_CR_AIRB	5493000MY3DA-IB0BP706		TNE940608HS5	USP9084BAD03	ALFAA MM Equity	Tenedora Nemak, S.A. de C.V.	MX	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0001135_CR_AIRB	549300EMP9D-T6Q35HZ31			NL0000852564		AALBERTS INDUSTR	NL	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0001136_CR_AIRB	549300J93WR5-DPG0P466		KVK 33232124		ABB SS Equity	ABB Capital B.V.	NL	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0001137_CR_AIRB	5493007WHKI5-H75YJ358		KVK 34215458		ABE SQ Equity	Abertis Infraestructuras Finance B. V.	NL	Large corporate sample	Other financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0001138_CR_AIRB	7245007QUMI1-FHIQV531		KVK 33235189			Achmea B.V.	NL	Large corporate sample	Other financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0001139_CR_AIRB	724500HIKX3Q-VUQF9G08		KVK 28080300			Achmea Zorgverzekeringen N.V.	NL	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0001140_CR_AIRB	O4QK7KMMK83-ITNTHUG69		KVK 27076669	NL0000303709	AGN NA Equity	AEGON N.V.	NL	Large corporate sample	Other financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0001142_CR_AIRB	724500XYIJUGX-AA5QD70		KVK 09007809	NL0000009132	AKZA NA EQUITY	Akzo Nobel NV	NL	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0001143_CR_AIRB	724500XBZ9QO-PTI11U82		KVK 34108286			Alliander N.V.	NL	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0001144_CR_AIRB	549300KYQ7B0-H0K66406		KVK 33055009		AML LN Equity	Amlin Europe N.V.	NL	Large corporate sample	Other financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0001145_CR_AIRB	724500MCUU6-QOFRFEA53		KVK 33256360 0000		792658Z PL EQUITY	AMORIM ENERGIA, BV	NL	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0001146_CR_AIRB	7245000UZH70-GO047N03			NL0006237562		ARCADIS	NL	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0001147_CR_AIRB	7245001I22ND6-ZFHX623		KVK 30037466	NL0000334118	ASM NA Equity	ASM International N.V.	NL	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0001148_CR_AIRB	724500Y6DUVH-QD6OXN27		KVK 17085815	NL0006034001	ASML NA EQUITY	ASML HOLDING N.V.	NL	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0001149_CR_AIRB	7245004JOPUJ0-OOWTU73		KVK 30031823			ASR Schadeverzekering N.V.	NL	Large corporate sample	Other financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0001150_CR_AIRB	724500XFMNH-F1GFPYJ05		KVK 08125298		3324558Z NA Equity	BDR Thermea Group BV	NL	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0001151_CR_AIRB	5299006ZHG3I-XU0PNJ56		KvK 27106340 0000		1136Z NA EQUITY	BMW Finance N.V.	NL	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0001152_CR_AIRB				NL0000852580		BOSKALIS WESTMIN	NL	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0001153_CR_AIRB				NL0010776944		BRUNEL INTERNAT	NL	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0001154_CR_AIRB	529900AOH3NB-A8PZFG65		KvK 32097651 0000		0533866D NA EQUITY	Celesio Finance BV	NL	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0001155_CR_AIRB	549300WGC2H-Z5J67V817				CNHI IM Equity	CNH Industrial NV	NL	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0001156_CR_AIRB	549300BXVNOC-YQ83FU09		KVK 34154633		KO UN Equity	Coca-Cola HBC Finance B.V.	NL	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0001157_CR_AIRB				NL0000200384		CORE LABORATORIES	NL	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0001158_CR_AIRB	549300UNTCL-R21YKLL62		KVK 30073501	NL0000288967		Corio N.V.	NL	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Advanced IRB approach

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010	020	030	040	050	060	070	080	090	100	110	120	130	140
LC_0001159_CR_AIRB				NL0009294552		DELTA LLOYD	NL	Large corporate sample	Other financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0001160_CR_AIRB	724500S75737-K2SFDA03		KVK 22031457			Delta N.V.	NL	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0001161_CR_AIRB	213800N8X49KJ-RTNDM49		KVK 3419663		DGE FP Equity	Diageo Finance B.V.	NL	Large corporate sample	Other financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0001162_CR_AIRB	529900M7QS-B704RUUT95		KVK 34182495		AIR FP Equity	Eads Finance B.V.	NL	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0001163_CR_AIRB	724500KRQECM-CRGM1971		KVK 14026250			EBN B.V.	NL	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0001164_CR_AIRB	5299007L43AQ-DFOW5739		KvK 34121496 0000		1403Z NA EQUITY	EDP FINANCE BV	NL	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0001165_CR_AIRB	724500R5IP6TF-KTNRU48		KvK 24306393		2091Z NA Equity	Eneco Holding NV	NL	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0001166_CR_AIRB	549300XW2F91-G4T4WC42		KVK 34149162		ENL GY Equity	ENEL Investment Holding B.V.	NL	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0001167_CR_AIRB	529900011V8V-J3BUKR64		KVK 17115973		RWE GF Equity	Essent N.V.	NL	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0001168_CR_AIRB				NL0000288876		EUROCOMMERCIAL	NL	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0001169_CR_AIRB				NL0000352565		FUGRO	NL	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0001170_CR_AIRB	2138005FTXOJU-BQ5J563		KVK 24243533		GAS SQ Equity	Gas Natural Fenosa Finance BV	NL	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0001171_CR_AIRB	724500EJ2TDPA-ITRSJ55		KVK 02089290			GasTerra B.V.	NL	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0001172_CR_AIRB				NL0000400653		GEMALTO	NL	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0001173_CR_AIRB	549300L10EVY-URBFIH66		KVK 55293980			Global Blue Acquisition B.V.	NL	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0001174_CR_AIRB	529900SNLFF5-M6HJ1T36		KvK 33286563 0000		1004Z NA EQUITY	Haniel Finance B.V.	NL	Large corporate sample	Other financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0001175_CR_AIRB	724500K5PTPSS-T86UQ23		KVK 33011433	NL0000009165	HEIA NA Equity	Heineken NV	NL	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0001176_CR_AIRB	7245008C9KMJ-L9P2UI77		KVK 34323653			Hyva Global B.V.	NL	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0001177_CR_AIRB	724500CR19MQ-GFWFBZ64		KvK 34217578 0000		0308206D NA EQUITY	ICL Finance BV	NL	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0001178_CR_AIRB	TLLG0UTU6ZH-OG003X735					Imperial Mobility Finance B.V.	NL	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0001179_CR_AIRB	54930050LBZU-R4138I72		KVK 27120438			ING Re (Netherlands) N.V.	NL	Large corporate sample	Other financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0001180_CR_AIRB			KVK 24311905		2872423Z NA Equity	InterGen NV	NL	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0001181_CR_AIRB	724500C9GNB-V20UYRX36		KVK 35000363	NL0010672325	AH NA Equity	Koninklijke Ahold NV [Royal Ahold NV]	NL	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0001182_CR_AIRB	724500V38C5K-TDY5BS93		KVK 30058019	NL0000337319	BAMNB NA Equity	Koninklijke BAM NBM NV	NL	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Advanced IRB approach

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010	020	030	040	050	060	070	080	090	100	110	120	130	140
LC_0001183_CR_AIRB	724500SNT1MK246AHP04		KVK 14022069	NL0000009827	DSM NA EQUITY	Koninklijke DSM N.V	NL	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0001184_CR_AIRB	549300YO0JZHAL7FVP81		KVK 02045200	NL0000009082	KPN NA Equity	Koninklijke KPN NV [Royal KPN NV]	NL	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0001185_CR_AIRB	H1FJE8H61JGM1JSGM897		KVK 17001910	NL0000009538	PHIA NA Equity	Koninklijke Philips Electronics N.V.	NL	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0001186_CR_AIRB	724500HZ4BN317I12G68		KVK 06016321		KTC NA Equity	Koninklijke Ten Cate NV	NL	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0001187_CR_AIRB	724500UL634GFV1KYF10		KVK 24295332	NL0009432491	VPK NA Equity	Koninklijke Vopak NV	NL	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0001188_CR_AIRB	529900WQGOTJDYG9NP76		KVK 09151956		LXS GF Equity	Lanxess Finance B.V.	NL	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0001189_CR_AIRB	5H8RMHHYTWIP1RKLCE38		KvK 34115238 0000		2177Z NA EQUITY	Linde Finance B.V.	NL	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0001190_CR_AIRB	549300J6QSW38QNOJK61		KVK 57924562			LYB International Finance B.V.	NL	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0001191_CR_AIRB	BN6WCCZ8OVP3ITUUVN49		KVK 24473890		DLY GB Equity	LyondellBasell Industries N.V.	NL	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0001192_CR_AIRB	635400TMCKVEU87EJ582		KVK 24321697			METINVEST B.V.	NL	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0001193_CR_AIRB	529900PF6F1OHRZVU341		KvK 33178683 0000		1169Z NA EQUITY	Metro Finance B.V.	NL	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0001194_CR_AIRB	6354007MKEEGGVUMXO83		KVK 34239108			New World Resources N.V.	NL	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0001195_CR_AIRB	724500RKMOD48AIWKD94		KvK 24307569 0000		3893886Z NA EQUITY	NIDERA B.V.	NL	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0001196_CR_AIRB	54930062JS29A5N4GO82		KVK 34248449			Nielsen Holdings N.V.	NL	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0001197_CR_AIRB	724500GQV9YLNSWECU41		KVK 17179668			Nord Gold N.V.	NL	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0001198_CR_AIRB	724500TXS5HH3GY4UW42		KVK 30124358			NS Groep N.V.	NL	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0001199_CR_AIRB	5299000CMF80GY2U0U47		KVK 16074305	NL0010395208	NUO NA Equity	Nutreco Holding NV	NL	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0001200_CR_AIRB	724500HT4YW45B1Y7859		KVK 57585083			OAK Leaf B.V.	NL	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0001201_CR_AIRB	549300NCMRGIBJYUOE57			NL0010558797		OCI	NL	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0001202_CR_AIRB	724500IM9A059TQLBX63					OCI Nitrogen BV	NL	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0001203_CR_AIRB	72450053F5WRDY8CDZ66		KVK 24291478		OI US Equity	OI European Group B.V.	NL	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0001204_CR_AIRB	Q47A62EK6GMSID3Y8C39		KVK 17133742	XS0788529096	PCAR US Equity	PACCAR Financial Europe B.V.	NL	Large corporate sample	Other financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0001205_CR_AIRB	549300N522D3SS8MKV65		KvK 24320769 0000		3617372Z NA EQUITY	PETROBRAS NETHERLANDS BV	NL	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0001206_CR_AIRB	549300VGHFJJ58HE2B54		KVK 17008551		PHIA NA Equity	Philips Electronics NV	NL	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Advanced IRB approach

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010	020	030	040	050	060	070	080	090	100	110	120	130	140
LC_0001207_CR_AIRB	529900N9UJEHN9UPXN50					PHOENIX PIB FINANCE BV	NL	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0001208_CR_AIRB	724500Q41FHN0P1GPC53		KVK 27168968	NL0009739416	TNT LI Equity	PostNL N.V.	NL	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0001209_CR_AIRB	54930036WK3GMCN17Z57				QIA GY Equity	Qiagen NV	NL	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0001210_CR_AIRB	7245009EAAUUQJ0U4T57		KVK 33216172	NL0000379121	RAND NA EQUITY	RANDSTAD HOLDING NV	NL	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0001211_CR_AIRB	549300XO8R7MPISUO753		KVK 33155037	NL0006144495		Reed Elsevier NV	NL	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0001212_CR_AIRB	5493002YCY6HTK0OUR29		KVK 24251372	XS0202649934	REP GY Equity	Repsol International Finance B.V.	NL	Large corporate sample	Other financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0001213_CR_AIRB			KVK 34179503	GB00B03MM408	RDSA NA EQUITY	ROYAL DUTCH SHELL PLC	NL	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0001214_CR_AIRB	5493002N51KZCVBDMS27		24114856	NL0006055329		ROYAL IMTECH NV	NL	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0001215_CR_AIRB	213800LBMMAIG1FQP389		KVK 14105351		SABIC AB Equity	SABIC Capital I B.V.	NL	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0001216_CR_AIRB				NL0000360618		SBM OFFSHORE	NL	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0001217_CR_AIRB	529900KEH8410ESH1483		KVK 53761790			Schaeffler Finance B.V.	NL	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0001218_CR_AIRB	724500DX7Q1A19SPY530		KVK 34166584			Schiphol Nederland B.V.	NL	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0001219_CR_AIRB	7245001TBT3NI9SPNJ75					SHV Netherlands NV	NL	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0001220_CR_AIRB	TAFO772JB70PDRN5VS48		KvK 27092998 0000		1223Z NA EQUITY	Siemens Financieringsmaatschappij N.V.	NL	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0001221_CR_AIRB	724500E9ZG6JMH6E2I14			NL0000817179		SLIGRO FOOD GROUP	NL	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0001222_CR_AIRB	724500ZTKJYJMWVLWJ82		KVK 34297413			SRLEV N.V.	NL	Large corporate sample	Other financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0001223_CR_AIRB	5493002SSXOL85X3XC87		KVK 58623701			Syncreon Group B.V.	NL	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0001224_CR_AIRB	724500LTUWK3JQG63903		KVK 09083317			TenneT Holding B.V.	NL	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0001225_CR_AIRB	7245008G22FOV7TYYJ34		KVK 06045666	NL0000852523	TWEKA NA EQUITY	TKH Group NV	NL	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0001226_CR_AIRB	724500978QL7NKMLTQ37		KVK 34210949			TMF Group Holding B.V.	NL	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0001227_CR_AIRB				NL0009739424		TNT EXPRESS	NL	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0001228_CR_AIRB	724500L44K67W7UW1C59		KVK 34224566	NL0000387058	TOM2 NA EQUITY	TOMTOM N.V.	NL	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0001229_CR_AIRB	724500OPA8GZSQUNSR96		KVK 33194984		TOM GY Equity	Toyota Motor Finance (Netherlands) B.V.	NL	Large corporate sample	Other financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0001230_CR_AIRB	PX7SUPU7HUNJBQ8BPI65		KVK 33236939		585233Z NA Equity	Trafigura Beheer BV	NL	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Advanced IRB approach

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010	020	030	040	050	060	070	080	090	100	110	120	130	140
LC_0001231_CR_AIRB	549300TK7G7N-ZTVM1Z30		KVK 24051830	NL0000009355	UNIA NA Equity	Unilever NV	NL	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0001232_CR_AIRB	549300IW6C3S-RHUUK147					Vitol Holding BV	NL	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0001234_CR_AIRB	549300FRXSUU-W3M2Q281					WABCO Europe Holdings BV	NL	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0001235_CR_AIRB	724500522D3O-RUTUGW47		KVK 05078970		WAVIN NA Equity	Wavin NV	NL	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0001236_CR_AIRB	724500YRQCY3-BD9RJZ92			NL0000289213		WERELDHAVE	NL	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0001237_CR_AIRB	724500TEM53I0-U077B74		KVK 33202517	NL0000395903	WKL NA EQUITY	Wolters Kluwer N.V.	NL	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0001238_CR_AIRB	5JB3IE65ZU13T-A0DGN10					Würth Finance International B.V.	NL	Large corporate sample	Other financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0001239_CR_AIRB				NL0006294290		ZIGGO	NL	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0001240_CR_AIRB					BWO NO Equity	BW Offshore Shipholding Ltd	NO	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0001241_CR_AIRB	5493004ZHCILE-MZLBS85		00304772770005			FERD AS	NO	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0001242_CR_AIRB	5493009F6KP3U-MLPOY27		931186744			ICA Norge AS	NO	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0001243_CR_AIRB	549300ZLJDXBX-UNCY824		936738540			National Oilwell Varco Norway AS	NO	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0001244_CR_AIRB	549300N1SD-N71ZZ8BO45				NHY NO Equity	Norsk Hydro ASA	NO	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0001245_CR_AIRB	529900J8VSH14-TP5VD23					ODFJELL SE	NO	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0001246_CR_AIRB	213800T66DRT-E6O6BV87		916235291		PGS NO Equity	Petroleum Geo-Services ASA	NO	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0001247_CR_AIRB	529900TH4OA-W7WYG1777		987059699			Statkraft AS	NO	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0001248_CR_AIRB	OW6OFBNCKX-C4US5C7523		923609016		STL NO Equity	Statoil ASA	NO	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0001249_CR_AIRB	R7NJHU48LTCI-OB9BVU57				CNU NZ Equity	Chorus Limited	NZ	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0001250_CR_AIRB	259400GYHYZP-Q0HTMT82				CIE PW Equity	Ciech S.A.	PL	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0001251_CR_AIRB	259400A9BI23-M3K1NK82				LTS PW EQUITY	GRUPA LOTOS S.A.	PL	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0001252_CR_AIRB	259400WT6MC-X3V59XI09					Netia S.A.	PL	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0001253_CR_AIRB	259400TOMPU-OLS65II22		10681		TPA1 GB Equity	ORANGE POLSKA SA	PL	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0001254_CR_AIRB	259400TGY6IYE-P2EFW87		467426			POLKOMTEL SP. Z O.O.	PL	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0001255_CR_AIRB	259400VVM-M70CQREJT74		28860		PKN PW Equity	Polski Koncern Naftowy ORLEN S. A. (PKN)	PL	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Advanced IRB approach

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010	020	030	040	050	060	070	080	090	100	110	120	130	140
LC_0001256_CR_AIRB	259400NAPDFB-OTNCRL54				TPE PW Equity	TAURON Polska Energia S.A.	PL	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0001257_CR_AIRB	Q1ECZWEVT6Z-TFERCPG94			PLTLKPL00017	OPL PW EQUITY	TELEKOMUNIKACJA POLSKA SA	PL	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0001258_CR_AIRB	213800RQXBB-Z6KSP1I72		500311390			AMORIM & IRMAOS SA	PT	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0001259_CR_AIRB	2138002PLGLY-W8EP7248					AMORIM HOLDING II SGPS SA	PT	Large corporate sample	Other financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0001260_CR_AIRB	213800V5Z38T-LIRQW516		500700834			ANA AEROPORTOS PORTUGAL SA	PT	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0001261_CR_AIRB			502607920			AUCHAN PORTUGAL HIPERMERCADOS SA	PT	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0001262_CR_AIRB	54930011KNBN-PPKW7528		500038015			AUTO SUECO LDA	PT	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0001263_CR_AIRB	549300RU6UY-W1UMYOP92		500194670			BP PORTUGAL COMERCIO DE COMBUSTI VEIS LUBRIFICANTES SA	PT	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0001264_CR_AIRB				PTBRI0AM0000	BRI PL EQUITY	BRISA	PT	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0001265_CR_AIRB	549300FREK460-JU7RG08		500060266			CELULOSE BEIRA INDUSTRIAL-CELBI SA	PT	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0001266_CR_AIRB	549300TF1SUYC-FUO3840		503309362			COLEP PORTUGAL SA	PT	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0001267_CR_AIRB			507195515			CONTROLINVESTE SGPS SA	PT	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0001268_CR_AIRB	213800X28CM-B8LAIT849		502557400			CPCDI COMP PORTUGUESA DIST PROD INFORMATICOS SA	PT	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0001269_CR_AIRB	549300RGQV4-M16FESU23		500832234			CUF QUIMICOS INDUSTRIAS, SA	PT	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0001270_CR_AIRB	529900CLC3WD-MGI9VH80			PTEDP0AM0009	EDP PL EQUITY	EDP - Energias de Portugal S.A.	PT	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0001271_CR_AIRB	529900LOXJVW-GOH84656		503293695			EDP - GESTÃO DA PRODUÇÃO DE ENERGIA SA	PT	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0001272_CR_AIRB			504885367			ESPIRITO SANTO SAUDE SGPS SA	PT	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0001273_CR_AIRB	2138003319Y7-NM75FG53		504499777	PTGALIOE0009	GALP PL Equity	GALP ENERGIA SGPS, S.A.	PT	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0001274_CR_AIRB	213800Y3V72P-I6W8KG10		511220448			GRUPO PESTANA - SGPS SA	PT	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0001275_CR_AIRB	259400A8SZ-P10GB5IB19			PTJMT0AE0001	JMT PL EQUITY	J.MARTINS	PT	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0001276_CR_AIRB			500073880			LENA ENGENHARIA CONSTRUCOES SA	PT	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0001277_CR_AIRB	549300SNYKY-W15R3UE62		502011475			MODELO CONTINENTE HIPERMERCADOS SA	PT	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0001278_CR_AIRB	549300TLPT6-W9R3CLQ86		500197814			MOTA-ENGIL, ENGENHARIA E CONSTRU CAO S.A.	PT	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0001279_CR_AIRB	5493003NN4LX-UF8JA244					Ocidental Companhia Portuguesa de Seguros de Vida, S.A.	PT	Large corporate sample	Other financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Advanced IRB approach

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010	020	030	040	050	060	070	080	090	100	110	120	130	140
LC_0001280_CR_AIRB	54930071D35B-VUPC5942		502604751			OPTIMUS-COMUNICACOES S.A	PT	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0001281_CR_AIRB			507979265			OPWAY - SGPS, SA	PT	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0001282_CR_AIRB	213800ZWK-G61JG7ZCF61		500697370			PETROLEOS PORTUGAL PETROGAL SA	PT	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0001283_CR_AIRB	259400DRC6W-OXNVW8B57	500829993	500829993		90413Z PL EQUITY	PINGO DOCE-DISTRIBUIÇÃO ALIMENTAR S.A.	PT	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0001284_CR_AIRB	549300UNIB7-M2AXUXS35			PTPTI0AM0006	PTCL TQ EQUITY	Portucel S.A.	PT	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0001285_CR_AIRB	549300FR1FN48-IGHR915			PTREL0AM0008	RENE PL Equity	REN-Redes Energeticas Nacionais, SGPS, S.A.	PT	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0001286_CR_AIRB			500246963			REPSOL PORTUGUESA SA	PT	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0001287_CR_AIRB	5493002X2CC-Y60HWCU94		500243590			SECIL COMP GERAL CAL CIMENTO SA	PT	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0001288_CR_AIRB	549300PXZF74-GVQM6867		500058580			SONAE INDUSTRIA PRODUCAO COM DER IVADOS DE MADEIRA SA	PT	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0001289_CR_AIRB	549300EZYIUR-Q5RGSE56		500278571			SOVENA OILSEEDS PORTUGAL, SA	PT	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0001290_CR_AIRB	549300KFJPELBP-MQH079		500833532			SOVENA PORTUGAL CONSUMER GOODS SA	PT	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0001291_CR_AIRB	9598002014000-5813290		505042037			SUMOL+COMPAL MARCAS SA	PT	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0001292_CR_AIRB			500097488			TEIXEIRA DUARTE ENGENHARIA E CONSTRUCOES SA	PT	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0001293_CR_AIRB	549300CNE5-R74B3XKF57		505266202			UNICER BEBIDAS SA	PT	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0001294_CR_AIRB		503933139	503933139		3646175Z PL EQUITY	UNILEVER JERÓNIMO MARTINS, LDA.	PT	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0001295_CR_AIRB	213800IDK8UT-YDSFOG74		502544180			VODAFONE PORTUGAL COMUNICACOES P ESSOAIS SA	PT	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0001296_CR_AIRB		500302200	500302200		0265472D PL EQUITY	ZAGOPE - CONSTRUÇÕES E ENGENHARIA S.A.	PT	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0001297_CR_AIRB	549300VOFQC1-SPGTZM19		503039063			ZON TV CABO PORTUGAL SA	PT	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0001298_CR_AIRB	549300D3EIDZJ-B62TR20		21183		ORDS QD Equity	Ooredoo Q.S.C.	QA	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0001299_CR_AIRB	549300UKYD-M6L8HEPU79				SNP RO EQUITY	OMV PETROM S.A.	RO	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0001300_CR_AIRB	549300F8ZIGJV-UPIU797		24297754			Rompetrol Group N.V. (The)	RO	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0001301_CR_AIRB					GAZP RU Equity	Gazprom OAO	RU	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0001302_CR_AIRB					ROSN RU Equity	OJSC Oil Co Rosneft	RU	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0001303_CR_AIRB					TATN RU Equity	Tatneft OAO	RU	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Advanced IRB approach

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010	020	030	040	050	060	070	080	090	100	110	120	130	140
LC_0001304_CR_AIRB	5493007RN7-O98MYBX124					AKTIEBOLAG LINDEX	SE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0001305_CR_AIRB	549300UCKT2U-K88AG251			SE0000695876	ALFA SS EQUITY	Alfa Laval AB	SE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0001306_CR_AIRB	549300YECS8H-KCIMMB67			SE0000255648	ASSAB SS EQUITY	Assa Abloy AB	SE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0001307_CR_AIRB	213800T8PC8-Q4FYJZR07		5560142720	SE0000122467	ATCOA SS EQUITY	Atlas Copco Aktiebolag	SE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0001308_CR_AIRB	2138002GW5W-N1UYZAO32		55611256900004			BILIA AB	SE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0001309_CR_AIRB	549300YJUYJ9-A24RXL71			SE0005906922	SE0005906922 Corp	BILLERUDKORSNÄS AB	SE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0001310_CR_AIRB	549300ZACGIQ-HBBMOD20		5560269549		BONN SS EQUITY	Bonnier Finans AB	SE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0001311_CR_AIRB	213800SE6FV3U-DEIEY92		72317831			CAPIO AB	SE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0001312_CR_AIRB	549300GU5OH-TR1T5IY68			SE0005932225	SE0005932225 Corp	Castellum AB	SE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0001313_CR_AIRB	549300HCT1WL-HEXNLZ18					Dometic Holding AB	SE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0001314_CR_AIRB	549300Y3HHZ-B1ZGFPJ93				ELUXA SS Equity	Electrolux AB	SE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0001315_CR_AIRB	549300JNPI46X-NH0PM97					Fabege AB	SE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0001316_CR_AIRB	5493003PZ4-F570G3W735					GETINGE AB,	SE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0001317_CR_AIRB	529900XKW-B408ZZYBF68					GREEN CARGO AB	SE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0001318_CR_AIRB	213800YUV362-W4E1LP46					H & M Hennes & Mauritz GBC AB	SE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0001319_CR_AIRB	54930033BTS-Y61VHUR49		55601011550004			HALDEX AKTIEBOLAG	SE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0001320_CR_AIRB	549300VOTS5O-Z82UTG69			SE0005934320	SE0005934320 Corp	HEMSÖ FASTIGHETS AB	SE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0001321_CR_AIRB	549300WJFW6I-LNI4TA80		5561904771	SE0000103699	HEXAB SS EQUITY	Hexagon AB	SE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0001322_CR_AIRB	52990080S-H3454F0QE68		5560013301	SE0000109290	HOLMB SS EQUITY	Holmen AB	SE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0001323_CR_AIRB	549300GYQIIJ3-UXB7655			SE0001662222	HUSQB SS EQUITY	HUSQVARNA AB	SE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0001324_CR_AIRB	549300VEBQPH-RZBKUX38		556013-8298	XS0795505402	INVEA SS Equity	Investor AB	SE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0001325_CR_AIRB	529900X0UEM9-DOM6FK12		5560452103	SE0000806994	JM SS EQUITY	JM AB	SE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0001326_CR_AIRB	549300VD6SNN-S5N5V183					KORAB INTERNATIONAL AB	SE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0001327_CR_AIRB	5493005OXRTB-K0WSJN46		5565451217	SE0000549412	KLED SS EQUITY	Kungsleden AB	SE	Large corporate sample	Other financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Advanced IRB approach

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010	020	030	040	050	060	070	080	090	100	110	120	130	140
LC_0001328_CR_AIRB	529900AB08F05-L4HWU11					LANTMÄNNEN EK FÖR	SE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0001329_CR_AIRB	213800NS2XXV-RYS7WP40			SE0002683557	LOOMB SS EQUITY	Loomis AB	SE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0001330_CR_AIRB	549300SNQNTH-QLZQON04		5564272812	SE0000221723	MEDAA SS EQUITY	Meda AB	SE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0001331_CR_AIRB	549300E8NDOD-RSX29339		5563099158	SE0000412371	MTGB SS EQUITY	MODERN TIMES GROUP MTG AB	SE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0001332_CR_AIRB	213800WRGL-W3CY4MHW53		55603451740004			NCC	SE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0001333_CR_AIRB	549300KUJMR-C9NW93S96					Nobina sverige AB	SE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0001334_CR_AIRB	5493007VGEKB-ZGZ6PC69					NYNAS AB (PUBL)	SE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0001335_CR_AIRB	549300ES84TR-W7EWGU35					Perstorp Holding AB	SE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0001336_CR_AIRB	549300S2D8BD-H1CKLI47					PostNord AB	SE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0001337_CR_AIRB	549300MIHCM-D8DCSBY41		55607269770034			Preem	SE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0001338_CR_AIRB	549300ZHO4JC-QQI13M69		556036-0793	SE0000112385	SE0005567088 Corp	SAAB AKTIEBOLAG	SE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0001339_CR_AIRB	5299008ZUAX-N43LVZF54				SAND SS Equity	Sandvik AB	SE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0001340_CR_AIRB	5299001G94UP-TI8C7N54		5566577416		0301536D SS EQUITY	Sandvik Treasury AB	SE	Large corporate sample	Other financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0001341_CR_AIRB	529900AE1FZN-UH6EVS39			SE0003366871	SAS SS EQUITY	SAS AB	SE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0001342_CR_AIRB	529900BZYSUQ-LQSPNR07		5560840976	SE0000308280	SCVB SS EQUITY	Scania CV AB	SE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0001343_CR_AIRB	635400TTYKE8E-IWDS617				SECUB SS Equity	Securitas AB	SE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0001344_CR_AIRB	5493004WOS-C31U83UG49		5561063834		SKAB SS EQUITY	Skanska Financial Services	SE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0001345_CR_AIRB	549300MA1BZY-JU87BW55		5560339086	SE0000113250	SKAB SS EQUITY	Skanska Sverige AB	SE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0001346_CR_AIRB	549300X6MQ0-GG8BRY481					SKF sverige AB	SE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0001347_CR_AIRB	5493002FIVSWB-LEV7P15					SÖDRA SKOGSÄGARNA EKONOMISK FÖRENING	SE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0001348_CR_AIRB	529900329VS14-ZIML164		5560163429	SE0000171100	SSABA SS EQUITY	SSAB AB	SE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0001349_CR_AIRB	529900J0C48F-H28HNQ19		5563137933	SE0000120669	SSABA SS EQUITY	SSAB Emea AB	SE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0001350_CR_AIRB	213800CWLTI7-WZCC2R35		5560010802		1081Z SS EQUITY	Stena AB	SE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0001351_CR_AIRB	5299005HS-K597UX55629					SVEASKOG FÖRVALTNINGS AKTIEBOLAG	SE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Advanced IRB approach

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010	020	030	040	050	060	070	080	090	100	110	120	130	140
LC_0001352_CR_AIRB	549300FW5JDRV1IJ0M67				SCAB SS Equity	Svenska Cellulosa AB [SCA]	SE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0001353_CR_AIRB	529900ZERGNJBEQEX179		55679708180004			SWEDAVIA AB SWEDAVIA EKONOMI	SE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0001354_CR_AIRB	5493005DU3003SGUC166					SWEDISH HOSPITAL PARTNERS AB,	SE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0001355_CR_AIRB	529900YVXCGNWAUYZG78			SE0000310336	SWMA SS EQUITY	Swedish Match AB	SE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0001356_CR_AIRB	213800EKD193RVI9HL76		5564108917	SE0000314304	TEL2B SS EQUITY	Tele2 AB	SE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0001357_CR_AIRB	549300W9JLPW15XIFM52		556016-0680	XS0435008726	ERICB SS Equity	Telefonaktiebolaget LM Ericsson	SE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0001358_CR_AIRB	213800FSR9RNDUOTXO25				TLSN SS Equity	TeliaSonera AB	SE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0001359_CR_AIRB	5493006LU5JO4P7HQ305					THULE HOLDING AB	SE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0001360_CR_AIRB	213800XY16PAWG2PAD14				TRELB SS Equity	Trelleborg AB	SE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0001361_CR_AIRB	5493007LNZSEWN5KTV42			SE0005769270	SE0005769270 Corp	Vasakronan	SE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0001362_CR_AIRB	549300T5RZ1HA5HZ3109				VATT SS Equity	Vattenfall AB	SE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0001363_CR_AIRB	549300HGV012CNC8JD22			SE0000115420	VOLVB SS EQUITY	Volvo AB	SE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0001364_CR_AIRB	54930083GODGBHODQ153		189744			Global A&T Electronics Ltd.	SG	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0001365_CR_AIRB	33D7DTWH8BNIUWE0IF81				OLAM SP Equity	Olam International Ltd	SG	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0001366_CR_AIRB					7536988Z SK EQUITY	Volkswagen Slovakia A.S.	SK	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0001367_CR_AIRB	549300QOGMPTKB6W7G56		1,07544E+11	USY71548BY95	PTT TB Equity	PTT Public Company Limited	TH	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0001368_CR_AIRB	8RS0AKOLN987042F2V04				NXWA GF Equity	21st Century Fox America, Inc	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0001369_CR_AIRB	LUZQVYP4VS22CLWDAR65			US88579YAF88	MMM SE Equity	3M Company	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0001370_CR_AIRB	HQD377W2YR662HK5JX27		IL08142220		ABT US Equity	Abbott Laboratories	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0001371_CR_AIRB	FR5LCKFTG8054YNNRU85		DE5126809		4AB GF Equity	AbbVie Inc.	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0001372_CR_AIRB	549300T0GJTEK811VI53				WPI US EQUITY	Actavis, Inc.	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0001373_CR_AIRB	549300QKBENKLBXQ8968		PA724325		AET US Equity	Aetna Inc.	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0001374_CR_AIRB	LYOM0B2GCF1JWXK5ZG04				AGCO UN Equity	AGCO Corporation	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0001375_CR_AIRB	QUIX8Y7A2WP0XRMW7G29				A UN Equity	Agilent Technologies, Inc.	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Advanced IRB approach

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010	020	030	040	050	060	070	080	090	100	110	120	130	140
LC_0001376_CR_AIRB	9PO87UV78U1J-HLR68X04				8685 JT Equity	AIG Financial Products Corp.	US	Large corporate sample	Other financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0001377_CR_AIRB	7QEON6Y1RL5X-R3R1W237				APD US Equity	Air Products & Chemicals Inc	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0001378_CR_AIRB	ABPN11VOHLH-X6QR7XQ48				AA US Equity	Alcoa Inc	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0001379_CR_AIRB	XSGZFLO9YTN-O9VCQV219				MO US Equity	Altria Group Inc	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0001380_CR_AIRB	ZXTILKJKG63JEL-OEG630		DE2620453		AMZN US Equity	Amazon.com, Inc.	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0001381_CR_AIRB	IWUQB36BXD6-OWD6X4T14		DE0332421		AAL UW Equity	American Airlines, Inc.	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0001382_CR_AIRB	B6Q2VFHD1797-Q7NZ3E43		CAC0951492		7267 JT Equity	American Honda Finance Corporation	US	Large corporate sample	Other financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0001383_CR_AIRB	5493006ORUSI-L88JOE18				AMT US Equity	American Tower Corp [ex- American Tower System]	US	Large corporate sample	Other financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0001384_CR_AIRB	549300D3L3G0-R4U4VT04				APH US Equity	Amphenol Corporation	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0001385_CR_AIRB	B78FQ7XBQFL-P4AYJ6F79				APC US Equity	Anadarko Petroleum Corp	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0001386_CR_AIRB	72ZZ1XRHOO-U9P9X16K08				APA US Equity	Apache Corp	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0001387_CR_AIRB	HWUPKR0MPO-U8FGXBT394		CAC0806592		AAPL US Equity	Apple Inc.	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0001388_CR_AIRB	42YMHYH0XMH-JEXDUB065					ARAMARK Corporation	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0001389_CR_AIRB	W47HVZ7Q6FX-L86RELH91		DE0717711		ACI US Equity	Arch Coal, Inc.	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0001390_CR_AIRB	549300LO13M-Q9HYSTR83		DE0152524		ADM US Equity	Archer-Daniels-Midland Company	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0001391_CR_AIRB	0C0SZC7H22U-W12NA3R46				ARRS UW Equity	Arris Group, Inc.	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0001392_CR_AIRB	549300YNNLBX-T8N8R512		NYCARREUS		ARW US Equity	Arrow Electronics, Inc.	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0001393_CR_AIRB	6O4MRU8C1M-S0K34UQF79		KY0580261		ASH US Equity	Ashland Inc.	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0001394_CR_AIRB	549300Z40J86G-GSTL398		DE2018584		T* MM Equity	AT&T Inc.	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0001395_CR_AIRB	QVLWEGTD2S8-GJMO8D383				ATO US Equity	Atmos Energy Corp	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0001396_CR_AIRB	HGBOLILQXWE-R4SAL2I23				ADP US Equity	Automatic Data Processing	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0001397_CR_AIRB	GA3JGKJ41LJKX-DN23E90					Autozone Inc	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0001398_CR_AIRB	XN8R4HH1TV-C1XOCL5P21				CAR US EQUITY	Avis Budget Car Rental LLC	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0001399_CR_AIRB	XJI53DCPL7QAB-OWK4Z75		NYCAVNTUS		AVT US Equity	Avnet, Inc.	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Advanced IRB approach

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010	020	030	040	050	060	070	080	090	100	110	120	130	140
LC_0001400_CR_AIRB	5493007RY69U-EB1F1B45				AVP US Equity	Avon Products, Inc.	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0001401_CR_AIRB	MF62XBVMNYT-YMC18DL76		DE2416636		BA/ LN Equity	BAE Systems Holdings Inc.	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0001402_CR_AIRB					BHI US EQUITY	Baker Hughes Inc	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0001403_CR_AIRB	EWRDABCN7XB-HM37LIA98		DE2072335			Beam Inc.	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0001404_CR_AIRB	HL5XPTVRV0O8-TUN5LL90		MN1K-1056		BBY US Equity	Best Buy Co., Inc.	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0001405_CR_AIRB	KK5MZM9DIXL-XZL9DZL15		DE2322568		BMW HB Equity	BMW US Capital, LLC	US	Large corporate sample	Other financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0001406_CR_AIRB	549300DSFX2I-E88NSX47				BWA US Equity	BorgWarner Inc.	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0001407_CR_AIRB	Y6ZDD9FP4P8JS-SJMW954		DE0874815		BSX UN Equity	Boston Scientific Corporation	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0001408_CR_AIRB	549300GMUC-J08527GQ81		IN182869-107		BP/ LN Equity	BP Corporation North America Inc.	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0001409_CR_AIRB	549300YYMNS-W7KWZH127				BP/ LN Equity	BP Products North America Inc.	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0001410_CR_AIRB	HLYYNH7UQUO-RYSJQCN42				BMY US EQUITY	Bristol Myers Squibb Co	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0001411_CR_AIRB	5493007M0RI-N8HY3MM77				BG US Equity	Bunge Limited	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0001412_CR_AIRB	Y7ET3D9SDOFU-Z515FE28		DE0799956		CA US Equity	CA, Inc.	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0001413_CR_AIRB	43R4VPJBXTU2-O15HEF41					Calpine Corp	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0001414_CR_AIRB	5493007JDSM-X8Z5Z1902				CPB US Equity	Campbell Soup Company	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0001415_CR_AIRB	CCU46N3GJMF4-OK4N7U60		OH535613		CAH US Equity	Cardinal Health, Inc.	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0001416_CR_AIRB	QXZYQNMR4J-Z5RIRN4T31				3091Z US Equity	Cargill Inc	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0001417_CR_AIRB	EDBQKYOPJUCJ-KLOJDE72		DE0921323		CAT SE Equity	Caterpillar Financial Services Corporation	US	Large corporate sample	Other financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0001418_CR_AIRB	WRJR7GS4GTRE-CRRTVX92				CAT US EQUITY	Caterpillar Inc	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0001419_CR_AIRB	5KYC8KF17ROC-Y24M3H09		DE2106821		C5S GM Equity	CBS Corporation	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0001420_CR_AIRB	CD30XVRLT4Q-O00B1C706		DE3780476		CE UN Equity	Celanese US Holdings LLC	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0001421_CR_AIRB	4SIHMF0MOSTT-L8CD0X64				CELG US Equity	Celgene Corporation	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0001422_CR_AIRB	21TPXMRRHFK-OBHDC8J74					CenterPoint Energy Inc	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0001423_CR_AIRB	8E6NF1YAL0W-T6CWXXV93				CSCO US EQUITY	Cisco Systems Inc	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Advanced IRB approach

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010	020	030	040	050	060	070	080	090	100	110	120	130	140
LC_0001424_CR_AIRB	549300IA9XFBAGNIBW29					CMS Energy Corp	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0001425_CR_AIRB	B0QU0GIVGFFMCOP5RJ72		DE4789658		CKK GB Equity	Coca-Cola Enterprises, Inc.	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0001426_CR_AIRB	2V9V7M0RUQG9M2J4IC47					Colfax Corp	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0001427_CR_AIRB	YMEGZFW4SBUSS5BQXF88		DE0156313		CL US Equity	Colgate-Palmolive Company	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0001428_CR_AIRB	51M0QTTNCGUN7KFCFZ59		PA3039985		CTP GB Equity	Comcast Corporation	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0001429_CR_AIRB	549300OQS2LO07ZJ7N73		DE0406521		CMC US Equity	Commercial Metals Company	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0001430_CR_AIRB	6113F6JQLWIUGTBN1L36				CSC US equity	Computer Sciences Corp	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0001431_CR_AIRB	54930035UDEIH090K650		DE0818944		CAG US Equity	ConAgra Foods, Inc.	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0001432_CR_AIRB	SYHS7HRDXLL4I0IQ8776				CXO US EQUITY	Concho Resources Inc	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0001433_CR_AIRB	6VJJ5GQWIRDQ06DUXG89		DE0064324		COP US Equity	ConocoPhillips Company	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0001434_CR_AIRB	549300JK3KH8PWM3B226		DE2277631		CNX UN Equity	CONSOL Energy Inc.	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0001435_CR_AIRB	29DX7H14B9S6O3FD6V18				CTO GM Equity	Costco Wholesale Corporation	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0001436_CR_AIRB	549300BO9IWPF3S48F93				COTY US EQUITY	Coty Inc	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0001437_CR_AIRB	TVRMNZKRGA8LPW6XPG60					Cox Enterprises Inc	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0001438_CR_AIRB	RPPGGRL1J75WGF2DFO04		PA3337938		CCK US Equity	Crown Americas LLC	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0001439_CR_AIRB	ZUNI8PYC725B6H8JU438		IN194062-043		CMI UN Equity	Cummins Inc.	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0001440_CR_AIRB	S4BKK9OTCEWQ3YHPFM11				DHR US EQUITY	Danaher Corp	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0001441_CR_AIRB	PWFTNG3EI0Y73OXWDH08				DE US EQUITY	Deere & Co	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0001442_CR_AIRB	3E70L4WYANTIWWIPHC81				DELL US EQUITY	Dell Inc.	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0001443_CR_AIRB	Q2CCMS6R0AS67HJMBN42				DAL US EQUITY	Delta Air Lines Inc	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0001444_CR_AIRB	54930042348RKR3ZPN35		DE2155705		DVN US Equity	Devon Energy Corporation	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0001445_CR_AIRB	F14FQJ2EEHW5VPYUHL14				DO US Equity	Diamond Offshore Drilling, Inc.	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0001446_CR_AIRB	549300Z1UGYT5725XB67		DE3535468		DTV TQ Equity	DIRECTV Holdings LLC	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0001447_CR_AIRB	ILUL7B6Z54MRYCF6H308				D US EQUITY	Dominion Resources Inc	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Advanced IRB approach

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010	020	030	040	050	060	070	080	090	100	110	120	130	140
LC_0001448_CR_AIRB	549300FMC2ALGA7N9E80		DE0412823		DOV UN Equity	Dover Corporation	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0001449_CR_AIRB	ZQUIP1CSZO8LXRBSOU78				DOW US EQUITY	Dow Chemical Co	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0001450_CR_AIRB	549300IX8SD6XXD71I78				DTE US EQUITY	DTE Energy Co	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0001451_CR_AIRB	FDPVHDGJ1IQZFK9KH630		DE2345566		EMN UN Equity	Eastman Chemical Company	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0001452_CR_AIRB	0NZWDMRCE180888QQE14				ETN US EQUITY	Eaton Corp	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0001453_CR_AIRB	OML71K8X303XQONU6T67		DE2871352		EBAY US Equity	eBay Inc.	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0001454_CR_AIRB	FRDRIPF3EKNDJ2CQJL29				LLY US EQUITY	Eli Lilly & Co	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0001455_CR_AIRB	FGLT0EWZSUIRRITFOA30				EMR UN Equity	Emerson Electric Co.	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0001456_CR_AIRB	GHFPUH0OZ5JLGJXWCO16				ESV UN Equity	ENSCO International Incorporated	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0001457_CR_AIRB	4XM3TW50JULSLG8BNC79				ETR US EQUITY	Entergy Corp	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0001458_CR_AIRB	549300EVUN2BTLJ3GT74		DE2911438		EQIX US Equity	Equinix, Inc.	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0001459_CR_AIRB	549300RO2XES74KQGG63				XLS US EQUITY	Exelis Inc	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0001460_CR_AIRB	3SQUA6IRML7435B56G12				EXC US EQUITY	Exelon Corp	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0001461_CR_AIRB	CI7MUJI4USF3V0NJ1H64		WA601975803		EXPE UW Equity	Expedia, Inc.	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0001462_CR_AIRB	J3WHBG0MTS7O8ZVMDC91		NJ3793794100		XOM US Equity	Exxon Mobil Corporation	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0001463_CR_AIRB	549300E707U7WNPZN687				FDX US EQUITY	FedEx Corp	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0001464_CR_AIRB	6WQI0GK1PRFVBA061U48		GA0110597		FIS UN Equity	Fidelity National Information Services, Inc.	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0001465_CR_AIRB	549300NPYMLM4NHTOF27					First Solar Inc	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0001466_CR_AIRB	549300SVYJS666PQJH88		OH953140		FE US Equity	FirstEnergy Corp.	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0001467_CR_AIRB	6Y0GK87T6V7NJKZJVM41		NYCDRRCUS		FLS US Equity	Flowserve Corporation	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0001468_CR_AIRB	CQ7WZ4NOFWT7FAE6Q943				FLR US EQUITY	Fluor Corp	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0001469_CR_AIRB	CKDHZ2X64EEBQCSP7013				FMC US Equity	FMC Corporation	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0001470_CR_AIRB	EMQFUEY7DV1MVNKAUT87		DE3315658		FTI US Equity	FMC Technologies, Inc.	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0001471_CR_AIRB	20S05OYHG0MQM4VUIC57				F US EQUITY	Ford Motor Co	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Advanced IRB approach

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010	020	030	040	050	060	070	080	090	100	110	120	130	140
LC_0001472_CR_AIRB	2MNR4Q42DBL85U7RD221					Forest Oil Corp	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0001473_CR_AIRB	A0WMBJD47C49E2JJOM88		DE4594648		FRE GY Equity	Fresenius US Finance I, Inc.	US	Large corporate sample	Other financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0001474_CR_AIRB	549300FNRIXILI56M704				0196414D US EQUITY	Gavilon LLC	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0001475_CR_AIRB	9C1X8XOOTYY2FNYTVH06				GD US EQUITY	General Dynamics Corp	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0001476_CR_AIRB	3C7474T6CDKPR9K6YT90		NYCGECYUS		GNE FP Equity	General Electric Company	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0001477_CR_AIRB	2TGYMUGI08PO8X8L6150				GIS US Equity	General Mills, Inc.	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0001478_CR_AIRB	549300PDWRZX0BR28B12		DE4717789		GM UN Equity	General Motors Holdings LLC	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0001479_CR_AIRB	L2EVHWFHVAQK72TMH265		DE4275413			Georgia-Pacific LLC	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0001480_CR_AIRB	5493002BI0S2ZQUY3437				GT US EQUITY	Goodyear Tire & Rubber Co	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0001481_CR_AIRB	7ZW8QJWVPR4P1J1KQY45				GOOG US EQUITY	Google Inc	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0001482_CR_AIRB	ENYF8GB5SMQZ25S06U51		DE2681775		HAL UN Equity	Halliburton Company	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0001483_CR_AIRB	KAO98FK89NPNNPQGUZ43		DE0497602		HSC US Equity	Harsco Corporation	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0001484_CR_AIRB	549300NUB6D2R1ITYR45				HAS US Equity	Hasbro, Inc.	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0001485_CR_AIRB	549300PD0C69OJ0NLB27				766481Z US EQUITY	Hertz Corp	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0001486_CR_AIRB	UASVRYNXNK17ULIGK870		DE0097017		AHC GB Equity	Hess Corporation	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0001487_CR_AIRB	WHKXQACZ14C5XRO8LW03				HPQ US EQUITY	Hewlett-Packard Co	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0001488_CR_AIRB	5493003STKEZ2S0RNU91				HNZ US EQUITY	HJ Heinz Co	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0001489_CR_AIRB	ISRPG12PN4EIEOEMW547		DE2061772		HON UN Equity	Honeywell International Inc.	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0001490_CR_AIRB	KNX4USFCNGPY45LOCE31				4335 HK Equity	Intel Corporation	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0001491_CR_AIRB	VGRQXHF3J8VDLUA7XE92				IBM US EQUITY	International Business Machines (IBM Corp)	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0001492_CR_AIRB	F9HV8ZL85LRIQ6D60098		NVC7491-1980		IGT UN Equity	International Game Technology	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0001493_CR_AIRB	824LMFJDH41EY779Q875				IP US EQUITY	International Paper Co	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0001494_CR_AIRB	5493008IUOJ5VWTRC333					Interpublic Group of Cos	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0001495_CR_AIRB	24F6LSZD18II6ICG6S41					Itron Inc	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Advanced IRB approach

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010	020	030	040	050	060	070	080	090	100	110	120	130	140
LC_0001496_CR_AIRB	YB2O5TUONP-B3W1X7WJ88				ITT US EQUITY	ITT Corp	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0001497_CR_AIRB	KD833U13JEIGE-TBW2749				JAH US EQUITY	Jarden Corp (fka Alltrista Corp)	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0001498_CR_AIRB	549300XR6O4A-CB0KLV08					JFB Firth Rixson, Inc.	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0001499_CR_AIRB	E0KSF7PFQ210N-WI8Z391				DE UN Equity	John Deere Capital Corporation	US	Large corporate sample	Other financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0001500_CR_AIRB	549300G0CFPG-EF6X2043		NJ5106301000		JNJ GQ Equity	Johnson & Johnson	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0001501_CR_AIRB	3LB2NG8VUULS-CV2NO430				JCI US EQUITY	Johnson Controls Inc	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0001502_CR_AIRB	LONOZNOJYIBX-OHXWDB86				K US EQUITY	Kellogg Co	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0001503_CR_AIRB	AGX0G2MXE54-NFNNICD28				KU1 US EQUITY	Kentucky Utilities Co	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0001504_CR_AIRB	MP3J6QPYPG-N75NVW2S34				KMB UN Equity	Kimberly-Clark Corporation	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0001505_CR_AIRB	549300PDHUG-WPWGOT525		DE2301470			Kinder Morgan Energy Partners, L. P.	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0001506_CR_AIRB	5493005158BX-ZWGOX572				3097Z US EQUITY	Koch Industries Inc	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0001507_CR_AIRB	549300JF6LPRT-RJ0FH50				KSS UN Equity	Kohl's Corporation	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0001508_CR_AIRB	V1BYR0MM295-ZFWYYS367				KRFT US EQUITY	Kraft Foods Inc	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0001509_CR_AIRB	GR3KVMWVC-R54YWQNXU90		DE0933796		LTD GF Equity	L Brands, Inc.	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0001510_CR_AIRB					LINE US EQUITY	Linn Energy LLC	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0001511_CR_AIRB	5493007B9BM9-ZXJINO78		DE4009151		LYV UN Equity	Live Nation Entertainment, Inc.	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0001512_CR_AIRB	DPRBOZP0K5R-M2YE8UU08				LMT US EQUITY	Lockheed Martin Corp	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0001513_CR_AIRB	WAFCR4OKGS-C504WU3E95		NC0087443		LOW UN Equity	Lowe's Companies, Inc.	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0001514_CR_AIRB	2RTSLGQ89VM-Y18RHX631					Manitowoc Co Inc	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0001515_CR_AIRB	1FRVQX2CRLG-C1XLP5727		DE3395371		MRO US Equity	Marathon Oil Corporation	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0001516_CR_AIRB	3BNYRYQHD39-K4LCKQF12		DE4750998		MPC UN Equity	Marathon Petroleum Corporation	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0001517_CR_AIRB	225YDZ14ZO8-E1TXUSU86		DE2798413		MAR US Equity	Marriott International, Inc.	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0001518_CR_AIRB	54930073HKE-O6GZBSS03				4614Z US EQUITY	Mars Inc	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0001519_CR_AIRB	549300XMP3KD-CKJXIU47		DE0706226		MMC UN Equity	Marsh & McLennan Companies, Inc.	US	Large corporate sample	Other financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Advanced IRB approach

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010	020	030	040	050	060	070	080	090	100	110	120	130	140
LC_0001520_CR_AIRB	5GCSNMQXHEYA1JO8QN11		DE0585027		MAS US Equity	Masco Corporation	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0001521_CR_AIRB	AR5L2ODV9HN37376R084		DE3390142		MA US Equity	MasterCard Incorporated	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0001522_CR_AIRB	549300VELLG24KHTJ564		DE0673809		MAT US Equity	Mattel, Inc.	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0001523_CR_AIRB	UE2136O97NLB5BYP9H04				MCD US EQUITY	McDonald's Corp	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0001524_CR_AIRB	549300WZWOM80UCFSF54		DE2417015		MCK US Equity	McKesson Corporation	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0001525_CR_AIRB	4DL8C98Z5G5IXZLH3578				MWV US Equity	MeadWestvaco Corporation	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0001526_CR_AIRB	D56MRZY2INAN94ZONZ37				MDT US EQUITY	Medtronic Inc	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0001527_CR_AIRB	4YV9Y5M8S0BRK1RP0397				MRK US EQUITY	Merck & Co Inc	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0001528_CR_AIRB	INR2EJN1ERAN0W5ZP974		WA600413485		MSF NA Equity	Microsoft Corporation	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0001529_CR_AIRB	54930073LBBH6ZCBE225				TAP US EQUITY	Molson Coors Brewing Co	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0001530_CR_AIRB	549300DV9GIB88LZ5P30		VA05501796		KTF GF Equity	Mondelez International, Inc.	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0001531_CR_AIRB	NONUZEX43GHIPSVDD938		DE3174788		MON US Equity	Monsanto Company	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0001532_CR_AIRB	6S552MUG6KGJVEBSEC55		DE0789650		MTLA GF Equity	Motorola Solutions, Inc.	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0001533_CR_AIRB	MOM4570XTJ5YYX7JKH83		DE2977161		NG/ LN Equity	National Grid USA	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0001534_CR_AIRB	549300VSP3RIX7FGDZ51				NEM US EQUITY	Newmont Mining Corp	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0001535_CR_AIRB	UMI46YPGBLUE4VGNNT48				NEE UN Equity	NextEra Energy Capital Holdings, Inc.	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0001536_CR_AIRB	549300Z2ZSKKGUE3J147				NKE US EQUITY	Nike Inc	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0001537_CR_AIRB	ZHUWIE4VK4MIYES0UG62		I-N2000033100151		NI UN Equity	NiSource Finance Corp.	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0001538_CR_AIRB	7D6DIU2QXTUJRFNNJA49		CAC1059173		7201 JT Equity	Nissan Motor Acceptance Corporation	US	Large corporate sample	Other financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0001539_CR_AIRB	02VFQXG2D1LR5ZH3K186				NBL UN Equity	Noble Energy, Inc.	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0001540_CR_AIRB	549300S3IZB5P35KNV16		WA178071138		JWN US Equity	Nordstrom, Inc.	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0001541_CR_AIRB	RIMU48P07456QXSO0R61				NOC US EQUITY	Northrop Grumman Corp	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0001542_CR_AIRB	6B6FQLPMMKB14LX6NY57					Novelis Inc.	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0001543_CR_AIRB	549300GGJCRSI2TIEJ46				NUE UN Equity	Nucor Corporation	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Advanced IRB approach

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010	020	030	040	050	060	070	080	090	100	110	120	130	140
LC_0001544_CR_AIRB	IM7X0T3ECJW4-C1T7ON55				OXY US EQUITY	Occidental Petroleum	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0001545_CR_AIRB	52990006VBKY-FQMQJX90		KvK 34311273 0000		OILT UD EQUITY	Oiltanking Finance B.V.	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0001546_CR_AIRB	HKUPACFHSSAS-QK8HLS17				OMC US EQUITY	Omnicom Group	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0001547_CR_AIRB	1Z4GXXU7ZHV-WFCD8TV52		DE2457805		ORCL* MM Equity	Oracle Corporation	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0001548_CR_AIRB	549300TOPQ8N-G4HGVK16					Owens Corning	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0001549_CR_AIRB	PH3S12DWZBH-HQKVYZ297		WA177005077		PCAR US Equity	PACCAR Financial Corp.	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0001550_CR_AIRB	KDTEY8BWE486-IKZ3CC07				PCAR US EQUITY	Paccar Inc	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0001551_CR_AIRB	SGY07Y7FNYBN-LM6Z1M11		OR085297-86		BRK/A US Equity	PacifiCorp	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0001552_CR_AIRB	5493002COND-B4N2HKI23				PH US EQUITY	Parker Hannifin Corp	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0001553_CR_AIRB	EJCO258LNNVS-KAR2JX59		DE2864939		BTU US Equity	Peabody Energy Corporation	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0001554_CR_AIRB	FJSUNZKFNQ5Y-PJ5OT455		NC0198463		PEP SE Equity	PepsiCo, Inc.	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0001555_CR_AIRB	765LHXWGK1K-XCLTFYQ30				PFE US EQUITY	Pfizer Inc	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0001556_CR_AIRB	8YQ2GSDWYZX-O2EDN3511					PG&E Corp	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0001557_CR_AIRB	HL3H1H2BGXW-VG3BSWR90		VA0670281-5		PMI SE Equity	Philip Morris International Inc.	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0001558_CR_AIRB	TWSEY0NEDUD-CKS27AH81					Pinnacle West Capital Corp	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0001559_CR_AIRB	549300N2O26N-W4ST6W55		DE0101728		PBI US Equity	Pitney Bowes Inc.	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0001560_CR_AIRB	5MRSWZYSS-E4064ED3F25					Plains Exploration & Production Co LP	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0001561_CR_AIRB	549300BKPEP01-R3V6C59		PA284424		PPG UN Equity	PPG Industries, Inc.	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0001562_CR_AIRB	ZU69GUVJQG-Z6Z1UOOO79				PX US EQUITY	Praxair Inc	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0001563_CR_AIRB	6S3X7J22E861R-NTJSA74				3252Z US EQUITY	President & Fellows of Harvard College	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0001564_CR_AIRB	2572IBTT8CCZ-W6AU4141				PG US EQUITY	Procter & Gamble Co	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0001565_CR_AIRB	5PRBRS5FEH7N-REC8OR45		NJ0100802453		PRU US Equity	Prudential Financial, Inc.	US	Large corporate sample	Other financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0001566_CR_AIRB	PUSS41EMO3E6-XXNV3U28				PEG US EQUITY	Public Service Enterprise Group Inc	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0001567_CR_AIRB	123WALMHY1G-ZXG2YDL90				PVH UN Equity	PVH Corp.	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Advanced IRB approach

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010	020	030	040	050	060	070	080	090	100	110	120	130	140
LC_0001568_CR_AIRB	8MCWUBXQ0W-E04KMXBX50		DE2249088		DGX UN Equity	Quest Diagnostics Incorporated	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0001569_CR_AIRB	HO1QNWM0IXB-Z0QSMMO20				RL UN Equity	Ralph Lauren Corporation	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0001570_CR_AIRB	YR6K3WJN0KKL-UPZSNL57		DE0472015		RTN US Equity	Raytheon Company	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0001571_CR_AIRB	NKNQHM6BLEC-KVOQP7O46				RSG US EQUITY	Republic Services Group	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0001572_CR_AIRB	PQQ60KVT5SJ-X0ETQT497				RKT US Equity	Rock-Tenn Company	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0001573_CR_AIRB	VH3R4HHBH-H12O0EXZJ88				ROK US Equity	Rockwell Automation, Inc.	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0001574_CR_AIRB	549300LJXD867-XMVE759				ROP UN Equity	Roper Industries, Inc.	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0001575_CR_AIRB	K2NEH8QNV-W44JIWK7Z55		C-38863		RCL NO Equity	Royal Caribbean Cruises Ltd.	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0001576_CR_AIRB	549300TJCKW4-BRXPJ474				RPM US Equity	RPM International Inc.	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0001577_CR_AIRB	549300VXRTBP-BK07QT94				0398293Z US EQUITY	Ruby Pipeline LLC	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0001578_CR_AIRB	ZXJ6Y2OSPZXIV-GRILD15		FL590739250		R US Equity	Ryder System, Inc.	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0001579_CR_AIRB	549300NKZ6VC-N5P3K723		DE2096948		SWY US Equity	Safeway Inc.	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0001580_CR_AIRB	RLTHESQ0RNFQ-JWPBJN60		DE2258732		SGMS UW Equity	Scientific Games International, Inc.	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0001581_CR_AIRB	Q0M0CZB4YN6J-Z65WXI09				SEE US EQUITY	Sealed Air Corp	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0001582_CR_AIRB	PBBKGKLRK5S5-C0Y4T545		CAC1991515		SRE US Equity	Sempra Energy	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0001583_CR_AIRB	KAF673KJXD92-C8KSLU49				SLGN US EQUITY	Silgan Holdings Inc [fka Silgan Corp]	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0001584_CR_AIRB	MR92GTD0MJT-TTTQDVG45		DE2360269			Simon Property Group, L.P.	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0001585_CR_AIRB	HHWAT5TDOYZ-MM26KKQ73				SNA US Equity	Snap-on Incorporated	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0001586_CR_AIRB	549300FC3G3Y-U2FBZD92					Southern Co	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0001587_CR_AIRB	EFWMP121W54-QV9MGOP87		DE4116263		SWN US Equity	Southwestern Energy Company	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0001588_CR_AIRB	P761FCI0CPO-G24I8JE10				SPW US Equity	SPX Corporation	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0001589_CR_AIRB	549300DJ09SM-TO561131				SWK US Equity	Stanley Black & Decker, Inc.	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0001590_CR_AIRB	XQM2JINI1U-L7642TU573				SPLS US Equity	Staples, Inc.	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0001591_CR_AIRB	5493002F0SC4J-TBU5137		MI148492		SYK US Equity	Stryker Corporation	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Advanced IRB approach

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010	020	030	040	050	060	070	080	090	100	110	120	130	140
LC_0001592_CR_AIRB	549300TXO070764WUH65				SPWR US EQUITY	Sunpower Corp	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0001593_CR_AIRB	YF6ZV0M6AU4FY94MK914				SYMC US Equity	Symantec Corporation	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0001594_CR_AIRB	5RGWIFLMGH3YS7KWI652				SYY US Equity	Sysco Corporation	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0001595_CR_AIRB	8WDDFXB5T1Z6J0XC1L66				TGT US Equity	Target Corporation	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0001596_CR_AIRB	6HL0C5LCIE4TN8UZHL06		DE2980513		TRP UN Equity	TC PipeLines, LP	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0001597_CR_AIRB	UUL85LWXB4NGSWWXIQ25				TFX US Equity	Teleflex Incorporated	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0001598_CR_AIRB	YAWJZJYEQ7M1SYMOS462		DE2106001		TEX UN Equity	Terex Corporation	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0001599_CR_AIRB	CMTK1YBYNLPLIS3QLI53				TSO US EQUITY	Tesoro Petroleum	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0001600_CR_AIRB	549300VFZ8XJ9NUPU221					The Estee Lauder Companies	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0001601_CR_AIRB	HCHV7422L5HDJZCRFL38		DE0558016		TMO US Equity	Thermo Fisher Scientific Inc.	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0001602_CR_AIRB	KNG3XRAA0RHN9H62OK76				TWX US EQUITY	Time Warner Inc	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0001603_CR_AIRB	B0I35MLPFXZSE70ASS73				TKR US EQUITY	Timken Co	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0001604_CR_AIRB	549300V2JRLO5DIFGE82		DE3058821		DTE GF Equity	T-Mobile USA, Inc.	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0001605_CR_AIRB	R1JB4KXN77XFCXOQKV49		DE7324254		TRN US Equity	Trinity Industries, Inc.	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0001606_CR_AIRB	3NWOXIHJSQCX0SM5Z749		DE3589359		TRW US Equity	TRW Automotive Inc.	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0001607_CR_AIRB	G8NWFN4YP7CR6FOP4886					Tupperware Brands Corp	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0001608_CR_AIRB	WD6L6041MNRW1JE49D58				TSN US Equity	Tyson Foods, Inc.	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0001609_CR_AIRB	MYF1DAS6G5WY7PRWCU78		DE0945814		ULVR LN Equity	Unilever Capital Corporation	US	Large corporate sample	Other financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0001610_CR_AIRB	K1OQBWM7XEOO08LDNP29		DE0890080		UAL UN Equity	United Airlines, Inc.	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0001611_CR_AIRB	D01LMJZU09ULLNCY6Z23				UPS US EQUITY	United Parcel Service Inc	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0001612_CR_AIRB	JNLUVFYJT1OZSIQ24U47				X UN Equity	United States Steel Corporation	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0001613_CR_AIRB	I07WOS4YJ0N7YRFE7309				UTX US EQUITY	United Technologies Corp	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0001614_CR_AIRB	549300VSXHFQVR770L55		DE4426189			Univar Inc.	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0001615_CR_AIRB	549300BZXZ66F6DTIF20		VA0016487-1		UVV US Equity	Universal Corporation	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Advanced IRB approach

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010	020	030	040	050	060	070	080	090	100	110	120	130	140
LC_0001616_CR_AIRB	5493004XNBK-B5SFUJI60		DE0932960		AAL UW Equity	US Airways, Inc.	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0001617_CR_AIRB	KOO0397YR-O83WY5MGD97				VRX CT Equity	Valeant Pharmaceuticals International	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0001618_CR_AIRB	549300XTO5V-R8SKV1V74				VLO US EQUITY	Valero Energy Corp	US	Large corporate sample	Other financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0001619_CR_AIRB	2S72QS2UO2OE-SLG6Y829				VZ US EQUITY	Verizon Communications Inc	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0001620_CR_AIRB	CWAJJ9DJ5Z7-P057HV541				VFC US EQUITY	VF Corp	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0001621_CR_AIRB	X0ST5BPF0CZ-G9FE5OV61				VIA US EQUITY	Viacom Inc	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0001622_CR_AIRB	549300OBVCU4-IRZFZ230					Virgin Media Inc	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0001623_CR_AIRB	CQKUMNNZVDJ-LRYV2PT43					Virginia Electric & Power Co	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0001624_CR_AIRB	549300JZ4OKE-HW3DPJ59				V US Equity	Visa Inc.	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0001625_CR_AIRB	549300BMOJ05I-NE4YK86		DE2669712			Vornado Realty L.P.	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0001626_CR_AIRB	549300UUPJ2N-XDB68M19		DE0911551			VW Credit, Inc.	US	Large corporate sample	Other financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0001627_CR_AIRB	Y87794H0US1-R65VBXU25				WMT US EQUITY	Wal-Mart Stores Inc	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0001628_CR_AIRB	7260JQNI6SCF9-FIV2392				DIS US EQUITY	Walt Disney Co	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0001629_CR_AIRB	IQN3XTJNAN-I73KWRED03					Walter Energy Inc	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0001630_CR_AIRB	549300YX8JII-D70NFS41				WM US EQUITY	Waste Management	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0001631_CR_AIRB	3CYEJKBUJZO3-UW777J80		DE3797582			WEA Finance LLC	US	Large corporate sample	Other financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0001632_CR_AIRB	WHENKOULSS-K7WUM60H03				WHR US EQUITY	Whirlpool Corp	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0001633_CR_AIRB	D3W7PCXCBRQ-LL17DZ313					World Fuel Services Corp	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0001634_CR_AIRB	T4VNTWMFQ7J-QB65L7T35		DE3664441		WYN UN Equity	Wyndham Worldwide Corporation	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0001635_CR_AIRB	LGJNMI9GH8XI-DG5RCM61		MN37-AA		XEL US Equity	Xcel Energy Inc.	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0001636_CR_AIRB	4KF48RN45X1O-O8UBLY20				XRX UN Equity	Xerox Corporation	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0001637_CR_AIRB	6EY4K7ZMF9U-X1CU6KC79				XIX GF Equity	Xilinx, Inc.	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0001638_CR_AIRB	549300DF5M-V96DRYLQ48				XYL US EQUITY	Xylem Inc	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0001639_CR_AIRB	2P2YLDVPES3BX-Q1FRB91		DE3343799		ZMH US Equity	Zimmer Holdings, Inc.	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Advanced IRB approach

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010	020	030	040	050	060	070	080	090	100	110	120	130	140
LC_0001640_CR_AIRB	549300HD9Q1L-OC9KLJ48				ZTS UN Equity	Zoetis Inc.	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0001641_CR_AIRB	5493007CO5-W5OBFG7L21					RETAIL ESTATES NV	BE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0001642_CR_AIRB	549300QSUNKA-EBMYIR16					RAVAGO S.A.	BE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0001643_CR_AIRB	549300O3SGM-D4K45DN61			BE 0404621642		ALCATEL-LUCENT BELL	BE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0001644_CR_AIRB	54930031IF9X-W7PCY637			BE 0403992231		Atlas Copco Airpower	BE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0001645_CR_AIRB	549300PR82EO-NF1NKE18			BE 0473566965		BELFIMA	BE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0001646_CR_AIRB	549300UOBXC-S79E82606			BE 0404535431		Belgische Scheepvaartmaatschappij-Compagnie Maritime Belge	BE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0001647_CR_AIRB	549300VSM2R-G55U2QU15			BE 0400853488		BRUSSELS AIRLINES	BE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0001648_CR_AIRB	5493007ZLRNT-TT9B6384					Carrefour Finance SA	BE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0001649_CR_AIRB	529900P0HVI-O92I8AU52			BE 0422362447		COCKERILL MAINTENANCE & INGENIERIE	BE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0001650_CR_AIRB	549300VWVX-R1GOHG0E16			BE 0425702910		COFELY FABRICOM sa	BE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0001651_CR_AIRB	5493003N7PPO-YDZI1G90			BE 0400464795		COMPAGNIE D'ENTREPRISES CFE - AANNEMINGSMAATSCHAPPIJ CFE	BE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0001652_CR_AIRB	5299009GDD-J20VCTA286			BE 0404411707		CONTINENTAL BENELUX	BE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0001653_CR_AIRB	549300NF0J86Q-SGBSV95			BE 0413572663		DELDO AUTOBANDEN	BE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0001654_CR_AIRB	549300KT827R-UL680A73			BE0428741087		D'IETEREN Treasury	BE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0001655_CR_AIRB	5493000G720Y-N71E2S86			BE 0435305514		DREDGING INTERNATIONAL	BE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0001656_CR_AIRB	529900YOYR5F-W12UBJ80			BE 0471811661		EDF Luminus	BE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0001657_CR_AIRB	549300F203XB-WYK45D98			BE 0411515075		Emmaüs vzw	BE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0001658_CR_AIRB	529900T3V512-W5JEJF78			BE 0406183144		Evonik Degussa Antwerpen	BE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0001659_CR_AIRB	5493006GOR72-R0ZYBN98			BE 0860409202		EXMAR	BE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0001660_CR_AIRB	52990071WX2U-W1WNHC16			BE 0402954628		FLUXYS BELGIUM	BE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0001661_CR_AIRB	529900RL1B6N-SLKU7P45			BE 0821382439		FLUXYS FINANCE	BE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0001662_CR_AIRB	549300EL1OTY-CHBFUV17			BE 0442100363		GDF SUEZ CC SCRL	BE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0001663_CR_AIRB	549300AS6JDY8-GAUB274			BE 0831958211		GDF SUEZ ENERGY MANAGEMENT TRADING	BE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Advanced IRB approach

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010	020	030	040	050	060	070	080	090	100	110	120	130	140
LC_0001664_CR_AIRB	6IM6CQKADLNCQGUEU352			BE0439255986		GEMS Services SA/NV	BE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0001665_CR_AIRB	549300UFHGFY5IOON989			BE 0220324117		Gimv	BE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0001666_CR_AIRB	5493004EAZQ20FYJKT70			BE 0438202052		greif services belgium	BE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0001667_CR_AIRB	5299004FBX5DGG463D98			BE 0430060188		HERAEUS ELECTRO - NITE INTERNATIONAL	BE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0001668_CR_AIRB	5493002TTO3072KC6L60			BE 0402220594		Hewlett - Packard Belgium	BE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0001669_CR_AIRB	549300VI27GGJFIOCP26			BE 0440113348		INTERNATIONAL FINANCE CENTER CFE	BE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0001670_CR_AIRB	5493002RVRZ1S3CPUI26			BE 0428750985		ION BEAM APPLICATIONS S.A	BE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0001671_CR_AIRB	54930073JZQL85NE3817			BE 0222343301		IVERLEK	BE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0001672_CR_AIRB	549300YEC7519H8CBF72			BE 0473587751		J.C. General Services CVBA	BE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0001673_CR_AIRB	549300U0BLKP6Y8LPX16			BE 0404778426		Katoen Natie	BE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0001674_CR_AIRB	529900X1VAF3IXDZJ071					LE PEIGNE	BE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0001675_CR_AIRB	549300ROPVHSEKEMW107			BE 0807049797		LOCORAIL	BE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0001676_CR_AIRB	549300L6DOLPEQSOI005			BE 0405580655		MATEXI afkorting van MAATSCHAPPIJ TOT EXPLOITATIE IMMOBILIEN	BE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0001677_CR_AIRB	5493007JS0ZHJVBUWP18			BE 0456810810		MOBISTAR	BE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0001678_CR_AIRB	549300V3ES7BVGYNRZ58			BE 0413630071		N.V BESIX S.A	BE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0001679_CR_AIRB	529900P78BT1RIIYWY69			BE 0458885719		NUTRECO CAPITAL	BE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0001680_CR_AIRB	549300XHGK09MEWMOL68			BE 0419457296		Ontex bvba	BE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0001681_CR_AIRB	5299009CBE6VJXABZS81			BE 0436410522		RAFFINERIE TIRLEMONTOISE - TIENSE SUIKERRAFFINADERERIJ	BE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0001682_CR_AIRB	529900P4SONA6KVTRT86			BE 0428343981		RECTICEL INTERNATIONAL SERVICES	BE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0001683_CR_AIRB	529900LK4T42CNH2U882			BE 0434475767		S.B. MANAGEMENT AND SERVICES	BE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0001684_CR_AIRB	529900FTYUE9QOXMU884			BE 0434284638		SAINT-GOBAIN BENELUX	BE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0001685_CR_AIRB	549300CCKFF44A550J72			BE 0400747580		SARENS	BE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0001686_CR_AIRB	549300JTFH1WHCEMIN40			BE 0407139583		SD WORX	BE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0001687_CR_AIRB	HB7FFAZI0OMZ8PP8OE26			BE 0413330856		Society for Worldwide Interbank Financial Telecommunication	BE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Advanced IRB approach

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010	020	030	040	050	060	070	080	090	100	110	120	130	140
LC_0001688_CR_AIRB	213800IS5GA1-OZ8RBM85			BE 0473416418		TELENET nv	BE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0001689_CR_AIRB	529900R7MYQ-QO8CHR962			BE 0403063902		TOTAL BELGIUM	BE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0001690_CR_AIRB	5299003N2SCV-NU16O909			BE 0403079441		Total Petrochemicals & Refining SA/NV	BE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0001691_CR_AIRB	549300ZSTW3-D1UXOXY91			BE 0412639681		TRACTEBEL ENGINEERING sa	BE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0001693_CR_AIRB	549300J5X4E65-PJHE355			BE 0464538245		VPK SERVICES	BE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0001694_CR_AIRB	5493002MUO-V04NSPT571	2796756-1				RBC INVESTOR SERVICES TRUST	CA	Large corporate sample	Other financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0001695_CR_AIRB	549300G6ZUFBJ-VLAJQ46					MERCURIA ENERGY TRADING SA	CH	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0001696_CR_AIRB	5299009K1FINA-RYDEC72					RENAULT FINANCE SA	CH	Large corporate sample	Other financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0001697_CR_AIRB	549300WZRVQ-ERM819Z90	1141987-6	CH02039235685			Schweizerische RÃ¼ckversicherungs-Gesellschaft AG	CH	Large corporate sample	Other financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0001698_CR_AIRB	52990031Q7PC-TSUSRW11	2820823-9	HRB40498			LBBW Dublin Management GmbH	DE	Large corporate sample	Other financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0001699_CR_AIRB	529900GH-E5268QPEOH13	2537992-6	HRB106727			LIDL IRELAND GMBH	DE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0001700_CR_AIRB	529900USFSZYP-S075O24	1144838-8	HRB3790			VOLKSWAGEN FINANCIAL SERVICES AG	DE	Large corporate sample	Other financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0001701_CR_AIRB	549300Y5BJOTC-MUYT658					ARCELORMITTAL TREASURY SNC	FR	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0001702_CR_AIRB	969500KY4MRV-CLM9HE48					EDF ENERGIES NOUVELLES	FR	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0001703_CR_AIRB	529900QI55ZLJ-VCMPA71					TOTAL CAPITAL	FR	Large corporate sample	Other financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0001704_CR_AIRB	2138006E2V-G89XLORJ06		02366682			YORKSHIRE WATER SERVICES LIMITED	GB	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0001705_CR_AIRB	549300BPQY-Q838KE1X51					UNIPEC ASIA COMPANY LIMITED	HK	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0001706_CR_AIRB	213800SKZTSE2-L1BII69					THAMES WATER UTILITIES CAYMAN FINANCE LIMITED	KY	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0001707_CR_AIRB	0YQH6LCEF474-UTUV4B96		KvK 34313428 0000			ENEL FINANCE INTERNATIONAL N.V.	NL	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0001708_CR_AIRB	4ME66GO1Q4-T87C52WS37		KvK 33134831 0000			GENERAL ELECTRIC INTERNATIONAL INC	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Advanced IRB approach
GG_0001709_CR_AIRB					1310Z AR Equity	Argentina	AR	Sovereign sample	General Governments	Not applicable	Not applicable	Credit risk and free deliveries	Advanced IRB approach
GG_0001710_CR_AIRB					1525Z AU Equity	Australia	AU	Sovereign sample	General Governments	Not applicable	Not applicable	Credit risk and free deliveries	Advanced IRB approach
GG_0001711_CR_AIRB					1480Z AV Equity	Austria	AT	Sovereign sample	General Governments	Not applicable	Not applicable	Credit risk and free deliveries	Advanced IRB approach
GG_0001712_CR_AIRB					43886Z BD Equity	Bangladesh	BD	Sovereign sample	General Governments	Not applicable	Not applicable	Credit risk and free deliveries	Advanced IRB approach

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GG_0001713_CR_AIRB					111136Z BB Equity	Belgium	BE	Sovereign sample	General Governments	Not applicable	Not applicable	Credit risk and free deliveries	Advanced IRB approach
GG_0001714_CR_AIRB					1323Z BZ Equity	Brazil	BR	Sovereign sample	General Governments	Not applicable	Not applicable	Credit risk and free deliveries	Advanced IRB approach
GG_0001715_CR_AIRB					129225Z BU Equity	Bulgaria	BG	Sovereign sample	General Governments	Not applicable	Not applicable	Credit risk and free deliveries	Advanced IRB approach
GG_0001716_CR_AIRB					80710Z CN Equity	Canada	CA	Sovereign sample	General Governments	Not applicable	Not applicable	Credit risk and free deliveries	Advanced IRB approach
GG_0001717_CR_AIRB					45793Z CI Equity	Chile	CL	Sovereign sample	General Governments	Not applicable	Not applicable	Credit risk and free deliveries	Advanced IRB approach
GG_0001718_CR_AIRB					PRCH CH Equity	China	CN	Sovereign sample	General Governments	Not applicable	Not applicable	Credit risk and free deliveries	Advanced IRB approach
GG_0001719_CR_AIRB					1153Z CB Equity	Colombia	CO	Sovereign sample	General Governments	Not applicable	Not applicable	Credit risk and free deliveries	Advanced IRB approach
GG_0001720_CR_AIRB					1040Z CP Equity	Czech Republic	CZ	Sovereign sample	General Governments	Not applicable	Not applicable	Credit risk and free deliveries	Advanced IRB approach
GG_0001721_CR_AIRB					1271Z DC Equity	Denmark	DK	Sovereign sample	General Governments	Not applicable	Not applicable	Credit risk and free deliveries	Advanced IRB approach
GG_0001722_CR_AIRB					1083Z EY Equity	Egypt	EG	Sovereign sample	General Governments	Not applicable	Not applicable	Credit risk and free deliveries	Advanced IRB approach
GG_0001723_CR_AIRB					1000Z ET Equity	Estonia	EE	Sovereign sample	General Governments	Not applicable	Not applicable	Credit risk and free deliveries	Advanced IRB approach
GG_0001724_CR_AIRB					1306Z FH Equity	Finland	FI	Sovereign sample	General Governments	Not applicable	Not applicable	Credit risk and free deliveries	Advanced IRB approach
GG_0001725_CR_AIRB					223727Z FP Equity	France	FR	Sovereign sample	General Governments	Not applicable	Not applicable	Credit risk and free deliveries	Advanced IRB approach
GG_0001726_CR_AIRB					3413Z GR Equity	Germany	DE	Sovereign sample	General Governments	Not applicable	Not applicable	Credit risk and free deliveries	Advanced IRB approach
GG_0001727_CR_AIRB					1004Z GA Equity	Greece	GR	Sovereign sample	General Governments	Not applicable	Not applicable	Credit risk and free deliveries	Advanced IRB approach
GG_0001728_CR_AIRB					1182Z HB Equity	Hungary	HU	Sovereign sample	General Governments	Not applicable	Not applicable	Credit risk and free deliveries	Advanced IRB approach
GG_0001729_CR_AIRB					1504Z IN Equity	India	IN	Sovereign sample	General Governments	Not applicable	Not applicable	Credit risk and free deliveries	Advanced IRB approach
GG_0001730_CR_AIRB					1133Z IJ Equity	Indonesia	ID	Sovereign sample	General Governments	Not applicable	Not applicable	Credit risk and free deliveries	Advanced IRB approach
GG_0001731_CR_AIRB					1266Z ID Equity	Ireland	IE	Sovereign sample	General Governments	Not applicable	Not applicable	Credit risk and free deliveries	Advanced IRB approach
GG_0001732_CR_AIRB					3343943Z IT Equity	Israel	IL	Sovereign sample	General Governments	Not applicable	Not applicable	Credit risk and free deliveries	Advanced IRB approach
GG_0001733_CR_AIRB					2103Z IM Equity	Italy	IT	Sovereign sample	General Governments	Not applicable	Not applicable	Credit risk and free deliveries	Advanced IRB approach
GG_0001734_CR_AIRB					JAPZ JP Equity	Japan	JP	Sovereign sample	General Governments	Not applicable	Not applicable	Credit risk and free deliveries	Advanced IRB approach
GG_0001735_CR_AIRB					1001Z KN Equity	Kenya	KE	Sovereign sample	General Governments	Not applicable	Not applicable	Credit risk and free deliveries	Advanced IRB approach
GG_0001736_CR_AIRB					3344606Z LR Equity	Latvia	LV	Sovereign sample	General Governments	Not applicable	Not applicable	Credit risk and free deliveries	Advanced IRB approach

Counterparty code	Legal entity identifier (LEI)	Credit register code	Commercial register code	ISIN code	Bloomberg ticker	Name	Geographical area	Portfolio name	Sector of counterparty	Type of exposure	Type of facility	Type of risk	Regulatory approach
010	020	030	040	050	060	070	080	090	100	110	120	130	140
GG_0001737_CR_AIRB					1092Z LH Equity	Lithuania	LT	Sovereign sample	General Governments	Not applicable	Not applicable	Credit risk and free deliveries	Advanced IRB approach
GG_0001738_CR_AIRB					1110Z LX Equity	Luxembourg	LU	Sovereign sample	General Governments	Not applicable	Not applicable	Credit risk and free deliveries	Advanced IRB approach
GG_0001739_CR_AIRB					1124Z MK Equity	Malaysia	MY	Sovereign sample	General Governments	Not applicable	Not applicable	Credit risk and free deliveries	Advanced IRB approach
GG_0001740_CR_AIRB					5753Z US Equity	Malta	MT	Sovereign sample	General Governments	Not applicable	Not applicable	Credit risk and free deliveries	Advanced IRB approach
GG_0001741_CR_AIRB					1426Z MM Equity	Mexico	MX	Sovereign sample	General Governments	Not applicable	Not applicable	Credit risk and free deliveries	Advanced IRB approach
GG_0001742_CR_AIRB					1096Z MC Equity	Morocco	MA	Sovereign sample	General Governments	Not applicable	Not applicable	Credit risk and free deliveries	Advanced IRB approach
GG_0001743_CR_AIRB					1533Z NA Equity	Netherlands	NL	Sovereign sample	General Governments	Not applicable	Not applicable	Credit risk and free deliveries	Advanced IRB approach
GG_0001744_CR_AIRB					46443Z NZ Equity	New Zealand	NZ	Sovereign sample	General Governments	Not applicable	Not applicable	Credit risk and free deliveries	Advanced IRB approach
GG_0001745_CR_AIRB					1233Z NO Equity	Norway	NO	Sovereign sample	General Governments	Not applicable	Not applicable	Credit risk and free deliveries	Advanced IRB approach
GG_0001746_CR_AIRB					279379Z PM Equity	Philippines	PH	Sovereign sample	General Governments	Not applicable	Not applicable	Credit risk and free deliveries	Advanced IRB approach
GG_0001747_CR_AIRB					1084Z PW Equity	Poland	PL	Sovereign sample	General Governments	Not applicable	Not applicable	Credit risk and free deliveries	Advanced IRB approach
GG_0001748_CR_AIRB					1174Z PL Equity	Portugal	PT	Sovereign sample	General Governments	Not applicable	Not applicable	Credit risk and free deliveries	Advanced IRB approach
GG_0001749_CR_AIRB					1089Z RO Equity	Romania	RO	Sovereign sample	General Governments	Not applicable	Not applicable	Credit risk and free deliveries	Advanced IRB approach
GG_0001750_CR_AIRB					4458Z RU Equity	Russia	RU	Sovereign sample	General Governments	Not applicable	Not applicable	Credit risk and free deliveries	Advanced IRB approach
GG_0001751_CR_AIRB					3344642Z AB Equity	Saudi Arabia	SA	Sovereign sample	General Governments	Not applicable	Not applicable	Credit risk and free deliveries	Advanced IRB approach
GG_0001752_CR_AIRB					1545Z SP Equity	Singapore	SG	Sovereign sample	General Governments	Not applicable	Not applicable	Credit risk and free deliveries	Advanced IRB approach
GG_0001753_CR_AIRB					1023Z SK Equity	Slovakia	SK	Sovereign sample	General Governments	Not applicable	Not applicable	Credit risk and free deliveries	Advanced IRB approach
GG_0001754_CR_AIRB					1091Z SV Equity	Slovenia	SI	Sovereign sample	General Governments	Not applicable	Not applicable	Credit risk and free deliveries	Advanced IRB approach
GG_0001755_CR_AIRB					50184Z SJ Equity	South Africa	ZA	Sovereign sample	General Governments	Not applicable	Not applicable	Credit risk and free deliveries	Advanced IRB approach
GG_0001756_CR_AIRB					ROKZ KS Equity	South Korea	KR	Sovereign sample	General Governments	Not applicable	Not applicable	Credit risk and free deliveries	Advanced IRB approach
GG_0001757_CR_AIRB					1841Z SM Equity	Spain	ES	Sovereign sample	General Governments	Not applicable	Not applicable	Credit risk and free deliveries	Advanced IRB approach
GG_0001758_CR_AIRB					204283Z EK Equity	Sudan	SD	Sovereign sample	General Governments	Not applicable	Not applicable	Credit risk and free deliveries	Advanced IRB approach
GG_0001759_CR_AIRB					1179Z SS Equity	Sweden	SE	Sovereign sample	General Governments	Not applicable	Not applicable	Credit risk and free deliveries	Advanced IRB approach
GG_0001760_CR_AIRB					344758Z SW Equity	Switzerland	CH	Sovereign sample	General Governments	Not applicable	Not applicable	Credit risk and free deliveries	Advanced IRB approach

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010	020	030	040	050	060	070	080	090	100	110	120	130	140
GG_0001761_CR_AIRB					116657Z TT Equity	Taiwan	TW	Sovereign sample	General Governments	Not applicable	Not applicable	Credit risk and free deliveries	Advanced IRB approach
GG_0001762_CR_AIRB					1179Z TB Equity	Thailand	TH	Sovereign sample	General Governments	Not applicable	Not applicable	Credit risk and free deliveries	Advanced IRB approach
GG_0001763_CR_AIRB					114144Z TI Equity	Turkey	TR	Sovereign sample	General Governments	Not applicable	Not applicable	Credit risk and free deliveries	Advanced IRB approach
GG_0001764_CR_AIRB					1089Z UZ Equity	Ukraine	UA	Sovereign sample	General Governments	Not applicable	Not applicable	Credit risk and free deliveries	Advanced IRB approach
GG_0001765_CR_AIRB					3344698Z UH Equity	United Arab Emirates	AE	Sovereign sample	General Governments	Not applicable	Not applicable	Credit risk and free deliveries	Advanced IRB approach
GG_0001766_CR_AIRB					6152Z LN Equity	United Kingdom	GB	Sovereign sample	General Governments	Not applicable	Not applicable	Credit risk and free deliveries	Advanced IRB approach
GG_0001768_CR_AIRB					3352Z US Equity	United States	US	Sovereign sample	General Governments	Not applicable	Not applicable	Credit risk and free deliveries	Advanced IRB approach
GG_0001769_CR_AIRB					1069Z VC Equity	Venezuela	VE	Sovereign sample	General Governments	Not applicable	Not applicable	Credit risk and free deliveries	Advanced IRB approach
GG_0001770_CR_AIRB					231715Z VN Equity	Vietnam	VN	Sovereign sample	General Governments	Not applicable	Not applicable	Credit risk and free deliveries	Advanced IRB approach
GG_0001771_CR_AIRB	ZTMSNXROF84-AHWJNKQ93					INTERNATIONAL BANK FOR RECONSTRUCTION AND DEVELOPMENT	US	Sovereign sample	General Governments	Not applicable	Not applicable	Credit risk and free deliveries	Advanced IRB approach
GG_0001772_CR_AIRB	QKL54NQY28T-CDAI75F60					INTERNATIONAL FINANCE CORPORATION	US	Sovereign sample	General governments	Not applicable	Not applicable	Credit risk and free deliveries	Advanced IRB approach
IN_0001773_CR_AIRB	BFXS5XCH7N0-Y05NIXW11				3531454Z NA EQUITY	ABN Amro	NL	Institutions sample	Credit institutions	Not applicable	Not applicable	Credit risk and free deliveries	Advanced IRB approach
IN_0001774_CR_AIRB				CNE100000Q43	1288 HK EQUITY	Agricultural Bank of China	CN	Institutions sample	Credit institutions	Not applicable	Not applicable	Credit risk and free deliveries	Advanced IRB approach
IN_0001775_CR_AIRB	3U8WV1YX2VM-UHH7Z1Q21			IE0000197834	ALBK ID EQUITY	ALLIED IRISH BANKS PLC	IE	Institutions sample	Credit institutions	Not applicable	Not applicable	Credit risk and free deliveries	Advanced IRB approach
IN_0001776_CR_AIRB	5299009N55YR-QC69CN08			GRS015013006	ALPHA GA EQUITY	Alpha Bank	GR	Institutions sample	Credit institutions	Not applicable	Not applicable	Credit risk and free deliveries	Advanced IRB approach
IN_0001777_CR_AIRB	JHE42UYNWWT-JB8YTTU19			AU000000ANZ3	ANZ AU EQUITY	ANZ	AU	Institutions sample	Credit institutions	Not applicable	Not applicable	Credit risk and free deliveries	Advanced IRB approach
IN_0001778_CR_AIRB	549300CTUU1R-FXHQJE44			US0594603039	BBD US EQUITY	Banco Bradesco	BR	Institutions sample	Credit institutions	Not applicable	Not applicable	Credit risk and free deliveries	Advanced IRB approach
IN_0001779_CR_AIRB	JU1U6S0DG9YL-T7N8ZV32			PTBCP0AM0007	BCP PL EQUITY	BANCO COMERCIAL PORTUGUÊS, SA (BCP OR MILLENNIUM BCP)	PT	Institutions sample	Credit institutions	Not applicable	Not applicable	Credit risk and free deliveries	Advanced IRB approach
IN_0001780_CR_AIRB	QE0Q0253K88Y-AGNPE356			BRBBASACNOR3	BBAS3 BZ EQUITY	Banco Do Brasil	BR	Institutions sample	Credit institutions	Not applicable	Not applicable	Credit risk and free deliveries	Advanced IRB approach
IN_0001781_CR_AIRB	5493006P8PDB-I8LC0O96			IT0005002883	BP IM EQUITY	Banco Popolare	IT	Institutions sample	Credit institutions	Not applicable	Not applicable	Credit risk and free deliveries	Advanced IRB approach
IN_0001782_CR_AIRB	9DJT3UXIJIZJI4-WXO774			US0605051046	BAC US EQUITY	Bank of America Corp.	US	Institutions sample	Credit institutions	Not applicable	Not applicable	Credit risk and free deliveries	Advanced IRB approach
IN_0001783_CR_AIRB	54930053HGCF-WVHYZX42			CNE1000001Z5	3988 HK EQUITY	Bank of China	CN	Institutions sample	Credit institutions	Not applicable	Not applicable	Credit risk and free deliveries	Advanced IRB approach
IN_0001784_CR_AIRB				CNE100000205	3328 HK EQUITY	Bank of Communications	CN	Institutions sample	Credit institutions	Not applicable	Not applicable	Credit risk and free deliveries	Advanced IRB approach
IN_0001785_CR_AIRB	CO6GC26LCGG-RTUESIP55			HK0023000190	23 HK EQUITY	Bank of East Asia Ltd.	HK	Institutions sample	Credit institutions	Not applicable	Not applicable	Credit risk and free deliveries	Advanced IRB approach

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010	020	030	040	050	060	070	080	090	100	110	120	130	140
IN_0001786_CR_AIRB	Q2GQA2KF6X-J24W42G291			IE0030606259	BKIR ID EQUITY	BANK OF IRELAND	IE	Institutions sample	Credit institutions	Not applicable	Not applicable	Credit risk and free deliveries	Advanced IRB approach
IN_0001787_CR_AIRB	NQQ6HPCNCC-U6TUTQYE16			CA0636711016	BMO CN EQUITY	Bank of Montreal	CA	Institutions sample	Credit institutions	Not applicable	Not applicable	Credit risk and free deliveries	Advanced IRB approach
IN_0001788_CR_AIRB	WFLLPEPC7FZX-ENRZV188			US0640581007	BK US EQUITY	Bank of New York Mellon Corp.	US	Institutions sample	Credit institutions	Not applicable	Not applicable	Credit risk and free deliveries	Advanced IRB approach
IN_0001789_CR_AIRB	L3I9ZG2KFGX-Z61BMYR72			CA0641491075	BNS CN EQUITY	Bank of Nova Scotia	CA	Institutions sample	Credit institutions	Not applicable	Not applicable	Credit risk and free deliveries	Advanced IRB approach
IN_0001790_CR_AIRB	549300685QG7-DJS55M76			ES0113307021	BKIA SM EQUITY	Bankia	ES	Institutions sample	Credit institutions	Not applicable	Not applicable	Credit risk and free deliveries	Advanced IRB approach
IN_0001791_CR_AIRB	VWMYAEQSTOP-NV0SUGU82			ES0113679I37	BKT SM EQUITY	BANKINTER	ES	Institutions sample	Credit institutions	Not applicable	Not applicable	Credit risk and free deliveries	Advanced IRB approach
IN_0001792_CR_AIRB	G5GSEF7VJP5I7-OUK5573			GB0031348658	BARC LN EQUITY	Barclays Plc	GB	Institutions sample	Credit institutions	Not applicable	Not applicable	Credit risk and free deliveries	Advanced IRB approach
IN_0001794_CR_AIRB	VDYMYTQGZZ6-DU0912C88	1103165-5			BLGZ GR EQUITY	Bayerische Landesbank	DE	Institutions sample	Credit institutions	Not applicable	Not applicable	Credit risk and free deliveries	Advanced IRB approach
IN_0001795_CR_AIRB	K8MS7FD7N5Z2-WQ51AZ71			ES0113211835	BBVA SM EQUITY	BBVA	ES	Institutions sample	Credit institutions	Not applicable	Not applicable	Credit risk and free deliveries	Advanced IRB approach
IN_0001796_CR_AIRB	A5GWLFH3KM7-YV2SFQL84				CCBG BB EQUITY	Belfius (Ex-Dexia bank)	BE	Institutions sample	Credit institutions	Not applicable	Not applicable	Credit risk and free deliveries	Advanced IRB approach
IN_0001797_CR_AIRB	R0MUWSFPU8M-PRO8K5P83			FR0000131104	BNP FP EQUITY	BNP Paribas	FR	Institutions sample	Credit institutions	Not applicable	Not applicable	Credit risk and free deliveries	Advanced IRB approach
IN_0001798_CR_AIRB	9695005MSX1O-YEMGDF46				3692594z fp equity	BPCE	FR	Institutions sample	Credit institutions	Not applicable	Not applicable	Credit risk and free deliveries	Advanced IRB approach
IN_0001799_CR_AIRB	7CUNS533WID6-K7DGFI87			ES0140609019	CABK SM EQUITY	CaixaBank	ES	Institutions sample	Credit institutions	Not applicable	Not applicable	Credit risk and free deliveries	Advanced IRB approach
IN_0001800_CR_AIRB	2IGI19DL77OX0-HC3ZE78			CA1360691010	CM CN EQUITY	Canadian Imperial Bank of Commerce	CA	Institutions sample	Credit institutions	Not applicable	Not applicable	Credit risk and free deliveries	Advanced IRB approach
IN_0001801_CR_AIRB				CNE1000001Q4	998 HK EQUITY	China CITIC Bank	CN	Institutions sample	Credit institutions	Not applicable	Not applicable	Credit risk and free deliveries	Advanced IRB approach
IN_0001802_CR_AIRB	5493001KQW6-DM7KEDR62			CNE1000002H1	939 HK EQUITY	China Construction	CN	Institutions sample	Credit institutions	Not applicable	Not applicable	Credit risk and free deliveries	Advanced IRB approach
IN_0001803_CR_AIRB				CNE100000SL4	601818 CH EQUITY	China Everbright Bank	CN	Institutions sample	Credit institutions	Not applicable	Not applicable	Credit risk and free deliveries	Advanced IRB approach
IN_0001804_CR_AIRB	549300MKO5-B60FFIHF58			CNE1000002M1	3968 HK EQUITY	China Merchants Bank	CN	Institutions sample	Credit institutions	Not applicable	Not applicable	Credit risk and free deliveries	Advanced IRB approach
IN_0001805_CR_AIRB	549300HBUGSQ-D1VCXG94			CNE100000HF9	1988 HK EQUITY	China Minsheng Banking Corp., Ltd.	CN	Institutions sample	Credit institutions	Not applicable	Not applicable	Credit risk and free deliveries	Advanced IRB approach
IN_0001806_CR_AIRB	6SHGI4ZSSLCXX-QSBB395			US1729674242	C US EQUITY	Citigroup	US	Institutions sample	Credit institutions	Not applicable	Not applicable	Credit risk and free deliveries	Advanced IRB approach
IN_0001807_CR_AIRB	851WYGNLUQL-FZBSYGB56	1106139-7		DE000CBK1001	CBK GY EQUITY	Commerzbank	DE	Institutions sample	Credit institutions	Not applicable	Not applicable	Credit risk and free deliveries	Advanced IRB approach
IN_0001808_CR_AIRB	MSFSBD3QN1GS-N7Q6C537			AU000000CBA7	CBA AU EQUITY	Commonwealth	AU	Institutions sample	Credit institutions	Not applicable	Not applicable	Credit risk and free deliveries	Advanced IRB approach
IN_0001809_CR_AIRB	969500TJ5KRTC-JQWXH05			FR0000045072	ACA FP EQUITY	Crédit Agricole	FR	Institutions sample	Credit institutions	Not applicable	Not applicable	Credit risk and free deliveries	Advanced IRB approach
IN_0001810_CR_AIRB	9695000CG7-B84NLR5984				CMUT FP EQUITY	Crédit Mutuel	FR	Institutions sample	Credit institutions	Not applicable	Not applicable	Credit risk and free deliveries	Advanced IRB approach

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010	020	030	040	050	060	070	080	090	100	110	120	130	140
IN_0001811_CR_AIRB	ANGGYXNX0JLX3X63JN86			CH0012138530	CSGN VX EQUITY	Credit Suisse	CH	Institutions sample	Credit institutions	Not applicable	Not applicable	Credit risk and free deliveries	Advanced IRB approach
IN_0001812_CR_AIRB	MAES062Z21O4RZ2U7M96			DK0010274414	DANSKE DC EQUITY	Danske Bank	DK	Institutions sample	Credit institutions	Not applicable	Not applicable	Credit risk and free deliveries	Advanced IRB approach
IN_0001813_CR_AIRB	7LTWFZYICNSX8D621K86	1106989-5		DE0005140008	DBk GY EQUITY	Deutsche Bank	DE	Institutions sample	Credit institutions	Not applicable	Not applicable	Credit risk and free deliveries	Advanced IRB approach
IN_0001814_CR_AIRB	549300GKFG0RYRRQ1414			NO0010031479	DNB NO EQUITY	DNB NOR	NO	Institutions sample	Credit institutions	Not applicable	Not applicable	Credit risk and free deliveries	Advanced IRB approach
IN_0001815_CR_AIRB	529900HNOAA1KXQJUQ27	1107041-4		DE0008343104	DGBK GR EQUITY	DZ BANK AG Deutsche Zentral-Genossenschaftsbank	DE	Institutions sample	Credit institutions	Not applicable	Not applicable	Credit risk and free deliveries	Advanced IRB approach
IN_0001816_CR_AIRB	JEUVK5RWVJEN8W0C9M24			GRS323003004	EUROB GA EQUITY	EFG EUROBANK ERGASIAS	GR	Institutions sample	Credit institutions	Not applicable	Not applicable	Credit risk and free deliveries	Advanced IRB approach
IN_0001817_CR_AIRB	PQOH26KWDF7CG10L6792			AT0000652011	EBS AV EQUITY	Erste Group Bank AG	AT	Institutions sample	Credit institutions	Not applicable	Not applicable	Credit risk and free deliveries	Advanced IRB approach
IN_0001818_CR_AIRB	549300GGF3CSCFS5UT61			PTBES0AM0007	BES PL EQUITY	ESPÍRITO SANTO FINANCIAL GROUP, SA (ESFG)	PT	Institutions sample	Credit institutions	Not applicable	Not applicable	Credit risk and free deliveries	Advanced IRB approach
IN_0001819_CR_AIRB	THRNG6BD57P9QWTQLG42			US3167731005	FITB US EQUITY	Fifth Third Bancorp	US	Institutions sample	Credit institutions	Not applicable	Not applicable	Credit risk and free deliveries	Advanced IRB approach
IN_0001820_CR_AIRB	784F5XWPLTWKTBV3E584			US38141G1040	GS US EQUITY	Goldman Sachs Group	US	Institutions sample	Credit institutions	Not applicable	Not applicable	Credit risk and free deliveries	Advanced IRB approach
IN_0001821_CR_AIRB	MLU0ZO3ML4LN2LL2TL39			GB0005405286	HSBA LN EQUITY	HSBC Holdings	GB	Institutions sample	Credit institutions	Not applicable	Not applicable	Credit risk and free deliveries	Advanced IRB approach
IN_0001823_CR_AIRB				CNE000001QZ7	601166 CH EQUITY	Industrial Bank of China	CN	Institutions sample	Credit institutions	Not applicable	Not applicable	Credit risk and free deliveries	Advanced IRB approach
IN_0001824_CR_AIRB	5493002ERZU2K9PZDL40			CNE1000003G1	1398 HK EQUITY	Industrial Commercial Bank of China	CN	Institutions sample	Credit institutions	Not applicable	Not applicable	Credit risk and free deliveries	Advanced IRB approach
IN_0001825_CR_AIRB	3TK20IVIUJ8J3ZU0QE75			NL0000303600	INGA NA EQUITY	ING	NL	Institutions sample	Credit institutions	Not applicable	Not applicable	Credit risk and free deliveries	Advanced IRB approach
IN_0001826_CR_AIRB	2W8N8UU78PMDQKZENC08			IT0000072618	ISP IM EQUITY	Intesa	IT	Institutions sample	Credit institutions	Not applicable	Not applicable	Credit risk and free deliveries	Advanced IRB approach
IN_0001827_CR_AIRB	635400DTNHVYGZODKQ93				ILOA ID EQUITY	Permanent TSB Group Holdings Plc	IE	Institutions sample	Credit institutions	Not applicable	Not applicable	Credit risk and free deliveries	Advanced IRB approach
IN_0001828_CR_AIRB	BZO2P8KHO2O10H5QQ663			BRITUBACNPR1	ITUB4 BZ EQUITY	Itaú Unibanco Holding	BR	Institutions sample	Credit institutions	Not applicable	Not applicable	Credit risk and free deliveries	Advanced IRB approach
IN_0001829_CR_AIRB	8I5DZWZKVSZI1NUHU748			US46625H1005	JPM US EQUITY	JPMorgan Chase & Co.	US	Institutions sample	Credit institutions	Not applicable	Not applicable	Credit risk and free deliveries	Advanced IRB approach
IN_0001830_CR_AIRB	3M5E1GQGKL17HI6CPN30			DK0010307958	JYSK DC EQUITY	Jyske Bank	DK	Institutions sample	Credit institutions	Not applicable	Not applicable	Credit risk and free deliveries	Advanced IRB approach
IN_0001831_CR_AIRB	213800X3Q9LSAKRUWY91			BE0003565737	KBC BB EQUITY	KBC	BE	Institutions sample	Credit institutions	Not applicable	Not applicable	Credit risk and free deliveries	Advanced IRB approach
IN_0001832_CR_AIRB	549300XXMOJSIW8P4769			KR7060000007	060000 KS EQUITY	Kookmin Bank	KR	Institutions sample	Credit institutions	Not applicable	Not applicable	Credit risk and free deliveries	Advanced IRB approach
IN_0001833_CR_AIRB	B81CK4ES-I35472RHJ606	1001144-3			2525Z GR EQUITY	Landesbank Baden-Württemberg	DE	Institutions sample	Credit institutions	Not applicable	Not applicable	Credit risk and free deliveries	Advanced IRB approach
IN_0001834_CR_AIRB	549300PPXHEU2JF0AM85			GB0008706128	LLOY LN EQUITY	Lloyds Banking Group	GB	Institutions sample	Credit institutions	Not applicable	Not applicable	Credit risk and free deliveries	Advanced IRB approach
IN_0001836_CR_AIRB	4ZHCHI4KYZG2WVRT8631			AU000000MQG1	MQG AU EQUITY	Macquarie	AU	Institutions sample	Credit institutions	Not applicable	Not applicable	Credit risk and free deliveries	Advanced IRB approach

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010	020	030	040	050	060	070	080	090	100	110	120	130	140
IN_0001837_CR_AIRB	PSNL19R2RXX5-U3QWHI44	1012492	343508	IT0000062957	mb im equity	Mediobanca SpA	IT	Institutions sample	Credit institutions	Not applicable	Not applicable	Credit risk and free deliveries	Advanced IRB approach
IN_0001838_CR_AIRB				JP3902900004	8306 JP EQUITY	Mitsubishi UFJ Financial Group	JP	Institutions sample	Credit institutions	Not applicable	Not applicable	Credit risk and free deliveries	Advanced IRB approach
IN_0001839_CR_AIRB	RB0PEZSDGCO3-JS6CEU02			JP3885780001	8411 JP EQUITY	Mizuho Financial Group	JP	Institutions sample	Credit institutions	Not applicable	Not applicable	Credit risk and free deliveries	Advanced IRB approach
IN_0001840_CR_AIRB	J4CP7MHCXR8D-AQMKIL78			IT0001334587	BMPS IM EQUITY	Monte Dei Paschi	IT	Institutions sample	Credit institutions	Not applicable	Not applicable	Credit risk and free deliveries	Advanced IRB approach
IN_0001841_CR_AIRB	IGJSJL3JD5P30I6-NJZ34			US6174464486	MS US EQUITY	Morgan Stanley	US	Institutions sample	Credit institutions	Not applicable	Not applicable	Credit risk and free deliveries	Advanced IRB approach
IN_0001842_CR_AIRB	F8SB4JFBSYQFR-QEH3Z21			AU000000NAB4	NAB AU EQUITY	National Australia Bank	AU	Institutions sample	Credit institutions	Not applicable	Not applicable	Credit risk and free deliveries	Advanced IRB approach
IN_0001843_CR_AIRB	549300XFX12-G42QIKN82				0916972D LN EQUITY	Nationwide Building Society	GB	Institutions sample	Credit institutions	Not applicable	Not applicable	Credit risk and free deliveries	Advanced IRB approach
IN_0001845_CR_AIRB	549300B3CEAH-YG7K8164			JP3762600009	8604 JP EQUITY	Nomura Holdings	JP	Institutions sample	Credit institutions	Not applicable	Not applicable	Credit risk and free deliveries	Advanced IRB approach
IN_0001846_CR_AIRB	DSNHHQ2B9X5-N6OUJ1236	1124864-8			2531Z GR EQUITY	Norddeutsche Landesbank	DE	Institutions sample	Credit institutions	Not applicable	Not applicable	Credit risk and free deliveries	Advanced IRB approach
IN_0001847_CR_AIRB	6SCPQ280AIY8E-P3XFW53			SE0000427361	NDA SS EQUITY	Nordea	SE	Institutions sample	Credit institutions	Not applicable	Not applicable	Credit risk and free deliveries	Advanced IRB approach
IN_0001848_CR_AIRB	549300GLF98-S992BC502			US6658591044	NTRS US EQUITY	Northern Trust Corp.	US	Institutions sample	Credit institutions	Not applicable	Not applicable	Credit risk and free deliveries	Advanced IRB approach
IN_0001849_CR_AIRB	7437003B5WFB-OIEFY714					OP Osuuskunta	FI	Institutions sample	Credit institutions	Not applicable	Not applicable	Credit risk and free deliveries	Advanced IRB approach
IN_0001850_CR_AIRB	CFGNEKW0-P8842LEUIA51			US6934751057	PNC US EQUITY	PNC Financial Services Group	US	Institutions sample	Credit institutions	Not applicable	Not applicable	Credit risk and free deliveries	Advanced IRB approach
IN_0001851_CR_AIRB	DG3RU1DBUFH-T4ZF9WN62				682055Z NA EQUITY	Rabobank	NL	Institutions sample	Credit institutions	Not applicable	Not applicable	Credit risk and free deliveries	Advanced IRB approach
IN_0001852_CR_AIRB	EVOYOND2GG-P3UHGGE885			AT0000606306	RBI AV EQUITY	Raiffeisen Zentralbank Österreich AG	AT	Institutions sample	Credit institutions	Not applicable	Not applicable	Credit risk and free deliveries	Advanced IRB approach
IN_0001853_CR_AIRB	ES7IP3U3RHIG-C71XBU11			CA7800871021	RY CN EQUITY	Royal Bank of Canada	CA	Institutions sample	Credit institutions	Not applicable	Not applicable	Credit risk and free deliveries	Advanced IRB approach
IN_0001854_CR_AIRB	2138005O9XJIJ-N4JPN90			GB00B7T77214	RBS LN EQUITY	Royal Bank of Scotland	GB	Institutions sample	Credit institutions	Not applicable	Not applicable	Credit risk and free deliveries	Advanced IRB approach
IN_0001856_CR_AIRB	5493006QMFD-DMYWIAM13			ES0113900J37	SAN SM EQUITY	Santander	ES	Institutions sample	Credit institutions	Not applicable	Not applicable	Credit risk and free deliveries	Advanced IRB approach
IN_0001857_CR_AIRB	549300WE6TA-F5EEWQS81			RU0009029540	SBER RX EQUITY	Sberbank	RU	Institutions sample	Credit institutions	Not applicable	Not applicable	Credit risk and free deliveries	Advanced IRB approach
IN_0001858_CR_AIRB	F3JS33DEI6XQ4-ZBPTN86			SE0000148884	SEBA SS EQUITY	SEB	SE	Institutions sample	Credit institutions	Not applicable	Not applicable	Credit risk and free deliveries	Advanced IRB approach
IN_0001859_CR_AIRB				CNE0000011B7	600000 CH EQUITY	Shanghai Pudong Development Bank	CN	Institutions sample	Credit institutions	Not applicable	Not applicable	Credit risk and free deliveries	Advanced IRB approach
IN_0001860_CR_AIRB	O2RNE8IBXP4-R0TD8PU41			FR0000130809	GLE FP EQUITY	Société Générale	FR	Institutions sample	Credit institutions	Not applicable	Not applicable	Credit risk and free deliveries	Advanced IRB approach
IN_0001861_CR_AIRB	U4LOSYZ7YG4-W3S5F2G91			GB0004082847	STAN LN EQUITY	Standard Chartered Group	GB	Institutions sample	Credit institutions	Not applicable	Not applicable	Credit risk and free deliveries	Advanced IRB approach
IN_0001863_CR_AIRB	5493001JZ37UB-BZF6L49			INE062A01012	SBIN IN EQUITY	State Bank of India	IN	Institutions sample	Credit institutions	Not applicable	Not applicable	Credit risk and free deliveries	Advanced IRB approach

Counterparty code	Legal entity identifier (LEI)	Credit register code	Commercial register code	ISIN code	Bloomberg ticker	Name	Geographical area	Portfolio name	Sector of counterparty	Type of exposure	Type of facility	Type of risk	Regulatory approach
010	020	030	040	050	060	070	080	090	100	110	120	130	140
IN_0001864_CR_AIRB	549300ZFEEJ2I-P5VME73			US8574771031	STT US EQUITY	State Street Corp	US	Institutions sample	Credit institutions	Not applicable	Not applicable	Credit risk and free deliveries	Advanced IRB approach
IN_0001865_CR_AIRB				JP3890350006	8316 JP EQUITY	Sumitomo Mitsui Financial Group	JP	Institutions sample	Credit institutions	Not applicable	Not applicable	Credit risk and free deliveries	Advanced IRB approach
IN_0001866_CR_AIRB	7E1PDLW1JL6T-S0BS1G03			US8679141031	STI US EQUITY	SunTrust Banks Inc.	US	Institutions sample	Credit institutions	Not applicable	Not applicable	Credit risk and free deliveries	Advanced IRB approach
IN_0001867_CR_AIRB	NHBDILHZTYCN-BV5UYZ31			SE0000193120	SHBA SS EQUITY	Svenska Handelsbanken	SE	Institutions sample	Credit institutions	Not applicable	Not applicable	Credit risk and free deliveries	Advanced IRB approach
IN_0001868_CR_AIRB	M312WZV08Y7-LYUC71685			SE0000242455	SWEDA SS EQUITY	Swedbank	SE	Institutions sample	Credit institutions	Not applicable	Not applicable	Credit risk and free deliveries	Advanced IRB approach
IN_0001869_CR_AIRB	GP5DT10VX1Q-RQUKVBK64			DK0010311471	SYDB DC EQUITY	Sydbank	DK	Institutions sample	Credit institutions	Not applicable	Not applicable	Credit risk and free deliveries	Advanced IRB approach
IN_0001870_CR_AIRB					NORZ JP EQUITY	The Norinchukin Bank	JP	Institutions sample	Credit institutions	Not applicable	Not applicable	Credit risk and free deliveries	Advanced IRB approach
IN_0001871_CR_AIRB	PT3QB789TSUI-DF371261			CA8911605092	TD CN EQUITY	Toronto-Dominion Bank	CA	Institutions sample	Credit institutions	Not applicable	Not applicable	Credit risk and free deliveries	Advanced IRB approach
IN_0001872_CR_AIRB	N1GZ7BBF3NP8-GI976H15			US9029733048	USB US EQUITY	U.S. Bancorp	US	Institutions sample	Credit institutions	Not applicable	Not applicable	Credit risk and free deliveries	Advanced IRB approach
IN_0001873_CR_AIRB	81560097964C-BDAED282				UBI IM EQUITY	UBI Banca	IT	Institutions sample	Credit institutions	Not applicable	Not applicable	Credit risk and free deliveries	Advanced IRB approach
IN_0001874_CR_AIRB	BFM8T61CT2L1-QCEMIK50			CH0024899483	UBSN VX EQUITY	UBS	CH	Institutions sample	Credit institutions	Not applicable	Not applicable	Credit risk and free deliveries	Advanced IRB approach
IN_0001875_CR_AIRB	549300TRUW-O2CD2G5692			IT0004781412	UCG IM EQUITY	Unicredit	IT	Institutions sample	Credit institutions	Not applicable	Not applicable	Credit risk and free deliveries	Advanced IRB approach
IN_0001876_CR_AIRB	IO66REGK3RCB-AMA8HR66			SG1M31001969	UOB SP EQUITY	United Overseas Bank Ltd.	SG	Institutions sample	Credit institutions	Not applicable	Not applicable	Credit risk and free deliveries	Advanced IRB approach
IN_0001877_CR_AIRB				RU000A0JP5V6	VTBR RX EQUITY	VTB Bank	RU	Institutions sample	Credit institutions	Not applicable	Not applicable	Credit risk and free deliveries	Advanced IRB approach
IN_0001878_CR_AIRB	PBLD0EJDB5FW-OLXP3B76			US9497461015	WFC US EQUITY	Wells Fargo & Company	US	Institutions sample	Credit institutions	Not applicable	Not applicable	Credit risk and free deliveries	Advanced IRB approach
IN_0001879_CR_AIRB	EN5TNI6CI43VE-PAMHL14			AU000000WBC1	WBC AU EQUITY	Westpac	AU	Institutions sample	Credit institutions	Not applicable	Not applicable	Credit risk and free deliveries	Advanced IRB approach
IN_0001880_CR_AIRB				KR7053000006	053000 ks equity	Woori Finance Holding	KR	Institutions sample	Credit institutions	Not applicable	Not applicable	Credit risk and free deliveries	Advanced IRB approach
IN_0001881_CR_AIRB	2138002Y3WM-K6RZS8H90					NATIONAL BANK OF ABU DHABI	AE	Institutions sample	Credit institutions	Not applicable	Not applicable	Credit risk and free deliveries	Advanced IRB approach
IN_0001882_CR_AIRB	A6NZLYKYN1U-V7VVGFX65			BE 0404453574		Argenta Spaarbank NV/SA	BE	Institutions sample	Credit institutions	Not applicable	Not applicable	Credit risk and free deliveries	Advanced IRB approach
IN_0001883_CR_AIRB	529900WPR59S-SV2AOJ29			BE 0414392710		BNP Paribas Fortis Factor	BE	Institutions sample	Credit institutions	Not applicable	Not applicable	Credit risk and free deliveries	Advanced IRB approach
IN_0001884_CR_AIRB	KGCEPHLVVKVR-ZYO1T647			BE 0403199702		BNP PARIBAS FORTIS SA/NV	BE	Institutions sample	Credit institutions	Not applicable	Not applicable	Credit risk and free deliveries	Advanced IRB approach
IN_0001885_CR_AIRB	549300OZ46BR-LZ8Y6F65			BE 0429875591		Euroclear Bank SA/NV	BE	Institutions sample	Credit institutions	Not applicable	Not applicable	Credit risk and free deliveries	Advanced IRB approach
IN_0001886_CR_AIRB	JLS56RAMYQZE-CFUF2G44			BE 0403200393		ING BELGIUM SA/NV	BE	Institutions sample	Credit institutions	Not applicable	Not applicable	Credit risk and free deliveries	Advanced IRB approach
IN_0001887_CR_AIRB	5493008QOC-P58OLEN998			BE 0404453475		Investar	BE	Institutions sample	Other financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Advanced IRB approach

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010	020	030	040	050	060	070	080	090	100	110	120	130	140
IN_0001888_CR_AIRB	6B2PBRV1FCJD-MR45RZ53			BE 0462920226		KBC BANK NV	BE	Institutions sample	Credit institutions	Not applicable	Not applicable	Credit risk and free deliveries	Advanced IRB approach
IN_0001889_CR_AIRB	Q5BP2UEQ48-R75BOTCB92					Ceskoslovenska obchodni banka as	CZ	Institutions sample	Credit institutions	Not applicable	Not applicable	Credit risk and free deliveries	Advanced IRB approach
IN_0001890_CR_AIRB	KR6LSKV3BTSJR-D41IF75	2900164-1	64948242			UNICREDIT CZ/SK PRA	CZ	Institutions sample	Credit institutions	Not applicable	Not applicable	Credit risk and free deliveries	Advanced IRB approach
IN_0001891_CR_AIRB	2ZCNRR8UK83-OBTEK2170	1103210-9	HRB42148			Unicredit Bank AG	DE	Institutions sample	Credit institutions	Not applicable	Not applicable	Credit risk and free deliveries	Advanced IRB approach
IN_0001892_CR_AIRB	529900GJD3OQ-LRZCKW37	1134792-9	HRB1819			VOLKSWAGEN BANK GMBH	DE	Institutions sample	Credit institutions	Not applicable	Not applicable	Credit risk and free deliveries	Advanced IRB approach
IN_0001893_CR_AIRB	CXW2O4H2U3-MBVXMY1773					NORDEA BANK FINLAND PLC	FI	Institutions sample	Credit institutions	Not applicable	Not applicable	Credit risk and free deliveries	Advanced IRB approach
IN_0001894_CR_AIRB	969500VHCVG-OH0RM3X42					AXA CORPORATE SOLUTIONS ASSURANCE	FR	Institutions sample	Other financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Advanced IRB approach
IN_0001895_CR_AIRB	549300WCGB70-D06XZS54					BNP Paribas Securities Services	FR	Institutions sample	Credit institutions	Not applicable	Not applicable	Credit risk and free deliveries	Advanced IRB approach
IN_0001896_CR_AIRB	1VUV7VQFKUO-QSJ21A208					CREDIT AGRICOLE CORPORATE AND INVESTMENT BANK	FR	Institutions sample	Credit institutions	Not applicable	Not applicable	Credit risk and free deliveries	Advanced IRB approach
IN_0001897_CR_AIRB	F4G136OIPBYN-D1F41110					DEXIA CREDIT LOCAL	FR	Institutions sample	Credit institutions	Not applicable	Not applicable	Credit risk and free deliveries	Advanced IRB approach
IN_0001898_CR_AIRB	KX1WK48MPD4-Y2NCUIZ63					NATIXIS SA	FR	Institutions sample	Credit institutions	Not applicable	Not applicable	Credit risk and free deliveries	Advanced IRB approach
IN_0001899_CR_AIRB	QP3XKRKS0CX2-T3O07L95		02857033			CARGILL GLOBAL FUNDING PLC	GB	Institutions sample	Other financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Advanced IRB approach
IN_0001900_CR_AIRB	549300ZT0RVW-CG8T4L55		03196171			CLERICAL MEDICAL INVESTMENT GROUP LTD	GB	Institutions sample	Other financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Advanced IRB approach
IN_0001901_CR_AIRB	TXDSU46SXBWI-GJ8G8E98		00995939			RBC EUROPE	GB	Institutions sample	Credit institutions	Not applicable	Not applicable	Credit risk and free deliveries	Advanced IRB approach
IN_0001902_CR_AIRB	0LC1OXN013FU-KQASJB58	1466050-0				ROYAL BANK OF CANADA (CHANNEL ISLAND) LIMITED	GG	Institutions sample	Credit institutions	Not applicable	Not applicable	Credit risk and free deliveries	Advanced IRB approach
IN_0001903_CR_AIRB	2HI3YI5320L3R-W6NJ957	1116658-4				THE HONGKONG AND SHA	HK	Institutions sample	Credit institutions	Not applicable	Not applicable	Credit risk and free deliveries	Advanced IRB approach
IN_0001904_CR_AIRB	N1FBEDJ5J41VK-ZLO2475				3445100Z ID Equity	CITIBANK EUROPE PLC	IE	Institutions sample	Credit institutions	Not applicable	Not applicable	Credit risk and free deliveries	Advanced IRB approach
IN_0001905_CR_AIRB	HRRVUBV0X-N84YQZT6245			XS0227637500		DEPFA BANK PLC-DUBLIN HEAD OFFICE	IE	Institutions sample	Credit institutions	Not applicable	Not applicable	Credit risk and free deliveries	Advanced IRB approach
IN_0001906_CR_AIRB	EQYXK86SF381-Q21S3020				3459384Z LN Equity	MERRILL LYNCH INTERNATIONAL BANK LIMITED	IE	Institutions sample	Credit institutions	Not applicable	Not applicable	Credit risk and free deliveries	Advanced IRB approach
IN_0001907_CR_AIRB	549300F99IL9YJ-DWH369	1105105-9				HSBC BANK MIDDLE EAST LIMITED	JE	Institutions sample	Credit institutions	Not applicable	Not applicable	Credit risk and free deliveries	Advanced IRB approach
IN_0001908_CR_AIRB	C3GTMMZIHM-Y46P4OIX74	1123361-6	019901008846			THE BANK OF TOKYO-MITSUBISHI UFJ LTD-TOKYO HEAD OFFICE	JP	Institutions sample	Credit institutions	Not applicable	Not applicable	Credit risk and free deliveries	Advanced IRB approach
IN_0001909_CR_AIRB	549300OL514R-A0SXJJ44		B9248			CLEARSTREAM BANKING S.A.	LU	Institutions sample	Credit institutions	Not applicable	Not applicable	Credit risk and free deliveries	Advanced IRB approach
IN_0001910_CR_AIRB	5493006YXS1-U5GIHE750					European Investment Bank	LU	Institutions sample	Credit institutions	Not applicable	Not applicable	Credit risk and free deliveries	Advanced IRB approach
IN_0001911_CR_AIRB	549300X34UUB-DEUL1Z91				XHB GR EQUITY	HSBC BANK MALTA PLC	MT	Institutions sample	Credit institutions	Not applicable	Not applicable	Credit risk and free deliveries	Advanced IRB approach

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010	020	030	040	050	060	070	080	090	100	110	120	130	140
IN_0001912_CR_AIRB	G8ZTNESVNK-W4NN761W05		KvK 33170459 0000			ABN AMRO CLEARING BANK NV	NL	Institutions sample	Other financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Advanced IRB approach
IN_0001913_CR_AIRB	X3CZP3CK64YB-HON1LE12		KvK 33002587 1594			THE ROYAL BANK OF SCOTLAND NV-AMSTERDAM HEAD OFFICE	NL	Institutions sample	Credit institutions	Not applicable	Not applicable	Credit risk and free deliveries	Advanced IRB approach
IN_0001914_CR_AIRB	HZSN7FQBPO5I-EWYIGC72					ANZ BANK NEW ZEALAND LTD-AUCKLAND HEAD OFFICE	NZ	Institutions sample	Credit institutions	Not applicable	Not applicable	Credit risk and free deliveries	Advanced IRB approach
IN_0001915_CR_AIRB	54930044PULM-ORCKB765					SAUDI ARABIAN MONETARY AGENCY	SA	Institutions sample	Central banks	Not applicable	Not applicable	Credit risk and free deliveries	Advanced IRB approach
IN_0001916_CR_AIRB	CWZ8NZDH5SK-Y12Q4US31					Citibank AS	TR	Institutions sample	Credit institutions	Not applicable	Not applicable	Credit risk and free deliveries	Advanced IRB approach
IN_0001917_CR_AIRB	B4TYDEB6GKM-ZO031MB27					Bank of America NA	US	Institutions sample	Credit institutions	Not applicable	Not applicable	Credit risk and free deliveries	Advanced IRB approach
IN_0001918_CR_AIRB	HPFHU0OQ28-E4N0NFVK49					BANK OF NEW YORK MELLON	US	Institutions sample	Credit institutions	Not applicable	Not applicable	Credit risk and free deliveries	Advanced IRB approach
IN_0001919_CR_AIRB	E57ODZWZ7F-F32TWEFA76					Citibank NA	US	Institutions sample	Credit institutions	Not applicable	Not applicable	Credit risk and free deliveries	Advanced IRB approach
IN_0001920_CR_AIRB	7H6GLXDRUGQ-FU57RNE97		KvK 33278302 0000			JPMorgan Chase Bank N	US	Institutions sample	Credit institutions	Not applicable	Not applicable	Credit risk and free deliveries	Advanced IRB approach
IN_0001921_CR_AIRB	571474TGEMM-WANRLN572	1203023-5				STATE STREET BANK AND TRUST COMPANY BOSTON - MASSACHUSETTS	US	Institutions sample	Credit institutions	Not applicable	Not applicable	Credit risk and free deliveries	Advanced IRB approach
LC_0000001_CR_SLSC		1040	58237v		0296104D AV EQUITY	ALPINE Bau GmbH	AT	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Specialized lending slotting criteria
LC_0000002_CR_SLSC	5299005VO3G-J18GL5F14	8670870	310593f			AMAG Austria Metall AG	AT	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Specialized lending slotting criteria
LC_0000003_CR_SLSC	549300VZKC61I-R5U8G96	26972	50935f	AT0000730007	ANDR AV EQUITY	ANDRITZ AG	AT	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Specialized lending slotting criteria
LC_0000004_CR_SLSC	529900LMTI8YS-E62EI88				LHA GF Equity	AUSTRIAN AIRLINES AG	AT	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Specialized lending slotting criteria
LC_0000005_CR_SLSC	5299004QD601-B8U1HD44	131830	109445z			Austrian Gaming Industries GmbH	AT	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Specialized lending slotting criteria
LC_0000006_CR_SLSC	529900J7EWWG-Q375DL84	2410	53507m			AVL List GmbH	AT	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Specialized lending slotting criteria
LC_0000007_CR_SLSC		226424	58036y			Bauunternehmung Granit Gesellschaft m.b.H.	AT	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Specialized lending slotting criteria
LC_0000008_CR_SLSC		160431	89102h			BENE AG	AT	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Specialized lending slotting criteria
LC_0000009_CR_SLSC	529900ZAFSOB-VFCKF263		319670d		0456855D AV EQUITY	Benteler International Aktiengesellschaft	AT	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Specialized lending slotting criteria
LC_0000010_CR_SLSC	5299000SY4448-XU04857	847216	86959g			CAG Holding GmbH	AT	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Specialized lending slotting criteria
LC_0000011_CR_SLSC	5299003V84MV-B5A3C324	5762600	231192p			CARBONES HOLDING GMBH	AT	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Specialized lending slotting criteria
LC_0000012_CR_SLSC	529900G8XM6-H1XVZBJ73	67504	99639d			Casinos Austria Aktiengesellschaft	AT	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Specialized lending slotting criteria
LC_0000013_CR_SLSC	529900VN62-L73X2OJX85	5200326	212163f			conwert Immobilien Invest SE	AT	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Specialized lending slotting criteria
LC_0000014_CR_SLSC		7161956	270027z			DCM DECOmetal GmbH	AT	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Specialized lending slotting criteria

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010	020	030	040	050	060	070	080	090	100	110	120	130	140
LC_0000015_CR_SLSC		76350	67493f			dm drogerie markt GmbH	AT	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Specialized lending slotting criteria
LC_0000016_CR_SLSC	5299002NFQKOBT1E8569	3570614	156765m			DO & CO Aktiengesellschaft	AT	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Specialized lending slotting criteria
LC_0000017_CR_SLSC	5299004ARAOQMGTWCI13	125709	70342w			Doppelmayr Seilbahnen GmbH	AT	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Specialized lending slotting criteria
LC_0000018_CR_SLSC	54930060U4XOVED1T359	5536812	223028h			EconGas GmbH	AT	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Specialized lending slotting criteria
LC_0000019_CR_SLSC	529900WJZJAEI0VBLP60					Egger Holzwerkstoffe GmbH	AT	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Specialized lending slotting criteria
LC_0000020_CR_SLSC	52990048A4N0S24VG982	159026	42973x			Eglo Leuchten GmbH	AT	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Specialized lending slotting criteria
LC_0000021_CR_SLSC	529900N8OA1GVSR5R946	30988	76532y			Energie AG Oberösterreich	AT	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Specialized lending slotting criteria
LC_0000022_CR_SLSC	529900BMPGUGAFYYAV45	6106	126805d			Energie Burgenland AG	AT	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Specialized lending slotting criteria
LC_0000023_CR_SLSC	529900WID59A60HHYX13	2795493	145825z			Erber Aktiengesellschaft	AT	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Specialized lending slotting criteria
LC_0000024_CR_SLSC	529900P4JZBFEVNEAE60				EVN AV Equity	EVN AG	AT	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Specialized lending slotting criteria
LC_0000025_CR_SLSC		9907106	347483f			Felbermayr Holding GmbH	AT	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Specialized lending slotting criteria
LC_0000026_CR_SLSC	549300FQ2ILBH7DJ6I45	1754530	42984m			Flughafen Wien Aktiengesellschaft	AT	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Specialized lending slotting criteria
LC_0000027_CR_SLSC	529900RJAN0LNMW7Q775	1312138	89381v			HABAU Hoch- und Tiefbaugesellschaft m.b.H.	AT	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Specialized lending slotting criteria
LC_0000028_CR_SLSC	5299000X53SAWQMDFF06	58114	26451z			Hofer Kommanditgesellschaft	AT	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Specialized lending slotting criteria
LC_0000029_CR_SLSC		1640348	47654f			Hyundai Import Gesellschaft m.b.H.	AT	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Specialized lending slotting criteria
LC_0000030_CR_SLSC	529900RQJADHH91ABP14	2777363	144991y			Infineon Technologies Austria AG	AT	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Specialized lending slotting criteria
LC_0000031_CR_SLSC	529900DSSMPIR6R3GO43	130311	64543t			J. u. A. Frischeis Gesellschaft m.b.H.	AT	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Specialized lending slotting criteria
LC_0000032_CR_SLSC	5299008ARRNJFPBNTM78	4155033	178368g			Kapsch BusinessCom AG	AT	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Specialized lending slotting criteria
LC_0000033_CR_SLSC	529900A9NX1TM65N4176	21369	99133i			KELAG-Kärntner Elektrizitäts-Aktiengesellschaft	AT	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Specialized lending slotting criteria
LC_0000034_CR_SLSC		1376136	94579m			Leiner Immobilien GmbH	AT	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Specialized lending slotting criteria
LC_0000035_CR_SLSC		25798	32725a			Leyrer + Graf Baugesellschaft m.b.H.	AT	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Specialized lending slotting criteria
LC_0000036_CR_SLSC		1216520	106825x			Management Trust Holding Aktiengesellschaft	AT	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Specialized lending slotting criteria
LC_0000037_CR_SLSC	529900JYVV57QBKV9G11	1991078	35673k			MFC Commodities GmbH	AT	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Specialized lending slotting criteria
LC_0000038_CR_SLSC	529900WFARKZGRCQ8652					MONTANA TECH COMPONENTS GMBH	AT	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Specialized lending slotting criteria

Counterparty code	Legal entity identifier (LEI)	Credit register code	Commercial register code	ISIN code	Bloomberg ticker	Name	Geographical area	Portfolio name	Sector of counterparty	Type of exposure	Type of facility	Type of risk	Regulatory approach
010	020	030	040	050	060	070	080	090	100	110	120	130	140
LC_0000039_CR_SLSC	213800CUW-J54846X6779	1760513	40450k			Montanwerke Brixlegg Aktiengesellschaft	AT	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Specialized lending slotting criteria
LC_0000040_CR_SLSC	529900UUANU-J60MNMX97		71396w		7716424Z AV EQUITY	ÖBB - Infrastruktur Aktiengesellschaft	AT	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Specialized lending slotting criteria
LC_0000041_CR_SLSC	529900UOHX-Z1BIORCV04	6467385	248742y			ÖBB-Personenverkehr Aktiengesellschaft	AT	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Specialized lending slotting criteria
LC_0000042_CR_SLSC	529900B76VL5-KG71J029	6515541	250198p			ÖBB-Postbus GmbH	AT	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Specialized lending slotting criteria
LC_0000043_CR_SLSC	529900UZY47T-EIFNF978	6496644	249666g			ÖBB-Produktion Gesellschaft mbH	AT	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Specialized lending slotting criteria
LC_0000044_CR_SLSC	549300V62YJ9H-TLRI486		93363z	AT0000743059	OMV AV EQUITY	OMV Aktiengesellschaft	AT	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Specialized lending slotting criteria
LC_0000045_CR_SLSC		3512231	154148p			Österreichische Bundesforste AG	AT	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Specialized lending slotting criteria
LC_0000046_CR_SLSC	529900IFAV83B-X8O1O91	526819	33393h	AT0000758305	PAL AV EQUITY	PALFINGER AG	AT	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Specialized lending slotting criteria
LC_0000047_CR_SLSC		957313	115289v			QuadraCir AG	AT	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Specialized lending slotting criteria
LC_0000048_CR_SLSC	5299000HTNH-A5ACH9N32	1074393	56247t		495680Z AV EQUITY	Red Bull GmbH	AT	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Specialized lending slotting criteria
LC_0000049_CR_SLSC	529900ENFT-O28GS3KF76	1813722	78563i			Rohöl-Aufsuchungs Aktiengesellschaft	AT	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Specialized lending slotting criteria
LC_0000050_CR_SLSC	5299005U4ZM-MSYUJ5G02	7113951	267218v			ROXCEL Handelsgesellschaft m.b.H.	AT	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Specialized lending slotting criteria
LC_0000051_CR_SLSC	5493000C4S664-YT7T556	38229	51350s			Salzburg AG für Energie, Verkehr und Telekommunikation	AT	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Specialized lending slotting criteria
LC_0000052_CR_SLSC	549300XBCUM-UR5CI0181					Sappi Papier Holding GmbH	AT	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Specialized lending slotting criteria
LC_0000053_CR_SLSC	5299002XAOM-QWAIZMA51	271020	128056v			Schmid Industrieholding G.m.b.H.	AT	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Specialized lending slotting criteria
LC_0000054_CR_SLSC	52990021T5LVT-QOGSU18	39594	60562m			Siemens Aktiengesellschaft Österreich	AT	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Specialized lending slotting criteria
LC_0000055_CR_SLSC	52990020WIPP-T0HC0V31					Steinhoff Europe AG	AT	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Specialized lending slotting criteria
LC_0000056_CR_SLSC	529900TYYSRJ-H2VJSP60	421065	88983h	AT000000STR1	STR AV EQUITY	Strabag SE	AT	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Specialized lending slotting criteria
LC_0000057_CR_SLSC	529900BTWJ6SI-SLJ5854	5880980	235264b			SWARCO AG	AT	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Specialized lending slotting criteria
LC_0000058_CR_SLSC	529900SCL1LJ-L8PZNI48	501247	83175t			Swietelsky Baugesellschaft m.b.H.	AT	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Specialized lending slotting criteria
LC_0000059_CR_SLSC	529900V54UV5-XQUK5S85		FN155563W		TKA AV Equity	Telekom Finanzmanagement GmbH	AT	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Specialized lending slotting criteria
LC_0000060_CR_SLSC	529900OOW8E-LHOXWZP82				UN9 GS Equity	UNIQA Insurance Group AG	AT	Large corporate sample	Other financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Specialized lending slotting criteria
LC_0000061_CR_SLSC	549300IFXHQI-B5POT565	3734340	162844b			VAMED ENGINEERING GmbH & CO KG	AT	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Specialized lending slotting criteria
LC_0000062_CR_SLSC	5299006UDSEJC-TTEJS30	45926	76023z	AT0000746409	VER AV EQUITY	VERBUND AG	AT	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Specialized lending slotting criteria

Counterparty code	Legal entity identifier (LEI)	Credit register code	Commercial register code	ISIN code	Bloomberg ticker	Name	Geographical area	Portfolio name	Sector of counterparty	Type of exposure	Type of facility	Type of risk	Regulatory approach
010	020	030	040	050	060	070	080	090	100	110	120	130	140
LC_0000063_CR_SLSC	529900ZAXBM-QDIWPNB72	2147807	66209t	AT0000937503	VOE AV EQUITY	voestalpine AG	AT	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Specialized lending slotting criteria
LC_0000064_CR_SLSC	5299008VQJ-D65XCUPR16	1134770-5	HRA661038		6830553Z AV EQUITY	Voith Turbo GmbH & Co. KG	AT	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Specialized lending slotting criteria
LC_0000065_CR_SLSC	529900VXIFBH-O0SW2I31	46434	77676f	AT0000831706	WIE AV EQUITY	Wienerberger AG	AT	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Specialized lending slotting criteria
LC_0000066_CR_SLSC	529900OS67-T49AW45S74	194255	121150m		665707Z AV EQUITY	WIENERBERGER FINANZ SERVICE GMBH	AT	Large corporate sample	Other financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Specialized lending slotting criteria
LC_0000067_CR_SLSC	529900OJFTLS1-RYWIF55	9565779	336561v			XXXLutz KG	AT	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Specialized lending slotting criteria
LC_0000068_CR_SLSC	529900IIODYNY-AZ2ID26					ZUMTOBEL AG	AT	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Specialized lending slotting criteria
LC_0000069_CR_SLSC	54930002QM8-QVWM56E14					Amcor Ltd	AU	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Specialized lending slotting criteria
LC_0000070_CR_SLSC	WZE1WSENV6JS-ZFK0JC28				BHP AU EQUITY	BHP Billiton Ltd	AU	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Specialized lending slotting criteria
LC_0000071_CR_SLSC					6026550Z AU EQUITY	Coates Group Pty Ltd (Ex-Ned Group Holdings Pty Ltd)	AU	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Specialized lending slotting criteria
LC_0000072_CR_SLSC	JOR7RJTXUXBR-J4UA5G70				CCL AT Equity	Coca-Cola Amatil Limited	AU	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Specialized lending slotting criteria
LC_0000073_CR_SLSC	549300HPMK7U-WN02N804		PA3337938		CWN AT Equity	Crown Group Finance Limited	AU	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Specialized lending slotting criteria
LC_0000074_CR_SLSC					LEI AU EQUITY	Leighton Holdings Ltd	AU	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Specialized lending slotting criteria
LC_0000075_CR_SLSC	ACMHD8HWFM-FUIQQ8Y590				MQG AU EQUITY	Macquarie Group Ltd	AU	Large corporate sample	Other financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Specialized lending slotting criteria
LC_0000076_CR_SLSC	ZSN2LWNPYW6-ISMRUC664				ORG AU EQUITY	Origin Energy Ltd	AU	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Specialized lending slotting criteria
LC_0000077_CR_SLSC	5493008XVFHY-YV0YHN70				HUWA GF Equity	Powercor Australia, LLC	AU	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Specialized lending slotting criteria
LC_0000078_CR_SLSC	YLXNW6TI6QS-K1H8H0N82				QAN AU EQUITY	Qantas Airways Ltd	AU	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Specialized lending slotting criteria
LC_0000079_CR_SLSC			520433129		SPT AU EQUITY	Spotless Holding SAS	AU	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Specialized lending slotting criteria
LC_0000080_CR_SLSC	PCTXNQGRJVR3-OG33JG65				TLS AT Equity	Telstra Corporation Limited	AU	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Specialized lending slotting criteria
LC_0000081_CR_SLSC	5493003L32Z-X9557ST85				WES AU EQUITY	Wesfarmers Ltd	AU	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Specialized lending slotting criteria
LC_0000082_CR_SLSC	QNWEWQBS7H-P85QHXQL92					Woolworths Ltd	AU	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Specialized lending slotting criteria
LC_0000083_CR_SLSC	G05OZ4J4E05K-DATL0J93					AG Insurance	BE	Large corporate sample	Other financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Specialized lending slotting criteria
LC_0000084_CR_SLSC	549300IHBDUT-UNQJJB79	16342			AGFB BB EQUITY	Agfa-Gevaert NV	BE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Specialized lending slotting criteria
LC_0000085_CR_SLSC	549300N22C0G-CT5BUD97	26198				AJINOMOTO OMNICHEM	BE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Specialized lending slotting criteria
LC_0000086_CR_SLSC		116163				ALBELEC	BE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Specialized lending slotting criteria

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010	020	030	040	050	060	070	080	090	100	110	120	130	140
LC_0000087_CR_SLSC		225626				ALCATAN	BE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Specialized lending slotting criteria
LC_0000088_CR_SLSC	5493008H3828-EMEXB082				ABI BB EQUITY	Anheuser-Busch InBev NV/SA [ABInBev]	BE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Specialized lending slotting criteria
LC_0000089_CR_SLSC	549300BKDD-Q56JWCBT72	1098030				AQUAFIN	BE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Specialized lending slotting criteria
LC_0000090_CR_SLSC	549300B4HNIJS-AWU1C95	1138391				ARPAL MANAGEMENT	BE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Specialized lending slotting criteria
LC_0000091_CR_SLSC	213800R1F1EJY-M4ICO85		444734706	BE 0444734706		Barry Callebaut Services	BE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Specialized lending slotting criteria
LC_0000092_CR_SLSC	549300CWRXC5-EP004533				BELG BB Equity	Belgacom S.A.	BE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Specialized lending slotting criteria
LC_0000093_CR_SLSC	549300R9I8GU-ZLNIV408		890082292			Brussels Airport Company S.A./N.V.	BE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Specialized lending slotting criteria
LC_0000094_CR_SLSC		433287				CENTRE HOSPITALIER CHRETIEN	BE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Specialized lending slotting criteria
LC_0000095_CR_SLSC		81095				CHAUSSURES CECIL	BE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Specialized lending slotting criteria
LC_0000096_CR_SLSC	549300IP2F5TK-UC0GF38	82988				CHEMITEX	BE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Specialized lending slotting criteria
LC_0000097_CR_SLSC	549300TM914C-SF6KI389	149177			COFB BB EQUITY	COFINIMMO	BE	Large corporate sample	Other financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Specialized lending slotting criteria
LC_0000098_CR_SLSC		184723				COLLIGNON ENG.	BE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Specialized lending slotting criteria
LC_0000099_CR_SLSC		201775				COMPAGNIE BELGE D'INVESTISSEMENT COMMERCIAL	BE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Specialized lending slotting criteria
LC_0000100_CR_SLSC	213800DMG7P-UQHINO388			BE 0401641663		Louis Delhaize - Compagnie franco-belge d'Alimentation	BE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Specialized lending slotting criteria
LC_0000101_CR_SLSC		255648				DOD	BE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Specialized lending slotting criteria
LC_0000102_CR_SLSC		1145532				EDIFICIO	BE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Specialized lending slotting criteria
LC_0000103_CR_SLSC	T0YOOBZO4L6-YAD6SAV65	14206	403170701		ELEB BB EQUITY	ELECTRABEL	BE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Specialized lending slotting criteria
LC_0000104_CR_SLSC	549300JC3HI3-K7ZSYU66	1329681				ELEM	BE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Specialized lending slotting criteria
LC_0000105_CR_SLSC	549300S1MP1N-FDIKT460			BE 0476388378	ELI BB Equity	ELIA SYSTEM OPERATOR	BE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Specialized lending slotting criteria
LC_0000106_CR_SLSC	5493001XW6M-SHRMFLU28				ENI GY Equity	eni finance international SA	BE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Specialized lending slotting criteria
LC_0000107_CR_SLSC	549300VO7PUE-TX031S03	10309		BE 0860004176		ETEXCO SA	BE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Specialized lending slotting criteria
LC_0000108_CR_SLSC		13771				ETS DE SIMONE	BE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Specialized lending slotting criteria
LC_0000109_CR_SLSC	52990053AH5L-F0YZWD07					Euler Hermes Europe	BE	Large corporate sample	Other financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Specialized lending slotting criteria
LC_0000110_CR_SLSC	549300D80RYO-N74MEJ03	18181			EURN BB EQUITY	Euronav NV	BE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Specialized lending slotting criteria

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010	020	030	040	050	060	070	080	090	100	110	120	130	140
LC_0000111_CR_SLSC	8RDWFWPP4PLMZ5PPQH32					Fluxys G SA	BE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Specialized lending slotting criteria
LC_0000112_CR_SLSC		25281				G EN J VASTGOED	BE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Specialized lending slotting criteria
LC_0000113_CR_SLSC		65807				HOET TRUCKING & RENTING	BE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Specialized lending slotting criteria
LC_0000114_CR_SLSC	549300M48VNC2Z0MDG47	71844				HOTTLET FROZEN FOODS	BE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Specialized lending slotting criteria
LC_0000115_CR_SLSC	549300GR6U0KHJD7DG07					IKEA SERVICE CENTRE N.V.	BE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Specialized lending slotting criteria
LC_0000116_CR_SLSC		84089				INTERNATIONAL ORE ET FERTILIZER BELGIUM	BE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Specialized lending slotting criteria
LC_0000117_CR_SLSC		85640				JEAN WAUTERS-ACIERS SPECIAUX	BE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Specialized lending slotting criteria
LC_0000118_CR_SLSC		111717				M.G.S.	BE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Specialized lending slotting criteria
LC_0000119_CR_SLSC	5493004FKZI586397240					Magotteaux International SA	BE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Specialized lending slotting criteria
LC_0000120_CR_SLSC	549300Q80KFPKZC6BQ79	144096				MENOUQUIN	BE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Specialized lending slotting criteria
LC_0000121_CR_SLSC		166601				N.V BESIX S.A	BE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Specialized lending slotting criteria
LC_0000122_CR_SLSC	5493002HHHFTG6G3BG36			BE 0431676229	OME BB EQUITY	OMEGA PHARMA	BE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Specialized lending slotting criteria
LC_0000123_CR_SLSC		168945				OPIO	BE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Specialized lending slotting criteria
LC_0000124_CR_SLSC		192350				PHARMACIES SERVAIS	BE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Specialized lending slotting criteria
LC_0000125_CR_SLSC	54930064JCEXFA8M0W31	202291		BE 0405747040		PRAYON	BE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Specialized lending slotting criteria
LC_0000126_CR_SLSC		204834				PRO CONCEPT M P J	BE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Specialized lending slotting criteria
LC_0000127_CR_SLSC	549300NMIBTX17HWF142	233001				RARE GEMS	BE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Specialized lending slotting criteria
LC_0000128_CR_SLSC	549300X72GEQB1X8K911	247664				ROULARTA MEDIA GROUP	BE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Specialized lending slotting criteria
LC_0000129_CR_SLSC	529900PY79CWSUGVK810	249233				S.A. CORMAN	BE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Specialized lending slotting criteria
LC_0000130_CR_SLSC	549300O3VKWJUM16UI64	257312				SAMIR GEMS	BE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Specialized lending slotting criteria
LC_0000131_CR_SLSC	213800WWE8U6DC99NP03					SCR Sibelco NV	BE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Specialized lending slotting criteria
LC_0000132_CR_SLSC		257564				SEADCO	BE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Specialized lending slotting criteria
LC_0000133_CR_SLSC	213800WDGKCVWZAN1N02	1051701	465409265		0790057D BB EQUITY	SILFIN NV	BE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Specialized lending slotting criteria
LC_0000134_CR_SLSC		294964				SOBEMO	BE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Specialized lending slotting criteria

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010	020	030	040	050	060	070	080	090	100	110	120	130	140
LC_0000135_CR_SLSC		302642				SOCIETE ANONYME DE VENTE DES EQUIPEMENTS TRANE	BE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Specialized lending slotting criteria
LC_0000136_CR_SLSC	549300BB5CXGL9YV0D53	303429				SOCIETE COOPERATIVE AGRICOLE DE LA MEUSE	BE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Specialized lending slotting criteria
LC_0000137_CR_SLSC		303783				SOCIETE D'APPLICATIONS ET DE TRAVAUX	BE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Specialized lending slotting criteria
LC_0000138_CR_SLSC	549300MMVL80RTBP3O28	556814			SOLB BB EQUITY	Solvay SA	BE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Specialized lending slotting criteria
LC_0000139_CR_SLSC		923107				TEAM KALORIK GROUP	BE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Specialized lending slotting criteria
LC_0000140_CR_SLSC	549300ZKLIF7RP6EH823			BE 0412101728	TESB BB EQUITY	Tessenderlo Chemie	BE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Specialized lending slotting criteria
LC_0000141_CR_SLSC		953398				TEX ALLIANCE	BE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Specialized lending slotting criteria
LC_0000142_CR_SLSC		1044409				TOP-TEX BENELUX	BE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Specialized lending slotting criteria
LC_0000143_CR_SLSC	2138008J191VLSGY5A09				UCB BB EQUITY	UCB SA	BE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Specialized lending slotting criteria
LC_0000144_CR_SLSC	529900F3AIQECS8ZSV61				UMI BB EQUITY	Umicore SA	BE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Specialized lending slotting criteria
LC_0000145_CR_SLSC	5493008MCDJ4Y6D5SI04	1113512				UNISTEEL	BE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Specialized lending slotting criteria
LC_0000146_CR_SLSC		1140588				UNIVERSITE LIBRE DE BRUXELLES	BE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Specialized lending slotting criteria
LC_0000147_CR_SLSC	549300TRHV6F6IE14H93	1159858		BE 0404060032		Van Hool nv	BE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Specialized lending slotting criteria
LC_0000148_CR_SLSC		1231271				VASTGOED MANAGEMENT ASSOCIATIE	BE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Specialized lending slotting criteria
LC_0000149_CR_SLSC	529900RAZGQHX0VFTK05					Volkswagen Group Services S.A.	BE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Specialized lending slotting criteria
LC_0000150_CR_SLSC	549300NWW2UDYHH65J03	1911623				WILDO PROPERTIES	BE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Specialized lending slotting criteria
LC_0000151_CR_SLSC	5299007TSQVOLXOABA65	1364744				ZF WIND POWER ANTWERPEN	BE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Specialized lending slotting criteria
LC_0000152_CR_SLSC	4P8GJCF52NVFW7UL4C95		18630		ACE US Equity	ACE Tempest Reinsurance Ltd.	BM	Large corporate sample	Other financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Specialized lending slotting criteria
LC_0000153_CR_SLSC	549300J3KKX1PEJGDW36				ACGL US Equity	Arch Reinsurance Ltd.	BM	Large corporate sample	Other financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Specialized lending slotting criteria
LC_0000154_CR_SLSC	UNZWILHE4KMRP9K2L524		34678		NCLH UW Equity	NCL Corporation Ltd.	BM	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Specialized lending slotting criteria
LC_0000155_CR_SLSC	V5EGRCZCH7FN6WX41891				OEH UN Equity	Orient-Express Hotels Ltd.	BM	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Specialized lending slotting criteria
LC_0000156_CR_SLSC	549300F7ZDOIMR4PZW67				IPG US Equity	Pacnet Limited	BM	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Specialized lending slotting criteria
LC_0000157_CR_SLSC	V7TL7UQFHNWUEMDZ3X02				RNR US Equity	Renaissance Reinsurance Ltd.	BM	Large corporate sample	Other financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Specialized lending slotting criteria
LC_0000158_CR_SLSC	5493008CA3NMHYEVT131					VimpelCom Ltd.	BM	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Specialized lending slotting criteria

Counterparty code	Legal entity identifier (LEI)	Credit register code	Commercial register code	ISIN code	Bloomberg ticker	Name	Geographical area	Portfolio name	Sector of counterparty	Type of exposure	Type of facility	Type of risk	Regulatory approach
010	020	030	040	050	060	070	080	090	100	110	120	130	140
LC_0000159_CR_SLSC				BMG455841020		HAL TRUST	BM	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Specialized lending slotting criteria
LC_0000160_CR_SLSC	5493001QYTIDILBVYO18					Companhia Brasileira de Aluminio	BR	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Specialized lending slotting criteria
LC_0000161_CR_SLSC	549300TH5Q6VRP8OT012				ABI LI Equity	Companhia de Bebidas das Americas (AmBev)	BR	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Specialized lending slotting criteria
LC_0000162_CR_SLSC	549300EM51WYXFHUY333					Embraer S.A.	BR	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Specialized lending slotting criteria
LC_0000163_CR_SLSC					FIBR3 BZ EQUITY	Fibria Celulose SA	BR	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Specialized lending slotting criteria
LC_0000164_CR_SLSC	5493000J801JZRCMFE49				XPBR SQ Equity	Petroleo Brasileiro S.A. - PETROBRAS	BR	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Specialized lending slotting criteria
LC_0000165_CR_SLSC					VALE5 BZ EQUITY	Vale SA	BR	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Specialized lending slotting criteria
LC_0000166_CR_SLSC	LXVM6T3LO7QIZ8LUZ688					Votorantim Cimentos S.A.	BR	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Specialized lending slotting criteria
LC_0000167_CR_SLSC	55S3547PRDP469JRO238		2880814		AGU CT Equity	Agrium Inc.	CA	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Specialized lending slotting criteria
LC_0000168_CR_SLSC	4B4HI3CGXMBDC0G6BM51				AC/A CT Equity	Air Canada	CA	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Specialized lending slotting criteria
LC_0000169_CR_SLSC	549300OSW32RVX8CCZ87				ANCUF PQ Equity	Alimentation Couche-Tard Inc.	CA	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Specialized lending slotting criteria
LC_0000170_CR_SLSC	DR5LKEURSR8SXLM64266		7501889		ALA CT Equity	AltaGas Ltd.	CA	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Specialized lending slotting criteria
LC_0000171_CR_SLSC	0O4KBQCJZX82UKGCBV73				ABX CN EQUITY	Barrick Gold Corp	CA	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Specialized lending slotting criteria
LC_0000172_CR_SLSC	549300I19203PRB5KR45				BCE CT Equity	BCE Inc.	CA	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Specialized lending slotting criteria
LC_0000173_CR_SLSC	549300VPM8ERH1Q42198					Bell Canada	CA	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Specialized lending slotting criteria
LC_0000174_CR_SLSC	W7L3VLU8EHQY34Z36697				BBD/B CN EQUITY	Bombardier Inc	CA	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Specialized lending slotting criteria
LC_0000175_CR_SLSC	36ZUFRRMJERSM4Q0S289		746053		BPO CT Equity	Brookfield Office Properties Inc.	CA	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Specialized lending slotting criteria
LC_0000176_CR_SLSC	3SU7BEP7TH9YEQOZCS77				CNI UN Equity	Canadian National Railway Company	CA	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Specialized lending slotting criteria
LC_0000177_CR_SLSC	5493008IGIA1HJMDJS40		1722453		CNQ CT Equity	Canadian Natural Resources Limited	CA	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Specialized lending slotting criteria
LC_0000178_CR_SLSC	NXIVWPYOIVYXFF6WCZ47				CVE CN EQUITY	Cenovus Energy Inc	CA	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Specialized lending slotting criteria
LC_0000179_CR_SLSC	549300WSRCZY73ZG3090		00326711660005			CGI GROUP INC.	CA	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Specialized lending slotting criteria
LC_0000180_CR_SLSC	XYSIJOU3HNVROZWNA008				UFS CT Equity	Domtar Corporation	CA	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Specialized lending slotting criteria
LC_0000181_CR_SLSC	98TPTUM4IVMFCZBCUR27				ENB CN EQUITY	Enbridge Inc	CA	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Specialized lending slotting criteria
LC_0000182_CR_SLSC	CZ72ZHBVKZXQRV3XFE26				ECA CN EQUITY	Encana	CA	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Specialized lending slotting criteria

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010	020	030	040	050	060	070	080	090	100	110	120	130	140
LC_0000183_CR_SLSC	549300679TRDUXPT7415		206654303			EPCOR Utilities Inc.	CA	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Specialized lending slotting criteria
LC_0000184_CR_SLSC	I2YOHH65IBBT53JFYQ52				G CT Equity	Goldcorp Inc.	CA	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Specialized lending slotting criteria
LC_0000185_CR_SLSC	B1EEF6ML54YDWRC6ZK53		2015335496			Harvest Operations Corp.	CA	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Specialized lending slotting criteria
LC_0000186_CR_SLSC	549300UEBMAQDN0K0R06				K CN EQUITY	Kinross Gold Corp	CA	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Specialized lending slotting criteria
LC_0000187_CR_SLSC	95RWVLFZX6VGDZNNTN43				MG CN EQUITY	Magna International Inc	CA	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Specialized lending slotting criteria
LC_0000188_CR_SLSC	6Q7WW7FQZR6X22IIL2I79					Nexen Energy ULC	CA	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Specialized lending slotting criteria
LC_0000189_CR_SLSC	549300O4ZJZZOHH4H804		3572862		NBD CT Equity	Norbord Inc.	CA	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Specialized lending slotting criteria
LC_0000190_CR_SLSC	5493007M1XGU5E55ZJ25					NOVA Chemicals Corporation	CA	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Specialized lending slotting criteria
LC_0000191_CR_SLSC	549300HDLRTPBQU69P29				BIN CT Equity	Progressive Waste Solutions Ltd.	CA	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Specialized lending slotting criteria
LC_0000192_CR_SLSC	549300A0QNNPY14D9106				SCC CT Equity	Sears Canada Inc.	CA	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Specialized lending slotting criteria
LC_0000193_CR_SLSC	3XCBVWUPHGBZ5GF7TY15				SU CN EQUITY	Suncor Energy Inc	CA	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Specialized lending slotting criteria
LC_0000194_CR_SLSC	NQWTWUIL1PK7V7N5Y468				TLM CN EQUITY	Talisman Energy Inc	CA	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Specialized lending slotting criteria
LC_0000195_CR_SLSC	T8KI5SQ2JRWHL7XY0E11				TCK/B CN EQUITY	Teck Resources Ltd [Ex-Teck Cominco Ltd]	CA	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Specialized lending slotting criteria
LC_0000196_CR_SLSC	YHKQM2RIPKZYOZ6RVZ46				TK US Equity	Teekay Corporation	CA	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Specialized lending slotting criteria
LC_0000197_CR_SLSC	L2TEUTQ8OSHMJWVLCE40				T CT Equity	TELUS Corporation	CA	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Specialized lending slotting criteria
LC_0000198_CR_SLSC	549300561UZND4C7B569		884903		TOC GF Equity	Thomson Reuters Corporation	CA	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Specialized lending slotting criteria
LC_0000199_CR_SLSC	HJZQGXYTVV2NWJZLPW74				TOM GY Equity	Toyota Credit Canada Inc.	CA	Large corporate sample	Other financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Specialized lending slotting criteria
LC_0000200_CR_SLSC	5BV01I6231JPDAPMGH09				TRP UN Equity	TransCanada PipeLines Limited	CA	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Specialized lending slotting criteria
LC_0000201_CR_SLSC	PRAQ4VOSFIK7OQ8Z2512		4406354		VALE3 BS Equity	Vale Canada Limited	CA	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Specialized lending slotting criteria
LC_0000202_CR_SLSC	WT03B8BB1IX8WI9ZGV02					Vermilion Energy Inc.	CA	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Specialized lending slotting criteria
LC_0000203_CR_SLSC	549300WHE4O6UJ2KU013					Yamana Gold Inc	CA	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Specialized lending slotting criteria
LC_0000204_CR_SLSC	5493003DNMEAO1DT3F51				ABBN VX EQUITY	ABB Ltd [Asea Brown Boveri]	CH	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Specialized lending slotting criteria
LC_0000205_CR_SLSC	NI14Y5UMU60O7JE9P611				ADEN VX EQUITY	Adecco SA	CH	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Specialized lending slotting criteria
LC_0000206_CR_SLSC	549300Q3WREIMQYFBC20				0170576D SW EQUITY	Ameropa AG	CH	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Specialized lending slotting criteria

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010	020	030	040	050	060	070	080	090	100	110	120	130	140
LC_0000207_CR_SLSC	5493007KVRV2-OKRXFA55		CH-020.3.035.716-8		AML LN Equity	Amlin AG	CH	Large corporate sample	Other financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Specialized lending slotting criteria
LC_0000208_CR_SLSC	529900H7ZPIG-I2U3CJ14					AXPO TRADING AG	CH	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Specialized lending slotting criteria
LC_0000209_CR_SLSC	213800Y5RWKL-DPUTT265				BARN SW EQUITY	Barry Callebaut AG	CH	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Specialized lending slotting criteria
LC_0000210_CR_SLSC	529900UPDCU6-WEL7W167				BALN VX Equity	Basler Versicherung AG	CH	Large corporate sample	Other financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Specialized lending slotting criteria
LC_0000211_CR_SLSC		2816554-6	HRB54517	DE000DCAG010	7705815Z SW EQUITY	DEMAG CRANES AG	CH	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Specialized lending slotting criteria
LC_0000212_CR_SLSC	5493002MXX2J-LKWLE880				567151Z SW EQUITY	Duferco SA	CH	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Specialized lending slotting criteria
LC_0000213_CR_SLSC	549300I08UA8S-MJON743		CH-270.3.002.354-9/		DUFN EB Equity	Dufry international AG	CH	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Specialized lending slotting criteria
LC_0000214_CR_SLSC	549300ADLU67-CYBFIW70		CH-645.1.008.684-9			Elsevier Finance SA	CH	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Specialized lending slotting criteria
LC_0000215_CR_SLSC	529900Y8BGAF-VVVYVN24				GATE SE Equity	gategroup Holding AG	CH	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Specialized lending slotting criteria
LC_0000216_CR_SLSC	213800SVRMQ-A1TD91D41				GIVN VX Equity	Givaudan SA	CH	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Specialized lending slotting criteria
LC_0000217_CR_SLSC	213800PSSU2Q-XF1WLR89				GLEN LN EQUITY	Glencore International AG	CH	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Specialized lending slotting criteria
LC_0000218_CR_SLSC	549300DHSS9-U1QKJZG57		KvK 34275373 0000		1002136Z SW EQUITY	GUNVOR INTERNATIONAL BV	CH	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Specialized lending slotting criteria
LC_0000219_CR_SLSC	529900EHPFPY-HV6IQO98				HOLN VX EQUITY	Holcim Ltd	CH	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Specialized lending slotting criteria
LC_0000220_CR_SLSC	529900Q0YE-D3805QXQ66					KUEHNE AND NAGEL INTERNATIONAL AG	CH	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Specialized lending slotting criteria
LC_0000221_CR_SLSC	52990074N8ID7-UPV7A95					LIEBHERR-INTERNATIONAL AG	CH	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Specialized lending slotting criteria
LC_0000222_CR_SLSC	549300EFW4H2-TCZ71055					Lonza Group AG	CH	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Specialized lending slotting criteria
LC_0000223_CR_SLSC	KY37LUS27QQ-X7BB93L28		CH-550.0.067.293-5	CH0038863350	NESN.VX	NESTLE SA	CH	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Specialized lending slotting criteria
LC_0000224_CR_SLSC	529900I2PEF1F-N6N6723				2284161Z SW EQUITY	Nord Stream AG	CH	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Specialized lending slotting criteria
LC_0000225_CR_SLSC					NOVN VX EQUITY	Novartis AG	CH	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Specialized lending slotting criteria
LC_0000226_CR_SLSC	549300HUJ5CJU-X02RS52					OMV SUPPLY & TRADING AG	CH	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Specialized lending slotting criteria
LC_0000227_CR_SLSC	5299002JRT-T699WFOV74					OMYA (Schweiz) AG	CH	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Specialized lending slotting criteria
LC_0000228_CR_SLSC	549300HMJAFU-W4NSKI73					Paul Reinhart AG	CH	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Specialized lending slotting criteria
LC_0000229_CR_SLSC					ROG VX EQUITY	Roche Holding Ltd	CH	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Specialized lending slotting criteria
LC_0000230_CR_SLSC	529900PTQ0Z1-J44SHZ08		CH-100.3.010.656-7		STLN SE Equity	SCHMOLZ + BICKENBACH AG	CH	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Specialized lending slotting criteria

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010	020	030	040	050	060	070	080	090	100	110	120	130	140
LC_0000231_CR_SLSC	549300R3N69E-CGYPU434				SIK IX Equity	Sika AG	CH	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Specialized lending slotting criteria
LC_0000232_CR_SLSC	213800Z8NOHI-KRI42W10			NL0000226223	STM FP EQUITY	STMICROELECTRONICS NV	CH	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Specialized lending slotting criteria
LC_0000233_CR_SLSC	5493000KUC3-Z24U77V93				SLHN VX Equity	Swiss Life Holding AG	CH	Large corporate sample	Other financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Specialized lending slotting criteria
LC_0000234_CR_SLSC	5493005SL9HH-OXS3B739		CHE-102.753.938		SCMN VX Equity	Swisscom AG	CH	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Specialized lending slotting criteria
LC_0000235_CR_SLSC	549300HTOMQ-G20JYV568				SYNN VX Equity	Syngenta AG	CH	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Specialized lending slotting criteria
LC_0000236_CR_SLSC	KSVC38RP5WL6-C6LJGG03				TYC US Equity	Tyco International Ltd.	CH	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Specialized lending slotting criteria
LC_0000237_CR_SLSC	549300VBJS7M-G74G2H60					Weatherford International Ltd	CH	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Specialized lending slotting criteria
LC_0000238_CR_SLSC					WOS LN EQUITY	Wolseley Plc	CH	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Specialized lending slotting criteria
LC_0000239_CR_SLSC					XTA LN EQUITY	Xstrata Plc	CH	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Specialized lending slotting criteria
LC_0000240_CR_SLSC	50ZCTKCMUDI-ABGHX3R52					Zurich Insurance Company	CH	Large corporate sample	Other financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Specialized lending slotting criteria
LC_0000241_CR_SLSC	549300IF4IFG0F-S0RM26				AESGENER CC Equity	AES Gener S.A.	CL	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Specialized lending slotting criteria
LC_0000242_CR_SLSC	549300NLTGCF-V7482429				CENCOSUD CC Equity	Cencosud S.A.	CL	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Specialized lending slotting criteria
LC_0000243_CR_SLSC	549300YP3P0JZ-BLIV197					EMPRESA NACIONAL DEL PETROLEO	CL	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Specialized lending slotting criteria
LC_0000244_CR_SLSC	549300G475ACI-ABB4385			USG49215AA73	CMPC CC Equity	Inversiones CMPC S.A.	CL	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Specialized lending slotting criteria
LC_0000245_CR_SLSC	549300HX3UU-DPEFTG707				LAN CC Equity	Latam Airlines Group S.A.	CL	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Specialized lending slotting criteria
LC_0000246_CR_SLSC	549300RUPF4SK-MJPUR70				BLT LN Equity	Minera Escondida Limitada	CL	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Specialized lending slotting criteria
LC_0000247_CR_SLSC					600031 CH EQUITY	Sany Heavy Industry Co Ltd	CN	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Specialized lending slotting criteria
LC_0000248_CR_SLSC	A25574TZFLBN-K7NWQT47				PRE CT Equity	Pacific Rubiales Energy Corp.	CO	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Specialized lending slotting criteria
LC_0000249_CR_SLSC	724500JV0VHPR-VANL538		5778	ANN4327C1220		HUNTER DOUGLAS NV	CW	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Specialized lending slotting criteria
LC_0000250_CR_SLSC	213800MRTA64-ULUE9919					CARBO ONE LIMITED	CY	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Specialized lending slotting criteria
LC_0000251_CR_SLSC	549300OEZB4G-ETCGFX34					GUNVOR GROUP LTD	CY	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Specialized lending slotting criteria
LC_0000252_CR_SLSC	549300IVA1PZN-X2MN285				0163947D CY EQUITY	Mercuria Energy Group Ltd	CY	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Specialized lending slotting criteria
LC_0000253_CR_SLSC	2138001LK2Z2-HSER4U15				PRS NO EQUITY	PROSAFE	CY	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Specialized lending slotting criteria
LC_0000254_CR_SLSC	3157001000000-0137835	1131604	29287391			ALTA, a.s.	CZ	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Specialized lending slotting criteria

Counterparty code	Legal entity identifier (LEI)	Credit register code	Commercial register code	ISIN code	Bloomberg ticker	Name	Geographical area	Portfolio name	Sector of counterparty	Type of exposure	Type of facility	Type of risk	Regulatory approach
010	020	030	040	050	060	070	080	090	100	110	120	130	140
LC_0000255_CR_SLSC	3157001000000-0116592	657856	25572881			ARMATURY Group a.s.	CZ	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Specialized lending slotting criteria
LC_0000256_CR_SLSC	3157001000000-0075367	765380	28402758			BAK stavební společnost, a.s.	CZ	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Specialized lending slotting criteria
LC_0000257_CR_SLSC	3157001000000-0115525	834699	46504940			Cerea, a.s.	CZ	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Specialized lending slotting criteria
LC_0000258_CR_SLSC	3157001000000-0034336	1023328	70994226			České dráhy, a.s.	CZ	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Specialized lending slotting criteria
LC_0000259_CR_SLSC	315700CTFRL3-U2DNMO58	633919	25085689			CETELEM ČR, a.s.	CZ	Large corporate sample	Other financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Specialized lending slotting criteria
LC_0000260_CR_SLSC	529900S5R9YHJ-HYKKG94			CZ0005112300	CEZ CP EQUITY	CEZ a.s.	CZ	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Specialized lending slotting criteria
LC_0000261_CR_SLSC	315700XJHXU2-PD40RU82	865668	48589837			DEKTRADE a.s.	CZ	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Specialized lending slotting criteria
LC_0000262_CR_SLSC	529900C5PL4JG-DILRZ94	837043	46678468			HOCHTIEF CZ a. s.	CZ	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Specialized lending slotting criteria
LC_0000263_CR_SLSC	3157001000000-0099520	644725	25322257			IMOS Brno, a.s.	CZ	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Specialized lending slotting criteria
LC_0000264_CR_SLSC	3157001000000-0032687	1086806	931			METALIMEX a. s.	CZ	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Specialized lending slotting criteria
LC_0000265_CR_SLSC	315700JDC49X4-VSP6Z49	601013	14915			Metrostav a.s.	CZ	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Specialized lending slotting criteria
LC_0000266_CR_SLSC	31570066GBSS7-JYFEL35	817880	45193592			MJM Litovel a.s.	CZ	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Specialized lending slotting criteria
LC_0000267_CR_SLSC	3157001000000-0120084	832322	46342796			OHL ŽS, a.s.	CZ	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Specialized lending slotting criteria
LC_0000268_CR_SLSC	3157001000000-0009116	699640	26463318			OTE, a.s.	CZ	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Specialized lending slotting criteria
LC_0000269_CR_SLSC	3157001000000-0026285	671247	25860038			Pars nova a.s.	CZ	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Specialized lending slotting criteria
LC_0000270_CR_SLSC	315700LTSCT2-O45NWM28	805950	43873189			PRAKAB PRAŽSKÁ KABELOVNA, s.r.o.	CZ	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Specialized lending slotting criteria
LC_0000271_CR_SLSC	3157001000000-0115622	817271	45148155			Primagra, a.s.	CZ	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Specialized lending slotting criteria
LC_0000272_CR_SLSC	549300KL08IFW-LTWLQ52	691287	26271303			Skanska a.s.	CZ	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Specialized lending slotting criteria
LC_0000273_CR_SLSC	529900I8XOZD-M4ZQSQ21				1025Z CP EQUITY	Skoda Auto A.S.	CZ	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Specialized lending slotting criteria
LC_0000274_CR_SLSC	3157001000000-0031135	923751	62623753			ŠKODA TRANSPORTATION a.s.	CZ	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Specialized lending slotting criteria
LC_0000275_CR_SLSC	213800Z39ZW4-XHAAUA27	725860	27195147			SMP CZ, a.s.	CZ	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Specialized lending slotting criteria
LC_0000276_CR_SLSC	3157004ICDH3-MRKW7534	889798	60193336			Telefónica Czech Republic, a.s.	CZ	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Specialized lending slotting criteria
LC_0000277_CR_SLSC	3157001000000-0055191	617997	18050646			TŘINECKÉ ŽELEZÁRNY, a. s.	CZ	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Specialized lending slotting criteria
LC_0000278_CR_SLSC	3157007C98ILJ-K5ST356	609769	15886492			UniCredit Leasing CZ, a.s.	CZ	Large corporate sample	Other financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Specialized lending slotting criteria

Counterparty code	Legal entity identifier (LEI)	Credit register code	Commercial register code	ISIN code	Bloomberg ticker	Name	Geographical area	Portfolio name	Sector of counterparty	Type of exposure	Type of facility	Type of risk	Regulatory approach
010	020	030	040	050	060	070	080	090	100	110	120	130	140
LC_0000279_CR_SLSC	315700EFFO-U65ETZ0V16	886003	531766			UNISTAV a.s.	CZ	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Specialized lending slotting criteria
LC_0000280_CR_SLSC	3157001000000-0001356	672337	25877950			VÍTKOVICE HEAVY MACHINERY a.s.	CZ	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Specialized lending slotting criteria
LC_0000281_CR_SLSC	3157001000000-0003490	710607	26823357			VÍTKOVICE POWER ENGINEERING a.s.	CZ	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Specialized lending slotting criteria
LC_0000282_CR_SLSC	3157001000000-0015033	697350	26415623			W.A.G. payment solutions, a.s.	CZ	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Specialized lending slotting criteria
LC_0000283_CR_SLSC	5493005KH7F-O1T5TMX47	1236614-2			ASG GY Equity	AachenMuenchener Lebensversicherung AG	DE	Large corporate sample	Other financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Specialized lending slotting criteria
LC_0000284_CR_SLSC	549300JSX0Z4C-W0V5023	1319784-3				ADIDAS AG	DE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Specialized lending slotting criteria
LC_0000285_CR_SLSC	549300X1WWP-GMS47QQ72	1215807-7			ASG GY Equity	Advocard Rechtsschutzversicherung AG	DE	Large corporate sample	Other financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Specialized lending slotting criteria
LC_0000286_CR_SLSC	529900SO83U6I-SM6DL85	2832395-4	HRA36525B			ALBA Group plc & Co. KG	DE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Specialized lending slotting criteria
LC_0000287_CR_SLSC	529900K9B0N5-BT694847	1100627-7			ALV GY Equity	Allianz SE	DE	Large corporate sample	Other financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Specialized lending slotting criteria
LC_0000288_CR_SLSC	529900C058B9-OTVFTU36	2033673-1	HRB98981			ASKLEPIOS KLINIKEN GMBH HAMBURG	DE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Specialized lending slotting criteria
LC_0000289_CR_SLSC	549300FJWANEI-J25D318	1545974-6				Atlas Copco Energas GmbH	DE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Specialized lending slotting criteria
LC_0000290_CR_SLSC	529900YNBT62-HCUPRG10	1106210-6				AUGUST STORCK KG	DE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Specialized lending slotting criteria
LC_0000291_CR_SLSC	5299005SHIN9Z-K7GW242	1124841-6	HRB1775	DE0006766504	NDA GY EQUITY	Aurubis AG	DE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Specialized lending slotting criteria
LC_0000292_CR_SLSC	529900PXZU3Y-HO6HMD80	1130123-1				Axel Springer SE	DE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Specialized lending slotting criteria
LC_0000293_CR_SLSC	529900AJX4TCF-W0QT666	1104883-2				B. Braun Melsungen Aktiengesellschaft	DE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Specialized lending slotting criteria
LC_0000294_CR_SLSC	529900PM64W-H8AF1E917	1102017-9	HRB6000	DE000BASF111	BAS GR EQUITY	BASF SE	DE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Specialized lending slotting criteria
LC_0000295_CR_SLSC	529900XMQYE-T3NBF2363	2192515-1	HRB101375	DE0005168108	B5A GY EQUITY	Bauer AG	DE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Specialized lending slotting criteria
LC_0000296_CR_SLSC	549300J4U55H3-WP1XT59	1109561-9			BAYN GY EQUITY	Bayer AG	DE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Specialized lending slotting criteria
LC_0000297_CR_SLSC	YEH5ZCD6E441-RHVHD759	1103190-3			BMW GY EQUITY	Bayerische Motoren Werke AG [BMW AG]	DE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Specialized lending slotting criteria
LC_0000298_CR_SLSC	529900SM0FDL-LYATXU36	1103233-1				BAYWA AKTIENGESELLSCHAFT	DE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Specialized lending slotting criteria
LC_0000299_CR_SLSC	5299001BUUGX-AREGE533	1103821-3			BTG GR EQUITY	Bertelsmann SE & Co. KGaA	DE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Specialized lending slotting criteria
LC_0000300_CR_SLSC	529900H0HULE-N2BZ4604	1114115-7	BWMAHR-B710296		GBF GY Equity	Bilfinger SE	DE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Specialized lending slotting criteria
LC_0000301_CR_SLSC	529900XBEZ2E-YI9ZOV89	3010079-6				BMG Rights Management GmbH	DE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Specialized lending slotting criteria
LC_0000302_CR_SLSC	529900FOTM78-R9Q9NY89	1163617-2	HRB75534		2340173Z GR EQUITY	BOSCH UND SIEMENS HAUSGERATE GMBH	DE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Specialized lending slotting criteria

Counterparty code	Legal entity identifier (LEI)	Credit register code	Commercial register code	ISIN code	Bloomberg ticker	Name	Geographical area	Portfolio name	Sector of counterparty	Type of exposure	Type of facility	Type of risk	Regulatory approach
010	020	030	040	050	060	070	080	090	100	110	120	130	140
LC_0000303_CR_SLSC	NNROIXVWJ7CP-SR27SV97	2926464-5			BNR GY EQUITY	Brenntag AG	DE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Specialized lending slotting criteria
LC_0000304_CR_SLSC	529900OQDCY-XCLQOAY53	1105482-2				Burda Gesellschaft mit beschränkter Haftung	DE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Specialized lending slotting criteria
LC_0000305_CR_SLSC	5299000XH7Y-X33EJZP65	2730972-3				CARL ZEISS AG	DE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Specialized lending slotting criteria
LC_0000306_CR_SLSC	52990076MX7K-D2XYCH67	1111099-6	HRB9517	DE000CLS1001	CLS1 GY EQUITY	Celesio AG	DE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Specialized lending slotting criteria
LC_0000307_CR_SLSC	529900O4ND7-T8ABIXF67	1235957-6				Claas Kommanditgesellschaft auf Aktien mbH	DE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Specialized lending slotting criteria
LC_0000308_CR_SLSC	529900A7YD9-C0LLXM621	1106273-4	HRB3527	DE0005439004	CON GY EQUITY	CONTINENTAL AG	DE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Specialized lending slotting criteria
LC_0000309_CR_SLSC					2294277Z GR EQUITY	Coutinho & Ferrostaal GmbH	DE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Specialized lending slotting criteria
LC_0000310_CR_SLSC	5299007VZZK-H65OCN774	2781995-2				Cronimet Holding GmbH	DE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Specialized lending slotting criteria
LC_0000311_CR_SLSC	5299008ODF4E-FHRI0G60	2402196-6	HRB8957		7097181Z GR EQUITY	CWS-boco International GmbH	DE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Specialized lending slotting criteria
LC_0000312_CR_SLSC	5299005LEM60-UYKU5235	1106512-5				DACHSER Group SE & Co. KG	DE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Specialized lending slotting criteria
LC_0000313_CR_SLSC	529900R27D-L06UVNT076	2344103-3	HRB19360		DAI GR EQUITY	Daimler AG	DE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Specialized lending slotting criteria
LC_0000314_CR_SLSC	5299006S0UK-N6D9ZP412	2451917-5				DB NETZ AG	DE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Specialized lending slotting criteria
LC_0000315_CR_SLSC	529900I2DLZPT-FPENJ05	1106744-4				DEHNER GMBH & CO KG	DE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Specialized lending slotting criteria
LC_0000316_CR_SLSC	5299005A2ZE-P6AP7KM81	2537834-0			ANN GF Equity	Vonovia SE	DE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Specialized lending slotting criteria
LC_0000317_CR_SLSC	52990063S23-N13HU4E98	1818189-1	HRB50000B		DBHN GR EQUITY	DEUTSCHE BAHN AG	DE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Specialized lending slotting criteria
LC_0000318_CR_SLSC	529900PH63HY-J86ASW55	1107110-7	HRB2168		LHA GY EQUITY	DEUTSCHE LUFTHANSA AG	DE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Specialized lending slotting criteria
LC_0000319_CR_SLSC	52990063W8K-QHQMF4M43	2623414-6			DPW GF Equity	Deutsche Post Finance B.V.	DE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Specialized lending slotting criteria
LC_0000320_CR_SLSC	529900ITHU5-Y51F1S257	1107106-5				DEUTSCHE SPARKASSEN LEASING AG & CO KG	DE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Specialized lending slotting criteria
LC_0000321_CR_SLSC	549300V9QSI-G4WX4GJ96	2185287-6	HRB6794		DTE GY EQUITY	DEUTSCHE TELEKOM AG	DE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Specialized lending slotting criteria
LC_0000322_CR_SLSC	529900KSWLV9-JYE7NC83	2095980-5	HRB34977			DFS Deutsche Flugsicherung GmbH	DE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Specialized lending slotting criteria
LC_0000323_CR_SLSC	529900QTO8D2-QK2TJG32	1107340-0				Diehl Stiftung & Co. KG	DE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Specialized lending slotting criteria
LC_0000324_CR_SLSC	529900Y1AT9M-QF6UYT42	2836050-1	HRB203044			DMK DEUTSCHES MILCHKONTOR GMBH BREMEN	DE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Specialized lending slotting criteria
LC_0000325_CR_SLSC	529900YZNQ3-MUUZ02M47	1117002-4	HRB242			Douglas Holding AG	DE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Specialized lending slotting criteria
LC_0000326_CR_SLSC	5299004W7VTL-PROHR533	1125242-6	HRA8242			DR AUGUST OETKER KG BIELEFELD	DE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Specialized lending slotting criteria

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010	020	030	040	050	060	070	080	090	100	110	120	130	140
LC_0000327_CR_SLSC	529900EWEX125AULXI58	3008027-9			PAH3 GY EQUITY	Dr Ing HCF Porsche AG	DE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Specialized lending slotting criteria
LC_0000328_CR_SLSC	5493005UFVHY0PPNKD75	1107708-8	HRB7903HL	DE0005550602	DRW3 GY EQUITY	Drägerwerk AG & Co. KGaA	DE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Specialized lending slotting criteria
LC_0000329_CR_SLSC	52990076FKBR9THZ8C62	2779318-1				DYWIDAG-Systems International GmbH	DE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Specialized lending slotting criteria
LC_0000330_CR_SLSC	529900Z8W8S8J1P7U364	1105067-1	HRA9905			E BREUNINGER GMBH CO STUTTGART	DE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Specialized lending slotting criteria
LC_0000331_CR_SLSC	Q9MAIUP40P25UFBFG033	1134262-3	HRB22315		EOAN GY EQUITY	E.ON SE	DE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Specialized lending slotting criteria
LC_0000332_CR_SLSC	5299000MT7P9STUCL908	1137158-0				Ed. Züblin Aktiengesellschaft	DE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Specialized lending slotting criteria
LC_0000333_CR_SLSC	529900JSFZ4TS59HKD79	2331844-7			EBK GR EQUITY	Energie Baden-Wurttemberg AG [EnBW]	DE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Specialized lending slotting criteria
LC_0000334_CR_SLSC	549300OQ94C7KRGGC351	2177540-8			ASG GY Equity	Envivas Krankenversicherung AG	DE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Specialized lending slotting criteria
LC_0000335_CR_SLSC	529900G1B8AXELNRG982				ALV GY Equity	Euler Hermes Deutschland AG	DE	Large corporate sample	Other financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Specialized lending slotting criteria
LC_0000336_CR_SLSC	41GUOJQTALQHLF39XJ34	1518676-0			154407Z GR EQUITY	Evonik Industries AG (Evonic)	DE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Specialized lending slotting criteria
LC_0000337_CR_SLSC	529900L64X6KZZW19R71	1108854-9			4501Z GR EQUITY	EWE AG [Energieversorgung Weser-Ems]	DE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Specialized lending slotting criteria
LC_0000338_CR_SLSC	529900D7N2PTTZWFWN57	2579145-0				F.S. Fehrer Automotive GmbH	DE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Specialized lending slotting criteria
LC_0000339_CR_SLSC	529900EI7R9SCEJP4T76	1109776-3	00311027000005			FERROSTAAL GMBH	DE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Specialized lending slotting criteria
LC_0000340_CR_SLSC	529900WBP9HFX10RKB30	1110203-5				FLUGHAFEN MUNCHEN GMBH	DE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Specialized lending slotting criteria
LC_0000341_CR_SLSC	529900VHM89GUAJ1RK35	1114926-7	HRB25		1048Z GR EQUITY	FRANZ HANIEL & CIE GmbH	DE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Specialized lending slotting criteria
LC_0000342_CR_SLSC	5299001ERX0K10IZUL40	1110198-7				FRAPORT AG	DE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Specialized lending slotting criteria
LC_0000343_CR_SLSC	XDFJ0CYCOO1FXRFTQS51	1110492-4	HRB11852	DE0005785604	FRE GY EQUITY	FRESENIUS SE & CO. KGAA	DE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Specialized lending slotting criteria
LC_0000344_CR_SLSC	5299006NS9FCLFHZVL76	1578686-6	HRB714579			Freudenberg SE	DE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Specialized lending slotting criteria
LC_0000345_CR_SLSC	529900KXMB40SPYJD743	2052428-6	HRB36569B		7013717Z GR EQUITY	GAZPROM Germania GmbH	DE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Specialized lending slotting criteria
LC_0000346_CR_SLSC	549300PHUU0ZZWO8EO07	1122951-5			GEA GR EQUITY	GEA Group AG [Global Engineering Alliance]	DE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Specialized lending slotting criteria
LC_0000347_CR_SLSC	529900JGEOQMCDYOK785	1135188-9				Gelsenwasser AG	DE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Specialized lending slotting criteria
LC_0000348_CR_SLSC	529900F916IVP0TJZK88	1051383-6	HRA11722			GEORG VON HOLTZBRINCK GMBH CO KG STUTTGART	DE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Specialized lending slotting criteria
LC_0000349_CR_SLSC	5299006GD4UWSYZOKC28	2877346-3	HRB56040		GXI GY Equity	Gerresheimer AG	DE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Specialized lending slotting criteria
LC_0000350_CR_SLSC	529900OJM5EX75OD8032	1113335-2				Getreide-Aktiengesellschaft vorm.P. Kruse- Chr.Sieck	DE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Specialized lending slotting criteria

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010	020	030	040	050	060	070	080	090	100	110	120	130	140
LC_0000351_CR_SLSC	529900K6BW-O03KP4GU58	1113443-4				Giesecke & Devrient Gesellschaft mit beschränkter Haftung	DE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Specialized lending slotting criteria
LC_0000352_CR_SLSC	529900J0V7C8-Z8MLN980	2943243-2				Gigaset Communications GmbH	DE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Specialized lending slotting criteria
LC_0000353_CR_SLSC	529900LPAX2-H9S4NKU05	1215951-3				Gothaer Finanzholding AG	DE	Large corporate sample	Other financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Specialized lending slotting criteria
LC_0000354_CR_SLSC	529900F4P4RV4-Z50PI82	1114066-2	HRB527			GROSSKRAFTWERK MANNHEIM AG MANNHEIM	DE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Specialized lending slotting criteria
LC_0000355_CR_SLSC	HD52L5PJVBXJU-UX8I539	2294348-4			HPL GR EQUITY	Hapag-Lloyd AG	DE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Specialized lending slotting criteria
LC_0000356_CR_SLSC	5299007CE1VJ-WKM99H49	1130882-2	HRB2680KI		4729Z GR EQUITY	Hauptgenossenschaft Nord AG	DE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Specialized lending slotting criteria
LC_0000357_CR_SLSC	529900MKHOF-QI4A0XC48	2873755-9				HAWE Hydraulik SE	DE	Large corporate sample	non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Specialized lending slotting criteria
LC_0000358_CR_SLSC	529900221071L9-199GO56	2588017-0				HDI Versicherung AG	DE	Large corporate sample	Other financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Specialized lending slotting criteria
LC_0000359_CR_SLSC	529900755OZX-M37H4975	1115355-8				Heckler & Koch GmbH	DE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Specialized lending slotting criteria
LC_0000360_CR_SLSC	LZ2C6E0W5W7-LQMX5ZI37	1126630-1	HRB330082	DE0006047004	HEI GY EQUITY	HEIDELBERGCEMENT AG	DE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Specialized lending slotting criteria
LC_0000361_CR_SLSC	529900ZM98OI-STG16932	1115394-7			HDD GY Equity	Heidelberger Druckmaschinen AG	DE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Specialized lending slotting criteria
LC_0000362_CR_SLSC	529900PLX4ADJ-FWIY024	1135805-8			2550Z GR EQUITY	Hella KGaA Hueck & Co	DE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Specialized lending slotting criteria
LC_0000363_CR_SLSC	52990027B9AR-Y5AC8476	1115622-1				HELM AG	DE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Specialized lending slotting criteria
LC_0000364_CR_SLSC	549300VZCL1H-TH4O4Y49	1115688-2	HRB4724	DE0006048408	HEN3 GY EQUITY	HENKEL AG & CO. KGAA	DE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Specialized lending slotting criteria
LC_0000365_CR_SLSC	5493007EO7JOP-WXHBJ27	1740986-3	HRB3364			Heraeus Holding GmbH	DE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Specialized lending slotting criteria
LC_0000366_CR_SLSC	529900BVZYMV-DRRSXY68	1306869-7	HRB390485		3540636Z GR EQUITY	HERRENKNECHT AKTIENGESELLSCHAFT	DE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Specialized lending slotting criteria
LC_0000367_CR_SLSC	529900O7US4N-P0J6XD12	1179777-6				HETTICH HOLDING GMBH & CO OHG	DE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Specialized lending slotting criteria
LC_0000368_CR_SLSC	529900Y25S8N-ZIYTT924	1116241-9			HOT GY EQUITY	Hochtief AG	DE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Specialized lending slotting criteria
LC_0000369_CR_SLSC	5299008WW53-GLXRORN29	1350826-2	HRB2311		HBM GY Equity	Hornbach-Baumarkt-AG	DE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Specialized lending slotting criteria
LC_0000370_CR_SLSC	529900LFVU534-EBRXD13	1104693-5				HUGO BOSS AG	DE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Specialized lending slotting criteria
LC_0000371_CR_SLSC	TSI2PJM6EPETE-Q4X1U25	2443536-4			IFX GY Equity	Infineon Technologies AG	DE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Specialized lending slotting criteria
LC_0000372_CR_SLSC	529900FFRTWZ-QXTTUB07	1193155-7			7573220Z GR EQUITY	Intersnack Knabber-Gebäck GmbH & Co. KG	DE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Specialized lending slotting criteria
LC_0000373_CR_SLSC	529900DJMOF0-DTSWHO38	2850239-1	HRB40163			JUWI AG WÖRRSTADT	DE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Specialized lending slotting criteria
LC_0000374_CR_SLSC	529900YURAY-D4IJX2J91	1128982-4	HRB2669		SDF GY Equity	K+S Aktiengesellschaft	DE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Specialized lending slotting criteria

Counterparty code	Legal entity identifier (LEI)	Credit register code	Commercial register code	ISIN code	Bloomberg ticker	Name	Geographical area	Portfolio name	Sector of counterparty	Type of exposure	Type of facility	Type of risk	Regulatory approach
010	020	030	040	050	060	070	080	090	100	110	120	130	140
LC_0000375_CR_SLSC	1AW6P2GG0FOINEBZUQ05				VOD LN Equity	Kabel Deutschland Vertrieb und Service GmbH.	DE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Specialized lending slotting criteria
LC_0000376_CR_SLSC	529900WFRVF4SQ2EV734	1121308-9	HRA102851		509821Z GR EQUITY	Kaufland Stiftung & Co. KG	DE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Specialized lending slotting criteria
LC_0000377_CR_SLSC	529900CQ31CN6GV5LL52	2821686-9	NRWDUHRB20486		KCO GY Equity	Kloeckner & Co. S.E.	DE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Specialized lending slotting criteria
LC_0000378_CR_SLSC	5299001GRRO0Z25YZT52	1130169-4				Knorr-Bremse AG	DE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Specialized lending slotting criteria
LC_0000379_CR_SLSC	529900IQ90WSXBWSTD78	1131272-5				KOENIG & BAUER AKTIENGESELLSCHAFT	DE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Specialized lending slotting criteria
LC_0000380_CR_SLSC	529900LUYJ0V8SOOT260	1173404-3	HRA4415		3612759z gr equity	KRAFTVERKEHR NAGEL GMBH & CO. KG	DE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Specialized lending slotting criteria
LC_0000381_CR_SLSC	529900MAU9591GT2S236	2849255-1				KraussMaffei Technologies GmbH	DE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Specialized lending slotting criteria
LC_0000382_CR_SLSC	529900NY2GSZWWUBW049	1120219-9				KRONES Aktiengesellschaft	DE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Specialized lending slotting criteria
LC_0000383_CR_SLSC	529900BVAET534PD7C28	1119133-5	HRB21016	DE0006292006	KSB3 GY EQUITY	KSB Aktiengesellschaft	DE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Specialized lending slotting criteria
LC_0000384_CR_SLSC	529900VPRFDDIN7BE119	1117324-2	HRB22709		IWKG IX Equity	KUKA AG	DE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Specialized lending slotting criteria
LC_0000385_CR_SLSC	529900FR2K4P9L9XLV21	1119187-1				KWS SAAT SE	DE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Specialized lending slotting criteria
LC_0000386_CR_SLSC	529900PTLRE72EMYIJ77	2451186-7	HRB53652		LXS GF Equity	Lanxess AG	DE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Specialized lending slotting criteria
LC_0000387_CR_SLSC	5299002HNCMIUBHOMK35	1121223-0	HRB202	DE0005408884	LEO GY EQUITY	Leoni AG	DE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Specialized lending slotting criteria
LC_0000388_CR_SLSC	529900EW0ZH7KAZ11H71	1797294-4				Lidl Stiftung & Co. KG	DE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Specialized lending slotting criteria
LC_0000389_CR_SLSC	WTV8QGD5UD7MMD4HS345	1121375-8			LIN GY Equity	Linde AG	DE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Specialized lending slotting criteria
LC_0000390_CR_SLSC	529900SL1W4KHVE18T81	1121582-9				LOHMANN + Co. AG	DE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Specialized lending slotting criteria
LC_0000391_CR_SLSC	52990098TR1QJBWIYG58	1147145-5				MAHLE GmbH	DE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Specialized lending slotting criteria
LC_0000392_CR_SLSC	52990018UPG26YRFSM46	1122332-8	HRB179426	DE0005937007	MAN GR EQUITY	MAN SE	DE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Specialized lending slotting criteria
LC_0000393_CR_SLSC	5299009Z8B0YE4ECMJ92	1044964-3				Media-Saturn Holding GmbH	DE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Specialized lending slotting criteria
LC_0000394_CR_SLSC	5299009WLGROB3HKM878	1522457-9				MEGGLE AKTIENGESELLSCHAFT	DE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Specialized lending slotting criteria
LC_0000395_CR_SLSC	529900OAREIS0MOPTW25	2198479-4	HRB6164		MRK GF Equity	Merck KGaA	DE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Specialized lending slotting criteria
LC_0000396_CR_SLSC	5299001X9L42HXEBCZ51	1188960-7			MEO GY EQUITY	Metro AG	DE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Specialized lending slotting criteria
LC_0000397_CR_SLSC	529900JAY79MT50JBH87					MEYER WERFT GMBH	DE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Specialized lending slotting criteria
LC_0000398_CR_SLSC	213800E45LWMBVNF3R85	3052190-0	NRWGRHRB8959		MNDI LN Equity	Mondi Consumer Packaging International AG	DE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Specialized lending slotting criteria

Counterparty code	Legal entity identifier (LEI)	Credit register code	Commercial register code	ISIN code	Bloomberg ticker	Name	Geographical area	Portfolio name	Sector of counterparty	Type of exposure	Type of facility	Type of risk	Regulatory approach
010	020	030	040	050	060	070	080	090	100	110	120	130	140
LC_0000399_CR_SLSC	529900807L67J-Y81RD65	2755947-5			MTX GY Equity	MTU Aero Engines AG	DE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Specialized lending slotting criteria
LC_0000400_CR_SLSC	529900ISR2VNZ-V1C0T93	1182822-5				MVV Energie AG	DE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Specialized lending slotting criteria
LC_0000401_CR_SLSC	529900UXIU-W801PQDI37	2597701-8				N-ERGIE AG	DE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Specialized lending slotting criteria
LC_0000402_CR_SLSC	529900HVDYCU-WVD0OE76	2551585-9				NORDEX SE	DE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Specialized lending slotting criteria
LC_0000403_CR_SLSC	549300UH52Z-S8O00MO03	1125476-0				Osram GmbH	DE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Specialized lending slotting criteria
LC_0000404_CR_SLSC	529900LMI5FN0-KFOE272	1125552-8	HRA62024		OTVR GR EQUITY	OTTO (GMBH & CO.KG)	DE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Specialized lending slotting criteria
LC_0000405_CR_SLSC	529900ELIX8Z8-PQ6CU28	2593300-3				PAPIERFABRIK PALM GMBH & CO.KG	DE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Specialized lending slotting criteria
LC_0000406_CR_SLSC	529900HT3KJH-BHNHDT64	1397102-3	HRB6100		259743Z GR EQUITY	PERI GmbH	DE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Specialized lending slotting criteria
LC_0000407_CR_SLSC	52990037VWJG-YKGP9877	1131747-6	HRA3551		2590Z GR EQUITY	PHOENIX Pharmahandel GmbH & Co KG	DE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Specialized lending slotting criteria
LC_0000408_CR_SLSC	5299008XQJHP-TOF8R354	2696731-5	241336g		661074Z GR EQUITY	Porsche Corporate Finance GmbH	DE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Specialized lending slotting criteria
LC_0000409_CR_SLSC	529900NY0WW-QUKOMWQ37	2399699-4			PSM GY EQUITY	ProSiebenSat 1 Media SE	DE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Specialized lending slotting criteria
LC_0000410_CR_SLSC	529900Z5KBA9-KJP6EK09	1196360-0				R+V Versicherung AG	DE	Large corporate sample	Other financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Specialized lending slotting criteria
LC_0000411_CR_SLSC	5299001OU9CS-E29O6S05	1127893-4			RHM GY EQUITY	Rheinmetall AG	DE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Specialized lending slotting criteria
LC_0000412_CR_SLSC	529900F0LT5O-P4SV6122	1104684-4				Robert Bosch GmbH	DE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Specialized lending slotting criteria
LC_0000413_CR_SLSC	529900BZ1C5-S5WQENF25	2820967-4	HRB721056			ROLLS ROYCE POWER SYSTEMS AG FRIEDRICHSHAFEN	DE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Specialized lending slotting criteria
LC_0000414_CR_SLSC	529900GB7KC-A94ACC940	2531238-0	HRB14525	DE0007037129	RWE GY EQUITY	RWE AKTIENGESELLSCHAFT	DE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Specialized lending slotting criteria
LC_0000415_CR_SLSC	529900Q5SR06-C5T8NO26	1128992-3	HRB8372		7015557Z GR EQUITY	Salzgitter Mannesmann Handel GmbH	DE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Specialized lending slotting criteria
LC_0000416_CR_SLSC	529900D6BF99L-W9R2E68	1308819-0			SAP GY EQUITY	SAP SE	DE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Specialized lending slotting criteria
LC_0000417_CR_SLSC	529900JL0HDV-GZMUJF32	3043578-8				Schaeffler Verwaltung Zwei GmbH	DE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Specialized lending slotting criteria
LC_0000418_CR_SLSC	529900D8QM-D1LL0E2393	2800313-5				Schletter GmbH	DE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Specialized lending slotting criteria
LC_0000419_CR_SLSC	529900DG0F6A-GQAP6N55	1131407-7	55234831			SCHOLZ Holding GmbH	DE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Specialized lending slotting criteria
LC_0000420_CR_SLSC	5299009QTM3S-JL9BNR19	2209676-2				Schott AG	DE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Specialized lending slotting criteria
LC_0000421_CR_SLSC	529900ZCRUJ3-J5PYWX81	2577577-6			RPW GR EQUITY	SENVION GmbH	DE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Specialized lending slotting criteria
LC_0000422_CR_SLSC	52990038IB31T-YK07X63	1129569-8			SGL GY Equity	SGL Carbon SE	DE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Specialized lending slotting criteria

Counterparty code	Legal entity identifier (LEI)	Credit register code	Commercial register code	ISIN code	Bloomberg ticker	Name	Geographical area	Portfolio name	Sector of counterparty	Type of exposure	Type of facility	Type of risk	Regulatory approach
010	020	030	040	050	060	070	080	090	100	110	120	130	140
LC_0000423_CR_SLSC	W38RGI023J3W-T1HWRP32	1129508-6	HRB12300B		SIE GY EQUITY	Siemens Aktiengesellschaft	DE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Specialized lending slotting criteria
LC_0000424_CR_SLSC	529900M1LIO0-SLOBAS50	1532176-3	HRB1562	DE0003304002	SOW GY EQUITY	Software AG	DE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Specialized lending slotting criteria
LC_0000425_CR_SLSC	549300WM0X4-AUT710770	3278292-2				Springer Science+Business Media Deutschland GmbH	DE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Specialized lending slotting criteria
LC_0000426_CR_SLSC	529900FMTTLM-H0P0DL10	1473528-6				STADA Arzneimittel Aktiengesellschaft	DE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Specialized lending slotting criteria
LC_0000427_CR_SLSC	549300YTRYZP-M57T3319	1132051-2				STADTWERKE HANNOVER AG	DE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Specialized lending slotting criteria
LC_0000428_CR_SLSC	529900QOJG-J2975GD560	2971375-7				Stahlgruber Otto Gruber AG	DE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Specialized lending slotting criteria
LC_0000429_CR_SLSC	5299003M4PGU-GL48LS74	3094881-4				Styrolution Group GmbH	DE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Specialized lending slotting criteria
LC_0000430_CR_SLSC	529900Y2V1Q-WBDCBT818	2653119-4				Südwestdeutsche Medien Holding GmbH	DE	Large corporate sample	non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Specialized lending slotting criteria
LC_0000431_CR_SLSC	529900S8QN-B101D40S72	1130211-4			SZU GY EQUITY	Sudzucker AG	DE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Specialized lending slotting criteria
LC_0000432_CR_SLSC	529900D82I6-R9601CF26	2819960-2	HRB200436			SYMRISE AG HOLZMINDEN	DE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Specialized lending slotting criteria
LC_0000433_CR_SLSC	529900P710MO-UBKZDL27	2269857-5	HEESHRB85143			Techem GmbH	DE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Specialized lending slotting criteria
LC_0000434_CR_SLSC	529900COI81I-T9N2Y682	3009289-4	HRB180660			THÜGA HOLDING GMBH + CO KGAA MÜNCHEN	DE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Specialized lending slotting criteria
LC_0000435_CR_SLSC	549300UDG16D-OYUPR330	2411649-3	HRB9092	DE0007500001	TKA GR EQUITY	THYSSENKRUPP AG	DE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Specialized lending slotting criteria
LC_0000436_CR_SLSC	529900JBK6KN-C4HSW032	1672825-5				Tönnies Holding GmbH & Co. KG	DE	Large corporate sample	non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Specialized lending slotting criteria
LC_0000437_CR_SLSC	52990021AYVJL-L2XMK94	2182800-9	HRB16654		7010965Z GR EQUITY	TRIMET ALUMINIUM SE	DE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Specialized lending slotting criteria
LC_0000438_CR_SLSC	529900SL2WSP-V293B552	1126744-0			TUI1 GY EQUITY	TUI AG	DE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Specialized lending slotting criteria
LC_0000439_CR_SLSC	3VEKWPJHTD4N-KMBVG947	2353095-9				United Internet AG	DE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Specialized lending slotting criteria
LC_0000440_CR_SLSC	XQMNIROSQA-S7Y9TT7I97		NRWKOHR-A24116		LBTYA UW Equity	Unitymedia Hessen GmbH & Co. KG	DE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Specialized lending slotting criteria
LC_0000441_CR_SLSC	529900I1IDJLEX-FUYN67	3340688-5				WELTBILD GMBH & CO. KG, AUGSBURG	DE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Specialized lending slotting criteria
LC_0000442_CR_SLSC	529900AGED6PJ-E9AVL37	3185940-8				Vier Gas Transport GmbH	DE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Specialized lending slotting criteria
LC_0000443_CR_SLSC	52990023338VF-V5AIN59	1134669-9	HRA3389			VIESSMANN WERKE GMBH CO KG ALLENDORF	DE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Specialized lending slotting criteria
LC_0000444_CR_SLSC	W24EDTPHEV8-NJOD4FA29	1627667-7				VNG-Verbundnetz Gas Aktiengesellschaft	DE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Specialized lending slotting criteria
LC_0000445_CR_SLSC	5299004TYSI0-Z73QUE46	1227804-0	HRB725621			Voith GmbH	DE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Specialized lending slotting criteria
LC_0000446_CR_SLSC	529900NNUPAG-GOMPXZ31	1134796-0			VOW3 GY EQUITY	Volkswagen AG [VW]	DE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Specialized lending slotting criteria

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010	020	030	040	050	060	070	080	090	100	110	120	130	140
LC_0000447_CR_SLSC	0NURKC5Q3CJY-ZPPK5046	1134904-0				WACKER CHEMIE AG	DE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Specialized lending slotting criteria
LC_0000448_CR_SLSC	529900KKY5IM-BX35M241	2679160-8	HRB7736			Wasser und Gas Westfalen GmbH	DE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Specialized lending slotting criteria
LC_0000449_CR_SLSC	529900KQ44OJ-DIDU6J81	1135571-6				WEPA Hygieneprodukte GmbH	DE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Specialized lending slotting criteria
LC_0000450_CR_SLSC	5299006E92-R0717GXP27	3189637-6	HRA16706		0892272D GR EQUITY	WINGAS GmbH	DE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Specialized lending slotting criteria
LC_0000451_CR_SLSC	529900A8LX4K-L0YUTH71	2543621-3			WDI GY Equity	Wirecard AG	DE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Specialized lending slotting criteria
LC_0000452_CR_SLSC	529900CAYOW-B8YIG7X25	1136858-6				ZF FRIEDRICHSHAFEN AG	DE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Specialized lending slotting criteria
LC_0000453_CR_SLSC	549300D2K6PK-KKXVNN73		22756214	DK0010244425	MAERSKB DC EQUITY	A.P.Møller-Mærsk A/S	DK	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Specialized lending slotting criteria
LC_0000454_CR_SLSC			63965812			A/S SCHOUW & CO	DK	Large corporate sample	Other financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Specialized lending slotting criteria
LC_0000455_CR_SLSC	549300ADWY-S7RRJ8BG19		14244441			Aalborg Portland A/S	DK	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Specialized lending slotting criteria
LC_0000456_CR_SLSC	549300Y047DQ-V30CKT47		49723911			ABENA HOLDING A/S	DK	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Specialized lending slotting criteria
LC_0000457_CR_SLSC	549300PLP6WV-TICKLD32		10526949			ALM. BRAND FORSIKRING A/S	DK	Large corporate sample	Other financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Specialized lending slotting criteria
LC_0000458_CR_SLSC	529900IJ6T4P1-O10R377		25313763			ARLA FOODS A.M.B.A	DK	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Specialized lending slotting criteria
LC_0000459_CR_SLSC			25511484			Atea A/S	DK	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Specialized lending slotting criteria
LC_0000460_CR_SLSC	213800KB128I-K92MCD10		44782510			AVK Holding A/S	DK	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Specialized lending slotting criteria
LC_0000461_CR_SLSC	2138009LJ6FGT-V868W59		22069519			BYGMA GRUPPEN A/S	DK	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Specialized lending slotting criteria
LC_0000462_CR_SLSC	5493008Y-L42784DMWN61		25508343	DK0010181676	CARLB DC EQUITY	Carlsberg Breweries A/S	DK	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Specialized lending slotting criteria
LC_0000463_CR_SLSC			27626904			Catering Engros A/S	DK	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Specialized lending slotting criteria
LC_0000464_CR_SLSC	213800JF2XSR5-NXGL660		12760043			Cheminova A/S	DK	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Specialized lending slotting criteria
LC_0000465_CR_SLSC	549300MKPW8-ZF3E8MW37		28318677			Chr. Hansen Holding A/S	DK	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Specialized lending slotting criteria
LC_0000466_CR_SLSC	213800AWZ8-U3FVALIO26		26259495			Coop Danmark A/S	DK	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Specialized lending slotting criteria
LC_0000467_CR_SLSC	213800UW822-WLK2HZF47					Copenhagen Airports Denmark ApS	DK	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Specialized lending slotting criteria
LC_0000468_CR_SLSC	529900BWY373-HVUNIC90		28527411			Dagrofa ApS	DK	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Specialized lending slotting criteria
LC_0000469_CR_SLSC			13878595			Dagrofa S-Engros A/S (Foodservice)	DK	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Specialized lending slotting criteria
LC_0000470_CR_SLSC	213800FJJH5XF-NFIAK90		23256118			Damstahl A/S	DK	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Specialized lending slotting criteria

Counterparty code	Legal entity identifier (LEI)	Credit register code	Commercial register code	ISIN code	Bloomberg ticker	Name	Geographical area	Portfolio name	Sector of counterparty	Type of exposure	Type of facility	Type of risk	Regulatory approach
010	020	030	040	050	060	070	080	090	100	110	120	130	140
LC_0000471_CR_SLSC	549300712KABJNYPD639		20165715			DANFOSS A/S	DK	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Specialized lending slotting criteria
LC_0000472_CR_SLSC			59789317			Danish Agro A.M.B.A	DK	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Specialized lending slotting criteria
LC_0000473_CR_SLSC	213800063C9WS18D6WJ21		26121264			Danish Crown A/S	DK	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Specialized lending slotting criteria
LC_0000474_CR_SLSC	2138007QUZXQLFGCSV45		24246930			DANSK LANDBRUGS GROVVARESELSKAB A	DK	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Specialized lending slotting criteria
LC_0000475_CR_SLSC	549300FQY6MX8USM0112		35954716		4166777Z DC EQUITY	Dansk Supermarked A/S	DK	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Specialized lending slotting criteria
LC_0000476_CR_SLSC	549300JUFTJMOTC28B39		28113951			Danske Commodities A/S	DK	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Specialized lending slotting criteria
LC_0000477_CR_SLSC	213800ZCQ8X5QYJWVQ60		42344613			Det Danske Hedeselskab	DK	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Specialized lending slotting criteria
LC_0000478_CR_SLSC	549300JZVW1Y1UZ5UK38		14194711			DFDS A/S	DK	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Specialized lending slotting criteria
LC_0000479_CR_SLSC	W9NG6WMZIYEU8VEDOG48		36213728			DONG Energy A/S	DK	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Specialized lending slotting criteria
LC_0000480_CR_SLSC	529900X41C0BSLK67H70		58233528	DK0060079531	DSV DC EQUITY	DSV A/S	DK	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Specialized lending slotting criteria
LC_0000481_CR_SLSC	213800K83X1E9HF1MD69		55828415			DT Group A/S	DK	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Specialized lending slotting criteria
LC_0000482_CR_SLSC	529900C0U279ORGJC950		45349918			Ecco Sko A/S	DK	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Specialized lending slotting criteria
LC_0000483_CR_SLSC	213800Z47P2HZJKJSK23		75272014			EGM. INT. HOLD A/S	DK	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Specialized lending slotting criteria
LC_0000484_CR_SLSC	549300JN1F17UXJMM315		17225898			ENERGI DANMARK A/S	DK	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Specialized lending slotting criteria
LC_0000485_CR_SLSC	5299003X050CWGDW1Z87					Energinet.dk SOV	DK	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Specialized lending slotting criteria
LC_0000486_CR_SLSC	213800MXXDGQ3ITPXI41		58180912	DK0010234467		FLSMIDTH & CO. A/S	DK	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Specialized lending slotting criteria
LC_0000487_CR_SLSC	549300036WZGCBDPDZ92					GF-Forsikring A/S (Unsolicited Ratings)	DK	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Specialized lending slotting criteria
LC_0000488_CR_SLSC	5493006R4KC2OI5D3470		56759913			H. Lundbeck A/S	DK	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Specialized lending slotting criteria
LC_0000489_CR_SLSC	213800HTGI1CTA7CKP20		34728712			Hedegaard A/S	DK	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Specialized lending slotting criteria
LC_0000490_CR_SLSC	213800NLXK98F6PC2R37					ISS A/S	DK	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Specialized lending slotting criteria
LC_0000491_CR_SLSC	549300RIPHN847476O42					J. LAURITZEN A/S	DK	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Specialized lending slotting criteria
LC_0000492_CR_SLSC	54930032G32N1F8JBV10					KIRKBI INVEST A/S	DK	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Specialized lending slotting criteria
LC_0000493_CR_SLSC	UGKYQUOFW6QSIS3P4P93		47458714		LEGO DC EQUITY	LEGO System A/S	DK	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Specialized lending slotting criteria
LC_0000494_CR_SLSC	52990077KVK7QCK2NG31		56759514			LEO PHARMA A/S	DK	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Specialized lending slotting criteria

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010	020	030	040	050	060	070	080	090	100	110	120	130	140
LC_0000495_CR_SLSC	529900B5B2U7-TIJN7757					MONJASA A/S	DK	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Specialized lending slotting criteria
LC_0000496_CR_SLSC	213800WNLA5-AH3U4WI67		12562233			MT HØJGAARD A/S	DK	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Specialized lending slotting criteria
LC_0000497_CR_SLSC	549300UQ0QR-C1KXGRE08		20293195			NEAS Energy A/S	DK	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Specialized lending slotting criteria
LC_0000498_CR_SLSC			10845858			Nellemann Holding A/S	DK	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Specialized lending slotting criteria
LC_0000499_CR_SLSC	529900197LKW-CEQ0NL18		62725214			NKT HOLDING A/S	DK	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Specialized lending slotting criteria
LC_0000500_CR_SLSC	21380007XB7AU-OGS4N159		11142141			NORDIC SEAFOOD A/S	DK	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Specialized lending slotting criteria
LC_0000501_CR_SLSC	21380050N7K-F6M74P542		81203113			Nordisk Dæk Import A/S	DK	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Specialized lending slotting criteria
LC_0000502_CR_SLSC	549300DAQ1CV-T6CXN342				NOVOB DC Equity	Novo Nordisk A/S	DK	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Specialized lending slotting criteria
LC_0000503_CR_SLSC	529900T6WNZ-XD2R3JW38		10007127			NOVOZYMES A/S	DK	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Specialized lending slotting criteria
LC_0000504_CR_SLSC	213800LALFCP5-FJXW153		62497718			Nowaco A/S	DK	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Specialized lending slotting criteria
LC_0000505_CR_SLSC	213800PRY3GU-P6B5GG04		39170418			OK A.m.b.A.	DK	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Specialized lending slotting criteria
LC_0000506_CR_SLSC	213800RE7TE67-AUCJS21		11369677			Polar Seafood Denmark	DK	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Specialized lending slotting criteria
LC_0000507_CR_SLSC	213800QRC7LN-X935OZ09		54879415			Rockwool International A/S	DK	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Specialized lending slotting criteria
LC_0000508_CR_SLSC			42997811			SANISTÅL A/S	DK	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Specialized lending slotting criteria
LC_0000509_CR_SLSC	549300M5XVDY-G4I7CC28		14049673			Scan Global Logistics	DK	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Specialized lending slotting criteria
LC_0000510_CR_SLSC	5299003KG4J-S99TRML67		31080185			SCANDINAVIAN TOBACCO GROUP A/S	DK	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Specialized lending slotting criteria
LC_0000511_CR_SLSC	529900N96EOV-RB114D28		14773908	DK0060228559	TDC DC EQUITY	TDC A/S	DK	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Specialized lending slotting criteria
LC_0000512_CR_SLSC	549300ZSIJRE-G4GDWJ45					Topdanmark A/S	DK	Large corporate sample	Other financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Specialized lending slotting criteria
LC_0000513_CR_SLSC	213800A5UXAB-GUQ3PX11		22460218			TORM A/S	DK	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Specialized lending slotting criteria
LC_0000514_CR_SLSC	213800BlA5L8O-PBER229					Tryg Forsikring A/S	DK	Large corporate sample	Other financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Specialized lending slotting criteria
LC_0000515_CR_SLSC	213800O8J7U9-F8Q8VQ80					Tryg Garantiforsikring A/S	DK	Large corporate sample	Other financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Specialized lending slotting criteria
LC_0000516_CR_SLSC			14003606			Tulip Food Company A/S	DK	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Specialized lending slotting criteria
LC_0000517_CR_SLSC	54930026SJ2OB-LO6M470		25481968			Verdo A/S	DK	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Specialized lending slotting criteria
LC_0000518_CR_SLSC	549300DYMC8B-GZZC8844		00311171460005			VESTAS WIND SYSTEMS A/S	DK	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Specialized lending slotting criteria

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010	020	030	040	050	060	070	080	090	100	110	120	130	140
LC_0000519_CR_SLSC	213800RM6L9L-N78BVA56		71186911			WILLIAM DEMANT HOLDING A/S	DK	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Specialized lending slotting criteria
LC_0000520_CR_SLSC	5493005044RTL-Q5RZU70					Eesti Energia AS	EE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Specialized lending slotting criteria
LC_0000521_CR_SLSC	549300YENFN-R57ZJ3X76					ABENER ENERGIA S A	ES	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Specialized lending slotting criteria
LC_0000522_CR_SLSC	8ZQH7RR6DBQ-ZIX8PEQ84	ESA41002288	A41002288		ABG/P SM EQUITY	ABENGOA S A	ES	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Specialized lending slotting criteria
LC_0000523_CR_SLSC	549300GKFVW-I02JQ5332	ESA08209769	A08209769		ABE SM EQUITY	ABERTIS INFRAESTRUCTURAS SA	ES	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Specialized lending slotting criteria
LC_0000524_CR_SLSC	54930002KP75T-LLLNO21	ESA31768138	A31768138		ANA SM EQUITY	ACCIONA ENERGIA S A	ES	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Specialized lending slotting criteria
LC_0000525_CR_SLSC	9598002014000-5558665	ESA28004885	A28004885		ACS SM EQUITY	Actividades de Construccion y Servicios SA [ACS Group]	ES	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Specialized lending slotting criteria
LC_0000526_CR_SLSC	213800NKU21Z-N7P7RT54	ESA84409408	A84409408		AMS SM EQUITY	Amadeus IT Group SA	ES	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Specialized lending slotting criteria
LC_0000527_CR_SLSC		ESA26019992	A26019992		0468005D SM EQUITY	AQUALIA GESTION INTEGRAL DEL AGUA S A	ES	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Specialized lending slotting criteria
LC_0000528_CR_SLSC	9598002014000-5491929		A78839271		A3M	ATRESMEDIA CORPORACION DE MEDIOS DE COMUNICACION S. A.	ES	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Specialized lending slotting criteria
LC_0000529_CR_SLSC	549300MXEGO-T8MV1B924	ESA62186556	A62186556		ONO SM EQUITY	CABLEUROPA SA	ES	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Specialized lending slotting criteria
LC_0000530_CR_SLSC	549300CGER-G48M7P5E96					CENTROS COMERCIALES CARREFOUR S A	ES	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Specialized lending slotting criteria
LC_0000531_CR_SLSC		ESA46146387	A46146387		0612929D SM EQUITY	COBRA INSTALACIONES Y SERVICIOS SA	ES	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Specialized lending slotting criteria
LC_0000532_CR_SLSC		ESA20001020	A20001020		CAF SM EQUITY	CONSTRUCCIONES Y AUXILIAR DE FERROCARRILES (CAF) S.A.	ES	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Specialized lending slotting criteria
LC_0000533_CR_SLSC	9598002014000-5319366	ESA48012009	A48012009		OLE SM EQUITY	DEOLEO SA	ES	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Specialized lending slotting criteria
LC_0000534_CR_SLSC	54930063C6K2-TNFL6H10					DISTRIBUIDORA INTERNACIONAL DE ALIMENTACION	ES	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Specialized lending slotting criteria
LC_0000535_CR_SLSC		ESA15139314	A15139314		DRC SM EQUITY	DRAGADOS S A	ES	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Specialized lending slotting criteria
LC_0000536_CR_SLSC	529900U1P1JE-V71EBO44	ESA28006104	A28006104		4367465Z SM EQUITY	EADS CONSTRUCCIONES AERONAUTICAS S A	ES	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Specialized lending slotting criteria
LC_0000537_CR_SLSC	9598002014000-5374753	ESA28017895	A28017895		1082z sm equity	EL CORTE INGLES S A	ES	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Specialized lending slotting criteria
LC_0000538_CR_SLSC	9598002014000-5491250		A48027056		ENO	ELECNOR S.A.	ES	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Specialized lending slotting criteria
LC_0000539_CR_SLSC	213800VIN4XH-LVFIOE10		A86484334		ENG SQ Equity	Enagas Transportes, S.A.U.	ES	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Specialized lending slotting criteria
LC_0000540_CR_SLSC	549300LHK07F2-CHV4X31	ESA28023430	A28023430		ELE SM EQUITY	ENDESA SA	ES	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Specialized lending slotting criteria
LC_0000541_CR_SLSC	9598002014000-5732198					ESCAL UGS S L	ES	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Specialized lending slotting criteria
LC_0000542_CR_SLSC	9598002014000-5757903	ESA81939209	A81939209		FER SM EQUITY	Ferrovial SA	ES	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Specialized lending slotting criteria

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010	020	030	040	050	060	070	080	090	100	110	120	130	140
LC_0000543_CR_SLSC	9598002014000-5178328	ESA28037224	A28037224		FCC SM EQUITY	FOMENTO DE CONSTRUCCIONES Y CONTRATAS SA	ES	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Specialized lending slotting criteria
LC_0000544_CR_SLSC	549300CKUXD-A0CKRQJ56	ESA80477144	A80477144		GAM SM EQUITY	GAMESA ENERGIA S A	ES	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Specialized lending slotting criteria
LC_0000545_CR_SLSC	TL2N6M87C-W970S5SV098	ESA08015497	A08015497		GAS SM EQUITY	GAS NATURAL S.D.G. S.A.	ES	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Specialized lending slotting criteria
LC_0000546_CR_SLSC	9598002014000-5484363	ESB48943864	B48943864		495294Z SM EQUITY	GESTAMP AUTOMOCION S L	ES	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Specialized lending slotting criteria
LC_0000547_CR_SLSC		ESA58389123	A58389123		GRF SM EQUITY	GRIFOLS S A	ES	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Specialized lending slotting criteria
LC_0000548_CR_SLSC	213800OILC5-Q9AR63B63		A09092305			Grupo Antolin-Irausa, S.A.	ES	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Specialized lending slotting criteria
LC_0000549_CR_SLSC		ESA84173947	A84173947		1234Z SM EQUITY	GRUPO ISOLUX CORSAN SA	ES	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Specialized lending slotting criteria
LC_0000550_CR_SLSC	5QK37QC7NW-OJ8D7WVQ45	ESA48010615	A48010615		IBE SM EQUITY	Iberdrola SA	ES	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Specialized lending slotting criteria
LC_0000551_CR_SLSC	549300GEL7LR-GKK0DG70					Iberia Lineas Aereas de Espana S.A.	ES	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Specialized lending slotting criteria
LC_0000552_CR_SLSC	GGYEFW27TI7-Q3C3XB343					INDUSTRIA DE DISEÑO TEXTIL S A	ES	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Specialized lending slotting criteria
LC_0000553_CR_SLSC	9598002014000-5007414					INMOBILIARIA COLONIAL SA	ES	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Specialized lending slotting criteria
LC_0000554_CR_SLSC	549300D4HOJH-H0LSET81	ESA41694266	A41694266		4516287Z SM EQUITY	INSTALACIONES INABENSA S A	ES	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Specialized lending slotting criteria
LC_0000555_CR_SLSC	9598002014000-5317620					ISOLUX INGENIERIA, S.A.	ES	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Specialized lending slotting criteria
LC_0000556_CR_SLSC	9598002014000-5606874					IZASA DISTRIBUCIONES TECNICAS S.A.	ES	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Specialized lending slotting criteria
LC_0000557_CR_SLSC	529900S4UWJN-VO9LEH81		A60195278		4374129Z	LIDL SUPERMERCADOS S.A.	ES	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Specialized lending slotting criteria
LC_0000558_CR_SLSC	UIUPNLHSQI58-ZL7O2J82		A78346558		MAP SQ Equity	Mapfre Re, Compania de Reaseguros, S.A.	ES	Large corporate sample	Other financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Specialized lending slotting criteria
LC_0000559_CR_SLSC	9598002014000-5021479	ESA79075438	A79075438			MEDIASET ESPAÑA COMUNICACION S.A.	ES	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Specialized lending slotting criteria
LC_0000560_CR_SLSC		ESA78304516	A78304516		MEL SM EQUITY	Melia Hotels International SA	ES	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Specialized lending slotting criteria
LC_0000561_CR_SLSC	9598002014000-5311703					NAVANTIA S A	ES	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Specialized lending slotting criteria
LC_0000562_CR_SLSC	9598002014000-5395317	ESA48010573	A48010573		OHL SM EQUITY	OBRASCON HUARTE LAIN S A	ES	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Specialized lending slotting criteria
LC_0000563_CR_SLSC		ESA36603587	A36603587		PVA SM EQUITY	PESCANOVA SA	ES	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Specialized lending slotting criteria
LC_0000564_CR_SLSC	549300N94L4-D5NDBFG97	ESA28430882	A28430882			PROSEGUR COMPAÑIA DE SEGURIDAD S.A.	ES	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Specialized lending slotting criteria
LC_0000565_CR_SLSC	54930070W8XS-Y31XK130	ESA78003662	A78003662		REE SM EQUITY	Red Electrica de Espana SA	ES	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Specialized lending slotting criteria
LC_0000566_CR_SLSC	BSYCX13Y0NOT-V14V9N85		A78374725	ES0273516007	REP GY Equity	Repsol, S.A.	ES	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Specialized lending slotting criteria

Counterparty code	Legal entity identifier (LEI)	Credit register code	Commercial register code	ISIN code	Bloomberg ticker	Name	Geographical area	Portfolio name	Sector of counterparty	Type of exposure	Type of facility	Type of risk	Regulatory approach
010	020	030	040	050	060	070	080	090	100	110	120	130	140
LC_0000567_CR_SLSC		ESA08000820	A08000820		DMM XT EQUITY	S A DAMM	ES	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Specialized lending slotting criteria
LC_0000568_CR_SLSC	549300QHD5DP0GOPGX63					SOVENA ESPANA SA	ES	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Specialized lending slotting criteria
LC_0000569_CR_SLSC	213800JEZBUPZKWJGF49	ESA28092583	A28092583		TRE SM EQUITY	TECNICAS REUNIDAS S A	ES	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Specialized lending slotting criteria
LC_0000570_CR_SLSC	549300EEJH4FEPDBBR25		KvK 24269798 0000		TEF SM EQUITY	TELEFONICA SA	ES	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Specialized lending slotting criteria
LC_0000571_CR_SLSC		ESA08356727	A08356727		TST SM EQUITY	TESTA INMUEBLES EN RENTA S. A.	ES	Large corporate sample	Other financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Specialized lending slotting criteria
LC_0000572_CR_SLSC	549300FM9ZIJB5FCS825					TWINS ALIMENTACION SA	ES	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Specialized lending slotting criteria
LC_0000573_CR_SLSC	95980020140005462150	ESA79524054	A79524054		571979Z	URBASER S.A.	ES	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Specialized lending slotting criteria
LC_0000574_CR_SLSC	5299008CBH6EAEH1VZ37	ESA28293348	A28293348			WORLD DUTY FREE GROUP S.A. U.,	ES	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Specialized lending slotting criteria
LC_0000575_CR_SLSC	743700FHGZEV5UGCB005			FI0009010391	AHL1V FH EQUITY	Ahlstrom Oyj	FI	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Specialized lending slotting criteria
LC_0000576_CR_SLSC	529900Q14KI1SCMIMO82					Bayer Nordic SE	FI	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Specialized lending slotting criteria
LC_0000577_CR_SLSC	5493002B0GOVF42KWX33					Cargotec Oyj	FI	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Specialized lending slotting criteria
LC_0000578_CR_SLSC	549300P8N0P6KDGTJ206			XS0946179529	TY2 GS Equity	Citycon OYJ	FI	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Specialized lending slotting criteria
LC_0000579_CR_SLSC	743700TU2S3DXWGU7H32		0116510-6	XS0973806861	EIA GM Equity	Elisa Corporation	FI	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Specialized lending slotting criteria
LC_0000580_CR_SLSC	74370062ZI1F7CUA5518					Fingrid Oyj	FI	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Specialized lending slotting criteria
LC_0000581_CR_SLSC	213800SB6EOB8SSK9W63			FI0009003230	FIA1S FH EQUITY	Finnair Oyj	FI	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Specialized lending slotting criteria
LC_0000582_CR_SLSC	743700BKTW4EQIVKYY42			FI0009000400	FIS1V FH EQUITY	Fiskars Oyj	FI	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Specialized lending slotting criteria
LC_0000583_CR_SLSC	635400IUIZZIUJSAMF76			FI0009007132	FUM1V FH EQUITY	Fortum Oyj	FI	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Specialized lending slotting criteria
LC_0000584_CR_SLSC	74370031Y7RK5H88CQ48			FI0009004824	KRA1V FH EQUITY	Kemira Oyj	FI	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Specialized lending slotting criteria
LC_0000585_CR_SLSC	743700OX6HSVMCAHPB95					KESKO OYJ	FI	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Specialized lending slotting criteria
LC_0000586_CR_SLSC	2138001CNF45JP5XZK38	1927400-1	HRB57225		KC4 GR EQUITY	Kone GmbH	FI	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Specialized lending slotting criteria
LC_0000587_CR_SLSC	2138007FRMWVPUDCMA45			FI0009007835	MEO1V FH EQUITY	Metso Oyj	FI	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Specialized lending slotting criteria
LC_0000588_CR_SLSC	5493009GY1X8GQ66AM14			FI0009013296	NES1V FH EQUITY	Neste Oil Oyj	FI	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Specialized lending slotting criteria
LC_0000589_CR_SLSC	549300A0JPRWG1KI7U06			FI0009000681	NOK1V FH EQUITY	Nokia Oyj	FI	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Specialized lending slotting criteria
LC_0000590_CR_SLSC	743700YQIO8Y4L4WKR40					Nokian Renkaat Oyj	FI	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Specialized lending slotting criteria

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010	020	030	040	050	060	070	080	090	100	110	120	130	140
LC_0000591_CR_SLSC	74370061PO7-C10E3PA54					Norilsk Nickel Harjavalta Oy	FI	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Specialized lending slotting criteria
LC_0000592_CR_SLSC	5493009YRUJJD-CFF0R80			FI0009002422	OUT1V FH EQUITY	Outokumpu Oyj	FI	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Specialized lending slotting criteria
LC_0000593_CR_SLSC	549300R0VN9-C371W0E07			FI0009014575	OTE1V FH EQUITY	Outotec Oyj	FI	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Specialized lending slotting criteria
LC_0000594_CR_SLSC	743700X6KUJ0-Z8GJIF03					POHJOLAN VOIMA OY	FI	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Specialized lending slotting criteria
LC_0000595_CR_SLSC	743700CIR72J2-LJZO637					Ramirent Oyj	FI	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Specialized lending slotting criteria
LC_0000596_CR_SLSC	743700XJC24TH-UPK0S03			FI0009007694	SAA1V FH EQUITY	Sanoma Oyj	FI	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Specialized lending slotting criteria
LC_0000597_CR_SLSC	743700IFQI6-W89M1IY95					STOCKMANN OYJ ABP	FI	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Specialized lending slotting criteria
LC_0000598_CR_SLSC	7437000ZP669L-KUTZ738				STERV FH EQUITY	Stora Enso Oyj	FI	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Specialized lending slotting criteria
LC_0000599_CR_SLSC	743700LQ48IZB-TZN4S52		0196656-0	XS1043513529		Teollisuuden Voima Oyj(TVO)	FI	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Specialized lending slotting criteria
LC_0000600_CR_SLSC	743700PKLY067-IZIF588					Tikkurila Oyj	FI	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Specialized lending slotting criteria
LC_0000601_CR_SLSC	213800EC6PW5-VU4J9U64			FI0009005987	UPM1V FH EQUITY	UPM-Kymmene Oyj	FI	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Specialized lending slotting criteria
LC_0000602_CR_SLSC	743700G7A9J1P-HM3X223			FI0009003727	WRT1V FH EQUITY	Wärtsilä Oyj Abp	FI	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Specialized lending slotting criteria
LC_0000603_CR_SLSC	549300TLDC3I-QX97WU26					Wihuri Packaging Oy	FI	Large corporate sample	Other financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Specialized lending slotting criteria
LC_0000604_CR_SLSC	529900M13G-M4VSTE6W80					YIT Oyj	FI	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Specialized lending slotting criteria
LC_0000605_CR_SLSC	969500QZC2Q0-TK11NV07				AC FP EQUITY	Accor SA	FR	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Specialized lending slotting criteria
LC_0000606_CR_SLSC	969500PJMBSFH-YC37989				ADP FP Equity	Aeroports de Paris S.A. (ADP)	FR	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Specialized lending slotting criteria
LC_0000607_CR_SLSC	969500AQW31-GYO8JZD66			FR0000031122		AIR FRANCE -KLM	FR	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Specialized lending slotting criteria
LC_0000608_CR_SLSC	969500MMPQV-HK671GT54				AI FP EQUITY	Air Liquide SA	FR	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Specialized lending slotting criteria
LC_0000609_CR_SLSC	969500RAZNDF-VFATTJ14					ALCATEL LUCENT INTERNATIONAL	FR	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Specialized lending slotting criteria
LC_0000610_CR_SLSC	969500CCRD8G-YWLG6R54		542019096	FR0000130007	ALU FP EQUITY	Alcatel Lucent S.A.	FR	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Specialized lending slotting criteria
LC_0000611_CR_SLSC	969500TZFFAS8-XMVPQ44				ALALF UV Equity	ALCATEL-LUCENT SA	FR	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Specialized lending slotting criteria
LC_0000612_CR_SLSC	549300W64S5-Q0I46LK20					ALSTOM HOLDINGS SA	FR	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Specialized lending slotting criteria
LC_0000613_CR_SLSC	96950032TUYM-W11FB530				ALO FP EQUITY	Alstom SA	FR	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Specialized lending slotting criteria
LC_0000614_CR_SLSC	9695007B0RXQ-CHHTGR34		305207169		AREVA FP EQUITY	AREVA NC	FR	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Specialized lending slotting criteria

Counterparty code	Legal entity identifier (LEI)	Credit register code	Commercial register code	ISIN code	Bloomberg ticker	Name	Geographical area	Portfolio name	Sector of counterparty	Type of exposure	Type of facility	Type of risk	Regulatory approach
010	020	030	040	050	060	070	080	090	100	110	120	130	140
LC_0000615_CR_SLSC	96950026BLIV09FMSM49				AKE FP EQUITY	Arkema Group SA	FR	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Specialized lending slotting criteria
LC_0000616_CR_SLSC					ATO FP EQUITY	Atos Origin SA	FR	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Specialized lending slotting criteria
LC_0000617_CR_SLSC	213800U12KWYZEECZ934		572139996		ASF FP EQUITY	AUTOROUTES DU SUD DE LA FRANCE SA	FR	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Specialized lending slotting criteria
LC_0000618_CR_SLSC	9695002SV2VP9CU42826				ARR FP EQUITY	Autoroutes Paris-Rhin-Rhone SA [APRR]	FR	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Specialized lending slotting criteria
LC_0000619_CR_SLSC	F5WCUMTUM4RKZ1MAIE39					AXA SA	FR	Large corporate sample	Other financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Specialized lending slotting criteria
LC_0000620_CR_SLSC	969500MOCLNQFNZN0D63		572015246		EN LI Equity	BOUYGUES SA	FR	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Specialized lending slotting criteria
LC_0000621_CR_SLSC	96950077L0TN7BAROX36				CAP FP EQUITY	Cap Gemini Sogeti SA	FR	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Specialized lending slotting criteria
LC_0000622_CR_SLSC	549300B8P6MUJ1YWTS08				CA FP EQUITY	Carrefour SA	FR	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Specialized lending slotting criteria
LC_0000623_CR_SLSC	969500VHL8F83GBL6L29		554501171	FR0000125585	CO FP EQUITY	CASINO GUICHARD - PERRACHON	FR	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Specialized lending slotting criteria
LC_0000624_CR_SLSC	9695001K81BDUET02H66				CGM FP EQUITY	Cegedim SA	FR	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Specialized lending slotting criteria
LC_0000625_CR_SLSC	969500FCVQ5SLAAUJV59				GA S1 Equity	CGG	FR	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Specialized lending slotting criteria
LC_0000626_CR_SLSC	969500WESYQMQ1F2C272					CHRISTIAN DIOR	FR	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Specialized lending slotting criteria
LC_0000627_CR_SLSC	969500BZJ49IICIBZZ08					CMA CGM S.A.	FR	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Specialized lending slotting criteria
LC_0000628_CR_SLSC	969500QKVPV2H8UXM738				CNP FP Equity	CNP Assurances	FR	Large corporate sample	Other financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Specialized lending slotting criteria
LC_0000629_CR_SLSC	213800CP8292W9E8LJ69		552115891		DG FP Equity	Cofiroute	FR	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Specialized lending slotting criteria
LC_0000630_CR_SLSC	969500DZBBMYHB8NAM93		552025314	FR0000121634	RE FP EQUITY	COLAS SA	FR	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Specialized lending slotting criteria
LC_0000631_CR_SLSC	NFONVGN05Z0FMN5PEC35				SGO FP EQUITY	Compagnie de Saint-Gobain SA	FR	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Specialized lending slotting criteria
LC_0000632_CR_SLSC	549300SOSI58J6VIW052				ML FP EQUITY	Compagnie Generale des Etablissements Michelin SCA [CGEM]	FR	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Specialized lending slotting criteria
LC_0000633_CR_SLSC	969500D8BWYH453FLN28					CRISTAL UNION	FR	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Specialized lending slotting criteria
LC_0000634_CR_SLSC	85OKW2SW05RZFQS1W718				JJ FP EQUITY	Crown European Holdings SA	FR	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Specialized lending slotting criteria
LC_0000635_CR_SLSC	969500H6VMRN7AY1ZU14		441133808		85117Z FP EQUITY	DCNS	FR	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Specialized lending slotting criteria
LC_0000636_CR_SLSC	9695006LOD5B2D7Y0N70				EDEN FP Equity	Edenred S.A.	FR	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Specialized lending slotting criteria
LC_0000637_CR_SLSC				FR0000130452	FGR FP EQUITY	Eiffage SA	FR	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Specialized lending slotting criteria
LC_0000638_CR_SLSC	549300X3UK4GG3FNMO06			FR0010242511	EDF FP EQUITY	Electricite de France SA [EDF]	FR	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Specialized lending slotting criteria

Counterparty code	Legal entity identifier (LEI)	Credit register code	Commercial register code	ISIN code	Bloomberg ticker	Name	Geographical area	Portfolio name	Sector of counterparty	Type of exposure	Type of facility	Type of risk	Regulatory approach
010	020	030	040	050	060	070	080	090	100	110	120	130	140
LC_0000639_CR_SLSC	9695001HM585-I0NEI780		380543678			Elior	FR	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Specialized lending slotting criteria
LC_0000640_CR_SLSC	549300LUH78P-G2MP6N64					Eramet SA	FR	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Specialized lending slotting criteria
LC_0000641_CR_SLSC	549300M3VH1-A3ER1TB49		712049618	FR0000121667	EI FP EQUITY	ESSILOR INTERNATIONAL	FR	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Specialized lending slotting criteria
LC_0000642_CR_SLSC	529900HC20EL-W4B6XI30					Euler Hermes France	FR	Large corporate sample	Other financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Specialized lending slotting criteria
LC_0000643_CR_SLSC	52990087UKA0-U2TO8412		352383715		117052Z FP EQUITY	EUROCOPTER SAS	FR	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Specialized lending slotting criteria
LC_0000644_CR_SLSC	MINO79WLO-O247M1IL051				EAD FP Equity	European Aeronautic Defence & Space Co NV [EADS]	FR	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Specialized lending slotting criteria
LC_0000645_CR_SLSC	549300MCOO-Y1V7P2PG30				ETL FP Equity	Eutelsat S.A.	FR	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Specialized lending slotting criteria
LC_0000646_CR_SLSC	969500WASBF8-AZP8TC02		323288563	FR0000053142	LEY FP EQUITY	FAIVELEY TRANSPORT	FR	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Specialized lending slotting criteria
LC_0000647_CR_SLSC	969500F0VMZL-K2IULV85			FR0000121147	EO FP EQUITY	Faurecia S.A.	FR	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Specialized lending slotting criteria
LC_0000648_CR_SLSC	969500UPKU9V-F8XAEU18		775625767		1044Q FP EQUITY	FINANCIERE AGACHE SA	FR	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Specialized lending slotting criteria
LC_0000649_CR_SLSC	969500P8M3W2-XX376054					Fonciere des Regions	FR	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Specialized lending slotting criteria
LC_0000650_CR_SLSC	969500MCOON-R8990S771				FTE FP EQUITY	France Telecom SA / Orange SA	FR	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Specialized lending slotting criteria
LC_0000651_CR_SLSC	5493005GNGE7-UFJCIL03				FBEL FP EQUITY	Fromageries Bel SA	FR	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Specialized lending slotting criteria
LC_0000652_CR_SLSC	969500YWO65-OHPVAHN71					GALERIES LAFAYETTE	FR	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Specialized lending slotting criteria
LC_0000653_CR_SLSC	LAXUQCHT4F-H58LRZDY46			FR0010208488	GSZ FP EQUITY	GDF Suez SA	FR	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Specialized lending slotting criteria
LC_0000654_CR_SLSC	529900710OJCY-ZX6IL07					GEA Batignolles Technologies Thermiques SAS	FR	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Specialized lending slotting criteria
LC_0000655_CR_SLSC	9695003E4MM-A10IBTR26		592014476			Gecina	FR	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Specialized lending slotting criteria
LC_0000656_CR_SLSC	9695004TMMZ3-JBKJO332		377791967		UG FP Equity	GIE PSA Tresorerie	FR	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Specialized lending slotting criteria
LC_0000657_CR_SLSC	969500ASE-C557H5A4F22		476180625			Groupe Auchan S.A.	FR	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Specialized lending slotting criteria
LC_0000658_CR_SLSC	969500KMUQ2-B6CBAF162				BN FP EQUITY	Groupe Danone SA	FR	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Specialized lending slotting criteria
LC_0000659_CR_SLSC	969500O3KMCB-QT8KGK58					Groupe Soufflet SA	FR	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Specialized lending slotting criteria
LC_0000660_CR_SLSC	969500FY5T5M-LH4G9A95				RIA FP EQUITY	Groupe Steria SCA	FR	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Specialized lending slotting criteria
LC_0000661_CR_SLSC	969500LYSYS0-E800SQ95		408168003			Holding Bercy Investissement SCA	FR	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Specialized lending slotting criteria
LC_0000662_CR_SLSC	969500I3QV-K40XEORU25		495137077			HOLDING D'INFRASTRUCTURES DES METIERS DE L'ENVIRONNEMENT	FR	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Specialized lending slotting criteria

Counterparty code	Legal entity identifier (LEI)	Credit register code	Commercial register code	ISIN code	Bloomberg ticker	Name	Geographical area	Portfolio name	Sector of counterparty	Type of exposure	Type of facility	Type of risk	Regulatory approach
010	020	030	040	050	060	070	080	090	100	110	120	130	140
LC_0000663_CR_SLSC	969500UDH342-QLTE1M42		582074944	FR0000035081	ICAD FP EQUITY	ICADE	FR	Large corporate sample	Other financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Specialized lending slotting criteria
LC_0000664_CR_SLSC	969500FZ9BTR-ZS3JNB97		342376332	FR0004035913	ILD FP EQUITY	ILIAD	FR	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Specialized lending slotting criteria
LC_0000665_CR_SLSC	54930075MZSSI-B2TGC64		449354224	FR0000120859	NK FP EQUITY	IMERYS S.A.	FR	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Specialized lending slotting criteria
LC_0000666_CR_SLSC	9695002OY2-X35E9X8W87					Ipsos SA	FR	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Specialized lending slotting criteria
LC_0000667_CR_SLSC	549300ORN5E1-P46ATH26		440413730		IT IM Equity	Italcementi Finance S.A.	FR	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Specialized lending slotting criteria
LC_0000668_CR_SLSC	9695009KV7AF-PDEI5S30				DEC FP EQUITY	JCDecaux SA	FR	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Specialized lending slotting criteria
LC_0000669_CR_SLSC	549300VGEJKB7-SVUZR78		552075020		PP IM Equity	Kering S.A.	FR	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Specialized lending slotting criteria
LC_0000670_CR_SLSC	969500PB4U31-KEFHZ621		780152914			Klepierre S.A.	FR	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Specialized lending slotting criteria
LC_0000671_CR_SLSC	969500L0T16H-X3R78P61					La Mondiale	FR	Large corporate sample	Other financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Specialized lending slotting criteria
LC_0000672_CR_SLSC	9695000YG7T-R7PAP0L59				222691Z FP EQUITY	La Poste [France]	FR	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Specialized lending slotting criteria
LC_0000673_CR_SLSC	969500O558-W10MK2JF76					Labco SA	FR	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Specialized lending slotting criteria
LC_0000674_CR_SLSC	549300DNNL29-KCEPRZ85			FR0000120537	LG FP EQUITY	Lafarge SA	FR	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Specialized lending slotting criteria
LC_0000675_CR_SLSC	969500VX2NV2-AQQ65G45				MMB FP EQUITY	Lagardere SCA	FR	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Specialized lending slotting criteria
LC_0000676_CR_SLSC	969500TJLHIZL-FRWEQ48			FR0010307819	LR FP EQUITY	Legrand	FR	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Specialized lending slotting criteria
LC_0000677_CR_SLSC	969500C0B8Y-R7HT3OM14				221202Z FP EQUITY	Limagrain SA	FR	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Specialized lending slotting criteria
LC_0000678_CR_SLSC	529900JI1GG6-F7RKVI53			FR0000120321	OR FP EQUITY	L'Oréal	FR	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Specialized lending slotting criteria
LC_0000679_CR_SLSC	IOG4E947OAT-N0KJYSD45				MC FP EQUITY	LVMH Moet Hennessy Louis Vuitton SA	FR	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Specialized lending slotting criteria
LC_0000680_CR_SLSC					MDCA FP EQUITY	Medica France SA	FR	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Specialized lending slotting criteria
LC_0000681_CR_SLSC	9695000081CGA-XB7YS433		424064707			Mercialys	FR	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Specialized lending slotting criteria
LC_0000682_CR_SLSC	969500DZ56QV-IKRIU954					Monoprix SA	FR	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Specialized lending slotting criteria
LC_0000683_CR_SLSC	96950015FU78-G84UIV14				NEX FP EQUITY	Nexans SA	FR	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Specialized lending slotting criteria
LC_0000684_CR_SLSC	549300DMQNO-ND6LEVJ13					Novacap SA	FR	Large corporate sample	Other financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Specialized lending slotting criteria
LC_0000685_CR_SLSC	969500CDLQKY-AR1PT761					NutriXo SA	FR	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Specialized lending slotting criteria
LC_0000686_CR_SLSC	969500SHDTSM-KBXKKO85					Oberthur Technologies S.A.	FR	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Specialized lending slotting criteria

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010	020	030	040	050	060	070	080	090	100	110	120	130	140
LC_0000687_CR_SLSC	52990097YFPX9-J0H5D87			FR0000120693	RI FP EQUITY	PERNOD RICARD S.A.	FR	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Specialized lending slotting criteria
LC_0000688_CR_SLSC	969500TZ5950I-T5FPQ42				UG FP EQUITY	Peugeot SA	FR	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Specialized lending slotting criteria
LC_0000689_CR_SLSC	969500C0PA29-TV19CT55				221410Z FP EQUITY	Picard Surgeles SA	FR	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Specialized lending slotting criteria
LC_0000690_CR_SLSC					PP FP EQUITY	Pinault Printemps Redoute SA [PPR]	FR	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Specialized lending slotting criteria
LC_0000691_CR_SLSC	2138004KW8B-V57III342			FR0000130577	PUB FP EQUITY	Publicis Groupe SA	FR	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Specialized lending slotting criteria
LC_0000692_CR_SLSC	969500AI7V5V0-J9TOU58				RAL FP EQUITY	Rallye SA	FR	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Specialized lending slotting criteria
LC_0000693_CR_SLSC	5493004V6A3-Z027YT216				RCO FP Equity	Remy Cointreau S.A.	FR	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Specialized lending slotting criteria
LC_0000694_CR_SLSC	969500F7JLT-X36OUI695			FR0000131906	RNO FP EQUITY	RENAULT S.A.	FR	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Specialized lending slotting criteria
LC_0000695_CR_SLSC	969500VZN4KD-EZ14C105		412280737		224063Z FP EQUITY	RESEAU FERRE DE FRANCE	FR	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Specialized lending slotting criteria
LC_0000696_CR_SLSC	969500N6AVP-A51648T62				RXL FP Equity	Rexel SA	FR	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Specialized lending slotting criteria
LC_0000697_CR_SLSC	969500FO141-C5967KC72					Roquette Freres	FR	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Specialized lending slotting criteria
LC_0000698_CR_SLSC	969500JRJW0K2-ET1UP76		444619258		226514Z FP EQUITY	RTE EDF TRANSPORT SA	FR	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Specialized lending slotting criteria
LC_0000699_CR_SLSC	969500UIC89G-T3UL7L24				SAF FP EQUITY	Safran SA	FR	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Specialized lending slotting criteria
LC_0000700_CR_SLSC	549300E9PC51E-N656011		395030844		SAN FP Equity	SANOFI S.A.	FR	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Specialized lending slotting criteria
LC_0000701_CR_SLSC	969500A1YF1X-UYYXS284				SU FP EQUITY	Schneider Electric SA	FR	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Specialized lending slotting criteria
LC_0000702_CR_SLSC	96950056ULJ4J-I7V3752				SCR FP Equity	SCOR SE	FR	Large corporate sample	Other financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Specialized lending slotting criteria
LC_0000703_CR_SLSC	969500WP61NB-K098AC47				SK FP EQUITY	SEB SA	FR	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Specialized lending slotting criteria
LC_0000704_CR_SLSC	969500KDAU-M9TYWQTR36		470801168		286575Z FP EQUITY	SOC NATIONALE IMMOBILIERE	FR	Large corporate sample	Other financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Specialized lending slotting criteria
LC_0000705_CR_SLSC	969500LCBO-G12HXPYM84				SW FP EQUITY	Sodexho Alliance SA [Sodexo]	FR	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Specialized lending slotting criteria
LC_0000706_CR_SLSC	9695005U38X1-SF184325		552028425		QS3 GF Equity	Solocal Group	FR	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Specialized lending slotting criteria
LC_0000707_CR_SLSC	969500VEVOW-R22R2YR86				9876578Z FP Equity	Sonepar SA	FR	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Specialized lending slotting criteria
LC_0000708_CR_SLSC	969500A4MXJ3-ESPHK698		552049447		224507Z FP EQUITY	STE NATIONALE DES CHEMINS DE FER FRANCAIS	FR	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Specialized lending slotting criteria
LC_0000709_CR_SLSC	9695001UJ7FM-Z37G6N39		572119550		593377Z FP EQUITY	SUCRES ET DENREES	FR	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Specialized lending slotting criteria
LC_0000710_CR_SLSC	9695002EVBY-M5B2OIP31				4699377Z FP Equity	Tarkett SAS	FR	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Specialized lending slotting criteria

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010	020	030	040	050	060	070	080	090	100	110	120	130	140
LC_0000711_CR_SLSC	969500NQMNC0PVUY8V74				TEC FP EQUITY	Technip SA	FR	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Specialized lending slotting criteria
LC_0000712_CR_SLSC	529900FNDVTQJOVVPZ19				HO FP EQUITY	Thales SA	FR	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Specialized lending slotting criteria
LC_0000713_CR_SLSC			542051180	FR0000120271	FP FP EQUITY	TOTAL SA	FR	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Specialized lending slotting criteria
LC_0000714_CR_SLSC	969500BWNQ1B0PI06I59		492520333			Tyrol Acquisition 2 SAS	FR	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Specialized lending slotting criteria
LC_0000715_CR_SLSC	969500SHQITWXSIS7N89		682024096	FR0000124711	UL NA EQUITY	UNIBAIL RODAMCO SE	FR	Large corporate sample	Other financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Specialized lending slotting criteria
LC_0000716_CR_SLSC	5493006IH2N2WMIBB742				FR FP Equity	Valeo S.A.	FR	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Specialized lending slotting criteria
LC_0000717_CR_SLSC	969500P2Q1B47H4MCJ34				VK FP EQUITY	Vallourec SA	FR	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Specialized lending slotting criteria
LC_0000718_CR_SLSC	969500LENY69X51OOT31				VIE FP EQUITY	Veolia Environnement SA	FR	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Specialized lending slotting criteria
LC_0000719_CR_SLSC	9695009YI1863TOVDP79					Vicat SA	FR	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Specialized lending slotting criteria
LC_0000720_CR_SLSC	213800WFQ334R8UXUG83				DG FP EQUITY	Vinci SA	FR	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Specialized lending slotting criteria
LC_0000721_CR_SLSC	969500FU4DRAEVJW7U54				VIV FP EQUITY	Vivendi SA	FR	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Specialized lending slotting criteria
LC_0000722_CR_SLSC	969500M98ZMIZYJD5O34		572174035		MF FP Equity	Wendel	FR	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Specialized lending slotting criteria
LC_0000723_CR_SLSC	969500SFFMSIHH11UO32				ZC FP EQUITY	Zodiac Aerospace SA	FR	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Specialized lending slotting criteria
LC_0000724_CR_SLSC	549300MJIRPTCHAYW359		7847174			ABP Finance Plc	GB	Large corporate sample	Other financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Specialized lending slotting criteria
LC_0000725_CR_SLSC	213800B4XZJ3ZDM7CL47				AFR LN Equity	Afren plc	GB	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Specialized lending slotting criteria
LC_0000726_CR_SLSC	2138003R7TGCSVF27H47		SC177553	GB00B4WQ2Z29	AGK LN Equity	AGGREKO PLC	GB	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Specialized lending slotting criteria
LC_0000727_CR_SLSC	213800HPMHRN3PT62M97		06279732		0807384D LN EQUITY	AIRTANKER FINANCE LIMITED	GB	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Specialized lending slotting criteria
LC_0000728_CR_SLSC	DTA07N5U5HK2KC1SCM04		01675285	GB0000282623		AMEC Foster Wheeler plc	GB	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Specialized lending slotting criteria
LC_0000729_CR_SLSC	2Y33NQ5FPI8PR8L9QX13		2854310		AML LN Equity	Amlin PLC	GB	Large corporate sample	Other financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Specialized lending slotting criteria
LC_0000730_CR_SLSC	213800DL377MH46PDY63		4330322			Anglian Water Services Financing Plc	GB	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Specialized lending slotting criteria
LC_0000731_CR_SLSC	549300S9XF92D1X8ME43		3564138	GB00B1XZS820	AAL LN EQUITY	Anglo American Plc.	GB	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Specialized lending slotting criteria
LC_0000732_CR_SLSC	VVT2B79I2Z4U3R6BY589		7876075		AON UN Equity	Aon plc	GB	Large corporate sample	Other financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Specialized lending slotting criteria
LC_0000733_CR_SLSC				GB00B15Y0C52		AP ALTERNAT ASSETS	GB	Large corporate sample	Other financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Specialized lending slotting criteria
LC_0000734_CR_SLSC	549300F4RYR1DNTO2O39		6137924			Arqiva Financing No. 1 Limited	GB	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Specialized lending slotting criteria

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010	020	030	040	050	060	070	080	090	100	110	120	130	140
LC_0000735_CR_SLSC	GBQKSY6W7G0-OHCQ8OQ72		293262		ABF LN Equity	Associated British Foods PLC	GB	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Specialized lending slotting criteria
LC_0000736_CR_SLSC	PY6ZZQWO2IZF-ZC3IOL08		2723534		ZEG GY Equity	AstraZeneca PLC	GB	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Specialized lending slotting criteria
LC_0000737_CR_SLSC	YF0Y5B0IB8SM0-ZFG9G81		2468686		AV/ LN EQUITY	Aviva Plc	GB	Large corporate sample	Other financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Specialized lending slotting criteria
LC_0000738_CR_SLSC	213800TSKOL-X4EU6L377		02342138	GB0009697037	BAB LN Equity	Babcock International Group Plc	GB	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Specialized lending slotting criteria
LC_0000739_CR_SLSC	8SVCSVKSGDW-MW2QHOH83		1470151		BA/ LN EQUITY	BAE Systems Plc	GB	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Specialized lending slotting criteria
LC_0000740_CR_SLSC	CT4UIJ3TUKGYY-HMENQ17		395826	GB0000961622	BBY LN EQUITY	Balfour Beatty plc	GB	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Specialized lending slotting criteria
LC_0000741_CR_SLSC	2138006R85VE-OF5YNK29		604574		BDEV LN EQUITY	Barratt Developments Plc	GB	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Specialized lending slotting criteria
LC_0000742_CR_SLSC	2138001T2QE-V5RXMFI32		00053688	GB00B1FP8915	BBA LN Equity	BBA AVIATION PLC	GB	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Specialized lending slotting criteria
LC_0000743_CR_SLSC			1480047		BRSN LN Equity	Berendsen Plc [ex-Davis Service Group Plc]	GB	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Specialized lending slotting criteria
LC_0000744_CR_SLSC					0134146D LN Equity	Best Buy Europe Distributions Ltd	GB	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Specialized lending slotting criteria
LC_0000745_CR_SLSC	V1LV067AJN766-PCJIG11		3763515		BG/ LN Equity	BG Energy Holdings Ltd	GB	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Specialized lending slotting criteria
LC_0000746_CR_SLSC	549300C116EO-WV835768		3196209		BLT LN Equity	BHP Billiton Plc	GB	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Specialized lending slotting criteria
LC_0000747_CR_SLSC	VK07P8T49UYF-O085O712		3114356		BMW HB Equity	BMW (UK) Capital plc	GB	Large corporate sample	Other financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Specialized lending slotting criteria
LC_0000748_CR_SLSC	213800V93QF-W53NB7Y29		1036959			Bodycote International Limited	GB	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Specialized lending slotting criteria
LC_0000749_CR_SLSC	213800TGK6XX-FA2TBO31		3558065			Boparan Holdings Limited	GB	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Specialized lending slotting criteria
LC_0000750_CR_SLSC	213800M11ELC-LQ8VF938		4011660			Bourne Leisure Ltd	GB	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Specialized lending slotting criteria
LC_0000751_CR_SLSC	549300ZPID4G-QRDWI318	1104733-9	HRB113611		BP/ LN EQUITY	BP Europa SE	DE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Specialized lending slotting criteria
LC_0000752_CR_SLSC	G1KG0OQD10N-OMCMLDZ35		00542515		BP/ LN EQUITY	BP INTERNATIONAL LTD	GB	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Specialized lending slotting criteria
LC_0000753_CR_SLSC	213800MBRRUV-QIONAN53		4578621		BXB AT Equity	Brambles Finance plc	GB	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Specialized lending slotting criteria
LC_0000754_CR_SLSC	549300136VSB-KI0Q8750		5262170			Brenntag UK Limited	GB	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Specialized lending slotting criteria
LC_0000755_CR_SLSC	375X9PSJLLOV7-F21O626		01777777		IAG LN EQUITY	BRITISH AIRWAYS PLC	GB	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Specialized lending slotting criteria
LC_0000756_CR_SLSC	2138001S874P3-WKNCV04		3407696		BATS LN EQUITY	British American Tobacco Plc	GB	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Specialized lending slotting criteria
LC_0000757_CR_SLSC	5493000IBP32U-QZ0KL24		RC000057			British Broadcasting Corporation	GB	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Specialized lending slotting criteria
LC_0000758_CR_SLSC	RV5B68J2GV3Q-GMRPW209		621920			British Land Company PLC (The)	GB	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Specialized lending slotting criteria

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010	020	030	040	050	060	070	080	090	100	110	120	130	140
LC_0000759_CR_SLSC	2138003TS48M-QKF4BZ29		9256967		BSY LN EQUITY	British Sky Broadcasting Group Limited	GB	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Specialized lending slotting criteria
LC_0000760_CR_SLSC	549300OWFMS-O9NYV4H90		01800000		BT/A LN EQUITY	BRITISH TELECOMMUNICATIONS PLC	GB	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Specialized lending slotting criteria
LC_0000761_CR_SLSC	635400L3NVMY-D4BVCI53		5604923		BVIC LN Equity	Britvic PLC	GB	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Specialized lending slotting criteria
LC_0000762_CR_SLSC			358948	GB00B0744B38	BNZL LN EQUITY	BUNZL PLC	GB	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Specialized lending slotting criteria
LC_0000763_CR_SLSC	ZIMCVQHUFZ8-GVHENP290		2779134			Bupa Finance plc	GB	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Specialized lending slotting criteria
LC_0000764_CR_SLSC	213800J3MPR8K-O94D535		3458224		BRBY LN Equity	Burberry Group Plc	GB	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Specialized lending slotting criteria
LC_0000765_CR_SLSC	213800UL7Z7-B6GLBZ213		3314066			C&J Clark Ltd	GB	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Specialized lending slotting criteria
LC_0000766_CR_SLSC	CMIGEWPLHL4-M7ZV0IZ88		2081330		CPI LN EQUITY	Capita Plc	GB	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Specialized lending slotting criteria
LC_0000767_CR_SLSC	6SNZTEXLR1-M5211YYB89				CLLN LN EQUITY	Carillion Group Plc	GB	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Specialized lending slotting criteria
LC_0000768_CR_SLSC	4DR1VPDQMH-D3N3QW8W95		4039524		CCL LN EQUITY	Carnival Plc	GB	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Specialized lending slotting criteria
LC_0000769_CR_SLSC	2138001E12GW-LLDQQF16		7105905		CPW LN Equity	DIXONS CARPHONE PLC	GB	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Specialized lending slotting criteria
LC_0000770_CR_SLSC	E26EDV109X6E-EPBKVH76		3033654	GB00B033F229	CNA LN EQUITY	CENTRICA PLC	GB	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Specialized lending slotting criteria
LC_0000771_CR_SLSC	549300IF6EUDV-XYQI061		5900853			CEVA Group plc	GB	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Specialized lending slotting criteria
LC_0000772_CR_SLSC	213800U9A54V-QJ5P2J41		86662		CHG LN Equity	Chemring Group Plc	GB	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Specialized lending slotting criteria
LC_0000773_CR_SLSC	213800J2J3TOO-I176M73		5212407		CINE LN Equity	CINEWORLD GROUP PLC	GB	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Specialized lending slotting criteria
LC_0000774_CR_SLSC	213800A41R9N-L49E5632		00030470	GB00B07KD360	COB LN Equity	COBHAM PLC	GB	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Specialized lending slotting criteria
LC_0000775_CR_SLSC	2138008M6M-H9OZ6U2T68		4083914		CPG LN EQUITY	Compass Group Plc	GB	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Specialized lending slotting criteria
LC_0000776_CR_SLSC	6354003CVDDP-NXREIR29		FC031117			CPUK Finance Limited	GB	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Specialized lending slotting criteria
LC_0000777_CR_SLSC	4OFD47D73QF-J1T1MOF29		184594		DMGT LN Equity	Daily Mail and General Trust Plc	GB	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Specialized lending slotting criteria
LC_0000778_CR_SLSC	213800NPR9YD-SBO86U08		03162897	GB0002502812		DAIRY CREST GROUP PLC	GB	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Specialized lending slotting criteria
LC_0000779_CR_SLSC	5493007MMUEI-F4NJG110		5448421		DEB LN EQUITY	Debenhams Plc	GB	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Specialized lending slotting criteria
LC_0000780_CR_SLSC	213800J4UVB5-OWG8VX82		3369634		DPH LN Equity	Dechra Pharmaceuticals PLC	GB	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Specialized lending slotting criteria
LC_0000781_CR_SLSC	213800BXKQ9K-ZNUR1M61		1819699			Derwent London PLC	GB	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Specialized lending slotting criteria
LC_0000782_CR_SLSC	213800ZVIELE-A55JMJ32		23307		DGE FP Equity	Diageo plc	GB	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Specialized lending slotting criteria

Counterparty code	Legal entity identifier (LEI)	Credit register code	Commercial register code	ISIN code	Bloomberg ticker	Name	Geographical area	Portfolio name	Sector of counterparty	Type of exposure	Type of facility	Type of risk	Regulatory approach
010	020	030	040	050	060	070	080	090	100	110	120	130	140
LC_0000783_CR_SLSC	2138005HMFMTYXNEEX13		SC000750			DIAGEO SCOTLAND LIMITED	GB	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Specialized lending slotting criteria
LC_0000784_CR_SLSC	5299004HGJWHJ71M5T77		5671205			DNL UK LTD	GB	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Specialized lending slotting criteria
LC_0000785_CR_SLSC	2138001GRMZ39JRSE316		01363137	GB0002748050	DNO LN Equity	DOMINO PRINTING SCIENCES PLC	GB	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Specialized lending slotting criteria
LC_0000786_CR_SLSC	39RSBE4RCI4M15BLWH36		1377658		SMDS LN EQUITY	DS Smith Plc	GB	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Specialized lending slotting criteria
LC_0000787_CR_SLSC	2138001LSWETH5TDQG53		2366777			DWR Cymru Cyfyngedig	GB	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Specialized lending slotting criteria
LC_0000788_CR_SLSC	213800U5R8Q5KGM2KU56		2366906			Eastern Power Networks plc	GB	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Specialized lending slotting criteria
LC_0000789_CR_SLSC	549300XUUK1H52EDCK10					EDC Finance Limited	GB	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Specialized lending slotting criteria
LC_0000790_CR_SLSC	549300ZM2QCFG22BOJ03		2366949			Electricity North West Limited	GB	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Specialized lending slotting criteria
LC_0000791_CR_SLSC	549300KVXDURRKVW7R37		647788		ECM LN EQUITY	Electrocomponents Plc	GB	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Specialized lending slotting criteria
LC_0000792_CR_SLSC	2138008LJU6WFQWOXJ73		7140891		ENQ LN Equity	EnQuest plc	GB	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Specialized lending slotting criteria
LC_0000793_CR_SLSC	7N0UJMJLXD0MDT5D5086		7023598			Ensco plc	GB	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Specialized lending slotting criteria
LC_0000794_CR_SLSC	549300V1O67HJV48FS61		6845434			ENW Finance plc	GB	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Specialized lending slotting criteria
LC_0000795_CR_SLSC	5493007MOZNA03BVNE96		5444653		ESNT LN Equity	ESSENTRA PLC	GB	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Specialized lending slotting criteria
LC_0000796_CR_SLSC	21380023G8LF55V46281		02954623			EUROPEAN METAL RECYCLING LIMITED	GB	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Specialized lending slotting criteria
LC_0000797_CR_SLSC	213800SVCZ6YZ8YJI569		2462001		4379945Z LN Equity	Eurostar International Ltd	GB	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Specialized lending slotting criteria
LC_0000798_CR_SLSC	5493002X7O83FCJVYO69		7329930			Eversholt Funding Plc	GB	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Specialized lending slotting criteria
LC_0000799_CR_SLSC	JPO68XMABX4DR21BNE65		8263590		0274811Z LN Equity	Everything Everywhere Ltd	GB	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Specialized lending slotting criteria
LC_0000800_CR_SLSC	54930080DFVZ551GGT17				EVR LN EQUITY	Evraz Group S.A.	GB	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Specialized lending slotting criteria
LC_0000801_CR_SLSC	635400RXXHHYT1JTSZ26		653331			EXPERIAN PLC	GB	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Specialized lending slotting criteria
LC_0000802_CR_SLSC	213800JLG5TPE3RBYG56		4094619			FIRST CHOICE HOLIDAYS FINANCE LIMITED	GB	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Specialized lending slotting criteria
LC_0000803_CR_SLSC	549300DEJZCPWA4HKM93		SC157176		FGP LN EQUITY	First Group Plc	GB	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Specialized lending slotting criteria
LC_0000804_CR_SLSC	549300JXWH1UV5J0XV81		6344120		FRES LN Equity	Fresnillo plc	GB	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Specialized lending slotting criteria
LC_0000805_CR_SLSC	213800WTATMITUGXJQ69		FC031364			Friends Life Group PLC	GB	Large corporate sample	Other financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Specialized lending slotting criteria
LC_0000806_CR_SLSC	549300L3KWKK8X35QR12		4992207		GFS LN EQUITY	G4S Plc	GB	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Specialized lending slotting criteria

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010	020	030	040	050	060	070	080	090	100	110	120	130	140
LC_0000807_CR_SLSC	213800OOHUV3HHP46A02		00836539	GB00B3Y2J508	GFRD LN Equity	GALLIFORD TRY PLC	GB	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Specialized lending slotting criteria
LC_0000808_CR_SLSC	213800E8KX2VV9YDY362		1991018			Gatwick Airport Ltd	GB	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Specialized lending slotting criteria
LC_0000809_CR_SLSC	549300IK25CZHKVLAL89		03768267		1844538Z LN EQUITY	Gazprom Marketing and Trading Limited	GB	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Specialized lending slotting criteria
LC_0000810_CR_SLSC	5493007Q8VD7Q3ZYZS59		2258699		GS7 GY Equity	GlaxoSmithKline Capital PLC	GB	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Specialized lending slotting criteria
LC_0000811_CR_SLSC			3888792	GB0009252882	GSK LN EQUITY	GlaxoSmithKline plc	GB	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Specialized lending slotting criteria
LC_0000812_CR_SLSC	213800N9W2D8A4GJGR36		04542769		2006623Z LN EQUITY	GLENCORE ENERGY UK LTD	GB	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Specialized lending slotting criteria
LC_0000813_CR_SLSC	213800QIJMYMW6TSBG41		5333192		GNK LN Equity	Greene King Finance Plc	GB	Large corporate sample	Other financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Specialized lending slotting criteria
LC_0000814_CR_SLSC	213800R9N5F2WRMGTR50		24511		GNK LN EQUITY	Greene King Plc	GB	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Specialized lending slotting criteria
LC_0000815_CR_SLSC	213800U8JEPF65PSKU22		6143540			GUARDIAN DIGITAL COMMUNICATIONS LIMITED	GB	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Specialized lending slotting criteria
LC_0000816_CR_SLSC	2138007FRGLUR9KGBT40		00040932	GB0004052071	HLMA LN Equity	HALMA PLC	GB	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Specialized lending slotting criteria
LC_0000817_CR_SLSC	213800G1C9KKVVDN1A60		360632	GB0004065016	HMSO LN EQUITY	Hammerson PLC	GB	Large corporate sample	Other financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Specialized lending slotting criteria
LC_0000818_CR_SLSC	529900N6RQR0PX7ZTR62		4626078		HEI GY Equity	Hanson Limited	GB	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Specialized lending slotting criteria
LC_0000819_CR_SLSC	213800QC8AWD4BO8TH08		2150950		HAS LN Equity	Hays PLC	GB	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Specialized lending slotting criteria
LC_0000820_CR_SLSC	549300J5R8AWMHPE7O05		1991017			Heathrow Airport Limited	GB	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Specialized lending slotting criteria
LC_0000821_CR_SLSC	7TI96JO3DYEIQWZ7Z726		99529			Heathrow Funding Limited	GB	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Specialized lending slotting criteria
LC_0000822_CR_SLSC	213800YRHAPNN54BKN78		5863533	GB00B19NKB76	HOME LN EQUITY	HOME RETAIL GROUP PLC	GB	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Specialized lending slotting criteria
LC_0000823_CR_SLSC	213800UTXVFRH9XBL453		7939278			Iceland Acquico Limited	GB	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Specialized lending slotting criteria
LC_0000824_CR_SLSC	213800FGWQXPVI86SE26		5879252			Iglo Foods MidCo Limited	GB	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Specialized lending slotting criteria
LC_0000825_CR_SLSC			3236483	GB0004544929	IMT LN EQUITY	Imperial Tobacco Group Plc	GB	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Specialized lending slotting criteria
LC_0000826_CR_SLSC	2138002D68XDR4LZCG32		7084307			Ineos Finance plc	GB	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Specialized lending slotting criteria
LC_0000827_CR_SLSC			5134420		IHG LN EQUITY	Intercontinental Hotels Group Plc	GB	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Specialized lending slotting criteria
LC_0000828_CR_SLSC	549300OGASR5WRKJ8R68		2234775			INTERMEDIATE CAPITAL GROUP PLC	GB	Large corporate sample	Other financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Specialized lending slotting criteria
LC_0000829_CR_SLSC				GB00B19DVX61	ISYS LN EQUITY	Invensys plc	GB	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Specialized lending slotting criteria
LC_0000830_CR_SLSC	ZLECI7ED2QMWFGYCXZ59		4967001		ITV LN Equity	ITV plc	GB	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Specialized lending slotting criteria

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010	020	030	040	050	060	070	080	090	100	110	120	130	140
LC_0000831_CR_SLSC	213800VGZAAJI-KJ9Y484		185647		SBRY LN EQUITY	J Sainsbury Plc	GB	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Specialized lending slotting criteria
LC_0000832_CR_SLSC	529900RRNKU-M3INJGF98		KvK 34233247 0000		JBH LN EQUITY	JAB Holdings B.V.	GB	Large corporate sample	Other financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Specialized lending slotting criteria
LC_0000833_CR_SLSC	213800CHWAR-FAAN7UB85		1709784		JDW LN EQUITY	JD Wetherspoon Plc	GB	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Specialized lending slotting criteria
LC_0000834_CR_SLSC	5493008LNN1-X4R79PJ89		SC034970	GB0005790059		JOHN MENZIES PLC	GB	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Specialized lending slotting criteria
LC_0000835_CR_SLSC	549300PLYY6-I10B6S323		SC036219	GB00B5N0P849	WG/ LN Equity	JOHN WOOD GROUP PLC	GB	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Specialized lending slotting criteria
LC_0000836_CR_SLSC	2138001AVBS-D1HSC6Z10		33774	GB0004764071	JMAT LN EQUITY	JOHNSON MATTHEY PLC	GB	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Specialized lending slotting criteria
LC_0000837_CR_SLSC	213800JFIBCR4L-GUA242		SC015382	GB0004769682		JOHNSTON PRESS PLC	GB	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Specialized lending slotting criteria
LC_0000838_CR_SLSC			06467400		KAZ LN EQUITY	KAZ MINERALS FINANCE PLC	GB	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Specialized lending slotting criteria
LC_0000839_CR_SLSC	2138002RKCU2-OM4Y7O48		02708030	GB0004915632	KIE LN Equity	KIER GROUP PLC	GB	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Specialized lending slotting criteria
LC_0000840_CR_SLSC	213800KBMEV7-I92FY281		1664812		KGF LN EQUITY	Kingfisher Plc	GB	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Specialized lending slotting criteria
LC_0000841_CR_SLSC	213800QOWH-F5R9VLL274		1429533		LAD LN Equity	Ladbrokes plc	GB	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Specialized lending slotting criteria
LC_0000842_CR_SLSC	213800JH9QQ-WHLO99821		1417162		LGEN LN Equity	Legal & General Group PLC	GB	Large corporate sample	Other financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Specialized lending slotting criteria
LC_0000843_CR_SLSC	549300BSGXG3-QLIQYT84		8379990			Liberty Global plc	GB	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Specialized lending slotting criteria
LC_0000844_CR_SLSC	213800JDI3GTK-PG4XI38		3929195			London Power Networks plc	GB	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Specialized lending slotting criteria
LC_0000845_CR_SLSC	213800QAUUU-P6I445N30		05369106	GB00B0SWJX34	LSE LN Equity	LONDON STOCK EXCHANGE GROUP PLC	GB	Large corporate sample	Other financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Specialized lending slotting criteria
LC_0000846_CR_SLSC	213800JP7STU-K5WKRE92		1000608		MMC LN Equity	MANAGEMENT CONSULTING GROUP PLC	GB	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Specialized lending slotting criteria
LC_0000847_CR_SLSC	213800IU37OV-VT5ZXP41		8338561			Manchester Airport Group Funding PLC	GB	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Specialized lending slotting criteria
LC_0000848_CR_SLSC	213800CN1RI3-UCIZWB95		214436		MKS LN EQUITY	Marks & Spencer Plc	GB	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Specialized lending slotting criteria
LC_0000849_CR_SLSC	213800HQB746-UJ9UWM15		5135049		MARS LN Equity	Marston's Issuer PLC	GB	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Specialized lending slotting criteria
LC_0000850_CR_SLSC	213800Q6RP3Z-J2CZR962		31461			Marston's PLC	GB	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Specialized lending slotting criteria
LC_0000851_CR_SLSC	213800HX7FMP-A2CIEF02		2798634			McBride plc	GB	Large corporate sample	non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Specialized lending slotting criteria
LC_0000852_CR_SLSC	YMFO3TKB4UA-WQTDZJJ31		432989		MGGT LN Equity	Meggitt Plc	GB	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Specialized lending slotting criteria
LC_0000853_CR_SLSC	213800E7QA1-U8BF34219		4778667		MAB LN Equity	Mitchells & Butlers Finance Plc	GB	Large corporate sample	Other financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Specialized lending slotting criteria
LC_0000854_CR_SLSC	213800LOZA69-QFDC9N34		6209386	GB00B1CRLC47	MNDI LN EQUITY	Mondi Plc	GB	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Specialized lending slotting criteria

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010	020	030	040	050	060	070	080	090	100	110	120	130	140
lN_0000855_CR_SLSC	4PQUHN3JPFGF-NF3BB653		2068222			Morgan Stanley & Co. International plc	GB	Institutions sample	Other financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Specialized lending slotting criteria
LC_0000856_CR_SLSC	213800A8IQEM-Y8PA5X34		2590560		NEX LN Equity	National Express Group Plc	GB	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Specialized lending slotting criteria
LC_0000857_CR_SLSC	8R95QZMKZLJ-X5Q2XR704		4031152		NGG LN EQUITY	National Grid Plc	GB	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Specialized lending slotting criteria
LC_0000858_CR_SLSC	213800H88F5E-E4B1D697		5090412			Network Rail Infrastructure Finance PLC	GB	Large corporate sample	Other financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Specialized lending slotting criteria
LC_0000859_CR_SLSC	213800UGAUL-Q1FVD4B35		1618428			NEW LOOK RETAILERS LIMITED	GB	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Specialized lending slotting criteria
LC_0000860_CR_SLSC	213800WQD8E-CPZP9PH98		4412362		NXT LN EQUITY	Next Plc	GB	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Specialized lending slotting criteria
LC_0000861_CR_SLSC	549300JIM3ERG-ZFGGL27		6428375			North West Electricity Networks Limited	GB	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Specialized lending slotting criteria
LC_0000862_CR_SLSC	635400GPHRFK-ZQIBUK45		NI026892			Northern Ireland Electricity Limited	GB	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Specialized lending slotting criteria
LC_0000863_CR_SLSC	213800B3ZUTD-OZYVJB41		53171		NTG LN EQUITY	Northgate Plc	GB	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Specialized lending slotting criteria
LC_0000864_CR_SLSC	213800PWPM9-HZIEEO670		2366703			Northumbrian Water Limited	GB	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Specialized lending slotting criteria
LC_0000865_CR_SLSC	213800WWVCA-PAMOZ1M98		5584873			NSG UK Enterprises Limited	GB	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Specialized lending slotting criteria
LC_0000866_CR_SLSC					2158036Z LN EQUITY	Omnicom Financial Services Limited	GB	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Specialized lending slotting criteria
LC_0000867_CR_SLSC	213800G8P2UL-TOP62Q95		5915896			Osprey Acquisitions Limited	GB	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Specialized lending slotting criteria
LC_0000868_CR_SLSC	213800J364EZ-D6UCE231		00775598	GB0006650450	OXIG LN Equity	OXFORD INSTRUMENTS PLC	GB	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Specialized lending slotting criteria
LC_0000869_CR_SLSC	213800NL5NLB-Y6YIBI88		2019023		6752 JT Equity	Panasonic Finance (Europe) plc	GB	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Specialized lending slotting criteria
LC_0000870_CR_SLSC	2138004JBXW-WJKIURC57		53723		PSON LN EQUITY	Pearson Plc	GB	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Specialized lending slotting criteria
LC_0000871_CR_SLSC			2304195		PDG LN EQUITY	Pendragon Plc	GB	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Specialized lending slotting criteria
LC_0000872_CR_SLSC	213800V1CCT-S41GWH423		02366640	GB00B18V8630		PENNON GROUP PLC	GB	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Specialized lending slotting criteria
LC_0000873_CR_SLSC			1818486		PSN LN EQUITY	Persimmon Plc	GB	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Specialized lending slotting criteria
LC_0000874_CR_SLSC	549300OPFWKT-D6BUFP71		4267536		PPL UN Equity	PPL UK DISTRIBUTION HOLDINGS LIMITED	GB	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Specialized lending slotting criteria
LC_0000875_CR_SLSC	213800U93SZ-C44VXN635		00668987	GB00B1Z4ST84	PFG LN Equity	PROVIDENT FINANCIAL PLC	GB	Large corporate sample	Other financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Specialized lending slotting criteria
LC_0000876_CR_SLSC	XB3CXKKKED7-OMV80FY35		00019457	GB00B19Z1432	PZC LN Equity	PZ CUSSONS PLC	GB	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Specialized lending slotting criteria
LC_0000877_CR_SLSC	213800791EF5X-P7WW494		2641728		QBE AT Equity	QBE European Operations PLC	GB	Large corporate sample	Other financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Specialized lending slotting criteria
LC_0000878_CR_SLSC	213800NRSZ1-N2Y6LEX44		5777981			R&R Ice Cream plc	GB	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Specialized lending slotting criteria

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010	020	030	040	050	060	070	080	090	100	110	120	130	140
LC_0000879_CR_SLSC	5493003JFSMOJG48V108		6270876		RB/ LN Equity	Reckitt Benckiser Group Plc	GB	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Specialized lending slotting criteria
LC_0000880_CR_SLSC	549300WSX3VBUFFJOO66		2746616			Relx Group Plc	GB	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Specialized lending slotting criteria
LC_0000881_CR_SLSC	549300VN4WV7Z6T14K68		5393279		RTO LN EQUITY	Rentokil Initial Plc	GB	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Specialized lending slotting criteria
LC_0000882_CR_SLSC	549300JJKH86IWQ78005		191285		REX LN EQUITY	Rexam Plc	GB	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Specialized lending slotting criteria
LC_0000883_CR_SLSC	2138009113L7IDGEM175		358901		RIO LN Equity	Rio Tinto Finance plc	GB	Large corporate sample	Other financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Specialized lending slotting criteria
LC_0000884_CR_SLSC	X57JK1U580XATGR67572		1003142		RR/ LN EQUITY	Rolls-Royce Plc	GB	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Specialized lending slotting criteria
LC_0000885_CR_SLSC	213800ANK59AYB612F23		93792		RSA LN Equity	Royal & Sun Alliance Insurance PLC	GB	Large corporate sample	Other financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Specialized lending slotting criteria
LC_0000886_CR_SLSC	213800JQB9FWF5SD6F42		4138203			ROYAL MAIL GROUP LTD	GB	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Specialized lending slotting criteria
LC_0000887_CR_SLSC			2578443		RPC LN EQUITY	RPC Group	GB	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Specialized lending slotting criteria
LC_0000888_CR_SLSC	549300HOGQ7E0TY86138		2339826		RSA LN Equity	RSA Insurance Group PLC	GB	Large corporate sample	Other financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Specialized lending slotting criteria
LC_0000889_CR_SLSC	Y4DQT2X5DDRE70QFR206		3528416		SAB LN EQUITY	SABMiller Plc	GB	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Specialized lending slotting criteria
LC_0000890_CR_SLSC	549300Y7M5CC1U5DBX07		SC264065			Scotland Gas Networks plc	GB	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Specialized lending slotting criteria
LC_0000891_CR_SLSC	549300KI75VYLLMSK856		SC117119		SSE LN EQUITY	SSE Plc	GB	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Specialized lending slotting criteria
LC_0000892_CR_SLSC	213800X1T29YFAYMPC26		SC144517		AGN NA Equity	Scottish Equitable PLC	GB	Large corporate sample	Other financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Specialized lending slotting criteria
LC_0000893_CR_SLSC	21380085VKJ5NICZBA52		SC193794		IBE SQ Equity	Scottish Power Limited	GB	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Specialized lending slotting criteria
LC_0000894_CR_SLSC	549300WPVG0TZSPBYR76		SC199549		LLOY LN Equity	Scottish Widows PLC	GB	Large corporate sample	Other financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Specialized lending slotting criteria
LC_0000895_CR_SLSC	213800XC35KGM9NFC641		167591			SEGRO PLC	GB	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Specialized lending slotting criteria
LC_0000896_CR_SLSC	549300PT2ClHYN5GWJ21		02048608	GB0007973794		SERCO GROUP PLC	GB	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Specialized lending slotting criteria
LC_0000897_CR_SLSC	213800RPBXRETY4A4C59		2366619		SVT LN EQUITY	Severn Trent Plc	GB	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Specialized lending slotting criteria
LC_0000898_CR_SLSC	213800CNEIDZBL17KU22		SC077438		SKS LN EQUITY	Shanks Group Plc	GB	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Specialized lending slotting criteria
LC_0000899_CR_SLSC	213800VDC1BKJEZ8PV53		00998314	GB0008025412	SHI LN Equity	SIG PLC	GB	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Specialized lending slotting criteria
LC_0000900_CR_SLSC	213800ZTMDN8S67S1H61		00324357	GB0009223206	SN/ LN Equity	SMITH & NEPHEW PLC	GB	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Specialized lending slotting criteria
LC_0000901_CR_SLSC	213800MJL6IPZS3ASA11		137013		SMIN LN EQUITY	Smiths Group Plc	GB	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Specialized lending slotting criteria
LC_0000902_CR_SLSC	AJOW550HA7E8YNKF5D89		4120046		6758 JT Equity	Sony Global Treasury Services PLC	GB	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Specialized lending slotting criteria

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010	020	030	040	050	060	070	080	090	100	110	120	130	140
LC_0000903_CR_SLSC	213800H7NWV-LCWAVKA15		3043097			South Eastern Power Networks plc	GB	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Specialized lending slotting criteria
LC_0000904_CR_SLSC	213800YQRUO-QE9HPX193		4295398			South Staffordshire PLC	GB	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Specialized lending slotting criteria
LC_0000905_CR_SLSC	213800FR2VAO-KRYRHX45		2366665			South West Water Limited	GB	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Specialized lending slotting criteria
LC_0000906_CR_SLSC	549300SR1GYY-NBZQGX56		4094290		SSE LN Equity	Southern Electric Power Distribution PLC	GB	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Specialized lending slotting criteria
LC_0000907_CR_SLSC	549300SPX8573-VZ2SK79		5167021			Southern Gas Networks plc	GB	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Specialized lending slotting criteria
LC_0000908_CR_SLSC	213800NCZLJFD-E8Y8D88		7581353			Southern Water (Greensands) Financing plc	GB	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Specialized lending slotting criteria
LC_0000909_CR_SLSC	213800Z4CO2C-ZO3M3T10		02025003	GB0003308607	SXS LN Equity	SPECTRIS PLC	GB	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Specialized lending slotting criteria
LC_0000910_CR_SLSC	4L663LRNTB-Q008OK2N07		SC100764		SGC LN Equity	Stagecoach Group plc	GB	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Specialized lending slotting criteria
LC_0000911_CR_SLSC	0TMBS544NM-O7GLCE7H90		SC286832		SL/ LN Equity	Standard Life PLC	GB	Large corporate sample	Other financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Specialized lending slotting criteria
LC_0000912_CR_SLSC	549300GUNF6F-FGH4LN53		9743802		532183Z LN Equity	Stemcor Holdings Ltd	GB	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Specialized lending slotting criteria
LC_0000913_CR_SLSC	213800QHYT-M5QRFSEM66		3355631		SYR LN EQUITY	Synergy Health Plc	GB	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Specialized lending slotting criteria
LC_0000914_CR_SLSC	213800WF53FV-DRRHRF44		7105891		TALK LN Equity	TalkTalk Telecom Group Plc	GB	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Specialized lending slotting criteria
LC_0000915_CR_SLSC	213800TR86-P337IE8605		2280000		0469505D LN Equity	Tata Steel UK Ltd	GB	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Specialized lending slotting criteria
LC_0000916_CR_SLSC	2138008K1447-4WPKZ244		76535		TATE LN EQUITY	Tate & Lyle Plc	GB	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Specialized lending slotting criteria
LC_0000917_CR_SLSC	21380089BTRX-TD8S3R66		296805		TW/ LN EQUITY	Taylor Wimpey Plc	GB	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Specialized lending slotting criteria
LC_0000918_CR_SLSC	2138002P5RNK-C5W2JZ46		445790	GB0008847096	TSCO LN EQUITY	TESCO PLC	GB	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Specialized lending slotting criteria
LC_0000919_CR_SLSC	213800JKM5UQ-HFJOTZ25		2366661			Thames Water Utilities Limited	GB	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Specialized lending slotting criteria
LC_0000920_CR_SLSC	2138009TF1SYO-MQLBJ60		02100855	GB0003753778		THE GO-AHEAD GROUP PLC	GB	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Specialized lending slotting criteria
LC_0000921_CR_SLSC	213800VZ4671-W3DVB860		6575598		TCG LN Equity	Thomas Cook Group Treasury limited	GB	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Specialized lending slotting criteria
LC_0000922_CR_SLSC	2138003BOFNA-AO14YV58		2553288		8766 JT Equity	Tokio Millennium Re (UK) Limited	GB	Large corporate sample	Other financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Specialized lending slotting criteria
LC_0000923_CR_SLSC	2138001I27OU-BAF22K83		824821		TPK LN Equity	Travis Perkins Plc	GB	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Specialized lending slotting criteria
LC_0000924_CR_SLSC	213800B6YQZA-E8LHAW84		6072876	GB00B1Z7RQ77	TT/ LN EQUITY	TUI TRAVEL Limited	GB	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Specialized lending slotting criteria
LC_0000925_CR_SLSC	2138003EYHW-O75RKS857		3919249	GB0001500809	TLW LN EQUITY	TULLOW OIL PLC	GB	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Specialized lending slotting criteria
LC_0000926_CR_SLSC	549300MKFYEK-VRWML317		41424		ULVR LN Equity	Unilever PLC	GB	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Specialized lending slotting criteria

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010	020	030	040	050	060	070	080	090	100	110	120	130	140
LC_0000927_CR_SLSC	213800Y1TEVS8-REY1M35		5957557			United Biscuits Holdco Limited	GB	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Specialized lending slotting criteria
LC_0000928_CR_SLSC	2138008EZCX-K4ANQHF89		3207231			United Business Media holdings Limited	GB	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Specialized lending slotting criteria
LC_0000929_CR_SLSC	213800KYT12U-FB2VE455		2366616		UU/ LN Equity	United Utilities PLC	GB	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Specialized lending slotting criteria
LC_0000930_CR_SLSC	XCJQ23OWIJNL-HN7RQC93		1022786		271652Z LN Equity	Urenco Ltd	GB	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Specialized lending slotting criteria
LC_0000931_CR_SLSC	213800F3BD6-N3G6XHU16		251977		CKSN LN Equity	VESUVIUS HOLDINGS LIMITED	GB	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Specialized lending slotting criteria
LC_0000932_CR_SLSC	213800TB53ELE-UKM7Q61		1833679		VOD LN EQUITY	Vodafone Group Plc	GB	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Specialized lending slotting criteria
LC_0000933_CR_SLSC	549300UPYDUR-LSSFVL38		9223384			Western Power Distribution Limited	GB	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Specialized lending slotting criteria
LC_0000934_CR_SLSC	2138006LIAYQK-UCYBB20		29423		WTB LN Equity	Whitbread Group PLC	GB	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Specialized lending slotting criteria
LC_0000935_CR_SLSC			4212563		WMH LN EQUITY	William Hill Plc	GB	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Specialized lending slotting criteria
LC_0000936_CR_SLSC	213800Z5WT-W8QKOHWQ82		04178808	GB0030329360		WINCANTON PLC	GB	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Specialized lending slotting criteria
LC_0000937_CR_SLSC	213800IN6LSRG-TZSOS29		358949		MRW LN Equity	Wm Morrison Supermarkets Plc	GB	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Specialized lending slotting criteria
LC_0000938_CR_SLSC	549300HTNGX0-DU8W1F65		5537577		WPP LN Equity	WPP 2008 Limited	GB	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Specialized lending slotting criteria
LC_0000939_CR_SLSC	635400LNUHA2-LDXXV850				GCC ID Equity	C&C Group PLC	IE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Specialized lending slotting criteria
LC_0000940_CR_SLSC	8NUHUXWN9L-G4XBGJ7O17		241565		CAT SE Equity	Caterpillar International Finance Limited	IE	Large corporate sample	Other financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Specialized lending slotting criteria
LC_0000941_CR_SLSC	635400CHHI1X-ZLVQH675					Coillte Teoranta	IE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Specialized lending slotting criteria
LC_0000942_CR_SLSC	549300MIDJNN-TH068E74			IE0001827041	CRH ID EQUITY	CRH Plc	IE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Specialized lending slotting criteria
LC_0000943_CR_SLSC	213800UPS1QE-E4TD3T45				DCC LN Equity	DCC	IE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Specialized lending slotting criteria
LC_0000944_CR_SLSC	635400HRFGVK-XFHZ8O77		9401			Dublin Airport Authority PLC	IE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Specialized lending slotting criteria
LC_0000945_CR_SLSC	635400UFHDIQ-CDZ6JK11			IE0003094731	1014Z ID EQUITY	Electricity Supply Board Ltd [ESB]	IE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Specialized lending slotting criteria
LC_0000946_CR_SLSC	635400VCPRS-U89DLMZ57		480184	XS0856023493		ESB Finance Limited	IE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Specialized lending slotting criteria
LC_0000947_CR_SLSC	635400RKRK5E-GXSPC782				EXPN LN EQUITY	Experian Finance Plc	IE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Specialized lending slotting criteria
LC_0000948_CR_SLSC	635400YN51CD-CGBYFZ31					Fyffes plc	IE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Specialized lending slotting criteria
LC_0000949_CR_SLSC	5493008VFFOIP-WCZJK45			IE0000669501	GLB ID EQUITY	Glanbia Plc	IE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Specialized lending slotting criteria
LC_0000950_CR_SLSC	635400BE9SBA-G61DJ963				GFTU LN Equity	Grafton Group PLC	IE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Specialized lending slotting criteria

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010	020	030	040	050	060	070	080	090	100	110	120	130	140
LC_0000951_CR_SLSC	6354007LIXW-Z5WPPT308		519799		GRF SQ Equity	Grifols World Wide Operations Ltd.	IE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Specialized lending slotting criteria
LC_0000952_CR_SLSC	9XTI53MZJ013R-O12SX05		2936	IE00B59HWB19		INDEPENDENT NEWS & MEDIA PUBLIC LIMITED COMPANY	IE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Specialized lending slotting criteria
LC_0000953_CR_SLSC				IE0004906560	KYG ID EQUITY	Kerry Group Plc	IE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Specialized lending slotting criteria
LC_0000954_CR_SLSC	635400HM7V74-SUB9OG75					Kingspan Group plc	IE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Specialized lending slotting criteria
LC_0000955_CR_SLSC	635400JJOWHIY-AJER733					MUSGRAVE GROUP PLC	IE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Specialized lending slotting criteria
LC_0000956_CR_SLSC	635400EG4YIJLJ-MZJ782			IE0002588105	PWL ID Equity	PADDY POWER PLC	IE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Specialized lending slotting criteria
LC_0000957_CR_SLSC	635400WKFIPC-HCKVW376		104547		RYA ID Equity	Ryanair Holdings PLC	IE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Specialized lending slotting criteria
LC_0000958_CR_SLSC	396PBGKP6TE3-O062MS44				STX UW Equity	Seagate Technology plc	IE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Specialized lending slotting criteria
LC_0000959_CR_SLSC	635400CPLP8H5-ITDVT56			IE00B1RR8406	SKG ID EQUITY	SMURFIT KAPPA GROUP PLC	IE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Specialized lending slotting criteria
LC_0000960_CR_SLSC	549300INUT2-G0ST5K268		327184		TEX UN Equity	Terex International Financial Services Co.	IE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Specialized lending slotting criteria
LC_0000961_CR_SLSC	635400K7UEIK-HMNKLJ02					Total Produce plc	IE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Specialized lending slotting criteria
LC_0000962_CR_SLSC			482042			XL Group PLC	IE	Large corporate sample	Other financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Specialized lending slotting criteria
LC_0000963_CR_SLSC	VZVOSGGS8JIT-R4J7J704					Amtek Auto Ltd	IN	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Specialized lending slotting criteria
LC_0000964_CR_SLSC	8GRDBX1TJ0P-U5NCSHT72		MH008931		BPCL IS Equity	Bharat Petroleum Corporation Limited	IN	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Specialized lending slotting criteria
LC_0000965_CR_SLSC					BHARTI IN Equity	Bharti Airtel Ltd	IN	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Specialized lending slotting criteria
LC_0000966_CR_SLSC					IOCL IN Equity	INDIAN OIL CORPN LIMITED	IN	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Specialized lending slotting criteria
LC_0000967_CR_SLSC	FMVY1IZCSYXS-AFRDIT05				LT IN Equity	Larsen & Toubro Ltd	IN	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Specialized lending slotting criteria
LC_0000968_CR_SLSC					RCOM IN Equity	Reliance Communications Ltd	IN	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Specialized lending slotting criteria
LC_0000969_CR_SLSC	5493003UOETF-YRONLG31				RIL IN EQUITY	Reliance Industries Ltd	IN	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Specialized lending slotting criteria
LC_0000970_CR_SLSC	1GZWF073IJT-D6XPRUU65					Wipro GE Healthcare Private Limited	IN	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Specialized lending slotting criteria
LC_0000971_CR_SLSC	213800Z3CFZO-LXPJWN61					Landsvirkjun	IS	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Specialized lending slotting criteria
LC_0000972_CR_SLSC	81560076E3944-316DB24	3812211	493995		A2A IM EQUITY	A2A S.P.A.	IT	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Specialized lending slotting criteria
LC_0000973_CR_SLSC	8156000962B2E-B41FE28	5988397	1497770		4525791Z IM EQUITY	ACCIAIERIA ARVEDI S.P.A.	IT	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Specialized lending slotting criteria
LC_0000974_CR_SLSC	8156004FCEC-E0879E118	15161747	191346		7570364Z IM EQUITY	ACCIAIERIE VALBRUNA S.P.A.	IT	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Specialized lending slotting criteria

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010	020	030	040	050	060	070	080	090	100	110	120	130	140
LC_0000975_CR_SLSC	549300Q3448-N041CTH56	11341891	882486	XS0495012428	ACE IM Equity	Acea SpA	IT	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Specialized lending slotting criteria
LC_0000976_CR_SLSC	81560081836 86-996C911	25090618	3567090232			ACQUE VERONESI S.C.A R.L.	IT	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Specialized lending slotting criteria
LC_0000977_CR_SLSC	8156007259AB-DEA3F444	15214381	971268			Aeroporti di Roma S.p.A	IT	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Specialized lending slotting criteria
LC_0000978_CR_SLSC	549300H2RFDY-I3YP5R63	13960200	263011		337973Z NA EQUITY	AGUSTAWESTLAND S.P.A.	IT	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Specialized lending slotting criteria
LC_0000979_CR_SLSC	529900EKXEGS-RCGAAC89	14856155	2791070044		4519735Z	ALSTOM FERROVIARIA S.P.A.	IT	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Specialized lending slotting criteria
LC_0000980_CR_SLSC	ZYXJDNVM2JI3-VBM8G556				AMP IM EQUITY	Amplifon SpA	IT	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Specialized lending slotting criteria
LC_0000981_CR_SLSC	815600B611746-717CC98				50098Z IM Equity	Ansaldo Energia SpA	IT	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Specialized lending slotting criteria
LC_0000982_CR_SLSC	549300FZRH46-R7DWAX12	1248024	557390		4472623Z IM EQUITY	ANSALDOBREDA S.P.A.	IT	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Specialized lending slotting criteria
LC_0000983_CR_SLSC	815600049A1F9-AFE6666	4140157	1192794		MN IM EQUITY	ARNOLDO MONDADORI EDITORE SPA	IT	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Specialized lending slotting criteria
LC_0000984_CR_SLSC	8156000BEB8F-C062F442	1020333	120591		2168Z IM EQUITY	ARTSANA - SOCIETA' PER AZIONI	IT	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Specialized lending slotting criteria
LC_0000985_CR_SLSC	549300X5UKJV-E386ZB61	6914312	6204	XS1014759648	ASG GY Equity	Assicurazioni Generali SpA	IT	Large corporate sample	Other financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Specialized lending slotting criteria
LC_0000986_CR_SLSC	81560001F41-A81948348				AST IM EQUITY	Astaldi SpA	IT	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Specialized lending slotting criteria
LC_0000987_CR_SLSC	8156008DE-C771409C487	18631331	1023691		AU9 GF Equity	Atlantia S.p.A.	IT	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Specialized lending slotting criteria
LC_0000988_CR_SLSC	5299003D9-N2698I3C257	1367700	188902		AGL IM EQUITY	AUTOGRILL S.P.A.	IT	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Specialized lending slotting criteria
LC_0000989_CR_SLSC	815600149448-CEB9B230	19402720	1037417		3653719Z IM EQUITY	AUTOSTRADE PER L' ITALIA S.P.A.	IT	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Specialized lending slotting criteria
LC_0000990_CR_SLSC		26926563	1057205		3889748Z IM EQUITY	AVIO S.P.A.	IT	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Specialized lending slotting criteria
LC_0000991_CR_SLSC	529900RRESED-V68K0S54	28770346	235460		BLLA IM EQUITY	BARILLA INIZIATIVE S.R.L.	IT	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Specialized lending slotting criteria
LC_0000992_CR_SLSC	815600BFEB936-DC6ED24				BEN IM EQUITY	Benetton Group SpA	IT	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Specialized lending slotting criteria
LC_0000993_CR_SLSC	8156004C0425-5952AB77	1076562	821225		BNS IM EQUITY	BENI STABILI SOCIETA' PER AZIONI SOCIETA' DI INVESTIMENTO IMMOBILIARE QUOTATA	IT	Large corporate sample	Other financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Specialized lending slotting criteria
LC_0000994_CR_SLSC	5299003DX5YL-KSVJ6K59	2930031	134288		BZU IM Equity	Buzzi Unicem SpA	IT	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Specialized lending slotting criteria
LC_0000995_CR_SLSC	8156006BEA-A911EC0A47	1019726	587878			CANDY SPA	IT	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Specialized lending slotting criteria
LC_0000996_CR_SLSC	8156008B101-B97A43B02	1053555	160498		CEM IM EQUITY	CEMENTIR HOLDING S.P.A.	IT	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Specialized lending slotting criteria
LC_0000997_CR_SLSC	815600F321395-1394367	40014779	2001719			Cerved Group S.p.A.	IT	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Specialized lending slotting criteria
LC_0000998_CR_SLSC		4544552	8114020152			CLASS EDITORI SPA	IT	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Specialized lending slotting criteria

Counterparty code	Legal entity identifier (LEI)	Credit register code	Commercial register code	ISIN code	Bloomberg ticker	Name	Geographical area	Portfolio name	Sector of counterparty	Type of exposure	Type of facility	Type of risk	Regulatory approach
010	020	030	040	050	060	070	080	090	100	110	120	130	140
LC_0000999_CR_SLSC	8156009034C1-A5108284	15716081	61357			Compagnia Valdostana delle Acque Spa (CVA Spa)	IT	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Specialized lending slotting criteria
LC_0001000_CR_SLSC	815600DBF6D-C4BC94832	1061039	260769		0310548D IM EQUITY	CONSERVE ITALIA - CONSORZIO ITALIANO FRA COOPERATIVE AGRICOLE - SOCIETA' COOPERA	IT	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Specialized lending slotting criteria
LC_0001001_CR_SLSC		8327877	819280157			COOPERATIVA EDIFICATRICE FERRUCCIO DEGRADI	IT	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Specialized lending slotting criteria
LC_0001002_CR_SLSC	815600A5C1D-D6C3A8455	1093853	154950364			CPL CONCORDIA SOCIETA' COOPERATIVA IN FORMA ABBREVIATA CPL CONCORDIA S	IT	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Specialized lending slotting criteria
LC_0001003_CR_SLSC	81560039BF5C1-D8E5A15	2836130	60793		3898658Z IM EQUITY	DALMARE SPA	IT	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Specialized lending slotting criteria
LC_0001004_CR_SLSC	5493005TWX96-RDJ9I655					De Agostini Invest SA	IT	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Specialized lending slotting criteria
LC_0001005_CR_SLSC	529900WS2E20-BA5J4L49	16183303	1698754		EDNR IM EQUITY	EDISON S.P.A.	IT	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Specialized lending slotting criteria
LC_0001006_CR_SLSC	WOCMU6HCI0O-JWNPRZS33				ENEL IM EQUITY	Enel SpA	IT	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Specialized lending slotting criteria
LC_0001007_CR_SLSC	BUCRF72VH5RB-N7X3VL35			IT0003132476	ENI IM EQUITY	ENI S.P.A.	IT	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Specialized lending slotting criteria
LC_0001008_CR_SLSC	81560081EE079-FBED395	19377159	3544950961			ENOVA S.R.L.	IT	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Specialized lending slotting criteria
LC_0001009_CR_SLSC	549300JJBVOOK-OBCTX09	2153515	354265		ERG IM EQUITY	ERG S.P.A.	IT	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Specialized lending slotting criteria
LC_0001010_CR_SLSC	549300AZQ4Z5-UGY0Q555	1002458	91712		EXO IM EQUITY	EXOR S.P.A.	IT	Large corporate sample	Other financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Specialized lending slotting criteria
LC_0001011_CR_SLSC	8156004C-E82074779D19	13870596	1664630223			FEDRIGONI S.P.A.	IT	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Specialized lending slotting criteria
LC_0001012_CR_SLSC	549300J4SXC5A-LCJM731				1448Z IM Equity	Ferrovie dello Stato SpA	IT	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Specialized lending slotting criteria
LC_0001013_CR_SLSC	5493004C1S-L445NFDR90				F IM EQUITY	Fiat SpA	IT	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Specialized lending slotting criteria
LC_0001014_CR_SLSC	8156001B8A-D051794959					FINAVAL S.P.A.	IT	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Specialized lending slotting criteria
LC_0001015_CR_SLSC	529900X4EEX1-U9LN3U39	1053767	7031		FNC IM EQUITY	FINMECCANICA S.P.A.	IT	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Specialized lending slotting criteria
LC_0001016_CR_SLSC	815600C3CC-A800EF5D96	1134215				FORALL CONFEZIONI S.P.A. IN BREVE= FORALL S.P.A.	IT	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Specialized lending slotting criteria
LC_0001017_CR_SLSC	815600E12249-DD563C29	26650695	1143814			Gamenet S.p.A.	IT	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Specialized lending slotting criteria
LC_0001018_CR_SLSC	81560098DBD-D66154985					GRANDI NAVI VELOCI S.P.A.	IT	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Specialized lending slotting criteria
LC_0001019_CR_SLSC	8156001250E81-9E30127				GCN IM EQUITY	Gruppo Coin SpA	IT	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Specialized lending slotting criteria
LC_0001020_CR_SLSC	8156001294017-C870346	11027526	10022100159			GRUPPO FINELCO SPA	IT	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Specialized lending slotting criteria
LC_0001021_CR_SLSC	8156005113B-D16699393	24907200	RM1117269		LTO IX Equity	GTECH S.p.A.	IT	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Specialized lending slotting criteria
LC_0001022_CR_SLSC		15541251	1638878		4004268Z IM EQUITY	H3G S.P.A	IT	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Specialized lending slotting criteria

Counterparty code	Legal entity identifier (LEI)	Credit register code	Commercial register code	ISIN code	Bloomberg ticker	Name	Geographical area	Portfolio name	Sector of counterparty	Type of exposure	Type of facility	Type of risk	Regulatory approach
010	020	030	040	050	060	070	080	090	100	110	120	130	140
LC_0001023_CR_SLSC	8156009414F-D99443B48	3201267	363550		HER IM EQUITY	HERA S.P.A.	IT	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Specialized lending slotting criteria
LC_0001024_CR_SLSC	815600D86992-FDA7B908	1035363	149288		IMA IM EQUITY	I.M.A. INDUSTRIA MACCHINE AUTOMATICHE S.P.A. IN SIGLA IMA S.P.A.	IT	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Specialized lending slotting criteria
LC_0001025_CR_SLSC	815600A7D7C7-A85F8B51	2733792	1168660262			I.R.C.A. S.P.A. INDUSTRIA RESISTENZE CORAZZATE E AFFINI	IT	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Specialized lending slotting criteria
LC_0001026_CR_SLSC	81560033824B-E53C7D28	3585262	1303501215			IMAP EXPORT S.P.A.	IT	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Specialized lending slotting criteria
LC_0001027_CR_SLSC	549300KTGKE-D5E25JR59				IND IM EQUITY	Indesit Co SpA	IT	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Specialized lending slotting criteria
LC_0001028_CR_SLSC	213800M4YYC-P6E8YUX94	2714789	2589327			IPLOM S.P.A.	IT	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Specialized lending slotting criteria
LC_0001029_CR_SLSC	8156001EBD33F-D474E60	10431674	281364		IRE IM EQUITY	IREN S.P.A.	IT	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Specialized lending slotting criteria
LC_0001030_CR_SLSC	8156009D23D0-FDC70C93	1007005	50		ITM IM Equity	Italcementi S.p.A.	IT	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Specialized lending slotting criteria
LC_0001031_CR_SLSC	815600236A6-B5AE5B406	26754254	167186			Linea Group Holding S.p.A.	IT	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Specialized lending slotting criteria
LC_0001032_CR_SLSC	549300I1NMOB-S4B1LT88			IT0001479374	LUX IM EQUITY	LUXOTTICA GROUP S.P.A.	IT	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Specialized lending slotting criteria
LC_0001033_CR_SLSC		7003703	481230266			MANGIAROTTI S.P.A.	IT	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Specialized lending slotting criteria
LC_0001034_CR_SLSC	815600292D-A01BE68971	3755075	152396		3184788Z IM EQUITY	MARCEGAGLIA - S.P.A	IT	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Specialized lending slotting criteria
LC_0001035_CR_SLSC	815600C8-D55034EB5379	3779273	64334			Marcolin SpA	IT	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Specialized lending slotting criteria
LC_0001036_CR_SLSC	213800DIFN7N-R7B97A50	552637	1264109		MS IM EQUITY	Mediaset S.p.A.	IT	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Specialized lending slotting criteria
LC_0001038_CR_SLSC	815600325D15-DD92A023	4376875	4846130633			MOBY S.P.A.	IT	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Specialized lending slotting criteria
LC_0001039_CR_SLSC		1653085	110858		3893422Z IM EQUITY	MONIER S.P.A.	IT	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Specialized lending slotting criteria
LC_0001040_CR_SLSC	8156003A100-E8AB89697	6794759	1865640369			PANARIAGROUP INDUSTRIE CERAMICHE S.P.A.	IT	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Specialized lending slotting criteria
LC_0001041_CR_SLSC	8156001B96890-989C002	23641842	5411110827			PB TANKERS S.P.A.	IT	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Specialized lending slotting criteria
LC_0001042_CR_SLSC	5493006293RJB-DQWJL92	5944540	169833		PMS IM EQUITY	PERMASTEELISA S.P.A.	IT	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Specialized lending slotting criteria
LC_0001043_CR_SLSC	8156000256C2-431C2E92	4495509	134077		PIA IM Equity	Piaggio & C. S.p.A.	IT	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Specialized lending slotting criteria
LC_0001044_CR_SLSC	815600A0C9AF-C1F2A709				PC IM Equity	Pirelli & Co SpA	IT	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Specialized lending slotting criteria
LC_0001045_CR_SLSC	815600EDDB-B07C9BDB90	15591777	2246400218			PODINI HOLDING S.P.A.	IT	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Specialized lending slotting criteria
LC_0001046_CR_SLSC	815600354DED-BD0BA991	3465665	842633		POST IM EQUITY	POSTE ITALIANE S.P.A.	IT	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Specialized lending slotting criteria
LC_0001047_CR_SLSC	8156000FE0A2-DC5B7852	16232311	1343952		PRP GR EQUITY	PRADA S.P.A.	IT	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Specialized lending slotting criteria

Counterparty code	Legal entity identifier (LEI)	Credit register code	Commercial register code	ISIN code	Bloomberg ticker	Name	Geographical area	Portfolio name	Sector of counterparty	Type of exposure	Type of facility	Type of risk	Regulatory approach
010	020	030	040	050	060	070	080	090	100	110	120	130	140
LC_0001048_CR_SLSC	213800VHJ22U-E2BRRZ48	3830970	706270410			PROFILGLASS S.P.A.	IT	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Specialized lending slotting criteria
LC_0001049_CR_SLSC		23687310	1777895		PRY IM EQUITY	PRYSMIAN S.P.A.	IT	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Specialized lending slotting criteria
LC_0001050_CR_SLSC	815600B9FC8-D18A5D034	1058024	291350635			RA.M.OIL RAFFINERIA MERIDIONALE OLII LUBRIFICANTI	IT	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Specialized lending slotting criteria
LC_0001051_CR_SLSC	81560086FA79B-EDD6B94	13270817				RHIAG - INTER AUTO PARTS ITALIA S.P.A. O, IN FORMA ABBREVIATA, ALTERNA	IT	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Specialized lending slotting criteria
LC_0001052_CR_SLSC		5012487	8850400154			SACAL - SOCIETA' ALLUMINIO CARISIO - S.P	IT	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Specialized lending slotting criteria
LC_0001053_CR_SLSC	815600AF08EE2-EC2DE92	1035262	8924		226907Z IM EQUITY	SACMI COOPERATIVA MECCANICI IMOLA SOCIETA' COOPERATIVA IN BREVE SACMI IMOLA S.C.	IT	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Specialized lending slotting criteria
LC_0001054_CR_SLSC	815600FC906-D230A1420	16077541	86111		SFL IM Equity	Safilo SpA	IT	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Specialized lending slotting criteria
LC_0001055_CR_SLSC	549300PHV8MB-DHWB8X12	1086637	788744		SPM IM EQUITY	SAIPEM S.P.A.	IT	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Specialized lending slotting criteria
LC_0001056_CR_SLSC	549300UKR289-DF4UXQ47	1013056	525502		SAL	SALINI IMPREGILO S.P.A.	IT	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Specialized lending slotting criteria
LC_0001057_CR_SLSC		6524595	3957900487			SAMMONTANA - S.P.A.	IT	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Specialized lending slotting criteria
LC_0001058_CR_SLSC	8156006755200-B82EB33	1246827	836320150			SAN CARLO GRUPPO ALIMENTARE S.P.A.	IT	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Specialized lending slotting criteria
LC_0001059_CR_SLSC	5299005KJSU2A-QUJUH84	1066932	49540		SRS IM EQUITY	SARAS S.P.A. O IN FORMA ESTESA SARAS S.P.A. - RAFFINERIE SARDE	IT	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Specialized lending slotting criteria
LC_0001060_CR_SLSC	815600D2FC31-AF713B07	1012950	166476			SNAI SpA	IT	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Specialized lending slotting criteria
LC_0001061_CR_SLSC	8156002278562-044AF79	16067629	1633443		SRG IM Equity	SNAM SpA	IT	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Specialized lending slotting criteria
LC_0001062_CR_SLSC	EOJCGSUI4N-X234BL7V57	14234253	1594238		2091Z IM EQUITY	SORGENIA S.P.A.	IT	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Specialized lending slotting criteria
LC_0001063_CR_SLSC	815600141CFE5-F4C4325	19113128	1016401		4473035Z IM EQUITY	STRADA DEI PARCHI SPA	IT	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Specialized lending slotting criteria
LC_0001064_CR_SLSC	815600C34389-77CBBE37	1038951	68670397			TAMPIERI FINANCIAL GROUP S. P.A.	IT	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Specialized lending slotting criteria
LC_0001065_CR_SLSC	81560029415D-F1381583	1030384	195810262			TECNICA GROUP S.P.A.	IT	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Specialized lending slotting criteria
LC_0001066_CR_SLSC	815600AC5599-D16D9A40	3335773	574643		MT IM EQUITY	TECNIMONT S.P.A.	IT	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Specialized lending slotting criteria
LC_0001067_CR_SLSC	549300W384-M3RI3VXU42			IT0003497168	TIT IM EQUITY	TELECOM ITALIA S.P.A.	IT	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Specialized lending slotting criteria
LC_0001068_CR_SLSC	815600CD7323-A82E5092	28935694	1763778		2847328Z IM EQUITY	TENOVA S.P.A.	IT	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Specialized lending slotting criteria
LC_0001069_CR_SLSC		1037712	182850362			TERMOSANITARI CORRADINI - S.P.A.	IT	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Specialized lending slotting criteria
LC_0001070_CR_SLSC	8156009E94E-D54DE7C31				TRN IM Equity	Terna Rete Elettrica Nazionale SpA	IT	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Specialized lending slotting criteria
LC_0001071_CR_SLSC	549300IN56S27-SDGEI85	18659000	1019536		80698Z IM EQUITY	TIRRENO POWER S.P.A.	IT	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Specialized lending slotting criteria

Counterparty code	Legal entity identifier (LEI)	Credit register code	Commercial register code	ISIN code	Bloomberg ticker	Name	Geographical area	Portfolio name	Sector of counterparty	Type of exposure	Type of facility	Type of risk	Regulatory approach
010	020	030	040	050	060	070	080	090	100	110	120	130	140
LC_0001072_CR_SLSC	8156003E86EB-A167A868				0946688D IM EQUITY	TotalErg SpA	IT	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Specialized lending slotting criteria
LC_0001073_CR_SLSC	815600FE9E92-D9D6C309	3554534	201271		TFI IM EQUITY	TREVI - FINANZIARIA INDUSTRIALE S.P.A.	IT	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Specialized lending slotting criteria
LC_0001074_CR_SLSC					4212473Z IM EQUITY	UNIECO SOCIETA' COOPERATIVA	IT	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Specialized lending slotting criteria
LC_0001075_CR_SLSC	815600B8027-C92F0DA07	4257672	1189360066			VIBAC S.P.A.	IT	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Specialized lending slotting criteria
LC_0001076_CR_SLSC	549300YSFQK-M1C0X4E45	11321265	884361		WIND IM EQUITY	WIND TELECOMUNICAZIONI S.P.A.	IT	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Specialized lending slotting criteria
LC_0001077_CR_SLSC	549300DHPO-F90OYYD780				5108 JT Equity	Bridgestone Corporation	JP	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Specialized lending slotting criteria
LC_0001078_CR_SLSC	549300IZY-K3206QECG76				CAT SE Equity	Caterpillar Finance Corporation	JP	Large corporate sample	Other financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Specialized lending slotting criteria
LC_0001079_CR_SLSC	549300MIFE1VE-W02GY83			JP3298600002		COSMO OIL COMPANY LTD	JP	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Specialized lending slotting criteria
LC_0001080_CR_SLSC	549300T6IPOC-DWLKC615				6501 JT Equity	Hitachi, Ltd.	JP	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Specialized lending slotting criteria
LC_0001081_CR_SLSC	J48DJYXDTLH-M30UMYI18				8001 JT Equity	Itochu Corporation	JP	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Specialized lending slotting criteria
LC_0001082_CR_SLSC	5493004LQ0B4-T7QPQV17				6301 JT Equity	Komatsu Ltd.	JP	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Specialized lending slotting criteria
LC_0001083_CR_SLSC	4P4N3ORD02U-GQT1T1W12		0100-01-008776		8002 JT Equity	Marubeni Corporation	JP	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Specialized lending slotting criteria
LC_0001084_CR_SLSC	KVIPTY4PULAP-GC1VVD26				8058 JP EQUITY	Mitsubishi Corp	JP	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Specialized lending slotting criteria
LC_0001085_CR_SLSC	5493008VBQ-D43X8QCS14					Mitsui Life Insurance Company Limited	JP	Large corporate sample	Other financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Specialized lending slotting criteria
LC_0001086_CR_SLSC	5493000QYMPF-RTEY4K28				6701 JT Equity	NEC Corporation	JP	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Specialized lending slotting criteria
LC_0001087_CR_SLSC					7201 JP EQUITY	Nissan Motor Co Ltd	JP	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Specialized lending slotting criteria
LC_0001088_CR_SLSC	5493003BZYYY-CDIO0R13				9984 JT Equity	SOFTBANK CORP.	JP	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Specialized lending slotting criteria
LC_0001089_CR_SLSC	5493004SE33M-RLPB1W98				2768 JP EQUITY	Sojitz Corp	JP	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Specialized lending slotting criteria
LC_0001090_CR_SLSC					6758 JP EQUITY	Sony Corp	JP	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Specialized lending slotting criteria
LC_0001091_CR_SLSC	V82KK8NH1P0J-S71FJC05				8053 JP EQUITY	Sumitomo Corp	JP	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Specialized lending slotting criteria
LC_0001092_CR_SLSC	54930074QUY8-RD0UZM08					Suntory Holdings Limited	JP	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Specialized lending slotting criteria
LC_0001093_CR_SLSC	549300ZLMVP4-X0OGR454				4502 JT Equity	Takeda Pharmaceutical Company Limited	JP	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Specialized lending slotting criteria
LC_0001094_CR_SLSC	549300LBHTS-T91VKHO68				6502 JT Equity	Toshiba Corporation	JP	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Specialized lending slotting criteria
LC_0001095_CR_SLSC	5493006W3QU-S5LMH6R84				TOM GY Equity	Toyota Motor Corporation	JP	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Specialized lending slotting criteria

Counterparty code	Legal entity identifier (LEI)	Credit register code	Commercial register code	ISIN code	Bloomberg ticker	Name	Geographical area	Portfolio name	Sector of counterparty	Type of exposure	Type of facility	Type of risk	Regulatory approach
010	020	030	040	050	060	070	080	090	100	110	120	130	140
LC_0001096_CR_SLSC					004020 KS Equity	Hyundai Steel Co	KR	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Specialized lending slotting criteria
LC_0001097_CR_SLSC					000270 KS Equity	Kia Motors Corp	KR	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Specialized lending slotting criteria
LC_0001098_CR_SLSC	549300MGHLPT1EFHGF84				2007 HK Equity	Country Garden Holdings Company Limited	KY	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Specialized lending slotting criteria
LC_0001099_CR_SLSC	549300IHVJRWVT07S523				3333 HK Equity	Evergrande Real Estate Group Limited	KY	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Specialized lending slotting criteria
LC_0001100_CR_SLSC	5493003DTPH8AMMK4P51				NE UN Equity	Noble Corporation	KY	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Specialized lending slotting criteria
LC_0001101_CR_SLSC	549300FNENFFSMO3GT38			XS0835890350	XPBR SQ Equity	Petrobras Global Finance B.V.	KY	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Specialized lending slotting criteria
LC_0001102_CR_SLSC	213800S7DNJQX6LHTQ21		133818917			AB "Kauno grūdai"	LT	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Specialized lending slotting criteria
LC_0001103_CR_SLSC				LU1014539529		ALTICE	LU	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Specialized lending slotting criteria
LC_0001104_CR_SLSC	5493003BU7PAH5RRM092				APAM NA EQUITY	Aperam SA	LU	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Specialized lending slotting criteria
LC_0001105_CR_SLSC	2EULGUTUI56JI9SAL165				MT LX EQUITY	ArcelorMittal SA [AM]	LU	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Specialized lending slotting criteria
LC_0001106_CR_SLSC	549300GJ79DYFBBF5T83				0307096D LX EQUITY	Brandbrew S.A.	LU	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Specialized lending slotting criteria
LC_0001107_CR_SLSC	5493007GVB1I2FDSS786		B0155849		CNHI UN Equity	CNH Industrial Finance Europe S.A.	LU	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Specialized lending slotting criteria
LC_0001108_CR_SLSC	549300938QUWMPITJ642				COV US EQUITY	Covidien International Finance SA	LU	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Specialized lending slotting criteria
LC_0001109_CR_SLSC	5299001R2HL1TAFZ8Z20					ENOVOS INTERNATIONAL SA (FORMER SOTEG)	LU	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Specialized lending slotting criteria
LC_0001110_CR_SLSC			350807947	FR0000038259	ERF FP EQUITY	EUROFINS SCIENTIFIC SE	LU	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Specialized lending slotting criteria
LC_0001111_CR_SLSC	213800568PRHV2JR9650			XS0357281558	GSPBEX RR Equity	Gaz Capital S.A.	LU	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Specialized lending slotting criteria
LC_0001112_CR_SLSC	213800WHKNIC1JQQG433				8GC GS Equity	Glencore Finance (Europe) S.A.	LU	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Specialized lending slotting criteria
LC_0001113_CR_SLSC	8XJ8KF85PBKK1TLMFN29					Intelsat Jackson Holdings S.A.	LU	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Specialized lending slotting criteria
LC_0001114_CR_SLSC	549300MBM5B61VCW5A23					International Automotive Components Group, S.A.	LU	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Specialized lending slotting criteria
LC_0001115_CR_SLSC	RUOKPID0PZ0UWJYU9J61				DE UN Equity	John Deere Bank S.A.	LU	Large corporate sample	Other financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Specialized lending slotting criteria
LC_0001116_CR_SLSC	529900XUC6PXMN6ABU42				TGH GY Equity	Logwin AG	LU	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Specialized lending slotting criteria
LC_0001117_CR_SLSC	549300CTHC1CP86P2G96				MIICF PQ Equity	Millicom International Cellular S.A.	LU	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Specialized lending slotting criteria
LC_0001118_CR_SLSC					0755015D LX EQUITY	NH FINANCE SA	LU	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Specialized lending slotting criteria
LC_0001119_CR_SLSC	213800IUIRBFRNCYVR24				3900394Z LX Equity	Nizi International SA	LU	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Specialized lending slotting criteria

Counterparty code	Legal entity identifier (LEI)	Credit register code	Commercial register code	ISIN code	Bloomberg ticker	Name	Geographical area	Portfolio name	Sector of counterparty	Type of exposure	Type of facility	Type of risk	Regulatory approach
010	020	030	040	050	060	070	080	090	100	110	120	130	140
LC_0001120_CR_SLSC	549300VEJMMZ-CY6OBU06				PDSA NS Equity	Pacific Drilling S.A.	LU	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Specialized lending slotting criteria
LC_0001121_CR_SLSC	529900UUYBCB-B7HMVI56					Phoenix PIB Dutch Finance B.V.	LU	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Specialized lending slotting criteria
LC_0001122_CR_SLSC	549300OZSHE4-H5BFQA66					QUILVEST SA	LU	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Specialized lending slotting criteria
LC_0001123_CR_SLSC	5493000C8J3C3-SZYS040				RTL BB Equity	RTL Group S.A.	LU	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Specialized lending slotting criteria
LC_0001124_CR_SLSC	5493008JPA4HY-MH1HX51				SESG FP EQUITY	SES SA	LU	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Specialized lending slotting criteria
LC_0001125_CR_SLSC	549300CJ7LW6-QSGIL444					Swiss Re Europe S.A.	LU	Large corporate sample	Other financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Specialized lending slotting criteria
LC_0001126_CR_SLSC	529900BSBZ853-DKUP675					TRAXYS SARL	LU	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Specialized lending slotting criteria
LC_0001127_CR_SLSC	549300RIG2CX-WN6IV731					CEMEX S.A.B. de C.V.	MX	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Specialized lending slotting criteria
LC_0001128_CR_SLSC	5493008KEVFYP-MGTXO33				KOFL MM Equity	Coca-Cola FEMSA, S.A.B. de C.V.	MX	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Specialized lending slotting criteria
LC_0001129_CR_SLSC	5493000XJLJ6-C4T0PG82				GRUMAB MM Equity	GRUMA, S.A.B. de C.V.	MX	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Specialized lending slotting criteria
LC_0001130_CR_SLSC	5493000RIXUR-ZEBFEV60				BIMBOA MM Equity	Grupo Bimbo, S.A.B. de C.V.	MX	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Specialized lending slotting criteria
LC_0001131_CR_SLSC	549300QOAB2-GJSFM0381				1234Z MM Equity	Grupo Petrotemex SA de CV	MX	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Specialized lending slotting criteria
LC_0001132_CR_SLSC	549300CAZKP-F4HKMPX17					PETROLEOS MEXICANOS	MX	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Specialized lending slotting criteria
LC_0001133_CR_SLSC	549300FW3RG-HPHT21D10				ALFAA MM Equity	Sigma Alimentos, S.A. de C.V.	MX	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Specialized lending slotting criteria
LC_0001134_CR_SLSC	5493000MY3DA-IB0BP706		TNE940608HS5	USP9084BAD03	ALFAA MM Equity	Tenedora Nemak, S.A. de C.V.	MX	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Specialized lending slotting criteria
LC_0001135_CR_SLSC	549300EMP9D-T6Q35HZ31			NL0000852564		AALBERTS INDUSTR	NL	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Specialized lending slotting criteria
LC_0001136_CR_SLSC	549300J93WR5-DPG0P466		KVK 33232124		ABB SS Equity	ABB Capital B.V.	NL	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Specialized lending slotting criteria
LC_0001137_CR_SLSC	5493007WHKI5-H75YJ358		KVK 34215458		ABE SQ Equity	Abertis Infraestructuras Finance B. V.	NL	Large corporate sample	Other financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Specialized lending slotting criteria
LC_0001138_CR_SLSC	7245007QUMI1-FHIQV531		KVK 33235189			Achmea B.V.	NL	Large corporate sample	Other financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Specialized lending slotting criteria
LC_0001139_CR_SLSC	724500HIKX3Q-VUQF9G08		KVK 28080300			Achmea Zorgverzekeringen N.V.	NL	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Specialized lending slotting criteria
LC_0001140_CR_SLSC	O4QK7KMMK83-ITNTHUG69		KVK 27076669	NL0000303709	AGN NA Equity	AEGON N.V.	NL	Large corporate sample	Other financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Specialized lending slotting criteria
LC_0001142_CR_SLSC	724500XYIJUGX-AA5QD70		KVK 09007809	NL0000009132	AKZA NA EQUITY	Akzo Nobel NV	NL	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Specialized lending slotting criteria
LC_0001143_CR_SLSC	724500XBZ9QO-PTI11U82		KVK 34108286			Alliander N.V.	NL	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Specialized lending slotting criteria
LC_0001144_CR_SLSC	549300KYQ7B0-H0K66406		KVK 33055009		AML LN Equity	Amlin Europe N.V.	NL	Large corporate sample	Other financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Specialized lending slotting criteria

Counterparty code	Legal entity identifier (LEI)	Credit register code	Commercial register code	ISIN code	Bloomberg ticker	Name	Geographical area	Portfolio name	Sector of counterparty	Type of exposure	Type of facility	Type of risk	Regulatory approach
010	020	030	040	050	060	070	080	090	100	110	120	130	140
LC_0001145_CR_SLSC	724500MCUU6-QOFRFEA53		KVK 33256360 0000		792658Z PL EQUITY	AMORIM ENERGIA, BV	NL	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Specialized lending slotting criteria
LC_0001146_CR_SLSC	7245000UZH70-GO047N03			NL0006237562		ARCADIS	NL	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Specialized lending slotting criteria
LC_0001147_CR_SLSC	7245001I22ND6-ZFHX623		KVK 30037466	NL0000334118	ASM NA Equity	ASM International N.V.	NL	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Specialized lending slotting criteria
LC_0001148_CR_SLSC	724500Y6DUVH-QD6OXN27		KVK 17085815	NL0006034001	ASML NA EQUITY	ASML HOLDING N.V.	NL	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Specialized lending slotting criteria
LC_0001149_CR_SLSC	7245004JOPUJ0-OOWTU73		KVK 30031823			ASR Schadeverzekering N.V.	NL	Large corporate sample	Other financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Specialized lending slotting criteria
LC_0001150_CR_SLSC	724500XFMNH-F1GFPYJ05		KVK 08125298		3324558Z NA Equity	BDR Thermea Group BV	NL	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Specialized lending slotting criteria
LC_0001151_CR_SLSC	5299006ZHG3I-XU0PNJ56		KvK 27106340 0000		1136Z NA EQUITY	BMW Finance N.V.	NL	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Specialized lending slotting criteria
LC_0001152_CR_SLSC				NL0000852580		BOSKALIS WESTMIN	NL	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Specialized lending slotting criteria
LC_0001153_CR_SLSC				NL0010776944		BRUNEL INTERNAT	NL	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Specialized lending slotting criteria
LC_0001154_CR_SLSC	529900AOH3NB-A8PZFG65		KvK 32097651 0000		0533866D NA EQUITY	Celesio Finance BV	NL	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Specialized lending slotting criteria
LC_0001155_CR_SLSC	549300WGC2H-Z5J67V817				CNHI IM Equity	CNH Industrial NV	NL	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Specialized lending slotting criteria
LC_0001156_CR_SLSC	549300BXVNOC-YQ83FU09		KVK 34154633		KO UN Equity	Coca-Cola HBC Finance B.V.	NL	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Specialized lending slotting criteria
LC_0001157_CR_SLSC				NL0000200384		CORE LABORATORIES	NL	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Specialized lending slotting criteria
LC_0001158_CR_SLSC	549300UNTCL-R21YKLL62		KVK 30073501	NL0000288967		Corio N.V.	NL	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Specialized lending slotting criteria
LC_0001159_CR_SLSC				NL0009294552		DELTA LLOYD	NL	Large corporate sample	Other financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Specialized lending slotting criteria
LC_0001160_CR_SLSC	724500S75737-K2SFDA03		KVK 22031457			Delta N.V.	NL	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Specialized lending slotting criteria
LC_0001161_CR_SLSC	213800N8X49KJ-RTNDM49		KVK 3419663		DGE FP Equity	Diageo Finance B.V.	NL	Large corporate sample	Other financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Specialized lending slotting criteria
LC_0001162_CR_SLSC	529900M7QS-B704RUUT95		KVK 34182495		AIR FP Equity	Eads Finance B.V.	NL	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Specialized lending slotting criteria
LC_0001163_CR_SLSC	724500KRQECM-CRGM1971		KVK 14026250			EBN B.V.	NL	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Specialized lending slotting criteria
LC_0001164_CR_SLSC	5299007L43AQ-DFOW5739		KvK 34121496 0000		1403Z NA EQUITY	EDP FINANCE BV	NL	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Specialized lending slotting criteria
LC_0001165_CR_SLSC	724500R5IP6TF-KTNRU48		KvK 24306393		2091Z NA Equity	Eneco Holding NV	NL	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Specialized lending slotting criteria
LC_0001166_CR_SLSC	549300XW2F91-G4T4WC42		KVK 34149162		ENL GY Equity	ENEL Investment Holding B.V.	NL	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Specialized lending slotting criteria
LC_0001167_CR_SLSC	529900011V8V-J3BUKR64		KVK 17115973		RWE GF Equity	Essent N.V.	NL	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Specialized lending slotting criteria
LC_0001168_CR_SLSC				NL0000288876		EUROCOMMERCIAL	NL	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Specialized lending slotting criteria

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010	020	030	040	050	060	070	080	090	100	110	120	130	140
LC_0001169_CR_SLSC				NL0000352565		FUGRO	NL	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Specialized lending slotting criteria
LC_0001170_CR_SLSC	2138005FTXOJUBQ5J563		KVK 24243533		GAS SQ Equity	Gas Natural Fenosa Finance BV	NL	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Specialized lending slotting criteria
LC_0001171_CR_SLSC	724500EJ2TDPAITRSJ55		KVK 02089290			GasTerra B.V.	NL	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Specialized lending slotting criteria
LC_0001172_CR_SLSC				NL0000400653		GEMALTO	NL	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Specialized lending slotting criteria
LC_0001173_CR_SLSC	549300L10EVYURBFIH66		KVK 55293980			Global Blue Acquisition B.V.	NL	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Specialized lending slotting criteria
LC_0001174_CR_SLSC	529900SNLFF5M6HJ1T36		KvK 33286563 0000		1004Z NA EQUITY	Haniel Finance B.V.	NL	Large corporate sample	Other financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Specialized lending slotting criteria
LC_0001175_CR_SLSC	724500K5PTPSST86UQ23		KVK 33011433	NL0000009165	HEIA NA Equity	Heineken NV	NL	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Specialized lending slotting criteria
LC_0001176_CR_SLSC	7245008C9KMJL9P2UI77		KVK 34323653			Hyva Global B.V.	NL	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Specialized lending slotting criteria
LC_0001177_CR_SLSC	724500CR19MQGFWFBZ64		KvK 34217578 0000		0308206D NA EQUITY	ICL Finance BV	NL	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Specialized lending slotting criteria
LC_0001178_CR_SLSC	TLLG0UTU6ZHOG003X735					Imperial Mobility Finance B.V.	NL	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Specialized lending slotting criteria
LC_0001179_CR_SLSC	54930050LBZUR4138I72		KVK 27120438			ING Re (Netherlands) N.V.	NL	Large corporate sample	Other financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Specialized lending slotting criteria
LC_0001180_CR_SLSC			KVK 24311905		2872423Z NA Equity	InterGen NV	NL	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Specialized lending slotting criteria
LC_0001181_CR_SLSC	724500C9GNBV20UYRX36		KVK 35000363	NL0010672325	AH NA Equity	Koninklijke Ahold NV [Royal Ahold NV]	NL	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Specialized lending slotting criteria
LC_0001182_CR_SLSC	724500V38C5KTDY5BS93		KVK 30058019	NL0000337319	BAMNB NA Equity	Koninklijke BAM NBM NV	NL	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Specialized lending slotting criteria
LC_0001183_CR_SLSC	724500SNT1MK246AHP04		KVK 14022069	NL0000009827	DSM NA EQUITY	Koninklijke DSM N.V	NL	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Specialized lending slotting criteria
LC_0001184_CR_SLSC	549300YO0JZHAL7FVP81		KVK 02045200	NL0000009082	KPN NA Equity	Koninklijke KPN NV [Royal KPN NV]	NL	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Specialized lending slotting criteria
LC_0001185_CR_SLSC	H1FJE8H61JGM1JSGM897		KVK 17001910	NL0000009538	PHIA NA Equity	Koninklijke Philips Electronics N.V.	NL	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Specialized lending slotting criteria
LC_0001186_CR_SLSC	724500HZ4BN317I12G68		KVK 06016321		KTC NA Equity	Koninklijke Ten Cate NV	NL	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Specialized lending slotting criteria
LC_0001187_CR_SLSC	724500UL634GFV1KYF10		KVK 24295332	NL0009432491	VPK NA Equity	Koninklijke Vopak NV	NL	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Specialized lending slotting criteria
LC_0001188_CR_SLSC	529900WQGOTJDYG9NP76		KVK 09151956		LXS GF Equity	Lanxess Finance B.V.	NL	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Specialized lending slotting criteria
LC_0001189_CR_SLSC	5H8RMHHYTWIP1RKLCE38		KvK 34115238 0000		2177Z NA EQUITY	Linde Finance B.V.	NL	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Specialized lending slotting criteria
LC_0001190_CR_SLSC	549300J6QSW38QNOJK61		KVK 57924562			LYB International Finance B.V.	NL	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Specialized lending slotting criteria
LC_0001191_CR_SLSC	BN6WCCZ8OVP3ITUUVN49		KVK 24473890		DLY GB Equity	LyondellBasell Industries N.V.	NL	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Specialized lending slotting criteria
LC_0001192_CR_SLSC	635400TMCKVEU87EJ582		KVK 24321697			METINVEST B.V.	NL	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Specialized lending slotting criteria

Counterparty code	Legal entity identifier (LEI)	Credit register code	Commercial register code	ISIN code	Bloomberg ticker	Name	Geographical area	Portfolio name	Sector of counterparty	Type of exposure	Type of facility	Type of risk	Regulatory approach
010	020	030	040	050	060	070	080	090	100	110	120	130	140
LC_0001193_CR_SLSC	529900PF6F1O-HRZVU341		KvK 33178683 0000		1169Z NA EQUITY	Metro Finance B.V.	NL	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Specialized lending slotting criteria
LC_0001194_CR_SLSC	6354007MKEEG-GVUMXO83		KVK 34239108			New World Resources N.V.	NL	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Specialized lending slotting criteria
LC_0001195_CR_SLSC	724500RKMO-D48AIWKD94		KvK 24307569 0000		3893886Z NA EQUITY	NIDERA B.V.	NL	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Specialized lending slotting criteria
LC_0001196_CR_SLSC	54930062JS29-A5N4GO82		KVK 34248449			Nielsen Holdings N.V.	NL	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Specialized lending slotting criteria
LC_0001197_CR_SLSC	724500GQV9YL-NSWECU41		KVK 17179668			Nord Gold N.V.	NL	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Specialized lending slotting criteria
LC_0001198_CR_SLSC	724500TXS5H-H3GY4UW42		KVK 30124358			NS Groep N.V.	NL	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Specialized lending slotting criteria
LC_0001199_CR_SLSC	5299000CMF80-GY2U0U47		KVK 16074305	NL0010395208	NUO NA Equity	Nutreco Holding NV	NL	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Specialized lending slotting criteria
LC_0001200_CR_SLSC	724500HT4Y-W45B1Y7859		KVK 57585083			OAK Leaf B.V.	NL	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Specialized lending slotting criteria
LC_0001201_CR_SLSC	549300NCMRGI-BJYUOE57			NL0010558797		OCI	NL	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Specialized lending slotting criteria
LC_0001202_CR_SLSC	724500IM9-A059TQLBX63					OCI Nitrogen BV	NL	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Specialized lending slotting criteria
LC_0001203_CR_SLSC	72450053F5WR-DY8CDZ66		KVK 24291478		OI US Equity	OI European Group B.V.	NL	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Specialized lending slotting criteria
LC_0001204_CR_SLSC	Q47A62EK6GM-SID3Y8C39		KVK 17133742	XS0788529096	PCAR US Equity	PACCAR Financial Europe B.V.	NL	Large corporate sample	Other financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Specialized lending slotting criteria
LC_0001205_CR_SLSC	549300N522D3-SS8MKV65		KvK 24320769 0000		3617372Z NA EQUITY	PETROBRAS NETHERLANDS BV	NL	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Specialized lending slotting criteria
LC_0001206_CR_SLSC	549300VGHFJ-J58HE2B54		KVK 17008551		PHIA NA Equity	Philips Electronics NV	NL	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Specialized lending slotting criteria
LC_0001207_CR_SLSC	529900N9UJEH-N9UPXN50					PHOENIX PIB FINANCE BV	NL	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Specialized lending slotting criteria
LC_0001208_CR_SLSC	724500Q41FH-N0P1GPC53		KVK 27168968	NL0009739416	TNT LI Equity	PostNL N.V.	NL	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Specialized lending slotting criteria
LC_0001209_CR_SLSC	54930036WK3G-MCN17Z57				QIA GY Equity	Qiagen NV	NL	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Specialized lending slotting criteria
LC_0001210_CR_SLSC	7245009EAAUU-QJ0U4T57		KVK 33216172	NL0000379121	RAND NA EQUITY	RANDSTAD HOLDING NV	NL	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Specialized lending slotting criteria
LC_0001211_CR_SLSC	549300XO8R7M-PISUO753		KVK 33155037	NL0006144495		Reed Elsevier NV	NL	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Specialized lending slotting criteria
LC_0001212_CR_SLSC	5493002YCY6H-TK0OUR29		KVK 24251372	XS0202649934	REP GY Equity	Repsol International Finance B.V.	NL	Large corporate sample	Other financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Specialized lending slotting criteria
LC_0001213_CR_SLSC			KVK 34179503	GB00B03MM408	RDSA NA EQUITY	ROYAL DUTCH SHELL PLC	NL	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Specialized lending slotting criteria
LC_0001214_CR_SLSC	5493002N51KZ-CVBDMS27		24114856	NL0006055329		ROYAL IMTECH NV	NL	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Specialized lending slotting criteria
LC_0001215_CR_SLSC	213800LBMMAI-G1FQP389		KVK 14105351		SABIC AB Equity	SABIC Capital I B.V.	NL	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Specialized lending slotting criteria
LC_0001216_CR_SLSC				NL0000360618		SBM OFFSHORE	NL	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Specialized lending slotting criteria

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010	020	030	040	050	060	070	080	090	100	110	120	130	140
LC_0001217_CR_SLSC	529900KE-H8410ESH1483		KVK 53761790			Schaeffler Finance B.V.	NL	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Specialized lending slotting criteria
LC_0001218_CR_SLSC	724500DX7Q1-A19SPY530		KVK 34166584			Schiphol Nederland B.V.	NL	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Specialized lending slotting criteria
LC_0001219_CR_SLSC	7245001TBT3N-I9SPNJ75					SHV Netherlands NV	NL	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Specialized lending slotting criteria
LC_0001220_CR_SLSC	TAFO772JB70PD-RN5VS48		KvK 27092998 0000		1223Z NA EQUITY	Siemens Financieringsmaatschappij N.V.	NL	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Specialized lending slotting criteria
LC_0001221_CR_SLSC	724500E9ZG6J-MH6E2I14			NL0000817179		SLIGRO FOOD GROUP	NL	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Specialized lending slotting criteria
LC_0001222_CR_SLSC	724500ZTKJYJM-WVLWJ82		KVK 34297413			SRLEV N.V.	NL	Large corporate sample	Other financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Specialized lending slotting criteria
LC_0001223_CR_SLSC	5493002SSXO-L85X3XC87		KVK 58623701			Syncreon Group B.V.	NL	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Specialized lending slotting criteria
LC_0001224_CR_SLSC	724500LTUWK3-JQG63903		KVK 09083317			TenneT Holding B.V.	NL	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Specialized lending slotting criteria
LC_0001225_CR_SLSC	7245008G22FO-V7TYYJ34		KVK 06045666	NL0000852523	TWEKA NA EQUITY	TKH Group NV	NL	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Specialized lending slotting criteria
LC_0001226_CR_SLSC	724500978QL7-NKMLTQ37		KVK 34210949			TMF Group Holding B.V.	NL	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Specialized lending slotting criteria
LC_0001227_CR_SLSC				NL0009739424		TNT EXPRESS	NL	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Specialized lending slotting criteria
LC_0001228_CR_SLSC	724500L44K67-W7UW1C59		KVK 34224566	NL0000387058	TOM2 NA EQUITY	TOMTOM N.V.	NL	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Specialized lending slotting criteria
LC_0001229_CR_SLSC	724500OPA8GZ-SQUNSR96		KVK 33194984		TOM GY Equity	Toyota Motor Finance (Netherlands) B.V.	NL	Large corporate sample	Other financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Specialized lending slotting criteria
LC_0001230_CR_SLSC	PX7SUPU7HUNJ-BQ8BPI65		KVK 33236939		585233Z NA Equity	Trafigura Beheer BV	NL	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Specialized lending slotting criteria
LC_0001231_CR_SLSC	549300TK7G7N-ZTVM1Z30		KVK 24051830	NL0000009355	UNIA NA Equity	Unilever NV	NL	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Specialized lending slotting criteria
LC_0001232_CR_SLSC	549300IW6C3S-RHUUK147					Vitol Holding BV	NL	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Specialized lending slotting criteria
LC_0001234_CR_SLSC	549300FRXSUU-W3M2Q281					WABCO Europe Holdings BV	NL	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Specialized lending slotting criteria
LC_0001235_CR_SLSC	724500522D3O-RUTUGW47		KVK 05078970		WAVIN NA Equity	Wavin NV	NL	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Specialized lending slotting criteria
LC_0001236_CR_SLSC	724500YRQCY3-BD9RJZ92			NL0000289213		WERELDHAVE	NL	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Specialized lending slotting criteria
LC_0001237_CR_SLSC	724500TEM53I0-U077B74		KVK 33202517	NL0000395903	WKL NA EQUITY	Wolters Kluwer N.V.	NL	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Specialized lending slotting criteria
LC_0001238_CR_SLSC	5JB3IE65ZU13T-A0DGN10					Würth Finance International B.V.	NL	Large corporate sample	Other financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Specialized lending slotting criteria
LC_0001239_CR_SLSC				NL0006294290		ZIGGO	NL	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Specialized lending slotting criteria
LC_0001240_CR_SLSC					BWO NO Equity	BW Offshore Shipholding Ltd	NO	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Specialized lending slotting criteria
LC_0001241_CR_SLSC	5493004ZHCILE-MZLBS85		00304772770005			FERD AS	NO	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Specialized lending slotting criteria

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010	020	030	040	050	060	070	080	090	100	110	120	130	140
LC_0001242_CR_SLSC	5493009F6KP3U-MLPOY27		931186744			ICA Norge AS	NO	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Specialized lending slotting criteria
LC_0001243_CR_SLSC	549300ZLJDXBX-UNCY824		936738540			National Oilwell Varco Norway AS	NO	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Specialized lending slotting criteria
LC_0001244_CR_SLSC	549300N1SD-N71ZZ8BO45				NHY NO Equity	Norsk Hydro ASA	NO	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Specialized lending slotting criteria
LC_0001245_CR_SLSC	529900J8VSH14-TP5VD23					ODFJELL SE	NO	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Specialized lending slotting criteria
LC_0001246_CR_SLSC	213800T66DRT-E6O6BV87		916235291		PGS NO Equity	Petroleum Geo-Services ASA	NO	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Specialized lending slotting criteria
LC_0001247_CR_SLSC	529900TH4OA-W7WYG1777		987059699			Statkraft AS	NO	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Specialized lending slotting criteria
LC_0001248_CR_SLSC	OW6OFBNCKX-C4US5C7523		923609016		STL NO Equity	Statoil ASA	NO	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Specialized lending slotting criteria
LC_0001249_CR_SLSC	R7NJHU48LTCI-OB9BVU57				CNU NZ Equity	Chorus Limited	NZ	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Specialized lending slotting criteria
LC_0001250_CR_SLSC	259400GYHYZP-Q0HTMT82				CIE PW Equity	Ciech S.A.	PL	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Specialized lending slotting criteria
LC_0001251_CR_SLSC	259400A9BI23-M3K1NK82				LTS PW EQUITY	GRUPA LOTOS S.A.	PL	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Specialized lending slotting criteria
LC_0001252_CR_SLSC	259400WT6MC-X3V59XI09					Netia S.A.	PL	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Specialized lending slotting criteria
LC_0001253_CR_SLSC	259400TOMPU-OLS65II22		10681		TPA1 GB Equity	ORANGE POLSKA SA	PL	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Specialized lending slotting criteria
LC_0001254_CR_SLSC	259400TGY6IYE-P2EFW87		467426			POLKOMTEL SP. Z O.O.	PL	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Specialized lending slotting criteria
LC_0001255_CR_SLSC	259400VVM-M70CQREJT74		28860		PKN PW Equity	Polski Koncern Naftowy ORLEN S. A. (PKN)	PL	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Specialized lending slotting criteria
LC_0001256_CR_SLSC	259400NAPDFB-OTNCRL54				TPE PW Equity	TAURON Polska Energia S.A.	PL	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Specialized lending slotting criteria
LC_0001257_CR_SLSC	Q1ECZWEVT6Z-TFERCPG94			PLTLKPL00017	OPL PW EQUITY	TELEKOMUNIKACJA POLSKA SA	PL	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Specialized lending slotting criteria
LC_0001258_CR_SLSC	213800RQXBB-Z6KSP1I72		500311390			AMORIM & IRMAOS SA	PT	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Specialized lending slotting criteria
LC_0001259_CR_SLSC	2138002PLGLY-W8EP7248					AMORIM HOLDING II SGPS SA	PT	Large corporate sample	Other financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Specialized lending slotting criteria
LC_0001260_CR_SLSC	213800V5Z38T-LIRQW516		500700834			ANA AEROPORTOS PORTUGAL SA	PT	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Specialized lending slotting criteria
LC_0001261_CR_SLSC			502607920			AUCHAN PORTUGAL HIPERMERCADOS SA	PT	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Specialized lending slotting criteria
LC_0001262_CR_SLSC	54930011KNBN-PPKW7528		500038015			AUTO SUECO LDA	PT	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Specialized lending slotting criteria
LC_0001263_CR_SLSC	549300RU6UY-W1UMYOP92		500194670			BP PORTUGAL COMERCIO DE COMBUSTI VEIS LUBRIFICANTES SA	PT	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Specialized lending slotting criteria
LC_0001264_CR_SLSC				PTBRI0AM0000	BRI PL EQUITY	BRISA	PT	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Specialized lending slotting criteria
LC_0001265_CR_SLSC	549300FREK460-JU7RG08		500060266			CELULOSE BEIRA INDUSTRIAL-CELBI SA	PT	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Specialized lending slotting criteria

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010	020	030	040	050	060	070	080	090	100	110	120	130	140
LC_0001266_CR_SLSC	549300TF1SUYCFUO3840		503309362			COLEP PORTUGAL SA	PT	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Specialized lending slotting criteria
LC_0001267_CR_SLSC			507195515			CONTROLINVESTE SGPS SA	PT	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Specialized lending slotting criteria
LC_0001268_CR_SLSC	213800X28CMB8LAIT849		502557400			CPCDI COMP PORTUGUESA DIST PROD INFORMATICOS SA	PT	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Specialized lending slotting criteria
LC_0001269_CR_SLSC	549300RGQV4M16FESU23		500832234			CUF QUIMICOS INDUSTRIAS, SA	PT	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Specialized lending slotting criteria
LC_0001270_CR_SLSC	529900CLC3WDMGI9VH80			PTEDP0AM0009	EDP PL EQUITY	EDP - Energias de Portugal S.A.	PT	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Specialized lending slotting criteria
LC_0001271_CR_SLSC	529900LOXJVWGOH84656		503293695			EDP - GESTÃO DA PRODUÇÃO DE ENERGIA SA	PT	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Specialized lending slotting criteria
LC_0001272_CR_SLSC			504885367			ESPIRITO SANTO SAUDE SGPS SA	PT	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Specialized lending slotting criteria
LC_0001273_CR_SLSC	2138003319Y7NM75FG53		504499777	PTGALIOE0009	GALP PL Equity	GALP ENERGIA SGPS, S.A.	PT	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Specialized lending slotting criteria
LC_0001274_CR_SLSC	213800Y3V72PI6W8KG10		511220448			GRUPO PESTANA - SGPS SA	PT	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Specialized lending slotting criteria
LC_0001275_CR_SLSC	259400A8SZP10GB5IB19			PTJMT0AE0001	JMT PL EQUITY	J.MARTINS	PT	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Specialized lending slotting criteria
LC_0001276_CR_SLSC			500073880			LENA ENGENHARIA CONSTRUCOES SA	PT	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Specialized lending slotting criteria
LC_0001277_CR_SLSC	549300SNYKYW15R3UE62		502011475			MODELO CONTINENTE HIPERMERCADOS SA	PT	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Specialized lending slotting criteria
LC_0001278_CR_SLSC	549300TLPT6W9R3CLQ86		500197814			MOTA-ENGIL, ENGENHARIA E CONSTRU CAO S.A.	PT	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Specialized lending slotting criteria
LC_0001279_CR_SLSC	5493003NN4LXUF8JA244					Ocidental Companhia Portuguesa de Seguros de Vida, S.A.	PT	Large corporate sample	Other financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Specialized lending slotting criteria
LC_0001280_CR_SLSC	54930071D35BVUPC5942		502604751			OPTIMUS-COMUNICACOES S.A	PT	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Specialized lending slotting criteria
LC_0001281_CR_SLSC			507979265			OPWAY - SGPS, SA	PT	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Specialized lending slotting criteria
LC_0001282_CR_SLSC	213800ZWKG61JG7ZCF61		500697370			PETROLEOS PORTUGAL PETROGAL SA	PT	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Specialized lending slotting criteria
LC_0001283_CR_SLSC	259400DRC6WOXNVW8B57	500829993	500829993		90413Z PL EQUITY	PINGO DOCE-DISTRIBUIÇÃO ALIMENTAR S.A.	PT	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Specialized lending slotting criteria
LC_0001284_CR_SLSC	549300UNIB7M2AXUXS35			PTPTI0AM0006	PTCL TQ EQUITY	Portucel S.A.	PT	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Specialized lending slotting criteria
LC_0001285_CR_SLSC	549300FR1FN48IGHR915			PTREL0AM0008	RENE PL Equity	REN-Redes Energeticas Nacionais, SGPS, S.A.	PT	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Specialized lending slotting criteria
LC_0001286_CR_SLSC			500246963			REPSOL PORTUGUESA SA	PT	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Specialized lending slotting criteria
LC_0001287_CR_SLSC	5493002X2CCY60HWCU94		500243590			SECIL COMP GERAL CAL CIMENTO SA	PT	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Specialized lending slotting criteria
LC_0001288_CR_SLSC	549300PXZF74GVQM6867		500058580			SONAE INDUSTRIA PRODUCAO COM DER IVADOS DE MADEIRA SA	PT	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Specialized lending slotting criteria
LC_0001289_CR_SLSC	549300EZYIURQ5RGSE56		500278571			SOVENA OILSEEDS PORTUGAL, SA	PT	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Specialized lending slotting criteria

Counterparty code	Legal entity identifier (LEI)	Credit register code	Commercial register code	ISIN code	Bloomberg ticker	Name	Geographical area	Portfolio name	Sector of counterparty	Type of exposure	Type of facility	Type of risk	Regulatory approach
010	020	030	040	050	060	070	080	090	100	110	120	130	140
LC_0001290_CR_SLSC	549300KFJPELBPMQH079		500833532			SOVENA PORTUGAL CONSUMER GOODS SA	PT	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Specialized lending slotting criteria
LC_0001291_CR_SLSC	9598002014000-5813290		505042037			SUMOL+COMPAL MARCAS SA	PT	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Specialized lending slotting criteria
LC_0001292_CR_SLSC			500097488			TEIXEIRA DUARTE ENGENHARIA E CONSTRUCOES SA	PT	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Specialized lending slotting criteria
LC_0001293_CR_SLSC	549300CNE5-R74B3XKF57		505266202			UNICER BEBIDAS SA	PT	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Specialized lending slotting criteria
LC_0001294_CR_SLSC		503933139	503933139		3646175Z PL EQUITY	UNILEVER JERÓNIMO MARTINS, LDA.	PT	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Specialized lending slotting criteria
LC_0001295_CR_SLSC	213800IDK8UT-YDSFOG74		502544180			VODAFONE PORTUGAL COMUNICACOES P ESSOAIS SA	PT	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Specialized lending slotting criteria
LC_0001296_CR_SLSC		500302200	500302200		0265472D PL EQUITY	ZAGOPE - CONSTRUÇÕES E ENGENHARIA S.A.	PT	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Specialized lending slotting criteria
LC_0001297_CR_SLSC	549300VOFQC1-SPGTZM19		503039063			ZON TV CABO PORTUGAL SA	PT	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Specialized lending slotting criteria
LC_0001298_CR_SLSC	549300D3EIDZJ-B62TR20		21183		ORDS QD Equity	Ooredoo Q.S.C.	QA	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Specialized lending slotting criteria
LC_0001299_CR_SLSC	549300UKYD-M6L8HEPU79				SNP RO EQUITY	OMV PETROM S.A.	RO	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Specialized lending slotting criteria
LC_0001300_CR_SLSC	549300F8ZIGJV-UPIU797		24297754			Rompetrol Group N.V. (The)	RO	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Specialized lending slotting criteria
LC_0001301_CR_SLSC					GAZP RU Equity	Gazprom OAO	RU	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Specialized lending slotting criteria
LC_0001302_CR_SLSC					ROSN RU Equity	OJSC Oil Co Rosneft	RU	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Specialized lending slotting criteria
LC_0001303_CR_SLSC					TATN RU Equity	Tatneft OAO	RU	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Specialized lending slotting criteria
LC_0001304_CR_SLSC	5493007RN7-O98MYBX124					AKTIEBOLAG LINDEX	SE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Specialized lending slotting criteria
LC_0001305_CR_SLSC	549300UCKT2U-K88AG251			SE0000695876	ALFA SS EQUITY	Alfa Laval AB	SE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Specialized lending slotting criteria
LC_0001306_CR_SLSC	549300YECS8H-KCIMMB67			SE0000255648	ASSAB SS EQUITY	Assa Abloy AB	SE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Specialized lending slotting criteria
LC_0001307_CR_SLSC	213800T8PC8-Q4FYJZR07		5560142720	SE0000122467	ATCOA SS EQUITY	Atlas Copco Aktiebolag	SE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Specialized lending slotting criteria
LC_0001308_CR_SLSC	2138002GW5W-N1UYZAO32		55611256900004			BILIA AB	SE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Specialized lending slotting criteria
LC_0001309_CR_SLSC	549300YJUYJ9-A24RXL71			SE0005906922	SE0005906922 Corp	BILLERUDKORSNÄS AB	SE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Specialized lending slotting criteria
LC_0001310_CR_SLSC	549300ZACGIQ-HBBMOD20		5560269549		BONN SS EQUITY	Bonnier Finans AB	SE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Specialized lending slotting criteria
LC_0001311_CR_SLSC	213800SE6FV3U-DEIEY92		72317831			CAPIO AB	SE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Specialized lending slotting criteria
LC_0001312_CR_SLSC	549300GU5OH-TR1T5IY68			SE0005932225	SE0005932225 Corp	Castellum AB	SE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Specialized lending slotting criteria
LC_0001313_CR_SLSC	549300HCT1WL-HEXNLZ18					Dometic Holding AB	SE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Specialized lending slotting criteria

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010	020	030	040	050	060	070	080	090	100	110	120	130	140
LC_0001314_CR_SLSC	549300Y3HHZ-B1ZGFPJ93				ELUXA SS Equity	Electrolux AB	SE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Specialized lending slotting criteria
LC_0001315_CR_SLSC	549300JNPI46X-NH0PM97					Fabege AB	SE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Specialized lending slotting criteria
LC_0001316_CR_SLSC	5493003PZ4-F570G3W735					GETINGE AB,	SE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Specialized lending slotting criteria
LC_0001317_CR_SLSC	529900XKW-B408ZZYBF68					GREEN CARGO AB	SE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Specialized lending slotting criteria
LC_0001318_CR_SLSC	213800YUV362-W4E1LP46					H & M Hennes & Mauritz GBC AB	SE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Specialized lending slotting criteria
LC_0001319_CR_SLSC	54930033BTS-Y61VHUR49		55601011550004			HALDEX AKTIEBOLAG	SE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Specialized lending slotting criteria
LC_0001320_CR_SLSC	549300VOTS5O-Z82UTG69			SE0005934320	SE0005934320 Corp	HEMSÖ FASTIGHETS AB	SE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Specialized lending slotting criteria
LC_0001321_CR_SLSC	549300WJFW6I-LNI4TA80		5561904771	SE0000103699	HEXAB SS EQUITY	Hexagon AB	SE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Specialized lending slotting criteria
LC_0001322_CR_SLSC	52990080S-H3454F0QE68		5560013301	SE0000109290	HOLMB SS EQUITY	Holmen AB	SE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Specialized lending slotting criteria
LC_0001323_CR_SLSC	549300GYQIIJ3-UXB7655			SE0001662222	HUSQB SS EQUITY	HUSQVARNA AB	SE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Specialized lending slotting criteria
LC_0001324_CR_SLSC	549300VEBQPH-RZBKUX38		556013-8298	XS0795505402	INVEA SS Equity	Investor AB	SE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Specialized lending slotting criteria
LC_0001325_CR_SLSC	529900X0UEM9-DOM6FK12		5560452103	SE0000806994	JM SS EQUITY	JM AB	SE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Specialized lending slotting criteria
LC_0001326_CR_SLSC	549300VD6SNN-S5N5V183					KORAB INTERNATIONAL AB	SE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Specialized lending slotting criteria
LC_0001327_CR_SLSC	5493005OXRTB-K0WSJN46		5565451217	SE0000549412	KLED SS EQUITY	Kungsleden AB	SE	Large corporate sample	Other financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Specialized lending slotting criteria
LC_0001328_CR_SLSC	529900AB08F05-L4HWU11					LANTMÄNNEN EK FÖR	SE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Specialized lending slotting criteria
LC_0001329_CR_SLSC	213800NS2XXV-RYS7WP40			SE0002683557	LOOMB SS EQUITY	Loomis AB	SE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Specialized lending slotting criteria
LC_0001330_CR_SLSC	549300SNQNTH-QLZQON04		5564272812	SE0000221723	MEDAA SS EQUITY	Meda AB	SE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Specialized lending slotting criteria
LC_0001331_CR_SLSC	549300E8NDOD-RSX29339		5563099158	SE0000412371	MTGB SS EQUITY	MODERN TIMES GROUP MTG AB	SE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Specialized lending slotting criteria
LC_0001332_CR_SLSC	213800WRGL-W3CY4MHW53		55603451740004			NCC	SE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Specialized lending slotting criteria
LC_0001333_CR_SLSC	549300KUJMR-C9NW93S96					Nobina sverige AB	SE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Specialized lending slotting criteria
LC_0001334_CR_SLSC	5493007VGEKB-ZGZ6PC69					NYNAS AB (PUBL)	SE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Specialized lending slotting criteria
LC_0001335_CR_SLSC	549300ES84TR-W7EWGU35					Perstorp Holding AB	SE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Specialized lending slotting criteria
LC_0001336_CR_SLSC	549300S2D8BD-H1CKLI47					PostNord AB	SE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Specialized lending slotting criteria
LC_0001337_CR_SLSC	549300MIHCM-D8DCSBY41		55607269770034			Preem	SE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Specialized lending slotting criteria

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010	020	030	040	050	060	070	080	090	100	110	120	130	140
LC_0001338_CR_SLSC	549300ZHO4JCQQI13M69		556036-0793	SE0000112385	SE0005567088 Corp	SAAB AKTIEBOLAG	SE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Specialized lending slotting criteria
LC_0001339_CR_SLSC	5299008ZUAXN43LVZF54				SAND SS Equity	Sandvik AB	SE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Specialized lending slotting criteria
LC_0001340_CR_SLSC	5299001G94UPTI8C7N54		5566577416		0301536D SS EQUITY	Sandvik Treasury AB	SE	Large corporate sample	Other financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Specialized lending slotting criteria
LC_0001341_CR_SLSC	529900AE1FZNUH6EVS39			SE0003366871	SAS SS EQUITY	SAS AB	SE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Specialized lending slotting criteria
LC_0001342_CR_SLSC	529900BZYSUQLQSPNR07		5560840976	SE0000308280	SCVB SS EQUITY	Scania CV AB	SE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Specialized lending slotting criteria
LC_0001343_CR_SLSC	635400TTYKE8EIWDS617				SECUB SS Equity	Securitas AB	SE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Specialized lending slotting criteria
LC_0001344_CR_SLSC	5493004WOSC31U83UG49		5561063834		SKAB SS EQUITY	Skanska Financial Services	SE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Specialized lending slotting criteria
LC_0001345_CR_SLSC	549300MA1BZYJU87BW55		5560339086	SE0000113250	SKAB SS EQUITY	Skanska Sverige AB	SE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Specialized lending slotting criteria
LC_0001346_CR_SLSC	549300X6MQ0GG8BRY481					SKF sverige AB	SE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Specialized lending slotting criteria
LC_0001347_CR_SLSC	5493002FIVSWBLEV7P15					SÖDRA SKOGSÄGARNA EKONOMISK FÖRENING	SE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Specialized lending slotting criteria
LC_0001348_CR_SLSC	529900329VS14ZIML164		5560163429	SE0000171100	SSABA SS EQUITY	SSAB AB	SE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Specialized lending slotting criteria
LC_0001349_CR_SLSC	529900J0C48FH28HNQ19		5563137933	SE0000120669	SSABA SS EQUITY	SSAB Emea AB	SE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Specialized lending slotting criteria
LC_0001350_CR_SLSC	213800CWLTI7WZCC2R35		5560010802		1081Z SS EQUITY	Stena AB	SE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Specialized lending slotting criteria
LC_0001351_CR_SLSC	5299005HSK597UX55629					SVEASKOG FÖRVALTNINGS AKTIEBOLAG	SE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Specialized lending slotting criteria
LC_0001352_CR_SLSC	549300FW5JDRV1IJ0M67				SCAB SS Equity	Svenska Cellulosa AB [SCA]	SE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Specialized lending slotting criteria
LC_0001353_CR_SLSC	529900ZERGNJBEQEX179		55679708180004			SWEDAVIA AB SWEDAVIA EKONOMI	SE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Specialized lending slotting criteria
LC_0001354_CR_SLSC	5493005DU3003SGUC166					SWEDISH HOSPITAL PARTNERS AB,	SE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Specialized lending slotting criteria
LC_0001355_CR_SLSC	529900YVXCGNWAUYZG78			SE0000310336	SWMA SS EQUITY	Swedish Match AB	SE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Specialized lending slotting criteria
LC_0001356_CR_SLSC	213800EKD193RVI9HL76		5564108917	SE0000314304	TEL2B SS EQUITY	Tele2 AB	SE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Specialized lending slotting criteria
LC_0001357_CR_SLSC	549300W9JLPW15XIFM52		556016-0680	XS0435008726	ERICB SS Equity	Telefonaktiebolaget LM Ericsson	SE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Specialized lending slotting criteria
LC_0001358_CR_SLSC	213800FSR9RNDUOTXO25				TLSN SS Equity	TeliaSonera AB	SE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Specialized lending slotting criteria
LC_0001359_CR_SLSC	5493006LU5JO4P7HQ305					THULE HOLDING AB	SE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Specialized lending slotting criteria
LC_0001360_CR_SLSC	213800XY16PAWG2PAD14				TRELB SS Equity	Trelleborg AB	SE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Specialized lending slotting criteria
LC_0001361_CR_SLSC	5493007LNZSEWN5KTV42			SE0005769270	SE0005769270 Corp	Vasakronan	SE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Specialized lending slotting criteria

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010	020	030	040	050	060	070	080	090	100	110	120	130	140
LC_0001362_CR_SLSC	549300T5RZ1H-A5HZ3109				VATT SS Equity	Vattenfall AB	SE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Specialized lending slotting criteria
LC_0001363_CR_SLSC	549300HGV012-CNC8JD22			SE0000115420	VOLVB SS EQUITY	Volvo AB	SE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Specialized lending slotting criteria
LC_0001364_CR_SLSC	54930083GOD-GBHODQ153		189744			Global A&T Electronics Ltd.	SG	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Specialized lending slotting criteria
LC_0001365_CR_SLSC	33D7DTWH8BN-IUWE0IF81				OLAM SP Equity	Olam International Ltd	SG	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Specialized lending slotting criteria
LC_0001366_CR_SLSC					7536988Z SK EQUITY	Volkswagen Slovakia A.S.	SK	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Specialized lending slotting criteria
LC_0001367_CR_SLSC	549300QOGMP-TKB6W7G56		1,07544E+11	USY71548BY95	PTT TB Equity	PTT Public Company Limited	TH	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Specialized lending slotting criteria
LC_0001368_CR_SLSC	8RS0AKOL-N987042F2V04				NXWA GF Equity	21st Century Fox America, Inc	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Specialized lending slotting criteria
LC_0001369_CR_SLSC	LUZQVYP4VS22-CLWDAR65			US88579YAF88	MMM SE Equity	3M Company	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Specialized lending slotting criteria
LC_0001370_CR_SLSC	HQD377W2Y-R662HK5JX27		IL08142220		ABT US Equity	Abbott Laboratories	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Specialized lending slotting criteria
LC_0001371_CR_SLSC	FR5LCKFT-G8054YNNRU85		DE5126809		4AB GF Equity	AbbVie Inc.	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Specialized lending slotting criteria
LC_0001372_CR_SLSC	549300T0GJTE-K811VI53				WPI US EQUITY	Actavis, Inc.	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Specialized lending slotting criteria
LC_0001373_CR_SLSC	549300QKBENK-LBXQ8968		PA724325		AET US Equity	Aetna Inc.	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Specialized lending slotting criteria
LC_0001374_CR_SLSC	LYOM0B2GCF1J-WXK5ZG04				AGCO UN Equity	AGCO Corporation	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Specialized lending slotting criteria
LC_0001375_CR_SLSC	QUIX8Y7A2W-P0XRMW7G29				A UN Equity	Agilent Technologies, Inc.	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Specialized lending slotting criteria
LC_0001376_CR_SLSC	9PO87UV78U1J-HLR68X04				8685 JT Equity	AIG Financial Products Corp.	US	Large corporate sample	Other financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Specialized lending slotting criteria
LC_0001377_CR_SLSC	7QEON6Y1RL5X-R3R1W237				APD US Equity	Air Products & Chemicals Inc	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Specialized lending slotting criteria
LC_0001378_CR_SLSC	ABPN11VOHLH-X6QR7XQ48				AA US Equity	Alcoa Inc	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Specialized lending slotting criteria
LC_0001379_CR_SLSC	XSGZFLO9YTN-O9VCQV219				MO US Equity	Altria Group Inc	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Specialized lending slotting criteria
LC_0001380_CR_SLSC	ZXTILKJKG63JEL-OEG630		DE2620453		AMZN US Equity	Amazon.com, Inc.	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Specialized lending slotting criteria
LC_0001381_CR_SLSC	IWUQB36BXD6-OWD6X4T14		DE0332421		AAL UW Equity	American Airlines, Inc.	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Specialized lending slotting criteria
LC_0001382_CR_SLSC	B6Q2VFHD1797-Q7NZ3E43		CAC0951492		7267 JT Equity	American Honda Finance Corporation	US	Large corporate sample	Other financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Specialized lending slotting criteria
LC_0001383_CR_SLSC	5493006ORUSI-L88JOE18				AMT US Equity	American Tower Corp [ex- American Tower System]	US	Large corporate sample	Other financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Specialized lending slotting criteria
LC_0001384_CR_SLSC	549300D3L3G0-R4U4VT04				APH US Equity	Amphenol Corporation	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Specialized lending slotting criteria
LC_0001385_CR_SLSC	B78FQ7XBQFL-P4AYJ6F79				APC US Equity	Anadarko Petroleum Corp	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Specialized lending slotting criteria

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010	020	030	040	050	060	070	080	090	100	110	120	130	140
LC_0001386_CR_SLSC	72ZZ1XRHOOU9P9X16K08				APA US Equity	Apache Corp	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Specialized lending slotting criteria
LC_0001387_CR_SLSC	HWUPKR0MPOU8FGXBT394		CAC0806592		AAPL US Equity	Apple Inc.	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Specialized lending slotting criteria
LC_0001388_CR_SLSC	42YMHYH0XMHJEXDUB065					ARAMARK Corporation	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Specialized lending slotting criteria
LC_0001389_CR_SLSC	W47HVZ7Q6FXL86RELH91		DE0717711		ACI US Equity	Arch Coal, Inc.	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Specialized lending slotting criteria
LC_0001390_CR_SLSC	549300LO13MQ9HYSTR83		DE0152524		ADM US Equity	Archer-Daniels-Midland Company	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Specialized lending slotting criteria
LC_0001391_CR_SLSC	0C0SZC7H22UW12NA3R46				ARRS UW Equity	Arris Group, Inc.	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Specialized lending slotting criteria
LC_0001392_CR_SLSC	549300YNNLBXT8N8R512		NYCARREUS		ARW US Equity	Arrow Electronics, Inc.	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Specialized lending slotting criteria
LC_0001393_CR_SLSC	6O4MRU8C1MS0K34UQF79		KY0580261		ASH US Equity	Ashland Inc.	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Specialized lending slotting criteria
LC_0001394_CR_SLSC	549300Z40J86GGSTL398		DE2018584		T* MM Equity	AT&T Inc.	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Specialized lending slotting criteria
LC_0001395_CR_SLSC	QVLWEGTD2S8GJMO8D383				ATO US Equity	Atmos Energy Corp	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Specialized lending slotting criteria
LC_0001396_CR_SLSC	HGBOLILQXWER4SAL2I23				ADP US Equity	Automatic Data Processing	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Specialized lending slotting criteria
LC_0001397_CR_SLSC	GA3JGKJ41LJKXDN23E90					Autozone Inc	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Specialized lending slotting criteria
LC_0001398_CR_SLSC	XN8R4HH1TVC1XOCL5P21				CAR US EQUITY	Avis Budget Car Rental LLC	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Specialized lending slotting criteria
LC_0001399_CR_SLSC	XJI53DCPL7QABOWK4Z75		NYCAVNTUS		AVT US Equity	Avnet, Inc.	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Specialized lending slotting criteria
LC_0001400_CR_SLSC	5493007RY69UEB1F1B45				AVP US Equity	Avon Products, Inc.	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Specialized lending slotting criteria
LC_0001401_CR_SLSC	MF62XBVMNYTYMC18DL76		DE2416636		BA/ LN Equity	BAE Systems Holdings Inc.	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Specialized lending slotting criteria
LC_0001402_CR_SLSC					BHI US EQUITY	Baker Hughes Inc	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Specialized lending slotting criteria
LC_0001403_CR_SLSC	EWRDABCN7XBHM37LIA98		DE2072335			Beam Inc.	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Specialized lending slotting criteria
LC_0001404_CR_SLSC	HL5XPTVRV0O8TUN5LL90		MN1K-1056		BBY US Equity	Best Buy Co., Inc.	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Specialized lending slotting criteria
LC_0001405_CR_SLSC	KK5MZM9DIXLXZL9DZL15		DE2322568		BMW HB Equity	BMW US Capital, LLC	US	Large corporate sample	Other financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Specialized lending slotting criteria
LC_0001406_CR_SLSC	549300DSFX2IE88NSX47				BWA US Equity	BorgWarner Inc.	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Specialized lending slotting criteria
LC_0001407_CR_SLSC	Y6ZDD9FP4P8JSSJMW954		DE0874815		BSX UN Equity	Boston Scientific Corporation	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Specialized lending slotting criteria
LC_0001408_CR_SLSC	549300GMUCJ08527GQ81		IN182869-107		BP/ LN Equity	BP Corporation North America Inc.	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Specialized lending slotting criteria
LC_0001409_CR_SLSC	549300YYMNSW7KWZH127				BP/ LN Equity	BP Products North America Inc.	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Specialized lending slotting criteria

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010	020	030	040	050	060	070	080	090	100	110	120	130	140
LC_0001410_CR_SLSC	HLYYNH7UQUO-RYSJQCN42				BMY US EQUITY	Bristol Myers Squibb Co	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Specialized lending slotting criteria
LC_0001411_CR_SLSC	5493007M0RI-N8HY3MM77				BG US Equity	Bunge Limited	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Specialized lending slotting criteria
LC_0001412_CR_SLSC	Y7ET3D9SDOFU-Z515FE28		DE0799956		CA US Equity	CA, Inc.	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Specialized lending slotting criteria
LC_0001413_CR_SLSC	43R4VPJBXTU2-O15HEF41					Calpine Corp	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Specialized lending slotting criteria
LC_0001414_CR_SLSC	5493007JDSM-X8Z5Z1902				CPB US Equity	Campbell Soup Company	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Specialized lending slotting criteria
LC_0001415_CR_SLSC	CCU46N3GJMF4-OK4N7U60		OH535613		CAH US Equity	Cardinal Health, Inc.	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Specialized lending slotting criteria
LC_0001416_CR_SLSC	QXZYQNMR4J-Z5RIRN4T31				3091Z US Equity	Cargill Inc	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Specialized lending slotting criteria
LC_0001417_CR_SLSC	EDBQKYOPJUCJ-KLOJDE72		DE0921323		CAT SE Equity	Caterpillar Financial Services Corporation	US	Large corporate sample	Other financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Specialized lending slotting criteria
LC_0001418_CR_SLSC	WRJR7GS4GTRE-CRRTVX92				CAT US EQUITY	Caterpillar Inc	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Specialized lending slotting criteria
LC_0001419_CR_SLSC	5KYC8KF17ROC-Y24M3H09		DE2106821		C5S GM Equity	CBS Corporation	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Specialized lending slotting criteria
LC_0001420_CR_SLSC	CD30XVRLT4Q-O00B1C706		DE3780476		CE UN Equity	Celanese US Holdings LLC	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Specialized lending slotting criteria
LC_0001421_CR_SLSC	4SIHMF0MOSTT-L8CD0X64				CELG US Equity	Celgene Corporation	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Specialized lending slotting criteria
LC_0001422_CR_SLSC	21TPXMRRHFK-OBHDC8J74					CenterPoint Energy Inc	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Specialized lending slotting criteria
LC_0001423_CR_SLSC	8E6NF1YAL0W-T6CWXXV93				CSCO US EQUITY	Cisco Systems Inc	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Specialized lending slotting criteria
LC_0001424_CR_SLSC	549300IA9XFBA-GNIBW29					CMS Energy Corp	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Specialized lending slotting criteria
LC_0001425_CR_SLSC	B0QU0GIVGFFM-COP5RJ72		DE4789658		CKK GB Equity	Coca-Cola Enterprises, Inc.	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Specialized lending slotting criteria
LC_0001426_CR_SLSC	2V9V7M0RUQ-G9M2J4IC47					Colfax Corp	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Specialized lending slotting criteria
LC_0001427_CR_SLSC	YMEGZFW4SBU-SS5BQXF88		DE0156313		CL US Equity	Colgate-Palmolive Company	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Specialized lending slotting criteria
LC_0001428_CR_SLSC	51M0QTTNCGU-N7KFCFZ59		PA3039985		CTP GB Equity	Comcast Corporation	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Specialized lending slotting criteria
LC_0001429_CR_SLSC	549300OQS2L-O07ZJ7N73		DE0406521		CMC US Equity	Commercial Metals Company	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Specialized lending slotting criteria
LC_0001430_CR_SLSC	6113F6JQLWIU-GTBN1L36				CSC US equity	Computer Sciences Corp	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Specialized lending slotting criteria
LC_0001431_CR_SLSC	54930035UDEI-H090K650		DE0818944		CAG US Equity	ConAgra Foods, Inc.	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Specialized lending slotting criteria
LC_0001432_CR_SLSC	SYHS7HRDXLL4-I0IQ8776				CXO US EQUITY	Concho Resources Inc	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Specialized lending slotting criteria
LC_0001433_CR_SLSC	6VJJ5GQWIRD-Q06DUXG89		DE0064324		COP US Equity	ConocoPhillips Company	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Specialized lending slotting criteria

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010	020	030	040	050	060	070	080	090	100	110	120	130	140
LC_0001434_CR_SLSC	549300JK3KH8P-WM3B226		DE2277631		CNX UN Equity	CONSOL Energy Inc.	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Specialized lending slotting criteria
LC_0001435_CR_SLSC	29DX7H14B9S6-O3FD6V18				CTO GM Equity	Costco Wholesale Corporation	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Specialized lending slotting criteria
LC_0001436_CR_SLSC	549300BO9IWP-F3S48F93				COTY US EQUITY	Coty Inc	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Specialized lending slotting criteria
LC_0001437_CR_SLSC	TVRMNZKRGA8-LPW6XPG60					Cox Enterprises Inc	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Specialized lending slotting criteria
LC_0001438_CR_SLSC	RPPGGRL1J75W-GF2DFO04		PA3337938		CCK US Equity	Crown Americas LLC	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Specialized lending slotting criteria
LC_0001439_CR_SLSC	ZUNI8PYC725-B6H8JU438		IN194062-043		CMI UN Equity	Cummins Inc.	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Specialized lending slotting criteria
LC_0001440_CR_SLSC	S4BKK9OTCEW-Q3YHPFM11				DHR US EQUITY	Danaher Corp	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Specialized lending slotting criteria
LC_0001441_CR_SLSC	PWFTNG3EI0-Y73OXWDH08				DE US EQUITY	Deere & Co	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Specialized lending slotting criteria
LC_0001442_CR_SLSC	3E70L4WYANTI-WWIPHC81				DELL US EQUITY	Dell Inc.	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Specialized lending slotting criteria
LC_0001443_CR_SLSC	Q2CCMS6R0A-S67HJMBN42				DAL US EQUITY	Delta Air Lines Inc	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Specialized lending slotting criteria
LC_0001444_CR_SLSC	54930042348R-KR3ZPN35		DE2155705		DVN US Equity	Devon Energy Corporation	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Specialized lending slotting criteria
LC_0001445_CR_SLSC	F14FQJ2EEHW5-VPYUHL14				DO US Equity	Diamond Offshore Drilling, Inc.	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Specialized lending slotting criteria
LC_0001446_CR_SLSC	549300Z1UGY-T5725XB67		DE3535468		DTV TQ Equity	DIRECTV Holdings LLC	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Specialized lending slotting criteria
LC_0001447_CR_SLSC	ILUL7B6Z54MR-YCF6H308				D US EQUITY	Dominion Resources Inc	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Specialized lending slotting criteria
LC_0001448_CR_SLSC	549300FMC2AL-GA7N9E80		DE0412823		DOV UN Equity	Dover Corporation	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Specialized lending slotting criteria
LC_0001449_CR_SLSC	ZQUIP1CSZO8L-XRBSOU78				DOW US EQUITY	Dow Chemical Co	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Specialized lending slotting criteria
LC_0001450_CR_SLSC	549300IX8SD6X-XD71I78				DTE US EQUITY	DTE Energy Co	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Specialized lending slotting criteria
LC_0001451_CR_SLSC	FDPVHDGJ1IQZ-FK9KH630		DE2345566		EMN UN Equity	Eastman Chemical Company	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Specialized lending slotting criteria
LC_0001452_CR_SLSC	0NZWDMRC-E180888QQE14				ETN US EQUITY	Eaton Corp	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Specialized lending slotting criteria
LC_0001453_CR_SLSC	OML71K8X303X-QONU6T67		DE2871352		EBAY US Equity	eBay Inc.	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Specialized lending slotting criteria
LC_0001454_CR_SLSC	FRDRIPF3EKND-J2CQJL29				LLY US EQUITY	Eli Lilly & Co	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Specialized lending slotting criteria
LC_0001455_CR_SLSC	FGLT0EWZSUIR-RITFOA30				EMR UN Equity	Emerson Electric Co.	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Specialized lending slotting criteria
LC_0001456_CR_SLSC	GHFPUH0OZ5JL-GJXWCO16				ESV UN Equity	ENSCO International Incorporated	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Specialized lending slotting criteria
LC_0001457_CR_SLSC	4XM3TW50JULS-LG8BNC79				ETR US EQUITY	Entergy Corp	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Specialized lending slotting criteria

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010	020	030	040	050	060	070	080	090	100	110	120	130	140
LC_0001458_CR_SLSC	549300EVUN2B-TLJ3GT74		DE2911438		EQIX US Equity	Equinix, Inc.	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Specialized lending slotting criteria
LC_0001459_CR_SLSC	549300RO2XE-S74KQGG63				XLS US EQUITY	Exelis Inc	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Specialized lending slotting criteria
LC_0001460_CR_SLSC	3SOUA6IRM-L7435B56G12				EXC US EQUITY	Exelon Corp	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Specialized lending slotting criteria
LC_0001461_CR_SLSC	CI7MUJI4USF3-V0NJ1H64		WA601975803		EXPE UW Equity	Expedia, Inc.	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Specialized lending slotting criteria
LC_0001462_CR_SLSC	J3WHBG0MTS7-O8ZVMDC91		NJ3793794100		XOM US Equity	Exxon Mobil Corporation	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Specialized lending slotting criteria
LC_0001463_CR_SLSC	549300E707U7-WNPZN687				FDX US EQUITY	FedEx Corp	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Specialized lending slotting criteria
LC_0001464_CR_SLSC	6WQI0GK1PRFV-BA061U48		GA0110597		FIS UN Equity	Fidelity National Information Services, Inc.	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Specialized lending slotting criteria
LC_0001465_CR_SLSC	549300NPYML-M4NHTOF27					First Solar Inc	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Specialized lending slotting criteria
LC_0001466_CR_SLSC	549300SVYJ-S666PQJH88		OH953140		FE US Equity	FirstEnergy Corp.	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Specialized lending slotting criteria
LC_0001467_CR_SLSC	6Y0GK87T6V7N-JKZJVM41		NYCDRRCUS		FLS US Equity	Flowserve Corporation	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Specialized lending slotting criteria
LC_0001468_CR_SLSC	CQ7WZ4NOFW-T7FAE6Q943				FLR US EQUITY	Fluor Corp	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Specialized lending slotting criteria
LC_0001469_CR_SLSC	CKDHZ2X64EEB-QCSP7013				FMC US Equity	FMC Corporation	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Specialized lending slotting criteria
LC_0001470_CR_SLSC	EMQFUEY7DV1-MVNKAUT87		DE3315658		FTI US Equity	FMC Technologies, Inc.	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Specialized lending slotting criteria
LC_0001471_CR_SLSC	20S05OYHG0M-QM4VUIC57				F US EQUITY	Ford Motor Co	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Specialized lending slotting criteria
LC_0001472_CR_SLSC	2MNR4Q42DB-L85U7RD221					Forest Oil Corp	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Specialized lending slotting criteria
LC_0001473_CR_SLSC	A0WMBJD47-C49E2JJOM88		DE4594648		FRE GY Equity	Fresenius US Finance I, Inc.	US	Large corporate sample	Other financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Specialized lending slotting criteria
LC_0001474_CR_SLSC	549300FNRIXIL-I56M704				0196414D US EQUITY	Gavilon LLC	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Specialized lending slotting criteria
LC_0001475_CR_SLSC	9C1X8XOOTY-Y2FNYTVH06				GD US EQUITY	General Dynamics Corp	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Specialized lending slotting criteria
LC_0001476_CR_SLSC	3C7474T6CDKP-R9K6YT90		NYCGECYUS		GNE FP Equity	General Electric Company	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Specialized lending slotting criteria
LC_0001477_CR_SLSC	2TGYMUGI08P-O8X8L6150				GIS US Equity	General Mills, Inc.	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Specialized lending slotting criteria
LC_0001478_CR_SLSC	549300PDWRZ-X0BR28B12		DE4717789		GM UN Equity	General Motors Holdings LLC	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Specialized lending slotting criteria
LC_0001479_CR_SLSC	L2EVHWFHVAQ-K72TMH265		DE4275413			Georgia-Pacific LLC	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Specialized lending slotting criteria
LC_0001480_CR_SLSC	5493002BI0S2Z-QUY3437				GT US EQUITY	Goodyear Tire & Rubber Co	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Specialized lending slotting criteria
LC_0001481_CR_SLSC	7ZW8QJWVPR4-P1J1KQY45				GOOG US EQUITY	Google Inc	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Specialized lending slotting criteria

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010	020	030	040	050	060	070	080	090	100	110	120	130	140
LC_0001482_CR_SLSC	ENYF8GB5SMQZ25S06U51		DE2681775		HAL UN Equity	Halliburton Company	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Specialized lending slotting criteria
LC_0001483_CR_SLSC	KAO98FK89NPNNPQGUZ43		DE0497602		HSC US Equity	Harsco Corporation	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Specialized lending slotting criteria
LC_0001484_CR_SLSC	549300NUB6D2R1ITYR45				HAS US Equity	Hasbro, Inc.	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Specialized lending slotting criteria
LC_0001485_CR_SLSC	549300PD0C69OJ0NLB27				766481Z US EQUITY	Hertz Corp	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Specialized lending slotting criteria
LC_0001486_CR_SLSC	UASVRYNXNK17ULIGK870		DE0097017		AHC GB Equity	Hess Corporation	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Specialized lending slotting criteria
LC_0001487_CR_SLSC	WHKXQACZ14C5XRO8LW03				HPQ US EQUITY	Hewlett-Packard Co	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Specialized lending slotting criteria
LC_0001488_CR_SLSC	5493003STKEZ2S0RNU91				HNZ US EQUITY	HJ Heinz Co	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Specialized lending slotting criteria
LC_0001489_CR_SLSC	ISRPG12PN4EIEOEMW547		DE2061772		HON UN Equity	Honeywell International Inc.	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Specialized lending slotting criteria
LC_0001490_CR_SLSC	KNX4USFCNGPY45LOCE31				4335 HK Equity	Intel Corporation	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Specialized lending slotting criteria
LC_0001491_CR_SLSC	VGRQXHF3J8VDLUA7XE92				IBM US EQUITY	International Business Machines (IBM Corp)	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Specialized lending slotting criteria
LC_0001492_CR_SLSC	F9HV8ZL85LRIQ6D60098		NVC7491-1980		IGT UN Equity	International Game Technology	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Specialized lending slotting criteria
LC_0001493_CR_SLSC	824LMFJDH41EY779Q875				IP US EQUITY	International Paper Co	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Specialized lending slotting criteria
LC_0001494_CR_SLSC	5493008IUOJ5VWTRC333					Interpublic Group of Cos	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Specialized lending slotting criteria
LC_0001495_CR_SLSC	24F6LSZD18II6ICG6S41					Itron Inc	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Specialized lending slotting criteria
LC_0001496_CR_SLSC	YB2O5TUONPB3W1X7WJ88				ITT US EQUITY	ITT Corp	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Specialized lending slotting criteria
LC_0001497_CR_SLSC	KD833U13JEIGETBW2749				JAH US EQUITY	Jarden Corp (fka Alltrista Corp)	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Specialized lending slotting criteria
LC_0001498_CR_SLSC	549300XR6O4ACB0KLV08					JFB Firth Rixson, Inc.	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Specialized lending slotting criteria
LC_0001499_CR_SLSC	E0KSF7PFQ210NWI8Z391				DE UN Equity	John Deere Capital Corporation	US	Large corporate sample	Other financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Specialized lending slotting criteria
LC_0001500_CR_SLSC	549300G0CFPGEF6X2043		NJ5106301000		JNJ GQ Equity	Johnson & Johnson	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Specialized lending slotting criteria
LC_0001501_CR_SLSC	3LB2NG8VUULSCV2NO430				JCI US EQUITY	Johnson Controls Inc	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Specialized lending slotting criteria
LC_0001502_CR_SLSC	LONOZNOJYIBXOHXWDB86				K US EQUITY	Kellogg Co	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Specialized lending slotting criteria
LC_0001503_CR_SLSC	AGX0G2MXE54NFNNICD28				KU1 US EQUITY	Kentucky Utilities Co	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Specialized lending slotting criteria
LC_0001504_CR_SLSC	MP3J6QPYPGN75NVW2S34				KMB UN Equity	Kimberly-Clark Corporation	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Specialized lending slotting criteria
LC_0001505_CR_SLSC	549300PDHUGWPWGOT525		DE2301470			Kinder Morgan Energy Partners, L. P.	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Specialized lending slotting criteria

Counterparty code	Legal entity identifier (LEI)	Credit register code	Commercial register code	ISIN code	Bloomberg ticker	Name	Geographical area	Portfolio name	Sector of counterparty	Type of exposure	Type of facility	Type of risk	Regulatory approach
010	020	030	040	050	060	070	080	090	100	110	120	130	140
LC_0001506_CR_SLSC	5493005158BXZWGOX572				3097Z US EQUITY	Koch Industries Inc	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Specialized lending slotting criteria
LC_0001507_CR_SLSC	549300JF6LPRTRJ0FH50				KSS UN Equity	Kohl's Corporation	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Specialized lending slotting criteria
LC_0001508_CR_SLSC	V1BYR0MM295ZFWYYS367				KRFT US EQUITY	Kraft Foods Inc	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Specialized lending slotting criteria
LC_0001509_CR_SLSC	GR3KVMWVCR54YWQNXU90		DE0933796		LTD GF Equity	L Brands, Inc.	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Specialized lending slotting criteria
LC_0001510_CR_SLSC					LINE US EQUITY	Linn Energy LLC	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Specialized lending slotting criteria
LC_0001511_CR_SLSC	5493007B9BM9ZXJINO78		DE4009151		LYV UN Equity	Live Nation Entertainment, Inc.	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Specialized lending slotting criteria
LC_0001512_CR_SLSC	DPRBOZP0K5RM2YE8UU08				LMT US EQUITY	Lockheed Martin Corp	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Specialized lending slotting criteria
LC_0001513_CR_SLSC	WAFCR4OKGSC504WU3E95		NC0087443		LOW UN Equity	Lowe's Companies, Inc.	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Specialized lending slotting criteria
LC_0001514_CR_SLSC	2RTSLGQ89VMY18RHX631					Manitowoc Co Inc	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Specialized lending slotting criteria
LC_0001515_CR_SLSC	1FRVQX2CRLGC1XLP5727		DE3395371		MRO US Equity	Marathon Oil Corporation	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Specialized lending slotting criteria
LC_0001516_CR_SLSC	3BNYRYQHD39K4LCKQF12		DE4750998		MPC UN Equity	Marathon Petroleum Corporation	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Specialized lending slotting criteria
LC_0001517_CR_SLSC	225YDZ14ZO8E1TXUSU86		DE2798413		MAR US Equity	Marriott International, Inc.	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Specialized lending slotting criteria
LC_0001518_CR_SLSC	54930073HKEO6GZBSS03				4614Z US EQUITY	Mars Inc	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Specialized lending slotting criteria
LC_0001519_CR_SLSC	549300XMP3KDCKJXIU47		DE0706226		MMC UN Equity	Marsh & McLennan Companies, Inc.	US	Large corporate sample	Other financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Specialized lending slotting criteria
LC_0001520_CR_SLSC	5GCSNMQXHEYA1JO8QN11		DE0585027		MAS US Equity	Masco Corporation	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Specialized lending slotting criteria
LC_0001521_CR_SLSC	AR5L2ODV9HN37376R084		DE3390142		MA US Equity	MasterCard Incorporated	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Specialized lending slotting criteria
LC_0001522_CR_SLSC	549300VELLG24KHTJ564		DE0673809		MAT US Equity	Mattel, Inc.	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Specialized lending slotting criteria
LC_0001523_CR_SLSC	UE2136O97NLB5BYP9H04				MCD US EQUITY	McDonald's Corp	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Specialized lending slotting criteria
LC_0001524_CR_SLSC	549300WZWOM80UCFSF54		DE2417015		MCK US Equity	McKesson Corporation	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Specialized lending slotting criteria
LC_0001525_CR_SLSC	4DL8C98Z5G5IXZLH3578				MWV US Equity	MeadWestvaco Corporation	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Specialized lending slotting criteria
LC_0001526_CR_SLSC	D56MRZY2INAN94ZONZ37				MDT US EQUITY	Medtronic Inc	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Specialized lending slotting criteria
LC_0001527_CR_SLSC	4YV9Y5M8S0BRK1RP0397				MRK US EQUITY	Merck & Co Inc	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Specialized lending slotting criteria
LC_0001528_CR_SLSC	INR2EJN1ERAN0W5ZP974		WA600413485		MSF NA Equity	Microsoft Corporation	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Specialized lending slotting criteria
LC_0001529_CR_SLSC	54930073LBBH6ZCBE225				TAP US EQUITY	Molson Coors Brewing Co	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Specialized lending slotting criteria

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010	020	030	040	050	060	070	080	090	100	110	120	130	140
LC_0001530_CR_SLSC	549300DV9GIB88LZ5P30		VA05501796		KTF GF Equity	Mondelez International, Inc.	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Specialized lending slotting criteria
LC_0001531_CR_SLSC	NONUZEX43GHIPSVDD938		DE3174788		MON US Equity	Monsanto Company	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Specialized lending slotting criteria
LC_0001532_CR_SLSC	6S552MUG6KGJVEBSEC55		DE0789650		MTLA GF Equity	Motorola Solutions, Inc.	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Specialized lending slotting criteria
LC_0001533_CR_SLSC	MOM4570XTJ5YYX7JKH83		DE2977161		NG/ LN Equity	National Grid USA	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Specialized lending slotting criteria
LC_0001534_CR_SLSC	549300VSP3RIX7FGDZ51				NEM US EQUITY	Newmont Mining Corp	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Specialized lending slotting criteria
LC_0001535_CR_SLSC	UMI46YPGBLUE4VGNNT48				NEE UN Equity	NextEra Energy Capital Holdings, Inc.	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Specialized lending slotting criteria
LC_0001536_CR_SLSC	549300Z2ZSKKGUE3J147				NKE US EQUITY	Nike Inc	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Specialized lending slotting criteria
LC_0001537_CR_SLSC	ZHUWIE4VK4MIYES0UG62		I-N2000033100151		NI UN Equity	NiSource Finance Corp.	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Specialized lending slotting criteria
LC_0001538_CR_SLSC	7D6DIU2QXTUJRFNNJA49		CAC1059173		7201 JT Equity	Nissan Motor Acceptance Corporation	US	Large corporate sample	Other financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Specialized lending slotting criteria
LC_0001539_CR_SLSC	02VFQXG2D1LR5ZH3K186				NBL UN Equity	Noble Energy, Inc.	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Specialized lending slotting criteria
LC_0001540_CR_SLSC	549300S3IZB5P35KNV16		WA178071138		JWN US Equity	Nordstrom, Inc.	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Specialized lending slotting criteria
LC_0001541_CR_SLSC	RIMU48P07456QXSO0R61				NOC US EQUITY	Northrop Grumman Corp	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Specialized lending slotting criteria
LC_0001542_CR_SLSC	6B6FQLPMMKB14LX6NY57					Novelis Inc.	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Specialized lending slotting criteria
LC_0001543_CR_SLSC	549300GGJCRSI2TIEJ46				NUE UN Equity	Nucor Corporation	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Specialized lending slotting criteria
LC_0001544_CR_SLSC	IM7X0T3ECJW4C1T7ON55				OXY US EQUITY	Occidental Petroleum	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Specialized lending slotting criteria
LC_0001545_CR_SLSC	52990006VBKYFQMQJX90		KvK 34311273 0000		OILT UD EQUITY	Oiltanking Finance B.V.	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Specialized lending slotting criteria
LC_0001546_CR_SLSC	HKUPACFHSSASQK8HLS17				OMC US EQUITY	Omnicom Group	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Specialized lending slotting criteria
LC_0001547_CR_SLSC	1Z4GXXU7ZHVWFCD8TV52		DE2457805		ORCL* MM Equity	Oracle Corporation	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Specialized lending slotting criteria
LC_0001548_CR_SLSC	549300TOPQ8NG4HGVK16					Owens Corning	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Specialized lending slotting criteria
LC_0001549_CR_SLSC	PH3S12DWZBHHQKVYZ297		WA177005077		PCAR US Equity	PACCAR Financial Corp.	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Specialized lending slotting criteria
LC_0001550_CR_SLSC	KDTEY8BWE486IKZ3CC07				PCAR US EQUITY	Paccar Inc	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Specialized lending slotting criteria
LC_0001551_CR_SLSC	SGY07Y7FNYBNLM6Z1M11		OR085297-86		BRK/A US Equity	PacifiCorp	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Specialized lending slotting criteria
LC_0001552_CR_SLSC	5493002CONDB4N2HKI23				PH US EQUITY	Parker Hannifin Corp	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Specialized lending slotting criteria
LC_0001553_CR_SLSC	EJCO258LNNVSKAR2JX59		DE2864939		BTU US Equity	Peabody Energy Corporation	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Specialized lending slotting criteria

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010	020	030	040	050	060	070	080	090	100	110	120	130	140
LC_0001554_CR_SLSC	FJSUNZKFNQ5Y-PJ5OT455		NC0198463		PEP SE Equity	PepsiCo, Inc.	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Specialized lending slotting criteria
LC_0001555_CR_SLSC	765LHXWGK1K-XCLTFYQ30				PFE US EQUITY	Pfizer Inc	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Specialized lending slotting criteria
LC_0001556_CR_SLSC	8YQ2GSDWYZX-O2EDN3511					PG&E Corp	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Specialized lending slotting criteria
LC_0001557_CR_SLSC	HL3H1H2BGXW-VG3BSWR90		VA0670281-5		PMI SE Equity	Philip Morris International Inc.	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Specialized lending slotting criteria
LC_0001558_CR_SLSC	TWSEY0NEDUD-CKS27AH81					Pinnacle West Capital Corp	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Specialized lending slotting criteria
LC_0001559_CR_SLSC	549300N2O26N-W4ST6W55		DE0101728		PBI US Equity	Pitney Bowes Inc.	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Specialized lending slotting criteria
LC_0001560_CR_SLSC	5MRSWZYSS-E4064ED3F25					Plains Exploration & Production Co LP	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Specialized lending slotting criteria
LC_0001561_CR_SLSC	549300BKPEP01-R3V6C59		PA284424		PPG UN Equity	PPG Industries, Inc.	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Specialized lending slotting criteria
LC_0001562_CR_SLSC	ZU69GUVJQG-Z6Z1UOOO79				PX US EQUITY	Praxair Inc	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Specialized lending slotting criteria
LC_0001563_CR_SLSC	6S3X7J22E861R-NTJSA74				3252Z US EQUITY	President & Fellows of Harvard College	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Specialized lending slotting criteria
LC_0001564_CR_SLSC	2572IBTT8CCZ-W6AU4141				PG US EQUITY	Procter & Gamble Co	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Specialized lending slotting criteria
LC_0001565_CR_SLSC	5PRBRS5FEH7N-REC8OR45		NJ0100802453		PRU US Equity	Prudential Financial, Inc.	US	Large corporate sample	Other financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Specialized lending slotting criteria
LC_0001566_CR_SLSC	PUSS41EMO3E6-XXNV3U28				PEG US EQUITY	Public Service Enterprise Group Inc	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Specialized lending slotting criteria
LC_0001567_CR_SLSC	123WALMHY1G-ZXG2YDL90				PVH UN Equity	PVH Corp.	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Specialized lending slotting criteria
LC_0001568_CR_SLSC	8MCWUBXQ0W-E04KMXBX50		DE2249088		DGX UN Equity	Quest Diagnostics Incorporated	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Specialized lending slotting criteria
LC_0001569_CR_SLSC	HO1QNWM0IXB-Z0QSMMO20				RL UN Equity	Ralph Lauren Corporation	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Specialized lending slotting criteria
LC_0001570_CR_SLSC	YR6K3WJN0KKL-UPZSNL57		DE0472015		RTN US Equity	Raytheon Company	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Specialized lending slotting criteria
LC_0001571_CR_SLSC	NKNQHM6BLEC-KVOQP7O46				RSG US EQUITY	Republic Services Group	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Specialized lending slotting criteria
LC_0001572_CR_SLSC	PQQ60KVT5SJ-X0ETQT497				RKT US Equity	Rock-Tenn Company	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Specialized lending slotting criteria
LC_0001573_CR_SLSC	VH3R4HHBH-H12O0EXZJ88				ROK US Equity	Rockwell Automation, Inc.	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Specialized lending slotting criteria
LC_0001574_CR_SLSC	549300LJXD867-XMVE759				ROP UN Equity	Roper Industries, Inc.	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Specialized lending slotting criteria
LC_0001575_CR_SLSC	K2NEH8QNV-W44JIWK7Z55		C-38863		RCL NO Equity	Royal Caribbean Cruises Ltd.	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Specialized lending slotting criteria
LC_0001576_CR_SLSC	549300TJCKW4-BRXPJ474				RPM US Equity	RPM International Inc.	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Specialized lending slotting criteria
LC_0001577_CR_SLSC	549300VXRTBP-BK07QT94				0398293Z US EQUITY	Ruby Pipeline LLC	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Specialized lending slotting criteria

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010	020	030	040	050	060	070	080	090	100	110	120	130	140
LC_0001578_CR_SLSC	ZXJ6Y2OSPZXIV-GRILD15		FL590739250		R US Equity	Ryder System, Inc.	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Specialized lending slotting criteria
LC_0001579_CR_SLSC	549300NKZ6VC-N5P3K723		DE2096948		SWY US Equity	Safeway Inc.	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Specialized lending slotting criteria
LC_0001580_CR_SLSC	RLTHESQ0RNFQ-JWPBJN60		DE2258732		SGMS UW Equity	Scientific Games International, Inc.	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Specialized lending slotting criteria
LC_0001581_CR_SLSC	Q0M0CZB4YN6J-Z65WXI09				SEE US EQUITY	Sealed Air Corp	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Specialized lending slotting criteria
LC_0001582_CR_SLSC	PBBKGKLRK5S5-C0Y4T545		CAC1991515		SRE US Equity	Sempra Energy	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Specialized lending slotting criteria
LC_0001583_CR_SLSC	KAF673KJXD92-C8KSLU49				SLGN US EQUITY	Silgan Holdings Inc [fka Silgan Corp]	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Specialized lending slotting criteria
LC_0001584_CR_SLSC	MR92GTD0MJT-TTTQDVG45		DE2360269			Simon Property Group, L.P.	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Specialized lending slotting criteria
LC_0001585_CR_SLSC	HHWAT5TDOYZ-MM26KKQ73				SNA US Equity	Snap-on Incorporated	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Specialized lending slotting criteria
LC_0001586_CR_SLSC	549300FC3G3Y-U2FBZD92					Southern Co	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Specialized lending slotting criteria
LC_0001587_CR_SLSC	EFWMP121W54-QV9MGOP87		DE4116263		SWN US Equity	Southwestern Energy Company	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Specialized lending slotting criteria
LC_0001588_CR_SLSC	P761FCI0CPO-G24I8JE10				SPW US Equity	SPX Corporation	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Specialized lending slotting criteria
LC_0001589_CR_SLSC	549300DJ09SM-TO561131				SWK US Equity	Stanley Black & Decker, Inc.	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Specialized lending slotting criteria
LC_0001590_CR_SLSC	XQM2JINI1U-L7642TU573				SPLS US Equity	Staples, Inc.	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Specialized lending slotting criteria
LC_0001591_CR_SLSC	5493002F0SC4J-TBU5137		MI148492		SYK US Equity	Stryker Corporation	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Specialized lending slotting criteria
LC_0001592_CR_SLSC	549300TX-O070764WUH65				SPWR US EQUITY	Sunpower Corp	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Specialized lending slotting criteria
LC_0001593_CR_SLSC	YF6ZV0M6AU4F-Y94MK914				SYMC US Equity	Symantec Corporation	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Specialized lending slotting criteria
LC_0001594_CR_SLSC	5RGWIFLMGH3-YS7KWI652				SYY US Equity	Sysco Corporation	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Specialized lending slotting criteria
LC_0001595_CR_SLSC	8WDDFXB5T1-Z6J0XC1L66				TGT US Equity	Target Corporation	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Specialized lending slotting criteria
LC_0001596_CR_SLSC	6HL0C5LCIE4T-N8UZHL06		DE2980513		TRP UN Equity	TC PipeLines, LP	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Specialized lending slotting criteria
LC_0001597_CR_SLSC	UUL85LWXB4N-GSWWXIQ25				TFX US Equity	Teleflex Incorporated	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Specialized lending slotting criteria
LC_0001598_CR_SLSC	YAWJZJYEQ7M1-SYMOS462		DE2106001		TEX UN Equity	Terex Corporation	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Specialized lending slotting criteria
LC_0001599_CR_SLSC	CMTK1YBYNLPL-IS3QLI53				TSO US EQUITY	Tesoro Petroleum	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Specialized lending slotting criteria
LC_0001600_CR_SLSC	549300VFZ8XJ9-NUPU221					The Estee Lauder Companies	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Specialized lending slotting criteria
LC_0001601_CR_SLSC	HCHV7422L5H-DJZCRFL38		DE0558016		TMO US Equity	Thermo Fisher Scientific Inc.	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Specialized lending slotting criteria

Counterparty code	Legal entity identifier (LEI)	Credit register code	Commercial register code	ISIN code	Bloomberg ticker	Name	Geographical area	Portfolio name	Sector of counterparty	Type of exposure	Type of facility	Type of risk	Regulatory approach
010	020	030	040	050	060	070	080	090	100	110	120	130	140
LC_0001602_CR_SLSC	KNG3XRAA0RH-N9H62OK76				TWX US EQUITY	Time Warner Inc	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Specialized lending slotting criteria
LC_0001603_CR_SLSC	B0I35MLPFXZS-E70ASS73				TKR US EQUITY	Timken Co	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Specialized lending slotting criteria
LC_0001604_CR_SLSC	549300V2JRLO5-DIFGE82		DE3058821		DTE GF Equity	T-Mobile USA, Inc.	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Specialized lending slotting criteria
LC_0001605_CR_SLSC	R1JB4KXN77XF-CXOQKV49		DE7324254		TRN US Equity	Trinity Industries, Inc.	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Specialized lending slotting criteria
LC_0001606_CR_SLSC	3NWOXIHJSQC-X0SM5Z749		DE3589359		TRW US Equity	TRW Automotive Inc.	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Specialized lending slotting criteria
LC_0001607_CR_SLSC	G8NWFN4YP7C-R6FOP4886					Tupperware Brands Corp	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Specialized lending slotting criteria
LC_0001608_CR_SLSC	WD6L6041MNR-W1JE49D58				TSN US Equity	Tyson Foods, Inc.	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Specialized lending slotting criteria
LC_0001609_CR_SLSC	MYF1DAS6G5W-Y7PRWCU78		DE0945814		ULVR LN Equity	Unilever Capital Corporation	US	Large corporate sample	Other financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Specialized lending slotting criteria
LC_0001610_CR_SLSC	K1OQBWM7XE-OO08LDNP29		DE0890080		UAL UN Equity	United Airlines, Inc.	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Specialized lending slotting criteria
LC_0001611_CR_SLSC	D01LMJZU09UL-LNCY6Z23				UPS US EQUITY	United Parcel Service Inc	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Specialized lending slotting criteria
LC_0001612_CR_SLSC	JNLUVFYJT1OZS-IQ24U47				X UN Equity	United States Steel Corporation	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Specialized lending slotting criteria
LC_0001613_CR_SLSC	I07WOS4YJ0N7-YRFE7309				UTX US EQUITY	United Technologies Corp	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Specialized lending slotting criteria
LC_0001614_CR_SLSC	549300VSXHFQ-VR770L55		DE4426189			Univar Inc.	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Specialized lending slotting criteria
LC_0001615_CR_SLSC	549300BZXZ66-F6DTIF20		VA0016487-1		UVV US Equity	Universal Corporation	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Specialized lending slotting criteria
LC_0001616_CR_SLSC	5493004XNBK-B5SFUJI60		DE0932960		AAL UW Equity	US Airways, Inc.	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Specialized lending slotting criteria
LC_0001617_CR_SLSC	KOO0397YR-O83WY5MGD97				VRX CT Equity	Valeant Pharmaceuticals International	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Specialized lending slotting criteria
LC_0001618_CR_SLSC	549300XTO5V-R8SKV1V74				VLO US EQUITY	Valero Energy Corp	US	Large corporate sample	Other financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Specialized lending slotting criteria
LC_0001619_CR_SLSC	2S72QS2UO2OE-SLG6Y829				VZ US EQUITY	Verizon Communications Inc	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Specialized lending slotting criteria
LC_0001620_CR_SLSC	CWAJJ9DJ5Z7-P057HV541				VFC US EQUITY	VF Corp	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Specialized lending slotting criteria
LC_0001621_CR_SLSC	X0ST5BPF0CZ-G9FE5OV61				VIA US EQUITY	Viacom Inc	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Specialized lending slotting criteria
LC_0001622_CR_SLSC	549300OBVCU4-IRZFZ230					Virgin Media Inc	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Specialized lending slotting criteria
LC_0001623_CR_SLSC	CQKUMNNZVDJ-LRYV2PT43					Virginia Electric & Power Co	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Specialized lending slotting criteria
LC_0001624_CR_SLSC	549300JZ4OKE-HW3DPJ59				V US Equity	Visa Inc.	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Specialized lending slotting criteria
LC_0001625_CR_SLSC	549300BMOJ05I-NE4YK86		DE2669712			Vornado Realty L.P.	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Specialized lending slotting criteria

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010	020	030	040	050	060	070	080	090	100	110	120	130	140
LC_0001626_CR_SLSC	549300UUPJ2N-XDB68M19		DE0911551			VW Credit, Inc.	US	Large corporate sample	Other financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Specialized lending slotting criteria
LC_0001627_CR_SLSC	Y87794H0US1-R65VBXU25				WMT US EQUITY	Wal-Mart Stores Inc	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Specialized lending slotting criteria
LC_0001628_CR_SLSC	7260JQNI6SCF9-FIV2392				DIS US EQUITY	Walt Disney Co	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Specialized lending slotting criteria
LC_0001629_CR_SLSC	IQN3XTJNAN-I73KWRED03					Walter Energy Inc	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Specialized lending slotting criteria
LC_0001630_CR_SLSC	549300YX8JII-D70NFS41				WM US EQUITY	Waste Management	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Specialized lending slotting criteria
LC_0001631_CR_SLSC	3CYEJKBUJZO3-UW777J80		DE3797582			WEA Finance LLC	US	Large corporate sample	Other financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Specialized lending slotting criteria
LC_0001632_CR_SLSC	WHENKOULSS-K7WUM60H03				WHR US EQUITY	Whirlpool Corp	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Specialized lending slotting criteria
LC_0001633_CR_SLSC	D3W7PCXCBRQ-LL17DZ313					World Fuel Services Corp	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Specialized lending slotting criteria
LC_0001634_CR_SLSC	T4VNTWMFQ7J-QB65L7T35		DE3664441		WYN UN Equity	Wyndham Worldwide Corporation	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Specialized lending slotting criteria
LC_0001635_CR_SLSC	LGJNMI9GH8XI-DG5RCM61		MN37-AA		XEL US Equity	Xcel Energy Inc.	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Specialized lending slotting criteria
LC_0001636_CR_SLSC	4KF48RN45X1O-O8UBLY20				XRX UN Equity	Xerox Corporation	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Specialized lending slotting criteria
LC_0001637_CR_SLSC	6EY4K7ZMF9U-X1CU6KC79				XIX GF Equity	Xilinx, Inc.	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Specialized lending slotting criteria
LC_0001638_CR_SLSC	549300DF5M-V96DRYLQ48				XYL US EQUITY	Xylem Inc	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Specialized lending slotting criteria
LC_0001639_CR_SLSC	2P2YLDVPES3BX-Q1FRB91		DE3343799		ZMH US Equity	Zimmer Holdings, Inc.	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Specialized lending slotting criteria
LC_0001640_CR_SLSC	549300HD9Q1L-OC9KLJ48				ZTS UN Equity	Zoetis Inc.	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Specialized lending slotting criteria
LC_0001641_CR_SLSC	5493007CO5-W5OBFG7L21					RETAIL ESTATES NV	BE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Specialized lending slotting criteria
LC_0001642_CR_SLSC	549300QSUNKA-EBMYIR16					RAVAGO S.A.	BE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Specialized lending slotting criteria
LC_0001643_CR_SLSC	549300O3SGM-D4K45DN61			BE 0404621642		ALCATEL-LUCENT BELL	BE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Specialized lending slotting criteria
LC_0001644_CR_SLSC	54930031IF9X-W7PCY637			BE 0403992231		Atlas Copco Airpower	BE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Specialized lending slotting criteria
LC_0001645_CR_SLSC	549300PR82EO-NF1NKE18			BE 0473566965		BELFIMA	BE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Specialized lending slotting criteria
LC_0001646_CR_SLSC	549300UOBXC-S79E82606			BE 0404535431		Belgische Scheepvaartmaatschappij-Compagnie Maritime Belge	BE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Specialized lending slotting criteria
LC_0001647_CR_SLSC	549300VSM2R-G55U2QU15			BE 0400853488		BRUSSELS AIRLINES	BE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Specialized lending slotting criteria
LC_0001648_CR_SLSC	5493007ZLRNT-TT9B6384					Carrefour Finance SA	BE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Specialized lending slotting criteria
LC_0001649_CR_SLSC	529900P0HVI-O92I8AU52			BE 0422362447		COCKERILL MAINTENANCE & INGENIERIE	BE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Specialized lending slotting criteria

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010	020	030	040	050	060	070	080	090	100	110	120	130	140
LC_0001650_CR_SLSC	549300VWVX-R1GOHG0E16			BE 0425702910		COFELY FABRICOM sa	BE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Specialized lending slotting criteria
LC_0001651_CR_SLSC	5493003N7PPO-YDZI1G90			BE 0400464795		COMPAGNIE D'ENTREPRISES CFE - AANNEMINGSMAATSCHAPPIJ CFE	BE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Specialized lending slotting criteria
LC_0001652_CR_SLSC	5299009GDD-J20VCTA286			BE 0404411707		CONTINENTAL BENELUX	BE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Specialized lending slotting criteria
LC_0001653_CR_SLSC	549300NF0J86Q-SGBSV95			BE 0413572663		DELDO AUTOBANDEN	BE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Specialized lending slotting criteria
LC_0001654_CR_SLSC	549300KT827R-UL680A73			BE0428741087		D'IETEREN Treasury	BE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Specialized lending slotting criteria
LC_0001655_CR_SLSC	5493000G720Y-N71E2S86			BE 0435305514		DREDGING INTERNATIONAL	BE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Specialized lending slotting criteria
LC_0001656_CR_SLSC	529900YOYR5F-W12UBJ80			BE 0471811661		EDF Luminus	BE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Specialized lending slotting criteria
LC_0001657_CR_SLSC	549300F203XB-WYK45D98			BE 0411515075		Emmaüs vzw	BE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Specialized lending slotting criteria
LC_0001658_CR_SLSC	529900T3V512-W5JEJF78			BE 0406183144		Evonik Degussa Antwerpen	BE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Specialized lending slotting criteria
LC_0001659_CR_SLSC	5493006GOR72-R0ZYBN98			BE 0860409202		EXMAR	BE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Specialized lending slotting criteria
LC_0001660_CR_SLSC	52990071WX2U-W1WNHC16			BE 0402954628		FLUXYS BELGIUM	BE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Specialized lending slotting criteria
LC_0001661_CR_SLSC	529900RL1B6N-SLKU7P45			BE 0821382439		FLUXYS FINANCE	BE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Specialized lending slotting criteria
LC_0001662_CR_SLSC	549300EL1OTY-CHBFUV17			BE 0442100363		GDF SUEZ CC SCRL	BE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Specialized lending slotting criteria
LC_0001663_CR_SLSC	549300AS6JDY8-GAUB274			BE 0831958211		GDF SUEZ ENERGY MANAGEMENT TRADING	BE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Specialized lending slotting criteria
LC_0001664_CR_SLSC	6IM6CQKADLN-CQGUEU352			BE0439255986		GEMS Services SA/NV	BE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Specialized lending slotting criteria
LC_0001665_CR_SLSC	549300UFHGF-Y5IOON989			BE 0220324117		Gimv	BE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Specialized lending slotting criteria
LC_0001666_CR_SLSC	5493004EAZ-Q20FYJKT70			BE 0438202052		greif services belgium	BE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Specialized lending slotting criteria
LC_0001667_CR_SLSC	5299004FBX5D-GG463D98			BE 0430060188		HERAEUS ELECTRO - NITE INTERNATIONAL	BE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Specialized lending slotting criteria
LC_0001668_CR_SLSC	5493002TT-O3072KC6L60			BE 0402220594		Hewlett - Packard Belgium	BE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Specialized lending slotting criteria
LC_0001669_CR_SLSC	549300VI27GGJ-FIOCP26			BE 0440113348		INTERNATIONAL FINANCE CENTER CFE	BE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Specialized lending slotting criteria
LC_0001670_CR_SLSC	5493002RVRZ1-S3CPUI26			BE 0428750985		ION BEAM APPLICATIONS S.A	BE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Specialized lending slotting criteria
LC_0001671_CR_SLSC	54930073JZQ-L85NE3817			BE 0222343301		IVERLEK	BE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Specialized lending slotting criteria
LC_0001672_CR_SLSC	549300YEC7519-H8CBF72			BE 0473587751		J.C. General Services CVBA	BE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Specialized lending slotting criteria
LC_0001673_CR_SLSC	549300U0BLK-P6Y8LPX16			BE 0404778426		Katoen Natie	BE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Specialized lending slotting criteria

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010	020	030	040	050	060	070	080	090	100	110	120	130	140
LC_0001674_CR_SLSC	529900X1VAF3I-XDZJ071					LE PEIGNE	BE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Specialized lending slotting criteria
LC_0001675_CR_SLSC	549300ROPVHS-EKEMW107			BE 0807049797		LOCORAIL	BE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Specialized lending slotting criteria
LC_0001676_CR_SLSC	549300L6DOLP-EQSOI005			BE 0405580655		MATEXI afkorting van MAATSCHAPPIJ TOT EXPLOITATIE IMMOBILIEN	BE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Specialized lending slotting criteria
LC_0001677_CR_SLSC	54930073S0ZHJ-VBUWP18			BE 0456810810		MOBISTAR	BE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Specialized lending slotting criteria
LC_0001678_CR_SLSC	549300V3ES7BV-GYNRZ58			BE 0413630071		N.V BESIX S.A	BE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Specialized lending slotting criteria
LC_0001679_CR_SLSC	529900P78BT1R-IIYWY69			BE 0458885719		NUTRECO CAPITAL	BE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Specialized lending slotting criteria
LC_0001680_CR_SLSC	549300XHGK09-MEWMOL68			BE 0419457296		Ontex bvba	BE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Specialized lending slotting criteria
LC_0001681_CR_SLSC	5299009CBE6VJ-XABZS81			BE 0436410522		RAFFINERIE TIRLEMONTOISE - TIENSE SUIKERRAFFINADERERIJ	BE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Specialized lending slotting criteria
LC_0001682_CR_SLSC	529900P4SON-A6KVTRT86			BE 0428343981		RECTICEL INTERNATIONAL SERVICES	BE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Specialized lending slotting criteria
LC_0001683_CR_SLSC	529900LK4T42-CNH2U882			BE 0434475767		S.B. MANAGEMENT AND SERVICES	BE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Specialized lending slotting criteria
LC_0001684_CR_SLSC	529900FTYUE9-QOXMU884			BE 0434284638		SAINT-GOBAIN BENELUX	BE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Specialized lending slotting criteria
LC_0001685_CR_SLSC	549300CCKFF44-A550J72			BE 0400747580		SARENS	BE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Specialized lending slotting criteria
LC_0001686_CR_SLSC	549300JTFH1W-HCEMIN40			BE 0407139583		SD WORX	BE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Specialized lending slotting criteria
LC_0001687_CR_SLSC	HB7FFAZI0OM-Z8PP8OE26			BE 0413330856		Society for Worldwide Interbank Financial Telecommunication	BE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Specialized lending slotting criteria
LC_0001688_CR_SLSC	213800IS5GA1-OZ8RBM85			BE 0473416418		TELENET nv	BE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Specialized lending slotting criteria
LC_0001689_CR_SLSC	529900R7MYQ-QO8CHR962			BE 0403063902		TOTAL BELGIUM	BE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Specialized lending slotting criteria
LC_0001690_CR_SLSC	5299003N2SCV-NU16O909			BE 0403079441		Total Petrochemicals & Refining SA/NV	BE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Specialized lending slotting criteria
LC_0001691_CR_SLSC	549300ZSTW3-D1UXOXY91			BE 0412639681		TRACTEBEL ENGINEERING sa	BE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Specialized lending slotting criteria
LC_0001693_CR_SLSC	549300J5X4E65-PJHE355			BE 0464538245		VPK SERVICES	BE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Specialized lending slotting criteria
LC_0001694_CR_SLSC	5493002MUO-V04NSPT571	2796756-1				RBC INVESTOR SERVICES TRUST	CA	Large corporate sample	Other financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Specialized lending slotting criteria
LC_0001695_CR_SLSC	549300G6ZUFBJ-VLAJQ46					MERCURIA ENERGY TRADING SA	CH	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Specialized lending slotting criteria
LC_0001696_CR_SLSC	5299009K1FINA-RYDEC72					RENAULT FINANCE SA	CH	Large corporate sample	Other financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Specialized lending slotting criteria
LC_0001697_CR_SLSC	549300WZRVQ-ERM819Z90	1141987-6	CH02039235685			Schweizerische RÃ¼ckversicherungs-Gesellschaft AG	CH	Large corporate sample	Other financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Specialized lending slotting criteria
LC_0001698_CR_SLSC	52990031Q7PC-TSUSRW11	2820823-9	HRB40498			LBBW Dublin Management GmbH	DE	Large corporate sample	Other financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Specialized lending slotting criteria

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010	020	030	040	050	060	070	080	090	100	110	120	130	140
LC_0001699_CR_SLSC	529900GHE5268QPEOH13	2537992-6	HRB106727			LIDL IRELAND GMBH	DE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Specialized lending slotting criteria
LC_0001700_CR_SLSC	529900USFSZYPS075O24	1144838-8	HRB3790			VOLKSWAGEN FINANCIAL SERVICES AG	DE	Large corporate sample	Other financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Specialized lending slotting criteria
LC_0001701_CR_SLSC	549300Y5BJOTCMUYT658					ARCELORMITTAL TREASURY SNC	FR	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Specialized lending slotting criteria
LC_0001702_CR_SLSC	969500KY4MRVCLM9HE48					EDF ENERGIES NOUVELLES	FR	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Specialized lending slotting criteria
LC_0001703_CR_SLSC	529900QI55ZLJVCMPA71					TOTAL CAPITAL	FR	Large corporate sample	Other financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Specialized lending slotting criteria
LC_0001704_CR_SLSC	2138006E2VG89XLORJ06		02366682			YORKSHIRE WATER SERVICES LIMITED	GB	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Specialized lending slotting criteria
LC_0001705_CR_SLSC	549300BPQYQ838KE1X51					UNIPEC ASIA COMPANY LIMITED	HK	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Specialized lending slotting criteria
LC_0001706_CR_SLSC	213800SKZTSE2L1BII69					THAMES WATER UTILITIES CAYMAN FINANCE LIMITED	KY	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Specialized lending slotting criteria
LC_0001707_CR_SLSC	0YQH6LCEF474UTUV4B96		KvK 34313428 0000			ENEL FINANCE INTERNATIONAL N.V.	NL	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Specialized lending slotting criteria
LC_0001708_CR_SLSC	4ME66GO1Q4T87C52WS37		KvK 33134831 0000			GENERAL ELECTRIC INTERNATIONAL INC	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Credit risk and free deliveries	Specialized lending slotting criteria
LC_0000001_CC_FIRB		1040	58237v		0296104D AV EQUITY	ALPINE Bau GmbH	AT	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0000002_CC_FIRB	5299005VO3GJ18GL5F14	8670870	310593f			AMAG Austria Metall AG	AT	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0000003_CC_FIRB	549300VZKC61IR5U8G96	26972	50935f	AT0000730007	ANDR AV EQUITY	ANDRITZ AG	AT	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0000004_CC_FIRB	529900LMTI8YSE62EI88				LHA GF Equity	AUSTRIAN AIRLINES AG	AT	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0000005_CC_FIRB	5299004QD601B8U1HD44	131830	109445z			Austrian Gaming Industries GmbH	AT	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0000006_CC_FIRB	529900J7EWWGQ375DL84	2410	53507m			AVL List GmbH	AT	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0000007_CC_FIRB		226424	58036y			Bauunternehmung Granit Gesellschaft m.b.H.	AT	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0000008_CC_FIRB		160431	89102h			BENE AG	AT	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0000009_CC_FIRB	529900ZAFSOBVFCKF263		319670d		0456855D AV EQUITY	Benteler International Aktiengesellschaft	AT	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0000010_CC_FIRB	5299000SY4448XU04857	847216	86959g			CAG Holding GmbH	AT	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0000011_CC_FIRB	5299003V84MVB5A3C324	5762600	231192p			CARBONES HOLDING GMBH	AT	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0000012_CC_FIRB	529900G8XM6H1XVZBJ73	67504	99639d			Casinos Austria Aktiengesellschaft	AT	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0000013_CC_FIRB	529900VN62L73X2OJX85	5200326	212163f			conwert Immobilien Invest SE	AT	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0000014_CC_FIRB		7161956	270027z			DCM DECOmetal GmbH	AT	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Foundation IRB approach

Counterparty code	Legal entity identifier (LEI)	Credit register code	Commercial register code	ISIN code	Bloomberg ticker	Name	Geographical area	Portfolio name	Sector of counterparty	Type of exposure	Type of facility	Type of risk	Regulatory approach
010	020	030	040	050	060	070	080	090	100	110	120	130	140
LC_0000015_CC_FIRB		76350	67493f			dm drogerie markt GmbH	AT	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0000016_CC_FIRB	5299002NFQKOBT1E8569	3570614	156765m			DO & CO Aktiengesellschaft	AT	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0000017_CC_FIRB	5299004ARAOQMGTWCI13	125709	70342w			Doppelmayr Seilbahnen GmbH	AT	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0000018_CC_FIRB	54930060U4XOVED1T359	5536812	223028h			EconGas GmbH	AT	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0000019_CC_FIRB	529900WJZJAEI0VBLP60					Egger Holzwerkstoffe GmbH	AT	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0000020_CC_FIRB	52990048A4N0S24VG982	159026	42973x			Eglo Leuchten GmbH	AT	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0000021_CC_FIRB	529900N8OA1GVSR5R946	30988	76532y			Energie AG Oberösterreich	AT	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0000022_CC_FIRB	529900BMPGUGAFYYAV45	6106	126805d			Energie Burgenland AG	AT	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0000023_CC_FIRB	529900WID59A60HHYX13	2795493	145825z			Erber Aktiengesellschaft	AT	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0000024_CC_FIRB	529900P4JZBFEVNEAE60				EVN AV Equity	EVN AG	AT	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0000025_CC_FIRB		9907106	347483f			Felbermayr Holding GmbH	AT	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0000026_CC_FIRB	549300FQ2ILBH7DJ6I45	1754530	42984m			Flughafen Wien Aktiengesellschaft	AT	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0000027_CC_FIRB	529900RJAN0LNMW7Q775	1312138	89381v			HABAU Hoch- und Tiefbaugesellschaft m.b.H.	AT	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0000028_CC_FIRB	5299000X53SAWQMDFF06	58114	26451z			Hofer Kommanditgesellschaft	AT	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0000029_CC_FIRB		1640348	47654f			Hyundai Import Gesellschaft m.b.H.	AT	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0000030_CC_FIRB	529900RQJADHH91ABP14	2777363	144991y			Infineon Technologies Austria AG	AT	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0000031_CC_FIRB	529900DSSMPIR6R3GO43	130311	64543t			J. u. A. Frischeis Gesellschaft m.b.H.	AT	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0000032_CC_FIRB	5299008ARRNJFPBNTM78	4155033	178368g			Kapsch BusinessCom AG	AT	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0000033_CC_FIRB	529900A9NX1TM65N4176	21369	99133i			KELAG-Kärntner Elektrizitäts-Aktiengesellschaft	AT	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0000034_CC_FIRB		1376136	94579m			Leiner Immobilien GmbH	AT	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0000035_CC_FIRB		25798	32725a			Leyrer + Graf Baugesellschaft m.b.H.	AT	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0000036_CC_FIRB		1216520	106825x			Management Trust Holding Aktiengesellschaft	AT	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0000037_CC_FIRB	529900JYVV57QBKV9G11	1991078	35673k			MFC Commodities GmbH	AT	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0000038_CC_FIRB	529900WFARKZGRCQ8652					MONTANA TECH COMPONENTS GMBH	AT	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Foundation IRB approach

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010	020	030	040	050	060	070	080	090	100	110	120	130	140
LC_0000039_CC_FIRB	213800CUW-J54846X6779	1760513	40450k			Montanwerke Brixlegg Aktiengesellschaft	AT	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0000040_CC_FIRB	529900UUANU-J60MNMX97		71396w		7716424Z AV EQUITY	ÖBB - Infrastruktur Aktiengesellschaft	AT	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0000041_CC_FIRB	529900UOHX-Z1BIORCV04	6467385	248742y			ÖBB-Personenverkehr Aktiengesellschaft	AT	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0000042_CC_FIRB	529900B76VL5-KG71J029	6515541	250198p			ÖBB-Postbus GmbH	AT	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0000043_CC_FIRB	529900UZY47T-EIFNF978	6496644	249666g			ÖBB-Produktion Gesellschaft mbH	AT	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0000044_CC_FIRB	549300V62YJ9H-TLRI486		93363z	AT0000743059	OMV AV EQUITY	OMV Aktiengesellschaft	AT	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0000045_CC_FIRB		3512231	154148p			Österreichische Bundesforste AG	AT	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0000046_CC_FIRB	529900IFAV83B-X8O1O91	526819	33393h	AT0000758305	PAL AV EQUITY	PALFINGER AG	AT	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0000047_CC_FIRB		957313	115289v			QuadraCir AG	AT	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0000048_CC_FIRB	5299000HTNH-A5ACH9N32	1074393	56247t		495680Z AV EQUITY	Red Bull GmbH	AT	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0000049_CC_FIRB	529900ENFT-O28GS3KF76	1813722	78563i			Rohöl-Aufsuchungs Aktiengesellschaft	AT	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0000050_CC_FIRB	5299005U4ZM-MSYUJ5G02	7113951	267218v			ROXCEL Handelsgesellschaft m.b.H.	AT	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0000051_CC_FIRB	5493000C4S664-YT7T556	38229	51350s			Salzburg AG für Energie, Verkehr und Telekommunikation	AT	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0000052_CC_FIRB	549300XBCUM-UR5CI0181					Sappi Papier Holding GmbH	AT	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0000053_CC_FIRB	5299002XAOM-QWAIZMA51	271020	128056v			Schmid Industrieholding G.m.b.H.	AT	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0000054_CC_FIRB	52990021T5LVT-QOGSU18	39594	60562m			Siemens Aktiengesellschaft Österreich	AT	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0000055_CC_FIRB	52990020WIPP-T0HC0V31					Steinhoff Europe AG	AT	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0000056_CC_FIRB	529900TYYSRJ-H2VJSP60	421065	88983h	AT000000STR1	STR AV EQUITY	Strabag SE	AT	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0000057_CC_FIRB	529900BTWJ6SI-SLJ5854	5880980	235264b			SWARCO AG	AT	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0000058_CC_FIRB	529900SCL1LJ-L8PZNI48	501247	83175t			Swietelsky Baugesellschaft m.b.H.	AT	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0000059_CC_FIRB	529900V54UV5-XQUK5S85		FN155563W		TKA AV Equity	Telekom Finanzmanagement GmbH	AT	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0000060_CC_FIRB	529900OOW8E-LHOXWZP82				UN9 GS Equity	UNIQA Insurance Group AG	AT	Large corporate sample	Other financial corporations	Not applicable	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0000061_CC_FIRB	549300IFXHQI-B5POT565	3734340	162844b			VAMED ENGINEERING GmbH & CO KG	AT	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0000062_CC_FIRB	5299006UDSEJC-TTEJS30	45926	76023z	AT0000746409	VER AV EQUITY	VERBUND AG	AT	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Foundation IRB approach

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010	020	030	040	050	060	070	080	090	100	110	120	130	140
LC_0000063_CC_FIRB	529900ZAXBM-QDIWPNB72	2147807	66209t	AT0000937503	VOE AV EQUITY	voestalpine AG	AT	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0000064_CC_FIRB	5299008VQJ-D65XCUPR16	1134770-5	HRA661038		6830553Z AV EQUITY	Voith Turbo GmbH & Co. KG	AT	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0000065_CC_FIRB	529900VXIFBH-O0SW2I31	46434	77676f	AT0000831706	WIE AV EQUITY	Wienerberger AG	AT	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0000066_CC_FIRB	529900OS67-T49AW45S74	194255	121150m		665707Z AV EQUITY	WIENERBERGER FINANZ SERVICE GMBH	AT	Large corporate sample	Other financial corporations	Not applicable	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0000067_CC_FIRB	529900OJFTLS1-RYWIF55	9565779	336561v			XXXLutz KG	AT	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0000068_CC_FIRB	529900IIODYNY-AZ2ID26					ZUMTOBEL AG	AT	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0000069_CC_FIRB	54930002QM8-QVWM56E14					Amcor Ltd	AU	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0000070_CC_FIRB	WZE1WSENV6JS-ZFK0JC28				BHP AU EQUITY	BHP Billiton Ltd	AU	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0000071_CC_FIRB					6026550Z AU EQUITY	Coates Group Pty Ltd (Ex-Ned Group Holdings Pty Ltd)	AU	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0000072_CC_FIRB	JOR7RJTXUXBR-J4UA5G70				CCL AT Equity	Coca-Cola Amatil Limited	AU	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0000073_CC_FIRB	549300HPMK7U-WN02N804		PA3337938		CWN AT Equity	Crown Group Finance Limited	AU	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0000074_CC_FIRB					LEI AU EQUITY	Leighton Holdings Ltd	AU	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0000075_CC_FIRB	ACMHD8HWFM-FUIQQ8Y590				MQG AU EQUITY	Macquarie Group Ltd	AU	Large corporate sample	Other financial corporations	Not applicable	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0000076_CC_FIRB	ZSN2LWNPYW6-ISMRUC664				ORG AU EQUITY	Origin Energy Ltd	AU	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0000077_CC_FIRB	5493008XVFHY-YV0YHN70				HUWA GF Equity	Powercor Australia, LLC	AU	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0000078_CC_FIRB	YLXNW6TI6QS-K1H8H0N82				QAN AU EQUITY	Qantas Airways Ltd	AU	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0000079_CC_FIRB			520433129		SPT AU EQUITY	Spotless Holding SAS	AU	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0000080_CC_FIRB	PCTXNQGRJVR3-OG33JG65				TLS AT Equity	Telstra Corporation Limited	AU	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0000081_CC_FIRB	5493003L32Z-X9557ST85				WES AU EQUITY	Wesfarmers Ltd	AU	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0000082_CC_FIRB	QNWEWQBS7H-P85QHXQL92					Woolworths Ltd	AU	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0000083_CC_FIRB	G05OZ4J4E05K-DATL0J93					AG Insurance	BE	Large corporate sample	Other financial corporations	Not applicable	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0000084_CC_FIRB	549300IHBDUT-UNQJJB79	16342			AGFB BB EQUITY	Agfa-Gevaert NV	BE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0000085_CC_FIRB	549300N22C0G-CT5BUD97	26198				AJINOMOTO OMNICHEM	BE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0000086_CC_FIRB		116163				ALBELEC	BE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Foundation IRB approach

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010	020	030	040	050	060	070	080	090	100	110	120	130	140
LC_0000087_CC_FIRB		225626				ALCATAN	BE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0000088_CC_FIRB	5493008H3828-EMEXB082				ABI BB EQUITY	Anheuser-Busch InBev NV/SA [ABInBev]	BE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0000089_CC_FIRB	549300BKDD-Q56JWCBT72	1098030				AQUAFIN	BE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0000090_CC_FIRB	549300B4HNIJS-AWU1C95	1138391				ARPAL MANAGEMENT	BE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0000091_CC_FIRB	213800R1F1EJY-M4ICO85		444734706	BE 0444734706		Barry Callebaut Services	BE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0000092_CC_FIRB	549300CWRXC5-EP004533				BELG BB Equity	Belgacom S.A.	BE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0000093_CC_FIRB	549300R9I8GU-ZLNIV408		890082292			Brussels Airport Company S.A./N. V.	BE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0000094_CC_FIRB		433287				CENTRE HOSPITALIER CHRETIEN	BE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0000095_CC_FIRB		81095				CHAUSSURES CECIL	BE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0000096_CC_FIRB	549300IP2F5TK-UC0GF38	82988				CHEMITEX	BE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0000097_CC_FIRB	549300TM914C-SF6KI389	149177			COFB BB EQUITY	COFINIMMO	BE	Large corporate sample	Other financial corporations	Not applicable	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0000098_CC_FIRB		184723				COLLIGNON ENG.	BE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0000099_CC_FIRB		201775				COMPAGNIE BELGE D'INVESTISSEMENT COMMERCIAL	BE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0000100_CC_FIRB	213800DMG7P-UQHINO388			BE 0401641663		Louis Delhaize - Compagnie franco-belge d'Alimentation	BE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0000101_CC_FIRB		255648				DOD	BE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0000102_CC_FIRB		1145532				EDIFICIO	BE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0000103_CC_FIRB	T0YOOBZO4L6-YAD6SAV65	14206	403170701		ELEB BB EQUITY	ELECTRABEL	BE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0000104_CC_FIRB	549300JC3HI3-K7ZSYU66	1329681				ELEM	BE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0000105_CC_FIRB	549300S1MP1N-FDIKT460			BE 0476388378	ELI BB Equity	ELIA SYSTEM OPERATOR	BE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0000106_CC_FIRB	5493001XW6M-SHRMFLU28				ENI GY Equity	eni finance international SA	BE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0000107_CC_FIRB	549300VO7PUE-TX031S03	10309		BE 0860004176		ETEXCO SA	BE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0000108_CC_FIRB		13771				ETS DE SIMONE	BE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0000109_CC_FIRB	52990053AH5L-F0YZWD07					Euler Hermes Europe	BE	Large corporate sample	Other financial corporations	Not applicable	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0000110_CC_FIRB	549300D80RYO-N74MEJ03	18181			EURN BB EQUITY	Euronav NV	BE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Foundation IRB approach

Counterparty code	Legal entity identifier (LEI)	Credit register code	Commercial register code	ISIN code	Bloomberg ticker	Name	Geographical area	Portfolio name	Sector of counterparty	Type of exposure	Type of facility	Type of risk	Regulatory approach
010	020	030	040	050	060	070	080	090	100	110	120	130	140
LC_0000111_CC_FIRB	8RDWFWPP4PLMZ5PPQH32					Fluxys G SA	BE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0000112_CC_FIRB		25281				G EN J VASTGOED	BE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0000113_CC_FIRB		65807				HOET TRUCKING & RENTING	BE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0000114_CC_FIRB	549300M48VNC2Z0MDG47	71844				HOTTLET FROZEN FOODS	BE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0000115_CC_FIRB	549300GR6U0KHJD7DG07					IKEA SERVICE CENTRE N.V.	BE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0000116_CC_FIRB		84089				INTERNATIONAL ORE ET FERTILIZER BELGIUM	BE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0000117_CC_FIRB		85640				JEAN WAUTERS-ACIERS SPECIAUX	BE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0000118_CC_FIRB		111717				M.G.S.	BE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0000119_CC_FIRB	5493004FKZI586397240					Magotteaux International SA	BE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0000120_CC_FIRB	549300Q80KFPKZC6BQ79	144096				MENOUQUIN	BE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0000121_CC_FIRB		166601				N.V BESIX S.A	BE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0000122_CC_FIRB	5493002HHHFTG6G3BG36			BE 0431676229	OME BB EQUITY	OMEGA PHARMA	BE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0000123_CC_FIRB		168945				OPIO	BE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0000124_CC_FIRB		192350				PHARMACIES SERVAIS	BE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0000125_CC_FIRB	54930064JCEXFA8M0W31	202291		BE 0405747040		PRAYON	BE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0000126_CC_FIRB		204834				PRO CONCEPT M P J	BE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0000127_CC_FIRB	549300NMIBTX17HWF142	233001				RARE GEMS	BE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0000128_CC_FIRB	549300X72GEQB1X8K911	247664				ROULARTA MEDIA GROUP	BE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0000129_CC_FIRB	529900PY79CWSUGVK810	249233				S.A. CORMAN	BE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0000130_CC_FIRB	549300O3VKWJUM16UI64	257312				SAMIR GEMS	BE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0000131_CC_FIRB	213800WWE8U6DC99NP03					SCR Sibelco NV	BE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0000132_CC_FIRB		257564				SEADCO	BE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0000133_CC_FIRB	213800WDGKCVWZAN1N02	1051701	465409265		0790057D BB EQUITY	SILFIN NV	BE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0000134_CC_FIRB		294964				SOBEMO	BE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Foundation IRB approach

Counterparty code	Legal entity identifier (LEI)	Credit register code	Commercial register code	ISIN code	Bloomberg ticker	Name	Geographical area	Portfolio name	Sector of counterparty	Type of exposure	Type of facility	Type of risk	Regulatory approach
010	020	030	040	050	060	070	080	090	100	110	120	130	140
LC_0000135_CC_FIRB		302642				SOCIETE ANONYME DE VENTE DES EQUIPEMENTS TRANE	BE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0000136_CC_FIRB	549300BB5CXG-L9YV0D53	303429				SOCIETE COOPERATIVE AGRICOLE DE LA MEUSE	BE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0000137_CC_FIRB		303783				SOCIETE D'APPLICATIONS ET DE TRAVAUX	BE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0000138_CC_FIRB	549300MMVL80-RTBP3O28	556814			SOLB BB EQUITY	Solvay SA	BE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0000139_CC_FIRB		923107				TEAM KALORIK GROUP	BE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0000140_CC_FIRB	549300ZKLIF7R-P6EH823			BE 0412101728	TESB BB EQUITY	Tessenderlo Chemie	BE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0000141_CC_FIRB		953398				TEX ALLIANCE	BE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0000142_CC_FIRB		1044409				TOP-TEX BENELUX	BE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0000143_CC_FIRB	2138008J191VL-SGY5A09				UCB BB EQUITY	UCB SA	BE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0000144_CC_FIRB	529900F3AIQEC-S8ZSV61				UMI BB EQUITY	Umicore SA	BE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0000145_CC_FIRB	5493008MCDJ4-Y6D5SI04	1113512				UNISTEEL	BE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0000146_CC_FIRB		1140588				UNIVERSITE LIBRE DE BRUXELLES	BE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0000147_CC_FIRB	549300TRHV6-F6IE14H93	1159858		BE 0404060032		Van Hool nv	BE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0000148_CC_FIRB		1231271				VASTGOED MANAGEMENT ASSOCIATIE	BE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0000149_CC_FIRB	529900RAZGQ-HX0VFTK05					Volkswagen Group Services S.A.	BE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0000150_CC_FIRB	549300NWW2U-DYHH65J03	1911623				WILDO PROPERTIES	BE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0000151_CC_FIRB	5299007TSQVO-LXOABA65	1364744				ZF WIND POWER ANTWERPEN	BE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0000152_CC_FIRB	4P8GJCF52NVF-W7UL4C95		18630		ACE US Equity	ACE Tempest Reinsurance Ltd.	BM	Large corporate sample	Other financial corporations	Not applicable	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0000153_CC_FIRB	549300J3KKX1P-EJGDW36				ACGL US Equity	Arch Reinsurance Ltd.	BM	Large corporate sample	Other financial corporations	Not applicable	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0000154_CC_FIRB	UNZWILHE4KM-RP9K2L524		34678		NCLH UW Equity	NCL Corporation Ltd.	BM	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0000155_CC_FIRB	V5EGRCZCH7F-N6WX41891				OEH UN Equity	Orient-Express Hotels Ltd.	BM	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0000156_CC_FIRB	549300F7ZDOI-MR4PZW67				IPG US Equity	Pacnet Limited	BM	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0000157_CC_FIRB	V7TL7UQFHNW-UEMDZ3X02				RNR US Equity	Renaissance Reinsurance Ltd.	BM	Large corporate sample	Other financial corporations	Not applicable	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0000158_CC_FIRB	5493008CA3NM-HYEVT131					VimpelCom Ltd.	BM	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Foundation IRB approach

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010	020	030	040	050	060	070	080	090	100	110	120	130	140
LC_0000159_CC_FIRB				BMG455841020		HAL TRUST	BM	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0000160_CC_FIRB	5493001QYTIDILBVYO18					Companhia Brasileira de Aluminio	BR	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0000161_CC_FIRB	549300TH5Q6VRP8OT012				ABI LI Equity	Companhia de Bebidas das Americas (AmBev)	BR	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0000162_CC_FIRB	549300EM51WYXFHUY333					Embraer S.A.	BR	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0000163_CC_FIRB					FIBR3 BZ EQUITY	Fibria Celulose SA	BR	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0000164_CC_FIRB	5493000J801JZRCMFE49				XPBR SQ Equity	Petroleo Brasileiro S.A. - PETROBRAS	BR	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0000165_CC_FIRB					VALE5 BZ EQUITY	Vale SA	BR	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0000166_CC_FIRB	LXVM6T3LO7QIZ8LUZ688					Votorantim Cimentos S.A.	BR	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0000167_CC_FIRB	55S3547PRDP469JRO238		2880814		AGU CT Equity	Agrium Inc.	CA	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0000168_CC_FIRB	4B4HI3CGXMBDC0G6BM51				AC/A CT Equity	Air Canada	CA	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0000169_CC_FIRB	549300OSW32RVX8CCZ87				ANCUF PQ Equity	Alimentation Couche-Tard Inc.	CA	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0000170_CC_FIRB	DR5LKEURSR8SXLM64266		7501889		ALA CT Equity	AltaGas Ltd.	CA	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0000171_CC_FIRB	0O4KBQCJZX82UKGCBV73				ABX CN EQUITY	Barrick Gold Corp	CA	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0000172_CC_FIRB	549300I19203PRB5KR45				BCE CT Equity	BCE Inc.	CA	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0000173_CC_FIRB	549300VPM8ERH1Q42198					Bell Canada	CA	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0000174_CC_FIRB	W7L3VLU8EHQY34Z36697				BBD/B CN EQUITY	Bombardier Inc	CA	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0000175_CC_FIRB	36ZUFRRMJERSM4Q0S289		746053		BPO CT Equity	Brookfield Office Properties Inc.	CA	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0000176_CC_FIRB	3SU7BEP7TH9YEQOZCS77				CNI UN Equity	Canadian National Railway Company	CA	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0000177_CC_FIRB	5493008IGIA1HJMDJS40		1722453		CNQ CT Equity	Canadian Natural Resources Limited	CA	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0000178_CC_FIRB	NXIVWPYOIVYXFF6WCZ47				CVE CN EQUITY	Cenovus Energy Inc	CA	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0000179_CC_FIRB	549300WSRCZY73ZG3090		00326711660005			CGI GROUP INC.	CA	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0000180_CC_FIRB	XYSIJOU3HNVROZWNA008				UFS CT Equity	Domtar Corporation	CA	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0000181_CC_FIRB	98TPTUM4IVMFCZBCUR27				ENB CN EQUITY	Enbridge Inc	CA	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0000182_CC_FIRB	CZ72ZHBVKZXQRV3XFE26				ECA CN EQUITY	Encana	CA	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Foundation IRB approach

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010	020	030	040	050	060	070	080	090	100	110	120	130	140
LC_0000183_CC_FIRB	549300679TRDUXPT7415		206654303			EPCOR Utilities Inc.	CA	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0000184_CC_FIRB	I2YOHH65IBBT53JFYQ52				G CT Equity	Goldcorp Inc.	CA	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0000185_CC_FIRB	B1EEF6ML54YDWRC6ZK53		2015335496			Harvest Operations Corp.	CA	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0000186_CC_FIRB	549300UEBMAQDN0K0R06				K CN EQUITY	Kinross Gold Corp	CA	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0000187_CC_FIRB	95RWVLFZX6VGDZNNTN43				MG CN EQUITY	Magna International Inc	CA	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0000188_CC_FIRB	6Q7WW7FQZR6X22lIL2l79					Nexen Energy ULC	CA	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0000189_CC_FIRB	549300O4ZJZZOHH4H804		3572862		NBD CT Equity	Norbord Inc.	CA	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0000190_CC_FIRB	5493007M1XGU5E55ZJ25					NOVA Chemicals Corporation	CA	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0000191_CC_FIRB	549300HDLRTPBQU69P29				BIN CT Equity	Progressive Waste Solutions Ltd.	CA	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0000192_CC_FIRB	549300A0QNNPY14D9106				SCC CT Equity	Sears Canada Inc.	CA	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0000193_CC_FIRB	3XCBVWUPHGBZ5GF7TY15				SU CN EQUITY	Suncor Energy Inc	CA	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0000194_CC_FIRB	NQWTWUIL1PK7V7N5Y468				TLM CN EQUITY	Talisman Energy Inc	CA	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0000195_CC_FIRB	T8KI5SQ2JRWHL7XY0E11				TCK/B CN EQUITY	Teck Resources Ltd [Ex-Teck Cominco Ltd]	CA	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0000196_CC_FIRB	YHKQM2RIPKZYOZ6RVZ46				TK US Equity	Teekay Corporation	CA	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0000197_CC_FIRB	L2TEUTQ8OSHMJWVLCE40				T CT Equity	TELUS Corporation	CA	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0000198_CC_FIRB	549300561UZND4C7B569		884903		TOC GF Equity	Thomson Reuters Corporation	CA	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0000199_CC_FIRB	HJZQGXYTVV2NWJZLPW74				TOM GY Equity	Toyota Credit Canada Inc.	CA	Large corporate sample	Other financial corporations	Not applicable	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0000200_CC_FIRB	5BV01l6231JPDAPMGH09				TRP UN Equity	TransCanada PipeLines Limited	CA	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0000201_CC_FIRB	PRAQ4VOSFIK7OQ8Z2512		4406354		VALE3 BS Equity	Vale Canada Limited	CA	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0000202_CC_FIRB	WT03B8BB1IX8WI9ZGV02					Vermilion Energy Inc.	CA	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0000203_CC_FIRB	549300WHE4O6UJ2KU013					Yamana Gold Inc	CA	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0000204_CC_FIRB	5493003DNMEAO1DT3F51				ABBN VX EQUITY	ABB Ltd [Asea Brown Boveri]	CH	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0000205_CC_FIRB	NI14Y5UMU60O7JE9P611				ADEN VX EQUITY	Adecco SA	CH	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0000206_CC_FIRB	549300Q3WREIMQYFBC20				0170576D SW EQUITY	Ameropa AG	CH	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Foundation IRB approach

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010	020	030	040	050	060	070	080	090	100	110	120	130	140
LC_0000207_CC_FIRB	5493007KVRV2-OKRXFA55		CH-020.3.035.716-8		AML LN Equity	Amlin AG	CH	Large corporate sample	Other financial corporations	Not applicable	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0000208_CC_FIRB	529900H7ZPIG-I2U3CJ14					AXPO TRADING AG	CH	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0000209_CC_FIRB	213800Y5RWKL-DPUTT265				BARN SW EQUITY	Barry Callebaut AG	CH	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0000210_CC_FIRB	529900UPDCU6-WEL7W167				BALN VX Equity	Basler Versicherung AG	CH	Large corporate sample	Other financial corporations	Not applicable	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0000211_CC_FIRB		2816554-6	HRB54517	DE000DCAG010	7705815Z SW EQUITY	DEMAG CRANES AG	CH	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0000212_CC_FIRB	5493002MXX2J-LKWLE880				567151Z SW EQUITY	Duferco SA	CH	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0000213_CC_FIRB	549300I08UA8S-MJON743		CH-270.3.002.354-9/		DUFN EB Equity	Dufry international AG	CH	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0000214_CC_FIRB	549300ADLU67-CYBFIW70		CH-645.1.008.684-9			Elsevier Finance SA	CH	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0000215_CC_FIRB	529900Y8BGAF-VVVYVN24				GATE SE Equity	gategroup Holding AG	CH	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0000216_CC_FIRB	213800SVRMQ-A1TD91D41				GIVN VX Equity	Givaudan SA	CH	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0000217_CC_FIRB	213800PSSU2Q-XF1WLR89				GLEN LN EQUITY	Glencore International AG	CH	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0000218_CC_FIRB	549300DHSS9-U1QKJZG57		KvK 34275373 0000		1002136Z SW EQUITY	GUNVOR INTERNATIONAL BV	CH	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0000219_CC_FIRB	529900EHPFPY-HV6IQO98				HOLN VX EQUITY	Holcim Ltd	CH	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0000220_CC_FIRB	529900Q0YE-D3805QXQ66					KUEHNE AND NAGEL INTERNATIONAL AG	CH	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0000221_CC_FIRB	52990074N8ID7-UPV7A95					LIEBHERR-INTERNATIONAL AG	CH	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0000222_CC_FIRB	549300EFW4H2-TCZ71055					Lonza Group AG	CH	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0000223_CC_FIRB	KY37LUS27QQ-X7BB93L28		CH-550.0.067.293-5	CH0038863350	NESN.VX	NESTLE SA	CH	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0000224_CC_FIRB	529900I2PEF1F-N6N6723				2284161Z SW EQUITY	Nord Stream AG	CH	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0000225_CC_FIRB					NOVN VX EQUITY	Novartis AG	CH	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0000226_CC_FIRB	549300HUJ5CJU-X02RS52					OMV SUPPLY & TRADING AG	CH	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0000227_CC_FIRB	5299002JRT-T699WFOV74					OMYA (Schweiz) AG	CH	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0000228_CC_FIRB	549300HMJAFU-W4NSKI73					Paul Reinhart AG	CH	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0000229_CC_FIRB					ROG VX EQUITY	Roche Holding Ltd	CH	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0000230_CC_FIRB	529900PTQ0Z1-J44SHZ08		CH-100.3.010.656-7		STLN SE Equity	SCHMOLZ + BICKENBACH AG	CH	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Foundation IRB approach

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010	020	030	040	050	060	070	080	090	100	110	120	130	140
LC_0000231_CC_FIRB	549300R3N69E-CGYPU434				SIK IX Equity	Sika AG	CH	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0000232_CC_FIRB	213800Z8NOHI-KRI42W10			NL0000226223	STM FP EQUITY	STMICROELECTRONICS NV	CH	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0000233_CC_FIRB	5493000KUC3-Z24U77V93				SLHN VX Equity	Swiss Life Holding AG	CH	Large corporate sample	Other financial corporations	Not applicable	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0000234_CC_FIRB	5493005SL9HH-OXS3B739		CHE-102.753.938		SCMN VX Equity	Swisscom AG	CH	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0000235_CC_FIRB	549300HTOMQ-G20JYV568				SYNN VX Equity	Syngenta AG	CH	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0000236_CC_FIRB	KSVC38RP5WL6-C6LJGG03				TYC US Equity	Tyco International Ltd.	CH	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0000237_CC_FIRB	549300VBJS7M-G74G2H60					Weatherford International Ltd	CH	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0000238_CC_FIRB					WOS LN EQUITY	Wolseley Plc	CH	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0000239_CC_FIRB					XTA LN EQUITY	Xstrata Plc	CH	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0000240_CC_FIRB	50ZCTKCMUDI-ABGHX3R52					Zurich Insurance Company	CH	Large corporate sample	Other financial corporations	Not applicable	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0000241_CC_FIRB	549300IF4IFG0F-S0RM26				AESGENER CC Equity	AES Gener S.A.	CL	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0000242_CC_FIRB	549300NLTGCF-V7482429				CENCOSUD CC Equity	Cencosud S.A.	CL	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0000243_CC_FIRB	549300YP3P0JZ-BLIV197					EMPRESA NACIONAL DEL PETROLEO	CL	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0000244_CC_FIRB	549300G475ACI-ABB4385			USG49215AA73	CMPC CC Equity	Inversiones CMPC S.A.	CL	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0000245_CC_FIRB	549300HX3UU-DPEFTG707				LAN CC Equity	Latam Airlines Group S.A.	CL	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0000246_CC_FIRB	549300RUPF4SK-MJPUR70				BLT LN Equity	Minera Escondida Limitada	CL	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0000247_CC_FIRB					600031 CH EQUITY	Sany Heavy Industry Co Ltd	CN	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0000248_CC_FIRB	A25574TZFLBN-K7NWQT47				PRE CT Equity	Pacific Rubiales Energy Corp.	CO	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0000249_CC_FIRB	724500JV0VHPR-VANL538		5778	ANN4327C1220		HUNTER DOUGLAS NV	CW	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0000250_CC_FIRB	213800MRTA64-ULUE9919					CARBO ONE LIMITED	CY	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0000251_CC_FIRB	549300OEZB4G-ETCGFX34					GUNVOR GROUP LTD	CY	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0000252_CC_FIRB	549300IVA1PZN-X2MN285				0163947D CY EQUITY	Mercuria Energy Group Ltd	CY	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0000253_CC_FIRB	2138001LK2Z2-HSER4U15				PRS NO EQUITY	PROSAFE	CY	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0000254_CC_FIRB	3157001000000-0137835	1131604	29287391			ALTA, a.s.	CZ	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Foundation IRB approach

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010	020	030	040	050	060	070	080	090	100	110	120	130	140
LC_0000255_CC_FIRB	3157001000000-0116592	657856	25572881			ARMATURY Group a.s.	CZ	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0000256_CC_FIRB	3157001000000-0075367	765380	28402758			BAK stavební společnost, a.s.	CZ	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0000257_CC_FIRB	3157001000000-0115525	834699	46504940			Cerea, a.s.	CZ	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0000258_CC_FIRB	3157001000000-0034336	1023328	70994226			České dráhy, a.s.	CZ	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0000259_CC_FIRB	315700CTFRL3-U2DNMO58	633919	25085689			CETELEM ČR, a.s.	CZ	Large corporate sample	Other financial corporations	Not applicable	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0000260_CC_FIRB	529900S5R9YHJ-HYKKG94			CZ0005112300	CEZ CP EQUITY	CEZ a.s.	CZ	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0000261_CC_FIRB	315700XJHXU2-PD40RU82	865668	48589837			DEKTRADE a.s.	CZ	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0000262_CC_FIRB	529900C5PL4JG-DILRZ94	837043	46678468			HOCHTIEF CZ a. s.	CZ	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0000263_CC_FIRB	3157001000000-0099520	644725	25322257			IMOS Brno, a.s.	CZ	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0000264_CC_FIRB	3157001000000-0032687	1086806	931			METALIMEX a. s.	CZ	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0000265_CC_FIRB	315700JDC49X4-VSP6Z49	601013	14915			Metrostav a.s.	CZ	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0000266_CC_FIRB	31570066GBSS7-JYFEL35	817880	45193592			MJM Litovel a.s.	CZ	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0000267_CC_FIRB	3157001000000-0120084	832322	46342796			OHL ŽS, a.s.	CZ	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0000268_CC_FIRB	3157001000000-0009116	699640	26463318			OTE, a.s.	CZ	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0000269_CC_FIRB	3157001000000-0026285	671247	25860038			Pars nova a.s.	CZ	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0000270_CC_FIRB	315700LTSCT2-O45NWM28	805950	43873189			PRAKAB PRAŽSKÁ KABELOVNA, s.r.o.	CZ	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0000271_CC_FIRB	3157001000000-0115622	817271	45148155			Primagra, a.s.	CZ	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0000272_CC_FIRB	549300KL08IFW-LTWLQ52	691287	26271303			Skanska a.s.	CZ	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0000273_CC_FIRB	529900I8XOZD-M4ZQSQ21				1025Z CP EQUITY	Skoda Auto A.S.	CZ	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0000274_CC_FIRB	3157001000000-0031135	923751	62623753			ŠKODA TRANSPORTATION a.s.	CZ	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0000275_CC_FIRB	213800Z39ZW4-XHAAUA27	725860	27195147			SMP CZ, a.s.	CZ	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0000276_CC_FIRB	3157004ICDH3-MRKW7534	889798	60193336			Telefónica Czech Republic, a.s.	CZ	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0000277_CC_FIRB	3157001000000-0055191	617997	18050646			TŘINECKÉ ŽELEZÁRNY, a. s.	CZ	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0000278_CC_FIRB	3157007C98ILJ-K5ST356	609769	15886492			UniCredit Leasing CZ, a.s.	CZ	Large corporate sample	Other financial corporations	Not applicable	Not applicable	Counterparty credit risk	Foundation IRB approach

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010	020	030	040	050	060	070	080	090	100	110	120	130	140
LC_0000279_CC_FIRB	315700EFFO-U65ETZ0V16	886003	531766			UNISTAV a.s.	CZ	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0000280_CC_FIRB	3157001000000-0001356	672337	25877950			VÍTKOVICE HEAVY MACHINERY a.s.	CZ	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0000281_CC_FIRB	3157001000000-0003490	710607	26823357			VÍTKOVICE POWER ENGINEERING a.s.	CZ	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0000282_CC_FIRB	3157001000000-0015033	697350	26415623			W.A.G. payment solutions, a.s.	CZ	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0000283_CC_FIRB	5493005KH7F-O1T5TMX47	1236614-2			ASG GY Equity	AachenMuenchener Lebensversicherung AG	DE	Large corporate sample	Other financial corporations	Not applicable	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0000284_CC_FIRB	549300JSX0Z4C-W0V5023	1319784-3				ADIDAS AG	DE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0000285_CC_FIRB	549300X1WWP-GMS47QQ72	1215807-7			ASG GY Equity	Advocard Rechtsschutzversicherung AG	DE	Large corporate sample	Other financial corporations	Not applicable	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0000286_CC_FIRB	529900SO83U6I-SM6DL85	2832395-4	HRA36525B			ALBA Group plc & Co. KG	DE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0000287_CC_FIRB	529900K9B0N5-BT694847	1100627-7			ALV GY Equity	Allianz SE	DE	Large corporate sample	Other financial corporations	Not applicable	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0000288_CC_FIRB	529900C058B9-OTVFTU36	2033673-1	HRB98981			ASKLEPIOS KLINIKEN GMBH HAMBURG	DE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0000289_CC_FIRB	549300FJWANEI-J25D318	1545974-6				Atlas Copco Energas GmbH	DE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0000290_CC_FIRB	529900YNBT62-HCUPRG10	1106210-6				AUGUST STORCK KG	DE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0000291_CC_FIRB	5299005SHIN9Z-K7GW242	1124841-6	HRB1775	DE0006766504	NDA GY EQUITY	Aurubis AG	DE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0000292_CC_FIRB	529900PXZU3Y-HO6HMD80	1130123-1				Axel Springer SE	DE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0000293_CC_FIRB	529900AJX4TCF-W0QT666	1104883-2				B. Braun Melsungen Aktiengesellschaft	DE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0000294_CC_FIRB	529900PM64W-H8AF1E917	1102017-9	HRB6000	DE000BASF111	BAS GR EQUITY	BASF SE	DE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0000295_CC_FIRB	529900XMQYE-T3NBF2363	2192515-1	HRB101375	DE0005168108	B5A GY EQUITY	Bauer AG	DE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0000296_CC_FIRB	549300J4U55H3-WP1XT59	1109561-9			BAYN GY EQUITY	Bayer AG	DE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0000297_CC_FIRB	YEH5ZCD6E441-RHVHD759	1103190-3			BMW GY EQUITY	Bayerische Motoren Werke AG [BMW AG]	DE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0000298_CC_FIRB	529900SM0FDL-LYATXU36	1103233-1				BAYWA AKTIENGESELLSCHAFT	DE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0000299_CC_FIRB	5299001BUUGX-AREGE533	1103821-3			BTG GR EQUITY	Bertelsmann SE & Co. KGaA	DE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0000300_CC_FIRB	529900H0HULE-N2BZ4604	1114115-7	BWMAHR-B710296		GBF GY Equity	Bilfinger SE	DE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0000301_CC_FIRB	529900XBEZ2E-YI9ZOV89	3010079-6				BMG Rights Management GmbH	DE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0000302_CC_FIRB	529900FOTM78-R9Q9NY89	1163617-2	HRB75534		2340173Z GR EQUITY	BOSCH UND SIEMENS HAUSGERATE GMBH	DE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Foundation IRB approach

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010	020	030	040	050	060	070	080	090	100	110	120	130	140
LC_0000303_CC_FIRB	NNROIXVWJ7CP-SR27SV97	2926464-5			BNR GY EQUITY	Brenntag AG	DE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0000304_CC_FIRB	529900OQDCY-XCLQOAY53	1105482-2				Burda Gesellschaft mit beschränkter Haftung	DE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0000305_CC_FIRB	5299000XH7Y-X33EJZP65	2730972-3				CARL ZEISS AG	DE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0000306_CC_FIRB	52990076MX7K-D2XYCH67	1111099-6	HRB9517	DE000CLS1001	CLS1 GY EQUITY	Celesio AG	DE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0000307_CC_FIRB	529900O4ND7-T8ABIXF67	1235957-6				Claas Kommanditgesellschaft auf Aktien mbH	DE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0000308_CC_FIRB	529900A7YD9-C0LLXM621	1106273-4	HRB3527	DE0005439004	CON GY EQUITY	CONTINENTAL AG	DE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0000309_CC_FIRB					2294277Z GR EQUITY	Coutinho & Ferrostaal GmbH	DE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0000310_CC_FIRB	5299007VZZK-H65OCN774	2781995-2				Cronimet Holding GmbH	DE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0000311_CC_FIRB	5299008ODF4E-FHRI0G60	2402196-6	HRB8957		7097181Z GR EQUITY	CWS-boco International GmbH	DE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0000312_CC_FIRB	5299005LEM60-UYKU5235	1106512-5				DACHSER Group SE & Co. KG	DE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0000313_CC_FIRB	529900R27D-L06UVNT076	2344103-3	HRB19360		DAI GR EQUITY	Daimler AG	DE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0000314_CC_FIRB	5299006S0UK-N6D9ZP412	2451917-5				DB NETZ AG	DE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0000315_CC_FIRB	529900I2DLZPT-FPENJ05	1106744-4				DEHNER GMBH & CO KG	DE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0000316_CC_FIRB	5299005A2ZE-P6AP7KM81	2537834-0			ANN GF Equity	Vonovia SE	DE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0000317_CC_FIRB	52990063S23-N13HU4E98	1818189-1	HRB50000B		DBHN GR EQUITY	DEUTSCHE BAHN AG	DE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0000318_CC_FIRB	529900PH63HY-J86ASW55	1107110-7	HRB2168		LHA GY EQUITY	DEUTSCHE LUFTHANSA AG	DE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0000319_CC_FIRB	52990063W8K-QHQMF4M43	2623414-6			DPW GF Equity	Deutsche Post Finance B.V.	DE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0000320_CC_FIRB	529900ITHU5-Y51F1S257	1107106-5				DEUTSCHE SPARKASSEN LEASING AG & CO KG	DE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0000321_CC_FIRB	549300V9QSI-G4WX4GJ96	2185287-6	HRB6794		DTE GY EQUITY	DEUTSCHE TELEKOM AG	DE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0000322_CC_FIRB	529900KSWLV9-JYE7NC83	2095980-5	HRB34977			DFS Deutsche Flugsicherung GmbH	DE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0000323_CC_FIRB	529900QTO8D2-QK2TJG32	1107340-0				Diehl Stiftung & Co. KG	DE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0000324_CC_FIRB	529900Y1AT9M-QF6UYT42	2836050-1	HRB203044			DMK DEUTSCHES MILCHKONTOR GMBH BREMEN	DE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0000325_CC_FIRB	529900YZNQ3-MUUZ02M47	1117002-4	HRB242			Douglas Holding AG	DE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0000326_CC_FIRB	5299004W7VTL-PROHR533	1125242-6	HRA8242			DR AUGUST OETKER KG BIELEFELD	DE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Foundation IRB approach

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010	020	030	040	050	060	070	080	090	100	110	120	130	140
LC_0000327_CC_FIRB	529900EWE-X125AULXI58	3008027-9			PAH3 GY EQUITY	Dr Ing HCF Porsche AG	DE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0000328_CC_FIRB	5493005UFVH-Y0PPNKD75	1107708-8	HRB7903HL	DE0005550602	DRW3 GY EQUITY	Drägerwerk AG & Co. KGaA	DE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0000329_CC_FIRB	52990076FKBR9-THZ8C62	2779318-1				DYWIDAG-Systems International GmbH	DE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0000330_CC_FIRB	529900Z8W8S8-J1P7U364	1105067-1	HRA9905			E BREUNINGER GMBH CO STUTTGART	DE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0000331_CC_FIRB	Q9MAIUP40P25-UFBFG033	1134262-3	HRB22315		EOAN GY EQUITY	E.ON SE	DE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0000332_CC_FIRB	5299000MT7P9-STUCL908	1137158-0				Ed. Züblin Aktiengesellschaft	DE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0000333_CC_FIRB	529900JSFZ4T-S59HKD79	2331844-7			EBK GR EQUITY	Energie Baden-Wurttemberg AG [EnBW]	DE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0000334_CC_FIRB	549300OQ94C7-KRGGC351	2177540-8			ASG GY Equity	Envivas Krankenversicherung AG	DE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0000335_CC_FIRB	529900G1B8AX-ELNRG982				ALV GY Equity	Euler Hermes Deutschland AG	DE	Large corporate sample	Other financial corporations	Not applicable	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0000336_CC_FIRB	41GUOJQTALQ-HLF39XJ34	1518676-0			154407Z GR EQUITY	Evonik Industries AG (Evonic)	DE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0000337_CC_FIRB	529900L64X6K-ZZW19R71	1108854-9			4501Z GR EQUITY	EWE AG [Energieversorgung We-ser-Ems]	DE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0000338_CC_FIRB	529900D7N2PT-TZWFWN57	2579145-0				F.S. Fehrer Automotive GmbH	DE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0000339_CC_FIRB	529900EI7R9SC-EJP4T76	1109776-3	00311027000005			FERROSTAAL GMBH	DE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0000340_CC_FIRB	529900WBP9HF-X10RKB30	1110203-5				FLUGHAFEN MUNCHEN GMBH	DE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0000341_CC_FIRB	529900VHM89-GUAJ1RK35	1114926-7	HRB25		1048Z GR EQUITY	FRANZ HANIEL & CIE GmbH	DE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0000342_CC_FIRB	5299001ERX0-K10IZUL40	1110198-7				FRAPORT AG	DE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0000343_CC_FIRB	XDFJ0CYCOO1F-XRFTQS51	1110492-4	HRB11852	DE0005785604	FRE GY EQUITY	FRESENIUS SE & CO. KGAA	DE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0000344_CC_FIRB	5299006NS9FCL-FHZVL76	1578686-6	HRB714579			Freudenberg SE	DE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0000345_CC_FIRB	529900KXMB40-SPYJD743	2052428-6	HRB36569B		7013717Z GR EQUITY	GAZPROM Germania GmbH	DE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0000346_CC_FIRB	549300PHUU0Z-ZWO8EO07	1122951-5			GEA GR EQUITY	GEA Group AG [Global Engineering Alliance]	DE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0000347_CC_FIRB	529900JGEOQM-CDYOK785	1135188-9				Gelsenwasser AG	DE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0000348_CC_FIRB	529900F916IV-P0TJZK88	1051383-6	HRA11722			GEORG VON HOLTZBRINCK GMBH CO KG STUTTGART	DE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0000349_CC_FIRB	5299006GD4U-WSYZOKC28	2877346-3	HRB56040		GXI GY Equity	Gerresheimer AG	DE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0000350_CC_FIRB	529900OJM5E-X75OD8032	1113335-2				Getreide-Aktiengesellschaft vorm.P. Kruse- Chr.Sieck	DE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Foundation IRB approach

Counterparty code	Legal entity identifier (LEI)	Credit register code	Commercial register code	ISIN code	Bloomberg ticker	Name	Geographical area	Portfolio name	Sector of counterparty	Type of exposure	Type of facility	Type of risk	Regulatory approach
010	020	030	040	050	060	070	080	090	100	110	120	130	140
LC_0000351_CC_FIRB	529900K6BW-O03KP4GU58	1113443-4				Giesecke & Devrient Gesellschaft mit beschränkter Haftung	DE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0000352_CC_FIRB	529900J0V7C8-Z8MLN980	2943243-2				Gigaset Communications GmbH	DE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0000353_CC_FIRB	529900LPAX2-H9S4NKU05	1215951-3				Gothaer Finanzholding AG	DE	Large corporate sample	Other financial corporations	Not applicable	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0000354_CC_FIRB	529900F4P4RV4-Z50PI82	1114066-2	HRB527			GROSSKRAFTWERK MANNHEIM AG MANNHEIM	DE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0000355_CC_FIRB	HD52L5PJVBXJU-UX8I539	2294348-4			HPL GR EQUITY	Hapag-Lloyd AG	DE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0000356_CC_FIRB	5299007CE1VJ-WKM99H49	1130882-2	HRB2680KI		4729Z GR EQUITY	Hauptgenossenschaft Nord AG	DE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0000357_CC_FIRB	529900MKHOF-QI4A0XC48	2873755-9				HAWE Hydraulik SE	DE	Large corporate sample	non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0000358_CC_FIRB	52990022107L9-199GO56	2588017-0				HDI Versicherung AG	DE	Large corporate sample	Other financial corporations	Not applicable	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0000359_CC_FIRB	529900755OZX-M37H4975	1115355-8				Heckler & Koch GmbH	DE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0000360_CC_FIRB	LZ2C6E0W5W7-LQMX5ZI37	1126630-1	HRB330082	DE0006047004	HEI GY EQUITY	HEIDELBERGCEMENT AG	DE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0000361_CC_FIRB	529900ZM98OI-STG16932	1115394-7			HDD GY Equity	Heidelberger Druckmaschinen AG	DE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0000362_CC_FIRB	529900PLX4ADJ-FWIY024	1135805-8			2550Z GR EQUITY	Hella KGaA Hueck & Co	DE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0000363_CC_FIRB	52990027B9AR-Y5AC8476	1115622-1				HELM AG	DE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0000364_CC_FIRB	549300VZCL1H-TH4O4Y49	1115688-2	HRB4724	DE0006048408	HEN3 GY EQUITY	HENKEL AG & CO. KGAA	DE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0000365_CC_FIRB	5493007EO7JOP-WXHBJ27	1740986-3	HRB3364			Heraeus Holding GmbH	DE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0000366_CC_FIRB	529900BVZYMV-DRRSXY68	1306869-7	HRB390485		3540636Z GR EQUITY	HERRENKNECHT AKTIENGESELLSCHAFT	DE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0000367_CC_FIRB	529900O7US4N-P0J6XD12	1179777-6				HETTICH HOLDING GMBH & CO OHG	DE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0000368_CC_FIRB	529900Y25S8N-ZIYTT924	1116241-9			HOT GY EQUITY	Hochtief AG	DE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0000369_CC_FIRB	5299008WW53-GLXRORN29	1350826-2	HRB2311		HBM GY Equity	Hornbach-Baumarkt-AG	DE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0000370_CC_FIRB	529900LFVU534-EBRXD13	1104693-5				HUGO BOSS AG	DE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0000371_CC_FIRB	TSI2PJM6EPETE-Q4X1U25	2443536-4			IFX GY Equity	Infineon Technologies AG	DE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0000372_CC_FIRB	529900FFRTWZ-QXTTUB07	1193155-7			7573220Z GR EQUITY	Intersnack Knabber-Gebäck GmbH & Co. KG	DE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0000373_CC_FIRB	529900DJMOF0-DTSWHO38	2850239-1	HRB40163			JUWI AG WÖRRSTADT	DE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0000374_CC_FIRB	529900YURAY-D4IJX2J91	1128982-4	HRB2669		SDF GY Equity	K+S Aktiengesellschaft	DE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Foundation IRB approach

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010	020	030	040	050	060	070	080	090	100	110	120	130	140
LC_0000375_CC_FIRB	1AW6P2GG0FOI-NEBZUQ05				VOD LN Equity	Kabel Deutschland Vertrieb und Service GmbH.	DE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0000376_CC_FIRB	529900WFRVF4-SQ2EV734	1121308-9	HRA102851		509821Z GR EQUITY	Kaufland Stiftung & Co. KG	DE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0000377_CC_FIRB	529900CQ31C-N6GV5LL52	2821686-9	NRWDUHR-B20486		KCO GY Equity	Kloeckner & Co. S.E.	DE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0000378_CC_FIRB	5299001GRRO0-Z25YZT52	1130169-4				Knorr-Bremse AG	DE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0000379_CC_FIRB	529900IQ90WS-XBWSTD78	1131272-5				KOENIG & BAUER AKTIENGE-SELLSCHAFT	DE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0000380_CC_FIRB	529900LUYJ0V8-SOOT260	1173404-3	HRA4415		3612759z gr equity	KRAFTVERKEHR NAGEL GMBH & CO. KG	DE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0000381_CC_FIRB	529900MA-U9591GT2S236	2849255-1				KraussMaffei Technologies GmbH	DE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0000382_CC_FIRB	529900NY2GSZ-WWUBW049	1120219-9				KRONES Aktiengesellschaft	DE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0000383_CC_FIRB	529900BVAE-T534PD7C28	1119133-5	HRB21016	DE0006292006	KSB3 GY EQUITY	KSB Aktiengesellschaft	DE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0000384_CC_FIRB	529900VPRFDDI-N7BE119	1117324-2	HRB22709		IWKG IX Equity	KUKA AG	DE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0000385_CC_FIRB	529900FR2K4P9-L9XLV21	1119187-1				KWS SAAT SE	DE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0000386_CC_FIRB	529900PTLRE72-EMYIJ77	2451186-7	HRB53652		LXS GF Equity	Lanxess AG	DE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0000387_CC_FIRB	5299002HNCMI-UBHOMK35	1121223-0	HRB202	DE0005408884	LEO GY EQUITY	Leoni AG	DE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0000388_CC_FIRB	529900EW0ZH7-KAZ11H71	1797294-4				Lidl Stiftung & Co. KG	DE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0000389_CC_FIRB	WTV8QGD5U-D7MMD4HS345	1121375-8			LIN GY Equity	Linde AG	DE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0000390_CC_FIRB	529900SL1W4K-HVE18T81	1121582-9				LOHMANN + Co. AG	DE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0000391_CC_FIRB	52990098TR1QJ-BWIYG58	1147145-5				MAHLE GmbH	DE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0000392_CC_FIRB	52990018UP-G26YRFSM46	1122332-8	HRB179426	DE0005937007	MAN GR EQUITY	MAN SE	DE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0000393_CC_FIRB	5299009Z8B0Y-E4ECMJ92	1044964-3				Media-Saturn Holding GmbH	DE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0000394_CC_FIRB	5299009WLGR-OB3HKM878	1522457-9				MEGGLE AKTIENGESELLSCHAFT	DE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0000395_CC_FIRB	529900OAREIS0-MOPTW25	2198479-4	HRB6164		MRK GF Equity	Merck KGaA	DE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0000396_CC_FIRB	5299001X9L42-HXEBCZ51	1188960-7			MEO GY EQUITY	Metro AG	DE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0000397_CC_FIRB	529900JAY79M-T50JBH87					MEYER WERFT GMBH	DE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0000398_CC_FIRB	213800E45LWM-BVNF3R85	3052190-0	NRWGRHRB8959		MNDI LN Equity	Mondi Consumer Packaging International AG	DE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Foundation IRB approach

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010	020	030	040	050	060	070	080	090	100	110	120	130	140
LC_0000399_CC_FIRB	529900807L67J-Y81RD65	2755947-5			MTX GY Equity	MTU Aero Engines AG	DE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0000400_CC_FIRB	529900ISR2VNZ-V1C0T93	1182822-5				MVV Energie AG	DE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0000401_CC_FIRB	529900UXIU-W801PQDI37	2597701-8				N-ERGIE AG	DE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0000402_CC_FIRB	529900HVDYCU-WVD0OE76	2551585-9				NORDEX SE	DE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0000403_CC_FIRB	549300UH52Z-S8O00MO03	1125476-0				Osram GmbH	DE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0000404_CC_FIRB	529900LMI5FN0-KFOE272	1125552-8	HRA62024		OTVR GR EQUITY	OTTO (GMBH & CO.KG)	DE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0000405_CC_FIRB	529900ELIX8Z8-PQ6CU28	2593300-3				PAPIERFABRIK PALM GMBH & CO.KG	DE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0000406_CC_FIRB	529900HT3KJH-BHNHDT64	1397102-3	HRB6100		259743Z GR EQUITY	PERI GmbH	DE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0000407_CC_FIRB	52990037VWJG-YKGP9877	1131747-6	HRA3551		2590Z GR EQUITY	PHOENIX Pharmahandel GmbH & Co KG	DE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0000408_CC_FIRB	5299008XQJHP-TOF8R354	2696731-5	241336g		661074Z GR EQUITY	Porsche Corporate Finance GmbH	DE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0000409_CC_FIRB	529900NY0WW-QUKOMWQ37	2399699-4			PSM GY EQUITY	ProSiebenSat 1 Media SE	DE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0000410_CC_FIRB	529900Z5KBA9-KJP6EK09	1196360-0				R+V Versicherung AG	DE	Large corporate sample	Other financial corporations	Not applicable	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0000411_CC_FIRB	5299001OU9CS-E29O6S05	1127893-4			RHM GY EQUITY	Rheinmetall AG	DE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0000412_CC_FIRB	529900F0LT5O-P4SV6122	1104684-4				Robert Bosch GmbH	DE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0000413_CC_FIRB	529900BZ1C5-S5WQENF25	2820967-4	HRB721056			ROLLS ROYCE POWER SYSTEMS AG FRIEDRICHSHAFEN	DE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0000414_CC_FIRB	529900GB7KC-A94ACC940	2531238-0	HRB14525	DE0007037129	RWE GY EQUITY	RWE AKTIENGESELLSCHAFT	DE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0000415_CC_FIRB	529900Q5SR06-C5T8NO26	1128992-3	HRB8372		7015557Z GR EQUITY	Salzgitter Mannesmann Handel GmbH	DE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0000416_CC_FIRB	529900D6BF99L-W9R2E68	1308819-0			SAP GY EQUITY	SAP SE	DE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0000417_CC_FIRB	529900JL0HDV-GZMUJF32	3043578-8				Schaeffler Verwaltung Zwei GmbH	DE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0000418_CC_FIRB	529900D8QM-D1LL0E2393	2800313-5				Schletter GmbH	DE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0000419_CC_FIRB	529900DG0F6A-GQAP6N55	1131407-7	55234831			SCHOLZ Holding GmbH	DE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0000420_CC_FIRB	5299009QTM3S-JL9BNR19	2209676-2				Schott AG	DE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0000421_CC_FIRB	529900ZCRUJ3-J5PYWX81	2577577-6			RPW GR EQUITY	SENVION GmbH	DE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0000422_CC_FIRB	52990038IB31T-YK07X63	1129569-8			SGL GY Equity	SGL Carbon SE	DE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Foundation IRB approach

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010	020	030	040	050	060	070	080	090	100	110	120	130	140
LC_0000423_CC_FIRB	W38RGI023J3W-T1HWRP32	1129508-6	HRB12300B		SIE GY EQUITY	Siemens Aktiengesellschaft	DE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0000424_CC_FIRB	529900M1LIO0-SLOBAS50	1532176-3	HRB1562	DE0003304002	SOW GY EQUITY	Software AG	DE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0000425_CC_FIRB	549300WM0X4-AUT710770	3278292-2				Springer Science+Business Media Deutschland GmbH	DE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0000426_CC_FIRB	529900FMTTLM-H0P0DL10	1473528-6				STADA Arzneimittel Aktiengesellschaft	DE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0000427_CC_FIRB	549300YTRYZP-M57T3319	1132051-2				STADTWERKE HANNOVER AG	DE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0000428_CC_FIRB	529900QOJG-J2975GD560	2971375-7				Stahlgruber Otto Gruber AG	DE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0000429_CC_FIRB	5299003M4PGU-GL48LS74	3094881-4				Styrolution Group GmbH	DE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0000430_CC_FIRB	529900Y2V1Q-WBDCBT818	2653119-4				Südwestdeutsche Medien Holding GmbH	DE	Large corporate sample	non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0000431_CC_FIRB	529900S8QN-B101D40S72	1130211-4			SZU GY EQUITY	Sudzucker AG	DE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0000432_CC_FIRB	529900D82I6-R9601CF26	2819960-2	HRB200436			SYMRISE AG HOLZMINDEN	DE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0000433_CC_FIRB	529900P710MO-UBKZDL27	2269857-5	HEESHRB85143			Techem GmbH	DE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0000434_CC_FIRB	529900COI81I-T9N2Y682	3009289-4	HRB180660			THÜGA HOLDING GMBH + CO KGAA MÜNCHEN	DE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0000435_CC_FIRB	549300UDG16D-OYUPR330	2411649-3	HRB9092	DE0007500001	TKA GR EQUITY	THYSSENKRUPP AG	DE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0000436_CC_FIRB	529900JBK6KN-C4HSW032	1672825-5				Tönnies Holding GmbH & Co. KG	DE	Large corporate sample	non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0000437_CC_FIRB	52990021AYVJL-L2XMK94	2182800-9	HRB16654		7010965Z GR EQUITY	TRIMET ALUMINIUM SE	DE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0000438_CC_FIRB	529900SL2WSP-V293B552	1126744-0			TUI1 GY EQUITY	TUI AG	DE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0000439_CC_FIRB	3VEKWPJHTD4N-KMBVG947	2353095-9				United Internet AG	DE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0000440_CC_FIRB	XQMNIROSQA-S7Y9TT7I97		NRWKOHR-A24116		LBTYA UW Equity	Unitymedia Hessen GmbH & Co. KG	DE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0000441_CC_FIRB	529900I1IDJLEX-FUYN67	3340688-5				WELTBILD GMBH & CO. KG, AUGSBURG	DE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0000442_CC_FIRB	529900AGED6PJ-E9AVL37	3185940-8				Vier Gas Transport GmbH	DE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0000443_CC_FIRB	52990023338VF-V5AIN59	1134669-9	HRA3389			VIESSMANN WERKE GMBH CO KG ALLENDORF	DE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0000444_CC_FIRB	W24EDTPHEV8-NJOD4FA29	1627667-7				VNG-Verbundnetz Gas Aktiengesellschaft	DE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0000445_CC_FIRB	5299004TYSI0-Z73QUE46	1227804-0	HRB725621			Voith GmbH	DE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0000446_CC_FIRB	529900NNUPAG-GOMPXZ31	1134796-0			VOW3 GY EQUITY	Volkswagen AG [VW]	DE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Foundation IRB approach

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010	020	030	040	050	060	070	080	090	100	110	120	130	140
LC_0000447_CC_FIRB	0NURKC5Q3CJY-ZPPK5046	1134904-0				WACKER CHEMIE AG	DE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0000448_CC_FIRB	529900KKY5IM-BX35M241	2679160-8	HRB7736			Wasser und Gas Westfalen GmbH	DE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0000449_CC_FIRB	529900KQ44OJ-DIDU6J81	1135571-6				WEPA Hygieneprodukte GmbH	DE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0000450_CC_FIRB	5299006E92-R0717GXP27	3189637-6	HRA16706		0892272D GR EQUITY	WINGAS GmbH	DE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0000451_CC_FIRB	529900A8LX4K-L0YUTH71	2543621-3			WDI GY Equity	Wirecard AG	DE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0000452_CC_FIRB	529900CAYOW-B8YIG7X25	1136858-6				ZF FRIEDRICHSHAFEN AG	DE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0000453_CC_FIRB	549300D2K6PK-KKXVNN73		22756214	DK0010244425	MAERSKB DC EQUITY	A.P.Møller-Mærsk A/S	DK	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0000454_CC_FIRB			63965812			A/S SCHOUW & CO	DK	Large corporate sample	Other financial corporations	Not applicable	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0000455_CC_FIRB	549300ADWY-S7RRJ8BG19		14244441			Aalborg Portland A/S	DK	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0000456_CC_FIRB	549300Y047DQ-V30CKT47		49723911			ABENA HOLDING A/S	DK	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0000457_CC_FIRB	549300PLP6WV-TICKLD32		10526949			ALM. BRAND FORSIKRING A/S	DK	Large corporate sample	Other financial corporations	Not applicable	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0000458_CC_FIRB	529900IJ6T4P1-O10R377		25313763			ARLA FOODS A.M.B.A	DK	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0000459_CC_FIRB			25511484			Atea A/S	DK	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0000460_CC_FIRB	213800KB128I-K92MCD10		44782510			AVK Holding A/S	DK	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0000461_CC_FIRB	2138009LJ6FGT-V868W59		22069519			BYGMA GRUPPEN A/S	DK	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0000462_CC_FIRB	5493008Y-L42784DMWN61		25508343	DK0010181676	CARLB DC EQUITY	Carlsberg Breweries A/S	DK	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0000463_CC_FIRB			27626904			Catering Engros A/S	DK	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0000464_CC_FIRB	213800JF2XSR5-NXGL660		12760043			Cheminova A/S	DK	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0000465_CC_FIRB	549300MKPW8-ZF3E8MW37		28318677			Chr. Hansen Holding A/S	DK	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0000466_CC_FIRB	213800AWZ8-U3FVALIO26		26259495			Coop Danmark A/S	DK	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0000467_CC_FIRB	213800UW822-WLK2HZF47					Copenhagen Airports Denmark ApS	DK	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0000468_CC_FIRB	529900BWY373-HVUNIC90		28527411			Dagrofa ApS	DK	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0000469_CC_FIRB			13878595			Dagrofa S-Engros A/S (Foodservice)	DK	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0000470_CC_FIRB	213800FJJH5XF-NFIAK90		23256118			Damstahl A/S	DK	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Foundation IRB approach

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010	020	030	040	050	060	070	080	090	100	110	120	130	140
LC_0000471_CC_FIRB	549300712KABJNYPD639		20165715			DANFOSS A/S	DK	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0000472_CC_FIRB			59789317			Danish Agro A.M.B.A	DK	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0000473_CC_FIRB	213800063C9WS18D6WJ21		26121264			Danish Crown A/S	DK	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0000474_CC_FIRB	2138007QUZXQLFGCSV45		24246930			DANSK LANDBRUGS GROVVARESELSKAB A	DK	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0000475_CC_FIRB	549300FQY6MX8USM0112		35954716		4166777Z DC EQUITY	Dansk Supermarked A/S	DK	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0000476_CC_FIRB	549300JUFTJMOTC28B39		28113951			Danske Commodities A/S	DK	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0000477_CC_FIRB	213800ZCQ8X5QYJWVQ60		42344613			Det Danske Hedeselskab	DK	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0000478_CC_FIRB	549300JZVW1Y1UZ5UK38		14194711			DFDS A/S	DK	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0000479_CC_FIRB	W9NG6WMZIYEU8VEDOG48		36213728			DONG Energy A/S	DK	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0000480_CC_FIRB	529900X41C0BSLK67H70		58233528	DK0060079531	DSV DC EQUITY	DSV A/S	DK	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0000481_CC_FIRB	213800K83X1E9HF1MD69		55828415			DT Group A/S	DK	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0000482_CC_FIRB	529900C0U279ORGJC950		45349918			Ecco Sko A/S	DK	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0000483_CC_FIRB	213800Z47P2HZJKJSK23		75272014			EGM. INT. HOLD A/S	DK	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0000484_CC_FIRB	549300JN1F17UXJMM315		17225898			ENERGI DANMARK A/S	DK	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0000485_CC_FIRB	5299003X050CWGDW1Z87					Energinet.dk SOV	DK	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0000486_CC_FIRB	213800MXXDGQ3ITPXI41		58180912	DK0010234467		FLSMIDTH & CO. A/S	DK	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0000487_CC_FIRB	549300036WZGCBDPDZ92					GF-Forsikring A/S (Unsolicited Ratings)	DK	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0000488_CC_FIRB	5493006R4KC2OI5D3470		56759913			H. Lundbeck A/S	DK	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0000489_CC_FIRB	213800HTGI1CTA7CKP20		34728712			Hedegaard A/S	DK	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0000490_CC_FIRB	213800NLXK98F6PC2R37					ISS A/S	DK	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0000491_CC_FIRB	549300RIPHN847476O42					J. LAURITZEN A/S	DK	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0000492_CC_FIRB	54930032G32N1F8JBV10					KIRKBI INVEST A/S	DK	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0000493_CC_FIRB	UGKYQUOFW6QSIS3P4P93		47458714		LEGO DC EQUITY	LEGO System A/S	DK	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0000494_CC_FIRB	52990077KVK7QCK2NG31		56759514			LEO PHARMA A/S	DK	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Foundation IRB approach

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010	020	030	040	050	060	070	080	090	100	110	120	130	140
LC_0000495_CC_FIRB	529900B5B2U7-TIJN7757					MONJASA A/S	DK	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0000496_CC_FIRB	213800WNLA5-AH3U4WI67		12562233			MT HØJGAARD A/S	DK	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0000497_CC_FIRB	549300UQ0QR-C1KXGRE08		20293195			NEAS Energy A/S	DK	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0000498_CC_FIRB			10845858			Nellemann Holding A/S	DK	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0000499_CC_FIRB	529900197LKW-CEQ0NL18		62725214			NKT HOLDING A/S	DK	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0000500_CC_FIRB	2138007XB7AU-OGS4N159		11142141			NORDIC SEAFOOD A/S	DK	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0000501_CC_FIRB	2138005ON7K-F6M74P542		81203113			Nordisk Dæk Import A/S	DK	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0000502_CC_FIRB	549300DAQ1CV-T6CXN342				NOVOB DC Equity	Novo Nordisk A/S	DK	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0000503_CC_FIRB	529900T6WNZ-XD2R3JW38		10007127			NOVOZYMES A/S	DK	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0000504_CC_FIRB	213800LALFCP5-FJXW153		62497718			Nowaco A/S	DK	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0000505_CC_FIRB	213800PRY3GU-P6B5GG04		39170418			OK A.m.b.A.	DK	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0000506_CC_FIRB	213800RE7TE67-AUCJS21		11369677			Polar Seafood Denmark	DK	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0000507_CC_FIRB	213800QRC7LN-X935OZ09		54879415			Rockwool International A/S	DK	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0000508_CC_FIRB			42997811			SANISTÅL A/S	DK	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0000509_CC_FIRB	549300M5XVDY-G4I7CC28		14049673			Scan Global Logistics	DK	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0000510_CC_FIRB	5299003KG4J-S99TRML67		31080185			SCANDINAVIAN TOBACCO GROUP A/S	DK	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0000511_CC_FIRB	529900N96EOV-RB114D28		14773908	DK0060228559	TDC DC EQUITY	TDC A/S	DK	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0000512_CC_FIRB	549300ZSIJRE-G4GDWJ45					Topdanmark A/S	DK	Large corporate sample	Other financial corporations	Not applicable	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0000513_CC_FIRB	213800A5UXAB-GUQ3PX11		22460218			TORM A/S	DK	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0000514_CC_FIRB	213800BlA5L8O-PBER229					Tryg Forsikring A/S	DK	Large corporate sample	Other financial corporations	Not applicable	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0000515_CC_FIRB	213800O8J7U9-F8Q8VQ80					Tryg Garantiforsikring A/S	DK	Large corporate sample	Other financial corporations	Not applicable	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0000516_CC_FIRB			14003606			Tulip Food Company A/S	DK	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0000517_CC_FIRB	54930026SJ2OB-LO6M470		25481968			Verdo A/S	DK	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0000518_CC_FIRB	549300DYMC8B-GZZC8844		00311171460005			VESTAS WIND SYSTEMS A/S	DK	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Foundation IRB approach

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010	020	030	040	050	060	070	080	090	100	110	120	130	140
LC_0000519_CC_FIRB	213800RM6L9L-N78BVA56		71186911			WILLIAM DEMANT HOLDING A/S	DK	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0000520_CC_FIRB	5493005044RTL-Q5RZU70					Eesti Energia AS	EE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0000521_CC_FIRB	549300YENFN-R57ZJ3X76					ABENER ENERGIA S A	ES	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0000522_CC_FIRB	8ZQH7RR6DBQ-ZIX8PEQ84	ESA41002288	A41002288		ABG/P SM EQUITY	ABENGOA S A	ES	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0000523_CC_FIRB	549300GKFVW-I02JQ5332	ESA08209769	A08209769		ABE SM EQUITY	ABERTIS INFRAESTRUCTURAS SA	ES	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0000524_CC_FIRB	54930002KP75T-LLLNO21	ESA31768138	A31768138		ANA SM EQUITY	ACCIONA ENERGIA S A	ES	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0000525_CC_FIRB	9598002014000-5558665	ESA28004885	A28004885		ACS SM EQUITY	Actividades de Construccion y Servicios SA [ACS Group]	ES	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0000526_CC_FIRB	213800NKU21Z-N7P7RT54	ESA84409408	A84409408		AMS SM EQUITY	Amadeus IT Group SA	ES	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0000527_CC_FIRB		ESA26019992	A26019992		0468005D SM EQUITY	AQUALIA GESTION INTEGRAL DEL AGUA S A	ES	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0000528_CC_FIRB	9598002014000-5491929		A78839271		A3M	ATRESMEDIA CORPORACION DE MEDIOS DE COMUNICACION S. A.	ES	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0000529_CC_FIRB	549300MXEGO-T8MV1B924	ESA62186556	A62186556		ONO SM EQUITY	CABLEUROPA SA	ES	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0000530_CC_FIRB	549300CGER-G48M7P5E96					CENTROS COMERCIALES CARREFOUR S A	ES	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0000531_CC_FIRB		ESA46146387	A46146387		0612929D SM EQUITY	COBRA INSTALACIONES Y SERVICIOS SA	ES	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0000532_CC_FIRB		ESA20001020	A20001020		CAF SM EQUITY	CONSTRUCCIONES Y AUXILIAR DE FERROCARRILES (CAF) S.A.	ES	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0000533_CC_FIRB	9598002014000-5319366	ESA48012009	A48012009		OLE SM EQUITY	DEOLEO SA	ES	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0000534_CC_FIRB	54930063C6K2-TNFL6H10					DISTRIBUIDORA INTERNACIONAL DE ALIMENTACION	ES	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0000535_CC_FIRB		ESA15139314	A15139314		DRC SM EQUITY	DRAGADOS S A	ES	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0000536_CC_FIRB	529900U1P1JE-V71EBO44	ESA28006104	A28006104		4367465Z SM EQUITY	EADS CONSTRUCCIONES AERONAUTICAS S A	ES	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0000537_CC_FIRB	9598002014000-5374753	ESA28017895	A28017895		1082z sm equity	EL CORTE INGLES S A	ES	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0000538_CC_FIRB	9598002014000-5491250		A48027056		ENO	ELECNOR S.A.	ES	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0000539_CC_FIRB	213800VIN4XH-LVFIOE10		A86484334		ENG SQ Equity	Enagas Transportes, S.A.U.	ES	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0000540_CC_FIRB	549300LHK07F2-CHV4X31	ESA28023430	A28023430		ELE SM EQUITY	ENDESA SA	ES	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0000541_CC_FIRB	9598002014000-5732198					ESCAL UGS S L	ES	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0000542_CC_FIRB	9598002014000-5757903	ESA81939209	A81939209		FER SM EQUITY	Ferrovial SA	ES	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Foundation IRB approach

Counterparty code	Legal entity identifier (LEI)	Credit register code	Commercial register code	ISIN code	Bloomberg ticker	Name	Geographical area	Portfolio name	Sector of counterparty	Type of exposure	Type of facility	Type of risk	Regulatory approach
010	020	030	040	050	060	070	080	090	100	110	120	130	140
LC_0000543_CC_FIRB	9598002014000-5178328	ESA28037224	A28037224		FCC SM EQUITY	FOMENTO DE CONSTRUCCIONES Y CONTRATAS SA	ES	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0000544_CC_FIRB	549300CKUXD-A0CKRQJ56	ESA80477144	A80477144		GAM SM EQUITY	GAMESA ENERGIA S A	ES	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0000545_CC_FIRB	TL2N6M87C-W970S5SV098	ESA08015497	A08015497		GAS SM EQUITY	GAS NATURAL S.D.G. S.A.	ES	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0000546_CC_FIRB	9598002014000-5484363	ESB48943864	B48943864		495294Z SM EQUITY	GESTAMP AUTOMOCION S L	ES	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0000547_CC_FIRB		ESA58389123	A58389123		GRF SM EQUITY	GRIFOLS S A	ES	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0000548_CC_FIRB	213800OILC5-Q9AR63B63		A09092305			Grupo Antolin-Irausa, S.A.	ES	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0000549_CC_FIRB		ESA84173947	A84173947		1234Z SM EQUITY	GRUPO ISOLUX CORSAN SA	ES	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0000550_CC_FIRB	5QK37QC7NW-OJ8D7WVQ45	ESA48010615	A48010615		IBE SM EQUITY	Iberdrola SA	ES	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0000551_CC_FIRB	549300GEL7LR-GKK0DG70					Iberia Lineas Aereas de Espana S.A.	ES	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0000552_CC_FIRB	GGYEFW27TI7-Q3C3XB343					INDUSTRIA DE DISEÑO TEXTIL S A	ES	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0000553_CC_FIRB	9598002014000-5007414					INMOBILIARIA COLONIAL SA	ES	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0000554_CC_FIRB	549300D4HOJH-H0LSET81	ESA41694266	A41694266		4516287Z SM EQUITY	INSTALACIONES INABENSA S A	ES	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0000555_CC_FIRB	9598002014000-5317620					ISOLUX INGENIERIA, S.A.	ES	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0000556_CC_FIRB	9598002014000-5606874					IZASA DISTRIBUCIONES TECNICAS S.A.	ES	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0000557_CC_FIRB	529900S4UWJN-VO9LEH81		A60195278		4374129Z	LIDL SUPERMERCADOS S.A.	ES	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0000558_CC_FIRB	UIUPNLHSQI58-ZL7O2J82		A78346558		MAP SQ Equity	Mapfre Re, Compania de Reaseguros, S.A.	ES	Large corporate sample	Other financial corporations	Not applicable	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0000559_CC_FIRB	9598002014000-5021479	ESA79075438	A79075438			MEDIASET ESPAÑA COMUNICACION S.A.	ES	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0000560_CC_FIRB		ESA78304516	A78304516		MEL SM EQUITY	Melia Hotels International SA	ES	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0000561_CC_FIRB	9598002014000-5311703					NAVANTIA S A	ES	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0000562_CC_FIRB	9598002014000-5395317	ESA48010573	A48010573		OHL SM EQUITY	OBRASCON HUARTE LAIN S A	ES	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0000563_CC_FIRB		ESA36603587	A36603587		PVA SM EQUITY	PESCANOVA SA	ES	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0000564_CC_FIRB	549300N94L4-D5NDBFG97	ESA28430882	A28430882			PROSEGUR COMPAÑIA DE SEGURIDAD S.A.	ES	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0000565_CC_FIRB	54930070W8XS-Y31XK130	ESA78003662	A78003662		REE SM EQUITY	Red Electrica de Espana SA	ES	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0000566_CC_FIRB	BSYCX13Y0NOT-V14V9N85		A78374725	ES0273516007	REP GY Equity	Repsol, S.A.	ES	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Foundation IRB approach

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010	020	030	040	050	060	070	080	090	100	110	120	130	140
LC_0000567_CC_FIRB		ESA08000820	A08000820		DMM XT EQUITY	S A DAMM	ES	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0000568_CC_FIRB	549300QHD5D-P0GOPGX63					SOVENA ESPANA SA	ES	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0000569_CC_FIRB	213800JEZBUPZ-KWJGF49	ESA28092583	A28092583		TRE SM EQUITY	TECNICAS REUNIDAS S A	ES	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0000570_CC_FIRB	549300EEJH4FE-PDBBR25		KvK 24269798 0000		TEF SM EQUITY	TELEFONICA SA	ES	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0000571_CC_FIRB		ESA08356727	A08356727		TST SM EQUITY	TESTA INMUEBLES EN RENTA S. A.	ES	Large corporate sample	Other financial corporations	Not applicable	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0000572_CC_FIRB	549300FM9ZIJ-B5FCS825					TWINS ALIMENTACION SA	ES	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0000573_CC_FIRB	95980020140000-5462150	ESA79524054	A79524054		571979Z	URBASER S.A.	ES	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0000574_CC_FIRB	5299008CBH6E-AEH1VZ37	ESA28293348	A28293348			WORLD DUTY FREE GROUP S.A. U.,	ES	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0000575_CC_FIRB	743700FHGZE-V5UGCB005			FI0009010391	AHL1V FH EQUITY	Ahlstrom Oyj	FI	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0000576_CC_FIRB	529900Q14KI1S-CMIMO82					Bayer Nordic SE	FI	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0000577_CC_FIRB	5493002B0GOV-F42KWX33					Cargotec Oyj	FI	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0000578_CC_FIRB	549300P8N0P6-KDGTJ206			XS0946179529	TY2 GS Equity	Citycon OYJ	FI	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0000579_CC_FIRB	743700TU2S3D-XWGU7H32		0116510-6	XS0973806861	EIA GM Equity	Elisa Corporation	FI	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0000580_CC_FIRB	7437006ZZI1F7-CUA5518					Fingrid Oyj	FI	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0000581_CC_FIRB	213800SB6EO-B8SSK9W63			FI0009003230	FIA1S FH EQUITY	Finnair Oyj	FI	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0000582_CC_FIRB	743700BKTW4E-QIVKYY42			FI0009000400	FIS1V FH EQUITY	Fiskars Oyj	FI	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0000583_CC_FIRB	635400IUIZZIUJ-SAMF76			FI0009007132	FUM1V FH EQUITY	Fortum Oyj	FI	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0000584_CC_FIRB	74370031Y7R-K5H88CQ48			FI0009004824	KRA1V FH EQUITY	Kemira Oyj	FI	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0000585_CC_FIRB	743700OX6HSV-MCAHPB95					KESKO OYJ	FI	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0000586_CC_FIRB	2138001CNF45J-P5XZK38	1927400-1	HRB57225		KC4 GR EQUITY	Kone GmbH	FI	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0000587_CC_FIRB	2138007FRMW-VPUDCMA45			FI0009007835	MEO1V FH EQUITY	Metso Oyj	FI	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0000588_CC_FIRB	5493009GY1X8-GQ66AM14			FI0009013296	NES1V FH EQUITY	Neste Oil Oyj	FI	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0000589_CC_FIRB	549300A0JPRW-G1KI7U06			FI0009000681	NOK1V FH EQUITY	Nokia Oyj	FI	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0000590_CC_FIRB	743700YQIO8-Y4L4WKR40					Nokian Renkaat Oyj	FI	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Foundation IRB approach

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010	020	030	040	050	060	070	080	090	100	110	120	130	140
LC_0000591_CC_FIRB	74370061PO7-C10E3PA54					Norilsk Nickel Harjavalta Oy	FI	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0000592_CC_FIRB	5493009YRUJJD-CFF0R80			FI0009002422	OUT1V FH EQUITY	Outokumpu Oyj	FI	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0000593_CC_FIRB	549300R0VN9-C371W0E07			FI0009014575	OTE1V FH EQUITY	Outotec Oyj	FI	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0000594_CC_FIRB	743700X6KUJ0-Z8GJIF03					POHJOLAN VOIMA OY	FI	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0000595_CC_FIRB	743700CIR72J2-LJZO637					Ramirent Oyj	FI	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0000596_CC_FIRB	743700XJC24TH-UPK0S03			FI0009007694	SAA1V FH EQUITY	Sanoma Oyj	FI	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0000597_CC_FIRB	743700IFQI6-W89M1IY95					STOCKMANN OYJ ABP	FI	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0000598_CC_FIRB	7437000ZP669L-KUTZ738				STERV FH EQUITY	Stora Enso Oyj	FI	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0000599_CC_FIRB	743700LQ48IZB-TZN4S52		0196656-0	XS1043513529		Teollisuuden Voima Oyj(TVO)	FI	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0000600_CC_FIRB	743700PKLY067-IZIF588					Tikkurila Oyj	FI	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0000601_CC_FIRB	213800EC6PW5-VU4J9U64			FI0009005987	UPM1V FH EQUITY	UPM-Kymmene Oyj	FI	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0000602_CC_FIRB	743700G7A9J1P-HM3X223			FI0009003727	WRT1V FH EQUITY	Wärtsilä Oyj Abp	FI	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0000603_CC_FIRB	549300TLDC3I-QX97WU26					Wihuri Packaging Oy	FI	Large corporate sample	Other financial corporations	Not applicable	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0000604_CC_FIRB	529900M13G-M4VSTE6W80					YIT Oyj	FI	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0000605_CC_FIRB	969500QZC2Q0-TK11NV07				AC FP EQUITY	Accor SA	FR	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0000606_CC_FIRB	969500PJMBSFH-YC37989				ADP FP Equity	Aeroports de Paris S.A. (ADP)	FR	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0000607_CC_FIRB	969500AQW31-GYO8JZD66			FR0000031122		AIR FRANCE -KLM	FR	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0000608_CC_FIRB	969500MMPQV-HK671GT54				AI FP EQUITY	Air Liquide SA	FR	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0000609_CC_FIRB	969500RAZNDF-VFATTJ14					ALCATEL LUCENT INTERNATIONAL	FR	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0000610_CC_FIRB	969500CCRD8G-YWLG6R54		542019096	FR0000130007	ALU FP EQUITY	Alcatel Lucent S.A.	FR	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0000611_CC_FIRB	969500TZFFAS8-XMVPQ44				ALALF UV Equity	ALCATEL-LUCENT SA	FR	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0000612_CC_FIRB	549300W64S5-Q0I46LK20					ALSTOM HOLDINGS SA	FR	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0000613_CC_FIRB	96950032TUYM-W11FB530				ALO FP EQUITY	Alstom SA	FR	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0000614_CC_FIRB	9695007B0RXQ-CHHTGR34		305207169		AREVA FP EQUITY	AREVA NC	FR	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Foundation IRB approach

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010	020	030	040	050	060	070	080	090	100	110	120	130	140
LC_0000615_CC_FIRB	96950026BLIV09FMSM49				AKE FP EQUITY	Arkema Group SA	FR	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0000616_CC_FIRB					ATO FP EQUITY	Atos Origin SA	FR	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0000617_CC_FIRB	213800U12KWYZEECZ934		572139996		ASF FP EQUITY	AUTOROUTES DU SUD DE LA FRANCE SA	FR	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0000618_CC_FIRB	9695002SV2VP9CU42826				ARR FP EQUITY	Autoroutes Paris-Rhin-Rhone SA [APRR]	FR	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0000619_CC_FIRB	F5WCUMTUM4RKZ1MAIE39					AXA SA	FR	Large corporate sample	Other financial corporations	Not applicable	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0000620_CC_FIRB	969500MOCLNQFNZN0D63		572015246		EN LI Equity	BOUYGUES SA	FR	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0000621_CC_FIRB	96950077L0TN7BAROX36				CAP FP EQUITY	Cap Gemini Sogeti SA	FR	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0000622_CC_FIRB	549300B8P6MUJ1YWTS08				CA FP EQUITY	Carrefour SA	FR	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0000623_CC_FIRB	969500VHL8F83GBL6L29		554501171	FR0000125585	CO FP EQUITY	CASINO GUICHARD - PERRACHON	FR	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0000624_CC_FIRB	9695001K81BDUET02H66				CGM FP EQUITY	Cegedim SA	FR	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0000625_CC_FIRB	969500FCVQ5SLAAUJV59				GA S1 Equity	CGG	FR	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0000626_CC_FIRB	969500WESYQMQ1F2C272					CHRISTIAN DIOR	FR	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0000627_CC_FIRB	969500BZJ49IICIBZZ08					CMA CGM S.A.	FR	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0000628_CC_FIRB	969500QKVPV2H8UXM738				CNP FP Equity	CNP Assurances	FR	Large corporate sample	Other financial corporations	Not applicable	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0000629_CC_FIRB	213800CP8292W9E8LJ69		552115891		DG FP Equity	Cofiroute	FR	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0000630_CC_FIRB	969500DZBBMYHB8NAM93		552025314	FR0000121634	RE FP EQUITY	COLAS SA	FR	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0000631_CC_FIRB	NFONVGN05Z0FMN5PEC35				SGO FP EQUITY	Compagnie de Saint-Gobain SA	FR	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0000632_CC_FIRB	549300SOSI58J6VIW052				ML FP EQUITY	Compagnie Generale des Etablissements Michelin SCA [CGEM]	FR	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0000633_CC_FIRB	969500D8BWYH453FLN28					CRISTAL UNION	FR	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0000634_CC_FIRB	85OKW2SW05RZFQS1W718				JJ FP EQUITY	Crown European Holdings SA	FR	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0000635_CC_FIRB	969500H6VMRN7AY1ZU14		441133808		85117Z FP EQUITY	DCNS	FR	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0000636_CC_FIRB	9695006LOD5B2D7Y0N70				EDEN FP Equity	Edenred S.A.	FR	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0000637_CC_FIRB				FR0000130452	FGR FP EQUITY	Eiffage SA	FR	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0000638_CC_FIRB	549300X3UK4GG3FNMO06			FR0010242511	EDF FP EQUITY	Electricite de France SA [EDF]	FR	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Foundation IRB approach

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010	020	030	040	050	060	070	080	090	100	110	120	130	140
LC_0000639_CC_FIRB	9695001HM585-I0NEI780		380543678			Elior	FR	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0000640_CC_FIRB	549300LUH78P-G2MP6N64					Eramet SA	FR	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0000641_CC_FIRB	549300M3VH1-A3ER1TB49		712049618	FR0000121667	EI FP EQUITY	ESSILOR INTERNATIONAL	FR	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0000642_CC_FIRB	529900HC20EL-W4B6XI30					Euler Hermes France	FR	Large corporate sample	Other financial corporations	Not applicable	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0000643_CC_FIRB	52990087UKA0-U2TO8412		352383715		117052Z FP EQUITY	EUROCOPTER SAS	FR	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0000644_CC_FIRB	MINO79WLO-O247M1IL051				EAD FP Equity	European Aeronautic Defence & Space Co NV [EADS]	FR	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0000645_CC_FIRB	549300MCOO-Y1V7P2PG30				ETL FP Equity	Eutelsat S.A.	FR	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0000646_CC_FIRB	969500WASBF8-AZP8TC02		323288563	FR0000053142	LEY FP EQUITY	FAIVELEY TRANSPORT	FR	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0000647_CC_FIRB	969500F0VMZL-K2IULV85			FR0000121147	EO FP EQUITY	Faurecia S.A.	FR	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0000648_CC_FIRB	969500UPKU9V-F8XAEU18		775625767		1044Q FP EQUITY	FINANCIERE AGACHE SA	FR	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0000649_CC_FIRB	969500P8M3W2-XX376054					Fonciere des Regions	FR	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0000650_CC_FIRB	969500MCOON-R8990S771				FTE FP EQUITY	France Telecom SA / Orange SA	FR	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0000651_CC_FIRB	5493005GNGE7-UFJCIL03				FBEL FP EQUITY	Fromageries Bel SA	FR	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0000652_CC_FIRB	969500YWO65-OHPVAHN71					GALERIES LAFAYETTE	FR	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0000653_CC_FIRB	LAXUQCHT4F-H58LRZDY46			FR0010208488	GSZ FP EQUITY	GDF Suez SA	FR	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0000654_CC_FIRB	529900710OJCY-ZX6IL07					GEA Batignolles Technologies Thermiques SAS	FR	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0000655_CC_FIRB	9695003E4MM-A10IBTR26		592014476			Gecina	FR	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0000656_CC_FIRB	9695004TMMZ3-JBKJO332		377791967		UG FP Equity	GIE PSA Tresorerie	FR	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0000657_CC_FIRB	969500ASE-C557H5A4F22		476180625			Groupe Auchan S.A.	FR	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0000658_CC_FIRB	969500KMUQ2-B6CBAF162				BN FP EQUITY	Groupe Danone SA	FR	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0000659_CC_FIRB	969500O3KMCB-QT8KGK58					Groupe Soufflet SA	FR	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0000660_CC_FIRB	969500FY5T5M-LH4G9A95				RIA FP EQUITY	Groupe Steria SCA	FR	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0000661_CC_FIRB	969500LYSYS0-E800SQ95		408168003			Holding Bercy Investissement SCA	FR	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0000662_CC_FIRB	969500I3QV-K40XEORU25		495137077			HOLDING D'INFRASTRUCTURES DES METIERS DE L'ENVIRONNEMENT	FR	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Foundation IRB approach

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010	020	030	040	050	060	070	080	090	100	110	120	130	140
LC_0000663_CC_FIRB	969500UDH342-QLTE1M42		582074944	FR0000035081	ICAD FP EQUITY	ICADE	FR	Large corporate sample	Other financial corporations	Not applicable	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0000664_CC_FIRB	969500FZ9BTR-ZS3JNB97		342376332	FR0004035913	ILD FP EQUITY	ILIAD	FR	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0000665_CC_FIRB	54930075MZSSI-B2TGC64		449354224	FR0000120859	NK FP EQUITY	IMERYS S.A.	FR	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0000666_CC_FIRB	9695002OY2-X35E9X8W87					Ipsos SA	FR	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0000667_CC_FIRB	549300ORN5E1-P46ATH26		440413730		IT IM Equity	Italcementi Finance S.A.	FR	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0000668_CC_FIRB	9695009KV7AF-PDEI5S30				DEC FP EQUITY	JCDecaux SA	FR	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0000669_CC_FIRB	549300VGEJKB7-SVUZR78		552075020		PP IM Equity	Kering S.A.	FR	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0000670_CC_FIRB	969500PB4U31-KEFHZ621		780152914			Klepierre S.A.	FR	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0000671_CC_FIRB	969500L0T16H-X3R78P61					La Mondiale	FR	Large corporate sample	Other financial corporations	Not applicable	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0000672_CC_FIRB	9695000YG7T-R7PAP0L59				222691Z FP EQUITY	La Poste [France]	FR	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0000673_CC_FIRB	969500O558-W10MK2JF76					Labco SA	FR	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0000674_CC_FIRB	549300DNNL29-KCEPRZ85			FR0000120537	LG FP EQUITY	Lafarge SA	FR	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0000675_CC_FIRB	969500VX2NV2-AQQ65G45				MMB FP EQUITY	Lagardere SCA	FR	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0000676_CC_FIRB	969500TJLHIZL-FRWEQ48			FR0010307819	LR FP EQUITY	Legrand	FR	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0000677_CC_FIRB	969500C0B8Y-R7HT3OM14				221202Z FP EQUITY	Limagrain SA	FR	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0000678_CC_FIRB	529900JI1GG6-F7RKVI53			FR0000120321	OR FP EQUITY	L'Oréal	FR	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0000679_CC_FIRB	IOG4E947OAT-N0KJYSD45				MC FP EQUITY	LVMH Moet Hennessy Louis Vuitton SA	FR	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0000680_CC_FIRB					MDCA FP EQUITY	Medica France SA	FR	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0000681_CC_FIRB	9695000081CGA-XB7YS433		424064707			Mercialys	FR	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0000682_CC_FIRB	969500DZ56QV-IKRIU954					Monoprix SA	FR	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0000683_CC_FIRB	96950015FU78-G84UIV14				NEX FP EQUITY	Nexans SA	FR	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0000684_CC_FIRB	549300DMQNO-ND6LEVJ13					Novacap SA	FR	Large corporate sample	Other financial corporations	Not applicable	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0000685_CC_FIRB	969500CDLQKY-AR1PT761					NutriXo SA	FR	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0000686_CC_FIRB	969500SHDTSM-KBXKKO85					Oberthur Technologies S.A.	FR	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Foundation IRB approach

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010	020	030	040	050	060	070	080	090	100	110	120	130	140
LC_0000687_CC_FIRB	52990097YFPX9-J0H5D87			FR0000120693	RI FP EQUITY	PERNOD RICARD S.A.	FR	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0000688_CC_FIRB	969500TZ5950I-T5FPQ42				UG FP EQUITY	Peugeot SA	FR	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0000689_CC_FIRB	969500C0PA29-TV19CT55				221410Z FP EQUITY	Picard Surgeles SA	FR	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0000690_CC_FIRB					PP FP EQUITY	Pinault Printemps Redoute SA [PPR]	FR	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0000691_CC_FIRB	2138004KW8B-V57III342			FR0000130577	PUB FP EQUITY	Publicis Groupe SA	FR	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0000692_CC_FIRB	969500AI7V5V0-J9TOU58				RAL FP EQUITY	Rallye SA	FR	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0000693_CC_FIRB	5493004V6A3-Z027YT216				RCO FP Equity	Remy Cointreau S.A.	FR	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0000694_CC_FIRB	969500F7JLT-X36OUI695			FR0000131906	RNO FP EQUITY	RENAULT S.A.	FR	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0000695_CC_FIRB	969500VZN4KD-EZ14C105		412280737		224063Z FP EQUITY	RESEAU FERRE DE FRANCE	FR	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0000696_CC_FIRB	969500N6AVP-A51648T62				RXL FP Equity	Rexel SA	FR	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0000697_CC_FIRB	969500FO141-C5967KC72					Roquette Freres	FR	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0000698_CC_FIRB	969500JRJW0K2-ET1UP76		444619258		226514Z FP EQUITY	RTE EDF TRANSPORT SA	FR	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0000699_CC_FIRB	969500UIC89G-T3UL7L24				SAF FP EQUITY	Safran SA	FR	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0000700_CC_FIRB	549300E9PC51E-N656011		395030844		SAN FP Equity	SANOFI S.A.	FR	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0000701_CC_FIRB	969500A1YF1X-UYYXS284				SU FP EQUITY	Schneider Electric SA	FR	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0000702_CC_FIRB	96950056ULJ4J-I7V3752				SCR FP Equity	SCOR SE	FR	Large corporate sample	Other financial corporations	Not applicable	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0000703_CC_FIRB	969500WP61NB-K098AC47				SK FP EQUITY	SEB SA	FR	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0000704_CC_FIRB	969500KDAU-M9TYWQTR36		470801168		286575Z FP EQUITY	SOC NATIONALE IMMOBILIERE	FR	Large corporate sample	Other financial corporations	Not applicable	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0000705_CC_FIRB	969500LCBO-G12HXPYM84				SW FP EQUITY	Sodexho Alliance SA [Sodexo]	FR	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0000706_CC_FIRB	9695005U38X1-SF184325		552028425		QS3 GF Equity	Solocal Group	FR	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0000707_CC_FIRB	969500VEVOW-R22R2YR86				9876578Z FP Equity	Sonepar SA	FR	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0000708_CC_FIRB	969500A4MXJ3-ESPHK698		552049447		224507Z FP EQUITY	STE NATIONALE DES CHEMINS DE FER FRANCAIS	FR	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0000709_CC_FIRB	9695001UJ7FM-Z37G6N39		572119550		593377Z FP EQUITY	SUCRES ET DENREES	FR	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0000710_CC_FIRB	9695002EVBY-M5B2OIP31				4699377Z FP Equity	Tarkett SAS	FR	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Foundation IRB approach

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010	020	030	040	050	060	070	080	090	100	110	120	130	140
LC_0000711_CC_FIRB	969500NQMNC0PVUY8V74				TEC FP EQUITY	Technip SA	FR	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0000712_CC_FIRB	529900FNDVTQJOVVPZ19				HO FP EQUITY	Thales SA	FR	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0000713_CC_FIRB			542051180	FR0000120271	FP FP EQUITY	TOTAL SA	FR	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0000714_CC_FIRB	969500BWNQ1B0PI06I59		492520333			Tyrol Acquisition 2 SAS	FR	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0000715_CC_FIRB	969500SHQITWXSIS7N89		682024096	FR0000124711	UL NA EQUITY	UNIBAIL RODAMCO SE	FR	Large corporate sample	Other financial corporations	Not applicable	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0000716_CC_FIRB	5493006IH2N2WMIBB742				FR FP Equity	Valeo S.A.	FR	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0000717_CC_FIRB	969500P2Q1B47H4MCJ34				VK FP EQUITY	Vallourec SA	FR	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0000718_CC_FIRB	969500LENY69X51OOT31				VIE FP EQUITY	Veolia Environnement SA	FR	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0000719_CC_FIRB	9695009YI1863TOVDP79					Vicat SA	FR	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0000720_CC_FIRB	213800WFQ334R8UXUG83				DG FP EQUITY	Vinci SA	FR	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0000721_CC_FIRB	969500FU4DRAEVJW7U54				VIV FP EQUITY	Vivendi SA	FR	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0000722_CC_FIRB	969500M98ZMIZYJD5O34		572174035		MF FP Equity	Wendel	FR	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0000723_CC_FIRB	969500SFFMSIHH11UO32				ZC FP EQUITY	Zodiac Aerospace SA	FR	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0000724_CC_FIRB	549300MJIRPTCHAYW359		7847174			ABP Finance Plc	GB	Large corporate sample	Other financial corporations	Not applicable	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0000725_CC_FIRB	213800B4XZJ3ZDM7CL47				AFR LN Equity	Afren plc	GB	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0000726_CC_FIRB	2138003R7TGCSVF27H47		SC177553	GB00B4WQ2Z29	AGK LN Equity	AGGREKO PLC	GB	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0000727_CC_FIRB	213800HPMHRN3PT62M97		06279732		0807384D LN EQUITY	AIRTANKER FINANCE LIMITED	GB	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0000728_CC_FIRB	DTA07N5U5HK2KC1SCM04		01675285	GB0000282623		AMEC Foster Wheeler plc	GB	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0000729_CC_FIRB	2Y33NQ5FPI8PR8L9QX13		2854310		AML LN Equity	Amlin PLC	GB	Large corporate sample	Other financial corporations	Not applicable	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0000730_CC_FIRB	213800DL377MH46PDY63		4330322			Anglian Water Services Financing Plc	GB	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0000731_CC_FIRB	549300S9XF92D1X8ME43		3564138	GB00B1XZS820	AAL LN EQUITY	Anglo American Plc.	GB	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0000732_CC_FIRB	VVT2B79I2Z4U3R6BY589		7876075		AON UN Equity	Aon plc	GB	Large corporate sample	Other financial corporations	Not applicable	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0000733_CC_FIRB				GB00B15Y0C52		AP ALTERNAT ASSETS	GB	Large corporate sample	Other financial corporations	Not applicable	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0000734_CC_FIRB	549300F4RYR1DNTO2O39		6137924			Arqiva Financing No. 1 Limited	GB	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Foundation IRB approach

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010	020	030	040	050	060	070	080	090	100	110	120	130	140
LC_0000735_CC_FIRB	GBQKSY6W7G0-OHCQ8OQ72		293262		ABF LN Equity	Associated British Foods PLC	GB	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0000736_CC_FIRB	PY6ZZQWO2IZF-ZC3IOL08		2723534		ZEG GY Equity	AstraZeneca PLC	GB	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0000737_CC_FIRB	YF0Y5B0IB8SM0-ZFG9G81		2468686		AV/ LN EQUITY	Aviva Plc	GB	Large corporate sample	Other financial corporations	Not applicable	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0000738_CC_FIRB	213800TSKOL-X4EU6L377		02342138	GB0009697037	BAB LN Equity	Babcock International Group Plc	GB	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0000739_CC_FIRB	8SVCSVKSGDW-MW2QHOH83		1470151		BA/ LN EQUITY	BAE Systems Plc	GB	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0000740_CC_FIRB	CT4UIJ3TUKGYY-HMENQ17		395826	GB0000961622	BBY LN EQUITY	Balfour Beatty plc	GB	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0000741_CC_FIRB	2138006R85VE-OF5YNK29		604574		BDEV LN EQUITY	Barratt Developments Plc	GB	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0000742_CC_FIRB	2138001T2QE-V5RXMFI32		00053688	GB00B1FP8915	BBA LN Equity	BBA AVIATION PLC	GB	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0000743_CC_FIRB			1480047		BRSN LN Equity	Berendsen Plc [ex-Davis Service Group Plc]	GB	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0000744_CC_FIRB					0134146D LN Equity	Best Buy Europe Distributions Ltd	GB	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0000745_CC_FIRB	V1LV067AJN766-PCJIG11		3763515		BG/ LN Equity	BG Energy Holdings Ltd	GB	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0000746_CC_FIRB	549300C116EO-WV835768		3196209		BLT LN Equity	BHP Billiton Plc	GB	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0000747_CC_FIRB	VK07P8T49UYF-O085O712		3114356		BMW HB Equity	BMW (UK) Capital plc	GB	Large corporate sample	Other financial corporations	Not applicable	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0000748_CC_FIRB	213800V93QF-W53NB7Y29		1036959			Bodycote International Limited	GB	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0000749_CC_FIRB	213800TGK6XX-FA2TBO31		3558065			Boparan Holdings Limited	GB	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0000750_CC_FIRB	213800M11ELC-LQ8VF938		4011660			Bourne Leisure Ltd	GB	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0000751_CC_FIRB	549300ZPID4G-QRDWI318	1104733-9	HRB113611		BP/ LN EQUITY	BP Europa SE	DE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0000752_CC_FIRB	G1KG0OQD10N-OMCMLDZ35		00542515		BP/ LN EQUITY	BP INTERNATIONAL LTD	GB	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0000753_CC_FIRB	213800MBRRUV-QIONAN53		4578621		BXB AT Equity	Brambles Finance plc	GB	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0000754_CC_FIRB	549300136VSB-KI0Q8750		5262170			Brenntag UK Limited	GB	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0000755_CC_FIRB	375X9PSJLLOV7-F21O626		01777777		IAG LN EQUITY	BRITISH AIRWAYS PLC	GB	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0000756_CC_FIRB	2138001S874P3-WKNCV04		3407696		BATS LN EQUITY	British American Tobacco Plc	GB	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0000757_CC_FIRB	5493000IBP32U-QZ0KL24		RC000057			British Broadcasting Corporation	GB	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0000758_CC_FIRB	RV5B68J2GV3Q-GMRPW209		621920			British Land Company PLC (The)	GB	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Foundation IRB approach

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010	020	030	040	050	060	070	080	090	100	110	120	130	140
LC_0000759_CC_FIRB	2138003TS48M-QKF4BZ29		9256967		BSY LN EQUITY	British Sky Broadcasting Group Limited	GB	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0000760_CC_FIRB	549300OWFMS-O9NYV4H90		01800000		BT/A LN EQUITY	BRITISH TELECOMMUNICATIONS PLC	GB	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0000761_CC_FIRB	635400L3NVMY-D4BVCI53		5604923		BVIC LN Equity	Britvic PLC	GB	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0000762_CC_FIRB			358948	GB00B0744B38	BNZL LN EQUITY	BUNZL PLC	GB	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0000763_CC_FIRB	ZIMCVQHUFZ8-GVHENP290		2779134			Bupa Finance plc	GB	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0000764_CC_FIRB	213800J3MPR8K-O94D535		3458224		BRBY LN Equity	Burberry Group Plc	GB	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0000765_CC_FIRB	213800UL7Z7-B6GLBZ213		3314066			C&J Clark Ltd	GB	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0000766_CC_FIRB	CMIGEWPLHL4-M7ZV0IZ88		2081330		CPI LN EQUITY	Capita Plc	GB	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0000767_CC_FIRB	6SNZTEXLR1-M5211YYB89				CLLN LN EQUITY	Carillion Group Plc	GB	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0000768_CC_FIRB	4DR1VPDQMH-D3N3QW8W95		4039524		CCL LN EQUITY	Carnival Plc	GB	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0000769_CC_FIRB	2138001E12GW-LLDQQF16		7105905		CPW LN Equity	DIXONS CARPHONE PLC	GB	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0000770_CC_FIRB	E26EDV109X6E-EPBKVH76		3033654	GB00B033F229	CNA LN EQUITY	CENTRICA PLC	GB	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0000771_CC_FIRB	549300IF6EUDV-XYQI061		5900853			CEVA Group plc	GB	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0000772_CC_FIRB	213800U9A54V-QJ5P2J41		86662		CHG LN Equity	Chemring Group Plc	GB	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0000773_CC_FIRB	213800J2J3TOO-I176M73		5212407		CINE LN Equity	CINEWORLD GROUP PLC	GB	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0000774_CC_FIRB	213800A41R9N-L49E5632		00030470	GB00B07KD360	COB LN Equity	COBHAM PLC	GB	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0000775_CC_FIRB	2138008M6M-H9OZ6U2T68		4083914		CPG LN EQUITY	Compass Group Plc	GB	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0000776_CC_FIRB	6354003CVDDP-NXREIR29		FC031117			CPUK Finance Limited	GB	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0000777_CC_FIRB	4OFD47D73QF-J1T1MOF29		184594		DMGT LN Equity	Daily Mail and General Trust Plc	GB	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0000778_CC_FIRB	213800NPR9YD-SBO86U08		03162897	GB0002502812		DAIRY CREST GROUP PLC	GB	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0000779_CC_FIRB	5493007MMUEI-F4NJG110		5448421		DEB LN EQUITY	Debenhams Plc	GB	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0000780_CC_FIRB	213800J4UVB5-OWG8VX82		3369634		DPH LN Equity	Dechra Pharmaceuticals PLC	GB	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0000781_CC_FIRB	213800BXKQ9K-ZNUR1M61		1819699			Derwent London PLC	GB	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0000782_CC_FIRB	213800ZVIELE-A55JMJ32		23307		DGE FP Equity	Diageo plc	GB	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Foundation IRB approach

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010	020	030	040	050	060	070	080	090	100	110	120	130	140
LC_0000783_CC_FIRB	2138005HMFMT-YXNEEX13		SC000750			DIAGEO SCOTLAND LIMITED	GB	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0000784_CC_FIRB	5299004HGJWH-J71M5T77		5671205			DNL UK LTD	GB	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0000785_CC_FIRB	2138001GRM-Z39JRSE316		01363137	GB0002748050	DNO LN Equity	DOMINO PRINTING SCIENCES PLC	GB	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0000786_CC_FIRB	39RSBE4RCI4-M15BLWH36		1377658		SMDS LN EQUITY	DS Smith Plc	GB	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0000787_CC_FIRB	2138001LSWET-H5TDQG53		2366777			DWR Cymru Cyfyngedig	GB	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0000788_CC_FIRB	213800U5R8Q5-KGM2KU56		2366906			Eastern Power Networks plc	GB	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0000789_CC_FIRB	549300XUUK1-H52EDCK10					EDC Finance Limited	GB	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0000790_CC_FIRB	549300ZM2QCF-G22BOJ03		2366949			Electricity North West Limited	GB	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0000791_CC_FIRB	549300KVXDUR-RKVW7R37		647788		ECM LN EQUITY	Electrocomponents Plc	GB	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0000792_CC_FIRB	2138008LJU6W-FQWOXJ73		7140891		ENQ LN Equity	EnQuest plc	GB	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0000793_CC_FIRB	7N0UJMJLXD0M-DT5D5086		7023598			Ensco plc	GB	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0000794_CC_FIRB	549300V1O67H-JV48FS61		6845434			ENW Finance plc	GB	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0000795_CC_FIRB	5493007MOZN-A03BVNE96		5444653		ESNT LN Equity	ESSENTRA PLC	GB	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0000796_CC_FIRB	21380023G8L-F55V46281		02954623			EUROPEAN METAL RECYCLING LIMITED	GB	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0000797_CC_FIRB	213800SVCZ6Y-Z8YJI569		2462001		4379945Z LN Equity	Eurostar International Ltd	GB	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0000798_CC_FIRB	5493002X7O83-FCJVYO69		7329930			Eversholt Funding Plc	GB	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0000799_CC_FIRB	JPO68XMABX4D-R21BNE65		8263590		0274811Z LN Equity	Everything Everywhere Ltd	GB	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0000800_CC_FIRB	54930080DFV-Z551GGT17				EVR LN EQUITY	Evraz Group S.A.	GB	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0000801_CC_FIRB	635400RXXHHY-T1JTSZ26		653331			EXPERIAN PLC	GB	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0000802_CC_FIRB	213800JLG5TP-E3RBYG56		4094619			FIRST CHOICE HOLIDAYS FINANCE LIMITED	GB	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0000803_CC_FIRB	549300DEJZCP-WA4HKM93		SC157176		FGP LN EQUITY	First Group Plc	GB	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0000804_CC_FIRB	549300JXWH1U-V5J0XV81		6344120		FRES LN Equity	Fresnillo plc	GB	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0000805_CC_FIRB	213800WTATMI-TUGXJQ69		FC031364			Friends Life Group PLC	GB	Large corporate sample	Other financial corporations	Not applicable	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0000806_CC_FIRB	549300L3KWK-K8X35QR12		4992207		GFS LN EQUITY	G4S Plc	GB	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Foundation IRB approach

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010	020	030	040	050	060	070	080	090	100	110	120	130	140
LC_0000807_CC_FIRB	213800OOHUV3HHP46A02		00836539	GB00B3Y2J508	GFRD LN Equity	GALLIFORD TRY PLC	GB	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0000808_CC_FIRB	213800E8KX2VV9YDY362		1991018			Gatwick Airport Ltd	GB	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0000809_CC_FIRB	549300IK25CZHKVLAL89		03768267		1844538Z LN EQUITY	Gazprom Marketing and Trading Limited	GB	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0000810_CC_FIRB	5493007Q8VD7Q3ZYZS59		2258699		GS7 GY Equity	GlaxoSmithKline Capital PLC	GB	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0000811_CC_FIRB			3888792	GB0009252882	GSK LN EQUITY	GlaxoSmithKline plc	GB	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0000812_CC_FIRB	213800N9W2D8A4GJGR36		04542769		2006623Z LN EQUITY	GLENCORE ENERGY UK LTD	GB	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0000813_CC_FIRB	213800QIJMYMW6TSBG41		5333192		GNK LN Equity	Greene King Finance Plc	GB	Large corporate sample	Other financial corporations	Not applicable	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0000814_CC_FIRB	213800R9N5F2WRMGTR50		24511		GNK LN EQUITY	Greene King Plc	GB	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0000815_CC_FIRB	213800U8JEPF65PSKU22		6143540			GUARDIAN DIGITAL COMMUNICATIONS LIMITED	GB	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0000816_CC_FIRB	2138007FRGLUR9KGBT40		00040932	GB0004052071	HLMA LN Equity	HALMA PLC	GB	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0000817_CC_FIRB	213800G1C9KKVVDN1A60		360632	GB0004065016	HMSO LN EQUITY	Hammerson PLC	GB	Large corporate sample	Other financial corporations	Not applicable	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0000818_CC_FIRB	529900N6RQR0PX7ZTR62		4626078		HEI GY Equity	Hanson Limited	GB	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0000819_CC_FIRB	213800QC8AWD4BO8TH08		2150950		HAS LN Equity	Hays PLC	GB	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0000820_CC_FIRB	549300J5R8AWMHPE7O05		1991017			Heathrow Airport Limited	GB	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0000821_CC_FIRB	7TI96JO3DYEIQWZ7Z726		99529			Heathrow Funding Limited	GB	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0000822_CC_FIRB	213800YRHAPNN54BKN78		5863533	GB00B19NKB76	HOME LN EQUITY	HOME RETAIL GROUP PLC	GB	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0000823_CC_FIRB	213800UTXVFRH9XBL453		7939278			Iceland Acquico Limited	GB	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0000824_CC_FIRB	213800FGWQXPVI86SE26		5879252			Iglo Foods MidCo Limited	GB	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0000825_CC_FIRB			3236483	GB0004544929	IMT LN EQUITY	Imperial Tobacco Group Plc	GB	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0000826_CC_FIRB	2138002D68XDR4LZCG32		7084307			Ineos Finance plc	GB	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0000827_CC_FIRB			5134420		IHG LN EQUITY	Intercontinental Hotels Group Plc	GB	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0000828_CC_FIRB	549300OGASR5WRKJ8R68		2234775			INTERMEDIATE CAPITAL GROUP PLC	GB	Large corporate sample	Other financial corporations	Not applicable	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0000829_CC_FIRB				GB00B19DVX61	ISYS LN EQUITY	Invensys plc	GB	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0000830_CC_FIRB	ZLECI7ED2QMWFGYCXZ59		4967001		ITV LN Equity	ITV plc	GB	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Foundation IRB approach

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010	020	030	040	050	060	070	080	090	100	110	120	130	140
LC_0000831_CC_FIRB	213800VGZAAJI-KJ9Y484		185647		SBRY LN EQUITY	J Sainsbury Plc	GB	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0000832_CC_FIRB	529900RRNKU-M3INJGF98		KvK 34233247 0000		JBH LN EQUITY	JAB Holdings B.V.	GB	Large corporate sample	Other financial corporations	Not applicable	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0000833_CC_FIRB	213800CHWAR-FAAN7UB85		1709784		JDW LN EQUITY	JD Wetherspoon Plc	GB	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0000834_CC_FIRB	5493008LNN1-X4R79PJ89		SC034970	GB0005790059		JOHN MENZIES PLC	GB	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0000835_CC_FIRB	549300PLYY6-I10B6S323		SC036219	GB00B5N0P849	WG/ LN Equity	JOHN WOOD GROUP PLC	GB	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0000836_CC_FIRB	2138001AVBS-D1HSC6Z10		33774	GB0004764071	JMAT LN EQUITY	JOHNSON MATTHEY PLC	GB	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0000837_CC_FIRB	213800JFIBCR4L-GUA242		SC015382	GB0004769682		JOHNSTON PRESS PLC	GB	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0000838_CC_FIRB			06467400		KAZ LN EQUITY	KAZ MINERALS FINANCE PLC	GB	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0000839_CC_FIRB	2138002RKCU2-OM4Y7O48		02708030	GB0004915632	KIE LN Equity	KIER GROUP PLC	GB	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0000840_CC_FIRB	213800KBMEV7-I92FY281		1664812		KGF LN EQUITY	Kingfisher Plc	GB	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0000841_CC_FIRB	213800QOWH-F5R9VLL274		1429533		LAD LN Equity	Ladbrokes plc	GB	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0000842_CC_FIRB	213800JH9QQ-WHLO99821		1417162		LGEN LN Equity	Legal & General Group PLC	GB	Large corporate sample	Other financial corporations	Not applicable	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0000843_CC_FIRB	549300BSGXG3-QLIQYT84		8379990			Liberty Global plc	GB	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0000844_CC_FIRB	213800JDI3GTK-PG4XI38		3929195			London Power Networks plc	GB	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0000845_CC_FIRB	213800QAUUU-P6I445N30		05369106	GB00B0SWJX34	LSE LN Equity	LONDON STOCK EXCHANGE GROUP PLC	GB	Large corporate sample	Other financial corporations	Not applicable	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0000846_CC_FIRB	213800JP7STU-K5WKRE92		1000608		MMC LN Equity	MANAGEMENT CONSULTING GROUP PLC	GB	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0000847_CC_FIRB	213800IU37OV-VT5ZXP41		8338561			Manchester Airport Group Funding PLC	GB	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0000848_CC_FIRB	213800CN1RI3-UCIZWB95		214436		MKS LN EQUITY	Marks & Spencer Plc	GB	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0000849_CC_FIRB	213800HQB746-UJ9UWM15		5135049		MARS LN Equity	Marston's Issuer PLC	GB	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0000850_CC_FIRB	213800Q6RP3Z-J2CZR962		31461			Marston's PLC	GB	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0000851_CC_FIRB	213800HX7FMP-A2CIEF02		2798634			McBride plc	GB	Large corporate sample	non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0000852_CC_FIRB	YMFO3TKB4UA-WQTDZJJ31		432989		MGGT LN Equity	Meggitt Plc	GB	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0000853_CC_FIRB	213800E7QA1-U8BF34219		4778667		MAB LN Equity	Mitchells & Butlers Finance Plc	GB	Large corporate sample	Other financial corporations	Not applicable	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0000854_CC_FIRB	213800LOZA69-QFDC9N34		6209386	GB00B1CRLC47	MNDI LN EQUITY	Mondi Plc	GB	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Foundation IRB approach

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010	020	030	040	050	060	070	080	090	100	110	120	130	140
IN_0000855_CC_FIRB	4PQUHN3JPFGFNF3BB653		2068222			Morgan Stanley & Co. International plc	GB	Institutions sample	Other financial corporations	Not applicable	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0000856_CC_FIRB	213800A8IQEMY8PA5X34		2590560		NEX LN Equity	National Express Group Plc	GB	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0000857_CC_FIRB	8R95QZMKZLJX5Q2XR704		4031152		NGG LN EQUITY	National Grid Plc	GB	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0000858_CC_FIRB	213800H88F5EE4B1D697		5090412			Network Rail Infrastructure Finance PLC	GB	Large corporate sample	Other financial corporations	Not applicable	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0000859_CC_FIRB	213800UGAULQ1FVD4B35		1618428			NEW LOOK RETAILERS LIMITED	GB	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0000860_CC_FIRB	213800WQD8ECPZP9PH98		4412362		NXT LN EQUITY	Next Plc	GB	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0000861_CC_FIRB	549300JIM3ERGZFGGL27		6428375			North West Electricity Networks Limited	GB	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0000862_CC_FIRB	635400GPHRFKZQIBUK45		NI026892			Northern Ireland Electricity Limited	GB	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0000863_CC_FIRB	213800B3ZUTDOZYVJB41		53171		NTG LN EQUITY	Northgate Plc	GB	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0000864_CC_FIRB	213800PWPM9HZIEEO670		2366703			Northumbrian Water Limited	GB	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0000865_CC_FIRB	213800WWVCAPAMOZ1M98		5584873			NSG UK Enterprises Limited	GB	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0000866_CC_FIRB					2158036Z LN EQUITY	Omnicom Financial Services Limited	GB	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0000867_CC_FIRB	213800G8P2ULTOP62Q95		5915896			Osprey Acquisitions Limited	GB	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0000868_CC_FIRB	213800J364EZD6UCE231		00775598	GB0006650450	OXIG LN Equity	OXFORD INSTRUMENTS PLC	GB	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0000869_CC_FIRB	213800NL5NLBY6YIBI88		2019023		6752 JT Equity	Panasonic Finance (Europe) plc	GB	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0000870_CC_FIRB	2138004JBXWWJKIURC57		53723		PSON LN EQUITY	Pearson Plc	GB	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0000871_CC_FIRB			2304195		PDG LN EQUITY	Pendragon Plc	GB	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0000872_CC_FIRB	213800V1CCTS41GWH423		02366640	GB00B18V8630		PENNON GROUP PLC	GB	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0000873_CC_FIRB			1818486		PSN LN EQUITY	Persimmon Plc	GB	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0000874_CC_FIRB	549300OPFWKTD6BUFP71		4267536		PPL UN Equity	PPL UK DISTRIBUTION HOLDINGS LIMITED	GB	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0000875_CC_FIRB	213800U93SZC44VXN635		00668987	GB00B1Z4ST84	PFG LN Equity	PROVIDENT FINANCIAL PLC	GB	Large corporate sample	Other financial corporations	Not applicable	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0000876_CC_FIRB	XB3CXKKKED7OMV80FY35		00019457	GB00B19Z1432	PZC LN Equity	PZ CUSSONS PLC	GB	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0000877_CC_FIRB	213800791EF5XP7WW494		2641728		QBE AT Equity	QBE European Operations PLC	GB	Large corporate sample	Other financial corporations	Not applicable	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0000878_CC_FIRB	213800NRSZ1N2Y6LEX44		5777981			R&R Ice Cream plc	GB	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Foundation IRB approach

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010	020	030	040	050	060	070	080	090	100	110	120	130	140
LC_0000879_CC_FIRB	5493003JFSMOJG48V108		6270876		RB/ LN Equity	Reckitt Benckiser Group Plc	GB	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0000880_CC_FIRB	549300WSX3VBUFFJOO66		2746616			Relx Group Plc	GB	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0000881_CC_FIRB	549300VN4WV7Z6T14K68		5393279		RTO LN EQUITY	Rentokil Initial Plc	GB	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0000882_CC_FIRB	549300JJKH86IWQ78005		191285		REX LN EQUITY	Rexam Plc	GB	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0000883_CC_FIRB	2138009113L7IDGEM175		358901		RIO LN Equity	Rio Tinto Finance plc	GB	Large corporate sample	Other financial corporations	Not applicable	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0000884_CC_FIRB	X57JK1U580XATGR67572		1003142		RR/ LN EQUITY	Rolls-Royce Plc	GB	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0000885_CC_FIRB	213800ANK59AYB612F23		93792		RSA LN Equity	Royal & Sun Alliance Insurance PLC	GB	Large corporate sample	Other financial corporations	Not applicable	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0000886_CC_FIRB	213800JQB9FWF5SD6F42		4138203			ROYAL MAIL GROUP LTD	GB	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0000887_CC_FIRB			2578443		RPC LN EQUITY	RPC Group	GB	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0000888_CC_FIRB	549300HOGQ7E0TY86138		2339826		RSA LN Equity	RSA Insurance Group PLC	GB	Large corporate sample	Other financial corporations	Not applicable	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0000889_CC_FIRB	Y4DQT2X5DDRE70QFR206		3528416		SAB LN EQUITY	SABMiller Plc	GB	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0000890_CC_FIRB	549300Y7M5CC1U5DBX07		SC264065			Scotland Gas Networks plc	GB	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0000891_CC_FIRB	549300KI75VYLLMSK856		SC117119		SSE LN EQUITY	SSE Plc	GB	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0000892_CC_FIRB	213800X1T29YFAYMPC26		SC144517		AGN NA Equity	Scottish Equitable PLC	GB	Large corporate sample	Other financial corporations	Not applicable	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0000893_CC_FIRB	21380085VKJ5NICZBA52		SC193794		IBE SQ Equity	Scottish Power Limited	GB	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0000894_CC_FIRB	549300WPVG0TZSPBYR76		SC199549		LLOY LN Equity	Scottish Widows PLC	GB	Large corporate sample	Other financial corporations	Not applicable	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0000895_CC_FIRB	213800XC35KGM9NFC641		167591			SEGRO PLC	GB	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0000896_CC_FIRB	549300PT2ClHYN5GWJ21		02048608	GB0007973794		SERCO GROUP PLC	GB	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0000897_CC_FIRB	213800RPBXRETY4A4C59		2366619		SVT LN EQUITY	Severn Trent Plc	GB	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0000898_CC_FIRB	213800CNEIDZBL17KU22		SC077438		SKS LN EQUITY	Shanks Group Plc	GB	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0000899_CC_FIRB	213800VDC1BKJEZ8PV53		00998314	GB0008025412	SHI LN Equity	SIG PLC	GB	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0000900_CC_FIRB	213800ZTMDN8S67S1H61		00324357	GB0009223206	SN/ LN Equity	SMITH & NEPHEW PLC	GB	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0000901_CC_FIRB	213800MJL6IPZS3ASA11		137013		SMIN LN EQUITY	Smiths Group Plc	GB	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0000902_CC_FIRB	AJOW550HA7E8YNKF5D89		4120046		6758 JT Equity	Sony Global Treasury Services PLC	GB	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Foundation IRB approach

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010	020	030	040	050	060	070	080	090	100	110	120	130	140
LC_0000903_CC_FIRB	213800H7NWV-LCWAVKA15		3043097			South Eastern Power Networks plc	GB	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0000904_CC_FIRB	213800YQRUO-QE9HPX193		4295398			South Staffordshire PLC	GB	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0000905_CC_FIRB	213800FR2VAO-KRYRHX45		2366665			South West Water Limited	GB	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0000906_CC_FIRB	549300SR1GYY-NBZQGX56		4094290		SSE LN Equity	Southern Electric Power Distribution PLC	GB	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0000907_CC_FIRB	549300SPX8573-VZ2SK79		5167021			Southern Gas Networks plc	GB	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0000908_CC_FIRB	213800NCZLJFD-E8Y8D88		7581353			Southern Water (Greensands) Financing plc	GB	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0000909_CC_FIRB	213800Z4CO2C-ZO3M3T10		02025003	GB0003308607	SXS LN Equity	SPECTRIS PLC	GB	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0000910_CC_FIRB	4L663LRNTB-Q008OK2N07		SC100764		SGC LN Equity	Stagecoach Group plc	GB	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0000911_CC_FIRB	0TMBS544NM-O7GLCE7H90		SC286832		SL/ LN Equity	Standard Life PLC	GB	Large corporate sample	Other financial corporations	Not applicable	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0000912_CC_FIRB	549300GUNF6F-FGH4LN53		9743802		532183Z LN Equity	Stemcor Holdings Ltd	GB	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0000913_CC_FIRB	213800QHYT-M5QRFSEM66		3355631		SYR LN EQUITY	Synergy Health Plc	GB	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0000914_CC_FIRB	213800WF53FV-DRRHRF44		7105891		TALK LN Equity	TalkTalk Telecom Group Plc	GB	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0000915_CC_FIRB	213800TR86-P337IE8605		2280000		0469505D LN Equity	Tata Steel UK Ltd	GB	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0000916_CC_FIRB	2138008K1447-4WPKZ244		76535		TATE LN EQUITY	Tate & Lyle Plc	GB	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0000917_CC_FIRB	21380089BTRX-TD8S3R66		296805		TW/ LN EQUITY	Taylor Wimpey Plc	GB	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0000918_CC_FIRB	2138002P5RNK-C5W2JZ46		445790	GB0008847096	TSCO LN EQUITY	TESCO PLC	GB	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0000919_CC_FIRB	213800JKM5UQ-HFJOTZ25		2366661			Thames Water Utilities Limited	GB	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0000920_CC_FIRB	2138009TF1SYO-MQLBJ60		02100855	GB0003753778		THE GO-AHEAD GROUP PLC	GB	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0000921_CC_FIRB	213800VZ4671-W3DVB860		6575598		TCG LN Equity	Thomas Cook Group Treasury limited	GB	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0000922_CC_FIRB	2138003BOFNA-AO14YV58		2553288		8766 JT Equity	Tokio Millennium Re (UK) Limited	GB	Large corporate sample	Other financial corporations	Not applicable	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0000923_CC_FIRB	2138001I27OU-BAF22K83		824821		TPK LN Equity	Travis Perkins Plc	GB	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0000924_CC_FIRB	213800B6YQZA-E8LHAW84		6072876	GB00B1Z7RQ77	TT/ LN EQUITY	TUI TRAVEL Limited	GB	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0000925_CC_FIRB	2138003EYHW-O75RKS857		3919249	GB0001500809	TLW LN EQUITY	TULLOW OIL PLC	GB	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0000926_CC_FIRB	549300MKFYEK-VRWML317		41424		ULVR LN Equity	Unilever PLC	GB	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Foundation IRB approach

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010	020	030	040	050	060	070	080	090	100	110	120	130	140
LC_0000927_CC_FIRB	213800Y1TEVS8-REY1M35		5957557			United Biscuits Holdco Limited	GB	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0000928_CC_FIRB	2138008EZCX-K4ANQHF89		3207231			United Business Media holdings Limited	GB	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0000929_CC_FIRB	213800KYT12U-FB2VE455		2366616		UU/ LN Equity	United Utilities PLC	GB	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0000930_CC_FIRB	XCJQ23OWIJNL-HN7RQC93		1022786		271652Z LN Equity	Urenco Ltd	GB	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0000931_CC_FIRB	213800F3BD6-N3G6XHU16		251977		CKSN LN Equity	VESUVIUS HOLDINGS LIMITED	GB	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0000932_CC_FIRB	213800TB53ELE-UKM7Q61		1833679		VOD LN EQUITY	Vodafone Group Plc	GB	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0000933_CC_FIRB	549300UPYDUR-LSSFVL38		9223384			Western Power Distribution Limited	GB	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0000934_CC_FIRB	2138006LIAYQK-UCYBB20		29423		WTB LN Equity	Whitbread Group PLC	GB	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0000935_CC_FIRB			4212563		WMH LN EQUITY	William Hill Plc	GB	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0000936_CC_FIRB	213800Z5WT-W8QKOHWQ82		04178808	GB0030329360		WINCANTON PLC	GB	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0000937_CC_FIRB	213800IN6LSRG-TZSOS29		358949		MRW LN Equity	Wm Morrison Supermarkets Plc	GB	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0000938_CC_FIRB	549300HTNGX0-DU8W1F65		5537577		WPP LN Equity	WPP 2008 Limited	GB	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0000939_CC_FIRB	635400LNUHA2-LDXXV850				GCC ID Equity	C&C Group PLC	IE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0000940_CC_FIRB	8NUHUXWN9L-G4XBGJ7O17		241565		CAT SE Equity	Caterpillar International Finance Limited	IE	Large corporate sample	Other financial corporations	Not applicable	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0000941_CC_FIRB	635400CHHI1X-ZLVQH675					Coillte Teoranta	IE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0000942_CC_FIRB	549300MIDJNN-TH068E74			IE0001827041	CRH ID EQUITY	CRH Plc	IE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0000943_CC_FIRB	213800UPS1QE-E4TD3T45				DCC LN Equity	DCC	IE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0000944_CC_FIRB	635400HRFGVK-XFHZ8O77		9401			Dublin Airport Authority PLC	IE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0000945_CC_FIRB	635400UFHDIQ-CDZ6JK11			IE0003094731	1014Z ID EQUITY	Electricity Supply Board Ltd [ESB]	IE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0000946_CC_FIRB	635400VCPRS-U89DLMZ57		480184	XS0856023493		ESB Finance Limited	IE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0000947_CC_FIRB	635400RKRK5E-GXSPC782				EXPN LN EQUITY	Experian Finance Plc	IE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0000948_CC_FIRB	635400YN51CD-CGBYFZ31					Fyffes plc	IE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0000949_CC_FIRB	5493008VFFOIP-WCZJK45			IE0000669501	GLB ID EQUITY	Glanbia Plc	IE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0000950_CC_FIRB	635400BE9SBA-G61DJ963				GFTU LN Equity	Grafton Group PLC	IE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Foundation IRB approach

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010	020	030	040	050	060	070	080	090	100	110	120	130	140
LC_0000951_CC_FIRB	6354007LIXW-Z5WPPT308		519799		GRF SQ Equity	Grifols World Wide Operations Ltd.	IE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0000952_CC_FIRB	9XTI53MZJ013R-O12SX05		2936	IE00B59HWB19		INDEPENDENT NEWS & MEDIA PUBLIC LIMITED COMPANY	IE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0000953_CC_FIRB				IE0004906560	KYG ID EQUITY	Kerry Group Plc	IE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0000954_CC_FIRB	635400HM7V74-SUB9OG75					Kingspan Group plc	IE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0000955_CC_FIRB	635400JJOWHIY-AJER733					MUSGRAVE GROUP PLC	IE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0000956_CC_FIRB	635400EG4YIJLJ-MZJ782			IE0002588105	PWL ID Equity	PADDY POWER PLC	IE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0000957_CC_FIRB	635400WKFIPC-HCKVW376		104547		RYA ID Equity	Ryanair Holdings PLC	IE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0000958_CC_FIRB	396PBGKP6TE3-O062MS44				STX UW Equity	Seagate Technology plc	IE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0000959_CC_FIRB	635400CPLP8H5-ITDVT56			IE00B1RR8406	SKG ID EQUITY	SMURFIT KAPPA GROUP PLC	IE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0000960_CC_FIRB	549300INUT2-G0ST5K268		327184		TEX UN Equity	Terex International Financial Services Co.	IE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0000961_CC_FIRB	635400K7UEIK-HMNKLJ02					Total Produce plc	IE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0000962_CC_FIRB			482042			XL Group PLC	IE	Large corporate sample	Other financial corporations	Not applicable	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0000963_CC_FIRB	VZVOSGGS8JIT-R4J7J704					Amtek Auto Ltd	IN	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0000964_CC_FIRB	8GRDBX1TJ0P-U5NCSHT72		MH008931		BPCL IS Equity	Bharat Petroleum Corporation Limited	IN	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0000965_CC_FIRB					BHARTI IN Equity	Bharti Airtel Ltd	IN	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0000966_CC_FIRB					IOCL IN Equity	INDIAN OIL CORPN LIMITED	IN	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0000967_CC_FIRB	FMVY1IZCSYXS-AFRDIT05				LT IN Equity	Larsen & Toubro Ltd	IN	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0000968_CC_FIRB					RCOM IN Equity	Reliance Communications Ltd	IN	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0000969_CC_FIRB	5493003UOETF-YRONLG31				RIL IN EQUITY	Reliance Industries Ltd	IN	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0000970_CC_FIRB	1GZWF073IJT-D6XPRUU65					Wipro GE Healthcare Private Limited	IN	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0000971_CC_FIRB	213800Z3CFZO-LXPJWN61					Landsvirkjun	IS	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0000972_CC_FIRB	81560076E3944-316DB24	3812211	493995		A2A IM EQUITY	A2A S.P.A.	IT	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0000973_CC_FIRB	8156000962B2E-B41FE28	5988397	1497770		4525791Z IM EQUITY	ACCIAIERIA ARVEDI S.P.A.	IT	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0000974_CC_FIRB	8156004FCEC-E0879E118	15161747	191346		7570364Z IM EQUITY	ACCIAIERIE VALBRUNA S.P.A.	IT	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Foundation IRB approach

Counterparty code	Legal entity identifier (LEI)	Credit register code	Commercial register code	ISIN code	Bloomberg ticker	Name	Geographical area	Portfolio name	Sector of counterparty	Type of exposure	Type of facility	Type of risk	Regulatory approach
010	020	030	040	050	060	070	080	090	100	110	120	130	140
LC_0000975_CC_FIRB	549300Q3448-N041CTH56	11341891	882486	XS0495012428	ACE IM Equity	Acea SpA	IT	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0000976_CC_FIRB	81560081836866-996C911	25090618	3567090232			ACQUE VERONESI S.C.A R.L.	IT	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0000977_CC_FIRB	8156007259AB-DEA3F444	15214381	971268			Aeroporti di Roma S.p.A	IT	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0000978_CC_FIRB	549300H2RFDY-I3YP5R63	13960200	263011		337973Z NA EQUITY	AGUSTAWESTLAND S.P.A.	IT	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0000979_CC_FIRB	529900EKXEGS-RCGAAC89	14856155	2791070044		4519735Z	ALSTOM FERROVIARIA S.P.A.	IT	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0000980_CC_FIRB	ZYXJDNVM2JI3-VBM8G556				AMP IM EQUITY	Amplifon SpA	IT	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0000981_CC_FIRB	815600B611746-717CC98				50098Z IM Equity	Ansaldo Energia SpA	IT	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0000982_CC_FIRB	549300FZRH46-R7DWAX12	1248024	557390		4472623Z IM EQUITY	ANSALDOBREDA S.P.A.	IT	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0000983_CC_FIRB	815600049A1F9-AFE6666	4140157	1192794		MN IM EQUITY	ARNOLDO MONDADORI EDITORE SPA	IT	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0000984_CC_FIRB	8156000BEB8F-C062F442	1020333	120591		2168Z IM EQUITY	ARTSANA - SOCIETA' PER AZIONI	IT	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0000985_CC_FIRB	549300X5UKJV-E386ZB61	6914312	6204	XS1014759648	ASG GY Equity	Assicurazioni Generali SpA	IT	Large corporate sample	Other financial corporations	Not applicable	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0000986_CC_FIRB	81560001F41-A81948348				AST IM EQUITY	Astaldi SpA	IT	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0000987_CC_FIRB	8156008DE-C771409C487	18631331	1023691		AU9 GF Equity	Atlantia S.p.A.	IT	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0000988_CC_FIRB	5299003D9-N2698I3C257	1367700	188902		AGL IM EQUITY	AUTOGRILL S.P.A.	IT	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0000989_CC_FIRB	815600149448-CEB9B230	19402720	1037417		3653719Z IM EQUITY	AUTOSTRADE PER L' ITALIA S.P.A.	IT	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0000990_CC_FIRB		26926563	1057205		3889748Z IM EQUITY	AVIO S.P.A.	IT	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0000991_CC_FIRB	529900RRESED-V68K0S54	28770346	235460		BLLA IM EQUITY	BARILLA INIZIATIVE S.R.L.	IT	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0000992_CC_FIRB	815600BFEB936-DC6ED24				BEN IM EQUITY	Benetton Group SpA	IT	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0000993_CC_FIRB	8156004C0425-5952AB77	1076562	821225		BNS IM EQUITY	BENI STABILI SOCIETA' PER AZIONI SOCIETA' DI INVESTIMENTO IMMOBILIARE QUOTATA	IT	Large corporate sample	Other financial corporations	Not applicable	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0000994_CC_FIRB	5299003DX5YL-KSVJ6K59	2930031	134288		BZU IM Equity	Buzzi Unicem SpA	IT	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0000995_CC_FIRB	8156006BEA-A911EC0A47	1019726	587878			CANDY SPA	IT	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0000996_CC_FIRB	8156008B101-B97A43B02	1053555	160498		CEM IM EQUITY	CEMENTIR HOLDING S.P.A.	IT	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0000997_CC_FIRB	815600F321395-1394367	40014779	2001719			Cerved Group S.p.A.	IT	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0000998_CC_FIRB		4544552	8114020152			CLASS EDITORI SPA	IT	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Foundation IRB approach

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010	020	030	040	050	060	070	080	090	100	110	120	130	140
LC_0000999_CC_FIRB	8156009034C1-A5108284	15716081	61357			Compagnia Valdostana delle Acque Spa (CVA Spa)	IT	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0001000_CC_FIRB	815600DBF6D-C4BC94832	1061039	260769		0310548D IM EQUITY	CONSERVE ITALIA - CONSORZIO ITALIANO FRA COOPERATIVE AGRICOLE - SOCIETA' COOPERA	IT	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0001001_CC_FIRB		8327877	819280157			COOPERATIVA EDIFICATRICE FERRUCCIO DEGRADI	IT	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0001002_CC_FIRB	815600A5C1D-D6C3A8455	1093853	154950364			CPL CONCORDIA SOCIETA' COOPERATIVA IN FORMA ABBREVIATA CPL CONCORDIA S	IT	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0001003_CC_FIRB	81560039BF5C1-D8E5A15	2836130	60793		3898658Z IM EQUITY	DALMARE SPA	IT	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0001004_CC_FIRB	5493005TWX96-RDJ9I655					De Agostini Invest SA	IT	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0001005_CC_FIRB	529900WS2E20-BA5J4L49	16183303	1698754		EDNR IM EQUITY	EDISON S.P.A.	IT	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0001006_CC_FIRB	WOCMU6HCI0O-JWNPRZS33				ENEL IM EQUITY	Enel SpA	IT	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0001007_CC_FIRB	BUCRF72VH5RB-N7X3VL35			IT0003132476	ENI IM EQUITY	ENI S.P.A.	IT	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0001008_CC_FIRB	81560081EE079-FBED395	19377159	3544950961			ENOVA S.R.L.	IT	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0001009_CC_FIRB	549300JJBVOOK-OBCTX09	2153515	354265		ERG IM EQUITY	ERG S.P.A.	IT	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0001010_CC_FIRB	549300AZQ4Z5-UGY0Q555	1002458	91712		EXO IM EQUITY	EXOR S.P.A.	IT	Large corporate sample	Other financial corporations	Not applicable	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0001011_CC_FIRB	8156004C-E82074779D19	13870596	1664630223			FEDRIGONI S.P.A.	IT	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0001012_CC_FIRB	549300J4SXC5A-LCJM731				1448Z IM Equity	Ferrovie dello Stato SpA	IT	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0001013_CC_FIRB	5493004C1S-L445NFDR90				F IM EQUITY	Fiat SpA	IT	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0001014_CC_FIRB	8156001B8A-D051794959					FINAVAL S.P.A.	IT	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0001015_CC_FIRB	529900X4EEX1-U9LN3U39	1053767	7031		FNC IM EQUITY	FINMECCANICA S.P.A.	IT	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0001016_CC_FIRB	815600C3CC-A800EF5D96	1134215				FORALL CONFEZIONI S.P.A. IN BREVE= FORALL S.P.A.	IT	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0001017_CC_FIRB	815600E12249-DD563C29	26650695	1143814			Gamenet S.p.A.	IT	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0001018_CC_FIRB	81560098DBD-D66154985					GRANDI NAVI VELOCI S.P.A.	IT	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0001019_CC_FIRB	8156001250E81-9E30127				GCN IM EQUITY	Gruppo Coin SpA	IT	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0001020_CC_FIRB	8156001294017-C870346	11027526	10022100159			GRUPPO FINELCO SPA	IT	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0001021_CC_FIRB	8156005113B-D16699393	24907200	RM1117269		LTO IX Equity	GTECH S.p.A.	IT	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0001022_CC_FIRB		15541251	1638878		4004268Z IM EQUITY	H3G S.P.A	IT	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Foundation IRB approach

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010	020	030	040	050	060	070	080	090	100	110	120	130	140
LC_0001023_CC_FIRB	8156009414F-D99443B48	3201267	363550		HER IM EQUITY	HERA S.P.A.	IT	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0001024_CC_FIRB	815600D86992-FDA7B908	1035363	149288		IMA IM EQUITY	I.M.A. INDUSTRIA MACCHINE AUTOMATICHE S.P.A. IN SIGLA IMA S.P.A.	IT	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0001025_CC_FIRB	815600A7D7C7-A85F8B51	2733792	1168660262			I.R.C.A. S.P.A. INDUSTRIA RESISTENZE CORAZZATE E AFFINI	IT	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0001026_CC_FIRB	81560033824B-E53C7D28	3585262	1303501215			IMAP EXPORT S.P.A.	IT	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0001027_CC_FIRB	549300KTGKE-D5E25JR59				IND IM EQUITY	Indesit Co SpA	IT	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0001028_CC_FIRB	213800M4YYC-P6E8YUX94	2714789	2589327			IPLOM S.P.A.	IT	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0001029_CC_FIRB	8156001EBD33F-D474E60	10431674	281364		IRE IM EQUITY	IREN S.P.A.	IT	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0001030_CC_FIRB	8156009D23D0-FDC70C93	1007005	50		ITM IM Equity	Italcementi S.p.A.	IT	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0001031_CC_FIRB	815600236A6-B5AE5B406	26754254	167186			Linea Group Holding S.p.A.	IT	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0001032_CC_FIRB	549300I1NMOB-S4B1LT88			IT0001479374	LUX IM EQUITY	LUXOTTICA GROUP S.P.A.	IT	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0001033_CC_FIRB		7003703	481230266			MANGIAROTTI S.P.A.	IT	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0001034_CC_FIRB	815600292D-A01BE68971	3755075	152396		3184788Z IM EQUITY	MARCEGAGLIA - S.P.A	IT	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0001035_CC_FIRB	815600C8-D55034EB5379	3779273	64334			Marcolin SpA	IT	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0001036_CC_FIRB	213800DIFN7N-R7B97A50	552637	1264109		MS IM EQUITY	Mediaset S.p.A.	IT	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0001038_CC_FIRB	815600325D15-DD92A023	4376875	4846130633			MOBY S.P.A.	IT	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0001039_CC_FIRB		1653085	110858		3893422Z IM EQUITY	MONIER S.P.A.	IT	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0001040_CC_FIRB	8156003A100-E8AB89697	6794759	1865640369			PANARIAGROUP INDUSTRIE CERAMICHE S.P.A.	IT	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0001041_CC_FIRB	8156001B96890-989C002	23641842	5411110827			PB TANKERS S.P.A.	IT	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0001042_CC_FIRB	5493006293RJB-DQWJL92	5944540	169833		PMS IM EQUITY	PERMASTEELISA S.P.A.	IT	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0001043_CC_FIRB	8156000256C2-431C2E92	4495509	134077		PIA IM Equity	Piaggio & C. S.p.A.	IT	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0001044_CC_FIRB	815600A0C9AF-C1F2A709				PC IM Equity	Pirelli & Co SpA	IT	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0001045_CC_FIRB	815600EDDB-B07C9BDB90	15591777	2246400218			PODINI HOLDING S.P.A.	IT	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0001046_CC_FIRB	815600354DED-BD0BA991	3465665	842633		POST IM EQUITY	POSTE ITALIANE S.P.A.	IT	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0001047_CC_FIRB	8156000FE0A2-DC5B7852	16232311	1343952		PRP GR EQUITY	PRADA S.P.A.	IT	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Foundation IRB approach

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010	020	030	040	050	060	070	080	090	100	110	120	130	140
LC_0001048_CC_FIRB	213800VHJ22U-E2BRRZ48	3830970	706270410			PROFILGLASS S.P.A.	IT	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0001049_CC_FIRB		23687310	1777895		PRY IM EQUITY	PRYSMIAN S.P.A.	IT	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0001050_CC_FIRB	815600B9FC8-D18A5D034	1058024	291350635			RA.M.OIL RAFFINERIA MERIDIONALE OLII LUBRIFICANTI	IT	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0001051_CC_FIRB	81560086FA79B-EDD6B94	13270817				RHIAG - INTER AUTO PARTS ITALIA S.P.A. O, IN FORMA ABBREVIATA, ALTERNA	IT	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0001052_CC_FIRB		5012487	8850400154			SACAL - SOCIETA' ALLUMINIO CARISIO - S.P	IT	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0001053_CC_FIRB	815600AF08EE2-EC2DE92	1035262	8924		226907Z IM EQUITY	SACMI COOPERATIVA MECCANICI IMOLA SOCIETA' COOPERATIVA IN BREVE SACMI IMOLA S.C.	IT	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0001054_CC_FIRB	815600FC906-D230A1420	16077541	86111		SFL IM Equity	Safilo SpA	IT	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0001055_CC_FIRB	549300PHV8MB-DHWB8X12	1086637	788744		SPM IM EQUITY	SAIPEM S.P.A.	IT	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0001056_CC_FIRB	549300UKR289-DF4UXQ47	1013056	525502		SAL	SALINI IMPREGILO S.P.A.	IT	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0001057_CC_FIRB		6524595	3957900487			SAMMONTANA - S.P.A.	IT	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0001058_CC_FIRB	8156006755200-B82EB33	1246827	836320150			SAN CARLO GRUPPO ALIMENTARE S.P.A.	IT	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0001059_CC_FIRB	5299005KJSU2A-QUJUH84	1066932	49540		SRS IM EQUITY	SARAS S.P.A. O IN FORMA ESTESA SARAS S.P.A. - RAFFINERIE SARDE	IT	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0001060_CC_FIRB	815600D2FC31-AF713B07	1012950	166476			SNAI SpA	IT	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0001061_CC_FIRB	8156002278562-044AF79	16067629	1633443		SRG IM Equity	SNAM SpA	IT	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0001062_CC_FIRB	EOJCGSUI4N-X234BL7V57	14234253	1594238		2091Z IM EQUITY	SORGENIA S.P.A.	IT	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0001063_CC_FIRB	815600141CFE5-F4C4325	19113128	1016401		4473035Z IM EQUITY	STRADA DEI PARCHI SPA	IT	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0001064_CC_FIRB	815600C34389-77CBBE37	1038951	68670397			TAMPIERI FINANCIAL GROUP S. P.A.	IT	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0001065_CC_FIRB	81560029415D-F1381583	1030384	195810262			TECNICA GROUP S.P.A.	IT	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0001066_CC_FIRB	815600AC5599-D16D9A40	3335773	574643		MT IM EQUITY	TECNIMONT S.P.A.	IT	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0001067_CC_FIRB	549300W384-M3RI3VXU42			IT0003497168	TIT IM EQUITY	TELECOM ITALIA S.P.A.	IT	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0001068_CC_FIRB	815600CD7323-A82E5092	28935694	1763778		2847328Z IM EQUITY	TENOVA S.P.A.	IT	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0001069_CC_FIRB		1037712	182850362			TERMOSANITARI CORRADINI - S.P.A.	IT	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0001070_CC_FIRB	8156009E94E-D54DE7C31				TRN IM Equity	Terna Rete Elettrica Nazionale SpA	IT	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0001071_CC_FIRB	549300IN56S27-SDGEI85	18659000	1019536		80698Z IM EQUITY	TIRRENO POWER S.P.A.	IT	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Foundation IRB approach

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010	020	030	040	050	060	070	080	090	100	110	120	130	140
LC_0001072_CC_FIRB	8156003E86EB-A167A868				0946688D IM EQUITY	TotalErg SpA	IT	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0001073_CC_FIRB	815600FE9E92-D9D6C309	3554534	201271		TFI IM EQUITY	TREVI - FINANZIARIA INDUSTRIALE S.P.A.	IT	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0001074_CC_FIRB					4212473Z IM EQUITY	UNIECO SOCIETA' COOPERATIVA	IT	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0001075_CC_FIRB	815600B8027-C92F0DA07	4257672	1189360066			VIBAC S.P.A.	IT	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0001076_CC_FIRB	549300YSFQK-M1C0X4E45	11321265	884361		WIND IM EQUITY	WIND TELECOMUNICAZIONI S.P.A.	IT	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0001077_CC_FIRB	549300DHPO-F90OYYD780				5108 JT Equity	Bridgestone Corporation	JP	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0001078_CC_FIRB	549300IZY-K3206QECG76				CAT SE Equity	Caterpillar Finance Corporation	JP	Large corporate sample	Other financial corporations	Not applicable	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0001079_CC_FIRB	549300MIFE1VE-W02GY83			JP3298600002		COSMO OIL COMPANY LTD	JP	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0001080_CC_FIRB	549300T6IPOC-DWLKC615				6501 JT Equity	Hitachi, Ltd.	JP	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0001081_CC_FIRB	J48DJYXDTLH-M30UMYI18				8001 JT Equity	Itochu Corporation	JP	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0001082_CC_FIRB	5493004LQ0B4-T7QPQV17				6301 JT Equity	Komatsu Ltd.	JP	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0001083_CC_FIRB	4P4N3ORD02U-GQT1T1W12		0100-01-008776		8002 JT Equity	Marubeni Corporation	JP	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0001084_CC_FIRB	KVIPTY4PULAP-GC1VVD26				8058 JP EQUITY	Mitsubishi Corp	JP	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0001085_CC_FIRB	5493008VBQ-D43X8QCS14					Mitsui Life Insurance Company Limited	JP	Large corporate sample	Other financial corporations	Not applicable	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0001086_CC_FIRB	5493000QYMPF-RTEY4K28				6701 JT Equity	NEC Corporation	JP	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0001087_CC_FIRB					7201 JP EQUITY	Nissan Motor Co Ltd	JP	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0001088_CC_FIRB	5493003BZYYY-CDIO0R13				9984 JT Equity	SOFTBANK CORP.	JP	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0001089_CC_FIRB	5493004SE33M-RLPB1W98				2768 JP EQUITY	Sojitz Corp	JP	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0001090_CC_FIRB					6758 JP EQUITY	Sony Corp	JP	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0001091_CC_FIRB	V82KK8NH1P0J-S71FJC05				8053 JP EQUITY	Sumitomo Corp	JP	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0001092_CC_FIRB	54930074QUY8-RD0UZM08					Suntory Holdings Limited	JP	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0001093_CC_FIRB	549300ZLMVP4-X0OGR454				4502 JT Equity	Takeda Pharmaceutical Company Limited	JP	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0001094_CC_FIRB	549300LBHTS-T91VKHO68				6502 JT Equity	Toshiba Corporation	JP	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0001095_CC_FIRB	5493006W3QU-S5LMH6R84				TOM GY Equity	Toyota Motor Corporation	JP	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Foundation IRB approach

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010	020	030	040	050	060	070	080	090	100	110	120	130	140
LC_0001096_CC_FIRB					004020 KS Equity	Hyundai Steel Co	KR	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0001097_CC_FIRB					000270 KS Equity	Kia Motors Corp	KR	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0001098_CC_FIRB	549300MGHLP-T1EFHGF84				2007 HK Equity	Country Garden Holdings Company Limited	KY	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0001099_CC_FIRB	549300IHVJRW-VT07S523				3333 HK Equity	Evergrande Real Estate Group Limited	KY	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0001100_CC_FIRB	5493003DTPH8-AMMK4P51				NE UN Equity	Noble Corporation	KY	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0001101_CC_FIRB	549300FNENFFS-MO3GT38			XS0835890350	XPBR SQ Equity	Petrobras Global Finance B.V.	KY	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0001102_CC_FIRB	213800S7DNJQ-X6LHTQ21		133818917			AB "Kauno grūdai"	LT	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0001103_CC_FIRB				LU1014539529		ALTICE	LU	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0001104_CC_FIRB	5493003BU7PA-H5RRM092				APAM NA EQUITY	Aperam SA	LU	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0001105_CC_FIRB	2EULGUTUI56J-I9SAL165				MT LX EQUITY	ArcelorMittal SA [AM]	LU	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0001106_CC_FIRB	549300GJ79DYF-BBF5T83				0307096D LX EQUITY	Brandbrew S.A.	LU	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0001107_CC_FIRB	5493007GVB1I2-FDSS786		B0155849		CNHI UN Equity	CNH Industrial Finance Europe S.A.	LU	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0001108_CC_FIRB	549300938QU-WMPITJ642				COV US EQUITY	Covidien International Finance SA	LU	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0001109_CC_FIRB	5299001R2HL1-TAFZ8Z20					ENOVOS INTERNATIONAL SA (FORMER SOTEG)	LU	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0001110_CC_FIRB			350807947	FR0000038259	ERF FP EQUITY	EUROFINS SCIENTIFIC SE	LU	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0001111_CC_FIRB	213800568PRH-V2JR9650			XS0357281558	GSPBEX RR Equity	Gaz Capital S.A.	LU	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0001112_CC_FIRB	213800WHKNI-C1JQQG433				8GC GS Equity	Glencore Finance (Europe) S.A.	LU	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0001113_CC_FIRB	8XJ8KF85PBKK1-TLMFN29					Intelsat Jackson Holdings S.A.	LU	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0001114_CC_FIRB	549300MBM5-B61VCW5A23					International Automotive Components Group, S.A.	LU	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0001115_CC_FIRB	RUOKPID0PZ0U-WJYU9J61				DE UN Equity	John Deere Bank S.A.	LU	Large corporate sample	Other financial corporations	Not applicable	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0001116_CC_FIRB	529900XUC6PX-MN6ABU42				TGH GY Equity	Logwin AG	LU	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0001117_CC_FIRB	549300CTHC1C-P86P2G96				MIICF PQ Equity	Millicom International Cellular S.A.	LU	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0001118_CC_FIRB					0755015D LX EQUITY	NH FINANCE SA	LU	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0001119_CC_FIRB	213800IUIRBFR-NCYVR24				3900394Z LX Equity	Nizi International SA	LU	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Foundation IRB approach

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010	020	030	040	050	060	070	080	090	100	110	120	130	140
LC_0001120_CC_FIRB	549300VEJMMZ-CY6OBU06				PDSA NS Equity	Pacific Drilling S.A.	LU	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0001121_CC_FIRB	529900UUYBCB-B7HMVI56					Phoenix PIB Dutch Finance B.V.	LU	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0001122_CC_FIRB	549300OZSHE4-H5BFQA66					QUILVEST SA	LU	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0001123_CC_FIRB	5493000C8J3C3-SZYS040				RTL BB Equity	RTL Group S.A.	LU	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0001124_CC_FIRB	5493008JPA4HY-MH1HX51				SESG FP EQUITY	SES SA	LU	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0001125_CC_FIRB	549300CJ7LW6-QSGIL444					Swiss Re Europe S.A.	LU	Large corporate sample	Other financial corporations	Not applicable	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0001126_CC_FIRB	529900BSBZ853-DKUP675					TRAXYS SARL	LU	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0001127_CC_FIRB	549300RIG2CX-WN6IV731					CEMEX S.A.B. de C.V.	MX	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0001128_CC_FIRB	5493008KEVFYP-MGTXO33				KOFL MM Equity	Coca-Cola FEMSA, S.A.B. de C.V.	MX	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0001129_CC_FIRB	5493000XJLJ6-C4T0PG82				GRUMAB MM Equity	GRUMA, S.A.B. de C.V.	MX	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0001130_CC_FIRB	5493000RIXUR-ZEBFEV60				BIMBOA MM Equity	Grupo Bimbo, S.A.B. de C.V.	MX	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0001131_CC_FIRB	549300QOAB2-GJSFM0381				1234Z MM Equity	Grupo Petrotemex SA de CV	MX	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0001132_CC_FIRB	549300CAZKP-F4HKMPX17					PETROLEOS MEXICANOS	MX	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0001133_CC_FIRB	549300FW3RG-HPHT21D10				ALFAA MM Equity	Sigma Alimentos, S.A. de C.V.	MX	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0001134_CC_FIRB	5493000MY3DA-IB0BP706		TNE940608HS5	USP9084BAD03	ALFAA MM Equity	Tenedora Nemak, S.A. de C.V.	MX	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0001135_CC_FIRB	549300EMP9D-T6Q35HZ31			NL0000852564		AALBERTS INDUSTR	NL	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0001136_CC_FIRB	549300J93WR5-DPG0P466		KVK 33232124		ABB SS Equity	ABB Capital B.V.	NL	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0001137_CC_FIRB	5493007WHKI5-H75YJ358		KVK 34215458		ABE SQ Equity	Abertis Infraestructuras Finance B. V.	NL	Large corporate sample	Other financial corporations	Not applicable	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0001138_CC_FIRB	7245007QUMI1-FHIQV531		KVK 33235189			Achmea B.V.	NL	Large corporate sample	Other financial corporations	Not applicable	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0001139_CC_FIRB	724500HIKX3Q-VUQF9G08		KVK 28080300			Achmea Zorgverzekeringen N.V.	NL	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0001140_CC_FIRB	O4QK7KMMK83-ITNTHUG69		KVK 27076669	NL0000303709	AGN NA Equity	AEGON N.V.	NL	Large corporate sample	Other financial corporations	Not applicable	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0001142_CC_FIRB	724500XYIJUGX-AA5QD70		KVK 09007809	NL0000009132	AKZA NA EQUITY	Akzo Nobel NV	NL	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0001143_CC_FIRB	724500XBZ9QO-PTI11U82		KVK 34108286			Alliander N.V.	NL	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0001144_CC_FIRB	549300KYQ7B0-H0K66406		KVK 33055009		AML LN Equity	Amlin Europe N.V.	NL	Large corporate sample	Other financial corporations	Not applicable	Not applicable	Counterparty credit risk	Foundation IRB approach

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010	020	030	040	050	060	070	080	090	100	110	120	130	140
LC_0001145_CC_FIRB	724500MCUU6-QOFRFEA53		KVK 33256360 0000		792658Z PL EQUITY	AMORIM ENERGIA, BV	NL	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0001146_CC_FIRB	7245000UZH70-GO047N03			NL0006237562		ARCADIS	NL	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0001147_CC_FIRB	7245001I22ND6-ZFHX623		KVK 30037466	NL0000334118	ASM NA Equity	ASM International N.V.	NL	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0001148_CC_FIRB	724500Y6DUVH-QD6OXN27		KVK 17085815	NL0006034001	ASML NA EQUITY	ASML HOLDING N.V.	NL	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0001149_CC_FIRB	7245004JOPUJ0-OOWTU73		KVK 30031823			ASR Schadeverzekering N.V.	NL	Large corporate sample	Other financial corporations	Not applicable	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0001150_CC_FIRB	724500XFMNH-F1GFPYJ05		KVK 08125298		3324558Z NA Equity	BDR Thermea Group BV	NL	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0001151_CC_FIRB	5299006ZHG3I-XU0PNJ56		KvK 27106340 0000		1136Z NA EQUITY	BMW Finance N.V.	NL	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0001152_CC_FIRB				NL0000852580		BOSKALIS WESTMIN	NL	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0001153_CC_FIRB				NL0010776944		BRUNEL INTERNAT	NL	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0001154_CC_FIRB	529900AOH3NB-A8PZFG65		KvK 32097651 0000		0533866D NA EQUITY	Celesio Finance BV	NL	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0001155_CC_FIRB	549300WGC2H-Z5J67V817				CNHI IM Equity	CNH Industrial NV	NL	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0001156_CC_FIRB	549300BXVNOC-YQ83FU09		KVK 34154633		KO UN Equity	Coca-Cola HBC Finance B.V.	NL	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0001157_CC_FIRB				NL0000200384		CORE LABORATORIES	NL	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0001158_CC_FIRB	549300UNTCL-R21YKLL62		KVK 30073501	NL0000288967		Corio N.V.	NL	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0001159_CC_FIRB				NL0009294552		DELTA LLOYD	NL	Large corporate sample	Other financial corporations	Not applicable	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0001160_CC_FIRB	724500S75737-K2SFDA03		KVK 22031457			Delta N.V.	NL	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0001161_CC_FIRB	213800N8X49KJ-RTNDM49		KVK 3419663		DGE FP Equity	Diageo Finance B.V.	NL	Large corporate sample	Other financial corporations	Not applicable	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0001162_CC_FIRB	529900M7QS-B704RUUT95		KVK 34182495		AIR FP Equity	Eads Finance B.V.	NL	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0001163_CC_FIRB	724500KRQECM-CRGM1971		KVK 14026250			EBN B.V.	NL	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0001164_CC_FIRB	5299007L43AQ-DFOW5739		KvK 34121496 0000		1403Z NA EQUITY	EDP FINANCE BV	NL	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0001165_CC_FIRB	724500R5IP6TF-KTNRU48		KvK 24306393		2091Z NA Equity	Eneco Holding NV	NL	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0001166_CC_FIRB	549300XW2F91-G4T4WC42		KVK 34149162		ENL GY Equity	ENEL Investment Holding B.V.	NL	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0001167_CC_FIRB	529900011V8V-J3BUKR64		KVK 17115973		RWE GF Equity	Essent N.V.	NL	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0001168_CC_FIRB				NL0000288876		EUROCOMMERCIAL	NL	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Foundation IRB approach

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010	020	030	040	050	060	070	080	090	100	110	120	130	140
LC_0001169_CC_FIRB				NL0000352565		FUGRO	NL	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0001170_CC_FIRB	2138005FTXOJUBQ5J563		KVK 24243533		GAS SQ Equity	Gas Natural Fenosa Finance BV	NL	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0001171_CC_FIRB	724500EJ2TDPAITRSJ55		KVK 02089290			GasTerra B.V.	NL	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0001172_CC_FIRB				NL0000400653		GEMALTO	NL	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0001173_CC_FIRB	549300L10EVYURBFIH66		KVK 55293980			Global Blue Acquisition B.V.	NL	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0001174_CC_FIRB	529900SNLFF5M6HJ1T36		KvK 33286563 0000		1004Z NA EQUITY	Haniel Finance B.V.	NL	Large corporate sample	Other financial corporations	Not applicable	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0001175_CC_FIRB	724500K5PTPSST86UQ23		KVK 33011433	NL0000009165	HEIA NA Equity	Heineken NV	NL	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0001176_CC_FIRB	7245008C9KMJL9P2UI77		KVK 34323653			Hyva Global B.V.	NL	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0001177_CC_FIRB	724500CR19MQGFWFBZ64		KvK 34217578 0000		0308206D NA EQUITY	ICL Finance BV	NL	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0001178_CC_FIRB	TLLG0UTU6ZHOG003X735					Imperial Mobility Finance B.V.	NL	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0001179_CC_FIRB	54930050LBZUR4138I72		KVK 27120438			ING Re (Netherlands) N.V.	NL	Large corporate sample	Other financial corporations	Not applicable	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0001180_CC_FIRB			KVK 24311905		2872423Z NA Equity	InterGen NV	NL	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0001181_CC_FIRB	724500C9GNBV20UYRX36		KVK 35000363	NL0010672325	AH NA Equity	Koninklijke Ahold NV [Royal Ahold NV]	NL	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0001182_CC_FIRB	724500V38C5KTDY5BS93		KVK 30058019	NL0000337319	BAMNB NA Equity	Koninklijke BAM NBM NV	NL	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0001183_CC_FIRB	724500SNT1MK246AHP04		KVK 14022069	NL0000009827	DSM NA EQUITY	Koninklijke DSM N.V	NL	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0001184_CC_FIRB	549300YO0JZHAL7FVP81		KVK 02045200	NL0000009082	KPN NA Equity	Koninklijke KPN NV [Royal KPN NV]	NL	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0001185_CC_FIRB	H1FJE8H61JGM1JSGM897		KVK 17001910	NL0000009538	PHIA NA Equity	Koninklijke Philips Electronics N.V.	NL	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0001186_CC_FIRB	724500HZ4BN317I12G68		KVK 06016321		KTC NA Equity	Koninklijke Ten Cate NV	NL	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0001187_CC_FIRB	724500UL634GFV1KYF10		KVK 24295332	NL0009432491	VPK NA Equity	Koninklijke Vopak NV	NL	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0001188_CC_FIRB	529900WQGOTJDYG9NP76		KVK 09151956		LXS GF Equity	Lanxess Finance B.V.	NL	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0001189_CC_FIRB	5H8RMHHYTWIP1RKLCE38		KvK 34115238 0000		2177Z NA EQUITY	Linde Finance B.V.	NL	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0001190_CC_FIRB	549300J6QSW38QNOJK61		KVK 57924562			LYB International Finance B.V.	NL	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0001191_CC_FIRB	BN6WCCZ8OVP3ITUUVN49		KVK 24473890		DLY GB Equity	LyondellBasell Industries N.V.	NL	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0001192_CC_FIRB	635400TMCKVEU87EJ582		KVK 24321697			METINVEST B.V.	NL	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Foundation IRB approach

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010	020	030	040	050	060	070	080	090	100	110	120	130	140
LC_0001193_CC_FIRB	529900PF6F1O-HRZVU341		KvK 33178683 0000		1169Z NA EQUITY	Metro Finance B.V.	NL	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0001194_CC_FIRB	6354007MKEEG-GVUMXO83		KVK 34239108			New World Resources N.V.	NL	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0001195_CC_FIRB	724500RKMO-D48AIWKD94		KvK 24307569 0000		3893886Z NA EQUITY	NIDERA B.V.	NL	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0001196_CC_FIRB	54930062JS29-A5N4GO82		KVK 34248449			Nielsen Holdings N.V.	NL	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0001197_CC_FIRB	724500GQV9YL-NSWECU41		KVK 17179668			Nord Gold N.V.	NL	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0001198_CC_FIRB	724500TXS5H-H3GY4UW42		KVK 30124358			NS Groep N.V.	NL	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0001199_CC_FIRB	5299000CMF80-GY2U0U47		KVK 16074305	NL0010395208	NUO NA Equity	Nutreco Holding NV	NL	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0001200_CC_FIRB	724500HT4Y-W45B1Y7859		KVK 57585083			OAK Leaf B.V.	NL	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0001201_CC_FIRB	549300NCMRGI-BJYUOE57			NL0010558797		OCI	NL	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0001202_CC_FIRB	724500IM9-A059TQLBX63					OCI Nitrogen BV	NL	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0001203_CC_FIRB	72450053F5WR-DY8CDZ66		KVK 24291478		OI US Equity	OI European Group B.V.	NL	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0001204_CC_FIRB	Q47A62EK6GM-SID3Y8C39		KVK 17133742	XS0788529096	PCAR US Equity	PACCAR Financial Europe B.V.	NL	Large corporate sample	Other financial corporations	Not applicable	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0001205_CC_FIRB	549300N522D3-SS8MKV65		KvK 24320769 0000		3617372Z NA EQUITY	PETROBRAS NETHERLANDS BV	NL	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0001206_CC_FIRB	549300VGHFJ-J58HE2B54		KVK 17008551		PHIA NA Equity	Philips Electronics NV	NL	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0001207_CC_FIRB	529900N9UJEH-N9UPXN50					PHOENIX PIB FINANCE BV	NL	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0001208_CC_FIRB	724500Q41FH-N0P1GPC53		KVK 27168968	NL0009739416	TNT LI Equity	PostNL N.V.	NL	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0001209_CC_FIRB	54930036WK3G-MCN17Z57				QIA GY Equity	Qiagen NV	NL	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0001210_CC_FIRB	7245009EAAUU-QJ0U4T57		KVK 33216172	NL0000379121	RAND NA EQUITY	RANDSTAD HOLDING NV	NL	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0001211_CC_FIRB	549300XO8R7M-PISUO753		KVK 33155037	NL0006144495		Reed Elsevier NV	NL	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0001212_CC_FIRB	5493002YCY6H-TK0OUR29		KVK 24251372	XS0202649934	REP GY Equity	Repsol International Finance B.V.	NL	Large corporate sample	Other financial corporations	Not applicable	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0001213_CC_FIRB			KVK 34179503	GB00B03MM408	RDSA NA EQUITY	ROYAL DUTCH SHELL PLC	NL	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0001214_CC_FIRB	5493002N51KZ-CVBDMS27		24114856	NL0006055329		ROYAL IMTECH NV	NL	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0001215_CC_FIRB	213800LBMMAI-G1FQP389		KVK 14105351		SABIC AB Equity	SABIC Capital I B.V.	NL	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0001216_CC_FIRB				NL0000360618		SBM OFFSHORE	NL	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Foundation IRB approach

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010	020	030	040	050	060	070	080	090	100	110	120	130	140
LC_0001217_CC_FIRB	529900KE-H8410ESH1483		KVK 53761790			Schaeffler Finance B.V.	NL	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0001218_CC_FIRB	724500DX7Q1-A19SPY530		KVK 34166584			Schiphol Nederland B.V.	NL	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0001219_CC_FIRB	7245001TBT3N-I9SPNJ75					SHV Netherlands NV	NL	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0001220_CC_FIRB	TAFO772JB70PD-RN5VS48		KvK 27092998 0000		1223Z NA EQUITY	Siemens Financieringsmaatschappij N.V.	NL	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0001221_CC_FIRB	724500E9ZG6J-MH6E2I14			NL0000817179		SLIGRO FOOD GROUP	NL	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0001222_CC_FIRB	724500ZTKJYJM-WVLWJ82		KVK 34297413			SRLEV N.V.	NL	Large corporate sample	Other financial corporations	Not applicable	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0001223_CC_FIRB	5493002SSXO-L85X3XC87		KVK 58623701			Syncreon Group B.V.	NL	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0001224_CC_FIRB	724500LTUWK3-JQG63903		KVK 09083317			TenneT Holding B.V.	NL	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0001225_CC_FIRB	7245008G22FO-V7TYYJ34		KVK 06045666	NL0000852523	TWEKA NA EQUITY	TKH Group NV	NL	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0001226_CC_FIRB	724500978QL7-NKMLTQ37		KVK 34210949			TMF Group Holding B.V.	NL	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0001227_CC_FIRB				NL0009739424		TNT EXPRESS	NL	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0001228_CC_FIRB	724500L44K67-W7UW1C59		KVK 34224566	NL0000387058	TOM2 NA EQUITY	TOMTOM N.V.	NL	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0001229_CC_FIRB	724500OPA8GZ-SQUNSR96		KVK 33194984		TOM GY Equity	Toyota Motor Finance (Netherlands) B.V.	NL	Large corporate sample	Other financial corporations	Not applicable	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0001230_CC_FIRB	PX7SUPU7HUNJ-BQ8BPI65		KVK 33236939		585233Z NA Equity	Trafigura Beheer BV	NL	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0001231_CC_FIRB	549300TK7G7N-ZTVM1Z30		KVK 24051830	NL0000009355	UNIA NA Equity	Unilever NV	NL	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0001232_CC_FIRB	549300IW6C3S-RHUUK147					Vitol Holding BV	NL	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0001234_CC_FIRB	549300FRXSUU-W3M2Q281					WABCO Europe Holdings BV	NL	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0001235_CC_FIRB	724500522D3O-RUTUGW47		KVK 05078970		WAVIN NA Equity	Wavin NV	NL	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0001236_CC_FIRB	724500YRQCY3-BD9RJZ92			NL0000289213		WERELDHAVE	NL	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0001237_CC_FIRB	724500TEM53I0-U077B74		KVK 33202517	NL0000395903	WKL NA EQUITY	Wolters Kluwer N.V.	NL	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0001238_CC_FIRB	5JB3IE65ZU13T-A0DGN10					Würth Finance International B.V.	NL	Large corporate sample	Other financial corporations	Not applicable	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0001239_CC_FIRB				NL0006294290		ZIGGO	NL	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0001240_CC_FIRB					BWO NO Equity	BW Offshore Shipholding Ltd	NO	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0001241_CC_FIRB	5493004ZHCILE-MZLBS85		00304772770005			FERD AS	NO	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Foundation IRB approach

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010	020	030	040	050	060	070	080	090	100	110	120	130	140
LC_0001242_CC_FIRB	5493009F6KP3U-MLPOY27		931186744			ICA Norge AS	NO	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0001243_CC_FIRB	549300ZLJDXBX-UNCY824		936738540			National Oilwell Varco Norway AS	NO	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0001244_CC_FIRB	549300N1SD-N71ZZ8BO45				NHY NO Equity	Norsk Hydro ASA	NO	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0001245_CC_FIRB	529900J8VSH14-TP5VD23					ODFJELL SE	NO	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0001246_CC_FIRB	213800T66DRT-E6O6BV87		916235291		PGS NO Equity	Petroleum Geo-Services ASA	NO	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0001247_CC_FIRB	529900TH4OA-W7WYG1777		987059699			Statkraft AS	NO	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0001248_CC_FIRB	OW6OFBNCKX-C4US5C7523		923609016		STL NO Equity	Statoil ASA	NO	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0001249_CC_FIRB	R7NJHU48LTCI-OB9BVU57				CNU NZ Equity	Chorus Limited	NZ	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0001250_CC_FIRB	259400GYHYZP-Q0HTMT82				CIE PW Equity	Ciech S.A.	PL	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0001251_CC_FIRB	259400A9BI23-M3K1NK82				LTS PW EQUITY	GRUPA LOTOS S.A.	PL	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0001252_CC_FIRB	259400WT6MC-X3V59XI09					Netia S.A.	PL	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0001253_CC_FIRB	259400TOMPU-OLS65II22		10681		TPA1 GB Equity	ORANGE POLSKA SA	PL	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0001254_CC_FIRB	259400TGY6IYE-P2EFW87		467426			POLKOMTEL SP. Z O.O.	PL	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0001255_CC_FIRB	259400VVM-M70CQREJT74		28860		PKN PW Equity	Polski Koncern Naftowy ORLEN S. A. (PKN)	PL	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0001256_CC_FIRB	259400NAPDFB-OTNCRL54				TPE PW Equity	TAURON Polska Energia S.A.	PL	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0001257_CC_FIRB	Q1ECZWEVT6Z-TFERCPG94			PLTLKPL00017	OPL PW EQUITY	TELEKOMUNIKACJA POLSKA SA	PL	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0001258_CC_FIRB	213800RQXBB-Z6KSP1I72		500311390			AMORIM & IRMAOS SA	PT	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0001259_CC_FIRB	2138002PLGLY-W8EP7248					AMORIM HOLDING II SGPS SA	PT	Large corporate sample	Other financial corporations	Not applicable	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0001260_CC_FIRB	213800V5Z38T-LIRQW516		500700834			ANA AEROPORTOS PORTUGAL SA	PT	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0001261_CC_FIRB			502607920			AUCHAN PORTUGAL HIPERMERCADOS SA	PT	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0001262_CC_FIRB	54930011KNBN-PPKW7528		500038015			AUTO SUECO LDA	PT	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0001263_CC_FIRB	549300RU6UY-W1UMYOP92		500194670			BP PORTUGAL COMERCIO DE COMBUSTI VEIS LUBRIFICANTES SA	PT	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0001264_CC_FIRB				PTBRI0AM0000	BRI PL EQUITY	BRISA	PT	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0001265_CC_FIRB	549300FREK460-JU7RG08		500060266			CELULOSE BEIRA INDUSTRIAL-CELBI SA	PT	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Foundation IRB approach

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010	020	030	040	050	060	070	080	090	100	110	120	130	140
LC_0001266_CC_FIRB	549300TF1SUYC-FUO3840		503309362			COLEP PORTUGAL SA	PT	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0001267_CC_FIRB			507195515			CONTROLINVESTE SGPS SA	PT	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0001268_CC_FIRB	213800X28CM-B8LAIT849		502557400			CPCDI COMP PORTUGUESA DIST PROD INFORMATICOS SA	PT	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0001269_CC_FIRB	549300RGQV4-M16FESU23		500832234			CUF QUIMICOS INDUSTRIAS, SA	PT	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0001270_CC_FIRB	529900CLC3WD-MGI9VH80			PTEDP0AM0009	EDP PL EQUITY	EDP - Energias de Portugal S.A.	PT	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0001271_CC_FIRB	529900LOXJVW-GOH84656		503293695			EDP - GESTÃO DA PRODUÇÃO DE ENERGIA SA	PT	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0001272_CC_FIRB			504885367			ESPIRITO SANTO SAUDE SGPS SA	PT	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0001273_CC_FIRB	2138003319Y7-NM75FG53		504499777	PTGALIOE0009	GALP PL Equity	GALP ENERGIA SGPS, S.A.	PT	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0001274_CC_FIRB	213800Y3V72P-I6W8KG10		511220448			GRUPO PESTANA - SGPS SA	PT	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0001275_CC_FIRB	259400A8SZ-P10GB5IB19			PTJMT0AE0001	JMT PL EQUITY	J.MARTINS	PT	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0001276_CC_FIRB			500073880			LENA ENGENHARIA CONSTRUCOES SA	PT	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0001277_CC_FIRB	549300SNYKY-W15R3UE62		502011475			MODELO CONTINENTE HIPERMERCADOS SA	PT	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0001278_CC_FIRB	549300TLPT6-W9R3CLQ86		500197814			MOTA-ENGIL, ENGENHARIA E CONSTRU CAO S.A.	PT	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0001279_CC_FIRB	5493003NN4LX-UF8JA244					Ocidental Companhia Portuguesa de Seguros de Vida, S.A.	PT	Large corporate sample	Other financial corporations	Not applicable	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0001280_CC_FIRB	54930071D35B-VUPC5942		502604751			OPTIMUS-COMUNICACOES S.A	PT	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0001281_CC_FIRB			507979265			OPWAY - SGPS, SA	PT	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0001282_CC_FIRB	213800ZWK-G61JG7ZCF61		500697370			PETROLEOS PORTUGAL PETROGAL SA	PT	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0001283_CC_FIRB	259400DRC6W-OXNVW8B57	500829993	500829993		90413Z PL EQUITY	PINGO DOCE-DISTRIBUIÇÃO ALIMENTAR S.A.	PT	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0001284_CC_FIRB	549300UNIB7-M2AXUXS35			PTPTI0AM0006	PTCL TQ EQUITY	Portucel S.A.	PT	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0001285_CC_FIRB	549300FR1FN48-IGHR915			PTREL0AM0008	RENE PL Equity	REN-Redes Energeticas Nacionais, SGPS, S.A.	PT	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0001286_CC_FIRB			500246963			REPSOL PORTUGUESA SA	PT	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0001287_CC_FIRB	5493002X2CC-Y60HWCU94		500243590			SECIL COMP GERAL CAL CIMENTO SA	PT	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0001288_CC_FIRB	549300PXZF74-GVQM6867		500058580			SONAE INDUSTRIA PRODUCAO COM DER IVADOS DE MADEIRA SA	PT	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0001289_CC_FIRB	549300EZYIUR-Q5RGSE56		500278571			SOVENA OILSEEDS PORTUGAL, SA	PT	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Foundation IRB approach

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010	020	030	040	050	060	070	080	090	100	110	120	130	140
LC_0001290_CC_FIRB	549300KFJPELBP-MQH079		500833532			SOVENA PORTUGAL CONSUMER GOODS SA	PT	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0001291_CC_FIRB	9598002014000-5813290		505042037			SUMOL+COMPAL MARCAS SA	PT	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0001292_CC_FIRB			500097488			TEIXEIRA DUARTE ENGENHARIA E CONSTRUCOES SA	PT	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0001293_CC_FIRB	549300CNE5-R74B3XKF57		505266202			UNICER BEBIDAS SA	PT	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0001294_CC_FIRB		503933139	503933139		3646175Z PL EQUITY	UNILEVER JERÓNIMO MARTINS, LDA.	PT	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0001295_CC_FIRB	2138001DK8UT-YDSFOG74		502544180			VODAFONE PORTUGAL COMUNICACOES P ESSOAIS SA	PT	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0001296_CC_FIRB		500302200	500302200		0265472D PL EQUITY	ZAGOPE - CONSTRUÇÕES E ENGENHARIA S.A.	PT	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0001297_CC_FIRB	549300VOFQC1-SPGTZM19		503039063			ZON TV CABO PORTUGAL SA	PT	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0001298_CC_FIRB	549300D3EIDZJ-B62TR20		21183		ORDS QD Equity	Ooredoo Q.S.C.	QA	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0001299_CC_FIRB	549300UKYD-M6L8HEPU79				SNP RO EQUITY	OMV PETROM S.A.	RO	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0001300_CC_FIRB	549300F8ZIGJV-UPIU797		24297754			Rompetrol Group N.V. (The)	RO	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0001301_CC_FIRB					GAZP RU Equity	Gazprom OAO	RU	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0001302_CC_FIRB					ROSN RU Equity	OJSC Oil Co Rosneft	RU	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0001303_CC_FIRB					TATN RU Equity	Tatneft OAO	RU	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0001304_CC_FIRB	5493007RN7-O98MYBX124					AKTIEBOLAG LINDEX	SE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0001305_CC_FIRB	549300UCKT2U-K88AG251			SE0000695876	ALFA SS EQUITY	Alfa Laval AB	SE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0001306_CC_FIRB	549300YECS8H-KCIMMB67			SE0000255648	ASSAB SS EQUITY	Assa Abloy AB	SE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0001307_CC_FIRB	213800T8PC8-Q4FYJZR07		5560142720	SE0000122467	ATCOA SS EQUITY	Atlas Copco Aktiebolag	SE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0001308_CC_FIRB	2138002GW5W-N1UYZAO32		55611256900004			BILIA AB	SE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0001309_CC_FIRB	549300YJUYJ9-A24RXL71			SE0005906922	SE0005906922 Corp	BILLERUDKORSNÄS AB	SE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0001310_CC_FIRB	549300ZACGIQ-HBBMOD20		5560269549		BONN SS EQUITY	Bonnier Finans AB	SE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0001311_CC_FIRB	213800SE6FV3U-DEIEY92		72317831			CAPIO AB	SE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0001312_CC_FIRB	549300GU5OH-TR1T5IY68			SE0005932225	SE0005932225 Corp	Castellum AB	SE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0001313_CC_FIRB	549300HCT1WL-HEXNLZ18					Dometic Holding AB	SE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Foundation IRB approach

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010	020	030	040	050	060	070	080	090	100	110	120	130	140
LC_0001314_CC_FIRB	549300Y3HHZ-B1ZGFPJ93				ELUXA SS Equity	Electrolux AB	SE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0001315_CC_FIRB	549300JNPI46X-NH0PM97					Fabege AB	SE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0001316_CC_FIRB	5493003PZ4-F570G3W735					GETINGE AB,	SE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0001317_CC_FIRB	529900XKW-B408ZZYBF68					GREEN CARGO AB	SE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0001318_CC_FIRB	213800YUV362-W4E1LP46					H & M Hennes & Mauritz GBC AB	SE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0001319_CC_FIRB	54930033BTS-Y61VHUR49		55601011550004			HALDEX AKTIEBOLAG	SE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0001320_CC_FIRB	549300VOTS5O-Z82UTG69			SE0005934320	SE0005934320 Corp	HEMSÖ FASTIGHETS AB	SE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0001321_CC_FIRB	549300WJFW6I-LNI4TA80		5561904771	SE0000103699	HEXAB SS EQUITY	Hexagon AB	SE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0001322_CC_FIRB	52990080S-H3454F0QE68		5560013301	SE0000109290	HOLMB SS EQUITY	Holmen AB	SE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0001323_CC_FIRB	549300GYQIIJ3-UXB7655			SE0001662222	HUSQB SS EQUITY	HUSQVARNA AB	SE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0001324_CC_FIRB	549300VEBQPH-RZBKUX38		556013-8298	XS0795505402	INVEA SS Equity	Investor AB	SE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0001325_CC_FIRB	529900X0UEM9-DOM6FK12		5560452103	SE0000806994	JM SS EQUITY	JM AB	SE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0001326_CC_FIRB	549300VD6SNN-S5N5V183					KORAB INTERNATIONAL AB	SE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0001327_CC_FIRB	5493005OXRTB-K0WSJN46		5565451217	SE0000549412	KLED SS EQUITY	Kungsleden AB	SE	Large corporate sample	Other financial corporations	Not applicable	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0001328_CC_FIRB	529900AB08F05-L4HWU11					LANTMÄNNEN EK FÖR	SE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0001329_CC_FIRB	213800NS2XXV-RYS7WP40			SE0002683557	LOOMB SS EQUITY	Loomis AB	SE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0001330_CC_FIRB	549300SNQNTH-QLZQON04		5564272812	SE0000221723	MEDAA SS EQUITY	Meda AB	SE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0001331_CC_FIRB	549300E8NDOD-RSX29339		5563099158	SE0000412371	MTGB SS EQUITY	MODERN TIMES GROUP MTG AB	SE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0001332_CC_FIRB	213800WRGL-W3CY4MHW53		55603451740004			NCC	SE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0001333_CC_FIRB	549300KUJMR-C9NW93S96					Nobina sverige AB	SE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0001334_CC_FIRB	5493007VGEKB-ZGZ6PC69					NYNAS AB (PUBL)	SE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0001335_CC_FIRB	549300ES84TR-W7EWGU35					Perstorp Holding AB	SE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0001336_CC_FIRB	549300S2D8BD-H1CKLI47					PostNord AB	SE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0001337_CC_FIRB	549300MIHCM-D8DCSBY41		55607269770034			Preem	SE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Foundation IRB approach

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010	020	030	040	050	060	070	080	090	100	110	120	130	140
LC_0001338_CC_FIRB	549300ZHO4JCQQI13M69		556036-0793	SE0000112385	SE0005567088 Corp	SAAB AKTIEBOLAG	SE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0001339_CC_FIRB	5299008ZUAXN43LVZF54				SAND SS Equity	Sandvik AB	SE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0001340_CC_FIRB	5299001G94UPTI8C7N54		5566577416		0301536D SS EQUITY	Sandvik Treasury AB	SE	Large corporate sample	Other financial corporations	Not applicable	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0001341_CC_FIRB	529900AE1FZNUH6EVS39			SE0003366871	SAS SS EQUITY	SAS AB	SE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0001342_CC_FIRB	529900BZYSUQLQSPNR07		5560840976	SE0000308280	SCVB SS EQUITY	Scania CV AB	SE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0001343_CC_FIRB	635400TTYKE8EIWDS617				SECUB SS Equity	Securitas AB	SE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0001344_CC_FIRB	5493004WOSC31U83UG49		5561063834		SKAB SS EQUITY	Skanska Financial Services	SE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0001345_CC_FIRB	549300MA1BZYJU87BW55		5560339086	SE0000113250	SKAB SS EQUITY	Skanska Sverige AB	SE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0001346_CC_FIRB	549300X6MQ0GG8BRY481					SKF sverige AB	SE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0001347_CC_FIRB	5493002FIVSWBLEV7P15					SÖDRA SKOGSÄGARNA EKONOMISK FÖRENING	SE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0001348_CC_FIRB	529900329VS14ZIML164		5560163429	SE0000171100	SSABA SS EQUITY	SSAB AB	SE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0001349_CC_FIRB	529900J0C48FH28HNQ19		5563137933	SE0000120669	SSABA SS EQUITY	SSAB Emea AB	SE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0001350_CC_FIRB	213800CWLTI7WZCC2R35		5560010802		1081Z SS EQUITY	Stena AB	SE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0001351_CC_FIRB	5299005HSK597UX55629					SVEASKOG FÖRVALTNINGS AKTIEBOLAG	SE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0001352_CC_FIRB	549300FW5JDRV1IJ0M67				SCAB SS Equity	Svenska Cellulosa AB [SCA]	SE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0001353_CC_FIRB	529900ZERGNJBEQEX179		55679708180004			SWEDAVIA AB SWEDAVIA EKONOMI	SE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0001354_CC_FIRB	5493005DU3003SGUC166					SWEDISH HOSPITAL PARTNERS AB,	SE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0001355_CC_FIRB	529900YVXCGNWAUYZG78			SE0000310336	SWMA SS EQUITY	Swedish Match AB	SE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0001356_CC_FIRB	213800EKD193RVI9HL76		5564108917	SE0000314304	TEL2B SS EQUITY	Tele2 AB	SE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0001357_CC_FIRB	549300W9JLPW15XIFM52		556016-0680	XS0435008726	ERICB SS Equity	Telefonaktiebolaget LM Ericsson	SE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0001358_CC_FIRB	213800FSR9RNDUOTXO25				TLSN SS Equity	TeliaSonera AB	SE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0001359_CC_FIRB	5493006LU5JO4P7HQ305					THULE HOLDING AB	SE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0001360_CC_FIRB	213800XY16PAWG2PAD14				TRELB SS Equity	Trelleborg AB	SE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0001361_CC_FIRB	5493007LNZSEWN5KTV42			SE0005769270	SE0005769270 Corp	Vasakronan	SE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Foundation IRB approach

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010	020	030	040	050	060	070	080	090	100	110	120	130	140
LC_0001362_CC_FIRB	549300T5RZ1H-A5HZ3109				VATT SS Equity	Vattenfall AB	SE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0001363_CC_FIRB	549300HGV012-CNC8JD22			SE0000115420	VOLVB SS EQUITY	Volvo AB	SE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0001364_CC_FIRB	54930083GOD-GBHODQ153		189744			Global A&T Electronics Ltd.	SG	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0001365_CC_FIRB	33D7DTWH8BN-IUWE0IF81				OLAM SP Equity	Olam International Ltd	SG	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0001366_CC_FIRB					7536988Z SK EQUITY	Volkswagen Slovakia A.S.	SK	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0001367_CC_FIRB	549300QOGMP-TKB6W7G56		1,07544E+11	USY71548BY95	PTT TB Equity	PTT Public Company Limited	TH	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0001368_CC_FIRB	8RS0AKOL-N987042F2V04				NXWA GF Equity	21st Century Fox America, Inc	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0001369_CC_FIRB	LUZQVYP4VS22-CLWDAR65			US88579YAF88	MMM SE Equity	3M Company	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0001370_CC_FIRB	HQD377W2Y-R662HK5JX27		IL08142220		ABT US Equity	Abbott Laboratories	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0001371_CC_FIRB	FR5LCKFT-G8054YNNRU85		DE5126809		4AB GF Equity	AbbVie Inc.	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0001372_CC_FIRB	549300T0GJTE-K811VI53				WPI US EQUITY	Actavis, Inc.	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0001373_CC_FIRB	549300QKBENK-LBXQ8968		PA724325		AET US Equity	Aetna Inc.	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0001374_CC_FIRB	LYOM0B2GCF1J-WXK5ZG04				AGCO UN Equity	AGCO Corporation	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0001375_CC_FIRB	QUIX8Y7A2W-P0XRMW7G29				A UN Equity	Agilent Technologies, Inc.	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0001376_CC_FIRB	9PO87UV78U1J-HLR68X04				8685 JT Equity	AIG Financial Products Corp.	US	Large corporate sample	Other financial corporations	Not applicable	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0001377_CC_FIRB	7QEON6Y1RL5X-R3R1W237				APD US Equity	Air Products & Chemicals Inc	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0001378_CC_FIRB	ABPN11VOHLH-X6QR7XQ48				AA US Equity	Alcoa Inc	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0001379_CC_FIRB	XSGZFLO9YTN-O9VCQV219				MO US Equity	Altria Group Inc	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0001380_CC_FIRB	ZXTILKJKG63JEL-OEG630		DE2620453		AMZN US Equity	Amazon.com, Inc.	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0001381_CC_FIRB	IWUQB36BXD6-OWD6X4T14		DE0332421		AAL UW Equity	American Airlines, Inc.	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0001382_CC_FIRB	B6Q2VFHD1797-Q7NZ3E43		CAC0951492		7267 JT Equity	American Honda Finance Corporation	US	Large corporate sample	Other financial corporations	Not applicable	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0001383_CC_FIRB	5493006ORUSI-L88JOE18				AMT US Equity	American Tower Corp [ex- American Tower System]	US	Large corporate sample	Other financial corporations	Not applicable	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0001384_CC_FIRB	549300D3L3G0-R4U4VT04				APH US Equity	Amphenol Corporation	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0001385_CC_FIRB	B78FQ7XBQFL-P4AYJ6F79				APC US Equity	Anadarko Petroleum Corp	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Foundation IRB approach

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LC_0001386_CC_FIRB	72ZZ1XRHOO-U9P9X16K08				APA US Equity	Apache Corp	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0001387_CC_FIRB	HWUPKR0MPO-U8FGXBT394		CAC0806592		AAPL US Equity	Apple Inc.	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0001388_CC_FIRB	42YMHYH0XMH-JEXDUB065					ARAMARK Corporation	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0001389_CC_FIRB	W47HVZ7Q6FX-L86RELH91		DE0717711		ACI US Equity	Arch Coal, Inc.	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0001390_CC_FIRB	549300LO13M-Q9HYSTR83		DE0152524		ADM US Equity	Archer-Daniels-Midland Company	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0001391_CC_FIRB	0C0SZC7H22U-W12NA3R46				ARRS UW Equity	Arris Group, Inc.	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0001392_CC_FIRB	549300YNNLBX-T8N8R512		NYCARREUS		ARW US Equity	Arrow Electronics, Inc.	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0001393_CC_FIRB	6O4MRU8C1M-S0K34UQF79		KY0580261		ASH US Equity	Ashland Inc.	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0001394_CC_FIRB	549300Z40J86G-GSTL398		DE2018584		T* MM Equity	AT&T Inc.	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0001395_CC_FIRB	QVLWEGTD2S8-GJMO8D383				ATO US Equity	Atmos Energy Corp	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0001396_CC_FIRB	HGBOLILQXWE-R4SAL2I23				ADP US Equity	Automatic Data Processing	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0001397_CC_FIRB	GA3JGKJ41LJKX-DN23E90					Autozone Inc	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0001398_CC_FIRB	XN8R4HH1TV-C1XOCL5P21				CAR US EQUITY	Avis Budget Car Rental LLC	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0001399_CC_FIRB	XJI53DCPL7QAB-OWK4Z75		NYCAVNTUS		AVT US Equity	Avnet, Inc.	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0001400_CC_FIRB	5493007RY69U-EB1F1B45				AVP US Equity	Avon Products, Inc.	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0001401_CC_FIRB	MF62XBVMNYT-YMC18DL76		DE2416636		BA/ LN Equity	BAE Systems Holdings Inc.	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0001402_CC_FIRB					BHI US EQUITY	Baker Hughes Inc	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0001403_CC_FIRB	EWRDABCN7XB-HM37LIA98		DE2072335			Beam Inc.	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0001404_CC_FIRB	HL5XPTVRV0O8-TUN5LL90		MN1K-1056		BBY US Equity	Best Buy Co., Inc.	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0001405_CC_FIRB	KK5MZM9DIXL-XZL9DZL15		DE2322568		BMW HB Equity	BMW US Capital, LLC	US	Large corporate sample	Other financial corporations	Not applicable	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0001406_CC_FIRB	549300DSFX2I-E88NSX47				BWA US Equity	BorgWarner Inc.	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0001407_CC_FIRB	Y6ZDD9FP4P8JS-SJMW954		DE0874815		BSX UN Equity	Boston Scientific Corporation	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0001408_CC_FIRB	549300GMUC-J08527GQ81		IN182869-107		BP/ LN Equity	BP Corporation North America Inc.	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0001409_CC_FIRB	549300YYMNS-W7KWZH127				BP/ LN Equity	BP Products North America Inc.	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Foundation IRB approach

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010	020	030	040	050	060	070	080	090	100	110	120	130	140
LC_0001410_CC_FIRB	HLYYNH7UQUO-RYSJQCN42				BMY US EQUITY	Bristol Myers Squibb Co	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0001411_CC_FIRB	5493007M0RI-N8HY3MM77				BG US Equity	Bunge Limited	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0001412_CC_FIRB	Y7ET3D9SDOFU-Z515FE28		DE0799956		CA US Equity	CA, Inc.	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0001413_CC_FIRB	43R4VPJBXTU2-O15HEF41					Calpine Corp	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0001414_CC_FIRB	5493007JDSM-X8Z5Z1902				CPB US Equity	Campbell Soup Company	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0001415_CC_FIRB	CCU46N3GJMF4-OK4N7U60		OH535613		CAH US Equity	Cardinal Health, Inc.	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0001416_CC_FIRB	QXZYQNMR4J-Z5RIRN4T31				3091Z US Equity	Cargill Inc	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0001417_CC_FIRB	EDBQKYOPJUCJ-KLOJDE72		DE0921323		CAT SE Equity	Caterpillar Financial Services Corporation	US	Large corporate sample	Other financial corporations	Not applicable	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0001418_CC_FIRB	WRJR7GS4GTRE-CRRTVX92				CAT US EQUITY	Caterpillar Inc	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0001419_CC_FIRB	5KYC8KF17ROC-Y24M3H09		DE2106821		C5S GM Equity	CBS Corporation	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0001420_CC_FIRB	CD30XVRLT4Q-O00B1C706		DE3780476		CE UN Equity	Celanese US Holdings LLC	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0001421_CC_FIRB	4SIHMF0MOSTT-L8CD0X64				CELG US Equity	Celgene Corporation	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0001422_CC_FIRB	21TPXMRRHFK-OBHDC8J74					CenterPoint Energy Inc	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0001423_CC_FIRB	8E6NF1YAL0W-T6CWXXV93				CSCO US EQUITY	Cisco Systems Inc	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0001424_CC_FIRB	549300IA9XFBA-GNIBW29					CMS Energy Corp	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0001425_CC_FIRB	B0QU0GIVGFFM-COP5RJ72		DE4789658		CKK GB Equity	Coca-Cola Enterprises, Inc.	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0001426_CC_FIRB	2V9V7M0RUQ-G9M2J4IC47					Colfax Corp	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0001427_CC_FIRB	YMEGZFW4SBU-SS5BQXF88		DE0156313		CL US Equity	Colgate-Palmolive Company	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0001428_CC_FIRB	51M0QTTNCGU-N7KFCFZ59		PA3039985		CTP GB Equity	Comcast Corporation	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0001429_CC_FIRB	549300OQS2L-O07ZJ7N73		DE0406521		CMC US Equity	Commercial Metals Company	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0001430_CC_FIRB	6113F6JQLWIU-GTBN1L36				CSC US equity	Computer Sciences Corp	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0001431_CC_FIRB	54930035UDEI-H090K650		DE0818944		CAG US Equity	ConAgra Foods, Inc.	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0001432_CC_FIRB	SYHS7HRDXLL4-I0IQ8776				CXO US EQUITY	Concho Resources Inc	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0001433_CC_FIRB	6VJJ5GQWIRD-Q06DUXG89		DE0064324		COP US Equity	ConocoPhillips Company	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Foundation IRB approach

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010	020	030	040	050	060	070	080	090	100	110	120	130	140
LC_0001434_CC_FIRB	549300JK3KH8P-WM3B226		DE2277631		CNX UN Equity	CONSOL Energy Inc.	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0001435_CC_FIRB	29DX7H14B9S6-O3FD6V18				CTO GM Equity	Costco Wholesale Corporation	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0001436_CC_FIRB	549300BO9IWP-F3S48F93				COTY US EQUITY	Coty Inc	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0001437_CC_FIRB	TVRMNZKRGA8-LPW6XPG60					Cox Enterprises Inc	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0001438_CC_FIRB	RPPGGRL1J75W-GF2DFO04		PA3337938		CCK US Equity	Crown Americas LLC	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0001439_CC_FIRB	ZUNI8PYC725-B6H8JU438		IN194062-043		CMI UN Equity	Cummins Inc.	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0001440_CC_FIRB	S4BKK9OTCEW-Q3YHPFM11				DHR US EQUITY	Danaher Corp	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0001441_CC_FIRB	PWFTNG3EI0-Y73OXWDH08				DE US EQUITY	Deere & Co	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0001442_CC_FIRB	3E70L4WYANTI-WWIPHC81				DELL US EQUITY	Dell Inc.	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0001443_CC_FIRB	Q2CCMS6R0A-S67HJMBN42				DAL US EQUITY	Delta Air Lines Inc	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0001444_CC_FIRB	54930042348R-KR3ZPN35		DE2155705		DVN US Equity	Devon Energy Corporation	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0001445_CC_FIRB	F14FQJ2EEHW5-VPYUHL14				DO US Equity	Diamond Offshore Drilling, Inc.	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0001446_CC_FIRB	549300Z1UGY-T5725XB67		DE3535468		DTV TQ Equity	DIRECTV Holdings LLC	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0001447_CC_FIRB	ILUL7B6Z54MR-YCF6H308				D US EQUITY	Dominion Resources Inc	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0001448_CC_FIRB	549300FMC2AL-GA7N9E80		DE0412823		DOV UN Equity	Dover Corporation	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0001449_CC_FIRB	ZQUIP1CSZO8L-XRBSOU78				DOW US EQUITY	Dow Chemical Co	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0001450_CC_FIRB	549300IX8SD6X-XD71I78				DTE US EQUITY	DTE Energy Co	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0001451_CC_FIRB	FDPVHDGJ1IQZ-FK9KH630		DE2345566		EMN UN Equity	Eastman Chemical Company	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0001452_CC_FIRB	0NZWDMRC-E180888QQE14				ETN US EQUITY	Eaton Corp	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0001453_CC_FIRB	OML71K8X303X-QONU6T67		DE2871352		EBAY US Equity	eBay Inc.	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0001454_CC_FIRB	FRDRIPF3EKND-J2CQJL29				LLY US EQUITY	Eli Lilly & Co	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0001455_CC_FIRB	FGLT0EWZSUIR-RITFOA30				EMR UN Equity	Emerson Electric Co.	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0001456_CC_FIRB	GHFPUH0OZ5JL-GJXWCO16				ESV UN Equity	ENSCO International Incorporated	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0001457_CC_FIRB	4XM3TW50JULS-LG8BNC79				ETR US EQUITY	Entergy Corp	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Foundation IRB approach

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010	020	030	040	050	060	070	080	090	100	110	120	130	140
LC_0001458_CC_FIRB	549300EVUN2B-TLJ3GT74		DE2911438		EQIX US Equity	Equinix, Inc.	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0001459_CC_FIRB	549300RO2XE-S74KQGG63				XLS US EQUITY	Exelis Inc	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0001460_CC_FIRB	3SOUA6IRM-L7435B56G12				EXC US EQUITY	Exelon Corp	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0001461_CC_FIRB	CI7MUJI4USF3-V0NJ1H64		WA601975803		EXPE UW Equity	Expedia, Inc.	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0001462_CC_FIRB	J3WHBG0MTS7-O8ZVMDC91		NJ3793794100		XOM US Equity	Exxon Mobil Corporation	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0001463_CC_FIRB	549300E707U7-WNPZN687				FDX US EQUITY	FedEx Corp	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0001464_CC_FIRB	6WQI0GK1PRFV-BA061U48		GA0110597		FIS UN Equity	Fidelity National Information Services, Inc.	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0001465_CC_FIRB	549300NPYML-M4NHTOF27					First Solar Inc	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0001466_CC_FIRB	549300SVYJ-S666PQJH88		OH953140		FE US Equity	FirstEnergy Corp.	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0001467_CC_FIRB	6Y0GK87T6V7N-JKZJVM41		NYCDRRCUS		FLS US Equity	Flowserve Corporation	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0001468_CC_FIRB	CQ7WZ4NOFW-T7FAE6Q943				FLR US EQUITY	Fluor Corp	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0001469_CC_FIRB	CKDHZ2X64EEB-QCSP7013				FMC US Equity	FMC Corporation	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0001470_CC_FIRB	EMQFUEY7DV1-MVNKAUT87		DE3315658		FTI US Equity	FMC Technologies, Inc.	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0001471_CC_FIRB	20S05OYHG0M-QM4VUIC57				F US EQUITY	Ford Motor Co	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0001472_CC_FIRB	2MNR4Q42DB-L85U7RD221					Forest Oil Corp	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0001473_CC_FIRB	A0WMBJD47-C49E2JJOM88		DE4594648		FRE GY Equity	Fresenius US Finance I, Inc.	US	Large corporate sample	Other financial corporations	Not applicable	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0001474_CC_FIRB	549300FNRIXIL-I56M704				0196414D US EQUITY	Gavilon LLC	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0001475_CC_FIRB	9C1X8XOOTY-Y2FNYTVH06				GD US EQUITY	General Dynamics Corp	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0001476_CC_FIRB	3C7474T6CDKP-R9K6YT90		NYCGECYUS		GNE FP Equity	General Electric Company	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0001477_CC_FIRB	2TGYMUGI08P-O8X8L6150				GIS US Equity	General Mills, Inc.	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0001478_CC_FIRB	549300PDWRZ-X0BR28B12		DE4717789		GM UN Equity	General Motors Holdings LLC	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0001479_CC_FIRB	L2EVHWFHVAQ-K72TMH265		DE4275413			Georgia-Pacific LLC	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0001480_CC_FIRB	5493002BI0S2Z-QUY3437				GT US EQUITY	Goodyear Tire & Rubber Co	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0001481_CC_FIRB	7ZW8QJWVPR4-P1J1KQY45				GOOG US EQUITY	Google Inc	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Foundation IRB approach

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010	020	030	040	050	060	070	080	090	100	110	120	130	140
LC_0001482_CC_FIRB	ENYF8GB5SMQZ25S06U51		DE2681775		HAL UN Equity	Halliburton Company	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0001483_CC_FIRB	KAO98FK89NPNNPQGUZ43		DE0497602		HSC US Equity	Harsco Corporation	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0001484_CC_FIRB	549300NUB6D2R1ITYR45				HAS US Equity	Hasbro, Inc.	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0001485_CC_FIRB	549300PD0C69OJ0NLB27				766481Z US EQUITY	Hertz Corp	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0001486_CC_FIRB	UASVRYNXNK17ULIGK870		DE0097017		AHC GB Equity	Hess Corporation	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0001487_CC_FIRB	WHKXQACZ14C5XRO8LW03				HPQ US EQUITY	Hewlett-Packard Co	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0001488_CC_FIRB	5493003STKEZ2S0RNU91				HNZ US EQUITY	HJ Heinz Co	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0001489_CC_FIRB	ISRPG12PN4EIEOEMW547		DE2061772		HON UN Equity	Honeywell International Inc.	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0001490_CC_FIRB	KNX4USFCNGPY45LOCE31				4335 HK Equity	Intel Corporation	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0001491_CC_FIRB	VGRQXHF3J8VDLUA7XE92				IBM US EQUITY	International Business Machines (IBM Corp)	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0001492_CC_FIRB	F9HV8ZL85LRIQ6D60098		NVC7491-1980		IGT UN Equity	International Game Technology	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0001493_CC_FIRB	824LMFJDH41EY779Q875				IP US EQUITY	International Paper Co	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0001494_CC_FIRB	5493008IUOJ5VWTRC333					Interpublic Group of Cos	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0001495_CC_FIRB	24F6LSZD18II6ICG6S41					Itron Inc	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0001496_CC_FIRB	YB2O5TUONPB3W1X7WJ88				ITT US EQUITY	ITT Corp	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0001497_CC_FIRB	KD833U13JEIGETBW2749				JAH US EQUITY	Jarden Corp (fka Alltrista Corp)	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0001498_CC_FIRB	549300XR6O4ACB0KLV08					JFB Firth Rixson, Inc.	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0001499_CC_FIRB	E0KSF7PFQ210NWI8Z391				DE UN Equity	John Deere Capital Corporation	US	Large corporate sample	Other financial corporations	Not applicable	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0001500_CC_FIRB	549300G0CFPGEF6X2043		NJ5106301000		JNJ GQ Equity	Johnson & Johnson	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0001501_CC_FIRB	3LB2NG8VUULSCV2NO430				JCI US EQUITY	Johnson Controls Inc	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0001502_CC_FIRB	LONOZNOJYIBXOHXWDB86				K US EQUITY	Kellogg Co	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0001503_CC_FIRB	AGX0G2MXE54NFNNICD28				KU1 US EQUITY	Kentucky Utilities Co	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0001504_CC_FIRB	MP3J6QPYPGN75NVW2S34				KMB UN Equity	Kimberly-Clark Corporation	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0001505_CC_FIRB	549300PDHUGWPWGOT525		DE2301470			Kinder Morgan Energy Partners, L. P.	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Foundation IRB approach

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010	020	030	040	050	060	070	080	090	100	110	120	130	140
LC_0001506_CC_FIRB	5493005158BX-ZWGOX572				3097Z US EQUITY	Koch Industries Inc	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0001507_CC_FIRB	549300JF6LPRT-RJ0FH50				KSS UN Equity	Kohl's Corporation	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0001508_CC_FIRB	V1BYR0MM295-ZFWYYS367				KRFT US EQUITY	Kraft Foods Inc	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0001509_CC_FIRB	GR3KVMWVC-R54YWQNXU90		DE0933796		LTD GF Equity	L Brands, Inc.	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0001510_CC_FIRB					LINE US EQUITY	Linn Energy LLC	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0001511_CC_FIRB	5493007B9BM9-ZXJINO78		DE4009151		LYV UN Equity	Live Nation Entertainment, Inc.	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0001512_CC_FIRB	DPRBOZP0K5R-M2YE8UU08				LMT US EQUITY	Lockheed Martin Corp	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0001513_CC_FIRB	WAFCR4OKGS-C504WU3E95		NC0087443		LOW UN Equity	Lowe's Companies, Inc.	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0001514_CC_FIRB	2RTSLGQ89VM-Y18RHX631					Manitowoc Co Inc	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0001515_CC_FIRB	1FRVQX2CRLG-C1XLP5727		DE3395371		MRO US Equity	Marathon Oil Corporation	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0001516_CC_FIRB	3BNYRYQHD39-K4LCKQF12		DE4750998		MPC UN Equity	Marathon Petroleum Corporation	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0001517_CC_FIRB	225YDZ14ZO8-E1TXUSU86		DE2798413		MAR US Equity	Marriott International, Inc.	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0001518_CC_FIRB	54930073HKE-O6GZBSS03				4614Z US EQUITY	Mars Inc	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0001519_CC_FIRB	549300XMP3KD-CKJXIU47		DE0706226		MMC UN Equity	Marsh & McLennan Companies, Inc.	US	Large corporate sample	Other financial corporations	Not applicable	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0001520_CC_FIRB	5GCSNMQXHEY-A1JO8QN11		DE0585027		MAS US Equity	Masco Corporation	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0001521_CC_FIRB	AR5L2ODV9H-N37376R084		DE3390142		MA US Equity	MasterCard Incorporated	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0001522_CC_FIRB	549300VELLG24-KHTJ564		DE0673809		MAT US Equity	Mattel, Inc.	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0001523_CC_FIRB	UE2136O97NL-B5BYP9H04				MCD US EQUITY	McDonald's Corp	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0001524_CC_FIRB	549300WZWO-M80UCFSF54		DE2417015		MCK US Equity	McKesson Corporation	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0001525_CC_FIRB	4DL8C98Z5G5I-XZLH3578				MWV US Equity	MeadWestvaco Corporation	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0001526_CC_FIRB	D56MRZY2INA-N94ZONZ37				MDT US EQUITY	Medtronic Inc	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0001527_CC_FIRB	4YV9Y5M8S0BR-K1RP0397				MRK US EQUITY	Merck & Co Inc	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0001528_CC_FIRB	INR2EJN1ERAN0-W5ZP974		WA600413485		MSF NA Equity	Microsoft Corporation	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0001529_CC_FIRB	54930073LBB-H6ZCBE225				TAP US EQUITY	Molson Coors Brewing Co	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Foundation IRB approach

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010	020	030	040	050	060	070	080	090	100	110	120	130	140
LC_0001530_CC_FIRB	549300DV9GI-B88LZ5P30		VA05501796		KTF GF Equity	Mondelez International, Inc.	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0001531_CC_FIRB	NONUZEX43GH-IPSVDD938		DE3174788		MON US Equity	Monsanto Company	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0001532_CC_FIRB	6S552MUG6KGJ-VEBSEC55		DE0789650		MTLA GF Equity	Motorola Solutions, Inc.	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0001533_CC_FIRB	MOM4570XTJ5Y-YX7JKH83		DE2977161		NG/ LN Equity	National Grid USA	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0001534_CC_FIRB	549300VSP3RI-X7FGDZ51				NEM US EQUITY	Newmont Mining Corp	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0001535_CC_FIRB	UMI46YPGBLU-E4VGNNT48				NEE UN Equity	NextEra Energy Capital Holdings, Inc.	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0001536_CC_FIRB	549300Z2ZSKK-GUE3J147				NKE US EQUITY	Nike Inc	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0001537_CC_FIRB	ZHUWIE4VK4MI-YES0UG62		I-N2000033100151		NI UN Equity	NiSource Finance Corp.	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0001538_CC_FIRB	7D6DIU2QXTUJ-RFNNJA49		CAC1059173		7201 JT Equity	Nissan Motor Acceptance Corporation	US	Large corporate sample	Other financial corporations	Not applicable	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0001539_CC_FIRB	02VFQXG2D1L-R5ZH3K186				NBL UN Equity	Noble Energy, Inc.	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0001540_CC_FIRB	549300S3IZB5-P35KNV16		WA178071138		JWN US Equity	Nordstrom, Inc.	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0001541_CC_FIRB	RIMU48P07456-QXSO0R61				NOC US EQUITY	Northrop Grumman Corp	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0001542_CC_FIRB	6B6FQLPMMK-B14LX6NY57					Novelis Inc.	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0001543_CC_FIRB	549300GGJCRS-I2TIEJ46				NUE UN Equity	Nucor Corporation	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0001544_CC_FIRB	IM7X0T3ECJW4-C1T7ON55				OXY US EQUITY	Occidental Petroleum	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0001545_CC_FIRB	52990006VBKY-FQMQJX90		KvK 34311273 0000		OILT UD EQUITY	Oiltanking Finance B.V.	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0001546_CC_FIRB	HKUPACFHSSAS-QK8HLS17				OMC US EQUITY	Omnicom Group	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0001547_CC_FIRB	1Z4GXXU7ZHV-WFCD8TV52		DE2457805		ORCL* MM Equity	Oracle Corporation	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0001548_CC_FIRB	549300TOPQ8N-G4HGVK16					Owens Corning	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0001549_CC_FIRB	PH3S12DWZBH-HQKVYZ297		WA177005077		PCAR US Equity	PACCAR Financial Corp.	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0001550_CC_FIRB	KDTEY8BWE486-IKZ3CC07				PCAR US EQUITY	Paccar Inc	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0001551_CC_FIRB	SGY07Y7FNYBN-LM6Z1M11		OR085297-86		BRK/A US Equity	PacifiCorp	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0001552_CC_FIRB	5493002COND-B4N2HKI23				PH US EQUITY	Parker Hannifin Corp	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0001553_CC_FIRB	EJCO258LNNVS-KAR2JX59		DE2864939		BTU US Equity	Peabody Energy Corporation	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Foundation IRB approach

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010	020	030	040	050	060	070	080	090	100	110	120	130	140
LC_0001554_CC_FIRB	FJSUNZKFNQ5Y-PJ5OT455		NC0198463		PEP SE Equity	PepsiCo, Inc.	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0001555_CC_FIRB	765LHXWGK1K-XCLTFYQ30				PFE US EQUITY	Pfizer Inc	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0001556_CC_FIRB	8YQ2GSDWYZX-O2EDN3511					PG&E Corp	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0001557_CC_FIRB	HL3H1H2BGXW-VG3BSWR90		VA0670281-5		PMI SE Equity	Philip Morris International Inc.	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0001558_CC_FIRB	TWSEY0NEDUD-CKS27AH81					Pinnacle West Capital Corp	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0001559_CC_FIRB	549300N2O26N-W4ST6W55		DE0101728		PBI US Equity	Pitney Bowes Inc.	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0001560_CC_FIRB	5MRSWZYSS-E4064ED3F25					Plains Exploration & Production Co LP	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0001561_CC_FIRB	549300BKPEP01-R3V6C59		PA284424		PPG UN Equity	PPG Industries, Inc.	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0001562_CC_FIRB	ZU69GUVJQG-Z6Z1UOOO79				PX US EQUITY	Praxair Inc	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0001563_CC_FIRB	6S3X7J22E861R-NTJSA74				3252Z US EQUITY	President & Fellows of Harvard College	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0001564_CC_FIRB	2572IBTT8CCZ-W6AU4141				PG US EQUITY	Procter & Gamble Co	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0001565_CC_FIRB	5PRBRS5FEH7N-REC8OR45		NJ0100802453		PRU US Equity	Prudential Financial, Inc.	US	Large corporate sample	Other financial corporations	Not applicable	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0001566_CC_FIRB	PUSS41EMO3E6-XXNV3U28				PEG US EQUITY	Public Service Enterprise Group Inc	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0001567_CC_FIRB	123WALMHY1G-ZXG2YDL90				PVH UN Equity	PVH Corp.	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0001568_CC_FIRB	8MCWUBXQ0W-E04KMXBX50		DE2249088		DGX UN Equity	Quest Diagnostics Incorporated	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0001569_CC_FIRB	HO1QNWM0IXB-Z0QSMMO20				RL UN Equity	Ralph Lauren Corporation	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0001570_CC_FIRB	YR6K3WJN0KKL-UPZSNL57		DE0472015		RTN US Equity	Raytheon Company	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0001571_CC_FIRB	NKNQHM6BLEC-KVOQP7O46				RSG US EQUITY	Republic Services Group	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0001572_CC_FIRB	PQQ60KVT5SJ-X0ETQT497				RKT US Equity	Rock-Tenn Company	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0001573_CC_FIRB	VH3R4HHBH-H12O0EXZJ88				ROK US Equity	Rockwell Automation, Inc.	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0001574_CC_FIRB	549300LJXD867-XMVE759				ROP UN Equity	Roper Industries, Inc.	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0001575_CC_FIRB	K2NEH8QNV-W44JIWK7Z55		C-38863		RCL NO Equity	Royal Caribbean Cruises Ltd.	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0001576_CC_FIRB	549300TJCKW4-BRXPJ474				RPM US Equity	RPM International Inc.	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0001577_CC_FIRB	549300VXRTBP-BK07QT94				0398293Z US EQUITY	Ruby Pipeline LLC	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Foundation IRB approach

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010	020	030	040	050	060	070	080	090	100	110	120	130	140
LC_0001578_CC_FIRB	ZXJ6Y2OSPZXIV-GRILD15		FL590739250		R US Equity	Ryder System, Inc.	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0001579_CC_FIRB	549300NKZ6VC-N5P3K723		DE2096948		SWY US Equity	Safeway Inc.	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0001580_CC_FIRB	RLTHESQ0RNFQ-JWPBJN60		DE2258732		SGMS UW Equity	Scientific Games International, Inc.	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0001581_CC_FIRB	Q0M0CZB4YN6J-Z65WXI09				SEE US EQUITY	Sealed Air Corp	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0001582_CC_FIRB	PBBKGKLRK5S5-C0Y4T545		CAC1991515		SRE US Equity	Sempra Energy	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0001583_CC_FIRB	KAF673KJXD92-C8KSLU49				SLGN US EQUITY	Silgan Holdings Inc [fka Silgan Corp]	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0001584_CC_FIRB	MR92GTD0MJT-TTTQDVG45		DE2360269			Simon Property Group, L.P.	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0001585_CC_FIRB	HHWAT5TDOYZ-MM26KKQ73				SNA US Equity	Snap-on Incorporated	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0001586_CC_FIRB	549300FC3G3Y-U2FBZD92					Southern Co	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0001587_CC_FIRB	EFWMP121W54-QV9MGOP87		DE4116263		SWN US Equity	Southwestern Energy Company	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0001588_CC_FIRB	P761FCI0CPO-G24I8JE10				SPW US Equity	SPX Corporation	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0001589_CC_FIRB	549300DJ09SM-TO561131				SWK US Equity	Stanley Black & Decker, Inc.	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0001590_CC_FIRB	XQM2JINI1U-L7642TU573				SPLS US Equity	Staples, Inc.	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0001591_CC_FIRB	5493002F0SC4J-TBU5137		MI148492		SYK US Equity	Stryker Corporation	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0001592_CC_FIRB	549300TX-O070764WUH65				SPWR US EQUITY	Sunpower Corp	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0001593_CC_FIRB	YF6ZV0M6AU4F-Y94MK914				SYMC US Equity	Symantec Corporation	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0001594_CC_FIRB	5RGWIFLMGH3-YS7KWI652				SYY US Equity	Sysco Corporation	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0001595_CC_FIRB	8WDDFXB5T1-Z6J0XC1L66				TGT US Equity	Target Corporation	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0001596_CC_FIRB	6HL0C5LCIE4T-N8UZHL06		DE2980513		TRP UN Equity	TC PipeLines, LP	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0001597_CC_FIRB	UUL85LWXB4N-GSWWXIQ25				TFX US Equity	Teleflex Incorporated	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0001598_CC_FIRB	YAWJZJYEQ7M1-SYMOS462		DE2106001		TEX UN Equity	Terex Corporation	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0001599_CC_FIRB	CMTK1YBYNLPL-IS3QLI53				TSO US EQUITY	Tesoro Petroleum	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0001600_CC_FIRB	549300VFZ8XJ9-NUPU221					The Estee Lauder Companies	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0001601_CC_FIRB	HCHV7422L5H-DJZCRFL38		DE0558016		TMO US Equity	Thermo Fisher Scientific Inc.	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Foundation IRB approach

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010	020	030	040	050	060	070	080	090	100	110	120	130	140
LC_0001602_CC_FIRB	KNG3XRAA0RH-N9H62OK76				TWX US EQUITY	Time Warner Inc	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0001603_CC_FIRB	B0I35MLPFXZS-E70ASS73				TKR US EQUITY	Timken Co	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0001604_CC_FIRB	549300V2JRLO5-DIFGE82		DE3058821		DTE GF Equity	T-Mobile USA, Inc.	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0001605_CC_FIRB	R1JB4KXN77XF-CXOQKV49		DE7324254		TRN US Equity	Trinity Industries, Inc.	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0001606_CC_FIRB	3NWOXIHJSQC-X0SM5Z749		DE3589359		TRW US Equity	TRW Automotive Inc.	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0001607_CC_FIRB	G8NWFN4YP7C-R6FOP4886					Tupperware Brands Corp	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0001608_CC_FIRB	WD6L6041MNR-W1JE49D58				TSN US Equity	Tyson Foods, Inc.	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0001609_CC_FIRB	MYF1DAS6G5W-Y7PRWCU78		DE0945814		ULVR LN Equity	Unilever Capital Corporation	US	Large corporate sample	Other financial corporations	Not applicable	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0001610_CC_FIRB	K1OQBWM7XE-OO08LDNP29		DE0890080		UAL UN Equity	United Airlines, Inc.	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0001611_CC_FIRB	D01LMJZU09UL-LNCY6Z23				UPS US EQUITY	United Parcel Service Inc	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0001612_CC_FIRB	JNLUVFYJT1OZS-IQ24U47				X UN Equity	United States Steel Corporation	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0001613_CC_FIRB	I07WOS4YJ0N7-YRFE7309				UTX US EQUITY	United Technologies Corp	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0001614_CC_FIRB	549300VSXHFQ-VR770L55		DE4426189			Univar Inc.	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0001615_CC_FIRB	549300BZXZ66-F6DTIF20		VA0016487-1		UVV US Equity	Universal Corporation	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0001616_CC_FIRB	5493004XNBK-B5SFUJI60		DE0932960		AAL UW Equity	US Airways, Inc.	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0001617_CC_FIRB	KOO0397YR-O83WY5MGD97				VRX CT Equity	Valeant Pharmaceuticals International	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0001618_CC_FIRB	549300XTO5V-R8SKV1V74				VLO US EQUITY	Valero Energy Corp	US	Large corporate sample	Other financial corporations	Not applicable	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0001619_CC_FIRB	2S72QS2UO2OE-SLG6Y829				VZ US EQUITY	Verizon Communications Inc	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0001620_CC_FIRB	CWAJJ9DJ5Z7-P057HV541				VFC US EQUITY	VF Corp	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0001621_CC_FIRB	X0ST5BPF0CZ-G9FE5OV61				VIA US EQUITY	Viacom Inc	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0001622_CC_FIRB	549300OBVCU4-IRZFZ230					Virgin Media Inc	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0001623_CC_FIRB	CQKUMNNZVDJ-LRYV2PT43					Virginia Electric & Power Co	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0001624_CC_FIRB	549300JZ4OKE-HW3DPJ59				V US Equity	Visa Inc.	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0001625_CC_FIRB	549300BMOJ05I-NE4YK86		DE2669712			Vornado Realty L.P.	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Foundation IRB approach

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010	020	030	040	050	060	070	080	090	100	110	120	130	140
LC_0001626_CC_FIRB	549300UUPJ2N-XDB68M19		DE0911551			VW Credit, Inc.	US	Large corporate sample	Other financial corporations	Not applicable	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0001627_CC_FIRB	Y87794H0US1-R65VBXU25				WMT US EQUITY	Wal-Mart Stores Inc	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0001628_CC_FIRB	7260JQNI6SCF9-FIV2392				DIS US EQUITY	Walt Disney Co	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0001629_CC_FIRB	IQN3XTJNAN-I73KWRED03					Walter Energy Inc	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0001630_CC_FIRB	549300YX8JII-D70NFS41				WM US EQUITY	Waste Management	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0001631_CC_FIRB	3CYEJKBUJZO3-UW777J80		DE3797582			WEA Finance LLC	US	Large corporate sample	Other financial corporations	Not applicable	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0001632_CC_FIRB	WHENKOULSS-K7WUM60H03				WHR US EQUITY	Whirlpool Corp	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0001633_CC_FIRB	D3W7PCXCBRQ-LL17DZ313					World Fuel Services Corp	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0001634_CC_FIRB	T4VNTWMFQ7J-QB65L7T35		DE3664441		WYN UN Equity	Wyndham Worldwide Corporation	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0001635_CC_FIRB	LGJNMI9GH8XI-DG5RCM61		MN37-AA		XEL US Equity	Xcel Energy Inc.	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0001636_CC_FIRB	4KF48RN45X1O-O8UBLY20				XRX UN Equity	Xerox Corporation	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0001637_CC_FIRB	6EY4K7ZMF9U-X1CU6KC79				XIX GF Equity	Xilinx, Inc.	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0001638_CC_FIRB	549300DF5M-V96DRYLQ48				XYL US EQUITY	Xylem Inc	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0001639_CC_FIRB	2P2YLDVPES3BX-Q1FRB91		DE3343799		ZMH US Equity	Zimmer Holdings, Inc.	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0001640_CC_FIRB	549300HD9Q1L-OC9KLJ48				ZTS UN Equity	Zoetis Inc.	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0001641_CC_FIRB	5493007CO5-W5OBFG7L21					RETAIL ESTATES NV	BE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0001642_CC_FIRB	549300QSUNKA-EBMYIR16					RAVAGO S.A.	BE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0001643_CC_FIRB	549300O3SGM-D4K45DN61			BE 0404621642		ALCATEL-LUCENT BELL	BE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0001644_CC_FIRB	54930031IF9X-W7PCY637			BE 0403992231		Atlas Copco Airpower	BE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0001645_CC_FIRB	549300PR82EO-NF1NKE18			BE 0473566965		BELFIMA	BE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0001646_CC_FIRB	549300UOBXC-S79E82606			BE 0404535431		Belgische Scheepvaartmaatschappij-Compagnie Maritime Belge	BE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0001647_CC_FIRB	549300VSM2R-G55U2QU15			BE 0400853488		BRUSSELS AIRLINES	BE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0001648_CC_FIRB	5493007ZLRNT-TT9B6384					Carrefour Finance SA	BE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0001649_CC_FIRB	529900P0HVI-O92I8AU52			BE 0422362447		COCKERILL MAINTENANCE & INGENIERIE	BE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Foundation IRB approach

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010	020	030	040	050	060	070	080	090	100	110	120	130	140
LC_0001650_CC_FIRB	549300VWVX-R1GOHG0E16			BE 0425702910		COFELY FABRICOM sa	BE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0001651_CC_FIRB	5493003N7PPO-YDZI1G90			BE 0400464795		COMPAGNIE D'ENTREPRISES CFE - AANNEMINGSMAATSCHAPPIJ CFE	BE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0001652_CC_FIRB	5299009GDD-J20VCTA286			BE 0404411707		CONTINENTAL BENELUX	BE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0001653_CC_FIRB	549300NF0J86Q-SGBSV95			BE 0413572663		DELDO AUTOBANDEN	BE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0001654_CC_FIRB	549300KT827R-UL680A73			BE0428741087		D'IETEREN Treasury	BE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0001655_CC_FIRB	5493000G720Y-N71E2S86			BE 0435305514		DREDGING INTERNATIONAL	BE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0001656_CC_FIRB	529900YOYR5F-W12UBJ80			BE 0471811661		EDF Luminus	BE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0001657_CC_FIRB	549300F203XB-WYK45D98			BE 0411515075		Emmaüs vzw	BE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0001658_CC_FIRB	529900T3V512-W5JEJF78			BE 0406183144		Evonik Degussa Antwerpen	BE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0001659_CC_FIRB	5493006GOR72-R0ZYBN98			BE 0860409202		EXMAR	BE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0001660_CC_FIRB	52990071WX2U-W1WNHC16			BE 0402954628		FLUXYS BELGIUM	BE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0001661_CC_FIRB	529900RL1B6N-SLKU7P45			BE 0821382439		FLUXYS FINANCE	BE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0001662_CC_FIRB	549300EL1OTY-CHBFUV17			BE 0442100363		GDF SUEZ CC SCRL	BE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0001663_CC_FIRB	549300AS6JDY8-GAUB274			BE 0831958211		GDF SUEZ ENERGY MANAGEMENT TRADING	BE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0001664_CC_FIRB	6IM6CQKADLN-CQGUEU352			BE0439255986		GEMS Services SA/NV	BE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0001665_CC_FIRB	549300UFHGF-Y5IOON989			BE 0220324117		Gimv	BE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0001666_CC_FIRB	5493004EAZ-Q20FYJKT70			BE 0438202052		greif services belgium	BE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0001667_CC_FIRB	5299004FBX5D-GG463D98			BE 0430060188		HERAEUS ELECTRO - NITE INTERNATIONAL	BE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0001668_CC_FIRB	5493002TT-O3072KC6L60			BE 0402220594		Hewlett - Packard Belgium	BE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0001669_CC_FIRB	549300VI27GGJ-FIOCP26			BE 0440113348		INTERNATIONAL FINANCE CENTER CFE	BE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0001670_CC_FIRB	5493002RVRZ1-S3CPUI26			BE 0428750985		ION BEAM APPLICATIONS S.A	BE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0001671_CC_FIRB	54930073JZQ-L85NE3817			BE 0222343301		IVERLEK	BE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0001672_CC_FIRB	549300YEC7519-H8CBF72			BE 0473587751		J.C. General Services CVBA	BE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0001673_CC_FIRB	549300U0BLK-P6Y8LPX16			BE 0404778426		Katoen Natie	BE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Foundation IRB approach

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010	020	030	040	050	060	070	080	090	100	110	120	130	140
LC_0001674_CC_FIRB	529900X1VAF3I-XDZJ071					LE PEIGNE	BE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0001675_CC_FIRB	549300ROPVHS-EKEMW107			BE 0807049797		LOCORAIL	BE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0001676_CC_FIRB	549300L6DOLP-EQSOI005			BE 0405580655		MATEXI afkorting van MAATSCHAPPIJ TOT EXPLOITATIE IMMOBILIEN	BE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0001677_CC_FIRB	54930073S0ZHJ-VBUWP18			BE 0456810810		MOBISTAR	BE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0001678_CC_FIRB	549300V3ES7BV-GYNRZ58			BE 0413630071		N.V BESIX S.A	BE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0001679_CC_FIRB	529900P78BT1R-IIYWY69			BE 0458885719		NUTRECO CAPITAL	BE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0001680_CC_FIRB	549300XHGK09-MEWMOL68			BE 0419457296		Ontex bvba	BE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0001681_CC_FIRB	5299009CBE6VJ-XABZS81			BE 0436410522		RAFFINERIE TIRLEMONTOISE - TIENSE SUIKERRAFFINADERERIJ	BE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0001682_CC_FIRB	529900P4SON-A6KVTRT86			BE 0428343981		RECTICEL INTERNATIONAL SERVICES	BE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0001683_CC_FIRB	529900LK4T42-CNH2U882			BE 0434475767		S.B. MANAGEMENT AND SERVICES	BE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0001684_CC_FIRB	529900FTYUE9-QOXMU884			BE 0434284638		SAINT-GOBAIN BENELUX	BE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0001685_CC_FIRB	549300CCKFF44-A550J72			BE 0400747580		SARENS	BE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0001686_CC_FIRB	549300JTFH1W-HCEMIN40			BE 0407139583		SD WORX	BE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0001687_CC_FIRB	HB7FFAZI0OM-Z8PP8OE26			BE 0413330856		Society for Worldwide Interbank Financial Telecommunication	BE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0001688_CC_FIRB	213800IS5GA1-OZ8RBM85			BE 0473416418		TELENET nv	BE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0001689_CC_FIRB	529900R7MYQ-QO8CHR962			BE 0403063902		TOTAL BELGIUM	BE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0001690_CC_FIRB	5299003N2SCV-NU16O909			BE 0403079441		Total Petrochemicals & Refining SA/NV	BE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0001691_CC_FIRB	549300ZSTW3-D1UXOXY91			BE 0412639681		TRACTEBEL ENGINEERING sa	BE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0001693_CC_FIRB	549300J5X4E65-PJHE355			BE 0464538245		VPK SERVICES	BE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0001694_CC_FIRB	5493002MUO-V04NSPT571	2796756-1				RBC INVESTOR SERVICES TRUST	CA	Large corporate sample	Other financial corporations	Not applicable	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0001695_CC_FIRB	549300G6ZUFBJ-VLAJQ46					MERCURIA ENERGY TRADING SA	CH	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0001696_CC_FIRB	5299009K1FINA-RYDEC72					RENAULT FINANCE SA	CH	Large corporate sample	Other financial corporations	Not applicable	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0001697_CC_FIRB	549300WZRVQ-ERM819Z90	1141987-6	CH02039235685			Schweizerische RÃ¼ckversicherungs-Gesellschaft AG	CH	Large corporate sample	Other financial corporations	Not applicable	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0001698_CC_FIRB	52990031Q7PC-TSUSRW11	2820823-9	HRB40498			LBBW Dublin Management GmbH	DE	Large corporate sample	Other financial corporations	Not applicable	Not applicable	Counterparty credit risk	Foundation IRB approach

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010	020	030	040	050	060	070	080	090	100	110	120	130	140
LC_0001699_CC_FIRB	529900GHE5268QPEOH13	2537992-6	HRB106727			LIDL IRELAND GMBH	DE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0001700_CC_FIRB	529900USFSZYPS075O24	1144838-8	HRB3790			VOLKSWAGEN FINANCIAL SERVICES AG	DE	Large corporate sample	Other financial corporations	Not applicable	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0001701_CC_FIRB	549300Y5BJOTCMUYT658					ARCELORMITTAL TREASURY SNC	FR	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0001702_CC_FIRB	969500KY4MRVCLM9HE48					EDF ENERGIES NOUVELLES	FR	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0001703_CC_FIRB	529900QI55ZLJVCMPA71					TOTAL CAPITAL	FR	Large corporate sample	Other financial corporations	Not applicable	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0001704_CC_FIRB	2138006E2VG89XLORJ06		02366682			YORKSHIRE WATER SERVICES LIMITED	GB	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0001705_CC_FIRB	549300BPQYQ838KE1X51					UNIPEC ASIA COMPANY LIMITED	HK	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0001706_CC_FIRB	213800SKZTSE2L1BII69					THAMES WATER UTILITIES CAYMAN FINANCE LIMITED	KY	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0001707_CC_FIRB	0YQH6LCEF474UTUV4B96		KvK 34313428 0000			ENEL FINANCE INTERNATIONAL N.V.	NL	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Foundation IRB approach
LC_0001708_CC_FIRB	4ME66GO1Q4T87C52WS37		KvK 33134831 0000			GENERAL ELECTRIC INTERNATIONAL INC	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Foundation IRB approach
GG_0001709_CC_FIRB					1310Z AR Equity	Argentina	AR	Sovereign sample	General Governments	Not applicable	Not applicable	Counterparty credit risk	Foundation IRB approach
GG_0001710_CC_FIRB					1525Z AU Equity	Australia	AU	Sovereign sample	General Governments	Not applicable	Not applicable	Counterparty credit risk	Foundation IRB approach
GG_0001711_CC_FIRB					1480Z AV Equity	Austria	AT	Sovereign sample	General Governments	Not applicable	Not applicable	Counterparty credit risk	Foundation IRB approach
GG_0001712_CC_FIRB					43886Z BD Equity	Bangladesh	BD	Sovereign sample	General Governments	Not applicable	Not applicable	Counterparty credit risk	Foundation IRB approach
GG_0001713_CC_FIRB					111136Z BB Equity	Belgium	BE	Sovereign sample	General Governments	Not applicable	Not applicable	Counterparty credit risk	Foundation IRB approach
GG_0001714_CC_FIRB					1323Z BZ Equity	Brazil	BR	Sovereign sample	General Governments	Not applicable	Not applicable	Counterparty credit risk	Foundation IRB approach
GG_0001715_CC_FIRB					129225Z BU Equity	Bulgaria	BG	Sovereign sample	General Governments	Not applicable	Not applicable	Counterparty credit risk	Foundation IRB approach
GG_0001716_CC_FIRB					80710Z CN Equity	Canada	CA	Sovereign sample	General Governments	Not applicable	Not applicable	Counterparty credit risk	Foundation IRB approach
GG_0001717_CC_FIRB					45793Z CI Equity	Chile	CL	Sovereign sample	General Governments	Not applicable	Not applicable	Counterparty credit risk	Foundation IRB approach
GG_0001718_CC_FIRB					PRCH CH Equity	China	CN	Sovereign sample	General Governments	Not applicable	Not applicable	Counterparty credit risk	Foundation IRB approach
GG_0001719_CC_FIRB					1153Z CB Equity	Colombia	CO	Sovereign sample	General Governments	Not applicable	Not applicable	Counterparty credit risk	Foundation IRB approach
GG_0001720_CC_FIRB					1040Z CP Equity	Czech Republic	CZ	Sovereign sample	General Governments	Not applicable	Not applicable	Counterparty credit risk	Foundation IRB approach
GG_0001721_CC_FIRB					1271Z DC Equity	Denmark	DK	Sovereign sample	General Governments	Not applicable	Not applicable	Counterparty credit risk	Foundation IRB approach
GG_0001722_CC_FIRB					1083Z EY Equity	Egypt	EG	Sovereign sample	General Governments	Not applicable	Not applicable	Counterparty credit risk	Foundation IRB approach

Counterparty code	Legal entity identifier (LEI)	Credit register code	Commercial register code	ISIN code	Bloomberg ticker	Name	Geographical area	Portfolio name	Sector of counterparty	Type of exposure	Type of facility	Type of risk	Regulatory approach
010	020	030	040	050	060	070	080	090	100	110	120	130	140
GG_0001723_CC_FIRB					1000Z ET Equity	Estonia	EE	Sovereign sample	General Governments	Not applicable	Not applicable	Counterparty credit risk	Foundation IRB approach
GG_0001724_CC_FIRB					1306Z FH Equity	Finland	FI	Sovereign sample	General Governments	Not applicable	Not applicable	Counterparty credit risk	Foundation IRB approach
GG_0001725_CC_FIRB					223727Z FP Equity	France	FR	Sovereign sample	General Governments	Not applicable	Not applicable	Counterparty credit risk	Foundation IRB approach
GG_0001726_CC_FIRB					3413Z GR Equity	Germany	DE	Sovereign sample	General Governments	Not applicable	Not applicable	Counterparty credit risk	Foundation IRB approach
GG_0001727_CC_FIRB					1004Z GA Equity	Greece	GR	Sovereign sample	General Governments	Not applicable	Not applicable	Counterparty credit risk	Foundation IRB approach
GG_0001728_CC_FIRB					1182Z HB Equity	Hungary	HU	Sovereign sample	General Governments	Not applicable	Not applicable	Counterparty credit risk	Foundation IRB approach
GG_0001729_CC_FIRB					1504Z IN Equity	India	IN	Sovereign sample	General Governments	Not applicable	Not applicable	Counterparty credit risk	Foundation IRB approach
GG_0001730_CC_FIRB					1133Z IJ Equity	Indonesia	ID	Sovereign sample	General Governments	Not applicable	Not applicable	Counterparty credit risk	Foundation IRB approach
GG_0001731_CC_FIRB					1266Z ID Equity	Ireland	IE	Sovereign sample	General Governments	Not applicable	Not applicable	Counterparty credit risk	Foundation IRB approach
GG_0001732_CC_FIRB					3343943Z IT Equity	Israel	IL	Sovereign sample	General Governments	Not applicable	Not applicable	Counterparty credit risk	Foundation IRB approach
GG_0001733_CC_FIRB					2103Z IM Equity	Italy	IT	Sovereign sample	General Governments	Not applicable	Not applicable	Counterparty credit risk	Foundation IRB approach
GG_0001734_CC_FIRB					JAPZ JP Equity	Japan	JP	Sovereign sample	General Governments	Not applicable	Not applicable	Counterparty credit risk	Foundation IRB approach
GG_0001735_CC_FIRB					1001Z KN Equity	Kenya	KE	Sovereign sample	General Governments	Not applicable	Not applicable	Counterparty credit risk	Foundation IRB approach
GG_0001736_CC_FIRB					3344606Z LR Equity	Latvia	LV	Sovereign sample	General Governments	Not applicable	Not applicable	Counterparty credit risk	Foundation IRB approach
GG_0001737_CC_FIRB					1092Z LH Equity	Lithuania	LT	Sovereign sample	General Governments	Not applicable	Not applicable	Counterparty credit risk	Foundation IRB approach
GG_0001738_CC_FIRB					1110Z LX Equity	Luxembourg	LU	Sovereign sample	General Governments	Not applicable	Not applicable	Counterparty credit risk	Foundation IRB approach
GG_0001739_CC_FIRB					1124Z MK Equity	Malaysia	MY	Sovereign sample	General Governments	Not applicable	Not applicable	Counterparty credit risk	Foundation IRB approach
GG_0001740_CC_FIRB					5753Z US Equity	Malta	MT	Sovereign sample	General Governments	Not applicable	Not applicable	Counterparty credit risk	Foundation IRB approach
GG_0001741_CC_FIRB					1426Z MM Equity	Mexico	MX	Sovereign sample	General Governments	Not applicable	Not applicable	Counterparty credit risk	Foundation IRB approach
GG_0001742_CC_FIRB					1096Z MC Equity	Morocco	MA	Sovereign sample	General Governments	Not applicable	Not applicable	Counterparty credit risk	Foundation IRB approach
GG_0001743_CC_FIRB					1533Z NA Equity	Netherlands	NL	Sovereign sample	General Governments	Not applicable	Not applicable	Counterparty credit risk	Foundation IRB approach
GG_0001744_CC_FIRB					46443Z NZ Equity	New Zealand	NZ	Sovereign sample	General Governments	Not applicable	Not applicable	Counterparty credit risk	Foundation IRB approach
GG_0001745_CC_FIRB					1233Z NO Equity	Norway	NO	Sovereign sample	General Governments	Not applicable	Not applicable	Counterparty credit risk	Foundation IRB approach
GG_0001746_CC_FIRB					279379Z PM Equity	Philippines	PH	Sovereign sample	General Governments	Not applicable	Not applicable	Counterparty credit risk	Foundation IRB approach

Counterparty code	Legal entity identifier (LEI)	Credit register code	Commercial register code	ISIN code	Bloomberg ticker	Name	Geographical area	Portfolio name	Sector of counterparty	Type of exposure	Type of facility	Type of risk	Regulatory approach
010	020	030	040	050	060	070	080	090	100	110	120	130	140
GG_0001747_CC_FIRB					1084Z PW Equity	Poland	PL	Sovereign sample	General Governments	Not applicable	Not applicable	Counterparty credit risk	Foundation IRB approach
GG_0001748_CC_FIRB					1174Z PL Equity	Portugal	PT	Sovereign sample	General Governments	Not applicable	Not applicable	Counterparty credit risk	Foundation IRB approach
GG_0001749_CC_FIRB					1089Z RO Equity	Romania	RO	Sovereign sample	General Governments	Not applicable	Not applicable	Counterparty credit risk	Foundation IRB approach
GG_0001750_CC_FIRB					4458Z RU Equity	Russia	RU	Sovereign sample	General Governments	Not applicable	Not applicable	Counterparty credit risk	Foundation IRB approach
GG_0001751_CC_FIRB					3344642Z AB Equity	Saudi Arabia	SA	Sovereign sample	General Governments	Not applicable	Not applicable	Counterparty credit risk	Foundation IRB approach
GG_0001752_CC_FIRB					1545Z SP Equity	Singapore	SG	Sovereign sample	General Governments	Not applicable	Not applicable	Counterparty credit risk	Foundation IRB approach
GG_0001753_CC_FIRB					1023Z SK Equity	Slovakia	SK	Sovereign sample	General Governments	Not applicable	Not applicable	Counterparty credit risk	Foundation IRB approach
GG_0001754_CC_FIRB					1091Z SV Equity	Slovenia	SI	Sovereign sample	General Governments	Not applicable	Not applicable	Counterparty credit risk	Foundation IRB approach
GG_0001755_CC_FIRB					50184Z SJ Equity	South Africa	ZA	Sovereign sample	General Governments	Not applicable	Not applicable	Counterparty credit risk	Foundation IRB approach
GG_0001756_CC_FIRB					ROKZ KS Equity	South Korea	KR	Sovereign sample	General Governments	Not applicable	Not applicable	Counterparty credit risk	Foundation IRB approach
GG_0001757_CC_FIRB					1841Z SM Equity	Spain	ES	Sovereign sample	General Governments	Not applicable	Not applicable	Counterparty credit risk	Foundation IRB approach
GG_0001758_CC_FIRB					204283Z EK Equity	Sudan	SD	Sovereign sample	General Governments	Not applicable	Not applicable	Counterparty credit risk	Foundation IRB approach
GG_0001759_CC_FIRB					1179Z SS Equity	Sweden	SE	Sovereign sample	General Governments	Not applicable	Not applicable	Counterparty credit risk	Foundation IRB approach
GG_0001760_CC_FIRB					344758Z SW Equity	Switzerland	CH	Sovereign sample	General Governments	Not applicable	Not applicable	Counterparty credit risk	Foundation IRB approach
GG_0001761_CC_FIRB					116657Z TT Equity	Taiwan	TW	Sovereign sample	General Governments	Not applicable	Not applicable	Counterparty credit risk	Foundation IRB approach
GG_0001762_CC_FIRB					1179Z TB Equity	Thailand	TH	Sovereign sample	General Governments	Not applicable	Not applicable	Counterparty credit risk	Foundation IRB approach
GG_0001763_CC_FIRB					114144Z TI Equity	Turkey	TR	Sovereign sample	General Governments	Not applicable	Not applicable	Counterparty credit risk	Foundation IRB approach
GG_0001764_CC_FIRB					1089Z UZ Equity	Ukraine	UA	Sovereign sample	General Governments	Not applicable	Not applicable	Counterparty credit risk	Foundation IRB approach
GG_0001765_CC_FIRB					3344698Z UH Equity	United Arab Emirates	AE	Sovereign sample	General Governments	Not applicable	Not applicable	Counterparty credit risk	Foundation IRB approach
GG_0001766_CC_FIRB					6152Z LN Equity	United Kingdom	GB	Sovereign sample	General Governments	Not applicable	Not applicable	Counterparty credit risk	Foundation IRB approach
GG_0001768_CC_FIRB					3352Z US Equity	United States	US	Sovereign sample	General Governments	Not applicable	Not applicable	Counterparty credit risk	Foundation IRB approach
GG_0001769_CC_FIRB					1069Z VC Equity	Venezuela	VE	Sovereign sample	General Governments	Not applicable	Not applicable	Counterparty credit risk	Foundation IRB approach
GG_0001770_CC_FIRB					231715Z VN Equity	Vietnam	VN	Sovereign sample	General Governments	Not applicable	Not applicable	Counterparty credit risk	Foundation IRB approach
GG_0001771_CC_FIRB	ZTMSNXROF84-AHWJNKQ93					INTERNATIONAL BANK FOR RECONSTRUCTION AND DEVELOPMENT	US	Sovereign sample	General Governments	Not applicable	Not applicable	Counterparty credit risk	Foundation IRB approach

Counterparty code	Legal entity identifier (LEI)	Credit register code	Commercial register code	ISIN code	Bloomberg ticker	Name	Geographical area	Portfolio name	Sector of counterparty	Type of exposure	Type of facility	Type of risk	Regulatory approach
010	020	030	040	050	060	070	080	090	100	110	120	130	140
GG_0001772_CC_FIRB	QKL54NQY28TCDAI75F60					INTERNATIONAL FINANCE CORPORATION	US	Sovereign sample	General governments	Not applicable	Not applicable	Counterparty credit risk	Foundation IRB approach
IN_0001773_CC_FIRB	BFXS5XCH7N0Y05NIXW11				3531454Z NA EQUITY	ABN Amro	NL	Institutions sample	Credit institutions	Not applicable	Not applicable	Counterparty credit risk	Foundation IRB approach
IN_0001774_CC_FIRB				CNE100000Q43	1288 HK EQUITY	Agricultural Bank of China	CN	Institutions sample	Credit institutions	Not applicable	Not applicable	Counterparty credit risk	Foundation IRB approach
IN_0001775_CC_FIRB	3U8WV1YX2VMUHH7Z1Q21			IE0000197834	ALBK ID EQUITY	ALLIED IRISH BANKS PLC	IE	Institutions sample	Credit institutions	Not applicable	Not applicable	Counterparty credit risk	Foundation IRB approach
IN_0001776_CC_FIRB	5299009N55YRQC69CN08			GRS015013006	ALPHA GA EQUITY	Alpha Bank	GR	Institutions sample	Credit institutions	Not applicable	Not applicable	Counterparty credit risk	Foundation IRB approach
IN_0001777_CC_FIRB	JHE42UYNWWTJB8YTTU19			AU000000ANZ3	ANZ AU EQUITY	ANZ	AU	Institutions sample	Credit institutions	Not applicable	Not applicable	Counterparty credit risk	Foundation IRB approach
IN_0001778_CC_FIRB	549300CTUU1RFXHQJE44			US0594603039	BBD US EQUITY	Banco Bradesco	BR	Institutions sample	Credit institutions	Not applicable	Not applicable	Counterparty credit risk	Foundation IRB approach
IN_0001779_CC_FIRB	JU1U6S0DG9YLT7N8ZV32			PTBCP0AM0007	BCP PL EQUITY	BANCO COMERCIAL PORTUGUÊS, SA (BCP OR MILLENNIUM BCP)	PT	Institutions sample	Credit institutions	Not applicable	Not applicable	Counterparty credit risk	Foundation IRB approach
IN_0001780_CC_FIRB	QE0Q0253K88YAGNPE356			BRBBASACNOR3	BBAS3 BZ EQUITY	Banco Do Brasil	BR	Institutions sample	Credit institutions	Not applicable	Not applicable	Counterparty credit risk	Foundation IRB approach
IN_0001781_CC_FIRB	5493006P8PDBI8LC0O96			IT0005002883	BP IM EQUITY	Banco Popolare	IT	Institutions sample	Credit institutions	Not applicable	Not applicable	Counterparty credit risk	Foundation IRB approach
IN_0001782_CC_FIRB	9DJT3UXIJJIZJI4WXO774			US0605051046	BAC US EQUITY	Bank of America Corp.	US	Institutions sample	Credit institutions	Not applicable	Not applicable	Counterparty credit risk	Foundation IRB approach
IN_0001783_CC_FIRB	54930053HGCFWVHYZX42			CNE1000001Z5	3988 HK EQUITY	Bank of China	CN	Institutions sample	Credit institutions	Not applicable	Not applicable	Counterparty credit risk	Foundation IRB approach
IN_0001784_CC_FIRB				CNE100000205	3328 HK EQUITY	Bank of Communications	CN	Institutions sample	Credit institutions	Not applicable	Not applicable	Counterparty credit risk	Foundation IRB approach
IN_0001785_CC_FIRB	CO6GC26LCGGRTUESIP55			HK0023000190	23 HK EQUITY	Bank of East Asia Ltd.	HK	Institutions sample	Credit institutions	Not applicable	Not applicable	Counterparty credit risk	Foundation IRB approach
IN_0001786_CC_FIRB	Q2GQA2KF6XJ24W42G291			IE0030606259	BKIR ID EQUITY	BANK OF IRELAND	IE	Institutions sample	Credit institutions	Not applicable	Not applicable	Counterparty credit risk	Foundation IRB approach
IN_0001787_CC_FIRB	NQQ6HPCNCCU6TUTQYE16			CA0636711016	BMO CN EQUITY	Bank of Montreal	CA	Institutions sample	Credit institutions	Not applicable	Not applicable	Counterparty credit risk	Foundation IRB approach
IN_0001788_CC_FIRB	WFLLPEPC7FZXENRZV188			US0640581007	BK US EQUITY	Bank of New York Mellon Corp.	US	Institutions sample	Credit institutions	Not applicable	Not applicable	Counterparty credit risk	Foundation IRB approach
IN_0001789_CC_FIRB	L3I9ZG2KFGXZ61BMYR72			CA0641491075	BNS CN EQUITY	Bank of Nova Scotia	CA	Institutions sample	Credit institutions	Not applicable	Not applicable	Counterparty credit risk	Foundation IRB approach
IN_0001790_CC_FIRB	549300685QG7DJS55M76			ES0113307021	BKIA SM EQUITY	Bankia	ES	Institutions sample	Credit institutions	Not applicable	Not applicable	Counterparty credit risk	Foundation IRB approach
IN_0001791_CC_FIRB	VWMYAEQSTOPNV0SUGU82			ES0113679I37	BKT SM EQUITY	BANKINTER	ES	Institutions sample	Credit institutions	Not applicable	Not applicable	Counterparty credit risk	Foundation IRB approach
IN_0001792_CC_FIRB	G5GSEF7VJP5I7OUK5573			GB0031348658	BARC LN EQUITY	Barclays Plc	GB	Institutions sample	Credit institutions	Not applicable	Not applicable	Counterparty credit risk	Foundation IRB approach
IN_0001794_CC_FIRB	VDYMYTQGZZ6DU0912C88	1103165-5			BLGZ GR EQUITY	Bayerische Landesbank	DE	Institutions sample	Credit institutions	Not applicable	Not applicable	Counterparty credit risk	Foundation IRB approach
IN_0001795_CC_FIRB	K8MS7FD7N5Z2WQ51AZ71			ES0113211835	BBVA SM EQUITY	BBVA	ES	Institutions sample	Credit institutions	Not applicable	Not applicable	Counterparty credit risk	Foundation IRB approach
IN_0001796_CC_FIRB	A5GWLFH3KM7YV2SFQL84				CCBG BB EQUITY	Belfius (Ex-Dexia bank)	BE	Institutions sample	Credit institutions	Not applicable	Not applicable	Counterparty credit risk	Foundation IRB approach

Counterparty code	Legal entity identifier (LEI)	Credit register code	Commercial register code	ISIN code	Bloomberg ticker	Name	Geographical area	Portfolio name	Sector of counterparty	Type of exposure	Type of facility	Type of risk	Regulatory approach
010	020	030	040	050	060	070	080	090	100	110	120	130	140
IN_0001797_CC_FIRB	R0MUWSFPU8MPRO8K5P83			FR0000131104	BNP FP EQUITY	BNP Paribas	FR	Institutions sample	Credit institutions	Not applicable	Not applicable	Counterparty credit risk	Foundation IRB approach
IN_0001798_CC_FIRB	9695005MSX1OYEMGDF46				3692594z fp equity	BPCE	FR	Institutions sample	Credit institutions	Not applicable	Not applicable	Counterparty credit risk	Foundation IRB approach
IN_0001799_CC_FIRB	7CUNS533WID6K7DGFI87			ES0140609019	CABK SM EQUITY	CaixaBank	ES	Institutions sample	Credit institutions	Not applicable	Not applicable	Counterparty credit risk	Foundation IRB approach
IN_0001800_CC_FIRB	2IGI19DL77OX0HC3ZE78			CA1360691010	CM CN EQUITY	Canadian Imperial Bank of Commerce	CA	Institutions sample	Credit institutions	Not applicable	Not applicable	Counterparty credit risk	Foundation IRB approach
IN_0001801_CC_FIRB				CNE1000001Q4	998 HK EQUITY	China CITIC Bank	CN	Institutions sample	Credit institutions	Not applicable	Not applicable	Counterparty credit risk	Foundation IRB approach
IN_0001802_CC_FIRB	5493001KQW6DM7KEDR62			CNE1000002H1	939 HK EQUITY	China Construction	CN	Institutions sample	Credit institutions	Not applicable	Not applicable	Counterparty credit risk	Foundation IRB approach
IN_0001803_CC_FIRB				CNE100000SL4	601818 CH EQUITY	China Everbright Bank	CN	Institutions sample	Credit institutions	Not applicable	Not applicable	Counterparty credit risk	Foundation IRB approach
IN_0001804_CC_FIRB	549300MKO5B60FFIHF58			CNE1000002M1	3968 HK EQUITY	China Merchants Bank	CN	Institutions sample	Credit institutions	Not applicable	Not applicable	Counterparty credit risk	Foundation IRB approach
IN_0001805_CC_FIRB	549300HBUGSQD1VCXG94			CNE100000HF9	1988 HK EQUITY	China Minsheng Banking Corp., Ltd.	CN	Institutions sample	Credit institutions	Not applicable	Not applicable	Counterparty credit risk	Foundation IRB approach
IN_0001806_CC_FIRB	6SHGI4ZSSLCXXQSBB395			US1729674242	C US EQUITY	Citigroup	US	Institutions sample	Credit institutions	Not applicable	Not applicable	Counterparty credit risk	Foundation IRB approach
IN_0001807_CC_FIRB	851WYGNLUQLFZBSYGB56	1106139-7		DE000CBK1001	CBK GY EQUITY	Commerzbank	DE	Institutions sample	Credit institutions	Not applicable	Not applicable	Counterparty credit risk	Foundation IRB approach
IN_0001808_CC_FIRB	MSFSBD3QN1GSN7Q6C537			AU000000CBA7	CBA AU EQUITY	Commonwealth	AU	Institutions sample	Credit institutions	Not applicable	Not applicable	Counterparty credit risk	Foundation IRB approach
IN_0001809_CC_FIRB	969500TJ5KRTCJQWXH05			FR0000045072	ACA FP EQUITY	Crédit Agricole	FR	Institutions sample	Credit institutions	Not applicable	Not applicable	Counterparty credit risk	Foundation IRB approach
IN_0001810_CC_FIRB	9695000CG7B84NLR5984				CMUT FP EQUITY	Crédit Mutuel	FR	Institutions sample	Credit institutions	Not applicable	Not applicable	Counterparty credit risk	Foundation IRB approach
IN_0001811_CC_FIRB	ANGGYXNX0JLX3X63JN86			CH0012138530	CSGN VX EQUITY	Credit Suisse	CH	Institutions sample	Credit institutions	Not applicable	Not applicable	Counterparty credit risk	Foundation IRB approach
IN_0001812_CC_FIRB	MAES062Z21O4RZ2U7M96			DK0010274414	DANSKE DC EQUITY	Danske Bank	DK	Institutions sample	Credit institutions	Not applicable	Not applicable	Counterparty credit risk	Foundation IRB approach
IN_0001813_CC_FIRB	7LTWFZYICNSX8D621K86	1106989-5		DE0005140008	DBk GY EQUITY	Deutsche Bank	DE	Institutions sample	Credit institutions	Not applicable	Not applicable	Counterparty credit risk	Foundation IRB approach
IN_0001814_CC_FIRB	549300GKFG0RYRRQ1414			NO0010031479	DNB NO EQUITY	DNB NOR	NO	Institutions sample	Credit institutions	Not applicable	Not applicable	Counterparty credit risk	Foundation IRB approach
IN_0001815_CC_FIRB	529900HNOAA1KXQJUQ27	1107041-4		DE0008343104	DGBK GR EQUITY	DZ BANK AG Deutsche Zentral-Genossenschaftsbank	DE	Institutions sample	Credit institutions	Not applicable	Not applicable	Counterparty credit risk	Foundation IRB approach
IN_0001816_CC_FIRB	JEUVK5RWVJEN8W0C9M24			GRS323003004	EUROB GA EQUITY	EFG EUROBANK ERGASIAS	GR	Institutions sample	Credit institutions	Not applicable	Not applicable	Counterparty credit risk	Foundation IRB approach
IN_0001817_CC_FIRB	PQOH26KWDF7CG10L6792			AT0000652011	EBS AV EQUITY	Erste Group Bank AG	AT	Institutions sample	Credit institutions	Not applicable	Not applicable	Counterparty credit risk	Foundation IRB approach
IN_0001818_CC_FIRB	549300GGF3CSCFS5UT61			PTBES0AM0007	BES PL EQUITY	ESPÍRITO SANTO FINANCIAL GROUP, SA (ESFG)	PT	Institutions sample	Credit institutions	Not applicable	Not applicable	Counterparty credit risk	Foundation IRB approach
IN_0001819_CC_FIRB	THRNG6BD57P9QWTQLG42			US3167731005	FITB US EQUITY	Fifth Third Bancorp	US	Institutions sample	Credit institutions	Not applicable	Not applicable	Counterparty credit risk	Foundation IRB approach
IN_0001820_CC_FIRB	784F5XWPLTWKTBV3E584			US38141G1040	GS US EQUITY	Goldman Sachs Group	US	Institutions sample	Credit institutions	Not applicable	Not applicable	Counterparty credit risk	Foundation IRB approach

Counterparty code	Legal entity identifier (LEI)	Credit register code	Commercial register code	ISIN code	Bloomberg ticker	Name	Geographical area	Portfolio name	Sector of counterparty	Type of exposure	Type of facility	Type of risk	Regulatory approach
010	020	030	040	050	060	070	080	090	100	110	120	130	140
IN_0001821_CC_FIRB	MLU0ZO3ML4LN2LL2TL39			GB0005405286	HSBA LN EQUITY	HSBC Holdings	GB	Institutions sample	Credit institutions	Not applicable	Not applicable	Counterparty credit risk	Foundation IRB approach
IN_0001823_CC_FIRB				CNE000001QZ7	601166 CH EQUITY	Industrial Bank of China	CN	Institutions sample	Credit institutions	Not applicable	Not applicable	Counterparty credit risk	Foundation IRB approach
IN_0001824_CC_FIRB	5493002ERZU2K9PZDL40			CNE1000003G1	1398 HK EQUITY	Industrial Commercial Bank of China	CN	Institutions sample	Credit institutions	Not applicable	Not applicable	Counterparty credit risk	Foundation IRB approach
IN_0001825_CC_FIRB	3TK20IVIUJ8J3ZU0QE75			NL0000303600	INGA NA EQUITY	ING	NL	Institutions sample	Credit institutions	Not applicable	Not applicable	Counterparty credit risk	Foundation IRB approach
IN_0001826_CC_FIRB	2W8N8UU78PMDQKZENC08			IT0000072618	ISP IM EQUITY	Intesa	IT	Institutions sample	Credit institutions	Not applicable	Not applicable	Counterparty credit risk	Foundation IRB approach
IN_0001827_CC_FIRB	635400DTNHVYGZODKQ93				ILOA ID EQUITY	Permanent TSB Group Holdings Plc	IE	Institutions sample	Credit institutions	Not applicable	Not applicable	Counterparty credit risk	Foundation IRB approach
IN_0001828_CC_FIRB	BZO2P8KHO2O10H5QQ663			BRITUBACNPR1	ITUB4 BZ EQUITY	Itaú Unibanco Holding	BR	Institutions sample	Credit institutions	Not applicable	Not applicable	Counterparty credit risk	Foundation IRB approach
IN_0001829_CC_FIRB	8I5DZWZKVSZI1NUHU748			US46625H1005	JPM US EQUITY	JPMorgan Chase & Co.	US	Institutions sample	Credit institutions	Not applicable	Not applicable	Counterparty credit risk	Foundation IRB approach
IN_0001830_CC_FIRB	3M5E1GQGKL17HI6CPN30			DK0010307958	JYSK DC EQUITY	Jyske Bank	DK	Institutions sample	Credit institutions	Not applicable	Not applicable	Counterparty credit risk	Foundation IRB approach
IN_0001831_CC_FIRB	213800X3Q9LSAKRUWY91			BE0003565737	KBC BB EQUITY	KBC	BE	Institutions sample	Credit institutions	Not applicable	Not applicable	Counterparty credit risk	Foundation IRB approach
IN_0001832_CC_FIRB	549300XXMOJSIW8P4769			KR7060000007	060000 KS EQUITY	Kookmin Bank	KR	Institutions sample	Credit institutions	Not applicable	Not applicable	Counterparty credit risk	Foundation IRB approach
IN_0001833_CC_FIRB	B81CK4ES135472RHJ606	1001144-3			2525Z GR EQUITY	Landesbank Baden-Württemberg	DE	Institutions sample	Credit institutions	Not applicable	Not applicable	Counterparty credit risk	Foundation IRB approach
IN_0001834_CC_FIRB	549300PPXHEU2JF0AM85			GB0008706128	LLOY LN EQUITY	Lloyds Banking Group	GB	Institutions sample	Credit institutions	Not applicable	Not applicable	Counterparty credit risk	Foundation IRB approach
IN_0001836_CC_FIRB	4ZHCHI4KYZG2WVRT8631			AU000000MQG1	MQG AU EQUITY	Macquarie	AU	Institutions sample	Credit institutions	Not applicable	Not applicable	Counterparty credit risk	Foundation IRB approach
IN_0001837_CC_FIRB	PSNL19R2RXX5U3QWHI44	1012492	343508	IT0000062957	mb im equity	Mediobanca SpA	IT	Institutions sample	Credit institutions	Not applicable	Not applicable	Counterparty credit risk	Foundation IRB approach
IN_0001838_CC_FIRB				JP3902900004	8306 JP EQUITY	Mitsubishi UFJ Financial Group	JP	Institutions sample	Credit institutions	Not applicable	Not applicable	Counterparty credit risk	Foundation IRB approach
IN_0001839_CC_FIRB	RB0PEZSDGCO3JS6CEU02			JP3885780001	8411 JP EQUITY	Mizuho Financial Group	JP	Institutions sample	Credit institutions	Not applicable	Not applicable	Counterparty credit risk	Foundation IRB approach
IN_0001840_CC_FIRB	J4CP7MHCXR8DAQMKIL78			IT0001334587	BMPS IM EQUITY	Monte Dei Paschi	IT	Institutions sample	Credit institutions	Not applicable	Not applicable	Counterparty credit risk	Foundation IRB approach
IN_0001841_CC_FIRB	IGJSJL3JD5P30I6NJZ34			US6174464486	MS US EQUITY	Morgan Stanley	US	Institutions sample	Credit institutions	Not applicable	Not applicable	Counterparty credit risk	Foundation IRB approach
IN_0001842_CC_FIRB	F8SB4JFBSYQFRQEH3Z21			AU000000NAB4	NAB AU EQUITY	National Australia Bank	AU	Institutions sample	Credit institutions	Not applicable	Not applicable	Counterparty credit risk	Foundation IRB approach
IN_0001843_CC_FIRB	549300XFX12G42QIKN82				0916972D LN EQUITY	Nationwide Building Society	GB	Institutions sample	Credit institutions	Not applicable	Not applicable	Counterparty credit risk	Foundation IRB approach
IN_0001845_CC_FIRB	549300B3CEAHYG7K8164			JP3762600009	8604 JP EQUITY	Nomura Holdings	JP	Institutions sample	Credit institutions	Not applicable	Not applicable	Counterparty credit risk	Foundation IRB approach
IN_0001846_CC_FIRB	DSNHHQ2B9X5N6OUJ1236	1124864-8			2531Z GR EQUITY	Norddeutsche Landesbank	DE	Institutions sample	Credit institutions	Not applicable	Not applicable	Counterparty credit risk	Foundation IRB approach
IN_0001847_CC_FIRB	6SCPQ280AIY8EP3XFW53			SE0000427361	NDA SS EQUITY	Nordea	SE	Institutions sample	Credit institutions	Not applicable	Not applicable	Counterparty credit risk	Foundation IRB approach

Counterparty code	Legal entity identifier (LEI)	Credit register code	Commercial register code	ISIN code	Bloomberg ticker	Name	Geographical area	Portfolio name	Sector of counterparty	Type of exposure	Type of facility	Type of risk	Regulatory approach
010	020	030	040	050	060	070	080	090	100	110	120	130	140
IN_0001848_CC_FIRB	549300GLF98-S992BC502			US6658591044	NTRS US EQUITY	Northern Trust Corp.	US	Institutions sample	Credit institutions	Not applicable	Not applicable	Counterparty credit risk	Foundation IRB approach
IN_0001849_CC_FIRB	7437003B5WFB-OIEFY714					OP Osuuskunta	FI	Institutions sample	Credit institutions	Not applicable	Not applicable	Counterparty credit risk	Foundation IRB approach
IN_0001850_CC_FIRB	CFGNEKW0-P8842LEUIA51			US6934751057	PNC US EQUITY	PNC Financial Services Group	US	Institutions sample	Credit institutions	Not applicable	Not applicable	Counterparty credit risk	Foundation IRB approach
IN_0001851_CC_FIRB	DG3RU1DBUFH-T4ZF9WN62				682055Z NA EQUITY	Rabobank	NL	Institutions sample	Credit institutions	Not applicable	Not applicable	Counterparty credit risk	Foundation IRB approach
IN_0001852_CC_FIRB	EVOYOND2GG-P3UHGGE885			AT0000606306	RBI AV EQUITY	Raiffeisen Zentralbank Österreich AG	AT	Institutions sample	Credit institutions	Not applicable	Not applicable	Counterparty credit risk	Foundation IRB approach
IN_0001853_CC_FIRB	ES7IP3U3RHIG-C71XBU11			CA7800871021	RY CN EQUITY	Royal Bank of Canada	CA	Institutions sample	Credit institutions	Not applicable	Not applicable	Counterparty credit risk	Foundation IRB approach
IN_0001854_CC_FIRB	2138005O9XJIJ-N4JPN90			GB00B7T77214	RBS LN EQUITY	Royal Bank of Scotland	GB	Institutions sample	Credit institutions	Not applicable	Not applicable	Counterparty credit risk	Foundation IRB approach
IN_0001856_CC_FIRB	5493006QMFD-DMYWIAM13			ES0113900J37	SAN SM EQUITY	Santander	ES	Institutions sample	Credit institutions	Not applicable	Not applicable	Counterparty credit risk	Foundation IRB approach
IN_0001857_CC_FIRB	549300WE6TA-F5EEWQS81			RU0009029540	SBER RX EQUITY	Sberbank	RU	Institutions sample	Credit institutions	Not applicable	Not applicable	Counterparty credit risk	Foundation IRB approach
IN_0001858_CC_FIRB	F3JS33DEI6XQ4-ZBPTN86			SE0000148884	SEBA SS EQUITY	SEB	SE	Institutions sample	Credit institutions	Not applicable	Not applicable	Counterparty credit risk	Foundation IRB approach
IN_0001859_CC_FIRB				CNE0000011B7	600000 CH EQUITY	Shanghai Pudong Development Bank	CN	Institutions sample	Credit institutions	Not applicable	Not applicable	Counterparty credit risk	Foundation IRB approach
IN_0001860_CC_FIRB	O2RNE8IBXP4-R0TD8PU41			FR0000130809	GLE FP EQUITY	Société Générale	FR	Institutions sample	Credit institutions	Not applicable	Not applicable	Counterparty credit risk	Foundation IRB approach
IN_0001861_CC_FIRB	U4LOSYZ7YG4-W3S5F2G91			GB0004082847	STAN LN EQUITY	Standard Chartered Group	GB	Institutions sample	Credit institutions	Not applicable	Not applicable	Counterparty credit risk	Foundation IRB approach
IN_0001863_CC_FIRB	5493001JZ37UB-BZF6L49			INE062A01012	SBIN IN EQUITY	State Bank of India	IN	Institutions sample	Credit institutions	Not applicable	Not applicable	Counterparty credit risk	Foundation IRB approach
IN_0001864_CC_FIRB	549300ZFEEJ2I-P5VME73			US8574771031	STT US EQUITY	State Street Corp	US	Institutions sample	Credit institutions	Not applicable	Not applicable	Counterparty credit risk	Foundation IRB approach
IN_0001865_CC_FIRB				JP3890350006	8316 JP EQUITY	Sumitomo Mitsui Financial Group	JP	Institutions sample	Credit institutions	Not applicable	Not applicable	Counterparty credit risk	Foundation IRB approach
IN_0001866_CC_FIRB	7E1PDLW1JL6T-S0BS1G03			US8679141031	STI US EQUITY	SunTrust Banks Inc.	US	Institutions sample	Credit institutions	Not applicable	Not applicable	Counterparty credit risk	Foundation IRB approach
IN_0001867_CC_FIRB	NHBDILHZTYCN-BV5UYZ31			SE0000193120	SHBA SS EQUITY	Svenska Handelsbanken	SE	Institutions sample	Credit institutions	Not applicable	Not applicable	Counterparty credit risk	Foundation IRB approach
IN_0001868_CC_FIRB	M312WZV08Y7-LYUC71685			SE0000242455	SWEDA SS EQUITY	Swedbank	SE	Institutions sample	Credit institutions	Not applicable	Not applicable	Counterparty credit risk	Foundation IRB approach
IN_0001869_CC_FIRB	GP5DT10VX1Q-RQUKVBK64			DK0010311471	SYDB DC EQUITY	Sydbank	DK	Institutions sample	Credit institutions	Not applicable	Not applicable	Counterparty credit risk	Foundation IRB approach
IN_0001870_CC_FIRB					NORZ JP EQUITY	The Norinchukin Bank	JP	Institutions sample	Credit institutions	Not applicable	Not applicable	Counterparty credit risk	Foundation IRB approach
IN_0001871_CC_FIRB	PT3QB789TSUI-DF371261			CA8911605092	TD CN EQUITY	Toronto-Dominion Bank	CA	Institutions sample	Credit institutions	Not applicable	Not applicable	Counterparty credit risk	Foundation IRB approach
IN_0001872_CC_FIRB	N1GZ7BBF3NP8-GI976H15			US9029733048	USB US EQUITY	U.S. Bancorp	US	Institutions sample	Credit institutions	Not applicable	Not applicable	Counterparty credit risk	Foundation IRB approach
IN_0001873_CC_FIRB	81560097964C-BDAED282				UBI IM EQUITY	UBI Banca	IT	Institutions sample	Credit institutions	Not applicable	Not applicable	Counterparty credit risk	Foundation IRB approach

Counterparty code	Legal entity identifier (LEI)	Credit register code	Commercial register code	ISIN code	Bloomberg ticker	Name	Geographical area	Portfolio name	Sector of counterparty	Type of exposure	Type of facility	Type of risk	Regulatory approach
010	020	030	040	050	060	070	080	090	100	110	120	130	140
IN_0001874_CC_FIRB	BFM8T61CT2L1-QCEMIK50			CH0024899483	UBSN VX EQUITY	UBS	CH	Institutions sample	Credit institutions	Not applicable	Not applicable	Counterparty credit risk	Foundation IRB approach
IN_0001875_CC_FIRB	549300TRUW-O2CD2G5692			IT0004781412	UCG IM EQUITY	Unicredit	IT	Institutions sample	Credit institutions	Not applicable	Not applicable	Counterparty credit risk	Foundation IRB approach
IN_0001876_CC_FIRB	IO66REGK3RCB-AMA8HR66			SG1M31001969	UOB SP EQUITY	United Overseas Bank Ltd.	SG	Institutions sample	Credit institutions	Not applicable	Not applicable	Counterparty credit risk	Foundation IRB approach
IN_0001877_CC_FIRB				RU000A0JP5V6	VTBR RX EQUITY	VTB Bank	RU	Institutions sample	Credit institutions	Not applicable	Not applicable	Counterparty credit risk	Foundation IRB approach
IN_0001878_CC_FIRB	PBLD0EJDB5FW-OLXP3B76			US9497461015	WFC US EQUITY	Wells Fargo & Company	US	Institutions sample	Credit institutions	Not applicable	Not applicable	Counterparty credit risk	Foundation IRB approach
IN_0001879_CC_FIRB	EN5TNI6CI43VE-PAMHL14			AU000000WBC1	WBC AU EQUITY	Westpac	AU	Institutions sample	Credit institutions	Not applicable	Not applicable	Counterparty credit risk	Foundation IRB approach
IN_0001880_CC_FIRB				KR7053000006	053000 ks equity	Woori Finance Holding	KR	Institutions sample	Credit institutions	Not applicable	Not applicable	Counterparty credit risk	Foundation IRB approach
IN_0001881_CC_FIRB	2138002Y3WM-K6RZS8H90					NATIONAL BANK OF ABU DHABI	AE	Institutions sample	Credit institutions	Not applicable	Not applicable	Counterparty credit risk	Foundation IRB approach
IN_0001882_CC_FIRB	A6NZLYKYN1U-V7VVGFX65			BE 0404453574		Argenta Spaarbank NV/SA	BE	Institutions sample	Credit institutions	Not applicable	Not applicable	Counterparty credit risk	Foundation IRB approach
IN_0001883_CC_FIRB	529900WPR59S-SV2AOJ29			BE 0414392710		BNP Paribas Fortis Factor	BE	Institutions sample	Credit institutions	Not applicable	Not applicable	Counterparty credit risk	Foundation IRB approach
IN_0001884_CC_FIRB	KGCEPHLVVKVR-ZYO1T647			BE 0403199702		BNP PARIBAS FORTIS SA/NV	BE	Institutions sample	Credit institutions	Not applicable	Not applicable	Counterparty credit risk	Foundation IRB approach
IN_0001885_CC_FIRB	549300OZ46BR-LZ8Y6F65			BE 0429875591		Euroclear Bank SA/NV	BE	Institutions sample	Credit institutions	Not applicable	Not applicable	Counterparty credit risk	Foundation IRB approach
IN_0001886_CC_FIRB	JLS56RAMYQZE-CFUF2G44			BE 0403200393		ING BELGIUM SA/NV	BE	Institutions sample	Credit institutions	Not applicable	Not applicable	Counterparty credit risk	Foundation IRB approach
IN_0001887_CC_FIRB	5493008QOC-P58OLEN998			BE 0404453475		Investar	BE	Institutions sample	Other financial corporations	Not applicable	Not applicable	Counterparty credit risk	Foundation IRB approach
IN_0001888_CC_FIRB	6B2PBRV1FCJD-MR45RZ53			BE 0462920226		KBC BANK NV	BE	Institutions sample	Credit institutions	Not applicable	Not applicable	Counterparty credit risk	Foundation IRB approach
IN_0001889_CC_FIRB	Q5BP2UEQ48-R75BOTCB92					Ceskoslovenska obchodni banka as	CZ	Institutions sample	Credit institutions	Not applicable	Not applicable	Counterparty credit risk	Foundation IRB approach
IN_0001890_CC_FIRB	KR6LSKV3BTSJR-D41IF75	2900164-1	64948242			UNICREDIT CZ/SK PRA	CZ	Institutions sample	Credit institutions	Not applicable	Not applicable	Counterparty credit risk	Foundation IRB approach
IN_0001891_CC_FIRB	2ZCNRR8UK83-OBTEK2170	1103210-9	HRB42148			Unicredit Bank AG	DE	Institutions sample	Credit institutions	Not applicable	Not applicable	Counterparty credit risk	Foundation IRB approach
IN_0001892_CC_FIRB	529900GJD3OQ-LRZCKW37	1134792-9	HRB1819			VOLKSWAGEN BANK GMBH	DE	Institutions sample	Credit institutions	Not applicable	Not applicable	Counterparty credit risk	Foundation IRB approach
IN_0001893_CC_FIRB	CXW2O4H2U3-MBVXMY1773					NORDEA BANK FINLAND PLC	FI	Institutions sample	Credit institutions	Not applicable	Not applicable	Counterparty credit risk	Foundation IRB approach
IN_0001894_CC_FIRB	969500VHCVG-OH0RM3X42					AXA CORPORATE SOLUTIONS ASSURANCE	FR	Institutions sample	Other financial corporations	Not applicable	Not applicable	Counterparty credit risk	Foundation IRB approach
IN_0001895_CC_FIRB	549300WCGB70-D06XZS54					BNP Paribas Securities Services	FR	Institutions sample	Credit institutions	Not applicable	Not applicable	Counterparty credit risk	Foundation IRB approach
IN_0001896_CC_FIRB	1VUV7VQFKUO-QSJ21A208					CREDIT AGRICOLE CORPORATE AND INVESTMENT BANK	FR	Institutions sample	Credit institutions	Not applicable	Not applicable	Counterparty credit risk	Foundation IRB approach
IN_0001897_CC_FIRB	F4G136OIPBYN-D1F41110					DEXIA CREDIT LOCAL	FR	Institutions sample	Credit institutions	Not applicable	Not applicable	Counterparty credit risk	Foundation IRB approach

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010	020	030	040	050	060	070	080	090	100	110	120	130	140
IN_0001898_CC_FIRB	KX1WK48MPD4Y2NCUIZ63					NATIXIS SA	FR	Institutions sample	Credit institutions	Not applicable	Not applicable	Counterparty credit risk	Foundation IRB approach
IN_0001899_CC_FIRB	QP3XKRKS0CX2T3O07L95		02857033			CARGILL GLOBAL FUNDING PLC	GB	Institutions sample	Other financial corporations	Not applicable	Not applicable	Counterparty credit risk	Foundation IRB approach
IN_0001900_CC_FIRB	549300ZT0RVWCG8T4L55		03196171			CLERICAL MEDICAL INVESTMENT GROUP LTD	GB	Institutions sample	Other financial corporations	Not applicable	Not applicable	Counterparty credit risk	Foundation IRB approach
IN_0001901_CC_FIRB	TXDSU46SXBWIGJ8G8E98		00995939			RBC EUROPE	GB	Institutions sample	Credit institutions	Not applicable	Not applicable	Counterparty credit risk	Foundation IRB approach
IN_0001902_CC_FIRB	0LC1OXN013FUKQASJB58	1466050-0				ROYAL BANK OF CANADA (CHANNEL ISLAND) LIMITED	GG	Institutions sample	Credit institutions	Not applicable	Not applicable	Counterparty credit risk	Foundation IRB approach
IN_0001903_CC_FIRB	2HI3YI5320L3RW6NJ957	1116658-4				THE HONGKONG AND SHA	HK	Institutions sample	Credit institutions	Not applicable	Not applicable	Counterparty credit risk	Foundation IRB approach
IN_0001904_CC_FIRB	N1FBEDJ5J41VKZLO2475				3445100Z ID Equity	CITIBANK EUROPE PLC	IE	Institutions sample	Credit institutions	Not applicable	Not applicable	Counterparty credit risk	Foundation IRB approach
IN_0001905_CC_FIRB	HRRVUBV0XN84YQZT6245			XS0227637500		DEPFA BANK PLC-DUBLIN HEAD OFFICE	IE	Institutions sample	Credit institutions	Not applicable	Not applicable	Counterparty credit risk	Foundation IRB approach
IN_0001906_CC_FIRB	EQYXK86SF381Q21S3020				3459384Z LN Equity	MERRILL LYNCH INTERNATIONAL BANK LIMITED	IE	Institutions sample	Credit institutions	Not applicable	Not applicable	Counterparty credit risk	Foundation IRB approach
IN_0001907_CC_FIRB	549300F99IL9YJDWH369	1105105-9				HSBC BANK MIDDLE EAST LIMITED	JE	Institutions sample	Credit institutions	Not applicable	Not applicable	Counterparty credit risk	Foundation IRB approach
IN_0001908_CC_FIRB	C3GTMMZIHMY46P4OIX74	1123361-6	019901008846			THE BANK OF TOKYO-MITSUBISHI UFJ LTD-TOKYO HEAD OFFICE	JP	Institutions sample	Credit institutions	Not applicable	Not applicable	Counterparty credit risk	Foundation IRB approach
IN_0001909_CC_FIRB	549300OL514RA0SXJJ44		B9248			CLEARSTREAM BANKING S.A.	LU	Institutions sample	Credit institutions	Not applicable	Not applicable	Counterparty credit risk	Foundation IRB approach
IN_0001910_CC_FIRB	5493006YXS1U5GIHE750					European Investment Bank	LU	Institutions sample	Credit institutions	Not applicable	Not applicable	Counterparty credit risk	Foundation IRB approach
IN_0001911_CC_FIRB	549300X34UUBDEUL1Z91				XHB GR EQUITY	HSBC BANK MALTA PLC	MT	Institutions sample	Credit institutions	Not applicable	Not applicable	Counterparty credit risk	Foundation IRB approach
IN_0001912_CC_FIRB	G8ZTNESVNKW4NN761W05		KvK 33170459 0000			ABN AMRO CLEARING BANK NV	NL	Institutions sample	Other financial corporations	Not applicable	Not applicable	Counterparty credit risk	Foundation IRB approach
IN_0001913_CC_FIRB	X3CZP3CK64YBHON1LE12		KvK 33002587 1594			THE ROYAL BANK OF SCOTLAND NV-AMSTERDAM HEAD OFFICE	NL	Institutions sample	Credit institutions	Not applicable	Not applicable	Counterparty credit risk	Foundation IRB approach
IN_0001914_CC_FIRB	HZSN7FQBPO5IEWYIGC72					ANZ BANK NEW ZEALAND LTD-AUCKLAND HEAD OFFICE	NZ	Institutions sample	Credit institutions	Not applicable	Not applicable	Counterparty credit risk	Foundation IRB approach
IN_0001915_CC_FIRB	54930044PULMORCKB765					SAUDI ARABIAN MONETARY AGENCY	SA	Institutions sample	Central banks	Not applicable	Not applicable	Counterparty credit risk	Foundation IRB approach
IN_0001916_CC_FIRB	CWZ8NZDH5SKY12Q4US31					Citibank AS	TR	Institutions sample	Credit institutions	Not applicable	Not applicable	Counterparty credit risk	Foundation IRB approach
IN_0001917_CC_FIRB	B4TYDEB6GKMZO031MB27					Bank of America NA	US	Institutions sample	Credit institutions	Not applicable	Not applicable	Counterparty credit risk	Foundation IRB approach
IN_0001918_CC_FIRB	HPFHU0OQ28E4N0NFVK49					BANK OF NEW YORK MELLON	US	Institutions sample	Credit institutions	Not applicable	Not applicable	Counterparty credit risk	Foundation IRB approach
IN_0001919_CC_FIRB	E57ODZWZ7FF32TWEFA76					Citibank NA	US	Institutions sample	Credit institutions	Not applicable	Not applicable	Counterparty credit risk	Foundation IRB approach
IN_0001920_CC_FIRB	7H6GLXDRUGQFU57RNE97		KvK 33278302 0000			JPMorgan Chase Bank N	US	Institutions sample	Credit institutions	Not applicable	Not applicable	Counterparty credit risk	Foundation IRB approach
IN_0001921_CC_FIRB	571474TGEMMWANRLN572	1203023-5				STATE STREET BANK AND TRUST COMPANY BOSTON - MASSACHUSETTS	US	Institutions sample	Credit institutions	Not applicable	Not applicable	Counterparty credit risk	Foundation IRB approach

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010	020	030	040	050	060	070	080	090	100	110	120	130	140
LC_0000001_CC_AIRB		1040	58237v		0296104D AV EQUITY	ALPINE Bau GmbH	AT	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0000002_CC_AIRB	5299005VO3G-J18GL5F14	8670870	310593f			AMAG Austria Metall AG	AT	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0000003_CC_AIRB	549300VZKC61I-R5U8G96	26972	50935f	AT0000730007	ANDR AV EQUITY	ANDRITZ AG	AT	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0000004_CC_AIRB	529900LMTI8YS-E62EI88				LHA GF Equity	AUSTRIAN AIRLINES AG	AT	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0000005_CC_AIRB	5299004QD601-B8U1HD44	131830	109445z			Austrian Gaming Industries GmbH	AT	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0000006_CC_AIRB	529900J7EWWG-Q375DL84	2410	53507m			AVL List GmbH	AT	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0000007_CC_AIRB		226424	58036y			Bauunternehmung Granit Gesellschaft m.b.H.	AT	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0000008_CC_AIRB		160431	89102h			BENE AG	AT	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0000009_CC_AIRB	529900ZAFSOB-VFCKF263		319670d		0456855D AV EQUITY	Benteler International Aktiengesellschaft	AT	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0000010_CC_AIRB	5299000SY4448-XU04857	847216	86959g			CAG Holding GmbH	AT	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0000011_CC_AIRB	5299003V84MV-B5A3C324	5762600	231192p			CARBONES HOLDING GMBH	AT	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0000012_CC_AIRB	529900G8XM6-H1XVZBJ73	67504	99639d			Casinos Austria Aktiengesellschaft	AT	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0000013_CC_AIRB	529900VN62-L73X2OJX85	5200326	212163f			conwert Immobilien Invest SE	AT	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0000014_CC_AIRB		7161956	270027z			DCM DECOmetal GmbH	AT	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0000015_CC_AIRB		76350	67493f			dm drogerie markt GmbH	AT	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0000016_CC_AIRB	5299002NFQKO-BT1E8569	3570614	156765m			DO & CO Aktiengesellschaft	AT	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0000017_CC_AIRB	5299004ARAO-QMGTWCI13	125709	70342w			Doppelmayr Seilbahnen GmbH	AT	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0000018_CC_AIRB	54930060U4XO-VED1T359	5536812	223028h			EconGas GmbH	AT	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0000019_CC_AIRB	529900WJZJAE-I0VBLP60					Egger Holzwerkstoffe GmbH	AT	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0000020_CC_AIRB	52990048A4N0-S24VG982	159026	42973x			Eglo Leuchten GmbH	AT	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0000021_CC_AIRB	529900N8OA1G-VSR5R946	30988	76532y			Energie AG Oberösterreich	AT	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0000022_CC_AIRB	529900BMPGUG-AFYYAV45	6106	126805d			Energie Burgenland AG	AT	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0000023_CC_AIRB	529900WID59-A60HHYX13	2795493	145825z			Erber Aktiengesellschaft	AT	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0000024_CC_AIRB	529900P4JZBFE-VNEAE60				EVN AV Equity	EVN AG	AT	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Advanced IRB approach

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010	020	030	040	050	060	070	080	090	100	110	120	130	140
LC_0000025_CC_AIRB		9907106	347483f			Felbermayr Holding GmbH	AT	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0000026_CC_AIRB	549300FQ2ILBH7DJ6I45	1754530	42984m			Flughafen Wien Aktiengesellschaft	AT	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0000027_CC_AIRB	529900RJAN0LNMW7Q775	1312138	89381v			HABAU Hoch- und Tiefbaugesellschaft m.b.H.	AT	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0000028_CC_AIRB	5299000X53SAWQMDFF06	58114	26451z			Hofer Kommanditgesellschaft	AT	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0000029_CC_AIRB		1640348	47654f			Hyundai Import Gesellschaft m.b.H.	AT	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0000030_CC_AIRB	529900RQJADHH91ABP14	2777363	144991y			Infineon Technologies Austria AG	AT	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0000031_CC_AIRB	529900DSSMPIR6R3GO43	130311	64543t			J. u. A. Frischeis Gesellschaft m.b.H.	AT	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0000032_CC_AIRB	5299008ARRNJFPBNTM78	4155033	178368g			Kapsch BusinessCom AG	AT	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0000033_CC_AIRB	529900A9NX1TM65N4176	21369	99133i			KELAG-Kärntner Elektrizitäts-Aktiengesellschaft	AT	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0000034_CC_AIRB		1376136	94579m			Leiner Immobilien GmbH	AT	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0000035_CC_AIRB		25798	32725a			Leyrer + Graf Baugesellschaft m.b.H.	AT	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0000036_CC_AIRB		1216520	106825x			Management Trust Holding Aktiengesellschaft	AT	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0000037_CC_AIRB	529900JYVV57QBKV9G11	1991078	35673k			MFC Commodities GmbH	AT	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0000038_CC_AIRB	529900WFARKZGRCQ8652					MONTANA TECH COMPONENTS GMBH	AT	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0000039_CC_AIRB	213800CUWJ54846X6779	1760513	40450k			Montanwerke Brixlegg Aktiengesellschaft	AT	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0000040_CC_AIRB	529900UUANUJ60MNMX97		71396w		7716424Z AV EQUITY	ÖBB - Infrastruktur Aktiengesellschaft	AT	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0000041_CC_AIRB	529900UOHXZ1BIORCV04	6467385	248742y			ÖBB-Personenverkehr Aktiengesellschaft	AT	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0000042_CC_AIRB	529900B76VL5KG71J029	6515541	250198p			ÖBB-Postbus GmbH	AT	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0000043_CC_AIRB	529900UZY47TEIFNF978	6496644	249666g			ÖBB-Produktion Gesellschaft mbH	AT	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0000044_CC_AIRB	549300V62YJ9HTLRI486		93363z	AT0000743059	OMV AV EQUITY	OMV Aktiengesellschaft	AT	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0000045_CC_AIRB		3512231	154148p			Österreichische Bundesforste AG	AT	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0000046_CC_AIRB	529900IFAV83BX8O1O91	526819	33393h	AT0000758305	PAL AV EQUITY	PALFINGER AG	AT	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0000047_CC_AIRB		957313	115289v			QuadraCir AG	AT	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0000048_CC_AIRB	5299000HTNHA5ACH9N32	1074393	56247t		495680Z AV EQUITY	Red Bull GmbH	AT	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Advanced IRB approach

Counterparty code	Legal entity identifier (LEI)	Credit register code	Commercial register code	ISIN code	Bloomberg ticker	Name	Geographical area	Portfolio name	Sector of counterparty	Type of exposure	Type of facility	Type of risk	Regulatory approach
010	020	030	040	050	060	070	080	090	100	110	120	130	140
LC_0000049_CC_AIRB	529900ENFT-O28GS3KF76	1813722	78563i			Rohöl-Aufsuchungs Aktiengesellschaft	AT	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0000050_CC_AIRB	5299005U4ZM-MSYUJ5G02	7113951	267218v			ROXCEL Handelsgesellschaft m.b.H.	AT	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0000051_CC_AIRB	5493000C4S664-YT7T556	38229	51350s			Salzburg AG für Energie, Verkehr und Telekommunikation	AT	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0000052_CC_AIRB	549300XBCUM-UR5CI0181					Sappi Papier Holding GmbH	AT	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0000053_CC_AIRB	5299002XAOM-QWAIZMA51	271020	128056v			Schmid Industrieholding G.m.b.H.	AT	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0000054_CC_AIRB	52990021T5LVT-QOGSU18	39594	60562m			Siemens Aktiengesellschaft Österreich	AT	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0000055_CC_AIRB	52990020WIPP-T0HC0V31					Steinhoff Europe AG	AT	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0000056_CC_AIRB	529900TYYSRJ-H2VJSP60	421065	88983h	AT000000STR1	STR AV EQUITY	Strabag SE	AT	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0000057_CC_AIRB	529900BTWJ6SI-SLJ5854	5880980	235264b			SWARCO AG	AT	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0000058_CC_AIRB	529900SCL1LJ-L8PZNI48	501247	83175t			Swietelsky Baugesellschaft m.b.H.	AT	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0000059_CC_AIRB	529900V54UV5-XQUK5S85		FN155563W		TKA AV Equity	Telekom Finanzmanagement GmbH	AT	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0000060_CC_AIRB	529900OOW8E-LHOXWZP82				UN9 GS Equity	UNIQA Insurance Group AG	AT	Large corporate sample	Other financial corporations	Not applicable	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0000061_CC_AIRB	549300IFXHQI-B5POT565	3734340	162844b			VAMED ENGINEERING GmbH & CO KG	AT	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0000062_CC_AIRB	5299006UDSEJC-TTEJS30	45926	76023z	AT0000746409	VER AV EQUITY	VERBUND AG	AT	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0000063_CC_AIRB	529900ZAXBM-QDIWPNB72	2147807	66209t	AT0000937503	VOE AV EQUITY	voestalpine AG	AT	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0000064_CC_AIRB	5299008VQJ-D65XCUPR16	1134770-5	HRA661038		6830553Z AV EQUITY	Voith Turbo GmbH & Co. KG	AT	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0000065_CC_AIRB	529900VXIFBH-O0SW2I31	46434	77676f	AT0000831706	WIE AV EQUITY	Wienerberger AG	AT	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0000066_CC_AIRB	529900OS67-T49AW45S74	194255	121150m		665707Z AV EQUITY	WIENERBERGER FINANZ SERVICE GMBH	AT	Large corporate sample	Other financial corporations	Not applicable	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0000067_CC_AIRB	529900OJFTLS1-RYWIF55	9565779	336561v			XXXLutz KG	AT	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0000068_CC_AIRB	529900IIODYNY-AZ2ID26					ZUMTOBEL AG	AT	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0000069_CC_AIRB	54930002QM8-QVWM56E14					Amcor Ltd	AU	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0000070_CC_AIRB	WZE1WSENV6JS-ZFK0JC28				BHP AU EQUITY	BHP Billiton Ltd	AU	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0000071_CC_AIRB					6026550Z AU EQUITY	Coates Group Pty Ltd (Ex-Ned Group Holdings Pty Ltd)	AU	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0000072_CC_AIRB	JOR7RJTXUXBR-J4UA5G70				CCL AT Equity	Coca-Cola Amatil Limited	AU	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Advanced IRB approach

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010	020	030	040	050	060	070	080	090	100	110	120	130	140
LC_0000073_CC_AIRB	549300HPMK7UWN02N804		PA3337938		CWN AT Equity	Crown Group Finance Limited	AU	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0000074_CC_AIRB					LEI AU EQUITY	Leighton Holdings Ltd	AU	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0000075_CC_AIRB	ACMHD8HWFMFUIQQ8Y590				MQG AU EQUITY	Macquarie Group Ltd	AU	Large corporate sample	Other financial corporations	Not applicable	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0000076_CC_AIRB	ZSN2LWNPYW6ISMRUC664				ORG AU EQUITY	Origin Energy Ltd	AU	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0000077_CC_AIRB	5493008XVFHYYV0YHN70				HUWA GF Equity	Powercor Australia, LLC	AU	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0000078_CC_AIRB	YLXNW6TI6QSK1H8H0N82				QAN AU EQUITY	Qantas Airways Ltd	AU	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0000079_CC_AIRB			520433129		SPT AU EQUITY	Spotless Holding SAS	AU	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0000080_CC_AIRB	PCTXNQGRJVR3OG33JG65				TLS AT Equity	Telstra Corporation Limited	AU	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0000081_CC_AIRB	5493003L32ZX9557ST85				WES AU EQUITY	Wesfarmers Ltd	AU	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0000082_CC_AIRB	QNWEWQBS7HP85QHXQL92					Woolworths Ltd	AU	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0000083_CC_AIRB	G05OZ4J4E05KDATL0J93					AG Insurance	BE	Large corporate sample	Other financial corporations	Not applicable	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0000084_CC_AIRB	549300IHBDUTUNQJJB79	16342			AGFB BB EQUITY	Agfa-Gevaert NV	BE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0000085_CC_AIRB	549300N22C0GCT5BUD97	26198				AJINOMOTO OMNICHEM	BE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0000086_CC_AIRB		116163				ALBELEC	BE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0000087_CC_AIRB		225626				ALCATAN	BE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0000088_CC_AIRB	5493008H3828EMEXB082				ABI BB EQUITY	Anheuser-Busch InBev NV/SA [ABInBev]	BE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0000089_CC_AIRB	549300BKDDQ56JWCBT72	1098030				AQUAFIN	BE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0000090_CC_AIRB	549300B4HNIJSAWU1C95	1138391				ARPAL MANAGEMENT	BE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0000091_CC_AIRB	213800R1F1EJYM4ICO85		444734706	BE 0444734706		Barry Callebaut Services	BE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0000092_CC_AIRB	549300CWRXC5EP004533				BELG BB Equity	Belgacom S.A.	BE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0000093_CC_AIRB	549300R9I8GUZLNIV408		890082292			Brussels Airport Company S.A./N.V.	BE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0000094_CC_AIRB		433287				CENTRE HOSPITALIER CHRETIEN	BE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0000095_CC_AIRB		81095				CHAUSSURES CECIL	BE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0000096_CC_AIRB	549300IP2F5TKUC0GF38	82988				CHEMITEX	BE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Advanced IRB approach

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010	020	030	040	050	060	070	080	090	100	110	120	130	140
LC_0000097_CC_AIRB	549300TM914C-SF6KI389	149177			COFB BB EQUITY	COFINIMMO	BE	Large corporate sample	Other financial corporations	Not applicable	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0000098_CC_AIRB		184723				COLLIGNON ENG.	BE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0000099_CC_AIRB		201775				COMPAGNIE BELGE D'INVESTISSEMENT COMMERCIAL	BE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0000100_CC_AIRB	213800DMG7P-UQHINO388			BE 0401641663		Louis Delhaize - Compagnie franco-belge d'Alimentation	BE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0000101_CC_AIRB		255648				DOD	BE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0000102_CC_AIRB		1145532				EDIFICIO	BE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0000103_CC_AIRB	T0YOOBZO4L6-YAD6SAV65	14206	403170701		ELEB BB EQUITY	ELECTRABEL	BE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0000104_CC_AIRB	549300JC3HI3-K7ZSYU66	1329681				ELEM	BE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0000105_CC_AIRB	549300S1MP1N-FDIKT460			BE 0476388378	ELI BB Equity	ELIA SYSTEM OPERATOR	BE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0000106_CC_AIRB	5493001XW6M-SHRMFLU28				ENI GY Equity	eni finance international SA	BE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0000107_CC_AIRB	549300VO7PUE-TX031S03	10309		BE 0860004176		ETEXCO SA	BE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0000108_CC_AIRB		13771				ETS DE SIMONE	BE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0000109_CC_AIRB	52990053AH5L-F0YZWD07					Euler Hermes Europe	BE	Large corporate sample	Other financial corporations	Not applicable	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0000110_CC_AIRB	549300D80RYO-N74MEJ03	18181			EURN BB EQUITY	Euronav NV	BE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0000111_CC_AIRB	8RDWFWPP4PL-MZ5PPQH32					Fluxys G SA	BE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0000112_CC_AIRB		25281				G EN J VASTGOED	BE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0000113_CC_AIRB		65807				HOET TRUCKING & RENTING	BE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0000114_CC_AIRB	549300M48VN-C2Z0MDG47	71844				HOTTLET FROZEN FOODS	BE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0000115_CC_AIRB	549300GR6U0K-HJD7DG07					IKEA SERVICE CENTRE N.V.	BE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0000116_CC_AIRB		84089				INTERNATIONAL ORE ET FERTILIZER BELGIUM	BE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0000117_CC_AIRB		85640				JEAN WAUTERS-ACIERS SPECIAUX	BE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0000118_CC_AIRB		111717				M.G.S.	BE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0000119_CC_AIRB	5493004FKZ-I586397240					Magotteaux International SA	BE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0000120_CC_AIRB	549300Q80KFP-KZC6BQ79	144096				MENOUQUIN	BE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Advanced IRB approach

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010	020	030	040	050	060	070	080	090	100	110	120	130	140
LC_0000121_CC_AIRB		166601				N.V BESIX S.A	BE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0000122_CC_AIRB	5493002HHHFTG6G3BG36			BE 0431676229	OME BB EQUITY	OMEGA PHARMA	BE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0000123_CC_AIRB		168945				OPIO	BE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0000124_CC_AIRB		192350				PHARMACIES SERVAIS	BE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0000125_CC_AIRB	54930064JCEXFA8M0W31	202291		BE 0405747040		PRAYON	BE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0000126_CC_AIRB		204834				PRO CONCEPT M P J	BE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0000127_CC_AIRB	549300NMIBTX17HWF142	233001				RARE GEMS	BE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0000128_CC_AIRB	549300X72GEQB1X8K911	247664				ROULARTA MEDIA GROUP	BE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0000129_CC_AIRB	529900PY79CWSUGVK810	249233				S.A. CORMAN	BE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0000130_CC_AIRB	549300O3VKWJUM16UI64	257312				SAMIR GEMS	BE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0000131_CC_AIRB	213800WWE8U6DC99NP03					SCR Sibelco NV	BE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0000132_CC_AIRB		257564				SEADCO	BE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0000133_CC_AIRB	213800WDGKCVWZAN1N02	1051701	465409265		0790057D BB EQUITY	SILFIN NV	BE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0000134_CC_AIRB		294964				SOBEMO	BE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0000135_CC_AIRB		302642				SOCIETE ANONYME DE VENTE DES EQUIPEMENTS TRANE	BE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0000136_CC_AIRB	549300BB5CXGL9YV0D53	303429				SOCIETE COOPERATIVE AGRICOLE DE LA MEUSE	BE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0000137_CC_AIRB		303783				SOCIETE D'APPLICATIONS ET DE TRAVAUX	BE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0000138_CC_AIRB	549300MMVL80RTBP3O28	556814			SOLB BB EQUITY	Solvay SA	BE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0000139_CC_AIRB		923107				TEAM KALORIK GROUP	BE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0000140_CC_AIRB	549300ZKLIF7RP6EH823			BE 0412101728	TESB BB EQUITY	Tessenderlo Chemie	BE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0000141_CC_AIRB		953398				TEX ALLIANCE	BE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0000142_CC_AIRB		1044409				TOP-TEX BENELUX	BE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0000143_CC_AIRB	2138008J191VLSGY5A09				UCB BB EQUITY	UCB SA	BE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0000144_CC_AIRB	529900F3AIQECS8ZSV61				UMI BB EQUITY	Umicore SA	BE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Advanced IRB approach

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010	020	030	040	050	060	070	080	090	100	110	120	130	140
LC_0000145_CC_AIRB	5493008MCDJ4-Y6D5SI04	1113512				UNISTEEL	BE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0000146_CC_AIRB		1140588				UNIVERSITE LIBRE DE BRUXELLES	BE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0000147_CC_AIRB	549300TRHV6-F6IE14H93	1159858		BE 0404060032		Van Hool nv	BE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0000148_CC_AIRB		1231271				VASTGOED MANAGEMENT ASSOCIATIE	BE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0000149_CC_AIRB	529900RAZGQ-HX0VFTK05					Volkswagen Group Services S.A.	BE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0000150_CC_AIRB	549300NWW2U-DYHH65J03	1911623				WILDO PROPERTIES	BE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0000151_CC_AIRB	5299007TSQVO-LXOABA65	1364744				ZF WIND POWER ANTWERPEN	BE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0000152_CC_AIRB	4P8GJCF52NVF-W7UL4C95		18630		ACE US Equity	ACE Tempest Reinsurance Ltd.	BM	Large corporate sample	Other financial corporations	Not applicable	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0000153_CC_AIRB	549300J3KKX1P-EJGDW36				ACGL US Equity	Arch Reinsurance Ltd.	BM	Large corporate sample	Other financial corporations	Not applicable	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0000154_CC_AIRB	UNZWILHE4KM-RP9K2L524		34678		NCLH UW Equity	NCL Corporation Ltd.	BM	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0000155_CC_AIRB	V5EGRCZCH7F-N6WX41891				OEH UN Equity	Orient-Express Hotels Ltd.	BM	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0000156_CC_AIRB	549300F7ZDOI-MR4PZW67				IPG US Equity	Pacnet Limited	BM	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0000157_CC_AIRB	V7TL7UQFHNW-UEMDZ3X02				RNR US Equity	Renaissance Reinsurance Ltd.	BM	Large corporate sample	Other financial corporations	Not applicable	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0000158_CC_AIRB	5493008CA3NM-HYEVT131					VimpelCom Ltd.	BM	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0000159_CC_AIRB				BMG455841020		HAL TRUST	BM	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0000160_CC_AIRB	5493001QYTIDI-LBVYO18					Companhia Brasileira de Aluminio	BR	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0000161_CC_AIRB	549300TH5Q6V-RP8OT012				ABI LI Equity	Companhia de Bebidas das Americas (AmBev)	BR	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0000162_CC_AIRB	549300EM51W-YXFHUY333					Embraer S.A.	BR	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0000163_CC_AIRB					FIBR3 BZ EQUITY	Fibria Celulose SA	BR	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0000164_CC_AIRB	5493000J801JZ-RCMFE49				XPBR SQ Equity	Petroleo Brasileiro S.A. - PETROBRAS	BR	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0000165_CC_AIRB					VALE5 BZ EQUITY	Vale SA	BR	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0000166_CC_AIRB	LXVM6T3LO7QI-Z8LUZ688					Votorantim Cimentos S.A.	BR	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0000167_CC_AIRB	55S3547PRD-P469JRO238		2880814		AGU CT Equity	Agrium Inc.	CA	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0000168_CC_AIRB	4B4HI3CGXMBD-C0G6BM51				AC/A CT Equity	Air Canada	CA	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Advanced IRB approach

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010	020	030	040	050	060	070	080	090	100	110	120	130	140
LC_0000169_CC_AIRB	549300OSW32R-VX8CCZ87				ANCUF PQ Equity	Alimentation Couche-Tard Inc.	CA	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0000170_CC_AIRB	DR5LKEURSR8S-XLM64266		7501889		ALA CT Equity	AltaGas Ltd.	CA	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0000171_CC_AIRB	0O4KBQCJZX82-UKGCBV73				ABX CN EQUITY	Barrick Gold Corp	CA	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0000172_CC_AIRB	549300I19203P-RB5KR45				BCE CT Equity	BCE Inc.	CA	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0000173_CC_AIRB	549300VPM8ER-H1Q42198					Bell Canada	CA	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0000174_CC_AIRB	W7L3VLU8EHQ-Y34Z36697				BBD/B CN EQUITY	Bombardier Inc	CA	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0000175_CC_AIRB	36ZUFRRMJERS-M4Q0S289		746053		BPO CT Equity	Brookfield Office Properties Inc.	CA	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0000176_CC_AIRB	3SU7BEP7TH9Y-EQOZCS77				CNI UN Equity	Canadian National Railway Company	CA	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0000177_CC_AIRB	5493008IGIA1H-JMDJS40		1722453		CNQ CT Equity	Canadian Natural Resources Limited	CA	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0000178_CC_AIRB	NXIVWPYOIVYX-FF6WCZ47				CVE CN EQUITY	Cenovus Energy Inc	CA	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0000179_CC_AIRB	549300WSRCZ-Y73ZG3090		00326711660005			CGI GROUP INC.	CA	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0000180_CC_AIRB	XYSIJOU3HNVR-OZWNA008				UFS CT Equity	Domtar Corporation	CA	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0000181_CC_AIRB	98TPTUM4IVMF-CZBCUR27				ENB CN EQUITY	Enbridge Inc	CA	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0000182_CC_AIRB	CZ72ZHBVKZX-QRV3XFE26				ECA CN EQUITY	Encana	CA	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0000183_CC_AIRB	549300679TRD-UXPT7415		206654303			EPCOR Utilities Inc.	CA	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0000184_CC_AIRB	I2YOHH65IBB-T53JFYQ52				G CT Equity	Goldcorp Inc.	CA	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0000185_CC_AIRB	B1EEF6ML54YD-WRC6ZK53		2015335496			Harvest Operations Corp.	CA	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0000186_CC_AIRB	549300UEBMA-QDN0K0R06				K CN EQUITY	Kinross Gold Corp	CA	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0000187_CC_AIRB	95RWVLFZX6V-GDZNNTN43				MG CN EQUITY	Magna International Inc	CA	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0000188_CC_AIRB	6Q7WW7FQZ-R6X22IL2I79					Nexen Energy ULC	CA	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0000189_CC_AIRB	549300O4ZJZZ-OHH4H804		3572862		NBD CT Equity	Norbord Inc.	CA	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0000190_CC_AIRB	5493007M1XG-U5E55ZJ25					NOVA Chemicals Corporation	CA	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0000191_CC_AIRB	549300HDLRTP-BQU69P29				BIN CT Equity	Progressive Waste Solutions Ltd.	CA	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0000192_CC_AIRB	549300A0QNNP-Y14D9106				SCC CT Equity	Sears Canada Inc.	CA	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Advanced IRB approach

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010	020	030	040	050	060	070	080	090	100	110	120	130	140
LC_0000193_CC_AIRB	3XCBVWUPHGB-Z5GF7TY15				SU CN EQUITY	Suncor Energy Inc	CA	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0000194_CC_AIRB	NQWTWUIL1P-K7V7N5Y468				TLM CN EQUITY	Talisman Energy Inc	CA	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0000195_CC_AIRB	T8KI5SQ2JRWH-L7XY0E11				TCK/B CN EQUITY	Teck Resources Ltd [Ex-Teck Cominco Ltd]	CA	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0000196_CC_AIRB	YHKQM2RIPKZY-OZ6RVZ46				TK US Equity	Teekay Corporation	CA	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0000197_CC_AIRB	L2TEUTQ8OSH-MJWVLCE40				T CT Equity	TELUS Corporation	CA	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0000198_CC_AIRB	549300561UZN-D4C7B569		884903		TOC GF Equity	Thomson Reuters Corporation	CA	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0000199_CC_AIRB	HJZQGXYTVV2-NWJZLPW74				TOM GY Equity	Toyota Credit Canada Inc.	CA	Large corporate sample	Other financial corporations	Not applicable	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0000200_CC_AIRB	5BV01I6231JPD-APMGH09				TRP UN Equity	TransCanada PipeLines Limited	CA	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0000201_CC_AIRB	PRAQ4VOSFIK7-OQ8Z2512		4406354		VALE3 BS Equity	Vale Canada Limited	CA	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0000202_CC_AIRB	WT03B8BB1IX8-WI9ZGV02					Vermilion Energy Inc.	CA	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0000203_CC_AIRB	549300WHE4-O6UJ2KU013					Yamana Gold Inc	CA	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0000204_CC_AIRB	5493003DNME-AO1DT3F51				ABBN VX EQUITY	ABB Ltd [Asea Brown Boveri]	CH	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0000205_CC_AIRB	NI14Y5UMU60-O7JE9P611				ADEN VX EQUITY	Adecco SA	CH	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0000206_CC_AIRB	549300Q3WREI-MQYFBC20				0170576D SW EQUITY	Ameropa AG	CH	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0000207_CC_AIRB	5493007KVRV2-OKRXFA55		CH-020.3.035.716-8		AML LN Equity	Amlin AG	CH	Large corporate sample	Other financial corporations	Not applicable	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0000208_CC_AIRB	529900H7ZPIG-I2U3CJ14					AXPO TRADING AG	CH	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0000209_CC_AIRB	213800Y5RWKL-DPUTT265				BARN SW EQUITY	Barry Callebaut AG	CH	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0000210_CC_AIRB	529900UPDCU6-WEL7W167				BALN VX Equity	Basler Versicherung AG	CH	Large corporate sample	Other financial corporations	Not applicable	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0000211_CC_AIRB		2816554-6	HRB54517	DE000DCAG010	7705815Z SW EQUITY	DEMAG CRANES AG	CH	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0000212_CC_AIRB	5493002MXX2J-LKWLE880				567151Z SW EQUITY	Duferco SA	CH	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0000213_CC_AIRB	549300I08UA8S-MJON743		CH-270.3.002.354-9/		DUFN EB Equity	Dufry international AG	CH	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0000214_CC_AIRB	549300ADLU67-CYBFIW70		CH-645.1.008.684-9			Elsevier Finance SA	CH	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0000215_CC_AIRB	529900Y8BGAF-VVVYVN24				GATE SE Equity	gategroup Holding AG	CH	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0000216_CC_AIRB	213800SVRMQ-A1TD91D41				GIVN VX Equity	Givaudan SA	CH	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Advanced IRB approach

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010	020	030	040	050	060	070	080	090	100	110	120	130	140
LC_0000217_CC_AIRB	213800PSSU2Q-XF1WLR89				GLEN LN EQUITY	Glencore International AG	CH	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0000218_CC_AIRB	549300DHSS9-U1QKJZG57		KvK 34275373 0000		1002136Z SW EQUITY	GUNVOR INTERNATIONAL BV	CH	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0000219_CC_AIRB	529900EHPFPY-HV6IQO98				HOLN VX EQUITY	Holcim Ltd	CH	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0000220_CC_AIRB	529900Q0YE-D3805QXQ66					KUEHNE AND NAGEL INTERNATIONAL AG	CH	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0000221_CC_AIRB	52990074N8ID7-UPV7A95					LIEBHERR-INTERNATIONAL AG	CH	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0000222_CC_AIRB	549300EFW4H2-TCZ71055					Lonza Group AG	CH	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0000223_CC_AIRB	KY37LUS27QQ-X7BB93L28		CH-550.0.067.293-5	CH0038863350	NESN.VX	NESTLE SA	CH	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0000224_CC_AIRB	529900I2PEF1F-N6N6723				2284161Z SW EQUITY	Nord Stream AG	CH	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0000225_CC_AIRB					NOVN VX EQUITY	Novartis AG	CH	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0000226_CC_AIRB	549300HUJ5CJU-X02RS52					OMV SUPPLY & TRADING AG	CH	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0000227_CC_AIRB	5299002JRT-T699WFOV74					OMYA (Schweiz) AG	CH	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0000228_CC_AIRB	549300HMJAFU-W4NSKI73					Paul Reinhart AG	CH	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0000229_CC_AIRB					ROG VX EQUITY	Roche Holding Ltd	CH	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0000230_CC_AIRB	529900PTQ0Z1-J44SHZ08		CH-100.3.010.656-7		STLN SE Equity	SCHMOLZ + BICKENBACH AG	CH	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0000231_CC_AIRB	549300R3N69E-CGYPU434				SIK IX Equity	Sika AG	CH	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0000232_CC_AIRB	213800Z8NOHI-KRI42W10			NL0000226223	STM FP EQUITY	STMICROELECTRONICS NV	CH	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0000233_CC_AIRB	5493000KUC3-Z24U77V93				SLHN VX Equity	Swiss Life Holding AG	CH	Large corporate sample	Other financial corporations	Not applicable	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0000234_CC_AIRB	5493005SL9HH-OXS3B739		CHE-102.753.938		SCMN VX Equity	Swisscom AG	CH	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0000235_CC_AIRB	549300HTOMQ-G20JYV568				SYNN VX Equity	Syngenta AG	CH	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0000236_CC_AIRB	KSVC38RP5WL6-C6LJGG03				TYC US Equity	Tyco International Ltd.	CH	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0000237_CC_AIRB	549300VBJS7M-G74G2H60					Weatherford International Ltd	CH	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0000238_CC_AIRB					WOS LN EQUITY	Wolseley Plc	CH	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0000239_CC_AIRB					XTA LN EQUITY	Xstrata Plc	CH	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0000240_CC_AIRB	50ZCTKCMUDI-ABGHX3R52					Zurich Insurance Company	CH	Large corporate sample	Other financial corporations	Not applicable	Not applicable	Counterparty credit risk	Advanced IRB approach

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010	020	030	040	050	060	070	080	090	100	110	120	130	140
LC_0000241_CC_AIRB	549300IF4IFG0F-S0RM26				AESGENER CC Equity	AES Gener S.A.	CL	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0000242_CC_AIRB	549300NLTGCF-V7482429				CENCOSUD CC Equity	Cencosud S.A.	CL	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0000243_CC_AIRB	549300YP3P0JZ-BLIV197					EMPRESA NACIONAL DEL PETROLEO	CL	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0000244_CC_AIRB	549300G475ACI-ABB4385			USG49215AA73	CMPC CC Equity	Inversiones CMPC S.A.	CL	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0000245_CC_AIRB	549300HX3UU-DPEFTG707				LAN CC Equity	Latam Airlines Group S.A.	CL	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0000246_CC_AIRB	549300RUPF4SK-MJPUR70				BLT LN Equity	Minera Escondida Limitada	CL	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0000247_CC_AIRB					600031 CH EQUITY	Sany Heavy Industry Co Ltd	CN	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0000248_CC_AIRB	A25574TZFLBN-K7NWQT47				PRE CT Equity	Pacific Rubiales Energy Corp.	CO	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0000249_CC_AIRB	724500JV0VHPR-VANL538		5778	ANN4327C1220		HUNTER DOUGLAS NV	CW	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0000250_CC_AIRB	213800MRTA64-ULUE9919					CARBO ONE LIMITED	CY	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0000251_CC_AIRB	549300OEZB4G-ETCGFX34					GUNVOR GROUP LTD	CY	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0000252_CC_AIRB	549300IVA1PZN-X2MN285				0163947D CY EQUITY	Mercuria Energy Group Ltd	CY	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0000253_CC_AIRB	2138001LK2Z2-HSER4U15				PRS NO EQUITY	PROSAFE	CY	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0000254_CC_AIRB	3157001000000-0137835	1131604	29287391			ALTA, a.s.	CZ	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0000255_CC_AIRB	3157001000000-0116592	657856	25572881			ARMATURY Group a.s.	CZ	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0000256_CC_AIRB	3157001000000-0075367	765380	28402758			BAK stavební společnost, a.s.	CZ	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0000257_CC_AIRB	3157001000000-0115525	834699	46504940			Cerea, a.s.	CZ	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0000258_CC_AIRB	3157001000000-0034336	1023328	70994226			České dráhy, a.s.	CZ	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0000259_CC_AIRB	315700CTFRL3-U2DNMO58	633919	25085689			CETELEM ČR, a.s.	CZ	Large corporate sample	Other financial corporations	Not applicable	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0000260_CC_AIRB	529900S5R9YHJ-HYKKG94			CZ0005112300	CEZ CP EQUITY	CEZ a.s.	CZ	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0000261_CC_AIRB	315700XJHXU2-PD40RU82	865668	48589837			DEKTRADE a.s.	CZ	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0000262_CC_AIRB	529900C5PL4JG-DILRZ94	837043	46678468			HOCHTIEF CZ a. s.	CZ	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0000263_CC_AIRB	3157001000000-0099520	644725	25322257			IMOS Brno, a.s.	CZ	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0000264_CC_AIRB	3157001000000-0032687	1086806	931			METALIMEX a. s.	CZ	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Advanced IRB approach

Counterparty code	Legal entity identifier (LEI)	Credit register code	Commercial register code	ISIN code	Bloomberg ticker	Name	Geographical area	Portfolio name	Sector of counterparty	Type of exposure	Type of facility	Type of risk	Regulatory approach
010	020	030	040	050	060	070	080	090	100	110	120	130	140
LC_0000265_CC_AIRB	315700JDC49X4-VSP6Z49	601013	14915			Metrostav a.s.	CZ	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0000266_CC_AIRB	31570066GBSS7-JYFEL35	817880	45193592			MJM Litovel a.s.	CZ	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0000267_CC_AIRB	3157001000000-0120084	832322	46342796			OHL ŽS, a.s.	CZ	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0000268_CC_AIRB	3157001000000-0009116	699640	26463318			OTE, a.s.	CZ	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0000269_CC_AIRB	3157001000000-0026285	671247	25860038			Pars nova a.s.	CZ	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0000270_CC_AIRB	315700LTSCT2-O45NWM28	805950	43873189			PRAKAB PRAŽSKÁ KABELOVNA, s.r.o.	CZ	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0000271_CC_AIRB	3157001000000-0115622	817271	45148155			Primagra, a.s.	CZ	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0000272_CC_AIRB	549300KL08IFW-LTWLQ52	691287	26271303			Skanska a.s.	CZ	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0000273_CC_AIRB	529900I8XOZD-M4ZQSQ21				1025Z CP EQUITY	Skoda Auto A.S.	CZ	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0000274_CC_AIRB	3157001000000-0031135	923751	62623753			ŠKODA TRANSPORTATION a.s.	CZ	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0000275_CC_AIRB	213800Z39ZW4-XHAAUA27	725860	27195147			SMP CZ, a.s.	CZ	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0000276_CC_AIRB	3157004ICDH3-MRKW7534	889798	60193336			Telefónica Czech Republic, a.s.	CZ	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0000277_CC_AIRB	3157001000000-0055191	617997	18050646			TŘINECKÉ ŽELEZÁRNY, a. s.	CZ	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0000278_CC_AIRB	3157007C98ILJ-K5ST356	609769	15886492			UniCredit Leasing CZ, a.s.	CZ	Large corporate sample	Other financial corporations	Not applicable	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0000279_CC_AIRB	315700EFFO-U65ETZ0V16	886003	531766			UNISTAV a.s.	CZ	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0000280_CC_AIRB	3157001000000-0001356	672337	25877950			VÍTKOVICE HEAVY MACHINERY a.s.	CZ	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0000281_CC_AIRB	3157001000000-0003490	710607	26823357			VÍTKOVICE POWER ENGINEERING a.s.	CZ	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0000282_CC_AIRB	3157001000000-0015033	697350	26415623			W.A.G. payment solutions, a.s.	CZ	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0000283_CC_AIRB	5493005KH7F-O1T5TMX47	1236614-2			ASG GY Equity	AachenMuenchener Lebensversicherung AG	DE	Large corporate sample	Other financial corporations	Not applicable	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0000284_CC_AIRB	549300JSX0Z4C-W0V5023	1319784-3				ADIDAS AG	DE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0000285_CC_AIRB	549300X1WWP-GMS47QQ72	1215807-7			ASG GY Equity	Advocard Rechtsschutzversicherung AG	DE	Large corporate sample	Other financial corporations	Not applicable	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0000286_CC_AIRB	529900SO83U6I-SM6DL85	2832395-4	HRA36525B			ALBA Group plc & Co. KG	DE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0000287_CC_AIRB	529900K9B0N5-BT694847	1100627-7			ALV GY Equity	Allianz SE	DE	Large corporate sample	Other financial corporations	Not applicable	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0000288_CC_AIRB	529900C058B9-OTVFTU36	2033673-1	HRB98981			ASKLEPIOS KLINIKEN GMBH HAMBURG	DE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Advanced IRB approach

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010	020	030	040	050	060	070	080	090	100	110	120	130	140
LC_0000289_CC_AIRB	549300FJWANEI-J25D318	1545974-6				Atlas Copco Energas GmbH	DE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0000290_CC_AIRB	529900YNBT62-HCUPRG10	1106210-6				AUGUST STORCK KG	DE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0000291_CC_AIRB	5299005SHIN9Z-K7GW242	1124841-6	HRB1775	DE0006766504	NDA GY EQUITY	Aurubis AG	DE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0000292_CC_AIRB	529900PXZU3Y-HO6HMD80	1130123-1				Axel Springer SE	DE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0000293_CC_AIRB	529900AJX4TCF-W0QT666	1104883-2				B. Braun Melsungen Aktiengesellschaft	DE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0000294_CC_AIRB	529900PM64W-H8AF1E917	1102017-9	HRB6000	DE000BASF111	BAS GR EQUITY	BASF SE	DE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0000295_CC_AIRB	529900XMQYE-T3NBF2363	2192515-1	HRB101375	DE0005168108	B5A GY EQUITY	Bauer AG	DE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0000296_CC_AIRB	549300J4U55H3-WP1XT59	1109561-9			BAYN GY EQUITY	Bayer AG	DE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0000297_CC_AIRB	YEH5ZCD6E441-RHVHD759	1103190-3			BMW GY EQUITY	Bayerische Motoren Werke AG [BMW AG]	DE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0000298_CC_AIRB	529900SM0FDL-LYATXU36	1103233-1				BAYWA AKTIENGESELLSCHAFT	DE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0000299_CC_AIRB	5299001BUUGX-AREGE533	1103821-3			BTG GR EQUITY	Bertelsmann SE & Co. KGaA	DE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0000300_CC_AIRB	529900H0HULE-N2BZ4604	1114115-7	BWMAHR-B710296		GBF GY Equity	Bilfinger SE	DE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0000301_CC_AIRB	529900XBEZ2E-YI9ZOV89	3010079-6				BMG Rights Management GmbH	DE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0000302_CC_AIRB	529900FOTM78-R9Q9NY89	1163617-2	HRB75534		2340173Z GR EQUITY	BOSCH UND SIEMENS HAUSGERATE GMBH	DE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0000303_CC_AIRB	NNROIXVWJ7CP-SR27SV97	2926464-5			BNR GY EQUITY	Brenntag AG	DE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0000304_CC_AIRB	529900OQDCY-XCLQOAY53	1105482-2				Burda Gesellschaft mit beschränkter Haftung	DE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0000305_CC_AIRB	5299000XH7Y-X33EJZP65	2730972-3				CARL ZEISS AG	DE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0000306_CC_AIRB	52990076MX7K-D2XYCH67	1111099-6	HRB9517	DE000CLS1001	CLS1 GY EQUITY	Celesio AG	DE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0000307_CC_AIRB	529900O4ND7-T8ABIXF67	1235957-6				Claas Kommanditgesellschaft auf Aktien mbH	DE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0000308_CC_AIRB	529900A7YD9-C0LLXM621	1106273-4	HRB3527	DE0005439004	CON GY EQUITY	CONTINENTAL AG	DE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0000309_CC_AIRB					2294277Z GR EQUITY	Coutinho & Ferrostaal GmbH	DE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0000310_CC_AIRB	5299007VZZK-H65OCN774	2781995-2				Cronimet Holding GmbH	DE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0000311_CC_AIRB	5299008ODF4E-FHRI0G60	2402196-6	HRB8957		7097181Z GR EQUITY	CWS-boco International GmbH	DE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0000312_CC_AIRB	5299005LEM60-UYKU5235	1106512-5				DACHSER Group SE & Co. KG	DE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Advanced IRB approach

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010	020	030	040	050	060	070	080	090	100	110	120	130	140
LC_0000313_CC_AIRB	529900R27D-L06UVNT076	2344103-3	HRB19360		DAI GR EQUITY	Daimler AG	DE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0000314_CC_AIRB	5299006S0UK-N6D9ZP412	2451917-5				DB NETZ AG	DE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0000315_CC_AIRB	529900I2DLZPT-FPENJ05	1106744-4				DEHNER GMBH & CO KG	DE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0000316_CC_AIRB	5299005A2ZE-P6AP7KM81	2537834-0			ANN GF Equity	Vonovia SE	DE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0000317_CC_AIRB	52990063S23-N13HU4E98	1818189-1	HRB50000B		DBHN GR EQUITY	DEUTSCHE BAHN AG	DE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0000318_CC_AIRB	529900PH63HY-J86ASW55	1107110-7	HRB2168		LHA GY EQUITY	DEUTSCHE LUFTHANSA AG	DE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0000319_CC_AIRB	52990063W8K-QHQMF4M43	2623414-6			DPW GF Equity	Deutsche Post Finance B.V.	DE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0000320_CC_AIRB	529900ITHU5-Y51F1S257	1107106-5				DEUTSCHE SPARKASSEN LEASING AG & CO KG	DE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0000321_CC_AIRB	549300V9QSI-G4WX4GJ96	2185287-6	HRB6794		DTE GY EQUITY	DEUTSCHE TELEKOM AG	DE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0000322_CC_AIRB	529900KSWLV9-JYE7NC83	2095980-5	HRB34977			DFS Deutsche Flugsicherung GmbH	DE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0000323_CC_AIRB	529900QTO8D2-QK2TJG32	1107340-0				Diehl Stiftung & Co. KG	DE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0000324_CC_AIRB	529900Y1AT9M-QF6UYT42	2836050-1	HRB203044			DMK DEUTSCHES MILCHKONTOR GMBH BREMEN	DE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0000325_CC_AIRB	529900YZNQ3-MUUZ02M47	1117002-4	HRB242			Douglas Holding AG	DE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0000326_CC_AIRB	5299004W7VTL-PROHR533	1125242-6	HRA8242			DR AUGUST OETKER KG BIELEFELD	DE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0000327_CC_AIRB	529900EWE-X125AULXI58	3008027-9			PAH3 GY EQUITY	Dr Ing HCF Porsche AG	DE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0000328_CC_AIRB	5493005UFVH-Y0PPNKD75	1107708-8	HRB7903HL	DE0005550602	DRW3 GY EQUITY	Drägerwerk AG & Co. KGaA	DE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0000329_CC_AIRB	52990076FKBR9-THZ8C62	2779318-1				DYWIDAG-Systems International GmbH	DE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0000330_CC_AIRB	529900Z8W8S8-J1P7U364	1105067-1	HRA9905			E BREUNINGER GMBH CO STUTTGART	DE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0000331_CC_AIRB	Q9MAIUP40P25-UFBFG033	1134262-3	HRB22315		EOAN GY EQUITY	E.ON SE	DE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0000332_CC_AIRB	5299000MT7P9-STUCL908	1137158-0				Ed. Züblin Aktiengesellschaft	DE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0000333_CC_AIRB	529900JSFZ4T-S59HKD79	2331844-7			EBK GR EQUITY	Energie Baden-Wurttemberg AG [EnBW]	DE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0000334_CC_AIRB	549300OQ94C7-KRGGC351	2177540-8			ASG GY Equity	Envivas Krankenversicherung AG	DE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0000335_CC_AIRB	529900G1B8AX-ELNRG982				ALV GY Equity	Euler Hermes Deutschland AG	DE	Large corporate sample	Other financial corporations	Not applicable	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0000336_CC_AIRB	41GUOJQTALQ-HLF39XJ34	1518676-0			154407Z GR EQUITY	Evonik Industries AG (Evonic)	DE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Advanced IRB approach

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010	020	030	040	050	060	070	080	090	100	110	120	130	140
LC_0000337_CC_AIRB	529900L64X6K-ZZW19R71	1108854-9			4501Z GR EQUITY	EWE AG [Energieversorgung We-ser-Ems]	DE	Large corporate sample	Non-financial corpora-tions	Not applicable	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0000338_CC_AIRB	529900D7N2PT-TZWFWN57	2579145-0				F.S. Fehrer Automotive GmbH	DE	Large corporate sample	Non-financial corpora-tions	Not applicable	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0000339_CC_AIRB	529900EI7R9SC-EJP4T76	1109776-3	00311027000005			FERROSTAAL GMBH	DE	Large corporate sample	Non-financial corpora-tions	Not applicable	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0000340_CC_AIRB	529900WBP9HF-X10RKB30	1110203-5				FLUGHAFEN MUNCHEN GMBH	DE	Large corporate sample	Non-financial corpora-tions	Not applicable	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0000341_CC_AIRB	529900VHM89-GUAJ1RK35	1114926-7	HRB25		1048Z GR EQUITY	FRANZ HANIEL & CIE GmbH	DE	Large corporate sample	Non-financial corpora-tions	Not applicable	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0000342_CC_AIRB	5299001ERX0-K10IZUL40	1110198-7				FRAPORT AG	DE	Large corporate sample	Non-financial corpora-tions	Not applicable	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0000343_CC_AIRB	XDFJ0CYCOO1F-XRFTQS51	1110492-4	HRB11852	DE0005785604	FRE GY EQUITY	FRESENIUS SE & CO. KGAA	DE	Large corporate sample	Non-financial corpora-tions	Not applicable	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0000344_CC_AIRB	5299006NS9FCL-FHZVL76	1578686-6	HRB714579			Freudenberg SE	DE	Large corporate sample	Non-financial corpora-tions	Not applicable	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0000345_CC_AIRB	529900KXMB40-SPYJD743	2052428-6	HRB36569B		7013717Z GR EQUITY	GAZPROM Germania GmbH	DE	Large corporate sample	Non-financial corpora-tions	Not applicable	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0000346_CC_AIRB	549300PHUU0Z-ZWO8EO07	1122951-5			GEA GR EQUITY	GEA Group AG [Global Engineeri-ng Alliance]	DE	Large corporate sample	Non-financial corpora-tions	Not applicable	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0000347_CC_AIRB	529900JGEOQM-CDYOK785	1135188-9				Gelsenwasser AG	DE	Large corporate sample	Non-financial corpora-tions	Not applicable	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0000348_CC_AIRB	529900F916IV-P0TJZK88	1051383-6	HRA11722			GEORG VON HOLTZBRINCK GMBH CO KG STUTTGART	DE	Large corporate sample	Non-financial corpora-tions	Not applicable	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0000349_CC_AIRB	5299006GD4U-WSYZOKC28	2877346-3	HRB56040		GXI GY Equity	Gerresheimer AG	DE	Large corporate sample	Non-financial corpora-tions	Not applicable	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0000350_CC_AIRB	529900OJM5E-X75OD8032	1113335-2				Getreide-Aktiengesellschaft vorm.P. Kruse- Chr.Sieck	DE	Large corporate sample	Non-financial corpora-tions	Not applicable	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0000351_CC_AIRB	529900K6BW-O03KP4GU58	1113443-4				Giesecke & Devrient Gesellschaft mit beschränkter Haftung	DE	Large corporate sample	Non-financial corpora-tions	Not applicable	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0000352_CC_AIRB	529900J0V7C8-Z8MLN980	2943243-2				Gigaset Communications GmbH	DE	Large corporate sample	Non-financial corpora-tions	Not applicable	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0000353_CC_AIRB	529900LPAX2-H9S4NKU05	1215951-3				Gothaer Finanzholding AG	DE	Large corporate sample	Other financial corpora-tions	Not applicable	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0000354_CC_AIRB	529900F4P4RV4-Z50PI82	1114066-2	HRB527			GROSSKRAFTWERK MANNHEIM AG MANNHEIM	DE	Large corporate sample	Non-financial corpora-tions	Not applicable	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0000355_CC_AIRB	HD52L5PJVBXJU-UX8I539	2294348-4			HPL GR EQUITY	Hapag-Lloyd AG	DE	Large corporate sample	Non-financial corpora-tions	Not applicable	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0000356_CC_AIRB	5299007CE1VJ-WKM99H49	1130882-2	HRB2680KI		4729Z GR EQUITY	Hauptgenossenschaft Nord AG	DE	Large corporate sample	Non-financial corpora-tions	Not applicable	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0000357_CC_AIRB	529900MKHOF-QI4A0XC48	2873755-9				HAWE Hydraulik SE	DE	Large corporate sample	non-financial corpora-tions	Not applicable	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0000358_CC_AIRB	52990022107L9-199GO56	2588017-0				HDI Versicherung AG	DE	Large corporate sample	Other financial corpora-tions	Not applicable	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0000359_CC_AIRB	529900755OZX-M37H4975	1115355-8				Heckler & Koch GmbH	DE	Large corporate sample	Non-financial corpora-tions	Not applicable	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0000360_CC_AIRB	LZ2C6E0W5W7-LQMX5ZI37	1126630-1	HRB330082	DE0006047004	HEI GY EQUITY	HEIDELBERGCEMENT AG	DE	Large corporate sample	Non-financial corpora-tions	Not applicable	Not applicable	Counterparty credit risk	Advanced IRB approach

Counterparty code	Legal entity identifier (LEI)	Credit register code	Commercial register code	ISIN code	Bloomberg ticker	Name	Geographical area	Portfolio name	Sector of counterparty	Type of exposure	Type of facility	Type of risk	Regulatory approach
010	020	030	040	050	060	070	080	090	100	110	120	130	140
LC_0000361_CC_AIRB	529900ZM98OI-STG16932	1115394-7			HDD GY Equity	Heidelberger Druckmaschinen AG	DE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0000362_CC_AIRB	529900PLX4ADJ-FWIY024	1135805-8			2550Z GR EQUITY	Hella KGaA Hueck & Co	DE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0000363_CC_AIRB	52990027B9AR-Y5AC8476	1115622-1				HELM AG	DE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0000364_CC_AIRB	549300VZCL1H-TH4O4Y49	1115688-2	HRB4724	DE0006048408	HEN3 GY EQUITY	HENKEL AG & CO. KGAA	DE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0000365_CC_AIRB	5493007EO7JOP-WXHBJ27	1740986-3	HRB3364			Heraeus Holding GmbH	DE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0000366_CC_AIRB	529900BVZYMV-DRRSXY68	1306869-7	HRB390485		3540636Z GR EQUITY	HERRENKNECHT AKTIENGE-SELLSCHAFT	DE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0000367_CC_AIRB	529900O7US4N-P0J6XD12	1179777-6				HETTICH HOLDING GMBH & CO OHG	DE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0000368_CC_AIRB	529900Y25S8N-ZIYTT924	1116241-9			HOT GY EQUITY	Hochtief AG	DE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0000369_CC_AIRB	5299008WW53-GLXRORN29	1350826-2	HRB2311		HBM GY Equity	Hornbach-Baumarkt-AG	DE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0000370_CC_AIRB	529900LFVU534-EBRXD13	1104693-5				HUGO BOSS AG	DE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0000371_CC_AIRB	TSI2PJM6EPETE-Q4X1U25	2443536-4			IFX GY Equity	Infineon Technologies AG	DE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0000372_CC_AIRB	529900FFRTWZ-QXTTUB07	1193155-7			7573220Z GR EQUITY	Intersnack Knabber-Gebäck GmbH & Co. KG	DE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0000373_CC_AIRB	529900DJMOF0-DTSWHO38	2850239-1	HRB40163			JUWI AG WÖRRSTADT	DE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0000374_CC_AIRB	529900YURAY-D4IJX2J91	1128982-4	HRB2669		SDF GY Equity	K+S Aktiengesellschaft	DE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0000375_CC_AIRB	1AW6P2GG0FOI-NEBZUQ05				VOD LN Equity	Kabel Deutschland Vertrieb und Service GmbH.	DE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0000376_CC_AIRB	529900WFRVF4-SQ2EV734	1121308-9	HRA102851		509821Z GR EQUITY	Kaufland Stiftung & Co. KG	DE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0000377_CC_AIRB	529900CQ31C-N6GV5LL52	2821686-9	NRWDUHR-B20486		KCO GY Equity	Kloeckner & Co. S.E.	DE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0000378_CC_AIRB	5299001GRRO0-Z25YZT52	1130169-4				Knorr-Bremse AG	DE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0000379_CC_AIRB	529900IQ90WS-XBWSTD78	1131272-5				KOENIG & BAUER AKTIENGE-SELLSCHAFT	DE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0000380_CC_AIRB	529900LUYJ0V8-SOOT260	1173404-3	HRA4415		3612759z gr equity	KRAFTVERKEHR NAGEL GMBH & CO. KG	DE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0000381_CC_AIRB	529900MA-U9591GT2S236	2849255-1				KraussMaffei Technologies GmbH	DE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0000382_CC_AIRB	529900NY2GSZ-WWUBW049	1120219-9				KRONES Aktiengesellschaft	DE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0000383_CC_AIRB	529900BVAE-T534PD7C28	1119133-5	HRB21016	DE0006292006	KSB3 GY EQUITY	KSB Aktiengesellschaft	DE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0000384_CC_AIRB	529900VPRFDDI-N7BE119	1117324-2	HRB22709		IWKG IX Equity	KUKA AG	DE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Advanced IRB approach

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010	020	030	040	050	060	070	080	090	100	110	120	130	140
LC_0000385_CC_AIRB	529900FR2K4P9-L9XLV21	1119187-1				KWS SAAT SE	DE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0000386_CC_AIRB	529900PTLRE72-EMYIJ77	2451186-7	HRB53652		LXS GF Equity	Lanxess AG	DE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0000387_CC_AIRB	5299002HNCMI-UBHOMK35	1121223-0	HRB202	DE0005408884	LEO GY EQUITY	Leoni AG	DE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0000388_CC_AIRB	529900EW0ZH7-KAZ11H71	1797294-4				Lidl Stiftung & Co. KG	DE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0000389_CC_AIRB	WTV8QGD5U-D7MMD4HS345	1121375-8			LIN GY Equity	Linde AG	DE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0000390_CC_AIRB	529900SL1W4K-HVE18T81	1121582-9				LOHMANN + Co. AG	DE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0000391_CC_AIRB	52990098TR1QJ-BWIYG58	1147145-5				MAHLE GmbH	DE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0000392_CC_AIRB	52990018UP-G26YRFSM46	1122332-8	HRB179426	DE0005937007	MAN GR EQUITY	MAN SE	DE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0000393_CC_AIRB	5299009Z8B0Y-E4ECMJ92	1044964-3				Media-Saturn Holding GmbH	DE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0000394_CC_AIRB	5299009WLGR-OB3HKM878	1522457-9				MEGGLE AKTIENGESELLSCHAFT	DE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0000395_CC_AIRB	529900OAREIS0-MOPTW25	2198479-4	HRB6164		MRK GF Equity	Merck KGaA	DE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0000396_CC_AIRB	5299001X9L42-HXEBCZ51	1188960-7			MEO GY EQUITY	Metro AG	DE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0000397_CC_AIRB	529900JAY79M-T50JBH87					MEYER WERFT GMBH	DE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0000398_CC_AIRB	213800E45LWM-BVNF3R85	3052190-0	NRWGRHRB8959		MNDI LN Equity	Mondi Consumer Packaging International AG	DE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0000399_CC_AIRB	529900807L67J-Y81RD65	2755947-5			MTX GY Equity	MTU Aero Engines AG	DE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0000400_CC_AIRB	529900ISR2VNZ-V1C0T93	1182822-5				MVV Energie AG	DE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0000401_CC_AIRB	529900UXIU-W801PQDI37	2597701-8				N-ERGIE AG	DE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0000402_CC_AIRB	529900HVDYCU-WVD0OE76	2551585-9				NORDEX SE	DE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0000403_CC_AIRB	549300UH52Z-S8O00MO03	1125476-0				Osram GmbH	DE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0000404_CC_AIRB	529900LMI5FN0-KFOE272	1125552-8	HRA62024		OTVR GR EQUITY	OTTO (GMBH & CO.KG)	DE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0000405_CC_AIRB	529900ELIX8Z8-PQ6CU28	2593300-3				PAPIERFABRIK PALM GMBH & CO.KG	DE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0000406_CC_AIRB	529900HT3KJH-BHNHDT64	1397102-3	HRB6100		259743Z GR EQUITY	PERI GmbH	DE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0000407_CC_AIRB	52990037VWJG-YKGP9877	1131747-6	HRA3551		2590Z GR EQUITY	PHOENIX Pharmahandel GmbH & Co KG	DE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0000408_CC_AIRB	5299008XQJHP-TOF8R354	2696731-5	241336g		661074Z GR EQUITY	Porsche Corporate Finance GmbH	DE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Advanced IRB approach

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010	020	030	040	050	060	070	080	090	100	110	120	130	140
LC_0000409_CC_AIRB	529900NY0WW-QUKOMWQ37	2399699-4			PSM GY EQUITY	ProSiebenSat 1 Media SE	DE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0000410_CC_AIRB	529900Z5KBA9-KJP6EK09	1196360-0				R+V Versicherung AG	DE	Large corporate sample	Other financial corporations	Not applicable	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0000411_CC_AIRB	5299001OU9CS-E29O6S05	1127893-4			RHM GY EQUITY	Rheinmetall AG	DE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0000412_CC_AIRB	529900F0LT5O-P4SV6122	1104684-4				Robert Bosch GmbH	DE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0000413_CC_AIRB	529900BZ1C5-S5WQENF25	2820967-4	HRB721056			ROLLS ROYCE POWER SYSTEMS AG FRIEDRICHSHAFEN	DE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0000414_CC_AIRB	529900GB7KC-A94ACC940	2531238-0	HRB14525	DE0007037129	RWE GY EQUITY	RWE AKTIENGESELLSCHAFT	DE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0000415_CC_AIRB	529900Q5SR06-C5T8NO26	1128992-3	HRB8372		7015557Z GR EQUITY	Salzgitter Mannesmann Handel GmbH	DE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0000416_CC_AIRB	529900D6BF99L-W9R2E68	1308819-0			SAP GY EQUITY	SAP SE	DE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0000417_CC_AIRB	529900JL0HDV-GZMUJF32	3043578-8				Schaeffler Verwaltung Zwei GmbH	DE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0000418_CC_AIRB	529900D8QM-D1LL0E2393	2800313-5				Schletter GmbH	DE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0000419_CC_AIRB	529900DG0F6A-GQAP6N55	1131407-7	55234831			SCHOLZ Holding GmbH	DE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0000420_CC_AIRB	5299009QTM3S-JL9BNR19	2209676-2				Schott AG	DE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0000421_CC_AIRB	529900ZCRUJ3-J5PYWX81	2577577-6			RPW GR EQUITY	SENVION GmbH	DE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0000422_CC_AIRB	52990038IB31T-YK07X63	1129569-8			SGL GY Equity	SGL Carbon SE	DE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0000423_CC_AIRB	W38RGI023J3W-T1HWRP32	1129508-6	HRB12300B		SIE GY EQUITY	Siemens Aktiengesellschaft	DE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0000424_CC_AIRB	529900M1LIO0-SLOBAS50	1532176-3	HRB1562	DE0003304002	SOW GY EQUITY	Software AG	DE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0000425_CC_AIRB	549300WM0X4-AUT710770	3278292-2				Springer Science+Business Media Deutschland GmbH	DE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0000426_CC_AIRB	529900FMTTLM-H0P0DL10	1473528-6				STADA Arzneimittel Aktiengesellschaft	DE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0000427_CC_AIRB	549300YTRYZP-M57T3319	1132051-2				STADTWERKE HANNOVER AG	DE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0000428_CC_AIRB	529900QOJG-J2975GD560	2971375-7				Stahlgruber Otto Gruber AG	DE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0000429_CC_AIRB	5299003M4PGU-GL48LS74	3094881-4				Styrolution Group GmbH	DE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0000430_CC_AIRB	529900Y2V1Q-WBDCBT818	2653119-4				Südwestdeutsche Medien Holding GmbH	DE	Large corporate sample	non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0000431_CC_AIRB	529900S8QN-B101D40S72	1130211-4			SZU GY EQUITY	Sudzucker AG	DE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0000432_CC_AIRB	529900D82I6-R9601CF26	2819960-2	HRB200436			SYMRISE AG HOLZMINDEN	DE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Advanced IRB approach

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010	020	030	040	050	060	070	080	090	100	110	120	130	140
LC_0000433_CC_AIRB	529900P710MO-UBKZDL27	2269857-5	HEESHRB85143			Techem GmbH	DE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0000434_CC_AIRB	529900COI81I-T9N2Y682	3009289-4	HRB180660			THÜGA HOLDING GMBH + CO KGAA MÜNCHEN	DE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0000435_CC_AIRB	549300UDG16D-OYUPR330	2411649-3	HRB9092	DE0007500001	TKA GR EQUITY	THYSSENKRUPP AG	DE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0000436_CC_AIRB	529900JBK6KN-C4HSW032	1672825-5				Tönnies Holding GmbH & Co. KG	DE	Large corporate sample	non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0000437_CC_AIRB	52990021AYVJL-L2XMK94	2182800-9	HRB16654		7010965Z GR EQUITY	TRIMET ALUMINIUM SE	DE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0000438_CC_AIRB	529900SL2WSP-V293B552	1126744-0			TUI1 GY EQUITY	TUI AG	DE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0000439_CC_AIRB	3VEKWPJHTD4N-KMBVG947	2353095-9				United Internet AG	DE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0000440_CC_AIRB	XQMNIROSQA-S7Y9TT7I97		NRWKOHR-A24116		LBTYA UW Equity	Unitymedia Hessen GmbH & Co. KG	DE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0000441_CC_AIRB	529900I1IDJLEX-FUYN67	3340688-5				WELTBILD GMBH & CO. KG, AUGSBURG	DE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0000442_CC_AIRB	529900AGED6PJ-E9AVL37	3185940-8				Vier Gas Transport GmbH	DE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0000443_CC_AIRB	52990023338VF-V5AIN59	1134669-9	HRA3389			VIESSMANN WERKE GMBH CO KG ALLENDORF	DE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0000444_CC_AIRB	W24EDTPHEV8-NJOD4FA29	1627667-7				VNG-Verbundnetz Gas Aktiengesellschaft	DE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0000445_CC_AIRB	5299004TYSI0-Z73QUE46	1227804-0	HRB725621			Voith GmbH	DE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0000446_CC_AIRB	529900NNUPAG-GOMPXZ31	1134796-0			VOW3 GY EQUITY	Volkswagen AG [VW]	DE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0000447_CC_AIRB	0NURKC5Q3CJY-ZPPK5046	1134904-0				WACKER CHEMIE AG	DE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0000448_CC_AIRB	529900KKY5IM-BX35M241	2679160-8	HRB7736			Wasser und Gas Westfalen GmbH	DE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0000449_CC_AIRB	529900KQ44OJ-DIDU6J81	1135571-6				WEPA Hygieneprodukte GmbH	DE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0000450_CC_AIRB	5299006E92-R0717GXP27	3189637-6	HRA16706		0892272D GR EQUITY	WINGAS GmbH	DE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0000451_CC_AIRB	529900A8LX4K-L0YUTH71	2543621-3			WDI GY Equity	Wirecard AG	DE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0000452_CC_AIRB	529900CAYOW-B8YIG7X25	1136858-6				ZF FRIEDRICHSHAFEN AG	DE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0000453_CC_AIRB	549300D2K6PK-KKXVNN73		22756214	DK0010244425	MAERSKB DC EQUITY	A.P.Møller-Mærsk A/S	DK	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0000454_CC_AIRB			63965812			A/S SCHOUW & CO	DK	Large corporate sample	Other financial corporations	Not applicable	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0000455_CC_AIRB	549300ADWY-S7RRJ8BG19		14244441			Aalborg Portland A/S	DK	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0000456_CC_AIRB	549300Y047DQ-V30CKT47		49723911			ABENA HOLDING A/S	DK	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Advanced IRB approach

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010	020	030	040	050	060	070	080	090	100	110	120	130	140
LC_0000457_CC_AIRB	549300PLP6WV-TICKLD32		10526949			ALM. BRAND FORSIKRING A/S	DK	Large corporate sample	Other financial corporations	Not applicable	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0000458_CC_AIRB	529900IJ6T4P1-O10R377		25313763			ARLA FOODS A.M.B.A	DK	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0000459_CC_AIRB			25511484			Atea A/S	DK	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0000460_CC_AIRB	213800KB128I-K92MCD10		44782510			AVK Holding A/S	DK	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0000461_CC_AIRB	2138009LJ6FGT-V868W59		22069519			BYGMA GRUPPEN A/S	DK	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0000462_CC_AIRB	5493008Y-L42784DMWN61		25508343	DK0010181676	CARLB DC EQUITY	Carlsberg Breweries A/S	DK	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0000463_CC_AIRB			27626904			Catering Engros A/S	DK	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0000464_CC_AIRB	213800JF2XSR5-NXGL660		12760043			Cheminova A/S	DK	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0000465_CC_AIRB	549300MKPW8-ZF3E8MW37		28318677			Chr. Hansen Holding A/S	DK	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0000466_CC_AIRB	213800AWZ8-U3FVALIO26		26259495			Coop Danmark A/S	DK	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0000467_CC_AIRB	213800UW822-WLK2HZF47					Copenhagen Airports Denmark ApS	DK	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0000468_CC_AIRB	529900BWY373-HVUNIC90		28527411			Dagrofa ApS	DK	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0000469_CC_AIRB			13878595			Dagrofa S-Engros A/S (Foodservice)	DK	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0000470_CC_AIRB	213800FJJH5XF-NFIAK90		23256118			Damstahl A/S	DK	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0000471_CC_AIRB	549300712KABJ-NYPD639		20165715			DANFOSS A/S	DK	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0000472_CC_AIRB			59789317			Danish Agro A.M.B.A	DK	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0000473_CC_AIRB	21380063C9W-S18D6WJ21		26121264			Danish Crown A/S	DK	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0000474_CC_AIRB	2138007QUZX-QLFGCSV45		24246930			DANSK LANDBRUGS GROVVAR-ESELSKAB A	DK	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0000475_CC_AIRB	549300FQY6M-X8USM0112		35954716		4166777Z DC EQUITY	Dansk Supermarked A/S	DK	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0000476_CC_AIRB	549300JUFTJMO-TC28B39		28113951			Danske Commodities A/S	DK	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0000477_CC_AIRB	213800ZCQ8X5-QYJWVQ60		42344613			Det Danske Hedeselskab	DK	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0000478_CC_AIRB	549300JZVW1-Y1UZ5UK38		14194711			DFDS A/S	DK	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0000479_CC_AIRB	W9NG6WMZIYE-U8VEDOG48		36213728			DONG Energy A/S	DK	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0000480_CC_AIRB	529900X41C0B-SLK67H70		58233528	DK0060079531	DSV DC EQUITY	DSV A/S	DK	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Advanced IRB approach

Counterparty code	Legal entity identifier (LEI)	Credit register code	Commercial register code	ISIN code	Bloomberg ticker	Name	Geographical area	Portfolio name	Sector of counterparty	Type of exposure	Type of facility	Type of risk	Regulatory approach
010	020	030	040	050	060	070	080	090	100	110	120	130	140
LC_0000481_CC_AIRB	213800K83X1-E9HF1MD69		55828415			DT Group A/S	DK	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0000482_CC_AIRB	529900C0U279-ORGJC950		45349918			Ecco Sko A/S	DK	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0000483_CC_AIRB	213800Z47P2H-ZJKJSK23		75272014			EGM. INT. HOLD A/S	DK	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0000484_CC_AIRB	549300JN1F17U-XJMM315		17225898			ENERGI DANMARK A/S	DK	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0000485_CC_AIRB	5299003X050C-WGDW1Z87					Energinet.dk SOV	DK	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0000486_CC_AIRB	213800MXXDG-Q3ITPXI41		58180912	DK0010234467		FLSMIDTH & CO. A/S	DK	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0000487_CC_AIRB	5493000036WZ-GCBDPDZ92					GF-Forsikring A/S (Unsolicited Ratings)	DK	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0000488_CC_AIRB	5493006R4KC2-OI5D3470		56759913			H. Lundbeck A/S	DK	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0000489_CC_AIRB	213800HTGI1C-TA7CKP20		34728712			Hedegaard A/S	DK	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0000490_CC_AIRB	213800NLXK98-F6PC2R37					ISS A/S	DK	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0000491_CC_AIRB	549300RIPH-N847476O42					J. LAURITZEN A/S	DK	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0000492_CC_AIRB	54930032G32-N1F8JBV10					KIRKBI INVEST A/S	DK	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0000493_CC_AIRB	UGKYQUOFW6-QSIS3P4P93		47458714		LEGO DC EQUITY	LEGO System A/S	DK	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0000494_CC_AIRB	52990077KVK7-QCK2NG31		56759514			LEO PHARMA A/S	DK	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0000495_CC_AIRB	529900B5B2U7-TIJN7757					MONJASA A/S	DK	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0000496_CC_AIRB	213800WNLA5-AH3U4WI67		12562233			MT HØJGAARD A/S	DK	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0000497_CC_AIRB	549300UQ0QR-C1KXGRE08		20293195			NEAS Energy A/S	DK	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0000498_CC_AIRB			10845858			Nellemann Holding A/S	DK	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0000499_CC_AIRB	529900197LKW-CEQ0NL18		62725214			NKT HOLDING A/S	DK	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0000500_CC_AIRB	2138007XB7AU-OGS4N159		11142141			NORDIC SEAFOOD A/S	DK	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0000501_CC_AIRB	2138005ON7K-F6M74P542		81203113			Nordisk Dæk Import A/S	DK	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0000502_CC_AIRB	549300DAQ1CV-T6CXN342				NOVOB DC Equity	Novo Nordisk A/S	DK	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0000503_CC_AIRB	529900T6WNZ-XD2R3JW38		10007127			NOVOZYMES A/S	DK	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0000504_CC_AIRB	213800LALFCP5-FJXW153		62497718			Nowaco A/S	DK	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Advanced IRB approach

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010	020	030	040	050	060	070	080	090	100	110	120	130	140
LC_0000505_CC_AIRB	213800PRY3GU-P6B5GG04		39170418			OK A.m.b.A.	DK	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0000506_CC_AIRB	213800RE7TE67-AUCJS21		11369677			Polar Seafood Denmark	DK	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0000507_CC_AIRB	213800QRC7LN-X935OZ09		54879415			Rockwool International A/S	DK	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0000508_CC_AIRB			42997811			SANISTÅL A/S	DK	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0000509_CC_AIRB	549300M5XVDY-G4I7CC28		14049673			Scan Global Logistics	DK	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0000510_CC_AIRB	5299003KG4J-S99TRML67		31080185			SCANDINAVIAN TOBACCO GROUP A/S	DK	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0000511_CC_AIRB	529900N96EOV-RB114D28		14773908	DK0060228559	TDC DC EQUITY	TDC A/S	DK	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0000512_CC_AIRB	549300ZSIJRE-G4GDWJ45					Topdanmark A/S	DK	Large corporate sample	Other financial corporations	Not applicable	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0000513_CC_AIRB	213800A5UXAB-GUQ3PX11		22460218			TORM A/S	DK	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0000514_CC_AIRB	213800BIA5L8O-PBER229					Tryg Forsikring A/S	DK	Large corporate sample	Other financial corporations	Not applicable	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0000515_CC_AIRB	213800O8J7U9-F8Q8VQ80					Tryg Garantiforsikring A/S	DK	Large corporate sample	Other financial corporations	Not applicable	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0000516_CC_AIRB			14003606			Tulip Food Company A/S	DK	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0000517_CC_AIRB	54930026SJ2OB-LO6M470		25481968			Verdo A/S	DK	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0000518_CC_AIRB	549300DYMC8B-GZZC8844		00311171460005			VESTAS WIND SYSTEMS A/S	DK	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0000519_CC_AIRB	213800RM6L9L-N78BVA56		71186911			WILLIAM DEMANT HOLDING A/S	DK	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0000520_CC_AIRB	5493005044RTL-Q5RZU70					Eesti Energia AS	EE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0000521_CC_AIRB	549300YENFN-R57ZJ3X76					ABENER ENERGIA S A	ES	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0000522_CC_AIRB	8ZQH7RR6DBQ-ZIX8PEQ84	ESA41002288	A41002288		ABG/P SM EQUITY	ABENGOA S A	ES	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0000523_CC_AIRB	549300GKFVW-I02JQ5332	ESA08209769	A08209769		ABE SM EQUITY	ABERTIS INFRAESTRUCTURAS SA	ES	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0000524_CC_AIRB	54930002KP75T-LLLNO21	ESA31768138	A31768138		ANA SM EQUITY	ACCIONA ENERGIA S A	ES	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0000525_CC_AIRB	9598002014000-5558665	ESA28004885	A28004885		ACS SM EQUITY	Actividades de Construccion y Servicios SA [ACS Group]	ES	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0000526_CC_AIRB	213800NKU21Z-N7P7RT54	ESA84409408	A84409408		AMS SM EQUITY	Amadeus IT Group SA	ES	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0000527_CC_AIRB		ESA26019992	A26019992		0468005D SM EQUITY	AQUALIA GESTION INTEGRAL DEL AGUA S A	ES	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0000528_CC_AIRB	9598002014000-5491929		A78839271		A3M	ATRESMEDIA CORPORACION DE MEDIOS DE COMUNICACION S. A.	ES	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Advanced IRB approach

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010	020	030	040	050	060	070	080	090	100	110	120	130	140
LC_0000529_CC_AIRB	549300MXEGO-T8MV1B924	ESA62186556	A62186556		ONO SM EQUITY	CABLEUROPA SA	ES	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0000530_CC_AIRB	549300CGER-G48M7P5E96					CENTROS COMERCIALES CARREFOUR S A	ES	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0000531_CC_AIRB		ESA46146387	A46146387		0612929D SM EQUITY	COBRA INSTALACIONES Y SERVICIOS SA	ES	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0000532_CC_AIRB		ESA20001020	A20001020		CAF SM EQUITY	CONSTRUCCIONES Y AUXILIAR DE FERROCARRILES (CAF) S.A.	ES	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0000533_CC_AIRB	9598002014000-5319366	ESA48012009	A48012009		OLE SM EQUITY	DEOLEO SA	ES	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0000534_CC_AIRB	54930063C6K2-TNFL6H10					DISTRIBUIDORA INTERNACIONAL DE ALIMENTACION	ES	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0000535_CC_AIRB		ESA15139314	A15139314		DRC SM EQUITY	DRAGADOS S A	ES	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0000536_CC_AIRB	529900U1P1JE-V71EBO44	ESA28006104	A28006104		4367465Z SM EQUITY	EADS CONSTRUCCIONES AERONAUTICAS S A	ES	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0000537_CC_AIRB	9598002014000-5374753	ESA28017895	A28017895		1082z sm equity	EL CORTE INGLES S A	ES	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0000538_CC_AIRB	9598002014000-5491250		A48027056		ENO	ELECNOR S.A.	ES	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0000539_CC_AIRB	213800VIN4XH-LVFIOE10		A86484334		ENG SQ Equity	Enagas Transportes, S.A.U.	ES	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0000540_CC_AIRB	549300LHK07F2-CHV4X31	ESA28023430	A28023430		ELE SM EQUITY	ENDESA SA	ES	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0000541_CC_AIRB	9598002014000-5732198					ESCAL UGS S L	ES	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0000542_CC_AIRB	9598002014000-5757903	ESA81939209	A81939209		FER SM EQUITY	Ferrovial SA	ES	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0000543_CC_AIRB	9598002014000-5178328	ESA28037224	A28037224		FCC SM EQUITY	FOMENTO DE CONSTRUCCIONES Y CONTRATAS SA	ES	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0000544_CC_AIRB	549300CKUXD-A0CKRQJ56	ESA80477144	A80477144		GAM SM EQUITY	GAMESA ENERGIA S A	ES	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0000545_CC_AIRB	TL2N6M87C-W970S5SV098	ESA08015497	A08015497		GAS SM EQUITY	GAS NATURAL S.D.G. S.A.	ES	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0000546_CC_AIRB	9598002014000-5484363	ESB48943864	B48943864		495294Z SM EQUITY	GESTAMP AUTOMOCION S L	ES	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0000547_CC_AIRB		ESA58389123	A58389123		GRF SM EQUITY	GRIFOLS S A	ES	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0000548_CC_AIRB	213800OILC5-Q9AR63B63		A09092305			Grupo Antolin-Irausa, S.A.	ES	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0000549_CC_AIRB		ESA84173947	A84173947		1234Z SM EQUITY	GRUPO ISOLUX CORSAN SA	ES	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0000550_CC_AIRB	5QK37QC7NW-OJ8D7WVQ45	ESA48010615	A48010615		IBE SM EQUITY	Iberdrola SA	ES	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0000551_CC_AIRB	549300GEL7LR-GKK0DG70					Iberia Lineas Aereas de Espana S.A.	ES	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0000552_CC_AIRB	GGYEFW27TI7-Q3C3XB343					INDUSTRIA DE DISEÑO TEXTIL S A	ES	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Advanced IRB approach

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010	020	030	040	050	060	070	080	090	100	110	120	130	140
LC_0000553_CC_AIRB	9598002014000-5007414					INMOBILIARIA COLONIAL SA	ES	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0000554_CC_AIRB	549300D4HOJH-H0LSET81	ESA41694266	A41694266		4516287Z SM EQUITY	INSTALACIONES INABENSA S A	ES	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0000555_CC_AIRB	9598002014000-5317620					ISOLUX INGENIERIA, S.A.	ES	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0000556_CC_AIRB	9598002014000-5606874					IZASA DISTRIBUCIONES TECNICAS S.A.	ES	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0000557_CC_AIRB	529900S4UWJN-VO9LEH81		A60195278		4374129Z	LIDL SUPERMERCADOS S.A.	ES	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0000558_CC_AIRB	UIUPNLHSQI58-ZL7O2J82		A78346558		MAP SQ Equity	Mapfre Re, Compania de Reaseguros, S.A.	ES	Large corporate sample	Other financial corporations	Not applicable	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0000559_CC_AIRB	9598002014000-5021479	ESA79075438	A79075438			MEDIASET ESPAÑA COMUNICACION S.A.	ES	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0000560_CC_AIRB		ESA78304516	A78304516		MEL SM EQUITY	Melia Hotels International SA	ES	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0000561_CC_AIRB	9598002014000-5311703					NAVANTIA S A	ES	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0000562_CC_AIRB	9598002014000-5395317	ESA48010573	A48010573		OHL SM EQUITY	OBRASCON HUARTE LAIN S A	ES	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0000563_CC_AIRB		ESA36603587	A36603587		PVA SM EQUITY	PESCANOVA SA	ES	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0000564_CC_AIRB	549300N94L4-D5NDBFG97	ESA28430882	A28430882			PROSEGUR COMPAÑIA DE SEGURIDAD S.A.	ES	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0000565_CC_AIRB	54930070W8XS-Y31XK130	ESA78003662	A78003662		REE SM EQUITY	Red Electrica de Espana SA	ES	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0000566_CC_AIRB	BSYCX13Y0NOT-V14V9N85		A78374725	ES0273516007	REP GY Equity	Repsol, S.A.	ES	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0000567_CC_AIRB		ESA08000820	A08000820		DMM XT EQUITY	S A DAMM	ES	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0000568_CC_AIRB	549300QHD5D-P0GOPGX63					SOVENA ESPANA SA	ES	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0000569_CC_AIRB	213800JEZBUPZ-KWJGF49	ESA28092583	A28092583		TRE SM EQUITY	TECNICAS REUNIDAS S A	ES	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0000570_CC_AIRB	549300EEJH4FE-PDBBR25		KvK 24269798 0000		TEF SM EQUITY	TELEFONICA SA	ES	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0000571_CC_AIRB		ESA08356727	A08356727		TST SM EQUITY	TESTA INMUEBLES EN RENTA S. A.	ES	Large corporate sample	Other financial corporations	Not applicable	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0000572_CC_AIRB	549300FM9ZIJ-B5FCS825					TWINS ALIMENTACION SA	ES	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0000573_CC_AIRB	9598002014000-5462150	ESA79524054	A79524054		571979Z	URBASER S.A.	ES	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0000574_CC_AIRB	5299008CBH6E-AEH1VZ37	ESA28293348	A28293348			WORLD DUTY FREE GROUP S.A. U.,	ES	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0000575_CC_AIRB	743700FHGZE-V5UGCB005			FI0009010391	AHL1V FH EQUITY	Ahlstrom Oyj	FI	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0000576_CC_AIRB	529900Q14KI1S-CMIMO82					Bayer Nordic SE	FI	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Advanced IRB approach

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010	020	030	040	050	060	070	080	090	100	110	120	130	140
LC_0000577_CC_AIRB	5493002B0GOV-F42KWX33					Cargotec Oyj	FI	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0000578_CC_AIRB	549300P8N0P6-KDGTJ206			XS0946179529	TY2 GS Equity	Citycon OYJ	FI	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0000579_CC_AIRB	743700TU2S3D-XWGU7H32		0116510-6	XS0973806861	EIA GM Equity	Elisa Corporation	FI	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0000580_CC_AIRB	7437006ZZI1F7-CUA5518					Fingrid Oyj	FI	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0000581_CC_AIRB	213800SB6EO-B8SSK9W63			FI0009003230	FIA1S FH EQUITY	Finnair Oyj	FI	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0000582_CC_AIRB	743700BKTW4E-QIVKYY42			FI0009000400	FIS1V FH EQUITY	Fiskars Oyj	FI	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0000583_CC_AIRB	635400IUIZZIUJ-SAMF76			FI0009007132	FUM1V FH EQUITY	Fortum Oyj	FI	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0000584_CC_AIRB	74370031Y7R-K5H88CQ48			FI0009004824	KRA1V FH EQUITY	Kemira Oyj	FI	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0000585_CC_AIRB	743700OX6HSV-MCAHPB95					KESKO OYJ	FI	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0000586_CC_AIRB	2138001CNF45J-P5XZK38	1927400-1	HRB57225		KC4 GR EQUITY	Kone GmbH	FI	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0000587_CC_AIRB	2138007FRMW-VPUDCMA45			FI0009007835	MEO1V FH EQUITY	Metso Oyj	FI	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0000588_CC_AIRB	5493009GY1X8-GQ66AM14			FI0009013296	NES1V FH EQUITY	Neste Oil Oyj	FI	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0000589_CC_AIRB	549300A0JPRW-G1KI7U06			FI0009000681	NOK1V FH EQUITY	Nokia Oyj	FI	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0000590_CC_AIRB	743700YQIO8-Y4L4WKR40					Nokian Renkaat Oyj	FI	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0000591_CC_AIRB	74370061PO7-C10E3PA54					Norilsk Nickel Harjavalta Oy	FI	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0000592_CC_AIRB	5493009YRUJJD-CFF0R80			FI0009002422	OUT1V FH EQUITY	Outokumpu Oyj	FI	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0000593_CC_AIRB	549300R0VN9-C371W0E07			FI0009014575	OTE1V FH EQUITY	Outotec Oyj	FI	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0000594_CC_AIRB	743700X6KUJ0-Z8GJIF03					POHJOLAN VOIMA OY	FI	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0000595_CC_AIRB	743700CIR72J2-LJZO637					Ramirent Oyj	FI	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0000596_CC_AIRB	743700XJC24TH-UPK0S03			FI0009007694	SAA1V FH EQUITY	Sanoma Oyj	FI	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0000597_CC_AIRB	743700IFQI6-W89M1IY95					STOCKMANN OYJ ABP	FI	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0000598_CC_AIRB	7437000ZP669L-KUTZ738				STERV FH EQUITY	Stora Enso Oyj	FI	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0000599_CC_AIRB	743700LQ48IZB-TZN4S52		0196656-0	XS1043513529		Teollisuuden Voima Oyj(TVO)	FI	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0000600_CC_AIRB	743700PKLY067-IZIF588					Tikkurila Oyj	FI	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Advanced IRB approach

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010	020	030	040	050	060	070	080	090	100	110	120	130	140
LC_0000601_CC_AIRB	213800EC6PW5-VU4J9U64			FI0009005987	UPM1V FH EQUITY	UPM-Kymmene Oyj	FI	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0000602_CC_AIRB	743700G7A9J1P-HM3X223			FI0009003727	WRT1V FH EQUITY	Wärtsilä Oyj Abp	FI	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0000603_CC_AIRB	549300TLDC3I-QX97WU26					Wihuri Packaging Oy	FI	Large corporate sample	Other financial corporations	Not applicable	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0000604_CC_AIRB	529900M13G-M4VSTE6W80					YIT Oyj	FI	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0000605_CC_AIRB	969500QZC2Q0-TK11NV07				AC FP EQUITY	Accor SA	FR	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0000606_CC_AIRB	969500PJMBSFH-YC37989				ADP FP Equity	Aeroports de Paris S.A. (ADP)	FR	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0000607_CC_AIRB	969500AQW31-GYO8JZD66			FR0000031122		AIR FRANCE -KLM	FR	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0000608_CC_AIRB	969500MMPQV-HK671GT54				AI FP EQUITY	Air Liquide SA	FR	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0000609_CC_AIRB	969500RAZNDF-VFATTJ14					ALCATEL LUCENT INTERNATIONAL	FR	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0000610_CC_AIRB	969500CCRD8G-YWLG6R54		542019096	FR0000130007	ALU FP EQUITY	Alcatel Lucent S.A.	FR	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0000611_CC_AIRB	969500TZFFAS8-XMVPQ44				ALALF UV Equity	ALCATEL-LUCENT SA	FR	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0000612_CC_AIRB	549300W64S5-Q0I46LK20					ALSTOM HOLDINGS SA	FR	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0000613_CC_AIRB	96950032TUYM-W11FB530				ALO FP EQUITY	Alstom SA	FR	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0000614_CC_AIRB	9695007B0RXQ-CHHTGR34		305207169		AREVA FP EQUITY	AREVA NC	FR	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0000615_CC_AIRB	96950026BLI-V09FMSM49				AKE FP EQUITY	Arkema Group SA	FR	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0000616_CC_AIRB					ATO FP EQUITY	Atos Origin SA	FR	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0000617_CC_AIRB	213800U12KW-YZEECZ934		572139996		ASF FP EQUITY	AUTOROUTES DU SUD DE LA FRANCE SA	FR	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0000618_CC_AIRB	9695002SV2VP9-CU42826				ARR FP EQUITY	Autoroutes Paris-Rhin-Rhone SA [APRR]	FR	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0000619_CC_AIRB	F5WCUMTUM4R-KZ1MAIE39					AXA SA	FR	Large corporate sample	Other financial corporations	Not applicable	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0000620_CC_AIRB	969500MOCLN-QFNZN0D63		572015246		EN LI Equity	BOUYGUES SA	FR	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0000621_CC_AIRB	96950077L0T-N7BAROX36				CAP FP EQUITY	Cap Gemini Sogeti SA	FR	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0000622_CC_AIRB	549300B8P6MU-J1YWTS08				CA FP EQUITY	Carrefour SA	FR	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0000623_CC_AIRB	969500VHL8-F83GBL6L29		554501171	FR0000125585	CO FP EQUITY	CASINO GUICHARD - PERRACHON	FR	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0000624_CC_AIRB	9695001K81BD-UET02H66				CGM FP EQUITY	Cegedim SA	FR	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Advanced IRB approach

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010	020	030	040	050	060	070	080	090	100	110	120	130	140
LC_0000625_CC_AIRB	969500FCVQ5S-LAAUJV59				GA S1 Equity	CGG	FR	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0000626_CC_AIRB	969500WESYQ-MQ1F2C272					CHRISTIAN DIOR	FR	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0000627_CC_AIRB	969500BZJ49IIC-IBZZ08					CMA CGM S.A.	FR	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0000628_CC_AIRB	969500QKVPV2-H8UXM738				CNP FP Equity	CNP Assurances	FR	Large corporate sample	Other financial corporations	Not applicable	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0000629_CC_AIRB	213800CP8292-W9E8LJ69		552115891		DG FP Equity	Cofiroute	FR	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0000630_CC_AIRB	969500DZBBMY-HB8NAM93		552025314	FR0000121634	RE FP EQUITY	COLAS SA	FR	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0000631_CC_AIRB	NFONVGN05Z0-FMN5PEC35				SGO FP EQUITY	Compagnie de Saint-Gobain SA	FR	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0000632_CC_AIRB	549300SOSI58-J6VIW052				ML FP EQUITY	Compagnie Generale des Etablissements Michelin SCA [CGEM]	FR	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0000633_CC_AIRB	969500D8BWY-H453FLN28					CRISTAL UNION	FR	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0000634_CC_AIRB	85OKW2SW05R-ZFQS1W718				JJ FP EQUITY	Crown European Holdings SA	FR	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0000635_CC_AIRB	969500H6VMR-N7AY1ZU14		441133808		85117Z FP EQUITY	DCNS	FR	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0000636_CC_AIRB	9695006LOD5-B2D7Y0N70				EDEN FP Equity	Edenred S.A.	FR	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0000637_CC_AIRB				FR0000130452	FGR FP EQUITY	Eiffage SA	FR	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0000638_CC_AIRB	549300X3UK4G-G3FNMO06			FR0010242511	EDF FP EQUITY	Electricite de France SA [EDF]	FR	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0000639_CC_AIRB	9695001HM585-I0NEI780		380543678			Elior	FR	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0000640_CC_AIRB	549300LUH78P-G2MP6N64					Eramet SA	FR	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0000641_CC_AIRB	549300M3VH1-A3ER1TB49		712049618	FR0000121667	EI FP EQUITY	ESSILOR INTERNATIONAL	FR	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0000642_CC_AIRB	529900HC20EL-W4B6XI30					Euler Hermes France	FR	Large corporate sample	Other financial corporations	Not applicable	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0000643_CC_AIRB	52990087UKA0-U2TO8412		352383715		117052Z FP EQUITY	EUROCOPTER SAS	FR	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0000644_CC_AIRB	MINO79WLO-O247M1IL051				EAD FP Equity	European Aeronautic Defence & Space Co NV [EADS]	FR	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0000645_CC_AIRB	549300MCOO-Y1V7P2PG30				ETL FP Equity	Eutelsat S.A.	FR	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0000646_CC_AIRB	969500WASBF8-AZP8TC02		323288563	FR0000053142	LEY FP EQUITY	FAIVELEY TRANSPORT	FR	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0000647_CC_AIRB	969500F0VMZL-K2IULV85			FR0000121147	EO FP EQUITY	Faurecia S.A.	FR	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0000648_CC_AIRB	969500UPKU9V-F8XAEU18		775625767		1044Q FP EQUITY	FINANCIERE AGACHE SA	FR	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Advanced IRB approach

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010	020	030	040	050	060	070	080	090	100	110	120	130	140
LC_0000649_CC_AIRB	969500P8M3W2-XX376054					Fonciere des Regions	FR	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0000650_CC_AIRB	969500MCOON-R8990S771				FTE FP EQUITY	France Telecom SA / Orange SA	FR	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0000651_CC_AIRB	5493005GNGE7-UFJCIL03				FBEL FP EQUITY	Fromageries Bel SA	FR	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0000652_CC_AIRB	969500YWO65-OHPVAHN71					GALERIES LAFAYETTE	FR	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0000653_CC_AIRB	LAXUQCHT4F-H58LRZDY46			FR0010208488	GSZ FP EQUITY	GDF Suez SA	FR	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0000654_CC_AIRB	529900710OJCY-ZX6IL07					GEA Batignolles Technologies Thermiques SAS	FR	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0000655_CC_AIRB	9695003E4MM-A10IBTR26		592014476			Gecina	FR	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0000656_CC_AIRB	9695004TMMZ3-JBKJO332		377791967		UG FP Equity	GIE PSA Tresorerie	FR	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0000657_CC_AIRB	969500ASE-C557H5A4F22		476180625			Groupe Auchan S.A.	FR	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0000658_CC_AIRB	969500KMUQ2-B6CBAF162				BN FP EQUITY	Groupe Danone SA	FR	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0000659_CC_AIRB	969500O3KMCB-QT8KGK58					Groupe Soufflet SA	FR	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0000660_CC_AIRB	969500FY5T5M-LH4G9A95				RIA FP EQUITY	Groupe Steria SCA	FR	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0000661_CC_AIRB	969500LYSYS0-E800SQ95		408168003			Holding Bercy Investissement SCA	FR	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0000662_CC_AIRB	969500I3QV-K40XEORU25		495137077			HOLDING D'INFRASTRUCTURES DES METIERS DE L'ENVIRONNEMENT	FR	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0000663_CC_AIRB	969500UDH342-QLTE1M42		582074944	FR0000035081	ICAD FP EQUITY	ICADE	FR	Large corporate sample	Other financial corporations	Not applicable	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0000664_CC_AIRB	969500FZ9BTR-ZS3JNB97		342376332	FR0004035913	ILD FP EQUITY	ILIAD	FR	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0000665_CC_AIRB	54930075MZSSI-B2TGC64		449354224	FR0000120859	NK FP EQUITY	IMERYS S.A.	FR	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0000666_CC_AIRB	9695002OY2-X35E9X8W87					Ipsos SA	FR	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0000667_CC_AIRB	549300ORN5E1-P46ATH26		440413730		IT IM Equity	Italcementi Finance S.A.	FR	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0000668_CC_AIRB	9695009KV7AF-PDEI5S30				DEC FP EQUITY	JCDecaux SA	FR	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0000669_CC_AIRB	549300VGEJKB7-SVUZR78		552075020		PP IM Equity	Kering S.A.	FR	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0000670_CC_AIRB	969500PB4U31-KEFHZ621		780152914			Klepierre S.A.	FR	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0000671_CC_AIRB	969500L0T16H-X3R78P61					La Mondiale	FR	Large corporate sample	Other financial corporations	Not applicable	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0000672_CC_AIRB	9695000YG7T-R7PAP0L59				222691Z FP EQUITY	La Poste [France]	FR	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Advanced IRB approach

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010	020	030	040	050	060	070	080	090	100	110	120	130	140
LC_0000673_CC_AIRB	969500O558-W10MK2JF76					Labco SA	FR	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0000674_CC_AIRB	549300DNNL29-KCEPRZ85			FR0000120537	LG FP EQUITY	Lafarge SA	FR	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0000675_CC_AIRB	969500VX2NV2-AQQ65G45				MMB FP EQUITY	Lagardere SCA	FR	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0000676_CC_AIRB	969500TJLHIZL-FRWEQ48			FR0010307819	LR FP EQUITY	Legrand	FR	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0000677_CC_AIRB	969500C0B8Y-R7HT3OM14				221202Z FP EQUITY	Limagrain SA	FR	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0000678_CC_AIRB	529900JI1GG6-F7RKVI53			FR0000120321	OR FP EQUITY	L'Oréal	FR	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0000679_CC_AIRB	IOG4E947OAT-N0KJYSD45				MC FP EQUITY	LVMH Moet Hennessy Louis Vuitton SA	FR	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0000680_CC_AIRB					MDCA FP EQUITY	Medica France SA	FR	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0000681_CC_AIRB	9695000081CGA-XB7YS433		424064707			Mercialys	FR	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0000682_CC_AIRB	969500DZ56QV-IKRIU954					Monoprix SA	FR	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0000683_CC_AIRB	96950015FU78-G84UIV14				NEX FP EQUITY	Nexans SA	FR	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0000684_CC_AIRB	549300DMQNO-ND6LEVJ13					Novacap SA	FR	Large corporate sample	Other financial corporations	Not applicable	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0000685_CC_AIRB	969500CDLQKY-AR1PT761					NutriXo SA	FR	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0000686_CC_AIRB	969500SHDTSM-KBXKKO85					Oberthur Technologies S.A.	FR	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0000687_CC_AIRB	52990097YFPX9-J0H5D87			FR0000120693	RI FP EQUITY	PERNOD RICARD S.A.	FR	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0000688_CC_AIRB	969500TZ5950I-T5FPQ42				UG FP EQUITY	Peugeot SA	FR	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0000689_CC_AIRB	969500C0PA29-TV19CT55				221410Z FP EQUITY	Picard Surgeles SA	FR	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0000690_CC_AIRB					PP FP EQUITY	Pinault Printemps Redoute SA [PPR]	FR	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0000691_CC_AIRB	2138004KW8B-V57III342			FR0000130577	PUB FP EQUITY	Publicis Groupe SA	FR	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0000692_CC_AIRB	969500AI7V5V0-J9TOU58				RAL FP EQUITY	Rallye SA	FR	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0000693_CC_AIRB	5493004V6A3-Z027YT216				RCO FP Equity	Remy Cointreau S.A.	FR	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0000694_CC_AIRB	969500F7JLT-X36OUI695			FR0000131906	RNO FP EQUITY	RENAULT S.A.	FR	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0000695_CC_AIRB	969500VZN4KD-EZ14C105		412280737		224063Z FP EQUITY	RESEAU FERRE DE FRANCE	FR	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0000696_CC_AIRB	969500N6AVP-A51648T62				RXL FP Equity	Rexel SA	FR	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Advanced IRB approach

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010	020	030	040	050	060	070	080	090	100	110	120	130	140
LC_0000697_CC_AIRB	969500FO141-C5967KC72					Roquette Freres	FR	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0000698_CC_AIRB	969500JRJW0K2-ET1UP76		444619258		226514Z FP EQUITY	RTE EDF TRANSPORT SA	FR	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0000699_CC_AIRB	969500UIC89G-T3UL7L24				SAF FP EQUITY	Safran SA	FR	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0000700_CC_AIRB	549300E9PC51E-N656011		395030844		SAN FP Equity	SANOFI S.A.	FR	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0000701_CC_AIRB	969500A1YF1X-UYYXS284				SU FP EQUITY	Schneider Electric SA	FR	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0000702_CC_AIRB	96950056ULJ4J-I7V3752				SCR FP Equity	SCOR SE	FR	Large corporate sample	Other financial corporations	Not applicable	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0000703_CC_AIRB	969500WP61NB-K098AC47				SK FP EQUITY	SEB SA	FR	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0000704_CC_AIRB	969500KDAU-M9TYWQTR36		470801168		286575Z FP EQUITY	SOC NATIONALE IMMOBILIERE	FR	Large corporate sample	Other financial corporations	Not applicable	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0000705_CC_AIRB	969500LCBO-G12HXPYM84				SW FP EQUITY	Sodexho Alliance SA [Sodexo]	FR	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0000706_CC_AIRB	9695005U38X1-SF184325		552028425		QS3 GF Equity	Solocal Group	FR	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0000707_CC_AIRB	969500VEVOW-R22R2YR86				9876578Z FP Equity	Sonepar SA	FR	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0000708_CC_AIRB	969500A4MXJ3-ESPHK698		552049447		224507Z FP EQUITY	STE NATIONALE DES CHEMINS DE FER FRANCAIS	FR	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0000709_CC_AIRB	9695001UJ7FM-Z37G6N39		572119550		593377Z FP EQUITY	SUCRES ET DENREES	FR	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0000710_CC_AIRB	9695002EVBY-M5B2OIP31				4699377Z FP Equity	Tarkett SAS	FR	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0000711_CC_AIRB	969500NQMN-C0PVUY8V74				TEC FP EQUITY	Technip SA	FR	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0000712_CC_AIRB	529900FNDVTQ-JOVVPZ19				HO FP EQUITY	Thales SA	FR	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0000713_CC_AIRB			542051180	FR0000120271	FP FP EQUITY	TOTAL SA	FR	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0000714_CC_AIRB	969500BWNQ1-B0PI06I59		492520333			Tyrol Acquisition 2 SAS	FR	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0000715_CC_AIRB	969500SHQITW-XSIS7N89		682024096	FR0000124711	UL NA EQUITY	UNIBAIL RODAMCO SE	FR	Large corporate sample	Other financial corporations	Not applicable	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0000716_CC_AIRB	5493006IH2N2-WMIBB742				FR FP Equity	Valeo S.A.	FR	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0000717_CC_AIRB	969500P2Q1-B47H4MCJ34				VK FP EQUITY	Vallourec SA	FR	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0000718_CC_AIRB	969500LENY69-X51OOT31				VIE FP EQUITY	Veolia Environnement SA	FR	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0000719_CC_AIRB	9695009YI1863-TOVDP79					Vicat SA	FR	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0000720_CC_AIRB	213800WFQ334-R8UXUG83				DG FP EQUITY	Vinci SA	FR	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Advanced IRB approach

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010	020	030	040	050	060	070	080	090	100	110	120	130	140
LC_0000721_CC_AIRB	969500FU4DRAEVJW7U54				VIV FP EQUITY	Vivendi SA	FR	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0000722_CC_AIRB	969500M98ZMIZYJD5O34		572174035		MF FP Equity	Wendel	FR	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0000723_CC_AIRB	969500SFFMSIHH11UO32				ZC FP EQUITY	Zodiac Aerospace SA	FR	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0000724_CC_AIRB	549300MJIRPTCHAYW359		7847174			ABP Finance Plc	GB	Large corporate sample	Other financial corporations	Not applicable	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0000725_CC_AIRB	213800B4XZJ3ZDM7CL47				AFR LN Equity	Afren plc	GB	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0000726_CC_AIRB	2138003R7TGCSVF27H47		SC177553	GB00B4WQ2Z29	AGK LN Equity	AGGREKO PLC	GB	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0000727_CC_AIRB	213800HPMHRN3PT62M97		06279732		0807384D LN EQUITY	AIRTANKER FINANCE LIMITED	GB	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0000728_CC_AIRB	DTA07N5U5HK2KC1SCM04		01675285	GB0000282623		AMEC Foster Wheeler plc	GB	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0000729_CC_AIRB	2Y33NQ5FPI8PR8L9QX13		2854310		AML LN Equity	Amlin PLC	GB	Large corporate sample	Other financial corporations	Not applicable	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0000730_CC_AIRB	213800DL377MH46PDY63		4330322			Anglian Water Services Financing Plc	GB	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0000731_CC_AIRB	549300S9XF92D1X8ME43		3564138	GB00B1XZS820	AAL LN EQUITY	Anglo American Plc.	GB	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0000732_CC_AIRB	VVT2B79I2Z4U3R6BY589		7876075		AON UN Equity	Aon plc	GB	Large corporate sample	Other financial corporations	Not applicable	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0000733_CC_AIRB				GB00B15Y0C52		AP ALTERNAT ASSETS	GB	Large corporate sample	Other financial corporations	Not applicable	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0000734_CC_AIRB	549300F4RYR1DNTO2O39		6137924			Arqiva Financing No. 1 Limited	GB	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0000735_CC_AIRB	GBQKSY6W7G0OHCQ8OQ72		293262		ABF LN Equity	Associated British Foods PLC	GB	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0000736_CC_AIRB	PY6ZZQWO2IZFZC3IOL08		2723534		ZEG GY Equity	AstraZeneca PLC	GB	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0000737_CC_AIRB	YF0Y5B0IB8SM0ZFG9G81		2468686		AV/ LN EQUITY	Aviva Plc	GB	Large corporate sample	Other financial corporations	Not applicable	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0000738_CC_AIRB	213800TSKOLX4EU6L377		02342138	GB0009697037	BAB LN Equity	Babcock International Group Plc	GB	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0000739_CC_AIRB	8SVCSVKSGDWMW2QHOH83		1470151		BA/ LN EQUITY	BAE Systems Plc	GB	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0000740_CC_AIRB	CT4UIJ3TUKGYYHMENQ17		395826	GB0000961622	BBY LN EQUITY	Balfour Beatty plc	GB	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0000741_CC_AIRB	2138006R85VEOF5YNK29		604574		BDEV LN EQUITY	Barratt Developments Plc	GB	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0000742_CC_AIRB	2138001T2QEV5RXMFI32		00053688	GB00B1FP8915	BBA LN Equity	BBA AVIATION PLC	GB	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0000743_CC_AIRB			1480047		BRSN LN Equity	Berendsen Plc [ex-Davis Service Group Plc]	GB	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0000744_CC_AIRB					0134146D LN Equity	Best Buy Europe Distributions Ltd	GB	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Advanced IRB approach

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010	020	030	040	050	060	070	080	090	100	110	120	130	140
LC_0000745_CC_AIRB	V1LV067AJN766-PCJIG11		3763515		BG/ LN Equity	BG Energy Holdings Ltd	GB	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0000746_CC_AIRB	549300C116EO-WV835768		3196209		BLT LN Equity	BHP Billiton Plc	GB	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0000747_CC_AIRB	VK07P8T49UYF-O085O712		3114356		BMW HB Equity	BMW (UK) Capital plc	GB	Large corporate sample	Other financial corporations	Not applicable	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0000748_CC_AIRB	213800V93QF-W53NB7Y29		1036959			Bodycote International Limited	GB	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0000749_CC_AIRB	213800TGK6XX-FA2TBO31		3558065			Boparan Holdings Limited	GB	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0000750_CC_AIRB	213800M11ELC-LQ8VF938		4011660			Bourne Leisure Ltd	GB	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0000751_CC_AIRB	549300ZPID4G-QRDWI318	1104733-9	HRB113611		BP/ LN EQUITY	BP Europa SE	DE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0000752_CC_AIRB	G1KG0OQD10N-OMCMLDZ35		00542515		BP/ LN EQUITY	BP INTERNATIONAL LTD	GB	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0000753_CC_AIRB	213800MBRRUV-QIONAN53		4578621		BXB AT Equity	Brambles Finance plc	GB	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0000754_CC_AIRB	549300136VSB-KI0Q8750		5262170			Brenntag UK Limited	GB	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0000755_CC_AIRB	375X9PSJLLOV7-F21O626		01777777		IAG LN EQUITY	BRITISH AIRWAYS PLC	GB	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0000756_CC_AIRB	2138001S874P3-WKNCV04		3407696		BATS LN EQUITY	British American Tobacco Plc	GB	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0000757_CC_AIRB	5493000IBP32U-QZ0KL24		RC000057			British Broadcasting Corporation	GB	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0000758_CC_AIRB	RV5B68J2GV3Q-GMRPW209		621920			British Land Company PLC (The)	GB	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0000759_CC_AIRB	2138003TS48M-QKF4BZ29		9256967		BSY LN EQUITY	British Sky Broadcasting Group Limited	GB	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0000760_CC_AIRB	549300OWFMS-O9NYV4H90		01800000		BT/A LN EQUITY	BRITISH TELECOMMUNICATIONS PLC	GB	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0000761_CC_AIRB	635400L3NVMY-D4BVCI53		5604923		BVIC LN Equity	Britvic PLC	GB	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0000762_CC_AIRB			358948	GB00B0744B38	BNZL LN EQUITY	BUNZL PLC	GB	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0000763_CC_AIRB	ZIMCVQHUFZ8-GVHENP290		2779134			Bupa Finance plc	GB	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0000764_CC_AIRB	213800J3MPR8K-O94D535		3458224		BRBY LN Equity	Burberry Group Plc	GB	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0000765_CC_AIRB	213800UL7Z7-B6GLBZ213		3314066			C&J Clark Ltd	GB	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0000766_CC_AIRB	CMIGEWPLHL4-M7ZV0IZ88		2081330		CPI LN EQUITY	Capita Plc	GB	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0000767_CC_AIRB	6SNZTEXLR1-M5211YYB89				CLLN LN EQUITY	Carillion Group Plc	GB	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0000768_CC_AIRB	4DR1VPDQMH-D3N3QW8W95		4039524		CCL LN EQUITY	Carnival Plc	GB	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Advanced IRB approach

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010	020	030	040	050	060	070	080	090	100	110	120	130	140
LC_0000769_CC_AIRB	2138001E12GW-LLDQQF16		7105905		CPW LN Equity	DIXONS CARPHONE PLC	GB	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0000770_CC_AIRB	E26EDV109X6E-EPBKVH76		3033654	GB00B033F229	CNA LN EQUITY	CENTRICA PLC	GB	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0000771_CC_AIRB	549300IF6EUDV-XYQI061		5900853			CEVA Group plc	GB	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0000772_CC_AIRB	213800U9A54V-QJ5P2J41		86662		CHG LN Equity	Chemring Group Plc	GB	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0000773_CC_AIRB	213800J2J3TOO-I176M73		5212407		CINE LN Equity	CINEWORLD GROUP PLC	GB	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0000774_CC_AIRB	213800A41R9N-L49E5632		00030470	GB00B07KD360	COB LN Equity	COBHAM PLC	GB	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0000775_CC_AIRB	2138008M6M-H9OZ6U2T68		4083914		CPG LN EQUITY	Compass Group Plc	GB	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0000776_CC_AIRB	6354003CVDDP-NXREIR29		FC031117			CPUK Finance Limited	GB	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0000777_CC_AIRB	4OFD47D73QF-J1T1MOF29		184594		DMGT LN Equity	Daily Mail and General Trust Plc	GB	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0000778_CC_AIRB	213800NPR9YD-SBO86U08		03162897	GB0002502812		DAIRY CREST GROUP PLC	GB	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0000779_CC_AIRB	5493007MMUEI-F4NJG110		5448421		DEB LN EQUITY	Debenhams Plc	GB	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0000780_CC_AIRB	213800J4UVB5-OWG8VX82		3369634		DPH LN Equity	Dechra Pharmaceuticals PLC	GB	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0000781_CC_AIRB	213800BXKQ9K-ZNUR1M61		1819699			Derwent London PLC	GB	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0000782_CC_AIRB	213800ZVIELE-A55JMJ32		23307		DGE FP Equity	Diageo plc	GB	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0000783_CC_AIRB	2138005HMFMT-YXNEEX13		SC000750			DIAGEO SCOTLAND LIMITED	GB	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0000784_CC_AIRB	5299004HGJWH-J71M5T77		5671205			DNL UK LTD	GB	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0000785_CC_AIRB	2138001GRM-Z39JRSE316		01363137	GB0002748050	DNO LN Equity	DOMINO PRINTING SCIENCES PLC	GB	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0000786_CC_AIRB	39RSBE4RCI4-M15BLWH36		1377658		SMDS LN EQUITY	DS Smith Plc	GB	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0000787_CC_AIRB	2138001LSWET-H5TDQG53		2366777			DWR Cymru Cyfyngedig	GB	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0000788_CC_AIRB	213800U5R8Q5-KGM2KU56		2366906			Eastern Power Networks plc	GB	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0000789_CC_AIRB	549300XUUK1-H52EDCK10					EDC Finance Limited	GB	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0000790_CC_AIRB	549300ZM2QCF-G22BOJ03		2366949			Electricity North West Limited	GB	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0000791_CC_AIRB	549300KVXDUR-RKVW7R37		647788		ECM LN EQUITY	Electrocomponents Plc	GB	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0000792_CC_AIRB	2138008LJU6W-FQWOXJ73		7140891		ENQ LN Equity	EnQuest plc	GB	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Advanced IRB approach

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010	020	030	040	050	060	070	080	090	100	110	120	130	140
LC_0000793_CC_AIRB	7N0UJMJLXD0M-DT5D5086		7023598			Ensco plc	GB	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0000794_CC_AIRB	549300V1O67H-JV48FS61		6845434			ENW Finance plc	GB	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0000795_CC_AIRB	5493007MOZN-A03BVNE96		5444653		ESNT LN Equity	ESSENTRA PLC	GB	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0000796_CC_AIRB	21380023G8L-F55V46281		02954623			EUROPEAN METAL RECYCLING LIMITED	GB	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0000797_CC_AIRB	213800SVCZ6Y-Z8YJI569		2462001		4379945Z LN Equity	Eurostar International Ltd	GB	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0000798_CC_AIRB	5493002X7O83-FCJVYO69		7329930			Eversholt Funding Plc	GB	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0000799_CC_AIRB	JPO68XMABX4D-R21BNE65		8263590		0274811Z LN Equity	Everything Everywhere Ltd	GB	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0000800_CC_AIRB	54930080DFV-Z551GGT17				EVR LN EQUITY	Evraz Group S.A.	GB	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0000801_CC_AIRB	635400RXXHHY-T1JTSZ26		653331			EXPERIAN PLC	GB	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0000802_CC_AIRB	213800JLG5TP-E3RBYG56		4094619			FIRST CHOICE HOLIDAYS FINANCE LIMITED	GB	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0000803_CC_AIRB	549300DEJZCP-WA4HKM93		SC157176		FGP LN EQUITY	First Group Plc	GB	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0000804_CC_AIRB	549300JXWH1U-V5J0XV81		6344120		FRES LN Equity	Fresnillo plc	GB	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0000805_CC_AIRB	213800WTATMI-TUGXJQ69		FC031364			Friends Life Group PLC	GB	Large corporate sample	Other financial corporations	Not applicable	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0000806_CC_AIRB	549300L3KWK-K8X35QR12		4992207		GFS LN EQUITY	G4S Plc	GB	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0000807_CC_AIRB	213800OOHU-V3HHP46A02		00836539	GB00B3Y2J508	GFRD LN Equity	GALLIFORD TRY PLC	GB	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0000808_CC_AIRB	213800E8KX2V-V9YDY362		1991018			Gatwick Airport Ltd	GB	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0000809_CC_AIRB	549300IK25CZ-HKVLAL89		03768267		1844538Z LN EQUITY	Gazprom Marketing and Trading Limited	GB	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0000810_CC_AIRB	5493007Q8VD7-Q3ZYZS59		2258699		GS7 GY Equity	GlaxoSmithKline Capital PLC	GB	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0000811_CC_AIRB			3888792	GB0009252882	GSK LN EQUITY	GlaxoSmithKline plc	GB	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0000812_CC_AIRB	213800N9W2-D8A4GJGR36		04542769		2006623Z LN EQUITY	GLENCORE ENERGY UK LTD	GB	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0000813_CC_AIRB	213800QIJMYM-W6TSBG41		5333192		GNK LN Equity	Greene King Finance Plc	GB	Large corporate sample	Other financial corporations	Not applicable	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0000814_CC_AIRB	213800R9N5F2-WRMGTR50		24511		GNK LN EQUITY	Greene King Plc	GB	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0000815_CC_AIRB	213800U8JEP-F65PSKU22		6143540			GUARDIAN DIGITAL COMMUNICATIONS LIMITED	GB	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0000816_CC_AIRB	2138007FRGLU-R9KGBT40		00040932	GB0004052071	HLMA LN Equity	HALMA PLC	GB	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Advanced IRB approach

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010	020	030	040	050	060	070	080	090	100	110	120	130	140
LC_0000817_CC_AIRB	213800G1C9KK-VVDN1A60		360632	GB0004065016	HMSO LN EQUITY	Hammerson PLC	GB	Large corporate sample	Other financial corporations	Not applicable	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0000818_CC_AIRB	529900N6RQR0-PX7ZTR62		4626078		HEI GY Equity	Hanson Limited	GB	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0000819_CC_AIRB	213800QC8AW-D4BO8TH08		2150950		HAS LN Equity	Hays PLC	GB	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0000820_CC_AIRB	549300J5R8AW-MHPE7O05		1991017			Heathrow Airport Limited	GB	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0000821_CC_AIRB	7TI96JO3DYEIQ-WZ7Z726		99529			Heathrow Funding Limited	GB	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0000822_CC_AIRB	213800YRHAPN-N54BKN78		5863533	GB00B19NKB76	HOME LN EQUITY	HOME RETAIL GROUP PLC	GB	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0000823_CC_AIRB	213800UTXVFR-H9XBL453		7939278			Iceland Acquico Limited	GB	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0000824_CC_AIRB	213800FGWQX-PVI86SE26		5879252			Iglo Foods MidCo Limited	GB	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0000825_CC_AIRB			3236483	GB0004544929	IMT LN EQUITY	Imperial Tobacco Group Plc	GB	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0000826_CC_AIRB	2138002D68XD-R4LZCG32		7084307			Ineos Finance plc	GB	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0000827_CC_AIRB			5134420		IHG LN EQUITY	Intercontinental Hotels Group Plc	GB	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0000828_CC_AIRB	549300OGASR5-WRKJ8R68		2234775			INTERMEDIATE CAPITAL GROUP PLC	GB	Large corporate sample	Other financial corporations	Not applicable	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0000829_CC_AIRB				GB00B19DVX61	ISYS LN EQUITY	Invensys plc	GB	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0000830_CC_AIRB	ZLECI7ED2QM-WFGYCXZ59		4967001		ITV LN Equity	ITV plc	GB	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0000831_CC_AIRB	213800VGZAAJI-KJ9Y484		185647		SBRY LN EQUITY	J Sainsbury Plc	GB	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0000832_CC_AIRB	529900RRNKU-M3INJGF98		KvK 34233247 0000		JBH LN EQUITY	JAB Holdings B.V.	GB	Large corporate sample	Other financial corporations	Not applicable	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0000833_CC_AIRB	213800CHWAR-FAAN7UB85		1709784		JDW LN EQUITY	JD Wetherspoon Plc	GB	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0000834_CC_AIRB	5493008LNN1-X4R79PJ89		SC034970	GB0005790059		JOHN MENZIES PLC	GB	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0000835_CC_AIRB	549300PLYY6-I10B6S323		SC036219	GB00B5N0P849	WG/ LN Equity	JOHN WOOD GROUP PLC	GB	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0000836_CC_AIRB	2138001AVBS-D1HSC6Z10		33774	GB0004764071	JMAT LN EQUITY	JOHNSON MATTHEY PLC	GB	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0000837_CC_AIRB	213800JFIBCR4L-GUA242		SC015382	GB0004769682		JOHNSTON PRESS PLC	GB	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0000838_CC_AIRB			06467400		KAZ LN EQUITY	KAZ MINERALS FINANCE PLC	GB	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0000839_CC_AIRB	2138002RKCU2-OM4Y7O48		02708030	GB0004915632	KIE LN Equity	KIER GROUP PLC	GB	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0000840_CC_AIRB	213800KBMEV7-I92FY281		1664812		KGF LN EQUITY	Kingfisher Plc	GB	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Advanced IRB approach

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010	020	030	040	050	060	070	080	090	100	110	120	130	140
LC_0000841_CC_AIRB	213800QOWHF5R9VLL274		1429533		LAD LN Equity	Ladbrokes plc	GB	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0000842_CC_AIRB	213800JH9QQWHLO99821		1417162		LGEN LN Equity	Legal & General Group PLC	GB	Large corporate sample	Other financial corporations	Not applicable	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0000843_CC_AIRB	549300BSGXG3QLIQYT84		8379990			Liberty Global plc	GB	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0000844_CC_AIRB	213800JDI3GTKPG4XI38		3929195			London Power Networks plc	GB	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0000845_CC_AIRB	213800QAUUUP6I445N30		05369106	GB00B0SWJX34	LSE LN Equity	LONDON STOCK EXCHANGE GROUP PLC	GB	Large corporate sample	Other financial corporations	Not applicable	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0000846_CC_AIRB	213800JP7STUK5WKRE92		1000608		MMC LN Equity	MANAGEMENT CONSULTING GROUP PLC	GB	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0000847_CC_AIRB	213800IU37OVVT5ZXP41		8338561			Manchester Airport Group Funding PLC	GB	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0000848_CC_AIRB	213800CN1RI3UCIZWB95		214436		MKS LN EQUITY	Marks & Spencer Plc	GB	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0000849_CC_AIRB	213800HQB746UJ9UWM15		5135049		MARS LN Equity	Marston's Issuer PLC	GB	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0000850_CC_AIRB	213800Q6RP3ZJ2CZR962		31461			Marston's PLC	GB	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0000851_CC_AIRB	213800HX7FMPA2CIEF02		2798634			McBride plc	GB	Large corporate sample	non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0000852_CC_AIRB	YMFO3TKB4UAWQTDZJJ31		432989		MGGT LN Equity	Meggitt Plc	GB	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0000853_CC_AIRB	213800E7QA1U8BF34219		4778667		MAB LN Equity	Mitchells & Butlers Finance Plc	GB	Large corporate sample	Other financial corporations	Not applicable	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0000854_CC_AIRB	213800LOZA69QFDC9N34		6209386	GB00B1CRLC47	MNDI LN EQUITY	Mondi Plc	GB	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Advanced IRB approach
IN_0000855_CC_AIRB	4PQUHN3JPFGFNF3BB653		2068222			Morgan Stanley & Co. International plc	GB	Institutions sample	Other financial corporations	Not applicable	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0000856_CC_AIRB	213800A8IQEMY8PA5X34		2590560		NEX LN Equity	National Express Group Plc	GB	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0000857_CC_AIRB	8R95QZMKZLJX5Q2XR704		4031152		NGG LN EQUITY	National Grid Plc	GB	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0000858_CC_AIRB	213800H88F5EE4B1D697		5090412			Network Rail Infrastructure Finance PLC	GB	Large corporate sample	Other financial corporations	Not applicable	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0000859_CC_AIRB	213800UGAULQ1FVD4B35		1618428			NEW LOOK RETAILERS LIMITED	GB	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0000860_CC_AIRB	213800WQD8ECPZP9PH98		4412362		NXT LN EQUITY	Next Plc	GB	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0000861_CC_AIRB	549300JIM3ERGZFGGL27		6428375			North West Electricity Networks Limited	GB	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0000862_CC_AIRB	635400GPHRFKZQIBUK45		NI026892			Northern Ireland Electricity Limited	GB	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0000863_CC_AIRB	213800B3ZUTDOZYVJB41		53171		NTG LN EQUITY	Northgate Plc	GB	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0000864_CC_AIRB	213800PWPM9HZIEEO670		2366703			Northumbrian Water Limited	GB	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Advanced IRB approach

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010	020	030	040	050	060	070	080	090	100	110	120	130	140
LC_0000865_CC_AIRB	213800WWVCAPAMOZ1M98		5584873			NSG UK Enterprises Limited	GB	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0000866_CC_AIRB					2158036Z LN EQUITY	Omnicom Financial Services Limited	GB	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0000867_CC_AIRB	213800G8P2ULTOP62Q95		5915896			Osprey Acquisitions Limited	GB	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0000868_CC_AIRB	213800J364EZD6UCE231		00775598	GB0006650450	OXIG LN Equity	OXFORD INSTRUMENTS PLC	GB	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0000869_CC_AIRB	213800NL5NLBY6YIBI88		2019023		6752 JT Equity	Panasonic Finance (Europe) plc	GB	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0000870_CC_AIRB	2138004JBXWWJKIURC57		53723		PSON LN EQUITY	Pearson Plc	GB	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0000871_CC_AIRB			2304195		PDG LN EQUITY	Pendragon Plc	GB	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0000872_CC_AIRB	213800V1CCTS41GWH423		02366640	GB00B18V8630		PENNON GROUP PLC	GB	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0000873_CC_AIRB			1818486		PSN LN EQUITY	Persimmon Plc	GB	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0000874_CC_AIRB	549300OPFWKTD6BUFP71		4267536		PPL UN Equity	PPL UK DISTRIBUTION HOLDINGS LIMITED	GB	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0000875_CC_AIRB	213800U93SZC44VXN635		00668987	GB00B1Z4ST84	PFG LN Equity	PROVIDENT FINANCIAL PLC	GB	Large corporate sample	Other financial corporations	Not applicable	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0000876_CC_AIRB	XB3CXKKKED7OMV80FY35		00019457	GB00B19Z1432	PZC LN Equity	PZ CUSSONS PLC	GB	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0000877_CC_AIRB	213800791EF5XP7WW494		2641728		QBE AT Equity	QBE European Operations PLC	GB	Large corporate sample	Other financial corporations	Not applicable	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0000878_CC_AIRB	213800NRSZ1N2Y6LEX44		5777981			R&R Ice Cream plc	GB	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0000879_CC_AIRB	5493003JFSMOJG48V108		6270876		RB/ LN Equity	Reckitt Benckiser Group Plc	GB	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0000880_CC_AIRB	549300WSX3VBUFFJOO66		2746616			Relx Group Plc	GB	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0000881_CC_AIRB	549300VN4WV7Z6T14K68		5393279		RTO LN EQUITY	Rentokil Initial Plc	GB	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0000882_CC_AIRB	549300JJKH86IWQ78005		191285		REX LN EQUITY	Rexam Plc	GB	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0000883_CC_AIRB	2138009113L7IDGEM175		358901		RIO LN Equity	Rio Tinto Finance plc	GB	Large corporate sample	Other financial corporations	Not applicable	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0000884_CC_AIRB	X57JK1U580XATGR67572		1003142		RR/ LN EQUITY	Rolls-Royce Plc	GB	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0000885_CC_AIRB	213800ANK59AYB612F23		93792		RSA LN Equity	Royal & Sun Alliance Insurance PLC	GB	Large corporate sample	Other financial corporations	Not applicable	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0000886_CC_AIRB	213800JQB9FWF5SD6F42		4138203			ROYAL MAIL GROUP LTD	GB	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0000887_CC_AIRB			2578443		RPC LN EQUITY	RPC Group	GB	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0000888_CC_AIRB	549300HOGQ7E0TY86138		2339826		RSA LN Equity	RSA Insurance Group PLC	GB	Large corporate sample	Other financial corporations	Not applicable	Not applicable	Counterparty credit risk	Advanced IRB approach

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010	020	030	040	050	060	070	080	090	100	110	120	130	140
LC_0000889_CC_AIRB	Y4DQT2X5DDR-E70QFR206		3528416		SAB LN EQUITY	SABMiller Plc	GB	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0000890_CC_AIRB	549300Y7M5C-C1U5DBX07		SC264065			Scotland Gas Networks plc	GB	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0000891_CC_AIRB	549300KI75VYL-LMSK856		SC117119		SSE LN EQUITY	SSE Plc	GB	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0000892_CC_AIRB	213800X1T29YF-AYMPC26		SC144517		AGN NA Equity	Scottish Equitable PLC	GB	Large corporate sample	Other financial corporations	Not applicable	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0000893_CC_AIRB	21380085VKJ5N-ICZBA52		SC193794		IBE SQ Equity	Scottish Power Limited	GB	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0000894_CC_AIRB	549300WPVG0T-ZSPBYR76		SC199549		LLOY LN Equity	Scottish Widows PLC	GB	Large corporate sample	Other financial corporations	Not applicable	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0000895_CC_AIRB	213800XC35KG-M9NFC641		167591			SEGRO PLC	GB	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0000896_CC_AIRB	549300PT2ClHY-N5GWJ21		02048608	GB0007973794		SERCO GROUP PLC	GB	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0000897_CC_AIRB	213800RPBXRE-TY4A4C59		2366619		SVT LN EQUITY	Severn Trent Plc	GB	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0000898_CC_AIRB	213800CNEIDZ-BL17KU22		SC077438		SKS LN EQUITY	Shanks Group Plc	GB	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0000899_CC_AIRB	213800VDC1BK-JEZ8PV53		00998314	GB0008025412	SHI LN Equity	SIG PLC	GB	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0000900_CC_AIRB	213800ZTMD-N8S67S1H61		00324357	GB0009223206	SN/ LN Equity	SMITH & NEPHEW PLC	GB	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0000901_CC_AIRB	213800MJL6IPZ-S3ASA11		137013		SMIN LN EQUITY	Smiths Group Plc	GB	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0000902_CC_AIRB	AJOW550HA7-E8YNKF5D89		4120046		6758 JT Equity	Sony Global Treasury Services PLC	GB	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0000903_CC_AIRB	213800H7NWV-LCWAVKA15		3043097			South Eastern Power Networks plc	GB	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0000904_CC_AIRB	213800YQRUO-QE9HPX193		4295398			South Staffordshire PLC	GB	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0000905_CC_AIRB	213800FR2VAO-KRYRHX45		2366665			South West Water Limited	GB	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0000906_CC_AIRB	549300SR1GYY-NBZQGX56		4094290		SSE LN Equity	Southern Electric Power Distribution PLC	GB	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0000907_CC_AIRB	549300SPX8573-VZ2SK79		5167021			Southern Gas Networks plc	GB	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0000908_CC_AIRB	213800NCZLJFD-E8Y8D88		7581353			Southern Water (Greensands) Financing plc	GB	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0000909_CC_AIRB	213800Z4CO2C-ZO3M3T10		02025003	GB0003308607	SXS LN Equity	SPECTRIS PLC	GB	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0000910_CC_AIRB	4L663LRNTB-Q008OK2N07		SC100764		SGC LN Equity	Stagecoach Group plc	GB	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0000911_CC_AIRB	0TMBS544NM-O7GLCE7H90		SC286832		SL/ LN Equity	Standard Life PLC	GB	Large corporate sample	Other financial corporations	Not applicable	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0000912_CC_AIRB	549300GUNF6F-FGH4LN53		9743802		532183Z LN Equity	Stemcor Holdings Ltd	GB	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Advanced IRB approach

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010	020	030	040	050	060	070	080	090	100	110	120	130	140
LC_0000913_CC_AIRB	213800QHYT-M5QRFSEM66		3355631		SYR LN EQUITY	Synergy Health Plc	GB	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0000914_CC_AIRB	213800WF53FV-DRRHRF44		7105891		TALK LN Equity	TalkTalk Telecom Group Plc	GB	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0000915_CC_AIRB	213800TR86-P337IE8605		2280000		0469505D LN Equity	Tata Steel UK Ltd	GB	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0000916_CC_AIRB	2138008K1447-4WPKZ244		76535		TATE LN EQUITY	Tate & Lyle Plc	GB	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0000917_CC_AIRB	21380089BTRX-TD8S3R66		296805		TW/ LN EQUITY	Taylor Wimpey Plc	GB	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0000918_CC_AIRB	2138002P5RNK-C5W2JZ46		445790	GB0008847096	TSCO LN EQUITY	TESCO PLC	GB	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0000919_CC_AIRB	213800JKM5UQ-HFJOTZ25		2366661			Thames Water Utilities Limited	GB	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0000920_CC_AIRB	2138009TF1SYO-MQLBJ60		02100855	GB0003753778		THE GO-AHEAD GROUP PLC	GB	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0000921_CC_AIRB	213800VZ4671-W3DVB860		6575598		TCG LN Equity	Thomas Cook Group Treasury limited	GB	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0000922_CC_AIRB	2138003BOFNA-AO14YV58		2553288		8766 JT Equity	Tokio Millennium Re (UK) Limited	GB	Large corporate sample	Other financial corporations	Not applicable	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0000923_CC_AIRB	2138001I27OU-BAF22K83		824821		TPK LN Equity	Travis Perkins Plc	GB	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0000924_CC_AIRB	213800B6YQZA-E8LHAW84		6072876	GB00B1Z7RQ77	TT/ LN EQUITY	TUI TRAVEL Limited	GB	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0000925_CC_AIRB	2138003EYHW-O75RKS857		3919249	GB0001500809	TLW LN EQUITY	TULLOW OIL PLC	GB	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0000926_CC_AIRB	549300MKFYEK-VRWML317		41424		ULVR LN Equity	Unilever PLC	GB	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0000927_CC_AIRB	213800Y1TEVS8-REY1M35		5957557			United Biscuits Holdco Limited	GB	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0000928_CC_AIRB	2138008EZCX-K4ANQHF89		3207231			United Business Media holdings Limited	GB	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0000929_CC_AIRB	213800KYT12U-FB2VE455		2366616		UU/ LN Equity	United Utilities PLC	GB	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0000930_CC_AIRB	XCJQ23OWIJNL-HN7RQC93		1022786		271652Z LN Equity	Urenco Ltd	GB	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0000931_CC_AIRB	213800F3BD6-N3G6XHU16		251977		CKSN LN Equity	VESUVIUS HOLDINGS LIMITED	GB	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0000932_CC_AIRB	213800TB53ELE-UKM7Q61		1833679		VOD LN EQUITY	Vodafone Group Plc	GB	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0000933_CC_AIRB	549300UPYDUR-LSSFVL38		9223384			Western Power Distribution Limited	GB	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0000934_CC_AIRB	2138006LIAYQK-UCYBB20		29423		WTB LN Equity	Whitbread Group PLC	GB	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0000935_CC_AIRB			4212563		WMH LN EQUITY	William Hill Plc	GB	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0000936_CC_AIRB	213800Z5WT-W8QKOHWQ82		04178808	GB0030329360		WINCANTON PLC	GB	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Advanced IRB approach

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010	020	030	040	050	060	070	080	090	100	110	120	130	140
LC_0000937_CC_AIRB	213800IN6LSRG-TZSOS29		358949		MRW LN Equity	Wm Morrison Supermarkets Plc	GB	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0000938_CC_AIRB	549300HTNGX0-DU8W1F65		5537577		WPP LN Equity	WPP 2008 Limited	GB	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0000939_CC_AIRB	635400LNUHA2-LDXXV850				GCC ID Equity	C&C Group PLC	IE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0000940_CC_AIRB	8NUHUXWN9L-G4XBGJ7O17		241565		CAT SE Equity	Caterpillar International Finance Limited	IE	Large corporate sample	Other financial corporations	Not applicable	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0000941_CC_AIRB	635400CHHI1X-ZLVQH675					Coillte Teoranta	IE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0000942_CC_AIRB	549300MIDJNN-TH068E74			IE0001827041	CRH ID EQUITY	CRH Plc	IE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0000943_CC_AIRB	213800UPS1QE-E4TD3T45				DCC LN Equity	DCC	IE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0000944_CC_AIRB	635400HRFGVK-XFHZ8O77		9401			Dublin Airport Authority PLC	IE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0000945_CC_AIRB	635400UFHDIQ-CDZ6JK11			IE0003094731	1014Z ID EQUITY	Electricity Supply Board Ltd [ESB]	IE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0000946_CC_AIRB	635400VCPRS-U89DLMZ57		480184	XS0856023493		ESB Finance Limited	IE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0000947_CC_AIRB	635400RKRK5E-GXSPC782				EXPN LN EQUITY	Experian Finance Plc	IE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0000948_CC_AIRB	635400YN51CD-CGBYFZ31					Fyffes plc	IE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0000949_CC_AIRB	5493008VFFOIP-WCZJK45			IE0000669501	GLB ID EQUITY	Glanbia Plc	IE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0000950_CC_AIRB	635400BE9SBA-G61DJ963				GFTU LN Equity	Grafton Group PLC	IE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0000951_CC_AIRB	6354007LIXW-Z5WPPT308		519799		GRF SQ Equity	Grifols World Wide Operations Ltd.	IE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0000952_CC_AIRB	9XTI53MZJ013R-O12SX05		2936	IE00B59HWB19		INDEPENDENT NEWS & MEDIA PUBLIC LIMITED COMPANY	IE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0000953_CC_AIRB				IE0004906560	KYG ID EQUITY	Kerry Group Plc	IE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0000954_CC_AIRB	635400HM7V74-SUB9OG75					Kingspan Group plc	IE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0000955_CC_AIRB	635400JJOWHIY-AJER733					MUSGRAVE GROUP PLC	IE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0000956_CC_AIRB	635400EG4YIJLJ-MZJ782			IE0002588105	PWL ID Equity	PADDY POWER PLC	IE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0000957_CC_AIRB	635400WKFIPC-HCKVW376		104547		RYA ID Equity	Ryanair Holdings PLC	IE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0000958_CC_AIRB	396PBGKP6TE3-O062MS44				STX UW Equity	Seagate Technology plc	IE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0000959_CC_AIRB	635400CPLP8H5-ITDVT56			IE00B1RR8406	SKG ID EQUITY	SMURFIT KAPPA GROUP PLC	IE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0000960_CC_AIRB	549300INUT2-G0ST5K268		327184		TEX UN Equity	Terex International Financial Services Co.	IE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Advanced IRB approach

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010	020	030	040	050	060	070	080	090	100	110	120	130	140
LC_0000961_CC_AIRB	635400K7UEIK-HMNKLJ02					Total Produce plc	IE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0000962_CC_AIRB			482042			XL Group PLC	IE	Large corporate sample	Other financial corporations	Not applicable	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0000963_CC_AIRB	VZVOSGGS8JIT-R4J7J704					Amtek Auto Ltd	IN	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0000964_CC_AIRB	8GRDBX1TJ0P-U5NCSHT72		MH008931		BPCL IS Equity	Bharat Petroleum Corporation Limited	IN	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0000965_CC_AIRB					BHARTI IN Equity	Bharti Airtel Ltd	IN	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0000966_CC_AIRB					IOCL IN Equity	INDIAN OIL CORPN LIMITED	IN	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0000967_CC_AIRB	FMVY1IZCSYXS-AFRDIT05				LT IN Equity	Larsen & Toubro Ltd	IN	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0000968_CC_AIRB					RCOM IN Equity	Reliance Communications Ltd	IN	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0000969_CC_AIRB	5493003UOETF-YRONLG31				RIL IN EQUITY	Reliance Industries Ltd	IN	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0000970_CC_AIRB	1GZWF073IJT-D6XPRUU65					Wipro GE Healthcare Private Limited	IN	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0000971_CC_AIRB	213800Z3CFZO-LXPJWN61					Landsvirkjun	IS	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0000972_CC_AIRB	81560076E3944-316DB24	3812211	493995		A2A IM EQUITY	A2A S.P.A.	IT	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0000973_CC_AIRB	8156000962B2E-B41FE28	5988397	1497770		4525791Z IM EQUITY	ACCIAIERIA ARVEDI S.P.A.	IT	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0000974_CC_AIRB	8156004FCEC-E0879E118	15161747	191346		7570364Z IM EQUITY	ACCIAIERIE VALBRUNA S.P.A.	IT	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0000975_CC_AIRB	549300Q3448-N041CTH56	11341891	882486	XS0495012428	ACE IM Equity	Acea SpA	IT	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0000976_CC_AIRB	8156008183686-996C911	25090618	3567090232			ACQUE VERONESI S.C.A R.L.	IT	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0000977_CC_AIRB	8156007259AB-DEA3F444	15214381	971268			Aeroporti di Roma S.p.A	IT	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0000978_CC_AIRB	549300H2RFDY-I3YP5R63	13960200	263011		337973Z NA EQUITY	AGUSTAWESTLAND S.P.A.	IT	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0000979_CC_AIRB	529900EKXEGS-RCGAAC89	14856155	2791070044		4519735Z	ALSTOM FERROVIARIA S.P.A.	IT	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0000980_CC_AIRB	ZYXJDNVM2JI3-VBM8G556				AMP IM EQUITY	Amplifon SpA	IT	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0000981_CC_AIRB	815600B611746-717CC98				50098Z IM Equity	Ansaldo Energia SpA	IT	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0000982_CC_AIRB	549300FZRH46-R7DWAX12	1248024	557390		4472623Z IM EQUITY	ANSALDOBREDA S.P.A.	IT	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0000983_CC_AIRB	815600049A1F9-AFE6666	4140157	1192794		MN IM EQUITY	ARNOLDO MONDADORI EDITORE SPA	IT	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0000984_CC_AIRB	8156000BEB8F-C062F442	1020333	120591		2168Z IM EQUITY	ARTSANA - SOCIETA' PER AZIONI	IT	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Advanced IRB approach

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010	020	030	040	050	060	070	080	090	100	110	120	130	140
LC_0000985_CC_AIRB	549300X5UKJV-E386ZB61	6914312	6204	XS1014759648	ASG GY Equity	Assicurazioni Generali SpA	IT	Large corporate sample	Other financial corporations	Not applicable	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0000986_CC_AIRB	81560001F41-A81948348				AST IM EQUITY	Astaldi SpA	IT	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0000987_CC_AIRB	8156008DE-C771409C487	18631331	1023691		AU9 GF Equity	Atlantia S.p.A.	IT	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0000988_CC_AIRB	5299003D9-N2698I3C257	1367700	188902		AGL IM EQUITY	AUTOGRILL S.P.A.	IT	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0000989_CC_AIRB	815600149448-CEB9B230	19402720	1037417		3653719Z IM EQUITY	AUTOSTRADE PER L' ITALIA S.P.A.	IT	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0000990_CC_AIRB		26926563	1057205		3889748Z IM EQUITY	AVIO S.P.A.	IT	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0000991_CC_AIRB	529900RRESED-V68K0S54	28770346	235460		BLLA IM EQUITY	BARILLA INIZIATIVE S.R.L.	IT	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0000992_CC_AIRB	815600BFEB936-DC6ED24				BEN IM EQUITY	Benetton Group SpA	IT	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0000993_CC_AIRB	8156004C0425-5952AB77	1076562	821225		BNS IM EQUITY	BENI STABILI SOCIETA' PER AZIONI SOCIETA' DI INVESTIMENTO IMMOBILIARE QUOTATA	IT	Large corporate sample	Other financial corporations	Not applicable	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0000994_CC_AIRB	5299003DX5YL-KSVJ6K59	2930031	134288		BZU IM Equity	Buzzi Unicem SpA	IT	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0000995_CC_AIRB	8156006BEA-A911EC0A47	1019726	587878			CANDY SPA	IT	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0000996_CC_AIRB	8156008B101-B97A43B02	1053555	160498		CEM IM EQUITY	CEMENTIR HOLDING S.P.A.	IT	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0000997_CC_AIRB	815600F321395-1394367	40014779	2001719			Cerved Group S.p.A.	IT	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0000998_CC_AIRB		4544552	8114020152			CLASS EDITORI SPA	IT	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0000999_CC_AIRB	8156009034C1-A5108284	15716081	61357			Compagnia Valdostana delle Acque Spa (CVA Spa)	IT	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0001000_CC_AIRB	815600DBF6D-C4BC94832	1061039	260769		0310548D IM EQUITY	CONSERVE ITALIA - CONSORZIO ITALIANO FRA COOPERATIVE AGRICOLE - SOCIETA' COOPERA	IT	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0001001_CC_AIRB		8327877	819280157			COOPERATIVA EDIFICATRICE FERRUCCIO DEGRADI	IT	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0001002_CC_AIRB	815600A5C1D-D6C3A8455	1093853	154950364			CPL CONCORDIA SOCIETA' COOPERATIVA IN FORMA ABBREVIATA CPL CONCORDIA S	IT	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0001003_CC_AIRB	81560039BF5C1-D8E5A15	2836130	60793		3898658Z IM EQUITY	DALMARE SPA	IT	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0001004_CC_AIRB	5493005TWX96-RDJ9I655					De Agostini Invest SA	IT	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0001005_CC_AIRB	529900WS2E20-BA5J4L49	16183303	1698754		EDNR IM EQUITY	EDISON S.P.A.	IT	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0001006_CC_AIRB	WOCMU6HCl0O-JWNPRZS33				ENEL IM EQUITY	Enel SpA	IT	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0001007_CC_AIRB	BUCRF72VH5RB-N7X3VL35			IT0003132476	ENI IM EQUITY	ENI S.P.A.	IT	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0001008_CC_AIRB	81560081EE079-FBED395	19377159	3544950961			ENOVA S.R.L.	IT	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Advanced IRB approach

Counterparty code	Legal entity identifier (LEI)	Credit register code	Commercial register code	ISIN code	Bloomberg ticker	Name	Geographical area	Portfolio name	Sector of counterparty	Type of exposure	Type of facility	Type of risk	Regulatory approach
010	020	030	040	050	060	070	080	090	100	110	120	130	140
LC_0001009_CC_AIRB	549300JJBVOOK-OBCTX09	2153515	354265		ERG IM EQUITY	ERG S.P.A.	IT	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0001010_CC_AIRB	549300AZQ4Z5-UGY0Q555	1002458	91712		EXO IM EQUITY	EXOR S.P.A.	IT	Large corporate sample	Other financial corporations	Not applicable	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0001011_CC_AIRB	8156004C-E82074779D19	13870596	1664630223			FEDRIGONI S.P.A.	IT	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0001012_CC_AIRB	549300J4SXC5A-LCJM731				1448Z IM Equity	Ferrovie dello Stato SpA	IT	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0001013_CC_AIRB	5493004C1S-L445NFDR90				F IM EQUITY	Fiat SpA	IT	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0001014_CC_AIRB	8156001B8A-D051794959					FINAVAL S.P.A.	IT	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0001015_CC_AIRB	529900X4EEX1-U9LN3U39	1053767	7031		FNC IM EQUITY	FINMECCANICA S.P.A.	IT	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0001016_CC_AIRB	815600C3CC-A800EF5D96	1134215				FORALL CONFEZIONI S.P.A. IN BREVE= FORALL S.P.A.	IT	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0001017_CC_AIRB	815600E12249-DD563C29	26650695	1143814			Gamenet S.p.A.	IT	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0001018_CC_AIRB	81560098DBD-D66154985					GRANDI NAVI VELOCI S.P.A.	IT	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0001019_CC_AIRB	8156001250E81-9E30127				GCN IM EQUITY	Gruppo Coin SpA	IT	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0001020_CC_AIRB	81560012940l7-C870346	11027526	10022100159			GRUPPO FINELCO SPA	IT	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0001021_CC_AIRB	8156005113B-D16699393	24907200	RM1117269		LTO IX Equity	GTECH S.p.A.	IT	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0001022_CC_AIRB		15541251	1638878		4004268Z IM EQUITY	H3G S.P.A	IT	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0001023_CC_AIRB	8156009414F-D99443B48	3201267	363550		HER IM EQUITY	HERA S.P.A.	IT	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0001024_CC_AIRB	815600D86992-FDA7B908	1035363	149288		IMA IM EQUITY	I.M.A. INDUSTRIA MACCHINE AUTOMATICHE S.P.A. IN SIGLA IMA S.P.A.	IT	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0001025_CC_AIRB	815600A7D7C7-A85F8B51	2733792	1168660262			I.R.C.A. S.P.A. INDUSTRIA RESISTENZE CORAZZATE E AFFINI	IT	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0001026_CC_AIRB	81560033824B-E53C7D28	3585262	1303501215			IMAP EXPORT S.P.A.	IT	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0001027_CC_AIRB	549300KTGKE-D5E25JR59				IND IM EQUITY	Indesit Co SpA	IT	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0001028_CC_AIRB	213800M4YYC-P6E8YUX94	2714789	2589327			IPLOM S.P.A.	IT	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0001029_CC_AIRB	8156001EBD33F-D474E60	10431674	281364		IRE IM EQUITY	IREN S.P.A.	IT	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0001030_CC_AIRB	8156009D23D0-FDC70C93	1007005	50		ITM IM Equity	Italcementi S.p.A.	IT	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0001031_CC_AIRB	815600236A6-B5AE5B406	26754254	167186			Linea Group Holding S.p.A.	IT	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0001032_CC_AIRB	549300I1NMOB-S4B1LT88			IT0001479374	LUX IM EQUITY	LUXOTTICA GROUP S.P.A.	IT	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Advanced IRB approach

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010	020	030	040	050	060	070	080	090	100	110	120	130	140
LC_0001033_CC_AIRB		7003703	481230266			MANGIAROTTI S.P.A.	IT	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0001034_CC_AIRB	815600292D-A01BE68971	3755075	152396		3184788Z IM EQUITY	MARCEGAGLIA - S.P.A	IT	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0001035_CC_AIRB	815600C8-D55034EB5379	3779273	64334			Marcolin SpA	IT	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0001036_CC_AIRB	213800DIFN7N-R7B97A50	552637	1264109		MS IM EQUITY	Mediaset S.p.A.	IT	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0001038_CC_AIRB	815600325D15-DD92A023	4376875	4846130633			MOBY S.P.A.	IT	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0001039_CC_AIRB		1653085	110858		3893422Z IM EQUITY	MONIER S.P.A.	IT	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0001040_CC_AIRB	8156003A100-E8AB89697	6794759	1865640369			PANARIAGROUP INDUSTRIE CERAMICHE S.P.A.	IT	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0001041_CC_AIRB	8156001B96890-989C002	23641842	5411110827			PB TANKERS S.P.A.	IT	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0001042_CC_AIRB	5493006293RJB-DQWJL92	5944540	169833		PMS IM EQUITY	PERMASTEELISA S.P.A.	IT	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0001043_CC_AIRB	8156000256C2-431C2E92	4495509	134077		PIA IM Equity	Piaggio & C. S.p.A.	IT	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0001044_CC_AIRB	815600A0C9AF-C1F2A709				PC IM Equity	Pirelli & Co SpA	IT	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0001045_CC_AIRB	815600EDDB-B07C9BDB90	15591777	2246400218			PODINI HOLDING S.P.A.	IT	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0001046_CC_AIRB	8156003354DED-BD0BA991	3465665	842633		POST IM EQUITY	POSTE ITALIANE S.P.A.	IT	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0001047_CC_AIRB	8156000FE0A2-DC5B7852	16232311	1343952		PRP GR EQUITY	PRADA S.P.A.	IT	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0001048_CC_AIRB	213800VHJ22U-E2BRRZ48	3830970	706270410			PROFILGLASS S.P.A.	IT	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0001049_CC_AIRB		23687310	1777895		PRY IM EQUITY	PRYSMIAN S.P.A.	IT	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0001050_CC_AIRB	815600B9FC8-D18A5D034	1058024	291350635			RA.M.OIL RAFFINERIA MERIDIONALE OLII LUBRIFICANTI	IT	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0001051_CC_AIRB	81560086FA79B-EDD6B94	13270817				RHIAG - INTER AUTO PARTS ITALIA S.P.A. O, IN FORMA ABBREVIATA, ALTERNA	IT	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0001052_CC_AIRB		5012487	8850400154			SACAL - SOCIETA' ALLUMINIO CARISIO - S.P	IT	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0001053_CC_AIRB	815600AF08EE2-EC2DE92	1035262	8924		226907Z IM EQUITY	SACMI COOPERATIVA MECCANICI IMOLA SOCIETA' COOPERATIVA IN BREVE SACMI IMOLA S.C.	IT	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0001054_CC_AIRB	815600FC906-D230A1420	16077541	86111		SFL IM Equity	Safilo SpA	IT	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0001055_CC_AIRB	549300PHV8MB-DHWB8X12	1086637	788744		SPM IM EQUITY	SAIPEM S.P.A.	IT	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0001056_CC_AIRB	549300UKR289-DF4UXQ47	1013056	525502		SAL	SALINI IMPREGILO S.P.A.	IT	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0001057_CC_AIRB		6524595	3957900487			SAMMONTANA - S.P.A.	IT	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Advanced IRB approach

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010	020	030	040	050	060	070	080	090	100	110	120	130	140
LC_0001058_CC_AIRB	8156006755200-B82EB33	1246827	836320150			SAN CARLO GRUPPO ALIMENTARE S.P.A.	IT	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0001059_CC_AIRB	5299005KJSU2A-QUJUH84	1066932	49540		SRS IM EQUITY	SARAS S.P.A. O IN FORMA ESTESA SARAS S.P.A. - RAFFINERIE SARDE	IT	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0001060_CC_AIRB	815600D2FC31-AF713B07	1012950	166476			SNAI SpA	IT	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0001061_CC_AIRB	8156002278562-044AF79	16067629	1633443		SRG IM Equity	SNAM SpA	IT	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0001062_CC_AIRB	EOJCGSUI4N-X234BL7V57	14234253	1594238		2091Z IM EQUITY	SORGENIA S.P.A.	IT	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0001063_CC_AIRB	8156001141CFE5-F4C4325	19113128	1016401		4473035Z IM EQUITY	STRADA DEI PARCHI SPA	IT	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0001064_CC_AIRB	815600C34389-77CBBE37	1038951	68670397			TAMPIERI FINANCIAL GROUP S.P.A.	IT	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0001065_CC_AIRB	81560029415D-F1381583	1030384	195810262			TECNICA GROUP S.P.A.	IT	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0001066_CC_AIRB	815600AC5599-D16D9A40	3335773	574643		MT IM EQUITY	TECNIMONT S.P.A.	IT	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0001067_CC_AIRB	549300W384-M3RI3VXU42			IT0003497168	TIT IM EQUITY	TELECOM ITALIA S.P.A.	IT	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0001068_CC_AIRB	815600CD7323-A82E5092	28935694	1763778		2847328Z IM EQUITY	TENOVA S.P.A.	IT	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0001069_CC_AIRB		1037712	182850362			TERMOSANITARI CORRADINI - S.P.A.	IT	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0001070_CC_AIRB	8156009E94E-D54DE7C31				TRN IM Equity	Terna Rete Elettrica Nazionale SpA	IT	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0001071_CC_AIRB	549300IN56S27-SDGEI85	18659000	1019536		80698Z IM EQUITY	TIRRENO POWER S.P.A.	IT	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0001072_CC_AIRB	8156003E86EB-A167A868				0946688D IM EQUITY	TotalErg SpA	IT	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0001073_CC_AIRB	815600FE9E92-D9D6C309	3554534	201271		TFI IM EQUITY	TREVI - FINANZIARIA INDUSTRIALE S.P.A.	IT	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0001074_CC_AIRB					4212473Z IM EQUITY	UNIECO SOCIETA' COOPERATIVA	IT	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0001075_CC_AIRB	815600B8027-C92F0DA07	4257672	1189360066			VIBAC S.P.A.	IT	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0001076_CC_AIRB	549300YSFQK-M1C0X4E45	11321265	884361		WIND IM EQUITY	WIND TELECOMUNICAZIONI S.P.A.	IT	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0001077_CC_AIRB	549300DHPO-F90OYYD780				5108 JT Equity	Bridgestone Corporation	JP	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0001078_CC_AIRB	549300IZY-K3206QECG76				CAT SE Equity	Caterpillar Finance Corporation	JP	Large corporate sample	Other financial corporations	Not applicable	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0001079_CC_AIRB	549300MIFE1VE-W02GY83			JP3298600002		COSMO OIL COMPANY LTD	JP	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0001080_CC_AIRB	549300T6IPOC-DWLKC615				6501 JT Equity	Hitachi, Ltd.	JP	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0001081_CC_AIRB	J48DJYXDTLH-M30UMYI18				8001 JT Equity	Itochu Corporation	JP	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Advanced IRB approach

Counterparty code	Legal entity identifier (LEI)	Credit register code	Commercial register code	ISIN code	Bloomberg ticker	Name	Geographical area	Portfolio name	Sector of counterparty	Type of exposure	Type of facility	Type of risk	Regulatory approach
010	020	030	040	050	060	070	080	090	100	110	120	130	140
LC_0001082_CC_AIRB	5493004LQ0B4-T7QPQV17				6301 JT Equity	Komatsu Ltd.	JP	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0001083_CC_AIRB	4P4N3ORD02U-GQT1T1W12		0100-01-008776		8002 JT Equity	Marubeni Corporation	JP	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0001084_CC_AIRB	KVIPTY4PULAP-GC1VVD26				8058 JP EQUITY	Mitsubishi Corp	JP	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0001085_CC_AIRB	5493008VBQ-D43X8QCS14					Mitsui Life Insurance Company Limited	JP	Large corporate sample	Other financial corporations	Not applicable	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0001086_CC_AIRB	5493000QYMPF-RTEY4K28				6701 JT Equity	NEC Corporation	JP	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0001087_CC_AIRB					7201 JP EQUITY	Nissan Motor Co Ltd	JP	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0001088_CC_AIRB	5493003BZYYY-CDIO0R13				9984 JT Equity	SOFTBANK CORP.	JP	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0001089_CC_AIRB	5493004SE33M-RLPB1W98				2768 JP EQUITY	Sojitz Corp	JP	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0001090_CC_AIRB					6758 JP EQUITY	Sony Corp	JP	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0001091_CC_AIRB	V82KK8NH1P0J-S71FJC05				8053 JP EQUITY	Sumitomo Corp	JP	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0001092_CC_AIRB	54930074QUY8-RD0UZM08					Suntory Holdings Limited	JP	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0001093_CC_AIRB	549300ZLMVP4-X0OGR454				4502 JT Equity	Takeda Pharmaceutical Company Limited	JP	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0001094_CC_AIRB	549300LBHTS-T91VKHO68				6502 JT Equity	Toshiba Corporation	JP	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0001095_CC_AIRB	5493006W3QU-S5LMH6R84				TOM GY Equity	Toyota Motor Corporation	JP	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0001096_CC_AIRB					004020 KS Equity	Hyundai Steel Co	KR	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0001097_CC_AIRB					000270 KS Equity	Kia Motors Corp	KR	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0001098_CC_AIRB	549300MGHLP-T1EFHGF84				2007 HK Equity	Country Garden Holdings Company Limited	KY	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0001099_CC_AIRB	549300IHVJRW-VT07S523				3333 HK Equity	Evergrande Real Estate Group Limited	KY	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0001100_CC_AIRB	5493003DTPH8-AMMK4P51				NE UN Equity	Noble Corporation	KY	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0001101_CC_AIRB	549300FNENFFS-MO3GT38			XS0835890350	XPBR SQ Equity	Petrobras Global Finance B.V.	KY	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0001102_CC_AIRB	213800S7DNJQ-X6LHTQ21		133818917			AB "Kauno grūdai"	LT	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0001103_CC_AIRB				LU1014539529		ALTICE	LU	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0001104_CC_AIRB	5493003BU7PA-H5RRM092				APAM NA EQUITY	Aperam SA	LU	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0001105_CC_AIRB	2EULGUTUI56J-I9SAL165				MT LX EQUITY	ArcelorMittal SA [AM]	LU	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Advanced IRB approach

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010	020	030	040	050	060	070	080	090	100	110	120	130	140
LC_0001106_CC_AIRB	549300GJ79DYF-BBF5T83				0307096D LX EQUITY	Brandbrew S.A.	LU	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0001107_CC_AIRB	5493007GVB1I2-FDSS786		B0155849		CNHI UN Equity	CNH Industrial Finance Europe S.A.	LU	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0001108_CC_AIRB	549300938QU-WMPITJ642				COV US EQUITY	Covidien International Finance SA	LU	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0001109_CC_AIRB	5299001R2HL1-TAFZ8Z20					ENOVOS INTERNATIONAL SA (FORMER SOTEG)	LU	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0001110_CC_AIRB			350807947	FR0000038259	ERF FP EQUITY	EUROFINS SCIENTIFIC SE	LU	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0001111_CC_AIRB	213800568PRH-V2JR9650			XS0357281558	GSPBEX RR Equity	Gaz Capital S.A.	LU	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0001112_CC_AIRB	213800WHKNI-C1JQQG433				8GC GS Equity	Glencore Finance (Europe) S.A.	LU	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0001113_CC_AIRB	8XJ8KF85PBKK1-TLMFN29					Intelsat Jackson Holdings S.A.	LU	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0001114_CC_AIRB	549300MBM5-B61VCW5A23					International Automotive Components Group, S.A.	LU	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0001115_CC_AIRB	RUOKPID0PZ0U-WJYU9J61				DE UN Equity	John Deere Bank S.A.	LU	Large corporate sample	Other financial corporations	Not applicable	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0001116_CC_AIRB	529900XUC6PX-MN6ABU42				TGH GY Equity	Logwin AG	LU	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0001117_CC_AIRB	549300CTHC1C-P86P2G96				MIICF PQ Equity	Millicom International Cellular S.A.	LU	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0001118_CC_AIRB					0755015D LX EQUITY	NH FINANCE SA	LU	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0001119_CC_AIRB	213800IUIRBFR-NCYVR24				3900394Z LX Equity	Nizi International SA	LU	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0001120_CC_AIRB	549300VEJMMZ-CY6OBU06				PDSA NS Equity	Pacific Drilling S.A.	LU	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0001121_CC_AIRB	529900UUYBCB-B7HMVI56					Phoenix PIB Dutch Finance B.V.	LU	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0001122_CC_AIRB	549300OZSHE4-H5BFQA66					QUILVEST SA	LU	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0001123_CC_AIRB	5493000C8J3C3-SZYS040				RTL BB Equity	RTL Group S.A.	LU	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0001124_CC_AIRB	5493008JPA4HY-MH1HX51				SESG FP EQUITY	SES SA	LU	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0001125_CC_AIRB	549300CJ7LW6-QSGIL444					Swiss Re Europe S.A.	LU	Large corporate sample	Other financial corporations	Not applicable	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0001126_CC_AIRB	529900BSBZ853-DKUP675					TRAXYS SARL	LU	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0001127_CC_AIRB	549300RIG2CX-WN6IV731					CEMEX S.A.B. de C.V.	MX	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0001128_CC_AIRB	5493008KEVFYP-MGTXO33				KOFL MM Equity	Coca-Cola FEMSA, S.A.B. de C.V.	MX	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0001129_CC_AIRB	5493000XJLJ6-C4T0PG82				GRUMAB MM Equity	GRUMA, S.A.B. de C.V.	MX	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Advanced IRB approach

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010	020	030	040	050	060	070	080	090	100	110	120	130	140
LC_0001130_CC_AIRB	5493000RIXUR-ZEBFEV60				BIMBOA MM Equity	Grupo Bimbo, S.A.B. de C.V.	MX	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0001131_CC_AIRB	549300QOAB2-GJSFM0381				1234Z MM Equity	Grupo Petrotemex SA de CV	MX	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0001132_CC_AIRB	549300CAZKP-F4HKMPX17					PETROLEOS MEXICANOS	MX	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0001133_CC_AIRB	549300FW3RG-HPHT21D10				ALFAA MM Equity	Sigma Alimentos, S.A. de C.V.	MX	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0001134_CC_AIRB	5493000MY3DA-IB0BP706		TNE940608HS5	USP9084BAD03	ALFAA MM Equity	Tenedora Nemak, S.A. de C.V.	MX	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0001135_CC_AIRB	549300EMP9D-T6Q35HZ31			NL0000852564		AALBERTS INDUSTR	NL	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0001136_CC_AIRB	549300J93WR5-DPG0P466		KVK 33232124		ABB SS Equity	ABB Capital B.V.	NL	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0001137_CC_AIRB	5493007WHKI5-H75YJ358		KVK 34215458		ABE SQ Equity	Abertis Infraestructuras Finance B. V.	NL	Large corporate sample	Other financial corporations	Not applicable	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0001138_CC_AIRB	7245007QUMI1-FHIQV531		KVK 33235189			Achmea B.V.	NL	Large corporate sample	Other financial corporations	Not applicable	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0001139_CC_AIRB	724500HIKX3Q-VUQF9G08		KVK 28080300			Achmea Zorgverzekeringen N.V.	NL	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0001140_CC_AIRB	O4QK7KMMK83-ITNTHUG69		KVK 27076669	NL0000303709	AGN NA Equity	AEGON N.V.	NL	Large corporate sample	Other financial corporations	Not applicable	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0001142_CC_AIRB	724500XYIJUGX-AA5QD70		KVK 09007809	NL0000009132	AKZA NA EQUITY	Akzo Nobel NV	NL	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0001143_CC_AIRB	724500XBZ9QO-PTI11U82		KVK 34108286			Alliander N.V.	NL	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0001144_CC_AIRB	549300KYQ7B0-H0K66406		KVK 33055009		AML LN Equity	Amlin Europe N.V.	NL	Large corporate sample	Other financial corporations	Not applicable	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0001145_CC_AIRB	724500MCUU6-QOFRFEA53		KVK 33256360 0000		792658Z PL EQUITY	AMORIM ENERGIA, BV	NL	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0001146_CC_AIRB	7245000UZH70-GO047N03			NL0006237562		ARCADIS	NL	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0001147_CC_AIRB	7245001I22ND6-ZFHX623		KVK 30037466	NL0000334118	ASM NA Equity	ASM International N.V.	NL	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0001148_CC_AIRB	724500Y6DUVH-QD6OXN27		KVK 17085815	NL0006034001	ASML NA EQUITY	ASML HOLDING N.V.	NL	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0001149_CC_AIRB	7245004JOPUJ0-OOWTU73		KVK 30031823			ASR Schadeverzekering N.V.	NL	Large corporate sample	Other financial corporations	Not applicable	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0001150_CC_AIRB	724500XFMNH-F1GFPYJ05		KVK 08125298		3324558Z NA Equity	BDR Thermea Group BV	NL	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0001151_CC_AIRB	5299006ZHG3I-XU0PNJ56		KvK 27106340 0000		1136Z NA EQUITY	BMW Finance N.V.	NL	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0001152_CC_AIRB				NL0000852580		BOSKALIS WESTMIN	NL	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0001153_CC_AIRB				NL0010776944		BRUNEL INTERNAT	NL	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0001154_CC_AIRB	529900AOH3NB-A8PZFG65		KvK 32097651 0000		0533866D NA EQUITY	Celesio Finance BV	NL	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Advanced IRB approach

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010	020	030	040	050	060	070	080	090	100	110	120	130	140
LC_0001155_CC_AIRB	549300WGC2HZ5J67V817				CNHI IM Equity	CNH Industrial NV	NL	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0001156_CC_AIRB	549300BXVNOCYQ83FU09		KVK 34154633		KO UN Equity	Coca-Cola HBC Finance B.V.	NL	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0001157_CC_AIRB				NL0000200384		CORE LABORATORIES	NL	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0001158_CC_AIRB	549300UNTCLR21YKLL62		KVK 30073501	NL0000288967		Corio N.V.	NL	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0001159_CC_AIRB				NL0009294552		DELTA LLOYD	NL	Large corporate sample	Other financial corporations	Not applicable	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0001160_CC_AIRB	724500S75737K2SFDA03		KVK 22031457			Delta N.V.	NL	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0001161_CC_AIRB	213800N8X49KJRTNDM49		KVK 3419663		DGE FP Equity	Diageo Finance B.V.	NL	Large corporate sample	Other financial corporations	Not applicable	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0001162_CC_AIRB	529900M7QSB704RUUT95		KVK 34182495		AIR FP Equity	Eads Finance B.V.	NL	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0001163_CC_AIRB	724500KRQECMCRGM1971		KVK 14026250			EBN B.V.	NL	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0001164_CC_AIRB	5299007L43AQDFOW5739		KvK 34121496 0000		1403Z NA EQUITY	EDP FINANCE BV	NL	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0001165_CC_AIRB	724500R5IP6TFKTNRU48		KvK 24306393		2091Z NA Equity	Eneco Holding NV	NL	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0001166_CC_AIRB	549300XW2F91G4T4WC42		KVK 34149162		ENL GY Equity	ENEL Investment Holding B.V.	NL	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0001167_CC_AIRB	529900011V8VJ3BUKR64		KVK 17115973		RWE GF Equity	Essent N.V.	NL	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0001168_CC_AIRB				NL0000288876		EUROCOMMERCIAL	NL	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0001169_CC_AIRB				NL0000352565		FUGRO	NL	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0001170_CC_AIRB	2138005FTXOJUBQ5J563		KVK 24243533		GAS SQ Equity	Gas Natural Fenosa Finance BV	NL	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0001171_CC_AIRB	724500EJ2TDPAITRSJ55		KVK 02089290			GasTerra B.V.	NL	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0001172_CC_AIRB				NL0000400653		GEMALTO	NL	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0001173_CC_AIRB	549300L10EVYURBFIH66		KVK 55293980			Global Blue Acquisition B.V.	NL	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0001174_CC_AIRB	529900SNLFF5M6HJ1T36		KvK 33286563 0000		1004Z NA EQUITY	Haniel Finance B.V.	NL	Large corporate sample	Other financial corporations	Not applicable	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0001175_CC_AIRB	724500K5PTPSST86UQ23		KVK 33011433	NL0000009165	HEIA NA Equity	Heineken NV	NL	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0001176_CC_AIRB	7245008C9KMJL9P2UI77		KVK 34323653			Hyva Global B.V.	NL	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0001177_CC_AIRB	724500CR19MQGFWFBZ64		KvK 34217578 0000		0308206D NA EQUITY	ICL Finance BV	NL	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0001178_CC_AIRB	TLLG0UTU6ZHOG003X735					Imperial Mobility Finance B.V.	NL	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Advanced IRB approach

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010	020	030	040	050	060	070	080	090	100	110	120	130	140
LC_0001179_CC_AIRB	54930050LBZU-R4138I72		KVK 27120438			ING Re (Netherlands) N.V.	NL	Large corporate sample	Other financial corporations	Not applicable	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0001180_CC_AIRB			KVK 24311905		2872423Z NA Equity	InterGen NV	NL	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0001181_CC_AIRB	724500C9GNB-V20UYRX36		KVK 35000363	NL0010672325	AH NA Equity	Koninklijke Ahold NV [Royal Ahold NV]	NL	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0001182_CC_AIRB	724500V38C5K-TDY5BS93		KVK 30058019	NL0000337319	BAMNB NA Equity	Koninklijke BAM NBM NV	NL	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0001183_CC_AIRB	724500SNT1M-K246AHP04		KVK 14022069	NL0000009827	DSM NA EQUITY	Koninklijke DSM N.V	NL	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0001184_CC_AIRB	549300YO0JZH-AL7FVP81		KVK 02045200	NL0000009082	KPN NA Equity	Koninklijke KPN NV [Royal KPN NV]	NL	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0001185_CC_AIRB	H1FJE8H61JGM1-JSGM897		KVK 17001910	NL0000009538	PHIA NA Equity	Koninklijke Philips Electronics N.V.	NL	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0001186_CC_AIRB	724500HZ4B-N317I12G68		KVK 06016321		KTC NA Equity	Koninklijke Ten Cate NV	NL	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0001187_CC_AIRB	724500UL634G-FV1KYF10		KVK 24295332	NL0009432491	VPK NA Equity	Koninklijke Vopak NV	NL	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0001188_CC_AIRB	529900WQGOT-JDYG9NP76		KVK 09151956		LXS GF Equity	Lanxess Finance B.V.	NL	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0001189_CC_AIRB	5H8RMHHYTWI-P1RKLCE38		KvK 34115238 0000		2177Z NA EQUITY	Linde Finance B.V.	NL	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0001190_CC_AIRB	549300J6QS-W38QNOJK61		KVK 57924562			LYB International Finance B.V.	NL	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0001191_CC_AIRB	BN6WCCZ8OV-P3ITUUVN49		KVK 24473890		DLY GB Equity	LyondellBasell Industries N.V.	NL	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0001192_CC_AIRB	635400TMCKVE-U87EJ582		KVK 24321697			METINVEST B.V.	NL	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0001193_CC_AIRB	529900PF6F1O-HRZVU341		KvK 33178683 0000		1169Z NA EQUITY	Metro Finance B.V.	NL	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0001194_CC_AIRB	6354007MKEEG-GVUMXO83		KVK 34239108			New World Resources N.V.	NL	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0001195_CC_AIRB	724500RKMO-D48AIWKD94		KvK 24307569 0000		3893886Z NA EQUITY	NIDERA B.V.	NL	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0001196_CC_AIRB	54930062JS29-A5N4GO82		KVK 34248449			Nielsen Holdings N.V.	NL	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0001197_CC_AIRB	724500GQV9YL-NSWECU41		KVK 17179668			Nord Gold N.V.	NL	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0001198_CC_AIRB	724500TXS5H-H3GY4UW42		KVK 30124358			NS Groep N.V.	NL	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0001199_CC_AIRB	5299000CMF80-GY2U0U47		KVK 16074305	NL0010395208	NUO NA Equity	Nutreco Holding NV	NL	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0001200_CC_AIRB	724500HT4Y-W45B1Y7859		KVK 57585083			OAK Leaf B.V.	NL	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0001201_CC_AIRB	549300NCMRGI-BJYUOE57			NL0010558797		OCI	NL	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0001202_CC_AIRB	724500IM9-A059TQLBX63					OCI Nitrogen BV	NL	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Advanced IRB approach

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010	020	030	040	050	060	070	080	090	100	110	120	130	140
LC_0001203_CC_AIRB	72450053F5WRDY8CDZ66		KVK 24291478		OI US Equity	OI European Group B.V.	NL	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0001204_CC_AIRB	Q47A62EK6GMSID3Y8C39		KVK 17133742	XS0788529096	PCAR US Equity	PACCAR Financial Europe B.V.	NL	Large corporate sample	Other financial corporations	Not applicable	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0001205_CC_AIRB	549300N522D3SS8MKV65		KvK 24320769 0000		3617372Z NA EQUITY	PETROBRAS NETHERLANDS BV	NL	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0001206_CC_AIRB	549300VGHFJJ58HE2B54		KVK 17008551		PHIA NA Equity	Philips Electronics NV	NL	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0001207_CC_AIRB	529900N9UJEHN9UPXN50					PHOENIX PIB FINANCE BV	NL	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0001208_CC_AIRB	724500Q41FHN0P1GPC53		KVK 27168968	NL0009739416	TNT LI Equity	PostNL N.V.	NL	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0001209_CC_AIRB	54930036WK3GMCN17Z57				QIA GY Equity	Qiagen NV	NL	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0001210_CC_AIRB	7245009EAAUUQJ0U4T57		KVK 33216172	NL0000379121	RAND NA EQUITY	RANDSTAD HOLDING NV	NL	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0001211_CC_AIRB	549300XO8R7MPISUO753		KVK 33155037	NL0006144495		Reed Elsevier NV	NL	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0001212_CC_AIRB	5493002YCY6HTK0OUR29		KVK 24251372	XS0202649934	REP GY Equity	Repsol International Finance B.V.	NL	Large corporate sample	Other financial corporations	Not applicable	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0001213_CC_AIRB			KVK 34179503	GB00B03MM408	RDSA NA EQUITY	ROYAL DUTCH SHELL PLC	NL	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0001214_CC_AIRB	5493002N51KZCVBDMS27		24114856	NL0006055329		ROYAL IMTECH NV	NL	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0001215_CC_AIRB	213800LBMMAIG1FQP389		KVK 14105351		SABIC AB Equity	SABIC Capital I B.V.	NL	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0001216_CC_AIRB				NL0000360618		SBM OFFSHORE	NL	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0001217_CC_AIRB	529900KEH8410ESH1483		KVK 53761790			Schaeffler Finance B.V.	NL	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0001218_CC_AIRB	724500DX7Q1A19SPY530		KVK 34166584			Schiphol Nederland B.V.	NL	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0001219_CC_AIRB	7245001TBT3NI9SPNJ75					SHV Netherlands NV	NL	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0001220_CC_AIRB	TAFO772JB70PDRN5VS48		KvK 27092998 0000		1223Z NA EQUITY	Siemens Financieringsmaatschappij N.V.	NL	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0001221_CC_AIRB	724500E9ZG6JMH6E2I14			NL0000817179		SLIGRO FOOD GROUP	NL	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0001222_CC_AIRB	724500ZTKJYJMWVLWJ82		KVK 34297413			SRLEV N.V.	NL	Large corporate sample	Other financial corporations	Not applicable	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0001223_CC_AIRB	5493002SSXOL85X3XC87		KVK 58623701			Syncreon Group B.V.	NL	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0001224_CC_AIRB	724500LTUWK3JQG63903		KVK 09083317			TenneT Holding B.V.	NL	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0001225_CC_AIRB	7245008G22FOV7TYYJ34		KVK 06045666	NL0000852523	TWEKA NA EQUITY	TKH Group NV	NL	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0001226_CC_AIRB	724500978QL7NKMLTQ37		KVK 34210949			TMF Group Holding B.V.	NL	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Advanced IRB approach

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010	020	030	040	050	060	070	080	090	100	110	120	130	140
LC_0001227_CC_AIRB				NL0009739424		TNT EXPRESS	NL	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0001228_CC_AIRB	724500L44K67-W7UW1C59		KVK 34224566	NL0000387058	TOM2 NA EQUITY	TOMTOM N.V.	NL	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0001229_CC_AIRB	724500OPA8GZ-SQUNSR96		KVK 33194984		TOM GY Equity	Toyota Motor Finance (Netherlands) B.V.	NL	Large corporate sample	Other financial corporations	Not applicable	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0001230_CC_AIRB	PX7SUPU7HUNJ-BQ8BPI65		KVK 33236939		585233Z NA Equity	Trafigura Beheer BV	NL	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0001231_CC_AIRB	549300TK7G7N-ZTVM1Z30		KVK 24051830	NL0000009355	UNIA NA Equity	Unilever NV	NL	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0001232_CC_AIRB	549300IW6C3S-RHUUK147					Vitol Holding BV	NL	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0001234_CC_AIRB	549300FRXSUU-W3M2Q281					WABCO Europe Holdings BV	NL	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0001235_CC_AIRB	724500522D3O-RUTUGW47		KVK 05078970		WAVIN NA Equity	Wavin NV	NL	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0001236_CC_AIRB	724500YRQCY3-BD9RJZ92			NL0000289213		WERELDHAVE	NL	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0001237_CC_AIRB	724500TEM53I0-U077B74		KVK 33202517	NL0000395903	WKL NA EQUITY	Wolters Kluwer N.V.	NL	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0001238_CC_AIRB	5JB3IE65ZU13T-A0DGN10					Würth Finance International B.V.	NL	Large corporate sample	Other financial corporations	Not applicable	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0001239_CC_AIRB				NL0006294290		ZIGGO	NL	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0001240_CC_AIRB					BWO NO Equity	BW Offshore Shipholding Ltd	NO	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0001241_CC_AIRB	5493004ZHCILE-MZLBS85		00304772770005			FERD AS	NO	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0001242_CC_AIRB	5493009F6KP3U-MLPOY27		931186744			ICA Norge AS	NO	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0001243_CC_AIRB	549300ZLJDXBX-UNCY824		936738540			National Oilwell Varco Norway AS	NO	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0001244_CC_AIRB	549300N1SD-N71ZZ8BO45				NHY NO Equity	Norsk Hydro ASA	NO	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0001245_CC_AIRB	529900J8VSH14-TP5VD23					ODFJELL SE	NO	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0001246_CC_AIRB	213800T66DRT-E6O6BV87		916235291		PGS NO Equity	Petroleum Geo-Services ASA	NO	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0001247_CC_AIRB	529900TH4OA-W7WYG1777		987059699			Statkraft AS	NO	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0001248_CC_AIRB	OW6OFBNCKX-C4US5C7523		923609016		STL NO Equity	Statoil ASA	NO	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0001249_CC_AIRB	R7NJHU48LTCI-OB9BVU57				CNU NZ Equity	Chorus Limited	NZ	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0001250_CC_AIRB	259400GYHYZP-Q0HTMT82				CIE PW Equity	Ciech S.A.	PL	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0001251_CC_AIRB	259400A9BI23-M3K1NK82				LTS PW EQUITY	GRUPA LOTOS S.A.	PL	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Advanced IRB approach

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010	020	030	040	050	060	070	080	090	100	110	120	130	140
LC_0001252_CC_AIRB	259400WT6MCX3V59XI09					Netia S.A.	PL	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0001253_CC_AIRB	259400TOMPUOLS65II22		10681		TPA1 GB Equity	ORANGE POLSKA SA	PL	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0001254_CC_AIRB	259400TGY6IYEP2EFW87		467426			POLKOMTEL SP. Z O.O.	PL	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0001255_CC_AIRB	259400VVMM70CQREJT74		28860		PKN PW Equity	Polski Koncern Naftowy ORLEN S. A. (PKN)	PL	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0001256_CC_AIRB	259400NAPDFBOTNCRL54				TPE PW Equity	TAURON Polska Energia S.A.	PL	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0001257_CC_AIRB	Q1ECZWEVT6ZTFERCPG94			PLTLKPL00017	OPL PW EQUITY	TELEKOMUNIKACJA POLSKA SA	PL	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0001258_CC_AIRB	213800RQXBBZ6KSP1I72		500311390			AMORIM & IRMAOS SA	PT	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0001259_CC_AIRB	2138002PLGLYW8EP7248					AMORIM HOLDING II SGPS SA	PT	Large corporate sample	Other financial corporations	Not applicable	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0001260_CC_AIRB	213800V5Z38TLIRQW516		500700834			ANA AEROPORTOS PORTUGAL SA	PT	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0001261_CC_AIRB			502607920			AUCHAN PORTUGAL HIPERMERCADOS SA	PT	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0001262_CC_AIRB	54930011KNBNPPKW7528		500038015			AUTO SUECO LDA	PT	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0001263_CC_AIRB	549300RU6UYW1UMYOP92		500194670			BP PORTUGAL COMERCIO DE COMBUSTI VEIS LUBRIFICANTES SA	PT	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0001264_CC_AIRB				PTBRI0AM0000	BRI PL EQUITY	BRISA	PT	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0001265_CC_AIRB	549300FREK460JU7RG08		500060266			CELULOSE BEIRA INDUSTRIAL-CELBI SA	PT	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0001266_CC_AIRB	549300TF1SUYCFUO3840		503309362			COLEP PORTUGAL SA	PT	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0001267_CC_AIRB			507195515			CONTROLINVESTE SGPS SA	PT	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0001268_CC_AIRB	213800X28CMB8LAIT849		502557400			CPCDI COMP PORTUGUESA DIST PROD INFORMATICOS SA	PT	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0001269_CC_AIRB	549300RGQV4M16FESU23		500832234			CUF QUIMICOS INDUSTRIAS, SA	PT	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0001270_CC_AIRB	529900CLC3WDMGI9VH80			PTEDP0AM0009	EDP PL EQUITY	EDP - Energias de Portugal S.A.	PT	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0001271_CC_AIRB	529900LOXJVWGOH84656		503293695			EDP - GESTÃO DA PRODUÇÃO DE ENERGIA SA	PT	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0001272_CC_AIRB			504885367			ESPIRITO SANTO SAUDE SGPS SA	PT	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0001273_CC_AIRB	2138003319Y7NM75FG53		504499777	PTGALIOE0009	GALP PL Equity	GALP ENERGIA SGPS, S.A.	PT	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0001274_CC_AIRB	213800Y3V72PI6W8KG10		511220448			GRUPO PESTANA - SGPS SA	PT	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0001275_CC_AIRB	259400A8SZP10GB5IB19			PTJMT0AE0001	JMT PL EQUITY	J.MARTINS	PT	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Advanced IRB approach

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010	020	030	040	050	060	070	080	090	100	110	120	130	140
LC_0001276_CC_AIRB			500073880			LENA ENGENHARIA CONSTRUCOES SA	PT	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0001277_CC_AIRB	549300SNYKYW15R3UE62		502011475			MODELO CONTINENTE HIPERMERCADOS SA	PT	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0001278_CC_AIRB	549300TLPT6W9R3CLQ86		500197814			MOTA-ENGIL, ENGENHARIA E CONSTRU CAO S.A.	PT	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0001279_CC_AIRB	5493003NN4LXUF8JA244					Ocidental Companhia Portuguesa de Seguros de Vida, S.A.	PT	Large corporate sample	Other financial corporations	Not applicable	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0001280_CC_AIRB	54930071D35BVUPC5942		502604751			OPTIMUS-COMUNICACOES S.A	PT	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0001281_CC_AIRB			507979265			OPWAY - SGPS, SA	PT	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0001282_CC_AIRB	213800ZWKG61JG7ZCF61		500697370			PETROLEOS PORTUGAL PETROGAL SA	PT	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0001283_CC_AIRB	259400DRC6WOXNVW8B57	500829993	500829993		90413Z PL EQUITY	PINGO DOCE-DISTRIBUIÇÃO ALIMENTAR S.A.	PT	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0001284_CC_AIRB	549300UNIB7M2AXUXS35			PTPTI0AM0006	PTCL TQ EQUITY	Portucel S.A.	PT	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0001285_CC_AIRB	549300FR1FN48IGHR915			PTREL0AM0008	RENE PL Equity	REN-Redes Energeticas Nacionais, SGPS, S.A.	PT	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0001286_CC_AIRB			500246963			REPSOL PORTUGUESA SA	PT	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0001287_CC_AIRB	5493002X2CCY60HWCU94		500243590			SECIL COMP GERAL CAL CIMENTO SA	PT	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0001288_CC_AIRB	549300PXZF74GVQM6867		500058580			SONAE INDUSTRIA PRODUCAO COM DER IVADOS DE MADEIRA SA	PT	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0001289_CC_AIRB	549300EZYIURQ5RGSE56		500278571			SOVENA OILSEEDS PORTUGAL, SA	PT	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0001290_CC_AIRB	549300KFJPELBPMQH079		500833532			SOVENA PORTUGAL CONSUMER GOODS SA	PT	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0001291_CC_AIRB	95980020140005813290		505042037			SUMOL+COMPAL MARCAS SA	PT	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0001292_CC_AIRB			500097488			TEIXEIRA DUARTE ENGENHARIA E CONSTRUCOES SA	PT	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0001293_CC_AIRB	549300CNE5R74B3XKF57		505266202			UNICER BEBIDAS SA	PT	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0001294_CC_AIRB		503933139	503933139		3646175Z PL EQUITY	UNILEVER JERÓNIMO MARTINS, LDA.	PT	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0001295_CC_AIRB	213800IDK8UTYDSFOG74		502544180			VODAFONE PORTUGAL COMUNICACOES P ESSOAIS SA	PT	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0001296_CC_AIRB		500302200	500302200		0265472D PL EQUITY	ZAGOPE - CONSTRUÇÕES E ENGENHARIA S.A.	PT	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0001297_CC_AIRB	549300VOFQC1SPGTZM19		503039063			ZON TV CABO PORTUGAL SA	PT	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0001298_CC_AIRB	549300D3EIDZJB62TR20		21183		ORDS QD Equity	Ooredoo Q.S.C.	QA	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0001299_CC_AIRB	549300UKYDM6L8HEPU79				SNP RO EQUITY	OMV PETROM S.A.	RO	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Advanced IRB approach

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010	020	030	040	050	060	070	080	090	100	110	120	130	140
LC_0001300_CC_AIRB	549300F8ZIGJV-UPIU797		24297754			Rompetrol Group N.V. (The)	RO	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0001301_CC_AIRB					GAZP RU Equity	Gazprom OAO	RU	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0001302_CC_AIRB					ROSN RU Equity	OJSC Oil Co Rosneft	RU	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0001303_CC_AIRB					TATN RU Equity	Tatneft OAO	RU	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0001304_CC_AIRB	5493007RN7-O98MYBX124					AKTIEBOLAG LINDEX	SE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0001305_CC_AIRB	549300UCKT2U-K88AG251			SE0000695876	ALFA SS EQUITY	Alfa Laval AB	SE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0001306_CC_AIRB	549300YECS8H-KCIMMB67			SE0000255648	ASSAB SS EQUITY	Assa Abloy AB	SE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0001307_CC_AIRB	213800T8PC8-Q4FYJZR07		5560142720	SE0000122467	ATCOA SS EQUITY	Atlas Copco Aktiebolag	SE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0001308_CC_AIRB	2138002GW5W-N1UYZAO32		55611256900004			BILIA AB	SE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0001309_CC_AIRB	549300YJUYJ9-A24RXL71			SE0005906922	SE0005906922 Corp	BILLERUDKORSNÄS AB	SE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0001310_CC_AIRB	549300ZACGIQ-HBBMOD20		5560269549		BONN SS EQUITY	Bonnier Finans AB	SE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0001311_CC_AIRB	213800SE6FV3U-DEIEY92		72317831			CAPIO AB	SE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0001312_CC_AIRB	549300GU5OH-TR1T5IY68			SE0005932225	SE0005932225 Corp	Castellum AB	SE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0001313_CC_AIRB	549300HCT1WL-HEXNLZ18					Dometic Holding AB	SE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0001314_CC_AIRB	549300Y3HHZ-B1ZGFPJ93				ELUXA SS Equity	Electrolux AB	SE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0001315_CC_AIRB	549300JNPI46X-NH0PM97					Fabege AB	SE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0001316_CC_AIRB	5493003PZ4-F570G3W735					GETINGE AB,	SE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0001317_CC_AIRB	529900XKW-B408ZZYBF68					GREEN CARGO AB	SE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0001318_CC_AIRB	213800YUV362-W4E1LP46					H & M Hennes & Mauritz GBC AB	SE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0001319_CC_AIRB	54930033BTS-Y61VHUR49		55601011550004			HALDEX AKTIEBOLAG	SE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0001320_CC_AIRB	549300VOTS5O-Z82UTG69			SE0005934320	SE0005934320 Corp	HEMSÖ FASTIGHETS AB	SE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0001321_CC_AIRB	549300WJFW6I-LNI4TA80		5561904771	SE0000103699	HEXAB SS EQUITY	Hexagon AB	SE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0001322_CC_AIRB	529900080S-H3454F0QE68		5560013301	SE0000109290	HOLMB SS EQUITY	Holmen AB	SE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0001323_CC_AIRB	549300GYQIIJ3-UXB7655			SE0001662222	HUSQB SS EQUITY	HUSQVARNA AB	SE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Advanced IRB approach

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010	020	030	040	050	060	070	080	090	100	110	120	130	140
LC_0001324_CC_AIRB	549300VEBQPH-RZBKUX38		556013-8298	XS0795505402	INVEA SS Equity	Investor AB	SE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0001325_CC_AIRB	529900X0UEM9-DOM6FK12		5560452103	SE0000806994	JM SS EQUITY	JM AB	SE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0001326_CC_AIRB	549300VD6SNN-S5N5V183					KORAB INTERNATIONAL AB	SE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0001327_CC_AIRB	5493005OXRTB-K0WSJN46		5565451217	SE0000549412	KLED SS EQUITY	Kungsleden AB	SE	Large corporate sample	Other financial corporations	Not applicable	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0001328_CC_AIRB	529900AB08F05-L4HWU11					LANTMÄNNEN EK FÖR	SE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0001329_CC_AIRB	213800NS2XXV-RYS7WP40			SE0002683557	LOOMB SS EQUITY	Loomis AB	SE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0001330_CC_AIRB	549300SNQNTH-QLZQON04		5564272812	SE0000221723	MEDAA SS EQUITY	Meda AB	SE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0001331_CC_AIRB	549300E8NDOD-RSX29339		5563099158	SE0000412371	MTGB SS EQUITY	MODERN TIMES GROUP MTG AB	SE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0001332_CC_AIRB	213800WRGL-W3CY4MHW53		55603451740004			NCC	SE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0001333_CC_AIRB	549300KUJMR-C9NW93S96					Nobina sverige AB	SE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0001334_CC_AIRB	5493007VGEKB-ZGZ6PC69					NYNAS AB (PUBL)	SE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0001335_CC_AIRB	549300ES84TR-W7EWGU35					Perstorp Holding AB	SE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0001336_CC_AIRB	549300S2D8BD-H1CKLI47					PostNord AB	SE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0001337_CC_AIRB	549300MIHCM-D8DCSBY41		55607269770034			Preem	SE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0001338_CC_AIRB	549300ZHO4JC-QQI13M69		556036-0793	SE0000112385	SE0005567088 Corp	SAAB AKTIEBOLAG	SE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0001339_CC_AIRB	5299008ZUAX-N43LVZF54				SAND SS Equity	Sandvik AB	SE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0001340_CC_AIRB	5299001G94UP-TI8C7N54		5566577416		0301536D SS EQUITY	Sandvik Treasury AB	SE	Large corporate sample	Other financial corporations	Not applicable	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0001341_CC_AIRB	529900AE1FZN-UH6EVS39			SE0003366871	SAS SS EQUITY	SAS AB	SE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0001342_CC_AIRB	529900BZYSUQ-LQSPNR07		5560840976	SE0000308280	SCVB SS EQUITY	Scania CV AB	SE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0001343_CC_AIRB	635400TTYKE8E-IWDS617				SECUB SS Equity	Securitas AB	SE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0001344_CC_AIRB	5493004WOS-C31U83UG49		5561063834		SKAB SS EQUITY	Skanska Financial Services	SE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0001345_CC_AIRB	549300MA1BZY-JU87BW55		5560339086	SE0000113250	SKAB SS EQUITY	Skanska Sverige AB	SE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0001346_CC_AIRB	549300X6MQ0-GG8BRY481					SKF sverige AB	SE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0001347_CC_AIRB	5493002FIVSWB-LEV7P15					SÖDRA SKOGSÄGARNA EKONOMISK FÖRENING	SE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Advanced IRB approach

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010	020	030	040	050	060	070	080	090	100	110	120	130	140
LC_0001348_CC_AIRB	529900329VS14-ZIML164		5560163429	SE0000171100	SSABA SS EQUITY	SSAB AB	SE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0001349_CC_AIRB	529900J0C48F-H28HNQ19		5563137933	SE0000120669	SSABA SS EQUITY	SSAB Emea AB	SE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0001350_CC_AIRB	213800CWLTI7-WZCC2R35		5560010802		1081Z SS EQUITY	Stena AB	SE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0001351_CC_AIRB	5299005HS-K597UX55629					SVEASKOG FÖRVALTNINGS AKTIEBOLAG	SE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0001352_CC_AIRB	549300FW5JDR-V1IJ0M67				SCAB SS Equity	Svenska Cellulosa AB [SCA]	SE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0001353_CC_AIRB	529900ZERGNJ-BEQEX179		55679708180004			SWEDAVIA AB SWEDAVIA EKONOMI	SE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0001354_CC_AIRB	5493005D-U3003SGUC166					SWEDISH HOSPITAL PARTNERS AB,	SE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0001355_CC_AIRB	529900YVXCGN-WAUYZG78			SE0000310336	SWMA SS EQUITY	Swedish Match AB	SE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0001356_CC_AIRB	213800EKD193-RVI9HL76		5564108917	SE0000314304	TEL2B SS EQUITY	Tele2 AB	SE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0001357_CC_AIRB	549300W9JLP-W15XIFM52		556016-0680	XS0435008726	ERICB SS Equity	Telefonaktiebolaget LM Ericsson	SE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0001358_CC_AIRB	213800FSR9RN-DUOTXO25				TLSN SS Equity	TeliaSonera AB	SE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0001359_CC_AIRB	5493006LU5JO4-P7HQ305					THULE HOLDING AB	SE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0001360_CC_AIRB	213800XY16PA-WG2PAD14				TRELB SS Equity	Trelleborg AB	SE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0001361_CC_AIRB	5493007LNZSE-WN5KTV42			SE0005769270	SE0005769270 Corp	Vasakronan	SE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0001362_CC_AIRB	549300T5RZ1H-A5HZ3109				VATT SS Equity	Vattenfall AB	SE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0001363_CC_AIRB	549300HGV012-CNC8JD22			SE0000115420	VOLVB SS EQUITY	Volvo AB	SE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0001364_CC_AIRB	54930083GOD-GBHODQ153		189744			Global A&T Electronics Ltd.	SG	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0001365_CC_AIRB	33D7DTWH8BN-IUWE0IF81				OLAM SP Equity	Olam International Ltd	SG	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0001366_CC_AIRB					7536988Z SK EQUITY	Volkswagen Slovakia A.S.	SK	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0001367_CC_AIRB	549300QOGMP-TKB6W7G56		1,07544E+11	USY71548BY95	PTT TB Equity	PTT Public Company Limited	TH	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0001368_CC_AIRB	8RS0AKOL-N987042F2V04				NXWA GF Equity	21st Century Fox America, Inc	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0001369_CC_AIRB	LUZQVYP4VS22-CLWDAR65			US88579YAF88	MMM SE Equity	3M Company	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0001370_CC_AIRB	HQD377W2Y-R662HK5JX27		IL08142220		ABT US Equity	Abbott Laboratories	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0001371_CC_AIRB	FR5LCKFT-G8054YNNRU85		DE5126809		4AB GF Equity	AbbVie Inc.	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Advanced IRB approach

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010	020	030	040	050	060	070	080	090	100	110	120	130	140
LC_0001372_CC_AIRB	549300T0GJTE-K811VI53				WPI US EQUITY	Actavis, Inc.	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0001373_CC_AIRB	549300QKBENK-LBXQ8968		PA724325		AET US Equity	Aetna Inc.	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0001374_CC_AIRB	LYOM0B2GCF1J-WXK5ZG04				AGCO UN Equity	AGCO Corporation	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0001375_CC_AIRB	QUIX8Y7A2W-P0XRMW7G29				A UN Equity	Agilent Technologies, Inc.	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0001376_CC_AIRB	9PO87UV78U1J-HLR68X04				8685 JT Equity	AIG Financial Products Corp.	US	Large corporate sample	Other financial corporations	Not applicable	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0001377_CC_AIRB	7QEON6Y1RL5X-R3R1W237				APD US Equity	Air Products & Chemicals Inc	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0001378_CC_AIRB	ABPN11VOHLH-X6QR7XQ48				AA US Equity	Alcoa Inc	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0001379_CC_AIRB	XSGZFLO9YTN-O9VCQV219				MO US Equity	Altria Group Inc	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0001380_CC_AIRB	ZXTILKJKG63JEL-OEG630		DE2620453		AMZN US Equity	Amazon.com, Inc.	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0001381_CC_AIRB	IWUQB36BXD6-OWD6X4T14		DE0332421		AAL UW Equity	American Airlines, Inc.	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0001382_CC_AIRB	B6Q2VFHD1797-Q7NZ3E43		CAC0951492		7267 JT Equity	American Honda Finance Corporation	US	Large corporate sample	Other financial corporations	Not applicable	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0001383_CC_AIRB	5493006ORUSI-L88JOE18				AMT US Equity	American Tower Corp [ex- American Tower System]	US	Large corporate sample	Other financial corporations	Not applicable	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0001384_CC_AIRB	549300D3L3G0-R4U4VT04				APH US Equity	Amphenol Corporation	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0001385_CC_AIRB	B78FQ7XBQFL-P4AYJ6F79				APC US Equity	Anadarko Petroleum Corp	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0001386_CC_AIRB	72ZZ1XRHOO-U9P9X16K08				APA US Equity	Apache Corp	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0001387_CC_AIRB	HWUPKR0MPO-U8FGXBT394		CAC0806592		AAPL US Equity	Apple Inc.	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0001388_CC_AIRB	42YMHYH0XMH-JEXDUB065					ARAMARK Corporation	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0001389_CC_AIRB	W47HVZ7Q6FX-L86RELH91		DE0717711		ACI US Equity	Arch Coal, Inc.	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0001390_CC_AIRB	549300LO13M-Q9HYSTR83		DE0152524		ADM US Equity	Archer-Daniels-Midland Company	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0001391_CC_AIRB	0C0SZC7H22U-WI2NA3R46				ARRS UW Equity	Arris Group, Inc.	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0001392_CC_AIRB	549300YNNLBX-T8N8R512		NYCARREUS		ARW US Equity	Arrow Electronics, Inc.	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0001393_CC_AIRB	6O4MRU8C1M-S0K34UQF79		KY0580261		ASH US Equity	Ashland Inc.	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0001394_CC_AIRB	549300Z40J86G-GSTL398		DE2018584		T* MM Equity	AT&T Inc.	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0001395_CC_AIRB	QVLWEGTD2S8-GJMO8D383				ATO US Equity	Atmos Energy Corp	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Advanced IRB approach

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010	020	030	040	050	060	070	080	090	100	110	120	130	140
LC_0001396_CC_AIRB	HGBOLILQXWE-R4SAL2I23				ADP US Equity	Automatic Data Processing	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0001397_CC_AIRB	GA3JGKJ41LJKX-DN23E90					Autozone Inc	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0001398_CC_AIRB	XN8R4HH1TV-C1XOCL5P21				CAR US EQUITY	Avis Budget Car Rental LLC	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0001399_CC_AIRB	XJI53DCPL7QAB-OWK4Z75		NYCAVNTUS		AVT US Equity	Avnet, Inc.	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0001400_CC_AIRB	5493007RY69U-EB1F1B45				AVP US Equity	Avon Products, Inc.	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0001401_CC_AIRB	MF62XBVMNYT-YMC18DL76		DE2416636		BA/ LN Equity	BAE Systems Holdings Inc.	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0001402_CC_AIRB					BHI US EQUITY	Baker Hughes Inc	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0001403_CC_AIRB	EWRDABCN7XB-HM37LIA98		DE2072335			Beam Inc.	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0001404_CC_AIRB	HL5XPTVRV0O8-TUN5LL90		MN1K-1056		BBY US Equity	Best Buy Co., Inc.	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0001405_CC_AIRB	KK5MZM9DIXL-XZL9DZL15		DE2322568		BMW HB Equity	BMW US Capital, LLC	US	Large corporate sample	Other financial corporations	Not applicable	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0001406_CC_AIRB	549300DSFX2I-E88NSX47				BWA US Equity	BorgWarner Inc.	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0001407_CC_AIRB	Y6ZDD9FP4P8JS-SJMW954		DE0874815		BSX UN Equity	Boston Scientific Corporation	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0001408_CC_AIRB	549300GMUC-J08527GQ81		IN182869-107		BP/ LN Equity	BP Corporation North America Inc.	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0001409_CC_AIRB	549300YYMNS-W7KWZH127				BP/ LN Equity	BP Products North America Inc.	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0001410_CC_AIRB	HLYYNH7UQUO-RYSJQCN42				BMY US EQUITY	Bristol Myers Squibb Co	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0001411_CC_AIRB	5493007M0RI-N8HY3MM77				BG US Equity	Bunge Limited	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0001412_CC_AIRB	Y7ET3D9SDOFU-Z515FE28		DE0799956		CA US Equity	CA, Inc.	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0001413_CC_AIRB	43R4VPJBXTU2-O15HEF41					Calpine Corp	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0001414_CC_AIRB	5493007JDSM-X8Z5Z1902				CPB US Equity	Campbell Soup Company	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0001415_CC_AIRB	CCU46N3GJMF4-OK4N7U60		OH535613		CAH US Equity	Cardinal Health, Inc.	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0001416_CC_AIRB	QXZYQNMR4J-Z5RIRN4T31				3091Z US Equity	Cargill Inc	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0001417_CC_AIRB	EDBQKYOPJUCJ-KLOJDE72		DE0921323		CAT SE Equity	Caterpillar Financial Services Corporation	US	Large corporate sample	Other financial corporations	Not applicable	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0001418_CC_AIRB	WRJR7GS4GTRE-CRRTVX92				CAT US EQUITY	Caterpillar Inc	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0001419_CC_AIRB	5KYC8KF17ROC-Y24M3H09		DE2106821		C5S GM Equity	CBS Corporation	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Advanced IRB approach

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010	020	030	040	050	060	070	080	090	100	110	120	130	140
LC_0001420_CC_AIRB	CD30XVRLT4QO00B1C706		DE3780476		CE UN Equity	Celanese US Holdings LLC	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0001421_CC_AIRB	4SIHMF0MOSTTL8CD0X64				CELG US Equity	Celgene Corporation	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0001422_CC_AIRB	21TPXMRRHFKOBHDC8J74					CenterPoint Energy Inc	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0001423_CC_AIRB	8E6NF1YAL0WT6CWXXV93				CSCO US EQUITY	Cisco Systems Inc	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0001424_CC_AIRB	549300IA9XFBAGNIBW29					CMS Energy Corp	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0001425_CC_AIRB	B0QU0GIVGFFMCOP5RJ72		DE4789658		CKK GB Equity	Coca-Cola Enterprises, Inc.	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0001426_CC_AIRB	2V9V7M0RUQG9M2J4IC47					Colfax Corp	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0001427_CC_AIRB	YMEGZFW4SBUSS5BQXF88		DE0156313		CL US Equity	Colgate-Palmolive Company	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0001428_CC_AIRB	51M0QTTNCGUN7KFCFZ59		PA3039985		CTP GB Equity	Comcast Corporation	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0001429_CC_AIRB	549300OQS2LO07ZJ7N73		DE0406521		CMC US Equity	Commercial Metals Company	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0001430_CC_AIRB	6113F6JQLWIUGTBN1L36				CSC US equity	Computer Sciences Corp	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0001431_CC_AIRB	54930035UDEIH090K650		DE0818944		CAG US Equity	ConAgra Foods, Inc.	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0001432_CC_AIRB	SYHS7HRDXLL4I0IQ8776				CXO US EQUITY	Concho Resources Inc	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0001433_CC_AIRB	6VJJ5GQWIRDQ06DUXG89		DE0064324		COP US Equity	ConocoPhillips Company	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0001434_CC_AIRB	549300JK3KH8PWM3B226		DE2277631		CNX UN Equity	CONSOL Energy Inc.	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0001435_CC_AIRB	29DX7H14B9S6O3FD6V18				CTO GM Equity	Costco Wholesale Corporation	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0001436_CC_AIRB	549300BO9IWPF3S48F93				COTY US EQUITY	Coty Inc	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0001437_CC_AIRB	TVRMNZKRGA8LPW6XPG60					Cox Enterprises Inc	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0001438_CC_AIRB	RPPGGRL1J75WGF2DFO04		PA3337938		CCK US Equity	Crown Americas LLC	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0001439_CC_AIRB	ZUNI8PYC725B6H8JU438		IN194062-043		CMI UN Equity	Cummins Inc.	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0001440_CC_AIRB	S4BKK9OTCEWQ3YHPFM11				DHR US EQUITY	Danaher Corp	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0001441_CC_AIRB	PWFTNG3EI0Y73OXWDH08				DE US EQUITY	Deere & Co	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0001442_CC_AIRB	3E70L4WYANTIWWIPHC81				DELL US EQUITY	Dell Inc.	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0001443_CC_AIRB	Q2CCMS6R0AS67HJMBN42				DAL US EQUITY	Delta Air Lines Inc	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Advanced IRB approach

Counterparty code	Legal entity identifier (LEI)	Credit register code	Commercial register code	ISIN code	Bloomberg ticker	Name	Geographical area	Portfolio name	Sector of counterparty	Type of exposure	Type of facility	Type of risk	Regulatory approach
010	020	030	040	050	060	070	080	090	100	110	120	130	140
LC_0001444_CC_AIRB	549300042348RKR3ZPN35		DE2155705		DVN US Equity	Devon Energy Corporation	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0001445_CC_AIRB	F14FQJ2EEHW5VPYUHL14				DO US Equity	Diamond Offshore Drilling, Inc.	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0001446_CC_AIRB	549300Z1UGYT5725XB67		DE3535468		DTV TQ Equity	DIRECTV Holdings LLC	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0001447_CC_AIRB	ILUL7B6Z54MRYCF6H308				D US EQUITY	Dominion Resources Inc	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0001448_CC_AIRB	549300FMC2ALGA7N9E80		DE0412823		DOV UN Equity	Dover Corporation	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0001449_CC_AIRB	ZQUIP1CSZO8LXRBSOU78				DOW US EQUITY	Dow Chemical Co	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0001450_CC_AIRB	549300IX8SD6XXD71I78				DTE US EQUITY	DTE Energy Co	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0001451_CC_AIRB	FDPVHDGJ1IQZFK9KH630		DE2345566		EMN UN Equity	Eastman Chemical Company	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0001452_CC_AIRB	0NZWDMRCE180888QQE14				ETN US EQUITY	Eaton Corp	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0001453_CC_AIRB	OML71K8X303XQONU6T67		DE2871352		EBAY US Equity	eBay Inc.	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0001454_CC_AIRB	FRDRIPF3EKNDJ2CQJL29				LLY US EQUITY	Eli Lilly & Co	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0001455_CC_AIRB	FGLT0EWZSUIRRITFOA30				EMR UN Equity	Emerson Electric Co.	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0001456_CC_AIRB	GHFPUH0OZ5JLGJXWCO16				ESV UN Equity	ENSCO International Incorporated	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0001457_CC_AIRB	4XM3TW50JULSLG8BNC79				ETR US EQUITY	Entergy Corp	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0001458_CC_AIRB	549300EVUN2BTLJ3GT74		DE2911438		EQIX US Equity	Equinix, Inc.	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0001459_CC_AIRB	549300RO2XES74KQGG63				XLS US EQUITY	Exelis Inc	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0001460_CC_AIRB	3SOUA6IRML7435B56G12				EXC US EQUITY	Exelon Corp	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0001461_CC_AIRB	CI7MUJI4USF3V0NJ1H64		WA601975803		EXPE UW Equity	Expedia, Inc.	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0001462_CC_AIRB	J3WHBG0MTS7O8ZVMDC91		NJ3793794100		XOM US Equity	Exxon Mobil Corporation	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0001463_CC_AIRB	549300E707U7WNPZN687				FDX US EQUITY	FedEx Corp	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0001464_CC_AIRB	6WQI0GK1PRFVBA061U48		GA0110597		FIS UN Equity	Fidelity National Information Services, Inc.	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0001465_CC_AIRB	549300NPYMLM4NHTOF27					First Solar Inc	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0001466_CC_AIRB	549300SVYJS666PQJH88		OH953140		FE US Equity	FirstEnergy Corp.	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0001467_CC_AIRB	6Y0GK87T6V7NJKZJVM41		NYCDRRCUS		FLS US Equity	Flowserve Corporation	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Advanced IRB approach

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010	020	030	040	050	060	070	080	090	100	110	120	130	140
LC_0001468_CC_AIRB	CQ7WZ4NOFW-T7FAE6Q943				FLR US EQUITY	Fluor Corp	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0001469_CC_AIRB	CKDHZ2X64EEB-QCSP7013				FMC US Equity	FMC Corporation	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0001470_CC_AIRB	EMQFUEY7DV1-MVNKAUT87		DE3315658		FTI US Equity	FMC Technologies, Inc.	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0001471_CC_AIRB	20S05OYHG0M-QM4VUIC57				F US EQUITY	Ford Motor Co	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0001472_CC_AIRB	2MNR4Q42DB-L85U7RD221					Forest Oil Corp	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0001473_CC_AIRB	A0WMBJD47-C49E2JJOM88		DE4594648		FRE GY Equity	Fresenius US Finance I, Inc.	US	Large corporate sample	Other financial corporations	Not applicable	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0001474_CC_AIRB	549300FNRIXIL-I56M704				0196414D US EQUITY	Gavilon LLC	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0001475_CC_AIRB	9C1X8XOOTY-Y2FNYTVH06				GD US EQUITY	General Dynamics Corp	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0001476_CC_AIRB	3C7474T6CDKP-R9K6YT90		NYCGECYUS		GNE FP Equity	General Electric Company	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0001477_CC_AIRB	2TGYMUGI08P-O8X8L6150				GIS US Equity	General Mills, Inc.	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0001478_CC_AIRB	549300PDWRZ-X0BR28B12		DE4717789		GM UN Equity	General Motors Holdings LLC	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0001479_CC_AIRB	L2EVHWFHVAQ-K72TMH265		DE4275413			Georgia-Pacific LLC	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0001480_CC_AIRB	5493002BI0S2Z-QUY3437				GT US EQUITY	Goodyear Tire & Rubber Co	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0001481_CC_AIRB	7ZW8QJWVPR4-P1J1KQY45				GOOG US EQUITY	Google Inc	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0001482_CC_AIRB	ENYF8GB5SMQ-Z25S06U51		DE2681775		HAL UN Equity	Halliburton Company	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0001483_CC_AIRB	KAO98FK89NPN-NPQGUZ43		DE0497602		HSC US Equity	Harsco Corporation	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0001484_CC_AIRB	549300NUB6D2-R1ITYR45				HAS US Equity	Hasbro, Inc.	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0001485_CC_AIRB	549300PD0C69-OJ0NLB27				766481Z US EQUITY	Hertz Corp	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0001486_CC_AIRB	UASVRYNXN-K17ULIGK870		DE0097017		AHC GB Equity	Hess Corporation	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0001487_CC_AIRB	WHKXQACZ14-C5XRO8LW03				HPQ US EQUITY	Hewlett-Packard Co	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0001488_CC_AIRB	5493003STKEZ2-S0RNU91				HNZ US EQUITY	HJ Heinz Co	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0001489_CC_AIRB	ISRPG12PN4EIE-OEMW547		DE2061772		HON UN Equity	Honeywell International Inc.	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0001490_CC_AIRB	KNX4USFCNGP-Y45LOCE31				4335 HK Equity	Intel Corporation	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0001491_CC_AIRB	VGRQXHF3J8VD-LUA7XE92				IBM US EQUITY	International Business Machines (IBM Corp)	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Advanced IRB approach

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010	020	030	040	050	060	070	080	090	100	110	120	130	140
LC_0001492_CC_AIRB	F9HV8ZL85LRIQ6D60098		NVC7491-1980		IGT UN Equity	International Game Technology	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0001493_CC_AIRB	824LMFJDH41EY779Q875				IP US EQUITY	International Paper Co	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0001494_CC_AIRB	5493008IUOJ5VWTRC333					Interpublic Group of Cos	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0001495_CC_AIRB	24F6LSZD18II6ICG6S41					Itron Inc	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0001496_CC_AIRB	YB2O5TUONPB3W1X7WJ88				ITT US EQUITY	ITT Corp	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0001497_CC_AIRB	KD833U13JEIGETBW2749				JAH US EQUITY	Jarden Corp (fka Alltrista Corp)	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0001498_CC_AIRB	549300XR6O4ACB0KLV08					JFB Firth Rixson, Inc.	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0001499_CC_AIRB	E0KSF7PFQ210NWI8Z391				DE UN Equity	John Deere Capital Corporation	US	Large corporate sample	Other financial corporations	Not applicable	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0001500_CC_AIRB	549300G0CFPGEF6X2043		NJ5106301000		JNJ GQ Equity	Johnson & Johnson	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0001501_CC_AIRB	3LB2NG8VUULSCV2NO430				JCI US EQUITY	Johnson Controls Inc	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0001502_CC_AIRB	LONOZNOJYIBXOHXWDB86				K US EQUITY	Kellogg Co	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0001503_CC_AIRB	AGX0G2MXE54NFNNICD28				KU1 US EQUITY	Kentucky Utilities Co	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0001504_CC_AIRB	MP3J6QPYPGN75NVW2S34				KMB UN Equity	Kimberly-Clark Corporation	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0001505_CC_AIRB	549300PDHUGWPWGOT525		DE2301470			Kinder Morgan Energy Partners, L. P.	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0001506_CC_AIRB	5493005158BXZWGOX572				3097Z US EQUITY	Koch Industries Inc	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0001507_CC_AIRB	549300JF6LPRTRJ0FH50				KSS UN Equity	Kohl's Corporation	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0001508_CC_AIRB	V1BYR0MM295ZFWYYS367				KRFT US EQUITY	Kraft Foods Inc	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0001509_CC_AIRB	GR3KVMWVCR54YWQNXU90		DE0933796		LTD GF Equity	L Brands, Inc.	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0001510_CC_AIRB					LINE US EQUITY	Linn Energy LLC	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0001511_CC_AIRB	5493007B9BM9ZXJINO78		DE4009151		LYV UN Equity	Live Nation Entertainment, Inc.	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0001512_CC_AIRB	DPRBOZP0K5RM2YE8UU08				LMT US EQUITY	Lockheed Martin Corp	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0001513_CC_AIRB	WAFCR4OKGSC504WU3E95		NC0087443		LOW UN Equity	Lowe's Companies, Inc.	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0001514_CC_AIRB	2RTSLGQ89VMY18RHX631					Manitowoc Co Inc	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0001515_CC_AIRB	1FRVQX2CRLGC1XLP5727		DE3395371		MRO US Equity	Marathon Oil Corporation	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Advanced IRB approach

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010	020	030	040	050	060	070	080	090	100	110	120	130	140
LC_0001516_CC_AIRB	3BNYRYQHD39-K4LCKQF12		DE4750998		MPC UN Equity	Marathon Petroleum Corporation	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0001517_CC_AIRB	225YDZ14ZO8-E1TXUSU86		DE2798413		MAR US Equity	Marriott International, Inc.	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0001518_CC_AIRB	54930073HKE-O6GZBSS03				4614Z US EQUITY	Mars Inc	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0001519_CC_AIRB	549300XMP3KD-CKJXIU47		DE0706226		MMC UN Equity	Marsh & McLennan Companies, Inc.	US	Large corporate sample	Other financial corporations	Not applicable	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0001520_CC_AIRB	5GCSNMQXHEY-A1JO8QN11		DE0585027		MAS US Equity	Masco Corporation	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0001521_CC_AIRB	AR5L2ODV9H-N37376R084		DE3390142		MA US Equity	MasterCard Incorporated	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0001522_CC_AIRB	549300VELLG24-KHTJ564		DE0673809		MAT US Equity	Mattel, Inc.	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0001523_CC_AIRB	UE2136O97NL-B5BYP9H04				MCD US EQUITY	McDonald's Corp	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0001524_CC_AIRB	549300WZWO-M80UCFSF54		DE2417015		MCK US Equity	McKesson Corporation	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0001525_CC_AIRB	4DL8C98Z5G5I-XZLH3578				MWV US Equity	MeadWestvaco Corporation	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0001526_CC_AIRB	D56MRZY2INA-N94ZONZ37				MDT US EQUITY	Medtronic Inc	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0001527_CC_AIRB	4YV9Y5M8S0BR-K1RP0397				MRK US EQUITY	Merck & Co Inc	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0001528_CC_AIRB	INR2EJN1ERAN0-W5ZP974		WA600413485		MSF NA Equity	Microsoft Corporation	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0001529_CC_AIRB	54930073LBB-H6ZCBE225				TAP US EQUITY	Molson Coors Brewing Co	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0001530_CC_AIRB	549300DV9GI-B88LZ5P30		VA05501796		KTF GF Equity	Mondelez International, Inc.	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0001531_CC_AIRB	NONUZEX43GH-IPSVDD938		DE3174788		MON US Equity	Monsanto Company	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0001532_CC_AIRB	6S552MUG6KGJ-VEBSEC55		DE0789650		MTLA GF Equity	Motorola Solutions, Inc.	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0001533_CC_AIRB	MOM4570XTJ5Y-YX7JKH83		DE2977161		NG/ LN Equity	National Grid USA	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0001534_CC_AIRB	549300VSP3RI-X7FGDZ51				NEM US EQUITY	Newmont Mining Corp	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0001535_CC_AIRB	UMI46YPGBLU-E4VGNNT48				NEE UN Equity	NextEra Energy Capital Holdings, Inc.	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0001536_CC_AIRB	549300Z2ZSKK-GUE3J147				NKE US EQUITY	Nike Inc	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0001537_CC_AIRB	ZHUWIE4VK4MI-YES0UG62		I-N2000033100151		NI UN Equity	NiSource Finance Corp.	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0001538_CC_AIRB	7D6DIU2QXTUJ-RFNNJA49		CAC1059173		7201 JT Equity	Nissan Motor Acceptance Corporation	US	Large corporate sample	Other financial corporations	Not applicable	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0001539_CC_AIRB	02VFQXG2D1L-R5ZH3K186				NBL UN Equity	Noble Energy, Inc.	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Advanced IRB approach

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010	020	030	040	050	060	070	080	090	100	110	120	130	140
LC_0001540_CC_AIRB	549300S3IZB5-P35KNV16		WA178071138		JWN US Equity	Nordstrom, Inc.	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0001541_CC_AIRB	RIMU48P07456-QXSO0R61				NOC US EQUITY	Northrop Grumman Corp	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0001542_CC_AIRB	6B6FQLPMMK-B14LX6NY57					Novelis Inc.	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0001543_CC_AIRB	549300GGJCRS-I2TIEJ46				NUE UN Equity	Nucor Corporation	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0001544_CC_AIRB	IM7X0T3ECJW4-C1T7ON55				OXY US EQUITY	Occidental Petroleum	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0001545_CC_AIRB	52990006VBKY-FQMQJX90		KvK 34311273 0000		OILT UD EQUITY	Oiltanking Finance B.V.	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0001546_CC_AIRB	HKUPACFHSSAS-QK8HLS17				OMC US EQUITY	Omnicom Group	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0001547_CC_AIRB	1Z4GXXU7ZHV-WFCD8TV52		DE2457805		ORCL* MM Equity	Oracle Corporation	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0001548_CC_AIRB	549300TOPQ8N-G4HGVK16					Owens Corning	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0001549_CC_AIRB	PH3S12DWZBH-HQKVYZ297		WA177005077		PCAR US Equity	PACCAR Financial Corp.	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0001550_CC_AIRB	KDTEY8BWE486-IKZ3CC07				PCAR US EQUITY	Paccar Inc	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0001551_CC_AIRB	SGY07Y7FNYBN-LM6Z1M11		OR085297-86		BRK/A US Equity	PacifiCorp	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0001552_CC_AIRB	5493002COND-B4N2HKI23				PH US EQUITY	Parker Hannifin Corp	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0001553_CC_AIRB	EJCO258LNNVS-KAR2JX59		DE2864939		BTU US Equity	Peabody Energy Corporation	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0001554_CC_AIRB	FJSUNZKFNQ5Y-PJ5OT455		NC0198463		PEP SE Equity	PepsiCo, Inc.	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0001555_CC_AIRB	765LHXWGK1K-XCLTFYQ30				PFE US EQUITY	Pfizer Inc	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0001556_CC_AIRB	8YQ2GSDWYZX-O2EDN3511					PG&E Corp	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0001557_CC_AIRB	HL3H1H2BGXW-VG3BSWR90		VA0670281-5		PMI SE Equity	Philip Morris International Inc.	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0001558_CC_AIRB	TWSEY0NEDUD-CKS27AH81					Pinnacle West Capital Corp	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0001559_CC_AIRB	549300N2O26N-W4ST6W55		DE0101728		PBI US Equity	Pitney Bowes Inc.	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0001560_CC_AIRB	5MRSWZYSS-E4064ED3F25					Plains Exploration & Production Co LP	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0001561_CC_AIRB	549300BKPEP01-R3V6C59		PA284424		PPG UN Equity	PPG Industries, Inc.	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0001562_CC_AIRB	ZU69GUVJQG-Z6Z1UOOO79				PX US EQUITY	Praxair Inc	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0001563_CC_AIRB	6S3X7J22E861R-NTJSA74				3252Z US EQUITY	President & Fellows of Harvard College	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Advanced IRB approach

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010	020	030	040	050	060	070	080	090	100	110	120	130	140
LC_0001564_CC_AIRB	2572IBTT8CCZ-W6AU4141				PG US EQUITY	Procter & Gamble Co	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0001565_CC_AIRB	5PRBRS5FEH7N-REC8OR45		NJ0100802453		PRU US Equity	Prudential Financial, Inc.	US	Large corporate sample	Other financial corporations	Not applicable	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0001566_CC_AIRB	PUSS41EMO3E6-XXNV3U28				PEG US EQUITY	Public Service Enterprise Group Inc	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0001567_CC_AIRB	123WALMHY1G-ZXG2YDL90				PVH UN Equity	PVH Corp.	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0001568_CC_AIRB	8MCWUBXQ0W-E04KMXBX50		DE2249088		DGX UN Equity	Quest Diagnostics Incorporated	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0001569_CC_AIRB	HO1QNWM0IXB-Z0QSMMO20				RL UN Equity	Ralph Lauren Corporation	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0001570_CC_AIRB	YR6K3WJN0KKL-UPZSNL57		DE0472015		RTN US Equity	Raytheon Company	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0001571_CC_AIRB	NKNQHM6BLEC-KVOQP7O46				RSG US EQUITY	Republic Services Group	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0001572_CC_AIRB	PQQ60KVT5SJ-X0ETQT497				RKT US Equity	Rock-Tenn Company	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0001573_CC_AIRB	VH3R4HHBH-H12O0EXZJ88				ROK US Equity	Rockwell Automation, Inc.	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0001574_CC_AIRB	549300LJXD867-XMVE759				ROP UN Equity	Roper Industries, Inc.	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0001575_CC_AIRB	K2NEH8QNV-W44JIWK7Z55		C-38863		RCL NO Equity	Royal Caribbean Cruises Ltd.	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0001576_CC_AIRB	549300TJCKW4-BRXPJ474				RPM US Equity	RPM International Inc.	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0001577_CC_AIRB	549300VXRTBP-BK07QT94				0398293Z US EQUITY	Ruby Pipeline LLC	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0001578_CC_AIRB	ZXJ6Y2OSPZXIV-GRILD15		FL590739250		R US Equity	Ryder System, Inc.	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0001579_CC_AIRB	549300NKZ6VC-N5P3K723		DE2096948		SWY US Equity	Safeway Inc.	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0001580_CC_AIRB	RLTHESQ0RNFQ-JWPBJN60		DE2258732		SGMS UW Equity	Scientific Games International, Inc.	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0001581_CC_AIRB	Q0M0CZB4YN6J-Z65WXI09				SEE US EQUITY	Sealed Air Corp	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0001582_CC_AIRB	PBBKGKLRK5S5-C0Y4T545		CAC1991515		SRE US Equity	Sempra Energy	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0001583_CC_AIRB	KAF673KJXD92-C8KSLU49				SLGN US EQUITY	Silgan Holdings Inc [fka Silgan Corp]	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0001584_CC_AIRB	MR92GTD0MJT-TTTQDVG45		DE2360269			Simon Property Group, L.P.	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0001585_CC_AIRB	HHWAT5TDOYZ-MM26KKQ73				SNA US Equity	Snap-on Incorporated	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0001586_CC_AIRB	549300FC3G3Y-U2FBZD92					Southern Co	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0001587_CC_AIRB	EFWMP121W54-QV9MGOP87		DE4116263		SWN US Equity	Southwestern Energy Company	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Advanced IRB approach

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010	020	030	040	050	060	070	080	090	100	110	120	130	140
LC_0001588_CC_AIRB	P761FCI0CPO-G24I8JE10				SPW US Equity	SPX Corporation	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0001589_CC_AIRB	549300DJ09SM-TO561131				SWK US Equity	Stanley Black & Decker, Inc.	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0001590_CC_AIRB	XQM2JINI1U-L7642TU573				SPLS US Equity	Staples, Inc.	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0001591_CC_AIRB	5493002F0SC4J-TBU5137		MI148492		SYK US Equity	Stryker Corporation	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0001592_CC_AIRB	549300TX-O070764WUH65				SPWR US EQUITY	Sunpower Corp	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0001593_CC_AIRB	YF6ZV0M6AU4F-Y94MK914				SYMC US Equity	Symantec Corporation	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0001594_CC_AIRB	5RGWIFLMGH3-YS7KWI652				SYY US Equity	Sysco Corporation	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0001595_CC_AIRB	8WDDFXB5T1-Z6J0XC1L66				TGT US Equity	Target Corporation	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0001596_CC_AIRB	6HL0C5LCIE4T-N8UZHL06		DE2980513		TRP UN Equity	TC PipeLines, LP	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0001597_CC_AIRB	UUL85LWXB4N-GSWWXIQ25				TFX US Equity	Teleflex Incorporated	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0001598_CC_AIRB	YAWJZJYEQ7M1-SYMOS462		DE2106001		TEX UN Equity	Terex Corporation	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0001599_CC_AIRB	CMTK1YBYNLPL-IS3QLI53				TSO US EQUITY	Tesoro Petroleum	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0001600_CC_AIRB	549300VFZ8XJ9-NUPU221					The Estee Lauder Companies	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0001601_CC_AIRB	HCHV7422L5H-DJZCRFL38		DE0558016		TMO US Equity	Thermo Fisher Scientific Inc.	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0001602_CC_AIRB	KNG3XRAA0RH-N9H62OK76				TWX US EQUITY	Time Warner Inc	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0001603_CC_AIRB	B0I35MLPFXZS-E70ASS73				TKR US EQUITY	Timken Co	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0001604_CC_AIRB	549300V2JRLO5-DIFGE82		DE3058821		DTE GF Equity	T-Mobile USA, Inc.	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0001605_CC_AIRB	R1JB4KXN77XF-CXOQKV49		DE7324254		TRN US Equity	Trinity Industries, Inc.	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0001606_CC_AIRB	3NWOXIHJSQC-X0SM5Z749		DE3589359		TRW US Equity	TRW Automotive Inc.	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0001607_CC_AIRB	G8NWFN4YP7C-R6FOP4886					Tupperware Brands Corp	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0001608_CC_AIRB	WD6L6041MNR-W1JE49D58				TSN US Equity	Tyson Foods, Inc.	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0001609_CC_AIRB	MYF1DAS6G5W-Y7PRWCU78		DE0945814		ULVR LN Equity	Unilever Capital Corporation	US	Large corporate sample	Other financial corporations	Not applicable	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0001610_CC_AIRB	K1OQBWM7XE-OO08LDNP29		DE0890080		UAL UN Equity	United Airlines, Inc.	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0001611_CC_AIRB	D01LMJZU09UL-LNCY6Z23				UPS US EQUITY	United Parcel Service Inc	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Advanced IRB approach

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010	020	030	040	050	060	070	080	090	100	110	120	130	140
LC_0001612_CC_AIRB	JNLUVFYJT1OZS-IQ24U47				X UN Equity	United States Steel Corporation	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0001613_CC_AIRB	I07WOS4YJ0N7-YRFE7309				UTX US EQUITY	United Technologies Corp	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0001614_CC_AIRB	549300VSXHFQ-VR770L55		DE4426189			Univar Inc.	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0001615_CC_AIRB	549300BZXZ66-F6DTIF20		VA0016487-1		UVV US Equity	Universal Corporation	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0001616_CC_AIRB	5493004XNBK-B5SFUJI60		DE0932960		AAL UW Equity	US Airways, Inc.	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0001617_CC_AIRB	KOO0397YR-O83WY5MGD97				VRX CT Equity	Valeant Pharmaceuticals International	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0001618_CC_AIRB	549300XTO5V-R8SKV1V74				VLO US EQUITY	Valero Energy Corp	US	Large corporate sample	Other financial corporations	Not applicable	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0001619_CC_AIRB	2S72QS2UO2OE-SLG6Y829				VZ US EQUITY	Verizon Communications Inc	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0001620_CC_AIRB	CWAJJ9DJ5Z7-P057HV541				VFC US EQUITY	VF Corp	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0001621_CC_AIRB	X0ST5BPF0CZ-G9FE5OV61				VIA US EQUITY	Viacom Inc	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0001622_CC_AIRB	549300OBVCU4-IRZFZ230					Virgin Media Inc	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0001623_CC_AIRB	CQKUMNNZVDJ-LRYV2PT43					Virginia Electric & Power Co	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0001624_CC_AIRB	549300JZ4OKE-HW3DPJ59				V US Equity	Visa Inc.	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0001625_CC_AIRB	549300BMOJ05I-NE4YK86		DE2669712			Vornado Realty L.P.	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0001626_CC_AIRB	549300UUPJ2N-XDB68M19		DE0911551			VW Credit, Inc.	US	Large corporate sample	Other financial corporations	Not applicable	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0001627_CC_AIRB	Y87794H0US1-R65VBXU25				WMT US EQUITY	Wal-Mart Stores Inc	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0001628_CC_AIRB	7260JQNI6SCF9-FIV2392				DIS US EQUITY	Walt Disney Co	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0001629_CC_AIRB	IQN3XTJNAN-I73KWRED03					Walter Energy Inc	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0001630_CC_AIRB	549300YX8JII-D70NFS41				WM US EQUITY	Waste Management	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0001631_CC_AIRB	3CYEJKBUJZO3-UW777J80		DE3797582			WEA Finance LLC	US	Large corporate sample	Other financial corporations	Not applicable	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0001632_CC_AIRB	WHENKOULSS-K7WUM60H03				WHR US EQUITY	Whirlpool Corp	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0001633_CC_AIRB	D3W7PCXCBRQ-LL17DZ313					World Fuel Services Corp	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0001634_CC_AIRB	T4VNTWMFQ7J-QB65L7T35		DE3664441		WYN UN Equity	Wyndham Worldwide Corporation	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0001635_CC_AIRB	LGJNMI9GH8XI-DG5RCM61		MN37-AA		XEL US Equity	Xcel Energy Inc.	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Advanced IRB approach

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010	020	030	040	050	060	070	080	090	100	110	120	130	140
LC_0001636_CC_AIRB	4KF48RN45X1O-O8UBLY20				XRX UN Equity	Xerox Corporation	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0001637_CC_AIRB	6EY4K7ZMF9U-X1CU6KC79				XIX GF Equity	Xilinx, Inc.	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0001638_CC_AIRB	549300DF5M-V96DRYLQ48				XYL US EQUITY	Xylem Inc	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0001639_CC_AIRB	2P2YLDVPES3BX-Q1FRB91		DE3343799		ZMH US Equity	Zimmer Holdings, Inc.	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0001640_CC_AIRB	549300HD9Q1L-OC9KLJ48				ZTS UN Equity	Zoetis Inc.	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0001641_CC_AIRB	5493007CO5-W5OBFG7L21					RETAIL ESTATES NV	BE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0001642_CC_AIRB	549300QSUNKA-EBMYIR16					RAVAGO S.A.	BE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0001643_CC_AIRB	549300O3SGM-D4K45DN61			BE 0404621642		ALCATEL-LUCENT BELL	BE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0001644_CC_AIRB	54930031IF9X-W7PCY637			BE 0403992231		Atlas Copco Airpower	BE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0001645_CC_AIRB	549300PR82EO-NF1NKE18			BE 0473566965		BELFIMA	BE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0001646_CC_AIRB	549300UOBXC-S79E82606			BE 0404535431		Belgische Scheepvaartmaatschappij-Compagnie Maritime Belge	BE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0001647_CC_AIRB	549300VSM2R-G55U2QU15			BE 0400853488		BRUSSELS AIRLINES	BE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0001648_CC_AIRB	5493007ZLRNT-TT9B6384					Carrefour Finance SA	BE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0001649_CC_AIRB	529900P0HVI-O92I8AU52			BE 0422362447		COCKERILL MAINTENANCE & INGENIERIE	BE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0001650_CC_AIRB	549300VWVX-R1GOHG0E16			BE 0425702910		COFELY FABRICOM sa	BE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0001651_CC_AIRB	5493003N7PPO-YDZI1G90			BE 0400464795		COMPAGNIE D'ENTREPRISES CFE - AANNEMINGSMAATSCHAPPIJ CFE	BE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0001652_CC_AIRB	5299009GDD-J20VCTA286			BE 0404411707		CONTINENTAL BENELUX	BE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0001653_CC_AIRB	549300NF0J86Q-SGBSV95			BE 0413572663		DELDO AUTOBANDEN	BE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0001654_CC_AIRB	549300KT827R-UL680A73			BE0428741087		D'IETEREN Treasury	BE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0001655_CC_AIRB	5493000G720Y-N71E2S86			BE 0435305514		DREDGING INTERNATIONAL	BE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0001656_CC_AIRB	529900YOYR5F-W12UBJ80			BE 0471811661		EDF Luminus	BE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0001657_CC_AIRB	549300F203XB-WYK45D98			BE 0411515075		Emmaüs vzw	BE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0001658_CC_AIRB	529900T3V512-W5JEJF78			BE 0406183144		Evonik Degussa Antwerpen	BE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0001659_CC_AIRB	5493006GOR72-R0ZYBN98			BE 0860409202		EXMAR	BE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Advanced IRB approach

Counterparty code	Legal entity identifier (LEI)	Credit register code	Commercial register code	ISIN code	Bloomberg ticker	Name	Geographical area	Portfolio name	Sector of counterparty	Type of exposure	Type of facility	Type of risk	Regulatory approach
010	020	030	040	050	060	070	080	090	100	110	120	130	140
LC_0001660_CC_AIRB	52990071WX2U-W1WNHC16			BE 0402954628		FLUXYS BELGIUM	BE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0001661_CC_AIRB	529900RL1B6N-SLKU7P45			BE 0821382439		FLUXYS FINANCE	BE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0001662_CC_AIRB	549300EL1OTY-CHBFUV17			BE 0442100363		GDF SUEZ CC SCRL	BE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0001663_CC_AIRB	549300AS6JDY8-GAUB274			BE 0831958211		GDF SUEZ ENERGY MANAGEMENT TRADING	BE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0001664_CC_AIRB	6IM6CQKADLN-CQGUEU352			BE0439255986		GEMS Services SA/NV	BE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0001665_CC_AIRB	549300UFHGF-Y5IOON989			BE 0220324117		Gimv	BE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0001666_CC_AIRB	5493004EAZ-Q20FYJKT70			BE 0438202052		greif services belgium	BE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0001667_CC_AIRB	5299004FBX5D-GG463D98			BE 0430060188		HERAEUS ELECTRO - NITE INTERNATIONAL	BE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0001668_CC_AIRB	5493002TT-O3072KC6L60			BE 0402220594		Hewlett - Packard Belgium	BE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0001669_CC_AIRB	549300VI27GGJ-FIOCP26			BE 0440113348		INTERNATIONAL FINANCE CENTER CFE	BE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0001670_CC_AIRB	5493002RVRZ1-S3CPUI26			BE 0428750985		ION BEAM APPLICATIONS S.A	BE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0001671_CC_AIRB	54930073JZQ-L85NE3817			BE 0222343301		IVERLEK	BE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0001672_CC_AIRB	549300YEC7519-H8CBF72			BE 0473587751		J.C. General Services CVBA	BE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0001673_CC_AIRB	549300U0BLK-P6Y8LPX16			BE 0404778426		Katoen Natie	BE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0001674_CC_AIRB	529900X1VAF3I-XDZJ071					LE PEIGNE	BE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0001675_CC_AIRB	549300ROPVHS-EKEMW107			BE 0807049797		LOCORAIL	BE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0001676_CC_AIRB	549300L6DOLP-EQSOI005			BE 0405580655		MATEXI afkorting van MAATSCHAPPIJ TOT EXPLOITATIE IMMOBILIEN	BE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0001677_CC_AIRB	5493007JS0ZHJ-VBUWP18			BE 0456810810		MOBISTAR	BE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0001678_CC_AIRB	549300V3ES7BV-GYNRZ58			BE 0413630071		N.V BESIX S.A	BE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0001679_CC_AIRB	529900P78BT1R-IIYWY69			BE 0458885719		NUTRECO CAPITAL	BE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0001680_CC_AIRB	549300XHGK09-MEWMOL68			BE 0419457296		Ontex bvba	BE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0001681_CC_AIRB	5299009CBE6VJ-XABZS81			BE 0436410522		RAFFINERIE TIRLEMONTOISE - TIENSE SUIKERRAFFINADERERIJ	BE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0001682_CC_AIRB	529900P4SON-A6KVTRT86			BE 0428343981		RECTICEL INTERNATIONAL SERVICES	BE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0001683_CC_AIRB	529900LK4T42-CNH2U882			BE 0434475767		S.B. MANAGEMENT AND SERVICES	BE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Advanced IRB approach

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010	020	030	040	050	060	070	080	090	100	110	120	130	140
LC_0001684_CC_AIRB	529900FTYUE9-QOXMU884			BE 0434284638		SAINT-GOBAIN BENELUX	BE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0001685_CC_AIRB	549300CCKFF44-A550J72			BE 0400747580		SARENS	BE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0001686_CC_AIRB	549300JTFH1W-HCEMIN40			BE 0407139583		SD WORX	BE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0001687_CC_AIRB	HB7FFAZI0OM-Z8PP8OE26			BE 0413330856		Society for Worldwide Interbank Financial Telecommunication	BE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0001688_CC_AIRB	213800IS5GA1-OZ8RBM85			BE 0473416418		TELENET nv	BE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0001689_CC_AIRB	529900R7MYQ-QO8CHR962			BE 0403063902		TOTAL BELGIUM	BE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0001690_CC_AIRB	5299003N2SCV-NU16O909			BE 0403079441		Total Petrochemicals & Refining SA/NV	BE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0001691_CC_AIRB	549300ZSTW3-D1UXOXY91			BE 0412639681		TRACTEBEL ENGINEERING sa	BE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0001693_CC_AIRB	549300J5X4E65-PJHE355			BE 0464538245		VPK SERVICES	BE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0001694_CC_AIRB	5493002MUO-V04NSPT571	2796756-1				RBC INVESTOR SERVICES TRUST	CA	Large corporate sample	Other financial corporations	Not applicable	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0001695_CC_AIRB	549300G6ZUFBJ-VLAJQ46					MERCURIA ENERGY TRADING SA	CH	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0001696_CC_AIRB	5299009K1FINA-RYDEC72					RENAULT FINANCE SA	CH	Large corporate sample	Other financial corporations	Not applicable	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0001697_CC_AIRB	549300WZRVQ-ERM819Z90	1141987-6	CH02039235685			Schweizerische RÃ¼ckversicherungs-Gesellschaft AG	CH	Large corporate sample	Other financial corporations	Not applicable	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0001698_CC_AIRB	52990031Q7PC-TSUSRW11	2820823-9	HRB40498			LBBW Dublin Management GmbH	DE	Large corporate sample	Other financial corporations	Not applicable	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0001699_CC_AIRB	529900GH-E5268QPEOH13	2537992-6	HRB106727			LIDL IRELAND GMBH	DE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0001700_CC_AIRB	529900USFSZYP-S075O24	1144838-8	HRB3790			VOLKSWAGEN FINANCIAL SERVICES AG	DE	Large corporate sample	Other financial corporations	Not applicable	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0001701_CC_AIRB	549300Y5BJOTC-MUYT658					ARCELORMITTAL TREASURY SNC	FR	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0001702_CC_AIRB	969500KY4MRV-CLM9HE48					EDF ENERGIES NOUVELLES	FR	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0001703_CC_AIRB	529900QI55ZLJ-VCMPA71					TOTAL CAPITAL	FR	Large corporate sample	Other financial corporations	Not applicable	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0001704_CC_AIRB	2138006E2V-G89XLORJ06		02366682			YORKSHIRE WATER SERVICES LIMITED	GB	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0001705_CC_AIRB	549300BPQY-Q838KE1X51					UNIPEC ASIA COMPANY LIMITED	HK	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0001706_CC_AIRB	213800SKZTSE2-L1BII69					THAMES WATER UTILITIES CAYMAN FINANCE LIMITED	KY	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0001707_CC_AIRB	0YQH6LCEF474-UTUV4B96		KvK 34313428 0000			ENEL FINANCE INTERNATIONAL N.V.	NL	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0001708_CC_AIRB	4ME66GO1Q4-T87C52WS37		KvK 33134831 0000			GENERAL ELECTRIC INTERNATIONAL INC	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Advanced IRB approach

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010	020	030	040	050	060	070	080	090	100	110	120	130	140
GG_0001709_CC_AIRB					1310Z AR Equity	Argentina	AR	Sovereign sample	General Governments	Not applicable	Not applicable	Counterparty credit risk	Advanced IRB approach
GG_0001710_CC_AIRB					1525Z AU Equity	Australia	AU	Sovereign sample	General Governments	Not applicable	Not applicable	Counterparty credit risk	Advanced IRB approach
GG_0001711_CC_AIRB					1480Z AV Equity	Austria	AT	Sovereign sample	General Governments	Not applicable	Not applicable	Counterparty credit risk	Advanced IRB approach
GG_0001712_CC_AIRB					43886Z BD Equity	Bangladesh	BD	Sovereign sample	General Governments	Not applicable	Not applicable	Counterparty credit risk	Advanced IRB approach
GG_0001713_CC_AIRB					111136Z BB Equity	Belgium	BE	Sovereign sample	General Governments	Not applicable	Not applicable	Counterparty credit risk	Advanced IRB approach
GG_0001714_CC_AIRB					1323Z BZ Equity	Brazil	BR	Sovereign sample	General Governments	Not applicable	Not applicable	Counterparty credit risk	Advanced IRB approach
GG_0001715_CC_AIRB					129225Z BU Equity	Bulgaria	BG	Sovereign sample	General Governments	Not applicable	Not applicable	Counterparty credit risk	Advanced IRB approach
GG_0001716_CC_AIRB					80710Z CN Equity	Canada	CA	Sovereign sample	General Governments	Not applicable	Not applicable	Counterparty credit risk	Advanced IRB approach
GG_0001717_CC_AIRB					45793Z CI Equity	Chile	CL	Sovereign sample	General Governments	Not applicable	Not applicable	Counterparty credit risk	Advanced IRB approach
GG_0001718_CC_AIRB					PRCH CH Equity	China	CN	Sovereign sample	General Governments	Not applicable	Not applicable	Counterparty credit risk	Advanced IRB approach
GG_0001719_CC_AIRB					1153Z CB Equity	Colombia	CO	Sovereign sample	General Governments	Not applicable	Not applicable	Counterparty credit risk	Advanced IRB approach
GG_0001720_CC_AIRB					1040Z CP Equity	Czech Republic	CZ	Sovereign sample	General Governments	Not applicable	Not applicable	Counterparty credit risk	Advanced IRB approach
GG_0001721_CC_AIRB					1271Z DC Equity	Denmark	DK	Sovereign sample	General Governments	Not applicable	Not applicable	Counterparty credit risk	Advanced IRB approach
GG_0001722_CC_AIRB					1083Z EY Equity	Egypt	EG	Sovereign sample	General Governments	Not applicable	Not applicable	Counterparty credit risk	Advanced IRB approach
GG_0001723_CC_AIRB					1000Z ET Equity	Estonia	EE	Sovereign sample	General Governments	Not applicable	Not applicable	Counterparty credit risk	Advanced IRB approach
GG_0001724_CC_AIRB					1306Z FH Equity	Finland	FI	Sovereign sample	General Governments	Not applicable	Not applicable	Counterparty credit risk	Advanced IRB approach
GG_0001725_CC_AIRB					223727Z FP Equity	France	FR	Sovereign sample	General Governments	Not applicable	Not applicable	Counterparty credit risk	Advanced IRB approach
GG_0001726_CC_AIRB					3413Z GR Equity	Germany	DE	Sovereign sample	General Governments	Not applicable	Not applicable	Counterparty credit risk	Advanced IRB approach
GG_0001727_CC_AIRB					1004Z GA Equity	Greece	GR	Sovereign sample	General Governments	Not applicable	Not applicable	Counterparty credit risk	Advanced IRB approach
GG_0001728_CC_AIRB					1182Z HB Equity	Hungary	HU	Sovereign sample	General Governments	Not applicable	Not applicable	Counterparty credit risk	Advanced IRB approach
GG_0001729_CC_AIRB					1504Z IN Equity	India	IN	Sovereign sample	General Governments	Not applicable	Not applicable	Counterparty credit risk	Advanced IRB approach
GG_0001730_CC_AIRB					1133Z IJ Equity	Indonesia	ID	Sovereign sample	General Governments	Not applicable	Not applicable	Counterparty credit risk	Advanced IRB approach
GG_0001731_CC_AIRB					1266Z ID Equity	Ireland	IE	Sovereign sample	General Governments	Not applicable	Not applicable	Counterparty credit risk	Advanced IRB approach
GG_0001732_CC_AIRB					3343943Z IT Equity	Israel	IL	Sovereign sample	General Governments	Not applicable	Not applicable	Counterparty credit risk	Advanced IRB approach

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010	020	030	040	050	060	070	080	090	100	110	120	130	140
GG_0001733_CC_AIRB					2103Z IM Equity	Italy	IT	Sovereign sample	General Governments	Not applicable	Not applicable	Counterparty credit risk	Advanced IRB approach
GG_0001734_CC_AIRB					JAPZ JP Equity	Japan	JP	Sovereign sample	General Governments	Not applicable	Not applicable	Counterparty credit risk	Advanced IRB approach
GG_0001735_CC_AIRB					1001Z KN Equity	Kenya	KE	Sovereign sample	General Governments	Not applicable	Not applicable	Counterparty credit risk	Advanced IRB approach
GG_0001736_CC_AIRB					3344606Z LR Equity	Latvia	LV	Sovereign sample	General Governments	Not applicable	Not applicable	Counterparty credit risk	Advanced IRB approach
GG_0001737_CC_AIRB					1092Z LH Equity	Lithuania	LT	Sovereign sample	General Governments	Not applicable	Not applicable	Counterparty credit risk	Advanced IRB approach
GG_0001738_CC_AIRB					1110Z LX Equity	Luxembourg	LU	Sovereign sample	General Governments	Not applicable	Not applicable	Counterparty credit risk	Advanced IRB approach
GG_0001739_CC_AIRB					1124Z MK Equity	Malaysia	MY	Sovereign sample	General Governments	Not applicable	Not applicable	Counterparty credit risk	Advanced IRB approach
GG_0001740_CC_AIRB					5753Z US Equity	Malta	MT	Sovereign sample	General Governments	Not applicable	Not applicable	Counterparty credit risk	Advanced IRB approach
GG_0001741_CC_AIRB					1426Z MM Equity	Mexico	MX	Sovereign sample	General Governments	Not applicable	Not applicable	Counterparty credit risk	Advanced IRB approach
GG_0001742_CC_AIRB					1096Z MC Equity	Morocco	MA	Sovereign sample	General Governments	Not applicable	Not applicable	Counterparty credit risk	Advanced IRB approach
GG_0001743_CC_AIRB					1533Z NA Equity	Netherlands	NL	Sovereign sample	General Governments	Not applicable	Not applicable	Counterparty credit risk	Advanced IRB approach
GG_0001744_CC_AIRB					46443Z NZ Equity	New Zealand	NZ	Sovereign sample	General Governments	Not applicable	Not applicable	Counterparty credit risk	Advanced IRB approach
GG_0001745_CC_AIRB					1233Z NO Equity	Norway	NO	Sovereign sample	General Governments	Not applicable	Not applicable	Counterparty credit risk	Advanced IRB approach
GG_0001746_CC_AIRB					279379Z PM Equity	Philippines	PH	Sovereign sample	General Governments	Not applicable	Not applicable	Counterparty credit risk	Advanced IRB approach
GG_0001747_CC_AIRB					1084Z PW Equity	Poland	PL	Sovereign sample	General Governments	Not applicable	Not applicable	Counterparty credit risk	Advanced IRB approach
GG_0001748_CC_AIRB					1174Z PL Equity	Portugal	PT	Sovereign sample	General Governments	Not applicable	Not applicable	Counterparty credit risk	Advanced IRB approach
GG_0001749_CC_AIRB					1089Z RO Equity	Romania	RO	Sovereign sample	General Governments	Not applicable	Not applicable	Counterparty credit risk	Advanced IRB approach
GG_0001750_CC_AIRB					4458Z RU Equity	Russia	RU	Sovereign sample	General Governments	Not applicable	Not applicable	Counterparty credit risk	Advanced IRB approach
GG_0001751_CC_AIRB					3344642Z AB Equity	Saudi Arabia	SA	Sovereign sample	General Governments	Not applicable	Not applicable	Counterparty credit risk	Advanced IRB approach
GG_0001752_CC_AIRB					1545Z SP Equity	Singapore	SG	Sovereign sample	General Governments	Not applicable	Not applicable	Counterparty credit risk	Advanced IRB approach
GG_0001753_CC_AIRB					1023Z SK Equity	Slovakia	SK	Sovereign sample	General Governments	Not applicable	Not applicable	Counterparty credit risk	Advanced IRB approach
GG_0001754_CC_AIRB					1091Z SV Equity	Slovenia	SI	Sovereign sample	General Governments	Not applicable	Not applicable	Counterparty credit risk	Advanced IRB approach
GG_0001755_CC_AIRB					50184Z SJ Equity	South Africa	ZA	Sovereign sample	General Governments	Not applicable	Not applicable	Counterparty credit risk	Advanced IRB approach
GG_0001756_CC_AIRB					ROKZ KS Equity	South Korea	KR	Sovereign sample	General Governments	Not applicable	Not applicable	Counterparty credit risk	Advanced IRB approach

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010	020	030	040	050	060	070	080	090	100	110	120	130	140
GG_0001757_CC_AIRB					1841Z SM Equity	Spain	ES	Sovereign sample	General Governments	Not applicable	Not applicable	Counterparty credit risk	Advanced IRB approach
GG_0001758_CC_AIRB					204283Z EK Equity	Sudan	SD	Sovereign sample	General Governments	Not applicable	Not applicable	Counterparty credit risk	Advanced IRB approach
GG_0001759_CC_AIRB					1179Z SS Equity	Sweden	SE	Sovereign sample	General Governments	Not applicable	Not applicable	Counterparty credit risk	Advanced IRB approach
GG_0001760_CC_AIRB					344758Z SW Equity	Switzerland	CH	Sovereign sample	General Governments	Not applicable	Not applicable	Counterparty credit risk	Advanced IRB approach
GG_0001761_CC_AIRB					116657Z TT Equity	Taiwan	TW	Sovereign sample	General Governments	Not applicable	Not applicable	Counterparty credit risk	Advanced IRB approach
GG_0001762_CC_AIRB					1179Z TB Equity	Thailand	TH	Sovereign sample	General Governments	Not applicable	Not applicable	Counterparty credit risk	Advanced IRB approach
GG_0001763_CC_AIRB					114144Z TI Equity	Turkey	TR	Sovereign sample	General Governments	Not applicable	Not applicable	Counterparty credit risk	Advanced IRB approach
GG_0001764_CC_AIRB					1089Z UZ Equity	Ukraine	UA	Sovereign sample	General Governments	Not applicable	Not applicable	Counterparty credit risk	Advanced IRB approach
GG_0001765_CC_AIRB					3344698Z UH Equity	United Arab Emirates	AE	Sovereign sample	General Governments	Not applicable	Not applicable	Counterparty credit risk	Advanced IRB approach
GG_0001766_CC_AIRB					6152Z LN Equity	United Kingdom	GB	Sovereign sample	General Governments	Not applicable	Not applicable	Counterparty credit risk	Advanced IRB approach
GG_0001768_CC_AIRB					3352Z US Equity	United States	US	Sovereign sample	General Governments	Not applicable	Not applicable	Counterparty credit risk	Advanced IRB approach
GG_0001769_CC_AIRB					1069Z VC Equity	Venezuela	VE	Sovereign sample	General Governments	Not applicable	Not applicable	Counterparty credit risk	Advanced IRB approach
GG_0001770_CC_AIRB					231715Z VN Equity	Vietnam	VN	Sovereign sample	General Governments	Not applicable	Not applicable	Counterparty credit risk	Advanced IRB approach
GG_0001771_CC_AIRB	ZTMSNXROF84-AHWJNKQ93					INTERNATIONAL BANK FOR RECONSTRUCTION AND DEVELOPMENT	US	Sovereign sample	General Governments	Not applicable	Not applicable	Counterparty credit risk	Advanced IRB approach
GG_0001772_CC_AIRB	QKL54NQY28T-CDAI75F60					INTERNATIONAL FINANCE CORPORATION	US	Sovereign sample	General governments	Not applicable	Not applicable	Counterparty credit risk	Advanced IRB approach
IN_0001773_CC_AIRB	BFXS5XCH7N0-Y05NIXW11				3531454Z NA EQUITY	ABN Amro	NL	Institutions sample	Credit institutions	Not applicable	Not applicable	Counterparty credit risk	Advanced IRB approach
IN_0001774_CC_AIRB				CNE100000Q43	1288 HK EQUITY	Agricultural Bank of China	CN	Institutions sample	Credit institutions	Not applicable	Not applicable	Counterparty credit risk	Advanced IRB approach
IN_0001775_CC_AIRB	3U8WV1YX2VM-UHH7Z1Q21			IE0000197834	ALBK ID EQUITY	ALLIED IRISH BANKS PLC	IE	Institutions sample	Credit institutions	Not applicable	Not applicable	Counterparty credit risk	Advanced IRB approach
IN_0001776_CC_AIRB	5299009N55YR-QC69CN08			GRS015013006	ALPHA GA EQUITY	Alpha Bank	GR	Institutions sample	Credit institutions	Not applicable	Not applicable	Counterparty credit risk	Advanced IRB approach
IN_0001777_CC_AIRB	JHE42UYNWWT-JB8YTTU19			AU000000ANZ3	ANZ AU EQUITY	ANZ	AU	Institutions sample	Credit institutions	Not applicable	Not applicable	Counterparty credit risk	Advanced IRB approach
IN_0001778_CC_AIRB	549300CTUU1R-FXHQJE44			US0594603039	BBD US EQUITY	Banco Bradesco	BR	Institutions sample	Credit institutions	Not applicable	Not applicable	Counterparty credit risk	Advanced IRB approach
IN_0001779_CC_AIRB	JU1U6S0DG9YL-T7N8ZV32			PTBCP0AM0007	BCP PL EQUITY	BANCO COMERCIAL PORTUGUÊS, SA (BCP OR MILLENNIUM BCP)	PT	Institutions sample	Credit institutions	Not applicable	Not applicable	Counterparty credit risk	Advanced IRB approach
IN_0001780_CC_AIRB	QE0Q0253K88Y-AGNPE356			BRBBASACNOR3	BBAS3 BZ EQUITY	Banco Do Brasil	BR	Institutions sample	Credit institutions	Not applicable	Not applicable	Counterparty credit risk	Advanced IRB approach
IN_0001781_CC_AIRB	5493006P8PDB-I8LC0O96			IT0005002883	BP IM EQUITY	Banco Popolare	IT	Institutions sample	Credit institutions	Not applicable	Not applicable	Counterparty credit risk	Advanced IRB approach

Counterparty code	Legal entity identifier (LEI)	Credit register code	Commercial register code	ISIN code	Bloomberg ticker	Name	Geographical area	Portfolio name	Sector of counterparty	Type of exposure	Type of facility	Type of risk	Regulatory approach
010	020	030	040	050	060	070	080	090	100	110	120	130	140
IN_0001782_CC_AIRB	9DJT3UXIJIZJI4-WXO774			US0605051046	BAC US EQUITY	Bank of America Corp.	US	Institutions sample	Credit institutions	Not applicable	Not applicable	Counterparty credit risk	Advanced IRB approach
IN_0001783_CC_AIRB	54930053HGCF-WVHYZX42			CNE1000001Z5	3988 HK EQUITY	Bank of China	CN	Institutions sample	Credit institutions	Not applicable	Not applicable	Counterparty credit risk	Advanced IRB approach
IN_0001784_CC_AIRB				CNE100000205	3328 HK EQUITY	Bank of Communications	CN	Institutions sample	Credit institutions	Not applicable	Not applicable	Counterparty credit risk	Advanced IRB approach
IN_0001785_CC_AIRB	CO6GC26LCGG-RTUESIP55			HK0023000190	23 HK EQUITY	Bank of East Asia Ltd.	HK	Institutions sample	Credit institutions	Not applicable	Not applicable	Counterparty credit risk	Advanced IRB approach
IN_0001786_CC_AIRB	Q2GQA2KF6X-J24W42G291			IE0030606259	BKIR ID EQUITY	BANK OF IRELAND	IE	Institutions sample	Credit institutions	Not applicable	Not applicable	Counterparty credit risk	Advanced IRB approach
IN_0001787_CC_AIRB	NQQ6HPCNCC-U6TUTQYE16			CA0636711016	BMO CN EQUITY	Bank of Montreal	CA	Institutions sample	Credit institutions	Not applicable	Not applicable	Counterparty credit risk	Advanced IRB approach
IN_0001788_CC_AIRB	WFLLPEPC7FZX-ENRZV188			US0640581007	BK US EQUITY	Bank of New York Mellon Corp.	US	Institutions sample	Credit institutions	Not applicable	Not applicable	Counterparty credit risk	Advanced IRB approach
IN_0001789_CC_AIRB	L3I9ZG2KFGX-Z61BMYR72			CA0641491075	BNS CN EQUITY	Bank of Nova Scotia	CA	Institutions sample	Credit institutions	Not applicable	Not applicable	Counterparty credit risk	Advanced IRB approach
IN_0001790_CC_AIRB	549300685QG7-DJS55M76			ES0113307021	BKIA SM EQUITY	Bankia	ES	Institutions sample	Credit institutions	Not applicable	Not applicable	Counterparty credit risk	Advanced IRB approach
IN_0001791_CC_AIRB	VWMYAEQSTOP-NV0SUGU82			ES0113679I37	BKT SM EQUITY	BANKINTER	ES	Institutions sample	Credit institutions	Not applicable	Not applicable	Counterparty credit risk	Advanced IRB approach
IN_0001792_CC_AIRB	G5GSEF7VJP5I7-OUK5573			GB0031348658	BARC LN EQUITY	Barclays Plc	GB	Institutions sample	Credit institutions	Not applicable	Not applicable	Counterparty credit risk	Advanced IRB approach
IN_0001794_CC_AIRB	VDYMYTQGZZ6-DU0912C88	1103165-5			BLGZ GR EQUITY	Bayerische Landesbank	DE	Institutions sample	Credit institutions	Not applicable	Not applicable	Counterparty credit risk	Advanced IRB approach
IN_0001795_CC_AIRB	K8MS7FD7N5Z2-WQ51AZ71			ES0113211835	BBVA SM EQUITY	BBVA	ES	Institutions sample	Credit institutions	Not applicable	Not applicable	Counterparty credit risk	Advanced IRB approach
IN_0001796_CC_AIRB	A5GWLFH3KM7-YV2SFQL84				CCBG BB EQUITY	Belfius (Ex-Dexia bank)	BE	Institutions sample	Credit institutions	Not applicable	Not applicable	Counterparty credit risk	Advanced IRB approach
IN_0001797_CC_AIRB	R0MUWSFPU8M-PRO8K5P83			FR0000131104	BNP FP EQUITY	BNP Paribas	FR	Institutions sample	Credit institutions	Not applicable	Not applicable	Counterparty credit risk	Advanced IRB approach
IN_0001798_CC_AIRB	9695005MSX1O-YEMGDF46				3692594z fp equity	BPCE	FR	Institutions sample	Credit institutions	Not applicable	Not applicable	Counterparty credit risk	Advanced IRB approach
IN_0001799_CC_AIRB	7CUNS533WID6-K7DGFI87			ES0140609019	CABK SM EQUITY	CaixaBank	ES	Institutions sample	Credit institutions	Not applicable	Not applicable	Counterparty credit risk	Advanced IRB approach
IN_0001800_CC_AIRB	2IGI19DL77OX0-HC3ZE78			CA1360691010	CM CN EQUITY	Canadian Imperial Bank of Commerce	CA	Institutions sample	Credit institutions	Not applicable	Not applicable	Counterparty credit risk	Advanced IRB approach
IN_0001801_CC_AIRB				CNE1000001Q4	998 HK EQUITY	China CITIC Bank	CN	Institutions sample	Credit institutions	Not applicable	Not applicable	Counterparty credit risk	Advanced IRB approach
IN_0001802_CC_AIRB	5493001KQW6-DM7KEDR62			CNE1000002H1	939 HK EQUITY	China Construction	CN	Institutions sample	Credit institutions	Not applicable	Not applicable	Counterparty credit risk	Advanced IRB approach
IN_0001803_CC_AIRB				CNE100000SL4	601818 CH EQUITY	China Everbright Bank	CN	Institutions sample	Credit institutions	Not applicable	Not applicable	Counterparty credit risk	Advanced IRB approach
IN_0001804_CC_AIRB	549300MKO5-B60FFIHF58			CNE1000002M1	3968 HK EQUITY	China Merchants Bank	CN	Institutions sample	Credit institutions	Not applicable	Not applicable	Counterparty credit risk	Advanced IRB approach
IN_0001805_CC_AIRB	549300HBUGSQ-D1VCXG94			CNE100000HF9	1988 HK EQUITY	China Minsheng Banking Corp., Ltd.	CN	Institutions sample	Credit institutions	Not applicable	Not applicable	Counterparty credit risk	Advanced IRB approach
IN_0001806_CC_AIRB	6SHGI4ZSSLCXX-QSBB395			US1729674242	C US EQUITY	Citigroup	US	Institutions sample	Credit institutions	Not applicable	Not applicable	Counterparty credit risk	Advanced IRB approach

Counterparty code	Legal entity identifier (LEI)	Credit register code	Commercial register code	ISIN code	Bloomberg ticker	Name	Geographical area	Portfolio name	Sector of counterparty	Type of exposure	Type of facility	Type of risk	Regulatory approach
010	020	030	040	050	060	070	080	090	100	110	120	130	140
IN_0001807_CC_AIRB	851WYGNLUQLFZBSYGB56	1106139-7		DE000CBK1001	CBK GY EQUITY	Commerzbank	DE	Institutions sample	Credit institutions	Not applicable	Not applicable	Counterparty credit risk	Advanced IRB approach
IN_0001808_CC_AIRB	MSFSBD3QN1GSN7Q6C537			AU000000CBA7	CBA AU EQUITY	Commonwealth	AU	Institutions sample	Credit institutions	Not applicable	Not applicable	Counterparty credit risk	Advanced IRB approach
IN_0001809_CC_AIRB	969500TJ5KRTCJQWXH05			FR0000045072	ACA FP EQUITY	Crédit Agricole	FR	Institutions sample	Credit institutions	Not applicable	Not applicable	Counterparty credit risk	Advanced IRB approach
IN_0001810_CC_AIRB	9695000CG7B84NLR5984				CMUT FP EQUITY	Crédit Mutuel	FR	Institutions sample	Credit institutions	Not applicable	Not applicable	Counterparty credit risk	Advanced IRB approach
IN_0001811_CC_AIRB	ANGGYXNX0JLX3X63JN86			CH0012138530	CSGN VX EQUITY	Credit Suisse	CH	Institutions sample	Credit institutions	Not applicable	Not applicable	Counterparty credit risk	Advanced IRB approach
IN_0001812_CC_AIRB	MAES062Z21O4RZ2U7M96			DK0010274414	DANSKE DC EQUITY	Danske Bank	DK	Institutions sample	Credit institutions	Not applicable	Not applicable	Counterparty credit risk	Advanced IRB approach
IN_0001813_CC_AIRB	7LTWFZYICNSX8D621K86	1106989-5		DE0005140008	DBk GY EQUITY	Deutsche Bank	DE	Institutions sample	Credit institutions	Not applicable	Not applicable	Counterparty credit risk	Advanced IRB approach
IN_0001814_CC_AIRB	549300GKFG0RYRRQ1414			NO0010031479	DNB NO EQUITY	DNB NOR	NO	Institutions sample	Credit institutions	Not applicable	Not applicable	Counterparty credit risk	Advanced IRB approach
IN_0001815_CC_AIRB	529900HNOAA1KXQJUQ27	1107041-4		DE0008343104	DGBK GR EQUITY	DZ BANK AG Deutsche Zentral-Genossenschaftsbank	DE	Institutions sample	Credit institutions	Not applicable	Not applicable	Counterparty credit risk	Advanced IRB approach
IN_0001816_CC_AIRB	JEUVK5RWVJEN8W0C9M24			GRS323003004	EUROB GA EQUITY	EFG EUROBANK ERGASIAS	GR	Institutions sample	Credit institutions	Not applicable	Not applicable	Counterparty credit risk	Advanced IRB approach
IN_0001817_CC_AIRB	PQOH26KWDF7CG10L6792			AT0000652011	EBS AV EQUITY	Erste Group Bank AG	AT	Institutions sample	Credit institutions	Not applicable	Not applicable	Counterparty credit risk	Advanced IRB approach
IN_0001818_CC_AIRB	549300GGF3CSCFS5UT61			PTBES0AM0007	BES PL EQUITY	ESPÍRITO SANTO FINANCIAL GROUP, SA (ESFG)	PT	Institutions sample	Credit institutions	Not applicable	Not applicable	Counterparty credit risk	Advanced IRB approach
IN_0001819_CC_AIRB	THRNG6BD57P9QWTQLG42			US3167731005	FITB US EQUITY	Fifth Third Bancorp	US	Institutions sample	Credit institutions	Not applicable	Not applicable	Counterparty credit risk	Advanced IRB approach
IN_0001820_CC_AIRB	784F5XWPLTWKTBV3E584			US38141G1040	GS US EQUITY	Goldman Sachs Group	US	Institutions sample	Credit institutions	Not applicable	Not applicable	Counterparty credit risk	Advanced IRB approach
IN_0001821_CC_AIRB	MLU0ZO3ML4LN2LL2TL39			GB0005405286	HSBA LN EQUITY	HSBC Holdings	GB	Institutions sample	Credit institutions	Not applicable	Not applicable	Counterparty credit risk	Advanced IRB approach
IN_0001823_CC_AIRB				CNE000001QZ7	601166 CH EQUITY	Industrial Bank of China	CN	Institutions sample	Credit institutions	Not applicable	Not applicable	Counterparty credit risk	Advanced IRB approach
IN_0001824_CC_AIRB	5493002ERZU2K9PZDL40			CNE1000003G1	1398 HK EQUITY	Industrial Commercial Bank of China	CN	Institutions sample	Credit institutions	Not applicable	Not applicable	Counterparty credit risk	Advanced IRB approach
IN_0001825_CC_AIRB	3TK20IVIUJ8J3ZU0QE75			NL0000303600	INGA NA EQUITY	ING	NL	Institutions sample	Credit institutions	Not applicable	Not applicable	Counterparty credit risk	Advanced IRB approach
IN_0001826_CC_AIRB	2W8N8UU78PMDQKZENC08			IT0000072618	ISP IM EQUITY	Intesa	IT	Institutions sample	Credit institutions	Not applicable	Not applicable	Counterparty credit risk	Advanced IRB approach
IN_0001827_CC_AIRB	635400DTNHVYGZODKQ93				ILOA ID EQUITY	Permanent TSB Group Holdings Plc	IE	Institutions sample	Credit institutions	Not applicable	Not applicable	Counterparty credit risk	Advanced IRB approach
IN_0001828_CC_AIRB	BZO2P8KHO2O10H5QQ663			BRITUBACNPR1	ITUB4 BZ EQUITY	Itaú Unibanco Holding	BR	Institutions sample	Credit institutions	Not applicable	Not applicable	Counterparty credit risk	Advanced IRB approach
IN_0001829_CC_AIRB	8I5DZWZKVSZI1NUHU748			US46625H1005	JPM US EQUITY	JPMorgan Chase & Co.	US	Institutions sample	Credit institutions	Not applicable	Not applicable	Counterparty credit risk	Advanced IRB approach
IN_0001830_CC_AIRB	3M5E1GQGKL17HI6CPN30			DK0010307958	JYSK DC EQUITY	Jyske Bank	DK	Institutions sample	Credit institutions	Not applicable	Not applicable	Counterparty credit risk	Advanced IRB approach
IN_0001831_CC_AIRB	213800X3Q9LSAKRUWY91			BE0003565737	KBC BB EQUITY	KBC	BE	Institutions sample	Credit institutions	Not applicable	Not applicable	Counterparty credit risk	Advanced IRB approach

Counterparty code	Legal entity identifier (LEI)	Credit register code	Commercial register code	ISIN code	Bloomberg ticker	Name	Geographical area	Portfolio name	Sector of counterparty	Type of exposure	Type of facility	Type of risk	Regulatory approach
010	020	030	040	050	060	070	080	090	100	110	120	130	140
IN_0001832_CC_AIRB	549300XXMOJSIW8P4769			KR7060000007	060000 KS EQUITY	Kookmin Bank	KR	Institutions sample	Credit institutions	Not applicable	Not applicable	Counterparty credit risk	Advanced IRB approach
IN_0001833_CC_AIRB	B81CK4ES135472RHJ606	1001144-3			2525Z GR EQUITY	Landesbank Baden-Württemberg	DE	Institutions sample	Credit institutions	Not applicable	Not applicable	Counterparty credit risk	Advanced IRB approach
IN_0001834_CC_AIRB	549300PPXHEU2JF0AM85			GB0008706128	LLOY LN EQUITY	Lloyds Banking Group	GB	Institutions sample	Credit institutions	Not applicable	Not applicable	Counterparty credit risk	Advanced IRB approach
IN_0001836_CC_AIRB	4ZHCHI4KYZG2WVRT8631			AU000000MQG1	MQG AU EQUITY	Macquarie	AU	Institutions sample	Credit institutions	Not applicable	Not applicable	Counterparty credit risk	Advanced IRB approach
IN_0001837_CC_AIRB	PSNL19R2RXX5U3QWHI44	1012492	343508	IT0000062957	mb im equity	Mediobanca SpA	IT	Institutions sample	Credit institutions	Not applicable	Not applicable	Counterparty credit risk	Advanced IRB approach
IN_0001838_CC_AIRB				JP3902900004	8306 JP EQUITY	Mitsubishi UFJ Financial Group	JP	Institutions sample	Credit institutions	Not applicable	Not applicable	Counterparty credit risk	Advanced IRB approach
IN_0001839_CC_AIRB	RB0PEZSDGCO3JS6CEU02			JP3885780001	8411 JP EQUITY	Mizuho Financial Group	JP	Institutions sample	Credit institutions	Not applicable	Not applicable	Counterparty credit risk	Advanced IRB approach
IN_0001840_CC_AIRB	J4CP7MHCXR8DAQMKIL78			IT0001334587	BMPS IM EQUITY	Monte Dei Paschi	IT	Institutions sample	Credit institutions	Not applicable	Not applicable	Counterparty credit risk	Advanced IRB approach
IN_0001841_CC_AIRB	IGJSJL3JD5P30I6NJZ34			US6174464486	MS US EQUITY	Morgan Stanley	US	Institutions sample	Credit institutions	Not applicable	Not applicable	Counterparty credit risk	Advanced IRB approach
IN_0001842_CC_AIRB	F8SB4JFBSYQFRQEH3Z21			AU000000NAB4	NAB AU EQUITY	National Australia Bank	AU	Institutions sample	Credit institutions	Not applicable	Not applicable	Counterparty credit risk	Advanced IRB approach
IN_0001843_CC_AIRB	549300XFX12G42QIKN82				0916972D LN EQUITY	Nationwide Building Society	GB	Institutions sample	Credit institutions	Not applicable	Not applicable	Counterparty credit risk	Advanced IRB approach
IN_0001845_CC_AIRB	549300B3CEAHYG7K8164			JP3762600009	8604 JP EQUITY	Nomura Holdings	JP	Institutions sample	Credit institutions	Not applicable	Not applicable	Counterparty credit risk	Advanced IRB approach
IN_0001846_CC_AIRB	DSNHHQ2B9X5N6OUJ1236	1124864-8			2531Z GR EQUITY	Norddeutsche Landesbank	DE	Institutions sample	Credit institutions	Not applicable	Not applicable	Counterparty credit risk	Advanced IRB approach
IN_0001847_CC_AIRB	6SCPQ280AIY8EP3XFW53			SE0000427361	NDA SS EQUITY	Nordea	SE	Institutions sample	Credit institutions	Not applicable	Not applicable	Counterparty credit risk	Advanced IRB approach
IN_0001848_CC_AIRB	549300GLF98S992BC502			US6658591044	NTRS US EQUITY	Northern Trust Corp.	US	Institutions sample	Credit institutions	Not applicable	Not applicable	Counterparty credit risk	Advanced IRB approach
IN_0001849_CC_AIRB	7437003B5WFBOIEFY714					OP Osuuskunta	FI	Institutions sample	Credit institutions	Not applicable	Not applicable	Counterparty credit risk	Advanced IRB approach
IN_0001850_CC_AIRB	CFGNEKW0P8842LEUIA51			US6934751057	PNC US EQUITY	PNC Financial Services Group	US	Institutions sample	Credit institutions	Not applicable	Not applicable	Counterparty credit risk	Advanced IRB approach
IN_0001851_CC_AIRB	DG3RU1DBUFHT4ZF9WN62				682055Z NA EQUITY	Rabobank	NL	Institutions sample	Credit institutions	Not applicable	Not applicable	Counterparty credit risk	Advanced IRB approach
IN_0001852_CC_AIRB	EVOYOND2GGP3UHGGE885			AT0000606306	RBI AV EQUITY	Raiffeisen Zentralbank Österreich AG	AT	Institutions sample	Credit institutions	Not applicable	Not applicable	Counterparty credit risk	Advanced IRB approach
IN_0001853_CC_AIRB	ES7IP3U3RHIGC71XBU11			CA7800871021	RY CN EQUITY	Royal Bank of Canada	CA	Institutions sample	Credit institutions	Not applicable	Not applicable	Counterparty credit risk	Advanced IRB approach
IN_0001854_CC_AIRB	2138005O9XJIJN4JPN90			GB00B7T77214	RBS LN EQUITY	Royal Bank of Scotland	GB	Institutions sample	Credit institutions	Not applicable	Not applicable	Counterparty credit risk	Advanced IRB approach
IN_0001856_CC_AIRB	5493006QMFDDMYWIAM13			ES0113900J37	SAN SM EQUITY	Santander	ES	Institutions sample	Credit institutions	Not applicable	Not applicable	Counterparty credit risk	Advanced IRB approach
IN_0001857_CC_AIRB	549300WE6TAF5EEWQS81			RU0009029540	SBER RX EQUITY	Sberbank	RU	Institutions sample	Credit institutions	Not applicable	Not applicable	Counterparty credit risk	Advanced IRB approach
IN_0001858_CC_AIRB	F3JS33DEI6XQ4ZBPTN86			SE0000148884	SEBA SS EQUITY	SEB	SE	Institutions sample	Credit institutions	Not applicable	Not applicable	Counterparty credit risk	Advanced IRB approach

Counterparty code	Legal entity identifier (LEI)	Credit register code	Commercial register code	ISIN code	Bloomberg ticker	Name	Geographical area	Portfolio name	Sector of counterparty	Type of exposure	Type of facility	Type of risk	Regulatory approach
010	020	030	040	050	060	070	080	090	100	110	120	130	140
IN_0001859_CC_AIRB				CNE0000011B7	600000 CH EQUITY	Shanghai Pudong Development Bank	CN	Institutions sample	Credit institutions	Not applicable	Not applicable	Counterparty credit risk	Advanced IRB approach
IN_0001860_CC_AIRB	O2RNE8IBXP4-R0TD8PU41			FR0000130809	GLE FP EQUITY	Société Générale	FR	Institutions sample	Credit institutions	Not applicable	Not applicable	Counterparty credit risk	Advanced IRB approach
IN_0001861_CC_AIRB	U4LOSYZ7YG4-W3S5F2G91			GB0004082847	STAN LN EQUITY	Standard Chartered Group	GB	Institutions sample	Credit institutions	Not applicable	Not applicable	Counterparty credit risk	Advanced IRB approach
IN_0001863_CC_AIRB	5493001JZ37UB-BZF6L49			INE062A01012	SBIN IN EQUITY	State Bank of India	IN	Institutions sample	Credit institutions	Not applicable	Not applicable	Counterparty credit risk	Advanced IRB approach
IN_0001864_CC_AIRB	549300ZFEEJ2I-P5VME73			US8574771031	STT US EQUITY	State Street Corp	US	Institutions sample	Credit institutions	Not applicable	Not applicable	Counterparty credit risk	Advanced IRB approach
IN_0001865_CC_AIRB				JP3890350006	8316 JP EQUITY	Sumitomo Mitsui Financial Group	JP	Institutions sample	Credit institutions	Not applicable	Not applicable	Counterparty credit risk	Advanced IRB approach
IN_0001866_CC_AIRB	7E1PDLW1JL6T-S0BS1G03			US8679141031	STI US EQUITY	SunTrust Banks Inc.	US	Institutions sample	Credit institutions	Not applicable	Not applicable	Counterparty credit risk	Advanced IRB approach
IN_0001867_CC_AIRB	NHBDILHZTYCN-BV5UYZ31			SE0000193120	SHBA SS EQUITY	Svenska Handelsbanken	SE	Institutions sample	Credit institutions	Not applicable	Not applicable	Counterparty credit risk	Advanced IRB approach
IN_0001868_CC_AIRB	M312WZV08Y7-LYUC71685			SE0000242455	SWEDA SS EQUITY	Swedbank	SE	Institutions sample	Credit institutions	Not applicable	Not applicable	Counterparty credit risk	Advanced IRB approach
IN_0001869_CC_AIRB	GP5DT10VX1Q-RQUKVBK64			DK0010311471	SYDB DC EQUITY	Sydbank	DK	Institutions sample	Credit institutions	Not applicable	Not applicable	Counterparty credit risk	Advanced IRB approach
IN_0001870_CC_AIRB					NORZ JP EQUITY	The Norinchukin Bank	JP	Institutions sample	Credit institutions	Not applicable	Not applicable	Counterparty credit risk	Advanced IRB approach
IN_0001871_CC_AIRB	PT3QB789TSUI-DF371261			CA8911605092	TD CN EQUITY	Toronto-Dominion Bank	CA	Institutions sample	Credit institutions	Not applicable	Not applicable	Counterparty credit risk	Advanced IRB approach
IN_0001872_CC_AIRB	N1GZ7BBF3NP8-GI976H15			US9029733048	USB US EQUITY	U.S. Bancorp	US	Institutions sample	Credit institutions	Not applicable	Not applicable	Counterparty credit risk	Advanced IRB approach
IN_0001873_CC_AIRB	81560097964C-BDAED282				UBI IM EQUITY	UBI Banca	IT	Institutions sample	Credit institutions	Not applicable	Not applicable	Counterparty credit risk	Advanced IRB approach
IN_0001874_CC_AIRB	BFM8T61CT2L1-QCEMIK50			CH0024899483	UBSN VX EQUITY	UBS	CH	Institutions sample	Credit institutions	Not applicable	Not applicable	Counterparty credit risk	Advanced IRB approach
IN_0001875_CC_AIRB	549300TRUW-O2CD2G5692			IT0004781412	UCG IM EQUITY	Unicredit	IT	Institutions sample	Credit institutions	Not applicable	Not applicable	Counterparty credit risk	Advanced IRB approach
IN_0001876_CC_AIRB	IO66REGK3RCB-AMA8HR66			SG1M31001969	UOB SP EQUITY	United Overseas Bank Ltd.	SG	Institutions sample	Credit institutions	Not applicable	Not applicable	Counterparty credit risk	Advanced IRB approach
IN_0001877_CC_AIRB				RU000A0JP5V6	VTBR RX EQUITY	VTB Bank	RU	Institutions sample	Credit institutions	Not applicable	Not applicable	Counterparty credit risk	Advanced IRB approach
IN_0001878_CC_AIRB	PBLD0EJDB5FW-OLXP3B76			US9497461015	WFC US EQUITY	Wells Fargo & Company	US	Institutions sample	Credit institutions	Not applicable	Not applicable	Counterparty credit risk	Advanced IRB approach
IN_0001879_CC_AIRB	EN5TNI6CI43VE-PAMHL14			AU000000WBC1	WBC AU EQUITY	Westpac	AU	Institutions sample	Credit institutions	Not applicable	Not applicable	Counterparty credit risk	Advanced IRB approach
IN_0001880_CC_AIRB				KR7053000006	053000 ks equity	Woori Finance Holding	KR	Institutions sample	Credit institutions	Not applicable	Not applicable	Counterparty credit risk	Advanced IRB approach
IN_0001881_CC_AIRB	2138002Y3WM-K6RZS8H90					NATIONAL BANK OF ABU DHABI	AE	Institutions sample	Credit institutions	Not applicable	Not applicable	Counterparty credit risk	Advanced IRB approach
IN_0001882_CC_AIRB	A6NZLYKYN1U-V7VVGFX65			BE 0404453574		Argenta Spaarbank NV/SA	BE	Institutions sample	Credit institutions	Not applicable	Not applicable	Counterparty credit risk	Advanced IRB approach
IN_0001883_CC_AIRB	529900WPR59S-SV2AOJ29			BE 0414392710		BNP Paribas Fortis Factor	BE	Institutions sample	Credit institutions	Not applicable	Not applicable	Counterparty credit risk	Advanced IRB approach

Counterparty code	Legal entity identifier (LEI)	Credit register code	Commercial register code	ISIN code	Bloomberg ticker	Name	Geographical area	Portfolio name	Sector of counterparty	Type of exposure	Type of facility	Type of risk	Regulatory approach
010	020	030	040	050	060	070	080	090	100	110	120	130	140
IN_0001884_CC_AIRB	KGCEPHLVVKVR-ZYO1T647			BE 0403199702		BNP PARIBAS FORTIS SA/NV	BE	Institutions sample	Credit institutions	Not applicable	Not applicable	Counterparty credit risk	Advanced IRB approach
IN_0001885_CC_AIRB	549300OZ46BR-LZ8Y6F65			BE 0429875591		Euroclear Bank SA/NV	BE	Institutions sample	Credit institutions	Not applicable	Not applicable	Counterparty credit risk	Advanced IRB approach
IN_0001886_CC_AIRB	JLS56RAMYQZE-CFUF2G44			BE 0403200393		ING BELGIUM SA/NV	BE	Institutions sample	Credit institutions	Not applicable	Not applicable	Counterparty credit risk	Advanced IRB approach
IN_0001887_CC_AIRB	5493008QOC-P58OLEN998			BE 0404453475		Investar	BE	Institutions sample	Other financial corporations	Not applicable	Not applicable	Counterparty credit risk	Advanced IRB approach
IN_0001888_CC_AIRB	6B2PBRV1FCJD-MR45RZ53			BE 0462920226		KBC BANK NV	BE	Institutions sample	Credit institutions	Not applicable	Not applicable	Counterparty credit risk	Advanced IRB approach
IN_0001889_CC_AIRB	Q5BP2UEQ48-R75BOTCB92					Ceskoslovenska obchodni banka as	CZ	Institutions sample	Credit institutions	Not applicable	Not applicable	Counterparty credit risk	Advanced IRB approach
IN_0001890_CC_AIRB	KR6LSKV3BTSJR-D41IF75	2900164-1	64948242			UNICREDIT CZ/SK PRA	CZ	Institutions sample	Credit institutions	Not applicable	Not applicable	Counterparty credit risk	Advanced IRB approach
IN_0001891_CC_AIRB	2ZCNRR8UK83-OBTEK2170	1103210-9	HRB42148			Unicredit Bank AG	DE	Institutions sample	Credit institutions	Not applicable	Not applicable	Counterparty credit risk	Advanced IRB approach
IN_0001892_CC_AIRB	529900GJD3OQ-LRZCKW37	1134792-9	HRB1819			VOLKSWAGEN BANK GMBH	DE	Institutions sample	Credit institutions	Not applicable	Not applicable	Counterparty credit risk	Advanced IRB approach
IN_0001893_CC_AIRB	CXW2O4H2U3-MBVXMY1773					NORDEA BANK FINLAND PLC	FI	Institutions sample	Credit institutions	Not applicable	Not applicable	Counterparty credit risk	Advanced IRB approach
IN_0001894_CC_AIRB	969500VHCVG-OH0RM3X42					AXA CORPORATE SOLUTIONS ASSURANCE	FR	Institutions sample	Other financial corporations	Not applicable	Not applicable	Counterparty credit risk	Advanced IRB approach
IN_0001895_CC_AIRB	549300WCGB70-D06XZS54					BNP Paribas Securities Services	FR	Institutions sample	Credit institutions	Not applicable	Not applicable	Counterparty credit risk	Advanced IRB approach
IN_0001896_CC_AIRB	1VUV7VQFKUO-QSJ21A208					CREDIT AGRICOLE CORPORATE AND INVESTMENT BANK	FR	Institutions sample	Credit institutions	Not applicable	Not applicable	Counterparty credit risk	Advanced IRB approach
IN_0001897_CC_AIRB	F4G136OIPBYN-D1F41110					DEXIA CREDIT LOCAL	FR	Institutions sample	Credit institutions	Not applicable	Not applicable	Counterparty credit risk	Advanced IRB approach
IN_0001898_CC_AIRB	KX1WK48MPD4-Y2NCUIZ63					NATIXIS SA	FR	Institutions sample	Credit institutions	Not applicable	Not applicable	Counterparty credit risk	Advanced IRB approach
IN_0001899_CC_AIRB	QP3XKRKS0CX2-T3O07L95		02857033			CARGILL GLOBAL FUNDING PLC	GB	Institutions sample	Other financial corporations	Not applicable	Not applicable	Counterparty credit risk	Advanced IRB approach
IN_0001900_CC_AIRB	549300ZT0RVW-CG8T4L55		03196171			CLERICAL MEDICAL INVESTMENT GROUP LTD	GB	Institutions sample	Other financial corporations	Not applicable	Not applicable	Counterparty credit risk	Advanced IRB approach
IN_0001901_CC_AIRB	TXDSU46SXBWI-GJ8G8E98		00995939			RBC EUROPE	GB	Institutions sample	Credit institutions	Not applicable	Not applicable	Counterparty credit risk	Advanced IRB approach
IN_0001902_CC_AIRB	0LC1OXN013FU-KQASJB58	1466050-0				ROYAL BANK OF CANADA (CHANNEL ISLAND) LIMITED	GG	Institutions sample	Credit institutions	Not applicable	Not applicable	Counterparty credit risk	Advanced IRB approach
IN_0001903_CC_AIRB	2HI3YI5320L3R-W6NJ957	1116658-4				THE HONGKONG AND SHA	HK	Institutions sample	Credit institutions	Not applicable	Not applicable	Counterparty credit risk	Advanced IRB approach
IN_0001904_CC_AIRB	N1FBEDJ5J41VK-ZLO2475				3445100Z ID Equity	CITIBANK EUROPE PLC	IE	Institutions sample	Credit institutions	Not applicable	Not applicable	Counterparty credit risk	Advanced IRB approach
IN_0001905_CC_AIRB	HRRVUBV0X-N84YQZT6245			XS0227637500		DEPFA BANK PLC-DUBLIN HEAD OFFICE	IE	Institutions sample	Credit institutions	Not applicable	Not applicable	Counterparty credit risk	Advanced IRB approach
IN_0001906_CC_AIRB	EQYXK86SF381-Q21S3020				3459384Z LN Equity	MERRILL LYNCH INTERNATIONAL BANK LIMITED	IE	Institutions sample	Credit institutions	Not applicable	Not applicable	Counterparty credit risk	Advanced IRB approach
IN_0001907_CC_AIRB	549300F99IL9YJ-DWH369	1105105-9				HSBC BANK MIDDLE EAST LIMITED	JE	Institutions sample	Credit institutions	Not applicable	Not applicable	Counterparty credit risk	Advanced IRB approach

Counterparty code	Legal entity identifier (LEI)	Credit register code	Commercial register code	ISIN code	Bloomberg ticker	Name	Geographical area	Portfolio name	Sector of counterparty	Type of exposure	Type of facility	Type of risk	Regulatory approach
010	020	030	040	050	060	070	080	090	100	110	120	130	140
IN_0001908_CC_AIRB	C3GTMMZIHM-Y46P4OIX74	1123361-6	019901008846			THE BANK OF TOKYO-MITSUBISHI UFJ LTD-TOKYO HEAD OFFICE	JP	Institutions sample	Credit institutions	Not applicable	Not applicable	Counterparty credit risk	Advanced IRB approach
IN_0001909_CC_AIRB	549300OL514R-A0SXJJ44		B9248			CLEARSTREAM BANKING S.A.	LU	Institutions sample	Credit institutions	Not applicable	Not applicable	Counterparty credit risk	Advanced IRB approach
IN_0001910_CC_AIRB	5493006YXS1-U5GIHE750					European Investment Bank	LU	Institutions sample	Credit institutions	Not applicable	Not applicable	Counterparty credit risk	Advanced IRB approach
IN_0001911_CC_AIRB	549300X34UUB-DEUL1Z91				XHB GR EQUITY	HSBC BANK MALTA PLC	MT	Institutions sample	Credit institutions	Not applicable	Not applicable	Counterparty credit risk	Advanced IRB approach
IN_0001912_CC_AIRB	G8ZTNESVNK-W4NN761W05		KvK 33170459 0000			ABN AMRO CLEARING BANK NV	NL	Institutions sample	Other financial corporations	Not applicable	Not applicable	Counterparty credit risk	Advanced IRB approach
IN_0001913_CC_AIRB	X3CZP3CK64YB-HON1LE12		KvK 33002587 1594			THE ROYAL BANK OF SCOTLAND NV-AMSTERDAM HEAD OFFICE	NL	Institutions sample	Credit institutions	Not applicable	Not applicable	Counterparty credit risk	Advanced IRB approach
IN_0001914_CC_AIRB	HZSN7FQBPO5I-EWYIGC72					ANZ BANK NEW ZEALAND LTD-AUCKLAND HEAD OFFICE	NZ	Institutions sample	Credit institutions	Not applicable	Not applicable	Counterparty credit risk	Advanced IRB approach
IN_0001915_CC_AIRB	54930044PULM-ORCKB765					SAUDI ARABIAN MONETARY AGENCY	SA	Institutions sample	Central banks	Not applicable	Not applicable	Counterparty credit risk	Advanced IRB approach
IN_0001916_CC_AIRB	CWZ8NZDH5SK-Y12Q4US31					Citibank AS	TR	Institutions sample	Credit institutions	Not applicable	Not applicable	Counterparty credit risk	Advanced IRB approach
IN_0001917_CC_AIRB	B4TYDEB6GKM-ZO031MB27					Bank of America NA	US	Institutions sample	Credit institutions	Not applicable	Not applicable	Counterparty credit risk	Advanced IRB approach
IN_0001918_CC_AIRB	HPFHU0OQ28-E4N0NFVK49					BANK OF NEW YORK MELLON	US	Institutions sample	Credit institutions	Not applicable	Not applicable	Counterparty credit risk	Advanced IRB approach
IN_0001919_CC_AIRB	E57ODZWZ7F-F32TWEFA76					Citibank NA	US	Institutions sample	Credit institutions	Not applicable	Not applicable	Counterparty credit risk	Advanced IRB approach
IN_0001920_CC_AIRB	7H6GLXDRUGQ-FU57RNE97		KvK 33278302 0000			JPMorgan Chase Bank N	US	Institutions sample	Credit institutions	Not applicable	Not applicable	Counterparty credit risk	Advanced IRB approach
IN_0001921_CC_AIRB	571474TGEMM-WANRLN572	1203023-5				STATE STREET BANK AND TRUST COMPANY BOSTON - MASSACHUSETTS	US	Institutions sample	Credit institutions	Not applicable	Not applicable	Counterparty credit risk	Advanced IRB approach
LC_0000001_CC_SLSC		1040	58237v		0296104D AV EQUITY	ALPINE Bau GmbH	AT	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Specialized lending slotting criteria
LC_0000002_CC_SLSC	5299005VO3G-J18GL5F14	8670870	310593f			AMAG Austria Metall AG	AT	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Specialized lending slotting criteria
LC_0000003_CC_SLSC	549300VZKC61I-R5U8G96	26972	50935f	AT0000730007	ANDR AV EQUITY	ANDRITZ AG	AT	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Specialized lending slotting criteria
LC_0000004_CC_SLSC	529900LMTI8YS-E62EI88				LHA GF Equity	AUSTRIAN AIRLINES AG	AT	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Specialized lending slotting criteria
LC_0000005_CC_SLSC	5299004QD601-B8U1HD44	131830	109445z			Austrian Gaming Industries GmbH	AT	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Specialized lending slotting criteria
LC_0000006_CC_SLSC	529900J7EWWG-Q375DL84	2410	53507m			AVL List GmbH	AT	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Specialized lending slotting criteria
LC_0000007_CC_SLSC		226424	58036y			Bauunternehmung Granit Gesellschaft m.b.H.	AT	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Specialized lending slotting criteria
LC_0000008_CC_SLSC		160431	89102h			BENE AG	AT	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Specialized lending slotting criteria
LC_0000009_CC_SLSC	529900ZAFSOB-VFCKF263		319670d		0456855D AV EQUITY	Benteler International Aktiengesellschaft	AT	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Specialized lending slotting criteria
LC_0000010_CC_SLSC	5299000SY4448-XU04857	847216	86959g			CAG Holding GmbH	AT	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Specialized lending slotting criteria

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010	020	030	040	050	060	070	080	090	100	110	120	130	140
LC_0000011_CC_SLSC	5299003V84MV-B5A3C324	5762600	231192p			CARBONES HOLDING GMBH	AT	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Specialized lending slotting criteria
LC_0000012_CC_SLSC	529900G8XM6-H1XVZBJ73	67504	99639d			Casinos Austria Aktiengesellschaft	AT	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Specialized lending slotting criteria
LC_0000013_CC_SLSC	529900VN62-L73X2OJX85	5200326	212163f			conwert Immobilien Invest SE	AT	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Specialized lending slotting criteria
LC_0000014_CC_SLSC		7161956	270027z			DCM DECOmetal GmbH	AT	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Specialized lending slotting criteria
LC_0000015_CC_SLSC		76350	67493f			dm drogerie markt GmbH	AT	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Specialized lending slotting criteria
LC_0000016_CC_SLSC	5299002NFQKO-BT1E8569	3570614	156765m			DO & CO Aktiengesellschaft	AT	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Specialized lending slotting criteria
LC_0000017_CC_SLSC	5299004ARAO-QMGTWCI13	125709	70342w			Doppelmayr Seilbahnen GmbH	AT	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Specialized lending slotting criteria
LC_0000018_CC_SLSC	54930060U4XO-VED1T359	5536812	223028h			EconGas GmbH	AT	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Specialized lending slotting criteria
LC_0000019_CC_SLSC	529900WJZJAE-I0VBLP60					Egger Holzwerkstoffe GmbH	AT	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Specialized lending slotting criteria
LC_0000020_CC_SLSC	52990048A4N0-S24VG982	159026	42973x			Eglo Leuchten GmbH	AT	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Specialized lending slotting criteria
LC_0000021_CC_SLSC	529900N8OA1G-VSR5R946	30988	76532y			Energie AG Oberösterreich	AT	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Specialized lending slotting criteria
LC_0000022_CC_SLSC	529900BMPGUG-AFYYAV45	6106	126805d			Energie Burgenland AG	AT	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Specialized lending slotting criteria
LC_0000023_CC_SLSC	529900WID59-A60HHYX13	2795493	145825z			Erber Aktiengesellschaft	AT	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Specialized lending slotting criteria
LC_0000024_CC_SLSC	529900P4JZBFE-VNEAE60				EVN AV Equity	EVN AG	AT	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Specialized lending slotting criteria
LC_0000025_CC_SLSC		9907106	347483f			Felbermayr Holding GmbH	AT	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Specialized lending slotting criteria
LC_0000026_CC_SLSC	549300FQ2ILB-H7DJ6I45	1754530	42984m			Flughafen Wien Aktiengesellschaft	AT	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Specialized lending slotting criteria
LC_0000027_CC_SLSC	529900RJAN0L-NMW7Q775	1312138	89381v			HABAU Hoch- und Tiefbaugesellschaft m.b.H.	AT	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Specialized lending slotting criteria
LC_0000028_CC_SLSC	5299000X53SA-WQMDFF06	58114	26451z			Hofer Kommanditgesellschaft	AT	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Specialized lending slotting criteria
LC_0000029_CC_SLSC		1640348	47654f			Hyundai Import Gesellschaft m.b.H.	AT	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Specialized lending slotting criteria
LC_0000030_CC_SLSC	529900RQJADH-H91ABP14	2777363	144991y			Infineon Technologies Austria AG	AT	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Specialized lending slotting criteria
LC_0000031_CC_SLSC	529900DSSMPI-R6R3GO43	130311	64543t			J. u. A. Frischeis Gesellschaft m.b.H.	AT	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Specialized lending slotting criteria
LC_0000032_CC_SLSC	5299008ARRNJF-PBNTM78	4155033	178368g			Kapsch BusinessCom AG	AT	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Specialized lending slotting criteria
LC_0000033_CC_SLSC	529900A9NX1T-M65N4176	21369	99133i			KELAG-Kärntner Elektrizitäts-Aktiengesellschaft	AT	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Specialized lending slotting criteria
LC_0000034_CC_SLSC		1376136	94579m			Leiner Immobilien GmbH	AT	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Specialized lending slotting criteria

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010	020	030	040	050	060	070	080	090	100	110	120	130	140
LC_0000035_CC_SLSC		25798	32725a			Leyrer + Graf Baugesellschaft m.b.H.	AT	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Specialized lending slotting criteria
LC_0000036_CC_SLSC		1216520	106825x			Management Trust Holding Aktiengesellschaft	AT	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Specialized lending slotting criteria
LC_0000037_CC_SLSC	529900JYVV57-QBKV9G11	1991078	35673k			MFC Commodities GmbH	AT	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Specialized lending slotting criteria
LC_0000038_CC_SLSC	529900WFARKZ-GRCQ8652					MONTANA TECH COMPONENTS GMBH	AT	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Specialized lending slotting criteria
LC_0000039_CC_SLSC	213800CUW-J54846X6779	1760513	40450k			Montanwerke Brixlegg Aktiengesellschaft	AT	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Specialized lending slotting criteria
LC_0000040_CC_SLSC	529900UUANU-J60MNMX97		71396w		7716424Z AV EQUITY	ÖBB - Infrastruktur Aktiengesellschaft	AT	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Specialized lending slotting criteria
LC_0000041_CC_SLSC	529900UOHX-Z1BIORCV04	6467385	248742y			ÖBB-Personenverkehr Aktiengesellschaft	AT	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Specialized lending slotting criteria
LC_0000042_CC_SLSC	529900B76VL5-KG71J029	6515541	250198p			ÖBB-Postbus GmbH	AT	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Specialized lending slotting criteria
LC_0000043_CC_SLSC	529900UZY47T-EIFNF978	6496644	249666g			ÖBB-Produktion Gesellschaft mbH	AT	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Specialized lending slotting criteria
LC_0000044_CC_SLSC	549300V62YJ9H-TLRI486		93363z	AT0000743059	OMV AV EQUITY	OMV Aktiengesellschaft	AT	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Specialized lending slotting criteria
LC_0000045_CC_SLSC		3512231	154148p			Österreichische Bundesforste AG	AT	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Specialized lending slotting criteria
LC_0000046_CC_SLSC	529900IFAV83B-X8O1O91	526819	33393h	AT0000758305	PAL AV EQUITY	PALFINGER AG	AT	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Specialized lending slotting criteria
LC_0000047_CC_SLSC		957313	115289v			QuadraCir AG	AT	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Specialized lending slotting criteria
LC_0000048_CC_SLSC	5299000HTNH-A5ACH9N32	1074393	56247t		495680Z AV EQUITY	Red Bull GmbH	AT	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Specialized lending slotting criteria
LC_0000049_CC_SLSC	529900ENFT-O28GS3KF76	1813722	78563i			Rohöl-Aufsuchungs Aktiengesellschaft	AT	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Specialized lending slotting criteria
LC_0000050_CC_SLSC	5299005U4ZM-MSYUJ5G02	7113951	267218v			ROXCEL Handelsgesellschaft m.b.H.	AT	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Specialized lending slotting criteria
LC_0000051_CC_SLSC	5493000C4S664-YT7T556	38229	51350s			Salzburg AG für Energie, Verkehr und Telekommunikation	AT	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Specialized lending slotting criteria
LC_0000052_CC_SLSC	549300XBCUM-UR5CI0181					Sappi Papier Holding GmbH	AT	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Specialized lending slotting criteria
LC_0000053_CC_SLSC	5299002XAOM-QWAIZMA51	271020	128056v			Schmid Industrieholding G.m.b.H.	AT	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Specialized lending slotting criteria
LC_0000054_CC_SLSC	52990021T5LVT-QOGSU18	39594	60562m			Siemens Aktiengesellschaft Österreich	AT	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Specialized lending slotting criteria
LC_0000055_CC_SLSC	52990020WIPP-T0HC0V31					Steinhoff Europe AG	AT	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Specialized lending slotting criteria
LC_0000056_CC_SLSC	529900TYYSRJ-H2VJSP60	421065	88983h	AT000000STR1	STR AV EQUITY	Strabag SE	AT	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Specialized lending slotting criteria
LC_0000057_CC_SLSC	529900BTWJ6SI-SLJ5854	5880980	235264b			SWARCO AG	AT	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Specialized lending slotting criteria
LC_0000058_CC_SLSC	529900SCL1LJ-L8PZNI48	501247	83175t			Swietelsky Baugesellschaft m.b.H.	AT	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Specialized lending slotting criteria

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010	020	030	040	050	060	070	080	090	100	110	120	130	140
LC_0000059_CC_SLSC	529900V54UV5-XQUK5S85		FN155563W		TKA AV Equity	Telekom Finanzmanagement GmbH	AT	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Specialized lending slotting criteria
LC_0000060_CC_SLSC	529900OOW8E-LHOXWZP82				UN9 GS Equity	UNIQA Insurance Group AG	AT	Large corporate sample	Other financial corporations	Not applicable	Not applicable	Counterparty credit risk	Specialized lending slotting criteria
LC_0000061_CC_SLSC	549300IFXHQI-B5POT565	3734340	162844b			VAMED ENGINEERING GmbH & CO KG	AT	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Specialized lending slotting criteria
LC_0000062_CC_SLSC	5299006UDSEJC-TTEJS30	45926	76023z	AT0000746409	VER AV EQUITY	VERBUND AG	AT	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Specialized lending slotting criteria
LC_0000063_CC_SLSC	529900ZAXBM-QDIWPNB72	2147807	66209t	AT0000937503	VOE AV EQUITY	voestalpine AG	AT	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Specialized lending slotting criteria
LC_0000064_CC_SLSC	5299008VQJ-D65XCUPR16	1134770-5	HRA661038		6830553Z AV EQUITY	Voith Turbo GmbH & Co. KG	AT	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Specialized lending slotting criteria
LC_0000065_CC_SLSC	529900VXIFBH-O0SW2I31	46434	77676f	AT0000831706	WIE AV EQUITY	Wienerberger AG	AT	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Specialized lending slotting criteria
LC_0000066_CC_SLSC	529900OS67-T49AW45S74	194255	121150m		665707Z AV EQUITY	WIENERBERGER FINANZ SERVICE GMBH	AT	Large corporate sample	Other financial corporations	Not applicable	Not applicable	Counterparty credit risk	Specialized lending slotting criteria
LC_0000067_CC_SLSC	529900OJFTLS1-RYWIF55	9565779	336561v			XXXLutz KG	AT	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Specialized lending slotting criteria
LC_0000068_CC_SLSC	529900IIODYNY-AZ2ID26					ZUMTOBEL AG	AT	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Specialized lending slotting criteria
LC_0000069_CC_SLSC	54930002QM8-QVWM56E14					Amcor Ltd	AU	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Specialized lending slotting criteria
LC_0000070_CC_SLSC	WZE1WSENV6JS-ZFK0JC28				BHP AU EQUITY	BHP Billiton Ltd	AU	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Specialized lending slotting criteria
LC_0000071_CC_SLSC					6026550Z AU EQUITY	Coates Group Pty Ltd (Ex-Ned Group Holdings Pty Ltd)	AU	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Specialized lending slotting criteria
LC_0000072_CC_SLSC	JOR7RJTXUXBR-J4UA5G70				CCL AT Equity	Coca-Cola Amatil Limited	AU	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Specialized lending slotting criteria
LC_0000073_CC_SLSC	549300HPMK7U-WN02N804		PA3337938		CWN AT Equity	Crown Group Finance Limited	AU	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Specialized lending slotting criteria
LC_0000074_CC_SLSC					LEI AU EQUITY	Leighton Holdings Ltd	AU	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Specialized lending slotting criteria
LC_0000075_CC_SLSC	ACMHD8HWFM-FUIQQ8Y590				MQG AU EQUITY	Macquarie Group Ltd	AU	Large corporate sample	Other financial corporations	Not applicable	Not applicable	Counterparty credit risk	Specialized lending slotting criteria
LC_0000076_CC_SLSC	ZSN2LWNPYW6-ISMRUC664				ORG AU EQUITY	Origin Energy Ltd	AU	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Specialized lending slotting criteria
LC_0000077_CC_SLSC	5493008XVFHY-YV0YHN70				HUWA GF Equity	Powercor Australia, LLC	AU	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Specialized lending slotting criteria
LC_0000078_CC_SLSC	YLXNW6TI6QS-K1H8H0N82				QAN AU EQUITY	Qantas Airways Ltd	AU	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Specialized lending slotting criteria
LC_0000079_CC_SLSC			520433129		SPT AU EQUITY	Spotless Holding SAS	AU	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Specialized lending slotting criteria
LC_0000080_CC_SLSC	PCTXNQGRJVR3-OG33JG65				TLS AT Equity	Telstra Corporation Limited	AU	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Specialized lending slotting criteria
LC_0000081_CC_SLSC	5493003L32Z-X9557ST85				WES AU EQUITY	Wesfarmers Ltd	AU	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Specialized lending slotting criteria
LC_0000082_CC_SLSC	QNWEWQBS7H-P85QHXQL92					Woolworths Ltd	AU	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Specialized lending slotting criteria

Counterparty code	Legal entity identifier (LEI)	Credit register code	Commercial register code	ISIN code	Bloomberg ticker	Name	Geographical area	Portfolio name	Sector of counterparty	Type of exposure	Type of facility	Type of risk	Regulatory approach
010	020	030	040	050	060	070	080	090	100	110	120	130	140
LC_0000083_CC_SLSC	G05OZ4J4E05K-DATL0J93					AG Insurance	BE	Large corporate sample	Other financial corporations	Not applicable	Not applicable	Counterparty credit risk	Specialized lending slotting criteria
LC_0000084_CC_SLSC	549300IHBDUT-UNQJJB79	16342			AGFB BB EQUITY	Agfa-Gevaert NV	BE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Specialized lending slotting criteria
LC_0000085_CC_SLSC	549300N22C0G-CT5BUD97	26198				AJINOMOTO OMNICHEM	BE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Specialized lending slotting criteria
LC_0000086_CC_SLSC		116163				ALBELEC	BE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Specialized lending slotting criteria
LC_0000087_CC_SLSC		225626				ALCATAN	BE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Specialized lending slotting criteria
LC_0000088_CC_SLSC	5493008H3828-EMEXB082				ABI BB EQUITY	Anheuser-Busch InBev NV/SA [ABInBev]	BE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Specialized lending slotting criteria
LC_0000089_CC_SLSC	549300BKDD-Q56JWCBT72	1098030				AQUAFIN	BE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Specialized lending slotting criteria
LC_0000090_CC_SLSC	549300B4HNIJS-AWU1C95	1138391				ARPAL MANAGEMENT	BE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Specialized lending slotting criteria
LC_0000091_CC_SLSC	213800R1F1EJY-M4ICO85		444734706	BE 0444734706		Barry Callebaut Services	BE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Specialized lending slotting criteria
LC_0000092_CC_SLSC	549300CWRXC5-EP004533				BELG BB Equity	Belgacom S.A.	BE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Specialized lending slotting criteria
LC_0000093_CC_SLSC	549300R9I8GU-ZLNIV408		890082292			Brussels Airport Company S.A./N.V.	BE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Specialized lending slotting criteria
LC_0000094_CC_SLSC		433287				CENTRE HOSPITALIER CHRETIEN	BE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Specialized lending slotting criteria
LC_0000095_CC_SLSC		81095				CHAUSSURES CECIL	BE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Specialized lending slotting criteria
LC_0000096_CC_SLSC	549300IP2F5TK-UC0GF38	82988				CHEMITEX	BE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Specialized lending slotting criteria
LC_0000097_CC_SLSC	549300TM914C-SF6KI389	149177			COFB BB EQUITY	COFINIMMO	BE	Large corporate sample	Other financial corporations	Not applicable	Not applicable	Counterparty credit risk	Specialized lending slotting criteria
LC_0000098_CC_SLSC		184723				COLLIGNON ENG.	BE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Specialized lending slotting criteria
LC_0000099_CC_SLSC		201775				COMPAGNIE BELGE D'INVESTISSEMENT COMMERCIAL	BE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Specialized lending slotting criteria
LC_0000100_CC_SLSC	213800DMG7P-UQHINO388			BE 0401641663		Louis Delhaize - Compagnie franco-belge d'Alimentation	BE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Specialized lending slotting criteria
LC_0000101_CC_SLSC		255648				DOD	BE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Specialized lending slotting criteria
LC_0000102_CC_SLSC		1145532				EDIFICIO	BE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Specialized lending slotting criteria
LC_0000103_CC_SLSC	T0YOOBZO4L6-YAD6SAV65	14206	403170701		ELEB BB EQUITY	ELECTRABEL	BE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Specialized lending slotting criteria
LC_0000104_CC_SLSC	549300JC3HI3-K7ZSYU66	1329681				ELEM	BE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Specialized lending slotting criteria
LC_0000105_CC_SLSC	549300S1MP1N-FDIKT460			BE 0476388378	ELI BB Equity	ELIA SYSTEM OPERATOR	BE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Specialized lending slotting criteria
LC_0000106_CC_SLSC	5493001XW6M-SHRMFLU28				ENI GY Equity	eni finance international SA	BE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Specialized lending slotting criteria

Counterparty code	Legal entity identifier (LEI)	Credit register code	Commercial register code	ISIN code	Bloomberg ticker	Name	Geographical area	Portfolio name	Sector of counterparty	Type of exposure	Type of facility	Type of risk	Regulatory approach
010	020	030	040	050	060	070	080	090	100	110	120	130	140
LC_0000107_CC_SLSC	549300VO7PUE-TX031S03	10309		BE 0860004176		ETEXCO SA	BE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Specialized lending slotting criteria
LC_0000108_CC_SLSC		13771				ETS DE SIMONE	BE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Specialized lending slotting criteria
LC_0000109_CC_SLSC	52990053AH5L-F0YZWD07					Euler Hermes Europe	BE	Large corporate sample	Other financial corporations	Not applicable	Not applicable	Counterparty credit risk	Specialized lending slotting criteria
LC_0000110_CC_SLSC	549300D80RYO-N74MEJ03	18181			EURN BB EQUITY	Euronav NV	BE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Specialized lending slotting criteria
LC_0000111_CC_SLSC	8RDWFWPP4PL-MZ5PPQH32					Fluxys G SA	BE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Specialized lending slotting criteria
LC_0000112_CC_SLSC		25281				G EN J VASTGOED	BE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Specialized lending slotting criteria
LC_0000113_CC_SLSC		65807				HOET TRUCKING & RENTING	BE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Specialized lending slotting criteria
LC_0000114_CC_SLSC	549300M48VN-C2Z0MDG47	71844				HOTTLET FROZEN FOODS	BE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Specialized lending slotting criteria
LC_0000115_CC_SLSC	549300GR6U0K-HJD7DG07					IKEA SERVICE CENTRE N.V.	BE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Specialized lending slotting criteria
LC_0000116_CC_SLSC		84089				INTERNATIONAL ORE ET FERTILIZER BELGIUM	BE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Specialized lending slotting criteria
LC_0000117_CC_SLSC		85640				JEAN WAUTERS-ACIERS SPECIAUX	BE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Specialized lending slotting criteria
LC_0000118_CC_SLSC		111717				M.G.S.	BE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Specialized lending slotting criteria
LC_0000119_CC_SLSC	5493004FKZ-I586397240					Magotteaux International SA	BE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Specialized lending slotting criteria
LC_0000120_CC_SLSC	549300Q80KFP-KZC6BQ79	144096				MENOUQUIN	BE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Specialized lending slotting criteria
LC_0000121_CC_SLSC		166601				N.V BESIX S.A	BE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Specialized lending slotting criteria
LC_0000122_CC_SLSC	5493002HHHFT-G6G3BG36			BE 0431676229	OME BB EQUITY	OMEGA PHARMA	BE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Specialized lending slotting criteria
LC_0000123_CC_SLSC		168945				OPIO	BE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Specialized lending slotting criteria
LC_0000124_CC_SLSC		192350				PHARMACIES SERVAIS	BE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Specialized lending slotting criteria
LC_0000125_CC_SLSC	54930064JCEXF-A8M0W31	202291		BE 0405747040		PRAYON	BE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Specialized lending slotting criteria
LC_0000126_CC_SLSC		204834				PRO CONCEPT M P J	BE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Specialized lending slotting criteria
LC_0000127_CC_SLSC	549300NMIBT-X17HWF142	233001				RARE GEMS	BE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Specialized lending slotting criteria
LC_0000128_CC_SLSC	549300X72GEQ-B1X8K911	247664				ROULARTA MEDIA GROUP	BE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Specialized lending slotting criteria
LC_0000129_CC_SLSC	529900PY79CW-SUGVK810	249233				S.A. CORMAN	BE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Specialized lending slotting criteria
LC_0000130_CC_SLSC	549300O3VKWJ-UM16UI64	257312				SAMIR GEMS	BE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Specialized lending slotting criteria

Counterparty code	Legal entity identifier (LEI)	Credit register code	Commercial register code	ISIN code	Bloomberg ticker	Name	Geographical area	Portfolio name	Sector of counterparty	Type of exposure	Type of facility	Type of risk	Regulatory approach
010	020	030	040	050	060	070	080	090	100	110	120	130	140
LC_0000131_CC_SLSC	213800WWE8-U6DC99NP03					SCR Sibelco NV	BE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Specialized lending slotting criteria
LC_0000132_CC_SLSC		257564				SEADCO	BE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Specialized lending slotting criteria
LC_0000133_CC_SLSC	213800WDGKC-VWZAN1N02	1051701	465409265		0790057D BB EQUITY	SILFIN NV	BE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Specialized lending slotting criteria
LC_0000134_CC_SLSC		294964				SOBEMO	BE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Specialized lending slotting criteria
LC_0000135_CC_SLSC		302642				SOCIETE ANONYME DE VENTE DES EQUIPEMENTS TRANE	BE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Specialized lending slotting criteria
LC_0000136_CC_SLSC	549300BB5CXG-L9YV0D53	303429				SOCIETE COOPERATIVE AGRICOLE DE LA MEUSE	BE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Specialized lending slotting criteria
LC_0000137_CC_SLSC		303783				SOCIETE D'APPLICATIONS ET DE TRAVAUX	BE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Specialized lending slotting criteria
LC_0000138_CC_SLSC	549300MMVL80-RTBP3O28	556814			SOLB BB EQUITY	Solvay SA	BE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Specialized lending slotting criteria
LC_0000139_CC_SLSC		923107				TEAM KALORIK GROUP	BE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Specialized lending slotting criteria
LC_0000140_CC_SLSC	549300ZKLIF7R-P6EH823			BE 0412101728	TESB BB EQUITY	Tessenderlo Chemie	BE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Specialized lending slotting criteria
LC_0000141_CC_SLSC		953398				TEX ALLIANCE	BE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Specialized lending slotting criteria
LC_0000142_CC_SLSC		1044409				TOP-TEX BENELUX	BE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Specialized lending slotting criteria
LC_0000143_CC_SLSC	2138008J191VL-SGY5A09				UCB BB EQUITY	UCB SA	BE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Specialized lending slotting criteria
LC_0000144_CC_SLSC	529900F3AIQEC-S8ZSV61				UMI BB EQUITY	Umicore SA	BE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Specialized lending slotting criteria
LC_0000145_CC_SLSC	5493008MCDJ4-Y6D5SI04	1113512				UNISTEEL	BE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Specialized lending slotting criteria
LC_0000146_CC_SLSC		1140588				UNIVERSITE LIBRE DE BRUXELLES	BE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Specialized lending slotting criteria
LC_0000147_CC_SLSC	549300TRHV6-F6IE14H93	1159858		BE 0404060032		Van Hool nv	BE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Specialized lending slotting criteria
LC_0000148_CC_SLSC		1231271				VASTGOED MANAGEMENT ASSOCIATIE	BE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Specialized lending slotting criteria
LC_0000149_CC_SLSC	529900RAZGQ-HX0VFTK05					Volkswagen Group Services S.A.	BE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Specialized lending slotting criteria
LC_0000150_CC_SLSC	549300NWW2U-DYHH65J03	1911623				WILDO PROPERTIES	BE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Specialized lending slotting criteria
LC_0000151_CC_SLSC	5299007TSQVO-LXOABA65	1364744				ZF WIND POWER ANTWERPEN	BE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Specialized lending slotting criteria
LC_0000152_CC_SLSC	4P8GJCF52NVF-W7UL4C95		18630		ACE US Equity	ACE Tempest Reinsurance Ltd.	BM	Large corporate sample	Other financial corporations	Not applicable	Not applicable	Counterparty credit risk	Specialized lending slotting criteria
LC_0000153_CC_SLSC	549300J3KKX1P-EJGDW36				ACGL US Equity	Arch Reinsurance Ltd.	BM	Large corporate sample	Other financial corporations	Not applicable	Not applicable	Counterparty credit risk	Specialized lending slotting criteria
LC_0000154_CC_SLSC	UNZWILHE4KM-RP9K2L524		34678		NCLH UW Equity	NCL Corporation Ltd.	BM	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Specialized lending slotting criteria

Counterparty code	Legal entity identifier (LEI)	Credit register code	Commercial register code	ISIN code	Bloomberg ticker	Name	Geographical area	Portfolio name	Sector of counterparty	Type of exposure	Type of facility	Type of risk	Regulatory approach
010	020	030	040	050	060	070	080	090	100	110	120	130	140
LC_0000155_CC_SLSC	V5EGRCZCH7FN6WX41891				OEH UN Equity	Orient-Express Hotels Ltd.	BM	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Specialized lending slotting criteria
LC_0000156_CC_SLSC	549300F7ZDOIMR4PZW67				IPG US Equity	Pacnet Limited	BM	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Specialized lending slotting criteria
LC_0000157_CC_SLSC	V7TL7UQFHNWUEMDZ3X02				RNR US Equity	Renaissance Reinsurance Ltd.	BM	Large corporate sample	Other financial corporations	Not applicable	Not applicable	Counterparty credit risk	Specialized lending slotting criteria
LC_0000158_CC_SLSC	5493008CA3NMHYEVT131					VimpelCom Ltd.	BM	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Specialized lending slotting criteria
LC_0000159_CC_SLSC				BMG455841020		HAL TRUST	BM	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Specialized lending slotting criteria
LC_0000160_CC_SLSC	5493001QYTIDILBVYO18					Companhia Brasileira de Aluminio	BR	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Specialized lending slotting criteria
LC_0000161_CC_SLSC	549300TH5Q6VRP8OT012				ABI LI Equity	Companhia de Bebidas das Americas (AmBev)	BR	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Specialized lending slotting criteria
LC_0000162_CC_SLSC	549300EM51WYXFHUY333					Embraer S.A.	BR	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Specialized lending slotting criteria
LC_0000163_CC_SLSC					FIBR3 BZ EQUITY	Fibria Celulose SA	BR	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Specialized lending slotting criteria
LC_0000164_CC_SLSC	5493000J801JZRCMFE49				XPBR SQ Equity	Petroleo Brasileiro S.A. - PETROBRAS	BR	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Specialized lending slotting criteria
LC_0000165_CC_SLSC					VALE5 BZ EQUITY	Vale SA	BR	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Specialized lending slotting criteria
LC_0000166_CC_SLSC	LXVM6T3LO7QIZ8LUZ688					Votorantim Cimentos S.A.	BR	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Specialized lending slotting criteria
LC_0000167_CC_SLSC	55S3547PRDP469JRO238		2880814		AGU CT Equity	Agrium Inc.	CA	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Specialized lending slotting criteria
LC_0000168_CC_SLSC	4B4HI3CGXMBDC0G6BM51				AC/A CT Equity	Air Canada	CA	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Specialized lending slotting criteria
LC_0000169_CC_SLSC	549300OSW32RVX8CCZ87				ANCUF PQ Equity	Alimentation Couche-Tard Inc.	CA	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Specialized lending slotting criteria
LC_0000170_CC_SLSC	DR5LKEURSR8SXLM64266		7501889		ALA CT Equity	AltaGas Ltd.	CA	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Specialized lending slotting criteria
LC_0000171_CC_SLSC	0O4KBQCJZX82UKGCBV73				ABX CN EQUITY	Barrick Gold Corp	CA	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Specialized lending slotting criteria
LC_0000172_CC_SLSC	5493001I9203PRB5KR45				BCE CT Equity	BCE Inc.	CA	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Specialized lending slotting criteria
LC_0000173_CC_SLSC	549300VPM8ERH1Q42198					Bell Canada	CA	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Specialized lending slotting criteria
LC_0000174_CC_SLSC	W7L3VLU8EHQY34Z36697				BBD/B CN EQUITY	Bombardier Inc	CA	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Specialized lending slotting criteria
LC_0000175_CC_SLSC	36ZUFRRMJERSM4Q0S289		746053		BPO CT Equity	Brookfield Office Properties Inc.	CA	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Specialized lending slotting criteria
LC_0000176_CC_SLSC	3SU7BEP7TH9YEQOZCS77				CNI UN Equity	Canadian National Railway Company	CA	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Specialized lending slotting criteria
LC_0000177_CC_SLSC	5493008IGIA1HJMDJS40		1722453		CNQ CT Equity	Canadian Natural Resources Limited	CA	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Specialized lending slotting criteria
LC_0000178_CC_SLSC	NXIVWPYOIVYXFF6WCZ47				CVE CN EQUITY	Cenovus Energy Inc	CA	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Specialized lending slotting criteria

Counterparty code	Legal entity identifier (LEI)	Credit register code	Commercial register code	ISIN code	Bloomberg ticker	Name	Geographical area	Portfolio name	Sector of counterparty	Type of exposure	Type of facility	Type of risk	Regulatory approach
010	020	030	040	050	060	070	080	090	100	110	120	130	140
LC_0000179_CC_SLSC	549300WSRCZ-Y73ZG3090		00326711660005			CGI GROUP INC.	CA	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Specialized lending slotting criteria
LC_0000180_CC_SLSC	XYSIJOU3HNVR-OZWNA008				UFS CT Equity	Domtar Corporation	CA	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Specialized lending slotting criteria
LC_0000181_CC_SLSC	98TPTUM4IVMF-CZBCUR27				ENB CN EQUITY	Enbridge Inc	CA	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Specialized lending slotting criteria
LC_0000182_CC_SLSC	CZ72ZHBVKZX-QRV3XFE26				ECA CN EQUITY	Encana	CA	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Specialized lending slotting criteria
LC_0000183_CC_SLSC	549300679TRD-UXPT7415		206654303			EPCOR Utilities Inc.	CA	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Specialized lending slotting criteria
LC_0000184_CC_SLSC	I2YOHH65IBB-T53JFYQ52				G CT Equity	Goldcorp Inc.	CA	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Specialized lending slotting criteria
LC_0000185_CC_SLSC	B1EEF6ML54YD-WRC6ZK53		2015335496			Harvest Operations Corp.	CA	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Specialized lending slotting criteria
LC_0000186_CC_SLSC	549300UEBMA-QDN0K0R06				K CN EQUITY	Kinross Gold Corp	CA	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Specialized lending slotting criteria
LC_0000187_CC_SLSC	95RWVLFZX6V-GDZNNTN43				MG CN EQUITY	Magna International Inc	CA	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Specialized lending slotting criteria
LC_0000188_CC_SLSC	6Q7WW7FQZ-R6X22lIL2I79					Nexen Energy ULC	CA	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Specialized lending slotting criteria
LC_0000189_CC_SLSC	549300O4ZJZZ-OHH4H804		3572862		NBD CT Equity	Norbord Inc.	CA	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Specialized lending slotting criteria
LC_0000190_CC_SLSC	5493007M1XG-U5E55ZJ25					NOVA Chemicals Corporation	CA	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Specialized lending slotting criteria
LC_0000191_CC_SLSC	549300HDLRTP-BQU69P29				BIN CT Equity	Progressive Waste Solutions Ltd.	CA	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Specialized lending slotting criteria
LC_0000192_CC_SLSC	549300A0QNNP-Y14D9106				SCC CT Equity	Sears Canada Inc.	CA	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Specialized lending slotting criteria
LC_0000193_CC_SLSC	3XCBVWUPHGB-Z5GF7TY15				SU CN EQUITY	Suncor Energy Inc	CA	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Specialized lending slotting criteria
LC_0000194_CC_SLSC	NQWTWUIL1P-K7V7N5Y468				TLM CN EQUITY	Talisman Energy Inc	CA	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Specialized lending slotting criteria
LC_0000195_CC_SLSC	T8KI5SQ2JRWH-L7XY0E11				TCK/B CN EQUITY	Teck Resources Ltd [Ex-Teck Cominco Ltd]	CA	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Specialized lending slotting criteria
LC_0000196_CC_SLSC	YHKQM2RIPKZY-OZ6RVZ46				TK US Equity	Teekay Corporation	CA	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Specialized lending slotting criteria
LC_0000197_CC_SLSC	L2TEUTQ8OSH-MJWVLCE40				T CT Equity	TELUS Corporation	CA	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Specialized lending slotting criteria
LC_0000198_CC_SLSC	549300561UZN-D4C7B569		884903		TOC GF Equity	Thomson Reuters Corporation	CA	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Specialized lending slotting criteria
LC_0000199_CC_SLSC	HJZQGXYTVV2-NWJZLPW74				TOM GY Equity	Toyota Credit Canada Inc.	CA	Large corporate sample	Other financial corporations	Not applicable	Not applicable	Counterparty credit risk	Specialized lending slotting criteria
LC_0000200_CC_SLSC	5BV01I6231JPD-APMGH09				TRP UN Equity	TransCanada PipeLines Limited	CA	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Specialized lending slotting criteria
LC_0000201_CC_SLSC	PRAQ4VOSFIK7-OQ8Z2512		4406354		VALE3 BS Equity	Vale Canada Limited	CA	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Specialized lending slotting criteria
LC_0000202_CC_SLSC	WT03B8BB1IX8-WI9ZGV02					Vermilion Energy Inc.	CA	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Specialized lending slotting criteria

Counterparty code	Legal entity identifier (LEI)	Credit register code	Commercial register code	ISIN code	Bloomberg ticker	Name	Geographical area	Portfolio name	Sector of counterparty	Type of exposure	Type of facility	Type of risk	Regulatory approach
010	020	030	040	050	060	070	080	090	100	110	120	130	140
LC_0000203_CC_SLSC	549300WHE4-O6UJ2KU013					Yamana Gold Inc	CA	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Specialized lending slotting criteria
LC_0000204_CC_SLSC	5493003DNME-AO1DT3F51				ABBN VX EQUITY	ABB Ltd [Asea Brown Boveri]	CH	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Specialized lending slotting criteria
LC_0000205_CC_SLSC	NI14Y5UMU60-O7JE9P611				ADEN VX EQUITY	Adecco SA	CH	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Specialized lending slotting criteria
LC_0000206_CC_SLSC	549300Q3WREI-MQYFBC20				0170576D SW EQUITY	Ameropa AG	CH	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Specialized lending slotting criteria
LC_0000207_CC_SLSC	5493007KVRV2-OKRXFA55		CH-020.3.035.716-8		AML LN Equity	Amlin AG	CH	Large corporate sample	Other financial corporations	Not applicable	Not applicable	Counterparty credit risk	Specialized lending slotting criteria
LC_0000208_CC_SLSC	529900H7ZPIG-I2U3CJ14					AXPO TRADING AG	CH	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Specialized lending slotting criteria
LC_0000209_CC_SLSC	213800Y5RWKL-DPUTT265				BARN SW EQUITY	Barry Callebaut AG	CH	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Specialized lending slotting criteria
LC_0000210_CC_SLSC	529900UPDCU6-WEL7W167				BALN VX Equity	Basler Versicherung AG	CH	Large corporate sample	Other financial corporations	Not applicable	Not applicable	Counterparty credit risk	Specialized lending slotting criteria
LC_0000211_CC_SLSC		2816554-6	HRB54517	DE000DCAG010	7705815Z SW EQUITY	DEMAG CRANES AG	CH	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Specialized lending slotting criteria
LC_0000212_CC_SLSC	5493002MXX2J-LKWLE880				567151Z SW EQUITY	Duferco SA	CH	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Specialized lending slotting criteria
LC_0000213_CC_SLSC	549300I08UA8S-MJON743		CH-270.3.002.354-9/		DUFN EB Equity	Dufry international AG	CH	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Specialized lending slotting criteria
LC_0000214_CC_SLSC	549300ADLU67-CYBFIW70		CH-645.1.008.684-9			Elsevier Finance SA	CH	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Specialized lending slotting criteria
LC_0000215_CC_SLSC	529900Y8BGAF-VVVYVN24				GATE SE Equity	gategroup Holding AG	CH	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Specialized lending slotting criteria
LC_0000216_CC_SLSC	213800SVRMQ-A1TD91D41				GIVN VX Equity	Givaudan SA	CH	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Specialized lending slotting criteria
LC_0000217_CC_SLSC	213800PSSU2Q-XF1WLR89				GLEN LN EQUITY	Glencore International AG	CH	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Specialized lending slotting criteria
LC_0000218_CC_SLSC	549300DHSS9-U1QKJZG57		KvK 34275373 0000		1002136Z SW EQUITY	GUNVOR INTERNATIONAL BV	CH	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Specialized lending slotting criteria
LC_0000219_CC_SLSC	529900EHPFPY-HV6IQO98				HOLN VX EQUITY	Holcim Ltd	CH	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Specialized lending slotting criteria
LC_0000220_CC_SLSC	529900Q0YE-D3805QXQ66					KUEHNE AND NAGEL INTERNATIONAL AG	CH	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Specialized lending slotting criteria
LC_0000221_CC_SLSC	52990074N8ID7-UPV7A95					LIEBHERR-INTERNATIONAL AG	CH	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Specialized lending slotting criteria
LC_0000222_CC_SLSC	549300EFW4H2-TCZ71055					Lonza Group AG	CH	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Specialized lending slotting criteria
LC_0000223_CC_SLSC	KY37LUS27QQ-X7BB93L28		CH-550.0.067.293-5	CH0038863350	NESN.VX	NESTLE SA	CH	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Specialized lending slotting criteria
LC_0000224_CC_SLSC	529900I2PEF1F-N6N6723				2284161Z SW EQUITY	Nord Stream AG	CH	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Specialized lending slotting criteria
LC_0000225_CC_SLSC					NOVN VX EQUITY	Novartis AG	CH	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Specialized lending slotting criteria
LC_0000226_CC_SLSC	549300HUJ5CJU-X02RS52					OMV SUPPLY & TRADING AG	CH	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Specialized lending slotting criteria

Counterparty code	Legal entity identifier (LEI)	Credit register code	Commercial register code	ISIN code	Bloomberg ticker	Name	Geographical area	Portfolio name	Sector of counterparty	Type of exposure	Type of facility	Type of risk	Regulatory approach
010	020	030	040	050	060	070	080	090	100	110	120	130	140
LC_0000227_CC_SLSC	5299002JRT-T699WFOV74					OMYA (Schweiz) AG	CH	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Specialized lending slotting criteria
LC_0000228_CC_SLSC	549300HMJAFU-W4NSKI73					Paul Reinhart AG	CH	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Specialized lending slotting criteria
LC_0000229_CC_SLSC					ROG VX EQUITY	Roche Holding Ltd	CH	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Specialized lending slotting criteria
LC_0000230_CC_SLSC	529900PTQ0Z1-J44SHZ08		CH-100.3.010.656-7		STLN SE Equity	SCHMOLZ + BICKENBACH AG	CH	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Specialized lending slotting criteria
LC_0000231_CC_SLSC	549300R3N69E-CGYPU434				SIK IX Equity	Sika AG	CH	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Specialized lending slotting criteria
LC_0000232_CC_SLSC	213800Z8NOHI-KRI42W10			NL0000226223	STM FP EQUITY	STMICROELECTRONICS NV	CH	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Specialized lending slotting criteria
LC_0000233_CC_SLSC	5493000KUC3-Z24U77V93				SLHN VX Equity	Swiss Life Holding AG	CH	Large corporate sample	Other financial corporations	Not applicable	Not applicable	Counterparty credit risk	Specialized lending slotting criteria
LC_0000234_CC_SLSC	5493005SL9HH-OXS3B739		CHE-102.753.938		SCMN VX Equity	Swisscom AG	CH	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Specialized lending slotting criteria
LC_0000235_CC_SLSC	549300HTOMQ-G20JYV568				SYNN VX Equity	Syngenta AG	CH	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Specialized lending slotting criteria
LC_0000236_CC_SLSC	KSVC38RP5WL6-C6LJGG03				TYC US Equity	Tyco International Ltd.	CH	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Specialized lending slotting criteria
LC_0000237_CC_SLSC	549300VBJS7M-G74G2H60					Weatherford International Ltd	CH	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Specialized lending slotting criteria
LC_0000238_CC_SLSC					WOS LN EQUITY	Wolseley Plc	CH	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Specialized lending slotting criteria
LC_0000239_CC_SLSC					XTA LN EQUITY	Xstrata Plc	CH	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Specialized lending slotting criteria
LC_0000240_CC_SLSC	50ZCTKCMUDI-ABGHX3R52					Zurich Insurance Company	CH	Large corporate sample	Other financial corporations	Not applicable	Not applicable	Counterparty credit risk	Specialized lending slotting criteria
LC_0000241_CC_SLSC	549300IF4IFG0F-S0RM26				AESGENER CC Equity	AES Gener S.A.	CL	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Specialized lending slotting criteria
LC_0000242_CC_SLSC	549300NLTGCF-V7482429				CENCOSUD CC Equity	Cencosud S.A.	CL	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Specialized lending slotting criteria
LC_0000243_CC_SLSC	549300YP3P0JZ-BLIV197					EMPRESA NACIONAL DEL PETROLEO	CL	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Specialized lending slotting criteria
LC_0000244_CC_SLSC	549300G475ACI-ABB4385			USG49215AA73	CMPC CC Equity	Inversiones CMPC S.A.	CL	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Specialized lending slotting criteria
LC_0000245_CC_SLSC	549300HX3UU-DPEFTG707				LAN CC Equity	Latam Airlines Group S.A.	CL	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Specialized lending slotting criteria
LC_0000246_CC_SLSC	549300RUPF4SK-MJPUR70				BLT LN Equity	Minera Escondida Limitada	CL	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Specialized lending slotting criteria
LC_0000247_CC_SLSC					600031 CH EQUITY	Sany Heavy Industry Co Ltd	CN	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Specialized lending slotting criteria
LC_0000248_CC_SLSC	A25574TZFLBN-K7NWQT47				PRE CT Equity	Pacific Rubiales Energy Corp.	CO	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Specialized lending slotting criteria
LC_0000249_CC_SLSC	724500JV0VHPR-VANL538		5778	ANN4327C1220		HUNTER DOUGLAS NV	CW	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Specialized lending slotting criteria
LC_0000250_CC_SLSC	213800MRTA64-ULUE9919					CARBO ONE LIMITED	CY	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Specialized lending slotting criteria

Counterparty code	Legal entity identifier (LEI)	Credit register code	Commercial register code	ISIN code	Bloomberg ticker	Name	Geographical area	Portfolio name	Sector of counterparty	Type of exposure	Type of facility	Type of risk	Regulatory approach
010	020	030	040	050	060	070	080	090	100	110	120	130	140
LC_0000251_CC_SLSC	549300OEZB4G-ETCGFX34					GUNVOR GROUP LTD	CY	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Specialized lending slotting criteria
LC_0000252_CC_SLSC	549300IVA1PZN-X2MN285				0163947D CY EQUITY	Mercuria Energy Group Ltd	CY	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Specialized lending slotting criteria
LC_0000253_CC_SLSC	2138001LK2Z2-HSER4U15				PRS NO EQUITY	PROSAFE	CY	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Specialized lending slotting criteria
LC_0000254_CC_SLSC	3157001000000-0137835	1131604	29287391			ALTA, a.s.	CZ	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Specialized lending slotting criteria
LC_0000255_CC_SLSC	3157001000000-0116592	657856	25572881			ARMATURY Group a.s.	CZ	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Specialized lending slotting criteria
LC_0000256_CC_SLSC	3157001000000-0075367	765380	28402758			BAK stavební společnost, a.s.	CZ	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Specialized lending slotting criteria
LC_0000257_CC_SLSC	3157001000000-0115525	834699	46504940			Cerea, a.s.	CZ	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Specialized lending slotting criteria
LC_0000258_CC_SLSC	3157001000000-0034336	1023328	70994226			České dráhy, a.s.	CZ	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Specialized lending slotting criteria
LC_0000259_CC_SLSC	315700CTFRL3-U2DNMO58	633919	25085689			CETELEM ČR, a.s.	CZ	Large corporate sample	Other financial corporations	Not applicable	Not applicable	Counterparty credit risk	Specialized lending slotting criteria
LC_0000260_CC_SLSC	529900S5R9YHJ-HYKKG94			CZ0005112300	CEZ CP EQUITY	CEZ a.s.	CZ	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Specialized lending slotting criteria
LC_0000261_CC_SLSC	315700XJHXU2-PD40RU82	865668	48589837			DEKTRADE a.s.	CZ	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Specialized lending slotting criteria
LC_0000262_CC_SLSC	529900C5PL4JG-DILRZ94	837043	46678468			HOCHTIEF CZ a. s.	CZ	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Specialized lending slotting criteria
LC_0000263_CC_SLSC	3157001000000-0099520	644725	25322257			IMOS Brno, a.s.	CZ	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Specialized lending slotting criteria
LC_0000264_CC_SLSC	3157001000000-0032687	1086806	931			METALIMEX a. s.	CZ	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Specialized lending slotting criteria
LC_0000265_CC_SLSC	315700JDC49X4-VSP6Z49	601013	14915			Metrostav a.s.	CZ	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Specialized lending slotting criteria
LC_0000266_CC_SLSC	31570066GBSS7-JYFEL35	817880	45193592			MJM Litovel a.s.	CZ	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Specialized lending slotting criteria
LC_0000267_CC_SLSC	3157001000000-0120084	832322	46342796			OHL ŽS, a.s.	CZ	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Specialized lending slotting criteria
LC_0000268_CC_SLSC	3157001000000-0009116	699640	26463318			OTE, a.s.	CZ	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Specialized lending slotting criteria
LC_0000269_CC_SLSC	3157001000000-0026285	671247	25860038			Pars nova a.s.	CZ	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Specialized lending slotting criteria
LC_0000270_CC_SLSC	315700LTSCT2-O45NWM28	805950	43873189			PRAKAB PRAŽSKÁ KABELOVNA, s.r.o.	CZ	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Specialized lending slotting criteria
LC_0000271_CC_SLSC	3157001000000-0115622	817271	45148155			Primagra, a.s.	CZ	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Specialized lending slotting criteria
LC_0000272_CC_SLSC	549300KL08IFW-LTWLQ52	691287	26271303			Skanska a.s.	CZ	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Specialized lending slotting criteria
LC_0000273_CC_SLSC	529900I8XOZD-M4ZQSQ21				1025Z CP EQUITY	Skoda Auto A.S.	CZ	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Specialized lending slotting criteria
LC_0000274_CC_SLSC	3157001000000-0031135	923751	62623753			ŠKODA TRANSPORTATION a.s.	CZ	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Specialized lending slotting criteria

Counterparty code	Legal entity identifier (LEI)	Credit register code	Commercial register code	ISIN code	Bloomberg ticker	Name	Geographical area	Portfolio name	Sector of counterparty	Type of exposure	Type of facility	Type of risk	Regulatory approach
010	020	030	040	050	060	070	080	090	100	110	120	130	140
LC_0000275_CC_SLSC	213800Z39ZW4-XHAAUA27	725860	27195147			SMP CZ, a.s.	CZ	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Specialized lending slotting criteria
LC_0000276_CC_SLSC	3157004ICDH3-MRKW7534	889798	60193336			Telefónica Czech Republic, a.s.	CZ	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Specialized lending slotting criteria
LC_0000277_CC_SLSC	3157001000000-0055191	617997	18050646			TŘINECKÉ ŽELEZÁRNY, a. s.	CZ	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Specialized lending slotting criteria
LC_0000278_CC_SLSC	3157007C98ILJ-K5ST356	609769	15886492			UniCredit Leasing CZ, a.s.	CZ	Large corporate sample	Other financial corporations	Not applicable	Not applicable	Counterparty credit risk	Specialized lending slotting criteria
LC_0000279_CC_SLSC	315700EFFO-U65ETZ0V16	886003	531766			UNISTAV a.s.	CZ	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Specialized lending slotting criteria
LC_0000280_CC_SLSC	3157001000000-0001356	672337	25877950			VÍTKOVICE HEAVY MACHINERY a.s.	CZ	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Specialized lending slotting criteria
LC_0000281_CC_SLSC	3157001000000-0003490	710607	26823357			VÍTKOVICE POWER ENGINEERING a.s.	CZ	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Specialized lending slotting criteria
LC_0000282_CC_SLSC	3157001000000-0015033	697350	26415623			W.A.G. payment solutions, a.s.	CZ	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Specialized lending slotting criteria
LC_0000283_CC_SLSC	5493005KH7F-O1T5TMX47	1236614-2			ASG GY Equity	AachenMuenchener Lebensversicherung AG	DE	Large corporate sample	Other financial corporations	Not applicable	Not applicable	Counterparty credit risk	Specialized lending slotting criteria
LC_0000284_CC_SLSC	549300JSX0Z4C-W0V5023	1319784-3				ADIDAS AG	DE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Specialized lending slotting criteria
LC_0000285_CC_SLSC	549300X1WWP-GMS47QQ72	1215807-7			ASG GY Equity	Advocard Rechtsschutzversicherung AG	DE	Large corporate sample	Other financial corporations	Not applicable	Not applicable	Counterparty credit risk	Specialized lending slotting criteria
LC_0000286_CC_SLSC	529900SO83U6I-SM6DL85	2832395-4	HRA36525B			ALBA Group plc & Co. KG	DE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Specialized lending slotting criteria
LC_0000287_CC_SLSC	529900K9B0N5-BT694847	1100627-7			ALV GY Equity	Allianz SE	DE	Large corporate sample	Other financial corporations	Not applicable	Not applicable	Counterparty credit risk	Specialized lending slotting criteria
LC_0000288_CC_SLSC	529900C058B9-OTVFTU36	2033673-1	HRB98981			ASKLEPIOS KLINIKEN GMBH HAMBURG	DE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Specialized lending slotting criteria
LC_0000289_CC_SLSC	549300FJWANEI-J25D318	1545974-6				Atlas Copco Energas GmbH	DE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Specialized lending slotting criteria
LC_0000290_CC_SLSC	529900YNBT62-HCUPRG10	1106210-6				AUGUST STORCK KG	DE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Specialized lending slotting criteria
LC_0000291_CC_SLSC	5299005SHIN9Z-K7GW242	1124841-6	HRB1775	DE0006766504	NDA GY EQUITY	Aurubis AG	DE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Specialized lending slotting criteria
LC_0000292_CC_SLSC	529900PXZU3Y-HO6HMD80	1130123-1				Axel Springer SE	DE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Specialized lending slotting criteria
LC_0000293_CC_SLSC	529900AJX4TCF-W0QT666	1104883-2				B. Braun Melsungen Aktiengesellschaft	DE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Specialized lending slotting criteria
LC_0000294_CC_SLSC	529900PM64W-H8AF1E917	1102017-9	HRB6000	DE000BASF111	BAS GR EQUITY	BASF SE	DE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Specialized lending slotting criteria
LC_0000295_CC_SLSC	529900XMQYE-T3NBF2363	2192515-1	HRB101375	DE0005168108	B5A GY EQUITY	Bauer AG	DE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Specialized lending slotting criteria
LC_0000296_CC_SLSC	549300J4U55H3-WP1XT59	1109561-9			BAYN GY EQUITY	Bayer AG	DE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Specialized lending slotting criteria
LC_0000297_CC_SLSC	YEH5ZCD6E441-RHVHD759	1103190-3			BMW GY EQUITY	Bayerische Motoren Werke AG [BMW AG]	DE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Specialized lending slotting criteria
LC_0000298_CC_SLSC	529900SM0FDL-LYATXU36	1103233-1				BAYWA AKTIENGESELLSCHAFT	DE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Specialized lending slotting criteria

Counterparty code	Legal entity identifier (LEI)	Credit register code	Commercial register code	ISIN code	Bloomberg ticker	Name	Geographical area	Portfolio name	Sector of counterparty	Type of exposure	Type of facility	Type of risk	Regulatory approach
010	020	030	040	050	060	070	080	090	100	110	120	130	140
LC_0000299_CC_SLSC	5299001BUUGX-AREGE533	1103821-3			BTG GR EQUITY	Bertelsmann SE & Co. KGaA	DE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Specialized lending slotting criteria
LC_0000300_CC_SLSC	529900H0HULE-N2BZ4604	1114115-7	BWMAHR-B710296		GBF GY Equity	Bilfinger SE	DE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Specialized lending slotting criteria
LC_0000301_CC_SLSC	529900XBEZ2E-YI9ZOV89	3010079-6				BMG Rights Management GmbH	DE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Specialized lending slotting criteria
LC_0000302_CC_SLSC	529900FOTM78-R9Q9NY89	1163617-2	HRB75534		2340173Z GR EQUITY	BOSCH UND SIEMENS HAUSGERATE GMBH	DE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Specialized lending slotting criteria
LC_0000303_CC_SLSC	NNROIXVWJ7CP-SR27SV97	2926464-5			BNR GY EQUITY	Brenntag AG	DE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Specialized lending slotting criteria
LC_0000304_CC_SLSC	529900OQDCY-XCLQOAY53	1105482-2				Burda Gesellschaft mit beschränkter Haftung	DE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Specialized lending slotting criteria
LC_0000305_CC_SLSC	5299000XH7Y-X33EJZP65	2730972-3				CARL ZEISS AG	DE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Specialized lending slotting criteria
LC_0000306_CC_SLSC	52990076MX7K-D2XYCH67	1111099-6	HRB9517	DE000CLS1001	CLS1 GY EQUITY	Celesio AG	DE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Specialized lending slotting criteria
LC_0000307_CC_SLSC	529900O4ND7-T8ABIXF67	1235957-6				Claas Kommanditgesellschaft auf Aktien mbH	DE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Specialized lending slotting criteria
LC_0000308_CC_SLSC	529900A7YD9-C0LLXM621	1106273-4	HRB3527	DE0005439004	CON GY EQUITY	CONTINENTAL AG	DE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Specialized lending slotting criteria
LC_0000309_CC_SLSC					2294277Z GR EQUITY	Coutinho & Ferrostaal GmbH	DE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Specialized lending slotting criteria
LC_0000310_CC_SLSC	5299007VZZK-H65OCN774	2781995-2				Cronimet Holding GmbH	DE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Specialized lending slotting criteria
LC_0000311_CC_SLSC	5299008ODF4E-FHRI0G60	2402196-6	HRB8957		7097181Z GR EQUITY	CWS-boco International GmbH	DE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Specialized lending slotting criteria
LC_0000312_CC_SLSC	5299005LEM60-UYKU5235	1106512-5				DACHSER Group SE & Co. KG	DE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Specialized lending slotting criteria
LC_0000313_CC_SLSC	529900R27D-L06UVNT076	2344103-3	HRB19360		DAI GR EQUITY	Daimler AG	DE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Specialized lending slotting criteria
LC_0000314_CC_SLSC	5299006S0UK-N6D9ZP412	2451917-5				DB NETZ AG	DE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Specialized lending slotting criteria
LC_0000315_CC_SLSC	529900I2DLZPT-FPENJ05	1106744-4				DEHNER GMBH & CO KG	DE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Specialized lending slotting criteria
LC_0000316_CC_SLSC	5299005A2ZE-P6AP7KM81	2537834-0			ANN GF Equity	Vonovia SE	DE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Specialized lending slotting criteria
LC_0000317_CC_SLSC	52990063S23-N13HU4E98	1818189-1	HRB50000B		DBHN GR EQUITY	DEUTSCHE BAHN AG	DE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Specialized lending slotting criteria
LC_0000318_CC_SLSC	529900PH63HY-J86ASW55	1107110-7	HRB2168		LHA GY EQUITY	DEUTSCHE LUFTHANSA AG	DE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Specialized lending slotting criteria
LC_0000319_CC_SLSC	52990063W8K-QHQMF4M43	2623414-6			DPW GF Equity	Deutsche Post Finance B.V.	DE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Specialized lending slotting criteria
LC_0000320_CC_SLSC	529900ITHU5-Y51F1S257	1107106-5				DEUTSCHE SPARKASSEN LEASING AG & CO KG	DE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Specialized lending slotting criteria
LC_0000321_CC_SLSC	549300V9QSI-G4WX4GJ96	2185287-6	HRB6794		DTE GY EQUITY	DEUTSCHE TELEKOM AG	DE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Specialized lending slotting criteria
LC_0000322_CC_SLSC	529900KSWLV9-JYE7NC83	2095980-5	HRB34977			DFS Deutsche Flugsicherung GmbH	DE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Specialized lending slotting criteria

Counterparty code	Legal entity identifier (LEI)	Credit register code	Commercial register code	ISIN code	Bloomberg ticker	Name	Geographical area	Portfolio name	Sector of counterparty	Type of exposure	Type of facility	Type of risk	Regulatory approach
010	020	030	040	050	060	070	080	090	100	110	120	130	140
LC_0000323_CC_SLSC	529900QTO8D2-QK2TJG32	1107340-0				Diehl Stiftung & Co. KG	DE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Specialized lending slotting criteria
LC_0000324_CC_SLSC	529900Y1AT9M-QF6UYT42	2836050-1	HRB203044			DMK DEUTSCHES MILCHKONTOR GMBH BREMEN	DE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Specialized lending slotting criteria
LC_0000325_CC_SLSC	529900YZNQ3-MUUZ02M47	1117002-4	HRB242			Douglas Holding AG	DE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Specialized lending slotting criteria
LC_0000326_CC_SLSC	5299004W7VTL-PROHR533	1125242-6	HRA8242			DR AUGUST OETKER KG BIELEFELD	DE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Specialized lending slotting criteria
LC_0000327_CC_SLSC	529900EWE-X125AULXI58	3008027-9			PAH3 GY EQUITY	Dr Ing HCF Porsche AG	DE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Specialized lending slotting criteria
LC_0000328_CC_SLSC	5493005UFVH-Y0PPNKD75	1107708-8	HRB7903HL	DE0005550602	DRW3 GY EQUITY	Drägerwerk AG & Co. KGaA	DE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Specialized lending slotting criteria
LC_0000329_CC_SLSC	52990076FKBR9-THZ8C62	2779318-1				DYWIDAG-Systems International GmbH	DE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Specialized lending slotting criteria
LC_0000330_CC_SLSC	529900Z8W8S8-J1P7U364	1105067-1	HRA9905			E BREUNINGER GMBH CO STUTTGART	DE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Specialized lending slotting criteria
LC_0000331_CC_SLSC	Q9MAIUP40P25-UFBFG033	1134262-3	HRB22315		EOAN GY EQUITY	E.ON SE	DE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Specialized lending slotting criteria
LC_0000332_CC_SLSC	5299000MT7P9-STUCL908	1137158-0				Ed. Züblin Aktiengesellschaft	DE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Specialized lending slotting criteria
LC_0000333_CC_SLSC	529900JSFZ4T-S59HKD79	2331844-7			EBK GR EQUITY	Energie Baden-Wurttemberg AG [EnBW]	DE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Specialized lending slotting criteria
LC_0000334_CC_SLSC	549300OQ94C7-KRGGC351	2177540-8			ASG GY Equity	Envivas Krankenversicherung AG	DE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Specialized lending slotting criteria
LC_0000335_CC_SLSC	529900G1B8AX-ELNRG982				ALV GY Equity	Euler Hermes Deutschland AG	DE	Large corporate sample	Other financial corporations	Not applicable	Not applicable	Counterparty credit risk	Specialized lending slotting criteria
LC_0000336_CC_SLSC	41GUOJQTALQ-HLF39XJ34	1518676-0			154407Z GR EQUITY	Evonik Industries AG (Evonic)	DE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Specialized lending slotting criteria
LC_0000337_CC_SLSC	529900L64X6K-ZZW19R71	1108854-9			4501Z GR EQUITY	EWE AG [Energieversorgung Weser-Ems]	DE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Specialized lending slotting criteria
LC_0000338_CC_SLSC	529900D7N2PT-TZWFWN57	2579145-0				F.S. Fehrer Automotive GmbH	DE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Specialized lending slotting criteria
LC_0000339_CC_SLSC	529900EI7R9SC-EJP4T76	1109776-3	00311027000005			FERROSTAAL GMBH	DE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Specialized lending slotting criteria
LC_0000340_CC_SLSC	529900WBP9HF-X10RKB30	1110203-5				FLUGHAFEN MUNCHEN GMBH	DE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Specialized lending slotting criteria
LC_0000341_CC_SLSC	529900VHM89-GUAJ1RK35	1114926-7	HRB25		1048Z GR EQUITY	FRANZ HANIEL & CIE GmbH	DE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Specialized lending slotting criteria
LC_0000342_CC_SLSC	5299001ERX0-K10IZUL40	1110198-7				FRAPORT AG	DE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Specialized lending slotting criteria
LC_0000343_CC_SLSC	XDFJ0CYCOO1F-XRFTQS51	1110492-4	HRB11852	DE0005785604	FRE GY EQUITY	FRESENIUS SE & CO. KGAA	DE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Specialized lending slotting criteria
LC_0000344_CC_SLSC	5299006NS9FCL-FHZVL76	1578686-6	HRB714579			Freudenberg SE	DE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Specialized lending slotting criteria
LC_0000345_CC_SLSC	529900KXMB40-SPYJD743	2052428-6	HRB36569B		7013717Z GR EQUITY	GAZPROM Germania GmbH	DE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Specialized lending slotting criteria
LC_0000346_CC_SLSC	549300PHUU0Z-ZWO8EO07	1122951-5			GEA GR EQUITY	GEA Group AG [Global Engineering Alliance]	DE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Specialized lending slotting criteria

Counterparty code	Legal entity identifier (LEI)	Credit register code	Commercial register code	ISIN code	Bloomberg ticker	Name	Geographical area	Portfolio name	Sector of counterparty	Type of exposure	Type of facility	Type of risk	Regulatory approach
010	020	030	040	050	060	070	080	090	100	110	120	130	140
LC_0000347_CC_SLSC	529900JGEOQM-CDYOK785	1135188-9				Gelsenwasser AG	DE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Specialized lending slotting criteria
LC_0000348_CC_SLSC	529900F916IV-P0TJZK88	1051383-6	HRA11722			GEORG VON HOLTZBRINCK GMBH CO KG STUTTGART	DE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Specialized lending slotting criteria
LC_0000349_CC_SLSC	5299006GD4U-WSYZOKC28	2877346-3	HRB56040		GXI GY Equity	Gerresheimer AG	DE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Specialized lending slotting criteria
LC_0000350_CC_SLSC	529900OJM5E-X75OD8032	1113335-2				Getreide-Aktiengesellschaft vorm.P. Kruse- Chr.Sieck	DE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Specialized lending slotting criteria
LC_0000351_CC_SLSC	529900K6BW-O03KP4GU58	1113443-4				Giesecke & Devrient Gesellschaft mit beschränkter Haftung	DE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Specialized lending slotting criteria
LC_0000352_CC_SLSC	529900J0V7C8-Z8MLN980	2943243-2				Gigaset Communications GmbH	DE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Specialized lending slotting criteria
LC_0000353_CC_SLSC	529900LPAX2-H9S4NKU05	1215951-3				Gothaer Finanzholding AG	DE	Large corporate sample	Other financial corporations	Not applicable	Not applicable	Counterparty credit risk	Specialized lending slotting criteria
LC_0000354_CC_SLSC	529900F4P4RV4-Z50PI82	1114066-2	HRB527			GROSSKRAFTWERK MANNHEIM AG MANNHEIM	DE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Specialized lending slotting criteria
LC_0000355_CC_SLSC	HD52L5PJVBXJU-UX8I539	2294348-4			HPL GR EQUITY	Hapag-Lloyd AG	DE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Specialized lending slotting criteria
LC_0000356_CC_SLSC	5299007CE1VJ-WKM99H49	1130882-2	HRB2680KI		4729Z GR EQUITY	Hauptgenossenschaft Nord AG	DE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Specialized lending slotting criteria
LC_0000357_CC_SLSC	529900MKHOF-QI4A0XC48	2873755-9				HAWE Hydraulik SE	DE	Large corporate sample	non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Specialized lending slotting criteria
LC_0000358_CC_SLSC	52990022107L9-199GO56	2588017-0				HDI Versicherung AG	DE	Large corporate sample	Other financial corporations	Not applicable	Not applicable	Counterparty credit risk	Specialized lending slotting criteria
LC_0000359_CC_SLSC	529900755OZX-M37H4975	1115355-8				Heckler & Koch GmbH	DE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Specialized lending slotting criteria
LC_0000360_CC_SLSC	LZ2C6E0W5W7-LQMX5ZI37	1126630-1	HRB330082	DE0006047004	HEI GY EQUITY	HEIDELBERGCEMENT AG	DE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Specialized lending slotting criteria
LC_0000361_CC_SLSC	529900ZM98OI-STG16932	1115394-7			HDD GY Equity	Heidelberger Druckmaschinen AG	DE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Specialized lending slotting criteria
LC_0000362_CC_SLSC	529900PLX4ADJ-FWIY024	1135805-8			2550Z GR EQUITY	Hella KGaA Hueck & Co	DE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Specialized lending slotting criteria
LC_0000363_CC_SLSC	52990027B9AR-Y5AC8476	1115622-1				HELM AG	DE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Specialized lending slotting criteria
LC_0000364_CC_SLSC	549300VZCL1H-TH4O4Y49	1115688-2	HRB4724	DE0006048408	HEN3 GY EQUITY	HENKEL AG & CO. KGAA	DE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Specialized lending slotting criteria
LC_0000365_CC_SLSC	5493007EO7JOP-WXHBJ27	1740986-3	HRB3364			Heraeus Holding GmbH	DE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Specialized lending slotting criteria
LC_0000366_CC_SLSC	529900BVZYMV-DRRSXY68	1306869-7	HRB390485		3540636Z GR EQUITY	HERRENKNECHT AKTIENGESELLSCHAFT	DE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Specialized lending slotting criteria
LC_0000367_CC_SLSC	529900O7US4N-P0J6XD12	1179777-6				HETTICH HOLDING GMBH & CO OHG	DE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Specialized lending slotting criteria
LC_0000368_CC_SLSC	529900Y25S8N-ZIYTT924	1116241-9			HOT GY EQUITY	Hochtief AG	DE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Specialized lending slotting criteria
LC_0000369_CC_SLSC	5299008WW53-GLXRORN29	1350826-2	HRB2311		HBM GY Equity	Hornbach-Baumarkt-AG	DE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Specialized lending slotting criteria
LC_0000370_CC_SLSC	529900LFVU534-EBRXD13	1104693-5				HUGO BOSS AG	DE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Specialized lending slotting criteria

Counterparty code	Legal entity identifier (LEI)	Credit register code	Commercial register code	ISIN code	Bloomberg ticker	Name	Geographical area	Portfolio name	Sector of counterparty	Type of exposure	Type of facility	Type of risk	Regulatory approach
010	020	030	040	050	060	070	080	090	100	110	120	130	140
LC_0000371_CC_SLSC	TSI2PJM6EPETE-Q4X1U25	2443536-4			IFX GY Equity	Infineon Technologies AG	DE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Specialized lending slotting criteria
LC_0000372_CC_SLSC	529900FFRTWZ-QXTTUB07	1193155-7			7573220Z GR EQUITY	Intersnack Knabber-Gebäck GmbH & Co. KG	DE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Specialized lending slotting criteria
LC_0000373_CC_SLSC	529900DJMOF0-DTSWHO38	2850239-1	HRB40163			JUWI AG WÖRRSTADT	DE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Specialized lending slotting criteria
LC_0000374_CC_SLSC	529900YURAY-D4IJX2J91	1128982-4	HRB2669		SDF GY Equity	K+S Aktiengesellschaft	DE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Specialized lending slotting criteria
LC_0000375_CC_SLSC	1AW6P2GG0FOI-NEBZUQ05				VOD LN Equity	Kabel Deutschland Vertrieb und Service GmbH.	DE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Specialized lending slotting criteria
LC_0000376_CC_SLSC	529900WFRVF4-SQ2EV734	1121308-9	HRA102851		509821Z GR EQUITY	Kaufland Stiftung & Co. KG	DE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Specialized lending slotting criteria
LC_0000377_CC_SLSC	529900CQ31C-N6GV5LL52	2821686-9	NRWDUHR-B20486		KCO GY Equity	Kloeckner & Co. S.E.	DE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Specialized lending slotting criteria
LC_0000378_CC_SLSC	5299001GRRO0-Z25YZT52	1130169-4				Knorr-Bremse AG	DE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Specialized lending slotting criteria
LC_0000379_CC_SLSC	529900IQ90WS-XBWSTD78	1131272-5				KOENIG & BAUER AKTIENGESELLSCHAFT	DE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Specialized lending slotting criteria
LC_0000380_CC_SLSC	529900LUYJ0V8-SOOT260	1173404-3	HRA4415		3612759z gr equity	KRAFTVERKEHR NAGEL GMBH & CO. KG	DE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Specialized lending slotting criteria
LC_0000381_CC_SLSC	529900MA-U9591GT2S236	2849255-1				KraussMaffei Technologies GmbH	DE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Specialized lending slotting criteria
LC_0000382_CC_SLSC	529900NY2GSZ-WWUBW049	1120219-9				KRONES Aktiengesellschaft	DE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Specialized lending slotting criteria
LC_0000383_CC_SLSC	529900BVAE-T534PD7C28	1119133-5	HRB21016	DE0006292006	KSB3 GY EQUITY	KSB Aktiengesellschaft	DE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Specialized lending slotting criteria
LC_0000384_CC_SLSC	529900VPRFDDI-N7BE119	1117324-2	HRB22709		IWKG IX Equity	KUKA AG	DE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Specialized lending slotting criteria
LC_0000385_CC_SLSC	529900FR2K4P9-L9XLV21	1119187-1				KWS SAAT SE	DE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Specialized lending slotting criteria
LC_0000386_CC_SLSC	529900PTLRE72-EMYIJ77	2451186-7	HRB53652		LXS GF Equity	Lanxess AG	DE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Specialized lending slotting criteria
LC_0000387_CC_SLSC	5299002HNCMI-UBHOMK35	1121223-0	HRB202	DE0005408884	LEO GY EQUITY	Leoni AG	DE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Specialized lending slotting criteria
LC_0000388_CC_SLSC	529900EW0ZH7-KAZ11H71	1797294-4				Lidl Stiftung & Co. KG	DE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Specialized lending slotting criteria
LC_0000389_CC_SLSC	WTV8QGD5U-D7MMD4HS345	1121375-8			LIN GY Equity	Linde AG	DE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Specialized lending slotting criteria
LC_0000390_CC_SLSC	529900SL1W4K-HVE18T81	1121582-9				LOHMANN + Co. AG	DE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Specialized lending slotting criteria
LC_0000391_CC_SLSC	52990098TR1QJ-BWIYG58	1147145-5				MAHLE GmbH	DE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Specialized lending slotting criteria
LC_0000392_CC_SLSC	52990018UP-G26YRFSM46	1122332-8	HRB179426	DE0005937007	MAN GR EQUITY	MAN SE	DE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Specialized lending slotting criteria
LC_0000393_CC_SLSC	5299009Z8B0Y-E4ECMJ92	1044964-3				Media-Saturn Holding GmbH	DE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Specialized lending slotting criteria
LC_0000394_CC_SLSC	5299009WLGR-OB3HKM878	1522457-9				MEGGLE AKTIENGESELLSCHAFT	DE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Specialized lending slotting criteria

Counterparty code	Legal entity identifier (LEI)	Credit register code	Commercial register code	ISIN code	Bloomberg ticker	Name	Geographical area	Portfolio name	Sector of counterparty	Type of exposure	Type of facility	Type of risk	Regulatory approach
010	020	030	040	050	060	070	080	090	100	110	120	130	140
LC_0000395_CC_SLSC	529900OAREIS0-MOPTW25	2198479-4	HRB6164		MRK GF Equity	Merck KGaA	DE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Specialized lending slotting criteria
LC_0000396_CC_SLSC	5299001X9L42-HXEBCZ51	1188960-7			MEO GY EQUITY	Metro AG	DE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Specialized lending slotting criteria
LC_0000397_CC_SLSC	529900JAY79M-T50JBH87					MEYER WERFT GMBH	DE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Specialized lending slotting criteria
LC_0000398_CC_SLSC	213800E45LWM-BVNF3R85	3052190-0	NRWGRHRB8959		MNDI LN Equity	Mondi Consumer Packaging International AG	DE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Specialized lending slotting criteria
LC_0000399_CC_SLSC	529900807L67J-Y81RD65	2755947-5			MTX GY Equity	MTU Aero Engines AG	DE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Specialized lending slotting criteria
LC_0000400_CC_SLSC	529900ISR2VNZ-V1C0T93	1182822-5				MVV Energie AG	DE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Specialized lending slotting criteria
LC_0000401_CC_SLSC	529900UXIU-W801PQDI37	2597701-8				N-ERGIE AG	DE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Specialized lending slotting criteria
LC_0000402_CC_SLSC	529900HVDYCU-WVD0OE76	2551585-9				NORDEX SE	DE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Specialized lending slotting criteria
LC_0000403_CC_SLSC	549300UH52Z-S8O00MO03	1125476-0				Osram GmbH	DE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Specialized lending slotting criteria
LC_0000404_CC_SLSC	529900LMI5FN0-KFOE272	1125552-8	HRA62024		OTVR GR EQUITY	OTTO (GMBH & CO.KG)	DE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Specialized lending slotting criteria
LC_0000405_CC_SLSC	529900ELIX8Z8-PQ6CU28	2593300-3				PAPIERFABRIK PALM GMBH & CO.KG	DE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Specialized lending slotting criteria
LC_0000406_CC_SLSC	529900HT3KJH-BHNHDT64	1397102-3	HRB6100		259743Z GR EQUITY	PERI GmbH	DE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Specialized lending slotting criteria
LC_0000407_CC_SLSC	52990037VWJG-YKGP9877	1131747-6	HRA3551		2590Z GR EQUITY	PHOENIX Pharmahandel GmbH & Co KG	DE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Specialized lending slotting criteria
LC_0000408_CC_SLSC	5299008XQJHP-TOF8R354	2696731-5	241336g		661074Z GR EQUITY	Porsche Corporate Finance GmbH	DE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Specialized lending slotting criteria
LC_0000409_CC_SLSC	529900NY0WW-QUKOMWQ37	2399699-4			PSM GY EQUITY	ProSiebenSat 1 Media SE	DE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Specialized lending slotting criteria
LC_0000410_CC_SLSC	529900Z5KBA9-KJP6EK09	1196360-0				R+V Versicherung AG	DE	Large corporate sample	Other financial corporations	Not applicable	Not applicable	Counterparty credit risk	Specialized lending slotting criteria
LC_0000411_CC_SLSC	5299001OU9CS-E29O6S05	1127893-4			RHM GY EQUITY	Rheinmetall AG	DE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Specialized lending slotting criteria
LC_0000412_CC_SLSC	529900F0LT5O-P4SV6122	1104684-4				Robert Bosch GmbH	DE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Specialized lending slotting criteria
LC_0000413_CC_SLSC	529900BZ1C5-S5WQENF25	2820967-4	HRB721056			ROLLS ROYCE POWER SYSTEMS AG FRIEDRICHSHAFEN	DE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Specialized lending slotting criteria
LC_0000414_CC_SLSC	529900GB7KC-A94ACC940	2531238-0	HRB14525	DE0007037129	RWE GY EQUITY	RWE AKTIENGESELLSCHAFT	DE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Specialized lending slotting criteria
LC_0000415_CC_SLSC	529900Q5SR06-C5T8NO26	1128992-3	HRB8372		7015557Z GR EQUITY	Salzgitter Mannesmann Handel GmbH	DE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Specialized lending slotting criteria
LC_0000416_CC_SLSC	529900D6BF99L-W9R2E68	1308819-0			SAP GY EQUITY	SAP SE	DE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Specialized lending slotting criteria
LC_0000417_CC_SLSC	529900JL0HDV-GZMUJF32	3043578-8				Schaeffler Verwaltung Zwei GmbH	DE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Specialized lending slotting criteria
LC_0000418_CC_SLSC	529900D8QM-D1LL0E2393	2800313-5				Schletter GmbH	DE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Specialized lending slotting criteria

Counterparty code	Legal entity identifier (LEI)	Credit register code	Commercial register code	ISIN code	Bloomberg ticker	Name	Geographical area	Portfolio name	Sector of counterparty	Type of exposure	Type of facility	Type of risk	Regulatory approach
010	020	030	040	050	060	070	080	090	100	110	120	130	140
LC_0000419_CC_SLSC	529900DG0F6A-GQAP6N55	1131407-7	55234831			SCHOLZ Holding GmbH	DE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Specialized lending slotting criteria
LC_0000420_CC_SLSC	5299009QTM3S-JL9BNR19	2209676-2				Schott AG	DE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Specialized lending slotting criteria
LC_0000421_CC_SLSC	529900ZCRUJ3-J5PYWX81	2577577-6			RPW GR EQUITY	SENVION GmbH	DE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Specialized lending slotting criteria
LC_0000422_CC_SLSC	52990038IB31T-YK07X63	1129569-8			SGL GY Equity	SGL Carbon SE	DE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Specialized lending slotting criteria
LC_0000423_CC_SLSC	W38RGI023J3W-T1HWRP32	1129508-6	HRB12300B		SIE GY EQUITY	Siemens Aktiengesellschaft	DE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Specialized lending slotting criteria
LC_0000424_CC_SLSC	529900M1LIO0-SLOBAS50	1532176-3	HRB1562	DE0003304002	SOW GY EQUITY	Software AG	DE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Specialized lending slotting criteria
LC_0000425_CC_SLSC	549300WM0X4-AUT710770	3278292-2				Springer Science+Business Media Deutschland GmbH	DE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Specialized lending slotting criteria
LC_0000426_CC_SLSC	529900FMTTLM-H0P0DL10	1473528-6				STADA Arzneimittel Aktiengesellschaft	DE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Specialized lending slotting criteria
LC_0000427_CC_SLSC	549300YTRYZP-M57T3319	1132051-2				STADTWERKE HANNOVER AG	DE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Specialized lending slotting criteria
LC_0000428_CC_SLSC	529900QOJG-J2975GD560	2971375-7				Stahlgruber Otto Gruber AG	DE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Specialized lending slotting criteria
LC_0000429_CC_SLSC	5299003M4PGU-GL48LS74	3094881-4				Styrolution Group GmbH	DE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Specialized lending slotting criteria
LC_0000430_CC_SLSC	529900Y2V1Q-WBDCBT818	2653119-4				Südwestdeutsche Medien Holding GmbH	DE	Large corporate sample	non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Specialized lending slotting criteria
LC_0000431_CC_SLSC	529900S8QN-B101D40S72	1130211-4			SZU GY EQUITY	Sudzucker AG	DE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Specialized lending slotting criteria
LC_0000432_CC_SLSC	529900D82I6-R9601CF26	2819960-2	HRB200436			SYMRISE AG HOLZMINDEN	DE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Specialized lending slotting criteria
LC_0000433_CC_SLSC	529900P710MO-UBKZDL27	2269857-5	HEESHRB85143			Techem GmbH	DE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Specialized lending slotting criteria
LC_0000434_CC_SLSC	529900COI81I-T9N2Y682	3009289-4	HRB180660			THÜGA HOLDING GMBH + CO KGAA MÜNCHEN	DE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Specialized lending slotting criteria
LC_0000435_CC_SLSC	549300UDG16D-OYUPR330	2411649-3	HRB9092	DE0007500001	TKA GR EQUITY	THYSSENKRUPP AG	DE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Specialized lending slotting criteria
LC_0000436_CC_SLSC	529900JBK6KN-C4HSW032	1672825-5				Tönnies Holding GmbH & Co. KG	DE	Large corporate sample	non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Specialized lending slotting criteria
LC_0000437_CC_SLSC	52990021AYVJL-L2XMK94	2182800-9	HRB16654		7010965Z GR EQUITY	TRIMET ALUMINIUM SE	DE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Specialized lending slotting criteria
LC_0000438_CC_SLSC	529900SL2WSP-V293B552	1126744-0			TUI1 GY EQUITY	TUI AG	DE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Specialized lending slotting criteria
LC_0000439_CC_SLSC	3VEKWPJHTD4N-KMBVG947	2353095-9				United Internet AG	DE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Specialized lending slotting criteria
LC_0000440_CC_SLSC	XQMNIROSQA-S7Y9TT7I97		NRWKOHR-A24116		LBTYA UW Equity	Unitymedia Hessen GmbH & Co. KG	DE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Specialized lending slotting criteria
LC_0000441_CC_SLSC	529900I1IDJLEX-FUYN67	3340688-5				WELTBILD GMBH & CO. KG, AUGSBURG	DE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Specialized lending slotting criteria
LC_0000442_CC_SLSC	529900AGED6PJ-E9AVL37	3185940-8				Vier Gas Transport GmbH	DE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Specialized lending slotting criteria

Counterparty code	Legal entity identifier (LEI)	Credit register code	Commercial register code	ISIN code	Bloomberg ticker	Name	Geographical area	Portfolio name	Sector of counterparty	Type of exposure	Type of facility	Type of risk	Regulatory approach
010	020	030	040	050	060	070	080	090	100	110	120	130	140
LC_0000443_CC_SLSC	52990023338VF-V5AIN59	1134669-9	HRA3389			VIESSMANN WERKE GMBH CO KG ALLENDORF	DE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Specialized lending slotting criteria
LC_0000444_CC_SLSC	W24EDTPHEV8-NJOD4FA29	1627667-7				VNG-Verbundnetz Gas Aktiengesellschaft	DE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Specialized lending slotting criteria
LC_0000445_CC_SLSC	5299004TYSI0-Z73QUE46	1227804-0	HRB725621			Voith GmbH	DE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Specialized lending slotting criteria
LC_0000446_CC_SLSC	529900NNUPAG-GOMPXZ31	1134796-0			VOW3 GY EQUITY	Volkswagen AG [VW]	DE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Specialized lending slotting criteria
LC_0000447_CC_SLSC	0NURKC5Q3CJY-ZPPK5046	1134904-0				WACKER CHEMIE AG	DE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Specialized lending slotting criteria
LC_0000448_CC_SLSC	529900KKY5IM-BX35M241	2679160-8	HRB7736			Wasser und Gas Westfalen GmbH	DE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Specialized lending slotting criteria
LC_0000449_CC_SLSC	529900KQ44OJ-DIDU6J81	1135571-6				WEPA Hygieneprodukte GmbH	DE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Specialized lending slotting criteria
LC_0000450_CC_SLSC	5299006E92-R0717GXP27	3189637-6	HRA16706		0892272D GR EQUITY	WINGAS GmbH	DE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Specialized lending slotting criteria
LC_0000451_CC_SLSC	529900A8LX4K-L0YUTH71	2543621-3			WDI GY Equity	Wirecard AG	DE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Specialized lending slotting criteria
LC_0000452_CC_SLSC	529900CAYOW-B8YIG7X25	1136858-6				ZF FRIEDRICHSHAFEN AG	DE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Specialized lending slotting criteria
LC_0000453_CC_SLSC	549300D2K6PK-KKXVNN73		22756214	DK0010244425	MAERSKB DC EQUITY	A.P.Møller-Mærsk A/S	DK	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Specialized lending slotting criteria
LC_0000454_CC_SLSC			63965812			A/S SCHOUW & CO	DK	Large corporate sample	Other financial corporations	Not applicable	Not applicable	Counterparty credit risk	Specialized lending slotting criteria
LC_0000455_CC_SLSC	549300ADWY-S7RRJ8BG19		14244441			Aalborg Portland A/S	DK	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Specialized lending slotting criteria
LC_0000456_CC_SLSC	549300Y047DQ-V30CKT47		49723911			ABENA HOLDING A/S	DK	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Specialized lending slotting criteria
LC_0000457_CC_SLSC	549300PLP6WV-TICKLD32		10526949			ALM. BRAND FORSIKRING A/S	DK	Large corporate sample	Other financial corporations	Not applicable	Not applicable	Counterparty credit risk	Specialized lending slotting criteria
LC_0000458_CC_SLSC	529900IJ6T4P1-O10R377		25313763			ARLA FOODS A.M.B.A	DK	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Specialized lending slotting criteria
LC_0000459_CC_SLSC			25511484			Atea A/S	DK	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Specialized lending slotting criteria
LC_0000460_CC_SLSC	213800KB128I-K92MCD10		44782510			AVK Holding A/S	DK	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Specialized lending slotting criteria
LC_0000461_CC_SLSC	2138009LJ6FGT-V868W59		22069519			BYGMA GRUPPEN A/S	DK	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Specialized lending slotting criteria
LC_0000462_CC_SLSC	5493008Y-L42784DMWN61		25508343	DK0010181676	CARLB DC EQUITY	Carlsberg Breweries A/S	DK	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Specialized lending slotting criteria
LC_0000463_CC_SLSC			27626904			Catering Engros A/S	DK	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Specialized lending slotting criteria
LC_0000464_CC_SLSC	213800JF2XSR5-NXGL660		12760043			Cheminova A/S	DK	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Specialized lending slotting criteria
LC_0000465_CC_SLSC	549300MKPW8-ZF3E8MW37		28318677			Chr. Hansen Holding A/S	DK	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Specialized lending slotting criteria
LC_0000466_CC_SLSC	213800AWZ8-U3FVALIO26		26259495			Coop Danmark A/S	DK	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Specialized lending slotting criteria

Counterparty code	Legal entity identifier (LEI)	Credit register code	Commercial register code	ISIN code	Bloomberg ticker	Name	Geographical area	Portfolio name	Sector of counterparty	Type of exposure	Type of facility	Type of risk	Regulatory approach
010	020	030	040	050	060	070	080	090	100	110	120	130	140
LC_0000467_CC_SLSC	213800UW822-WLK2HZF47					Copenhagen Airports Denmark ApS	DK	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Specialized lending slotting criteria
LC_0000468_CC_SLSC	529900BWY373-HVUNIC90		28527411			Dagrofa ApS	DK	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Specialized lending slotting criteria
LC_0000469_CC_SLSC			13878595			Dagrofa S-Engros A/S (Foodservice)	DK	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Specialized lending slotting criteria
LC_0000470_CC_SLSC	213800FJJH5XF-NFIAK90		23256118			Damstahl A/S	DK	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Specialized lending slotting criteria
LC_0000471_CC_SLSC	549300712KABJ-NYPD639		20165715			DANFOSS A/S	DK	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Specialized lending slotting criteria
LC_0000472_CC_SLSC			59789317			Danish Agro A.M.B.A	DK	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Specialized lending slotting criteria
LC_0000473_CC_SLSC	21380063C9W-S18D6WJ21		26121264			Danish Crown A/S	DK	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Specialized lending slotting criteria
LC_0000474_CC_SLSC	2138007QUZX-QLFGCSV45		24246930			DANSK LANDBRUGS GROVVAR-ESELSKAB A	DK	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Specialized lending slotting criteria
LC_0000475_CC_SLSC	549300FQY6M-X8USM0112		35954716		4166777Z DC EQUITY	Dansk Supermarked A/S	DK	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Specialized lending slotting criteria
LC_0000476_CC_SLSC	549300JUFTJMO-TC28B39		28113951			Danske Commodities A/S	DK	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Specialized lending slotting criteria
LC_0000477_CC_SLSC	213800ZCQ8X5-QYJWVQ60		42344613			Det Danske Hedeselskab	DK	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Specialized lending slotting criteria
LC_0000478_CC_SLSC	549300JZVW1-Y1UZ5UK38		14194711			DFDS A/S	DK	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Specialized lending slotting criteria
LC_0000479_CC_SLSC	W9NG6WMZIYE-U8VEDOG48		36213728			DONG Energy A/S	DK	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Specialized lending slotting criteria
LC_0000480_CC_SLSC	529900X41C0B-SLK67H70		58233528	DK0060079531	DSV DC EQUITY	DSV A/S	DK	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Specialized lending slotting criteria
LC_0000481_CC_SLSC	213800K83X1-E9HF1MD69		55828415			DT Group A/S	DK	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Specialized lending slotting criteria
LC_0000482_CC_SLSC	529900C0U279-ORGJC950		45349918			Ecco Sko A/S	DK	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Specialized lending slotting criteria
LC_0000483_CC_SLSC	213800Z47P2H-ZJKJSK23		75272014			EGM. INT. HOLD A/S	DK	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Specialized lending slotting criteria
LC_0000484_CC_SLSC	549300JN1F17U-XJMM315		17225898			ENERGI DANMARK A/S	DK	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Specialized lending slotting criteria
LC_0000485_CC_SLSC	5299003X050C-WGDW1Z87					Energinet.dk SOV	DK	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Specialized lending slotting criteria
LC_0000486_CC_SLSC	213800MXXDG-Q3ITPXI41		58180912	DK0010234467		FLSMIDTH & CO. A/S	DK	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Specialized lending slotting criteria
LC_0000487_CC_SLSC	549300036WZ-GCBDPDZ92					GF-Forsikring A/S (Unsolicited Ratings)	DK	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Specialized lending slotting criteria
LC_0000488_CC_SLSC	5493006R4KC2-OI5D3470		56759913			H. Lundbeck A/S	DK	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Specialized lending slotting criteria
LC_0000489_CC_SLSC	213800HTGI1C-TA7CKP20		34728712			Hedegaard A/S	DK	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Specialized lending slotting criteria
LC_0000490_CC_SLSC	213800NLXK98-F6PC2R37					ISS A/S	DK	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Specialized lending slotting criteria

Counterparty code	Legal entity identifier (LEI)	Credit register code	Commercial register code	ISIN code	Bloomberg ticker	Name	Geographical area	Portfolio name	Sector of counterparty	Type of exposure	Type of facility	Type of risk	Regulatory approach
010	020	030	040	050	060	070	080	090	100	110	120	130	140
LC_0000491_CC_SLSC	549300RIPH-N847476O42					J. LAURITZEN A/S	DK	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Specialized lending slotting criteria
LC_0000492_CC_SLSC	54930032G32-N1F8JBV10					KIRKBI INVEST A/S	DK	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Specialized lending slotting criteria
LC_0000493_CC_SLSC	UGKYQUOFW6-QSIS3P4P93		47458714		LEGO DC EQUITY	LEGO System A/S	DK	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Specialized lending slotting criteria
LC_0000494_CC_SLSC	52990077KVK7-QCK2NG31		56759514			LEO PHARMA A/S	DK	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Specialized lending slotting criteria
LC_0000495_CC_SLSC	529900B5B2U7-TIJN7757					MONJASA A/S	DK	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Specialized lending slotting criteria
LC_0000496_CC_SLSC	213800WNLA5-AH3U4WI67		12562233			MT HØJGAARD A/S	DK	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Specialized lending slotting criteria
LC_0000497_CC_SLSC	549300UQ0QR-C1KXGRE08		20293195			NEAS Energy A/S	DK	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Specialized lending slotting criteria
LC_0000498_CC_SLSC			10845858			Nellemann Holding A/S	DK	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Specialized lending slotting criteria
LC_0000499_CC_SLSC	529900197LKW-CEQ0NL18		62725214			NKT HOLDING A/S	DK	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Specialized lending slotting criteria
LC_0000500_CC_SLSC	2138007XB7AU-OGS4N159		11142141			NORDIC SEAFOOD A/S	DK	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Specialized lending slotting criteria
LC_0000501_CC_SLSC	2138005ON7K-F6M74P542		81203113			Nordisk Dæk Import A/S	DK	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Specialized lending slotting criteria
LC_0000502_CC_SLSC	549300DAQ1CV-T6CXN342				NOVOB DC Equity	Novo Nordisk A/S	DK	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Specialized lending slotting criteria
LC_0000503_CC_SLSC	529900T6WNZ-XD2R3JW38		10007127			NOVOZYMES A/S	DK	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Specialized lending slotting criteria
LC_0000504_CC_SLSC	213800LALFCP5-FJXW153		62497718			Nowaco A/S	DK	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Specialized lending slotting criteria
LC_0000505_CC_SLSC	213800PRY3GU-P6B5GG04		39170418			OK A.m.b.A.	DK	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Specialized lending slotting criteria
LC_0000506_CC_SLSC	213800RE7TE67-AUCJS21		11369677			Polar Seafood Denmark	DK	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Specialized lending slotting criteria
LC_0000507_CC_SLSC	213800QRC7LN-X935OZ09		54879415			Rockwool International A/S	DK	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Specialized lending slotting criteria
LC_0000508_CC_SLSC			42997811			SANISTÅL A/S	DK	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Specialized lending slotting criteria
LC_0000509_CC_SLSC	549300M5XVDY-G4I7CC28		14049673			Scan Global Logistics	DK	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Specialized lending slotting criteria
LC_0000510_CC_SLSC	5299003KG4J-S99TRML67		31080185			SCANDINAVIAN TOBACCO GROUP A/S	DK	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Specialized lending slotting criteria
LC_0000511_CC_SLSC	529900N96EOV-RB114D28		14773908	DK0060228559	TDC DC EQUITY	TDC A/S	DK	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Specialized lending slotting criteria
LC_0000512_CC_SLSC	549300ZSIJRE-G4GDWJ45					Topdanmark A/S	DK	Large corporate sample	Other financial corporations	Not applicable	Not applicable	Counterparty credit risk	Specialized lending slotting criteria
LC_0000513_CC_SLSC	213800A5UXAB-GUQ3PX11		22460218			TORM A/S	DK	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Specialized lending slotting criteria
LC_0000514_CC_SLSC	213800BIA5L8O-PBER229					Tryg Forsikring A/S	DK	Large corporate sample	Other financial corporations	Not applicable	Not applicable	Counterparty credit risk	Specialized lending slotting criteria

Counterparty code	Legal entity identifier (LEI)	Credit register code	Commercial register code	ISIN code	Bloomberg ticker	Name	Geographical area	Portfolio name	Sector of counterparty	Type of exposure	Type of facility	Type of risk	Regulatory approach
010	020	030	040	050	060	070	080	090	100	110	120	130	140
LC_0000515_CC_SLSC	213800O8J7U9-F8Q8VQ80					Tryg Garantiforsikring A/S	DK	Large corporate sample	Other financial corporations	Not applicable	Not applicable	Counterparty credit risk	Specialized lending slotting criteria
LC_0000516_CC_SLSC			14003606			Tulip Food Company A/S	DK	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Specialized lending slotting criteria
LC_0000517_CC_SLSC	54930026SJ2OB-LO6M470		25481968			Verdo A/S	DK	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Specialized lending slotting criteria
LC_0000518_CC_SLSC	549300DYMC8B-GZZC8844		00311171460005			VESTAS WIND SYSTEMS A/S	DK	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Specialized lending slotting criteria
LC_0000519_CC_SLSC	213800RM6L9L-N78BVA56		71186911			WILLIAM DEMANT HOLDING A/S	DK	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Specialized lending slotting criteria
LC_0000520_CC_SLSC	5493005044RTL-Q5RZU70					Eesti Energia AS	EE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Specialized lending slotting criteria
LC_0000521_CC_SLSC	549300YENFN-R57ZJ3X76					ABENER ENERGIA S A	ES	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Specialized lending slotting criteria
LC_0000522_CC_SLSC	8ZQH7RR6DBQ-ZIX8PEQ84	ESA41002288	A41002288		ABG/P SM EQUITY	ABENGOA S A	ES	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Specialized lending slotting criteria
LC_0000523_CC_SLSC	549300GKFVW-I02JQ5332	ESA08209769	A08209769		ABE SM EQUITY	ABERTIS INFRAESTRUCTURAS SA	ES	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Specialized lending slotting criteria
LC_0000524_CC_SLSC	54930002KP75T-LLLNO21	ESA31768138	A31768138		ANA SM EQUITY	ACCIONA ENERGIA S A	ES	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Specialized lending slotting criteria
LC_0000525_CC_SLSC	9598002014000-5558665	ESA28004885	A28004885		ACS SM EQUITY	Actividades de Construccion y Servicios SA [ACS Group]	ES	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Specialized lending slotting criteria
LC_0000526_CC_SLSC	213800NKU21Z-N7P7RT54	ESA84409408	A84409408		AMS SM EQUITY	Amadeus IT Group SA	ES	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Specialized lending slotting criteria
LC_0000527_CC_SLSC		ESA26019992	A26019992		0468005D SM EQUITY	AQUALIA GESTION INTEGRAL DEL AGUA S A	ES	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Specialized lending slotting criteria
LC_0000528_CC_SLSC	9598002014000-5491929		A78839271		A3M	ATRESMEDIA CORPORACION DE MEDIOS DE COMUNICACION S. A.	ES	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Specialized lending slotting criteria
LC_0000529_CC_SLSC	549300MXEGO-T8MV1B924	ESA62186556	A62186556		ONO SM EQUITY	CABLEUROPA SA	ES	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Specialized lending slotting criteria
LC_0000530_CC_SLSC	549300CGER-G48M7P5E96					CENTROS COMERCIALES CARREFOUR S A	ES	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Specialized lending slotting criteria
LC_0000531_CC_SLSC		ESA46146387	A46146387		0612929D SM EQUITY	COBRA INSTALACIONES Y SERVICIOS SA	ES	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Specialized lending slotting criteria
LC_0000532_CC_SLSC		ESA20001020	A20001020		CAF SM EQUITY	CONSTRUCCIONES Y AUXILIAR DE FERROCARRILES (CAF) S.A.	ES	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Specialized lending slotting criteria
LC_0000533_CC_SLSC	9598002014000-5319366	ESA48012009	A48012009		OLE SM EQUITY	DEOLEO SA	ES	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Specialized lending slotting criteria
LC_0000534_CC_SLSC	54930063C6K2-TNFL6H10					DISTRIBUIDORA INTERNACIONAL DE ALIMENTACION	ES	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Specialized lending slotting criteria
LC_0000535_CC_SLSC		ESA15139314	A15139314		DRC SM EQUITY	DRAGADOS S A	ES	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Specialized lending slotting criteria
LC_0000536_CC_SLSC	529900U1P1JE-V71EBO44	ESA28006104	A28006104		4367465Z SM EQUITY	EADS CONSTRUCCIONES AERONAUTICAS S A	ES	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Specialized lending slotting criteria
LC_0000537_CC_SLSC	9598002014000-5374753	ESA28017895	A28017895		1082z sm equity	EL CORTE INGLES S A	ES	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Specialized lending slotting criteria
LC_0000538_CC_SLSC	9598002014000-5491250		A48027056		ENO	ELECNOR S.A.	ES	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Specialized lending slotting criteria

Counterparty code	Legal entity identifier (LEI)	Credit register code	Commercial register code	ISIN code	Bloomberg ticker	Name	Geographical area	Portfolio name	Sector of counterparty	Type of exposure	Type of facility	Type of risk	Regulatory approach
010	020	030	040	050	060	070	080	090	100	110	120	130	140
LC_0000539_CC_SLSC	213800VIN4XH-LVFIOE10		A86484334		ENG SQ Equity	Enagas Transportes, S.A.U.	ES	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Specialized lending slotting criteria
LC_0000540_CC_SLSC	549300LHK07F2-CHV4X31	ESA28023430	A28023430		ELE SM EQUITY	ENDESA SA	ES	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Specialized lending slotting criteria
LC_0000541_CC_SLSC	9598002014000-5732198					ESCAL UGS S L	ES	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Specialized lending slotting criteria
LC_0000542_CC_SLSC	9598002014000-5757903	ESA81939209	A81939209		FER SM EQUITY	Ferrovial SA	ES	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Specialized lending slotting criteria
LC_0000543_CC_SLSC	9598002014000-5178328	ESA28037224	A28037224		FCC SM EQUITY	FOMENTO DE CONSTRUCCIONES Y CONTRATAS SA	ES	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Specialized lending slotting criteria
LC_0000544_CC_SLSC	549300CKUXD-A0CKRQJ56	ESA80477144	A80477144		GAM SM EQUITY	GAMESA ENERGIA S A	ES	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Specialized lending slotting criteria
LC_0000545_CC_SLSC	TL2N6M87C-W970S5SV098	ESA08015497	A08015497		GAS SM EQUITY	GAS NATURAL S.D.G. S.A.	ES	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Specialized lending slotting criteria
LC_0000546_CC_SLSC	9598002014000-5484363	ESB48943864	B48943864		495294Z SM EQUITY	GESTAMP AUTOMOCION S L	ES	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Specialized lending slotting criteria
LC_0000547_CC_SLSC		ESA58389123	A58389123		GRF SM EQUITY	GRIFOLS S A	ES	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Specialized lending slotting criteria
LC_0000548_CC_SLSC	213800OILC5-Q9AR63B63		A09092305			Grupo Antolin-Irausa, S.A.	ES	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Specialized lending slotting criteria
LC_0000549_CC_SLSC		ESA84173947	A84173947		1234Z SM EQUITY	GRUPO ISOLUX CORSAN SA	ES	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Specialized lending slotting criteria
LC_0000550_CC_SLSC	5QK37QC7NW-OJ8D7WVQ45	ESA48010615	A48010615		IBE SM EQUITY	Iberdrola SA	ES	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Specialized lending slotting criteria
LC_0000551_CC_SLSC	549300GEL7LR-GKK0DG70					Iberia Lineas Aereas de Espana S.A.	ES	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Specialized lending slotting criteria
LC_0000552_CC_SLSC	GGYEFW27TI7-Q3C3XB343					INDUSTRIA DE DISEÑO TEXTIL S A	ES	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Specialized lending slotting criteria
LC_0000553_CC_SLSC	9598002014000-5007414					INMOBILIARIA COLONIAL SA	ES	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Specialized lending slotting criteria
LC_0000554_CC_SLSC	549300D4HOJH-H0LSET81	ESA41694266	A41694266		4516287Z SM EQUITY	INSTALACIONES INABENSA S A	ES	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Specialized lending slotting criteria
LC_0000555_CC_SLSC	9598002014000-5317620					ISOLUX INGENIERIA, S.A.	ES	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Specialized lending slotting criteria
LC_0000556_CC_SLSC	9598002014000-5606874					IZASA DISTRIBUCIONES TECNICAS S.A.	ES	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Specialized lending slotting criteria
LC_0000557_CC_SLSC	529900S4UWJN-VO9LEH81		A60195278		4374129Z	LIDL SUPERMERCADOS S.A.	ES	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Specialized lending slotting criteria
LC_0000558_CC_SLSC	UIUPNLHSQI58-ZL7O2J82		A78346558		MAP SQ Equity	Mapfre Re, Compania de Reaseguros, S.A.	ES	Large corporate sample	Other financial corporations	Not applicable	Not applicable	Counterparty credit risk	Specialized lending slotting criteria
LC_0000559_CC_SLSC	9598002014000-5021479	ESA79075438	A79075438			MEDIASET ESPAÑA COMUNICACION S.A.	ES	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Specialized lending slotting criteria
LC_0000560_CC_SLSC		ESA78304516	A78304516		MEL SM EQUITY	Melia Hotels International SA	ES	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Specialized lending slotting criteria
LC_0000561_CC_SLSC	9598002014000-5311703					NAVANTIA S A	ES	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Specialized lending slotting criteria
LC_0000562_CC_SLSC	9598002014000-5395317	ESA48010573	A48010573		OHL SM EQUITY	OBRASCON HUARTE LAIN S A	ES	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Specialized lending slotting criteria

Counterparty code	Legal entity identifier (LEI)	Credit register code	Commercial register code	ISIN code	Bloomberg ticker	Name	Geographical area	Portfolio name	Sector of counterparty	Type of exposure	Type of facility	Type of risk	Regulatory approach
010	020	030	040	050	060	070	080	090	100	110	120	130	140
LC_0000563_CC_SLSC		ESA36603587	A36603587		PVA SM EQUITY	PESCANOVA SA	ES	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Specialized lending slotting criteria
LC_0000564_CC_SLSC	549300N94L4-D5NDBFG97	ESA28430882	A28430882			PROSEGUR COMPAÑIA DE SEGURIDAD S.A.	ES	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Specialized lending slotting criteria
LC_0000565_CC_SLSC	549300070W8XS-Y31XK130	ESA78003662	A78003662		REE SM EQUITY	Red Electrica de Espana SA	ES	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Specialized lending slotting criteria
LC_0000566_CC_SLSC	BSYCX13Y0NOT-V14V9N85		A78374725	ES0273516007	REP GY Equity	Repsol, S.A.	ES	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Specialized lending slotting criteria
LC_0000567_CC_SLSC		ESA08000820	A08000820		DMM XT EQUITY	S A DAMM	ES	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Specialized lending slotting criteria
LC_0000568_CC_SLSC	549300QHD5D-P0GOPGX63					SOVENA ESPANA SA	ES	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Specialized lending slotting criteria
LC_0000569_CC_SLSC	213800JEZBUPZ-KWJGF49	ESA28092583	A28092583		TRE SM EQUITY	TECNICAS REUNIDAS S A	ES	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Specialized lending slotting criteria
LC_0000570_CC_SLSC	549300EEJH4FE-PDBBR25		KvK 24269798 0000		TEF SM EQUITY	TELEFONICA SA	ES	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Specialized lending slotting criteria
LC_0000571_CC_SLSC		ESA08356727	A08356727		TST SM EQUITY	TESTA INMUEBLES EN RENTA S. A.	ES	Large corporate sample	Other financial corporations	Not applicable	Not applicable	Counterparty credit risk	Specialized lending slotting criteria
LC_0000572_CC_SLSC	549300FM9ZIJ-B5FCS825					TWINS ALIMENTACION SA	ES	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Specialized lending slotting criteria
LC_0000573_CC_SLSC	9598002014000-5462150	ESA79524054	A79524054		571979Z	URBASER S.A.	ES	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Specialized lending slotting criteria
LC_0000574_CC_SLSC	5299008CBH6E-AEH1VZ37	ESA28293348	A28293348			WORLD DUTY FREE GROUP S.A. U.,	ES	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Specialized lending slotting criteria
LC_0000575_CC_SLSC	743700FHGZE-V5UGCB005			FI0009010391	AHL1V FH EQUITY	Ahlstrom Oyj	FI	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Specialized lending slotting criteria
LC_0000576_CC_SLSC	529900Q14KI1S-CMIMO82					Bayer Nordic SE	FI	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Specialized lending slotting criteria
LC_0000577_CC_SLSC	5493002B0GOV-F42KWX33					Cargotec Oyj	FI	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Specialized lending slotting criteria
LC_0000578_CC_SLSC	549300P8N0P6-KDGTJ206			XS0946179529	TY2 GS Equity	Citycon OYJ	FI	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Specialized lending slotting criteria
LC_0000579_CC_SLSC	743700TU2S3D-XWGU7H32		0116510-6	XS0973806861	EIA GM Equity	Elisa Corporation	FI	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Specialized lending slotting criteria
LC_0000580_CC_SLSC	7437006ZZI1F7-CUA5518					Fingrid Oyj	FI	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Specialized lending slotting criteria
LC_0000581_CC_SLSC	213800SB6EO-B8SSK9W63			FI0009003230	FIA1S FH EQUITY	Finnair Oyj	FI	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Specialized lending slotting criteria
LC_0000582_CC_SLSC	743700BKTW4E-QIVKYY42			FI0009000400	FIS1V FH EQUITY	Fiskars Oyj	FI	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Specialized lending slotting criteria
LC_0000583_CC_SLSC	635400IUIZZIUJ-SAMF76			FI0009007132	FUM1V FH EQUITY	Fortum Oyj	FI	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Specialized lending slotting criteria
LC_0000584_CC_SLSC	74370031Y7R-K5H88CQ48			FI0009004824	KRA1V FH EQUITY	Kemira Oyj	FI	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Specialized lending slotting criteria
LC_0000585_CC_SLSC	743700OX6HSV-MCAHPB95					KESKO OYJ	FI	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Specialized lending slotting criteria
LC_0000586_CC_SLSC	2138001CNF45J-P5XZK38	1927400-1	HRB57225		KC4 GR EQUITY	Kone GmbH	FI	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Specialized lending slotting criteria

Counterparty code	Legal entity identifier (LEI)	Credit register code	Commercial register code	ISIN code	Bloomberg ticker	Name	Geographical area	Portfolio name	Sector of counterparty	Type of exposure	Type of facility	Type of risk	Regulatory approach
010	020	030	040	050	060	070	080	090	100	110	120	130	140
LC_0000587_CC_SLSC	2138007FRMW-VPUDCMA45			FI0009007835	MEO1V FH EQUITY	Metso Oyj	FI	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Specialized lending slotting criteria
LC_0000588_CC_SLSC	5493009GY1X8-GQ66AM14			FI0009013296	NES1V FH EQUITY	Neste Oil Oyj	FI	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Specialized lending slotting criteria
LC_0000589_CC_SLSC	549300A0JPRW-G1KI7U06			FI0009000681	NOK1V FH EQUITY	Nokia Oyj	FI	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Specialized lending slotting criteria
LC_0000590_CC_SLSC	743700YQIO8-Y4L4WKR40					Nokian Renkaat Oyj	FI	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Specialized lending slotting criteria
LC_0000591_CC_SLSC	74370061PO7-C10E3PA54					Norilsk Nickel Harjavalta Oy	FI	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Specialized lending slotting criteria
LC_0000592_CC_SLSC	5493009YRUJJD-CFF0R80			FI0009002422	OUT1V FH EQUITY	Outokumpu Oyj	FI	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Specialized lending slotting criteria
LC_0000593_CC_SLSC	549300R0VN9-C371W0E07			FI0009014575	OTE1V FH EQUITY	Outotec Oyj	FI	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Specialized lending slotting criteria
LC_0000594_CC_SLSC	743700X6KUJ0-Z8GJIF03					POHJOLAN VOIMA OY	FI	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Specialized lending slotting criteria
LC_0000595_CC_SLSC	743700CIR72J2-LJZO637					Ramirent Oyj	FI	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Specialized lending slotting criteria
LC_0000596_CC_SLSC	743700XJC24TH-UPK0S03			FI0009007694	SAA1V FH EQUITY	Sanoma Oyj	FI	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Specialized lending slotting criteria
LC_0000597_CC_SLSC	743700IFQI6-W89M1IY95					STOCKMANN OYJ ABP	FI	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Specialized lending slotting criteria
LC_0000598_CC_SLSC	7437000ZP669L-KUTZ738				STERV FH EQUITY	Stora Enso Oyj	FI	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Specialized lending slotting criteria
LC_0000599_CC_SLSC	743700LQ48IZB-TZN4S52		0196656-0	XS1043513529		Teollisuuden Voima Oyj(TVO)	FI	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Specialized lending slotting criteria
LC_0000600_CC_SLSC	743700PKLY067-IZIF588					Tikkurila Oyj	FI	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Specialized lending slotting criteria
LC_0000601_CC_SLSC	213800EC6PW5-VU4J9U64			FI0009005987	UPM1V FH EQUITY	UPM-Kymmene Oyj	FI	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Specialized lending slotting criteria
LC_0000602_CC_SLSC	743700G7A9J1P-HM3X223			FI0009003727	WRT1V FH EQUITY	Wärtsilä Oyj Abp	FI	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Specialized lending slotting criteria
LC_0000603_CC_SLSC	549300TLDC3I-QX97WU26					Wihuri Packaging Oy	FI	Large corporate sample	Other financial corporations	Not applicable	Not applicable	Counterparty credit risk	Specialized lending slotting criteria
LC_0000604_CC_SLSC	529900M13G-M4VSTE6W80					YIT Oyj	FI	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Specialized lending slotting criteria
LC_0000605_CC_SLSC	969500QZC2Q0-TK11NV07				AC FP EQUITY	Accor SA	FR	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Specialized lending slotting criteria
LC_0000606_CC_SLSC	969500PJMBSFH-YC37989				ADP FP Equity	Aeroports de Paris S.A. (ADP)	FR	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Specialized lending slotting criteria
LC_0000607_CC_SLSC	969500AQW31-GYO8JZD66			FR0000031122		AIR FRANCE -KLM	FR	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Specialized lending slotting criteria
LC_0000608_CC_SLSC	969500MMPQV-HK671GT54				AI FP EQUITY	Air Liquide SA	FR	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Specialized lending slotting criteria
LC_0000609_CC_SLSC	969500RAZNDF-VFATTJ14					ALCATEL LUCENT INTERNATIONAL	FR	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Specialized lending slotting criteria
LC_0000610_CC_SLSC	969500CCRD8G-YWLG6R54		542019096	FR0000130007	ALU FP EQUITY	Alcatel Lucent S.A.	FR	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Specialized lending slotting criteria

Counterparty code	Legal entity identifier (LEI)	Credit register code	Commercial register code	ISIN code	Bloomberg ticker	Name	Geographical area	Portfolio name	Sector of counterparty	Type of exposure	Type of facility	Type of risk	Regulatory approach
010	020	030	040	050	060	070	080	090	100	110	120	130	140
LC_0000611_CC_SLSC	969500TZFFAS8-XMVPQ44				ALALF UV Equity	ALCATEL-LUCENT SA	FR	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Specialized lending slotting criteria
LC_0000612_CC_SLSC	549300W64S5-Q0I46LK20					ALSTOM HOLDINGS SA	FR	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Specialized lending slotting criteria
LC_0000613_CC_SLSC	969500032TUYM-W11FB530				ALO FP EQUITY	Alstom SA	FR	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Specialized lending slotting criteria
LC_0000614_CC_SLSC	9695007B0RXQ-CHHTGR34		305207169		AREVA FP EQUITY	AREVA NC	FR	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Specialized lending slotting criteria
LC_0000615_CC_SLSC	96950026BLI-V09FMSM49				AKE FP EQUITY	Arkema Group SA	FR	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Specialized lending slotting criteria
LC_0000616_CC_SLSC					ATO FP EQUITY	Atos Origin SA	FR	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Specialized lending slotting criteria
LC_0000617_CC_SLSC	213800U12KW-YZEECZ934		572139996		ASF FP EQUITY	AUTOROUTES DU SUD DE LA FRANCE SA	FR	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Specialized lending slotting criteria
LC_0000618_CC_SLSC	9695002SV2VP9-CU42826				ARR FP EQUITY	Autoroutes Paris-Rhin-Rhone SA [APRR]	FR	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Specialized lending slotting criteria
LC_0000619_CC_SLSC	F5WCUMTUM4R-KZ1MAIE39					AXA SA	FR	Large corporate sample	Other financial corporations	Not applicable	Not applicable	Counterparty credit risk	Specialized lending slotting criteria
LC_0000620_CC_SLSC	969500MOCLN-QFNZN0D63		572015246		EN LI Equity	BOUYGUES SA	FR	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Specialized lending slotting criteria
LC_0000621_CC_SLSC	96950077L0T-N7BAROX36				CAP FP EQUITY	Cap Gemini Sogeti SA	FR	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Specialized lending slotting criteria
LC_0000622_CC_SLSC	549300B8P6MU-J1YWTS08				CA FP EQUITY	Carrefour SA	FR	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Specialized lending slotting criteria
LC_0000623_CC_SLSC	969500VHL8-F83GBL6L29		554501171	FR0000125585	CO FP EQUITY	CASINO GUICHARD - PERRACHON	FR	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Specialized lending slotting criteria
LC_0000624_CC_SLSC	9695001K81BD-UET02H66				CGM FP EQUITY	Cegedim SA	FR	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Specialized lending slotting criteria
LC_0000625_CC_SLSC	969500FCVQ5S-LAAUJV59				GA S1 Equity	CGG	FR	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Specialized lending slotting criteria
LC_0000626_CC_SLSC	969500WESYQ-MQ1F2C272					CHRISTIAN DIOR	FR	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Specialized lending slotting criteria
LC_0000627_CC_SLSC	969500BZJ49IIC-IBZZ08					CMA CGM S.A.	FR	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Specialized lending slotting criteria
LC_0000628_CC_SLSC	969500QKVPV2-H8UXM738				CNP FP Equity	CNP Assurances	FR	Large corporate sample	Other financial corporations	Not applicable	Not applicable	Counterparty credit risk	Specialized lending slotting criteria
LC_0000629_CC_SLSC	213800CP8292-W9E8LJ69		552115891		DG FP Equity	Cofiroute	FR	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Specialized lending slotting criteria
LC_0000630_CC_SLSC	969500DZBBMY-HB8NAM93		552025314	FR0000121634	RE FP EQUITY	COLAS SA	FR	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Specialized lending slotting criteria
LC_0000631_CC_SLSC	NFONVGN05Z0-FMN5PEC35				SGO FP EQUITY	Compagnie de Saint-Gobain SA	FR	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Specialized lending slotting criteria
LC_0000632_CC_SLSC	549300SOSI58-J6VIW052				ML FP EQUITY	Compagnie Generale des Etablissements Michelin SCA [CGEM]	FR	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Specialized lending slotting criteria
LC_0000633_CC_SLSC	969500D8BWY-H453FLN28					CRISTAL UNION	FR	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Specialized lending slotting criteria
LC_0000634_CC_SLSC	85OKW2SW05R-ZFQS1W718				JJ FP EQUITY	Crown European Holdings SA	FR	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Specialized lending slotting criteria

Counterparty code	Legal entity identifier (LEI)	Credit register code	Commercial register code	ISIN code	Bloomberg ticker	Name	Geographical area	Portfolio name	Sector of counterparty	Type of exposure	Type of facility	Type of risk	Regulatory approach
010	020	030	040	050	060	070	080	090	100	110	120	130	140
LC_0000635_CC_SLSC	969500H6VMR-N7AY1ZU14		441133808		85117Z FP EQUITY	DCNS	FR	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Specialized lending slotting criteria
LC_0000636_CC_SLSC	9695006LOD5-B2D7Y0N70				EDEN FP Equity	Edenred S.A.	FR	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Specialized lending slotting criteria
LC_0000637_CC_SLSC				FR0000130452	FGR FP EQUITY	Eiffage SA	FR	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Specialized lending slotting criteria
LC_0000638_CC_SLSC	549300X3UK4G-G3FNMO06			FR0010242511	EDF FP EQUITY	Electricite de France SA [EDF]	FR	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Specialized lending slotting criteria
LC_0000639_CC_SLSC	9695001HM585-I0NEI780		380543678			Elior	FR	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Specialized lending slotting criteria
LC_0000640_CC_SLSC	549300LUH78P-G2MP6N64					Eramet SA	FR	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Specialized lending slotting criteria
LC_0000641_CC_SLSC	549300M3VH1-A3ER1TB49		712049618	FR0000121667	EI FP EQUITY	ESSILOR INTERNATIONAL	FR	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Specialized lending slotting criteria
LC_0000642_CC_SLSC	529900HC20EL-W4B6XI30					Euler Hermes France	FR	Large corporate sample	Other financial corporations	Not applicable	Not applicable	Counterparty credit risk	Specialized lending slotting criteria
LC_0000643_CC_SLSC	52990087UKA0-U2TO8412		352383715		117052Z FP EQUITY	EUROCOPTER SAS	FR	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Specialized lending slotting criteria
LC_0000644_CC_SLSC	MINO79WLO-O247M1IL051				EAD FP Equity	European Aeronautic Defence & Space Co NV [EADS]	FR	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Specialized lending slotting criteria
LC_0000645_CC_SLSC	549300MCOO-Y1V7P2PG30				ETL FP Equity	Eutelsat S.A.	FR	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Specialized lending slotting criteria
LC_0000646_CC_SLSC	969500WASBF8-AZP8TC02		323288563	FR0000053142	LEY FP EQUITY	FAIVELEY TRANSPORT	FR	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Specialized lending slotting criteria
LC_0000647_CC_SLSC	969500F0VMZL-K2IULV85			FR0000121147	EO FP EQUITY	Faurecia S.A.	FR	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Specialized lending slotting criteria
LC_0000648_CC_SLSC	969500UPKU9V-F8XAEU18		775625767		1044Q FP EQUITY	FINANCIERE AGACHE SA	FR	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Specialized lending slotting criteria
LC_0000649_CC_SLSC	969500P8M3W2-XX376054					Fonciere des Regions	FR	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Specialized lending slotting criteria
LC_0000650_CC_SLSC	969500MCOON-R8990S771				FTE FP EQUITY	France Telecom SA / Orange SA	FR	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Specialized lending slotting criteria
LC_0000651_CC_SLSC	5493005GNGE7-UFJCIL03				FBEL FP EQUITY	Fromageries Bel SA	FR	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Specialized lending slotting criteria
LC_0000652_CC_SLSC	969500YWO65-OHPVAHN71					GALERIES LAFAYETTE	FR	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Specialized lending slotting criteria
LC_0000653_CC_SLSC	LAXUQCHT4F-H58LRZDY46			FR0010208488	GSZ FP EQUITY	GDF Suez SA	FR	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Specialized lending slotting criteria
LC_0000654_CC_SLSC	529900710OJCY-ZX6IL07					GEA Batignolles Technologies Thermiques SAS	FR	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Specialized lending slotting criteria
LC_0000655_CC_SLSC	9695003E4MM-A10IBTR26		592014476			Gecina	FR	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Specialized lending slotting criteria
LC_0000656_CC_SLSC	9695004TMMZ3-JBKJO332		377791967		UG FP Equity	GIE PSA Tresorerie	FR	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Specialized lending slotting criteria
LC_0000657_CC_SLSC	969500ASE-C557H5A4F22		476180625			Groupe Auchan S.A.	FR	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Specialized lending slotting criteria
LC_0000658_CC_SLSC	969500KMUQ2-B6CBAF162				BN FP EQUITY	Groupe Danone SA	FR	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Specialized lending slotting criteria

Counterparty code	Legal entity identifier (LEI)	Credit register code	Commercial register code	ISIN code	Bloomberg ticker	Name	Geographical area	Portfolio name	Sector of counterparty	Type of exposure	Type of facility	Type of risk	Regulatory approach
010	020	030	040	050	060	070	080	090	100	110	120	130	140
LC_0000659_CC_SLSC	969500O3KMCB-QT8KGK58					Groupe Soufflet SA	FR	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Specialized lending slotting criteria
LC_0000660_CC_SLSC	969500FY5T5M-LH4G9A95				RIA FP EQUITY	Groupe Steria SCA	FR	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Specialized lending slotting criteria
LC_0000661_CC_SLSC	969500LYSYS0-E800SQ95		408168003			Holding Bercy Investissement SCA	FR	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Specialized lending slotting criteria
LC_0000662_CC_SLSC	969500I3QV-K40XEORU25		495137077			HOLDING D'INFRASTRUCTURES DES METIERS DE L'ENVIRONNEMENT	FR	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Specialized lending slotting criteria
LC_0000663_CC_SLSC	969500UDH342-QLTE1M42		582074944	FR0000035081	ICAD FP EQUITY	ICADE	FR	Large corporate sample	Other financial corporations	Not applicable	Not applicable	Counterparty credit risk	Specialized lending slotting criteria
LC_0000664_CC_SLSC	969500FZ9BTR-ZS3JNB97		342376332	FR0004035913	ILD FP EQUITY	ILIAD	FR	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Specialized lending slotting criteria
LC_0000665_CC_SLSC	54930075MZSSI-B2TGC64		449354224	FR0000120859	NK FP EQUITY	IMERYS S.A.	FR	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Specialized lending slotting criteria
LC_0000666_CC_SLSC	9695002OY2-X35E9X8W87					Ipsos SA	FR	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Specialized lending slotting criteria
LC_0000667_CC_SLSC	549300ORN5E1-P46ATH26		440413730		IT IM Equity	Italcementi Finance S.A.	FR	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Specialized lending slotting criteria
LC_0000668_CC_SLSC	9695009KV7AF-PDEI5S30				DEC FP EQUITY	JCDecaux SA	FR	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Specialized lending slotting criteria
LC_0000669_CC_SLSC	549300VGEJKB7-SVUZR78		552075020		PP IM Equity	Kering S.A.	FR	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Specialized lending slotting criteria
LC_0000670_CC_SLSC	969500PB4U31-KEFHZ621		780152914			Klepierre S.A.	FR	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Specialized lending slotting criteria
LC_0000671_CC_SLSC	969500L0T16H-X3R78P61					La Mondiale	FR	Large corporate sample	Other financial corporations	Not applicable	Not applicable	Counterparty credit risk	Specialized lending slotting criteria
LC_0000672_CC_SLSC	9695000YG7T-R7PAP0L59				222691Z FP EQUITY	La Poste [France]	FR	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Specialized lending slotting criteria
LC_0000673_CC_SLSC	969500O558-W10MK2JF76					Labco SA	FR	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Specialized lending slotting criteria
LC_0000674_CC_SLSC	549300DNNL29-KCEPRZ85			FR0000120537	LG FP EQUITY	Lafarge SA	FR	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Specialized lending slotting criteria
LC_0000675_CC_SLSC	969500VX2NV2-AQQ65G45				MMB FP EQUITY	Lagardere SCA	FR	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Specialized lending slotting criteria
LC_0000676_CC_SLSC	969500TJLHIZL-FRWEQ48			FR0010307819	LR FP EQUITY	Legrand	FR	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Specialized lending slotting criteria
LC_0000677_CC_SLSC	969500C0B8Y-R7HT3OM14				221202Z FP EQUITY	Limagrain SA	FR	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Specialized lending slotting criteria
LC_0000678_CC_SLSC	529900JI1GG6-F7RKVI53			FR0000120321	OR FP EQUITY	L'Oréal	FR	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Specialized lending slotting criteria
LC_0000679_CC_SLSC	IOG4E947OAT-N0KJYSD45				MC FP EQUITY	LVMH Moet Hennessy Louis Vuitton SA	FR	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Specialized lending slotting criteria
LC_0000680_CC_SLSC					MDCA FP EQUITY	Medica France SA	FR	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Specialized lending slotting criteria
LC_0000681_CC_SLSC	969500081CGA-XB7YS433		424064707			Mercialys	FR	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Specialized lending slotting criteria
LC_0000682_CC_SLSC	969500DZ56QV-IKRIU954					Monoprix SA	FR	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Specialized lending slotting criteria

Counterparty code	Legal entity identifier (LEI)	Credit register code	Commercial register code	ISIN code	Bloomberg ticker	Name	Geographical area	Portfolio name	Sector of counterparty	Type of exposure	Type of facility	Type of risk	Regulatory approach
010	020	030	040	050	060	070	080	090	100	110	120	130	140
LC_0000683_CC_SLSC	96950015FU78-G84UIV14				NEX FP EQUITY	Nexans SA	FR	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Specialized lending slotting criteria
LC_0000684_CC_SLSC	549300DMQNO-ND6LEVJ13					Novacap SA	FR	Large corporate sample	Other financial corporations	Not applicable	Not applicable	Counterparty credit risk	Specialized lending slotting criteria
LC_0000685_CC_SLSC	969500CDLQKY-AR1PT761					NutriXo SA	FR	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Specialized lending slotting criteria
LC_0000686_CC_SLSC	969500SHDTSM-KBXKKO85					Oberthur Technologies S.A.	FR	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Specialized lending slotting criteria
LC_0000687_CC_SLSC	52990097YFPX9-J0H5D87			FR0000120693	RI FP EQUITY	PERNOD RICARD S.A.	FR	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Specialized lending slotting criteria
LC_0000688_CC_SLSC	969500TZ5950I-T5FPQ42				UG FP EQUITY	Peugeot SA	FR	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Specialized lending slotting criteria
LC_0000689_CC_SLSC	969500C0PA29-TV19CT55				221410Z FP EQUITY	Picard Surgeles SA	FR	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Specialized lending slotting criteria
LC_0000690_CC_SLSC					PP FP EQUITY	Pinault Printemps Redoute SA [PPR]	FR	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Specialized lending slotting criteria
LC_0000691_CC_SLSC	2138004KW8B-V57III342			FR0000130577	PUB FP EQUITY	Publicis Groupe SA	FR	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Specialized lending slotting criteria
LC_0000692_CC_SLSC	969500AI7V5V0-J9TOU58				RAL FP EQUITY	Rallye SA	FR	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Specialized lending slotting criteria
LC_0000693_CC_SLSC	5493004V6A3-Z027YT216				RCO FP Equity	Remy Cointreau S.A.	FR	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Specialized lending slotting criteria
LC_0000694_CC_SLSC	969500F7JLT-X36OUI695			FR0000131906	RNO FP EQUITY	RENAULT S.A.	FR	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Specialized lending slotting criteria
LC_0000695_CC_SLSC	969500VZN4KD-EZ14C105		412280737		224063Z FP EQUITY	RESEAU FERRE DE FRANCE	FR	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Specialized lending slotting criteria
LC_0000696_CC_SLSC	969500N6AVP-A51648T62				RXL FP Equity	Rexel SA	FR	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Specialized lending slotting criteria
LC_0000697_CC_SLSC	969500FO141-C5967KC72					Roquette Freres	FR	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Specialized lending slotting criteria
LC_0000698_CC_SLSC	969500JRJW0K2-ET1UP76		444619258		226514Z FP EQUITY	RTE EDF TRANSPORT SA	FR	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Specialized lending slotting criteria
LC_0000699_CC_SLSC	969500UIC89G-T3UL7L24				SAF FP EQUITY	Safran SA	FR	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Specialized lending slotting criteria
LC_0000700_CC_SLSC	549300E9PC51E-N656011		395030844		SAN FP Equity	SANOFI S.A.	FR	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Specialized lending slotting criteria
LC_0000701_CC_SLSC	969500A1YF1X-UYYXS284				SU FP EQUITY	Schneider Electric SA	FR	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Specialized lending slotting criteria
LC_0000702_CC_SLSC	96950056ULJ4J-I7V3752				SCR FP Equity	SCOR SE	FR	Large corporate sample	Other financial corporations	Not applicable	Not applicable	Counterparty credit risk	Specialized lending slotting criteria
LC_0000703_CC_SLSC	969500WP61NB-K098AC47				SK FP EQUITY	SEB SA	FR	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Specialized lending slotting criteria
LC_0000704_CC_SLSC	969500KDAU-M9TYWQTR36		470801168		286575Z FP EQUITY	SOC NATIONALE IMMOBILIERE	FR	Large corporate sample	Other financial corporations	Not applicable	Not applicable	Counterparty credit risk	Specialized lending slotting criteria
LC_0000705_CC_SLSC	969500LCBO-G12HXPYM84				SW FP EQUITY	Sodexho Alliance SA [Sodexo]	FR	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Specialized lending slotting criteria
LC_0000706_CC_SLSC	9695005U38X1-SF184325		552028425		QS3 GF Equity	Solocal Group	FR	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Specialized lending slotting criteria

Counterparty code	Legal entity identifier (LEI)	Credit register code	Commercial register code	ISIN code	Bloomberg ticker	Name	Geographical area	Portfolio name	Sector of counterparty	Type of exposure	Type of facility	Type of risk	Regulatory approach
010	020	030	040	050	060	070	080	090	100	110	120	130	140
LC_0000707_CC_SLSC	969500VEVOW-R22R2YR86				9876578Z FP Equity	Sonepar SA	FR	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Specialized lending slotting criteria
LC_0000708_CC_SLSC	969500A4MXJ3-ESPHK698		552049447		224507Z FP EQUITY	STE NATIONALE DES CHEMINS DE FER FRANCAIS	FR	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Specialized lending slotting criteria
LC_0000709_CC_SLSC	9695001UJ7FM-Z37G6N39		572119550		593377Z FP EQUITY	SUCRES ET DENREES	FR	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Specialized lending slotting criteria
LC_0000710_CC_SLSC	9695002EVBY-M5B2OIP31				4699377Z FP Equity	Tarkett SAS	FR	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Specialized lending slotting criteria
LC_0000711_CC_SLSC	969500NQMN-C0PVUY8V74				TEC FP EQUITY	Technip SA	FR	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Specialized lending slotting criteria
LC_0000712_CC_SLSC	529900FNDVTQ-JOVVPZ19				HO FP EQUITY	Thales SA	FR	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Specialized lending slotting criteria
LC_0000713_CC_SLSC			542051180	FR0000120271	FP FP EQUITY	TOTAL SA	FR	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Specialized lending slotting criteria
LC_0000714_CC_SLSC	969500BWNQ1-B0PI06I59		492520333			Tyrol Acquisition 2 SAS	FR	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Specialized lending slotting criteria
LC_0000715_CC_SLSC	969500SHQITW-XSIS7N89		682024096	FR0000124711	UL NA EQUITY	UNIBAIL RODAMCO SE	FR	Large corporate sample	Other financial corporations	Not applicable	Not applicable	Counterparty credit risk	Specialized lending slotting criteria
LC_0000716_CC_SLSC	5493006IH2N2-WMIBB742				FR FP Equity	Valeo S.A.	FR	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Specialized lending slotting criteria
LC_0000717_CC_SLSC	969500P2Q1-B47H4MCJ34				VK FP EQUITY	Vallourec SA	FR	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Specialized lending slotting criteria
LC_0000718_CC_SLSC	969500LENY69-X51OOT31				VIE FP EQUITY	Veolia Environnement SA	FR	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Specialized lending slotting criteria
LC_0000719_CC_SLSC	9695009YI1863-TOVDP79					Vicat SA	FR	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Specialized lending slotting criteria
LC_0000720_CC_SLSC	213800WFQ334-R8UXUG83				DG FP EQUITY	Vinci SA	FR	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Specialized lending slotting criteria
LC_0000721_CC_SLSC	969500FU4DRA-EVJW7U54				VIV FP EQUITY	Vivendi SA	FR	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Specialized lending slotting criteria
LC_0000722_CC_SLSC	969500M98ZMI-ZYJD5O34		572174035		MF FP Equity	Wendel	FR	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Specialized lending slotting criteria
LC_0000723_CC_SLSC	969500SFFMSIH-H11UO32				ZC FP EQUITY	Zodiac Aerospace SA	FR	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Specialized lending slotting criteria
LC_0000724_CC_SLSC	549300MJIRPTC-HAYW359		7847174			ABP Finance Plc	GB	Large corporate sample	Other financial corporations	Not applicable	Not applicable	Counterparty credit risk	Specialized lending slotting criteria
LC_0000725_CC_SLSC	213800B4XZJ3Z-DM7CL47				AFR LN Equity	Afren plc	GB	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Specialized lending slotting criteria
LC_0000726_CC_SLSC	2138003R7TGC-SVF27H47		SC177553	GB00B4WQ2Z29	AGK LN Equity	AGGREKO PLC	GB	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Specialized lending slotting criteria
LC_0000727_CC_SLSC	213800HPMHR-N3PT62M97		06279732		0807384D LN EQUITY	AIRTANKER FINANCE LIMITED	GB	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Specialized lending slotting criteria
LC_0000728_CC_SLSC	DTA07N5U5H-K2KC1SCM04		01675285	GB0000282623		AMEC Foster Wheeler plc	GB	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Specialized lending slotting criteria
LC_0000729_CC_SLSC	2Y33NQ5FPI8P-R8L9QX13		2854310		AML LN Equity	Amlin PLC	GB	Large corporate sample	Other financial corporations	Not applicable	Not applicable	Counterparty credit risk	Specialized lending slotting criteria
LC_0000730_CC_SLSC	213800DL377M-H46PDY63		4330322			Anglian Water Services Financing Plc	GB	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Specialized lending slotting criteria

Counterparty code	Legal entity identifier (LEI)	Credit register code	Commercial register code	ISIN code	Bloomberg ticker	Name	Geographical area	Portfolio name	Sector of counterparty	Type of exposure	Type of facility	Type of risk	Regulatory approach
010	020	030	040	050	060	070	080	090	100	110	120	130	140
LC_0000731_CC_SLSC	549300S9XF92-D1X8ME43		3564138	GB00B1XZS820	AAL LN EQUITY	Anglo American Plc.	GB	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Specialized lending slotting criteria
LC_0000732_CC_SLSC	VVT2B79I2Z4-U3R6BY589		7876075		AON UN Equity	Aon plc	GB	Large corporate sample	Other financial corporations	Not applicable	Not applicable	Counterparty credit risk	Specialized lending slotting criteria
LC_0000733_CC_SLSC				GB00B15Y0C52		AP ALTERNAT ASSETS	GB	Large corporate sample	Other financial corporations	Not applicable	Not applicable	Counterparty credit risk	Specialized lending slotting criteria
LC_0000734_CC_SLSC	549300F4RYR1-DNTO2O39		6137924			Arqiva Financing No. 1 Limited	GB	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Specialized lending slotting criteria
LC_0000735_CC_SLSC	GBQKSY6W7G0-OHCQ8OQ72		293262		ABF LN Equity	Associated British Foods PLC	GB	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Specialized lending slotting criteria
LC_0000736_CC_SLSC	PY6ZZQWO2IZF-ZC3IOL08		2723534		ZEG GY Equity	AstraZeneca PLC	GB	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Specialized lending slotting criteria
LC_0000737_CC_SLSC	YF0Y5B0lB8SM0-ZFG9G81		2468686		AV/ LN EQUITY	Aviva Plc	GB	Large corporate sample	Other financial corporations	Not applicable	Not applicable	Counterparty credit risk	Specialized lending slotting criteria
LC_0000738_CC_SLSC	213800TSKOL-X4EU6L377		02342138	GB0009697037	BAB LN Equity	Babcock International Group Plc	GB	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Specialized lending slotting criteria
LC_0000739_CC_SLSC	8SVCSVKSGDW-MW2QHOH83		1470151		BA/ LN EQUITY	BAE Systems Plc	GB	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Specialized lending slotting criteria
LC_0000740_CC_SLSC	CT4UIJ3TUKGYY-HMENQ17		395826	GB0000961622	BBY LN EQUITY	Balfour Beatty plc	GB	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Specialized lending slotting criteria
LC_0000741_CC_SLSC	2138006R85VE-OF5YNK29		604574		BDEV LN EQUITY	Barratt Developments Plc	GB	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Specialized lending slotting criteria
LC_0000742_CC_SLSC	2138001T2QE-V5RXMFI32		00053688	GB00B1FP8915	BBA LN Equity	BBA AVIATION PLC	GB	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Specialized lending slotting criteria
LC_0000743_CC_SLSC			1480047		BRSN LN Equity	Berendsen Plc [ex-Davis Service Group Plc]	GB	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Specialized lending slotting criteria
LC_0000744_CC_SLSC					0134146D LN Equity	Best Buy Europe Distributions Ltd	GB	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Specialized lending slotting criteria
LC_0000745_CC_SLSC	V1LV067AJN766-PCJIG11		3763515		BG/ LN Equity	BG Energy Holdings Ltd	GB	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Specialized lending slotting criteria
LC_0000746_CC_SLSC	549300C116EO-WV835768		3196209		BLT LN Equity	BHP Billiton Plc	GB	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Specialized lending slotting criteria
LC_0000747_CC_SLSC	VK07P8T49UYF-O085O712		3114356		BMW HB Equity	BMW (UK) Capital plc	GB	Large corporate sample	Other financial corporations	Not applicable	Not applicable	Counterparty credit risk	Specialized lending slotting criteria
LC_0000748_CC_SLSC	213800V93QF-W53NB7Y29		1036959			Bodycote International Limited	GB	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Specialized lending slotting criteria
LC_0000749_CC_SLSC	213800TGK6XX-FA2TBO31		3558065			Boparan Holdings Limited	GB	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Specialized lending slotting criteria
LC_0000750_CC_SLSC	213800M11ELC-LQ8VF938		4011660			Bourne Leisure Ltd	GB	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Specialized lending slotting criteria
LC_0000751_CC_SLSC	549300ZPID4G-QRDWI318	1104733-9	HRB113611		BP/ LN EQUITY	BP Europa SE	DE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Specialized lending slotting criteria
LC_0000752_CC_SLSC	G1KG0OQD10N-OMCMLDZ35		00542515		BP/ LN EQUITY	BP INTERNATIONAL LTD	GB	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Specialized lending slotting criteria
LC_0000753_CC_SLSC	213800MBRRUV-QIONAN53		4578621		BXB AT Equity	Brambles Finance plc	GB	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Specialized lending slotting criteria
LC_0000754_CC_SLSC	549300136VSB-KI0Q8750		5262170			Brenntag UK Limited	GB	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Specialized lending slotting criteria

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010	020	030	040	050	060	070	080	090	100	110	120	130	140
LC_0000755_CC_SLSC	375X9PSJLLOV7-F21O626		01777777		IAG LN EQUITY	BRITISH AIRWAYS PLC	GB	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Specialized lending slotting criteria
LC_0000756_CC_SLSC	2138001S874P3-WKNCV04		3407696		BATS LN EQUITY	British American Tobacco Plc	GB	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Specialized lending slotting criteria
LC_0000757_CC_SLSC	5493000IBP32U-QZ0KL24		RC000057			British Broadcasting Corporation	GB	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Specialized lending slotting criteria
LC_0000758_CC_SLSC	RV5B68J2GV3Q-GMRPW209		621920			British Land Company PLC (The)	GB	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Specialized lending slotting criteria
LC_0000759_CC_SLSC	2138003TS48M-QKF4BZ29		9256967		BSY LN EQUITY	British Sky Broadcasting Group Limited	GB	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Specialized lending slotting criteria
LC_0000760_CC_SLSC	549300OWFMS-O9NYV4H90		01800000		BT/A LN EQUITY	BRITISH TELECOMMUNICATIONS PLC	GB	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Specialized lending slotting criteria
LC_0000761_CC_SLSC	635400L3NVMY-D4BVCI53		5604923		BVIC LN Equity	Britvic PLC	GB	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Specialized lending slotting criteria
LC_0000762_CC_SLSC			358948	GB00B0744B38	BNZL LN EQUITY	BUNZL PLC	GB	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Specialized lending slotting criteria
LC_0000763_CC_SLSC	ZIMCVQHUFZ8-GVHENP290		2779134			Bupa Finance plc	GB	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Specialized lending slotting criteria
LC_0000764_CC_SLSC	213800J3MPR8K-O94D535		3458224		BRBY LN Equity	Burberry Group Plc	GB	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Specialized lending slotting criteria
LC_0000765_CC_SLSC	213800UL7Z7-B6GLBZ213		3314066			C&J Clark Ltd	GB	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Specialized lending slotting criteria
LC_0000766_CC_SLSC	CMIGEWPLHL4-M7ZV0IZ88		2081330		CPI LN EQUITY	Capita Plc	GB	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Specialized lending slotting criteria
LC_0000767_CC_SLSC	6SNZTEXLR1-M5211YYB89				CLLN LN EQUITY	Carillion Group Plc	GB	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Specialized lending slotting criteria
LC_0000768_CC_SLSC	4DR1VPDQMH-D3N3QW8W95		4039524		CCL LN EQUITY	Carnival Plc	GB	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Specialized lending slotting criteria
LC_0000769_CC_SLSC	2138001E12GW-LLDQQF16		7105905		CPW LN Equity	DIXONS CARPHONE PLC	GB	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Specialized lending slotting criteria
LC_0000770_CC_SLSC	E26EDV109X6E-EPBKVH76		3033654	GB00B033F229	CNA LN EQUITY	CENTRICA PLC	GB	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Specialized lending slotting criteria
LC_0000771_CC_SLSC	549300IF6EUDV-XYQI061		5900853			CEVA Group plc	GB	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Specialized lending slotting criteria
LC_0000772_CC_SLSC	213800U9A54V-QJ5P2J41		86662		CHG LN Equity	Chemring Group Plc	GB	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Specialized lending slotting criteria
LC_0000773_CC_SLSC	213800J2J3TOO-I176M73		5212407		CINE LN Equity	CINEWORLD GROUP PLC	GB	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Specialized lending slotting criteria
LC_0000774_CC_SLSC	213800A41R9N-L49E5632		00030470	GB00B07KD360	COB LN Equity	COBHAM PLC	GB	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Specialized lending slotting criteria
LC_0000775_CC_SLSC	2138008M6M-H9OZ6U2T68		4083914		CPG LN EQUITY	Compass Group Plc	GB	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Specialized lending slotting criteria
LC_0000776_CC_SLSC	6354003CVDDP-NXREIR29		FC031117			CPUK Finance Limited	GB	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Specialized lending slotting criteria
LC_0000777_CC_SLSC	4OFD47D73QF-J1T1MOF29		184594		DMGT LN Equity	Daily Mail and General Trust Plc	GB	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Specialized lending slotting criteria
LC_0000778_CC_SLSC	213800NPR9YD-SBO86U08		03162897	GB0002502812		DAIRY CREST GROUP PLC	GB	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Specialized lending slotting criteria

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010	020	030	040	050	060	070	080	090	100	110	120	130	140
LC_0000779_CC_SLSC	5493007MMUEI-F4NJG110		5448421		DEB LN EQUITY	Debenhams Plc	GB	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Specialized lending slotting criteria
LC_0000780_CC_SLSC	213800J4UVB5-OWG8VX82		3369634		DPH LN Equity	Dechra Pharmaceuticals PLC	GB	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Specialized lending slotting criteria
LC_0000781_CC_SLSC	213800BXKQ9K-ZNUR1M61		1819699			Derwent London PLC	GB	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Specialized lending slotting criteria
LC_0000782_CC_SLSC	213800ZVIELE-A55JMJ32		23307		DGE FP Equity	Diageo plc	GB	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Specialized lending slotting criteria
LC_0000783_CC_SLSC	2138005HMFMT-YXNEEX13		SC000750			DIAGEO SCOTLAND LIMITED	GB	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Specialized lending slotting criteria
LC_0000784_CC_SLSC	5299004HGJWH-J71M5T77		5671205			DNL UK LTD	GB	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Specialized lending slotting criteria
LC_0000785_CC_SLSC	2138001GRM-Z39JRSE316		01363137	GB0002748050	DNO LN Equity	DOMINO PRINTING SCIENCES PLC	GB	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Specialized lending slotting criteria
LC_0000786_CC_SLSC	39RSBE4RCI4-M15BLWH36		1377658		SMDS LN EQUITY	DS Smith Plc	GB	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Specialized lending slotting criteria
LC_0000787_CC_SLSC	2138001LSWET-H5TDQG53		2366777			DWR Cymru Cyfyngedig	GB	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Specialized lending slotting criteria
LC_0000788_CC_SLSC	213800U5R8Q5-KGM2KU56		2366906			Eastern Power Networks plc	GB	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Specialized lending slotting criteria
LC_0000789_CC_SLSC	549300XUUK1-H52EDCK10					EDC Finance Limited	GB	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Specialized lending slotting criteria
LC_0000790_CC_SLSC	549300ZM2QCF-G22BOJ03		2366949			Electricity North West Limited	GB	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Specialized lending slotting criteria
LC_0000791_CC_SLSC	549300KVXDUR-RKVW7R37		647788		ECM LN EQUITY	Electrocomponents Plc	GB	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Specialized lending slotting criteria
LC_0000792_CC_SLSC	2138008LJU6W-FQWOXJ73		7140891		ENQ LN Equity	EnQuest plc	GB	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Specialized lending slotting criteria
LC_0000793_CC_SLSC	7N0UJMJLXD0M-DT5D5086		7023598			Ensco plc	GB	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Specialized lending slotting criteria
LC_0000794_CC_SLSC	549300V1O67H-JV48FS61		6845434			ENW Finance plc	GB	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Specialized lending slotting criteria
LC_0000795_CC_SLSC	5493007MOZN-A03BVNE96		5444653		ESNT LN Equity	ESSENTRA PLC	GB	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Specialized lending slotting criteria
LC_0000796_CC_SLSC	21380023G8L-F55V46281		02954623			EUROPEAN METAL RECYCLING LIMITED	GB	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Specialized lending slotting criteria
LC_0000797_CC_SLSC	213800SVCZ6Y-Z8YJI569		2462001		4379945Z LN Equity	Eurostar International Ltd	GB	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Specialized lending slotting criteria
LC_0000798_CC_SLSC	5493002X7O83-FCJVYO69		7329930			Eversholt Funding Plc	GB	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Specialized lending slotting criteria
LC_0000799_CC_SLSC	JPO68XMABX4D-R21BNE65		8263590		0274811Z LN Equity	Everything Everywhere Ltd	GB	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Specialized lending slotting criteria
LC_0000800_CC_SLSC	54930080DFV-Z551GGT17				EVR LN EQUITY	Evraz Group S.A.	GB	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Specialized lending slotting criteria
LC_0000801_CC_SLSC	635400RXXHHY-T1JTSZ26		653331			EXPERIAN PLC	GB	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Specialized lending slotting criteria
LC_0000802_CC_SLSC	213800JLG5TP-E3RBYG56		4094619			FIRST CHOICE HOLIDAYS FINANCE LIMITED	GB	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Specialized lending slotting criteria

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010	020	030	040	050	060	070	080	090	100	110	120	130	140
LC_0000803_CC_SLSC	549300DEJZCP-WA4HKM93		SC157176		FGP LN EQUITY	First Group Plc	GB	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Specialized lending slotting criteria
LC_0000804_CC_SLSC	549300JXWH1U-V5J0XV81		6344120		FRES LN Equity	Fresnillo plc	GB	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Specialized lending slotting criteria
LC_0000805_CC_SLSC	213800WTATMI-TUGXJQ69		FC031364			Friends Life Group PLC	GB	Large corporate sample	Other financial corporations	Not applicable	Not applicable	Counterparty credit risk	Specialized lending slotting criteria
LC_0000806_CC_SLSC	549300L3KWK-K8X35QR12		4992207		GFS LN EQUITY	G4S Plc	GB	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Specialized lending slotting criteria
LC_0000807_CC_SLSC	213800OOHU-V3HHP46A02		00836539	GB00B3Y2J508	GFRD LN Equity	GALLIFORD TRY PLC	GB	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Specialized lending slotting criteria
LC_0000808_CC_SLSC	213800E8KX2V-V9YDY362		1991018			Gatwick Airport Ltd	GB	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Specialized lending slotting criteria
LC_0000809_CC_SLSC	549300IK25CZ-HKVLAL89		03768267		1844538Z LN EQUITY	Gazprom Marketing and Trading Limited	GB	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Specialized lending slotting criteria
LC_0000810_CC_SLSC	5493007Q8VD7-Q3ZYZS59		2258699		GS7 GY Equity	GlaxoSmithKline Capital PLC	GB	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Specialized lending slotting criteria
LC_0000811_CC_SLSC			3888792	GB0009252882	GSK LN EQUITY	GlaxoSmithKline plc	GB	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Specialized lending slotting criteria
LC_0000812_CC_SLSC	213800N9W2-D8A4GJGR36		04542769		2006623Z LN EQUITY	GLENCORE ENERGY UK LTD	GB	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Specialized lending slotting criteria
LC_0000813_CC_SLSC	213800QIJMYM-W6TSBG41		5333192		GNK LN Equity	Greene King Finance Plc	GB	Large corporate sample	Other financial corporations	Not applicable	Not applicable	Counterparty credit risk	Specialized lending slotting criteria
LC_0000814_CC_SLSC	213800R9N5F2-WRMGTR50		24511		GNK LN EQUITY	Greene King Plc	GB	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Specialized lending slotting criteria
LC_0000815_CC_SLSC	213800U8JEP-F65PSKU22		6143540			GUARDIAN DIGITAL COMMUNICATIONS LIMITED	GB	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Specialized lending slotting criteria
LC_0000816_CC_SLSC	2138007FRGLU-R9KGBT40		00040932	GB0004052071	HLMA LN Equity	HALMA PLC	GB	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Specialized lending slotting criteria
LC_0000817_CC_SLSC	213800G1C9KK-VVDN1A60		360632	GB0004065016	HMSO LN EQUITY	Hammerson PLC	GB	Large corporate sample	Other financial corporations	Not applicable	Not applicable	Counterparty credit risk	Specialized lending slotting criteria
LC_0000818_CC_SLSC	529900N6RQR0-PX7ZTR62		4626078		HEI GY Equity	Hanson Limited	GB	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Specialized lending slotting criteria
LC_0000819_CC_SLSC	213800QC8AW-D4BO8TH08		2150950		HAS LN Equity	Hays PLC	GB	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Specialized lending slotting criteria
LC_0000820_CC_SLSC	549300J5R8AW-MHPE7O05		1991017			Heathrow Airport Limited	GB	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Specialized lending slotting criteria
LC_0000821_CC_SLSC	7TI96JO3DYEIQ-WZ7Z726		99529			Heathrow Funding Limited	GB	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Specialized lending slotting criteria
LC_0000822_CC_SLSC	213800YRHAPN-N54BKN78		5863533	GB00B19NKB76	HOME LN EQUITY	HOME RETAIL GROUP PLC	GB	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Specialized lending slotting criteria
LC_0000823_CC_SLSC	213800UTXVFR-H9XBL453		7939278			Iceland Acquico Limited	GB	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Specialized lending slotting criteria
LC_0000824_CC_SLSC	213800FGWQX-PVI86SE26		5879252			Iglo Foods MidCo Limited	GB	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Specialized lending slotting criteria
LC_0000825_CC_SLSC			3236483	GB0004544929	IMT LN EQUITY	Imperial Tobacco Group Plc	GB	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Specialized lending slotting criteria
LC_0000826_CC_SLSC	2138002D68XD-R4LZCG32		7084307			Ineos Finance plc	GB	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Specialized lending slotting criteria

Counterparty code	Legal entity identifier (LEI)	Credit register code	Commercial register code	ISIN code	Bloomberg ticker	Name	Geographical area	Portfolio name	Sector of counterparty	Type of exposure	Type of facility	Type of risk	Regulatory approach
010	020	030	040	050	060	070	080	090	100	110	120	130	140
LC_0000827_CC_SLSC			5134420		IHG LN EQUITY	Intercontinental Hotels Group Plc	GB	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Specialized lending slotting criteria
LC_0000828_CC_SLSC	549300OGASR5WRKJ8R68		2234775			INTERMEDIATE CAPITAL GROUP PLC	GB	Large corporate sample	Other financial corporations	Not applicable	Not applicable	Counterparty credit risk	Specialized lending slotting criteria
LC_0000829_CC_SLSC				GB00B19DVX61	ISYS LN EQUITY	Invensys plc	GB	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Specialized lending slotting criteria
LC_0000830_CC_SLSC	ZLECI7ED2QMWFGYCXZ59		4967001		ITV LN Equity	ITV plc	GB	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Specialized lending slotting criteria
LC_0000831_CC_SLSC	213800VGZAAJIKJ9Y484		185647		SBRY LN EQUITY	J Sainsbury Plc	GB	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Specialized lending slotting criteria
LC_0000832_CC_SLSC	529900RRNKUM3INJGF98		KvK 34233247 0000		JBH LN EQUITY	JAB Holdings B.V.	GB	Large corporate sample	Other financial corporations	Not applicable	Not applicable	Counterparty credit risk	Specialized lending slotting criteria
LC_0000833_CC_SLSC	213800CHWARFAAN7UB85		1709784		JDW LN EQUITY	JD Wetherspoon Plc	GB	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Specialized lending slotting criteria
LC_0000834_CC_SLSC	5493008LNN1X4R79PJ89		SC034970	GB0005790059		JOHN MENZIES PLC	GB	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Specialized lending slotting criteria
LC_0000835_CC_SLSC	549300PLYY6I10B6S323		SC036219	GB00B5N0P849	WG/ LN Equity	JOHN WOOD GROUP PLC	GB	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Specialized lending slotting criteria
LC_0000836_CC_SLSC	2138001AVBSD1HSC6Z10		33774	GB0004764071	JMAT LN EQUITY	JOHNSON MATTHEY PLC	GB	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Specialized lending slotting criteria
LC_0000837_CC_SLSC	213800JFIBCR4LGUA242		SC015382	GB0004769682		JOHNSTON PRESS PLC	GB	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Specialized lending slotting criteria
LC_0000838_CC_SLSC			06467400		KAZ LN EQUITY	KAZ MINERALS FINANCE PLC	GB	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Specialized lending slotting criteria
LC_0000839_CC_SLSC	2138002RKCU2OM4Y7O48		02708030	GB0004915632	KIE LN Equity	KIER GROUP PLC	GB	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Specialized lending slotting criteria
LC_0000840_CC_SLSC	213800KBMEV7I92FY281		1664812		KGF LN EQUITY	Kingfisher Plc	GB	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Specialized lending slotting criteria
LC_0000841_CC_SLSC	213800QOWHF5R9VLL274		1429533		LAD LN Equity	Ladbrokes plc	GB	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Specialized lending slotting criteria
LC_0000842_CC_SLSC	213800JH9QQWHLO99821		1417162		LGEN LN Equity	Legal & General Group PLC	GB	Large corporate sample	Other financial corporations	Not applicable	Not applicable	Counterparty credit risk	Specialized lending slotting criteria
LC_0000843_CC_SLSC	549300BSGXG3QLIQYT84		8379990			Liberty Global plc	GB	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Specialized lending slotting criteria
LC_0000844_CC_SLSC	213800JDI3GTKPG4XI38		3929195			London Power Networks plc	GB	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Specialized lending slotting criteria
LC_0000845_CC_SLSC	213800QAUUUP6I445N30		05369106	GB00B0SWJX34	LSE LN Equity	LONDON STOCK EXCHANGE GROUP PLC	GB	Large corporate sample	Other financial corporations	Not applicable	Not applicable	Counterparty credit risk	Specialized lending slotting criteria
LC_0000846_CC_SLSC	213800JP7STUK5WKRE92		1000608		MMC LN Equity	MANAGEMENT CONSULTING GROUP PLC	GB	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Specialized lending slotting criteria
LC_0000847_CC_SLSC	213800IU37OVVT5ZXP41		8338561			Manchester Airport Group Funding PLC	GB	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Specialized lending slotting criteria
LC_0000848_CC_SLSC	213800CN1RI3UCIZWB95		214436		MKS LN EQUITY	Marks & Spencer Plc	GB	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Specialized lending slotting criteria
LC_0000849_CC_SLSC	213800HQB746UJ9UWM15		5135049		MARS LN Equity	Marston's Issuer PLC	GB	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Specialized lending slotting criteria
LC_0000850_CC_SLSC	213800Q6RP3ZJ2CZR962		31461			Marston's PLC	GB	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Specialized lending slotting criteria

Counterparty code	Legal entity identifier (LEI)	Credit register code	Commercial register code	ISIN code	Bloomberg ticker	Name	Geographical area	Portfolio name	Sector of counterparty	Type of exposure	Type of facility	Type of risk	Regulatory approach
010	020	030	040	050	060	070	080	090	100	110	120	130	140
LC_0000851_CC_SLSC	213800HX7FMP-A2CIEF02		2798634			McBride plc	GB	Large corporate sample	non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Specialized lending slotting criteria
LC_0000852_CC_SLSC	YMFO3TKB4UA-WQTDZJJ31		432989		MGGT LN Equity	Meggitt Plc	GB	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Specialized lending slotting criteria
LC_0000853_CC_SLSC	213800E7QA1-U8BF34219		4778667		MAB LN Equity	Mitchells & Butlers Finance Plc	GB	Large corporate sample	Other financial corporations	Not applicable	Not applicable	Counterparty credit risk	Specialized lending slotting criteria
LC_0000854_CC_SLSC	213800LOZA69-QFDC9N34		6209386	GB00B1CRLC47	MNDI LN EQUITY	Mondi Plc	GB	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Specialized lending slotting criteria
lN_0000855_CC_SLSC	4PQUHN3JPFGF-NF3BB653		2068222			Morgan Stanley & Co. International plc	GB	Institutions sample	Other financial corporations	Not applicable	Not applicable	Counterparty credit risk	Specialized lending slotting criteria
LC_0000856_CC_SLSC	213800A8IQEM-Y8PA5X34		2590560		NEX LN Equity	National Express Group Plc	GB	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Specialized lending slotting criteria
LC_0000857_CC_SLSC	8R95QZMKZLJ-X5Q2XR704		4031152		NGG LN EQUITY	National Grid Plc	GB	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Specialized lending slotting criteria
LC_0000858_CC_SLSC	213800H88F5E-E4B1D697		5090412			Network Rail Infrastructure Finance PLC	GB	Large corporate sample	Other financial corporations	Not applicable	Not applicable	Counterparty credit risk	Specialized lending slotting criteria
LC_0000859_CC_SLSC	213800UGAUL-Q1FVD4B35		1618428			NEW LOOK RETAILERS LIMITED	GB	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Specialized lending slotting criteria
LC_0000860_CC_SLSC	213800WQD8E-CPZP9PH98		4412362		NXT LN EQUITY	Next Plc	GB	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Specialized lending slotting criteria
LC_0000861_CC_SLSC	549300JIM3ERG-ZFGGL27		6428375			North West Electricity Networks Limited	GB	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Specialized lending slotting criteria
LC_0000862_CC_SLSC	635400GPHRFK-ZQIBUK45		NI026892			Northern Ireland Electricity Limited	GB	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Specialized lending slotting criteria
LC_0000863_CC_SLSC	213800B3ZUTD-OZYVJB41		53171		NTG LN EQUITY	Northgate Plc	GB	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Specialized lending slotting criteria
LC_0000864_CC_SLSC	213800PWPM9-HZIEEO670		2366703			Northumbrian Water Limited	GB	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Specialized lending slotting criteria
LC_0000865_CC_SLSC	213800WWVCA-PAMOZ1M98		5584873			NSG UK Enterprises Limited	GB	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Specialized lending slotting criteria
LC_0000866_CC_SLSC					2158036Z LN EQUITY	Omnicom Financial Services Limited	GB	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Specialized lending slotting criteria
LC_0000867_CC_SLSC	213800G8P2UL-TOP62Q95		5915896			Osprey Acquisitions Limited	GB	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Specialized lending slotting criteria
LC_0000868_CC_SLSC	213800J364EZ-D6UCE231		00775598	GB0006650450	OXIG LN Equity	OXFORD INSTRUMENTS PLC	GB	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Specialized lending slotting criteria
LC_0000869_CC_SLSC	213800NL5NLB-Y6YIBI88		2019023		6752 JT Equity	Panasonic Finance (Europe) plc	GB	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Specialized lending slotting criteria
LC_0000870_CC_SLSC	2138004JBXW-WJKIURC57		53723		PSON LN EQUITY	Pearson Plc	GB	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Specialized lending slotting criteria
LC_0000871_CC_SLSC			2304195		PDG LN EQUITY	Pendragon Plc	GB	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Specialized lending slotting criteria
LC_0000872_CC_SLSC	213800V1CCT-S41GWH423		02366640	GB00B18V8630		PENNON GROUP PLC	GB	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Specialized lending slotting criteria
LC_0000873_CC_SLSC			1818486		PSN LN EQUITY	Persimmon Plc	GB	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Specialized lending slotting criteria
LC_0000874_CC_SLSC	549300OPFWKT-D6BUFP71		4267536		PPL UN Equity	PPL UK DISTRIBUTION HOLDINGS LIMITED	GB	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Specialized lending slotting criteria

Counterparty code	Legal entity identifier (LEI)	Credit register code	Commercial register code	ISIN code	Bloomberg ticker	Name	Geographical area	Portfolio name	Sector of counterparty	Type of exposure	Type of facility	Type of risk	Regulatory approach
010	020	030	040	050	060	070	080	090	100	110	120	130	140
LC_0000875_CC_SLSC	213800U93SZ-C44VXN635		00668987	GB00B1Z4ST84	PFG LN Equity	PROVIDENT FINANCIAL PLC	GB	Large corporate sample	Other financial corporations	Not applicable	Not applicable	Counterparty credit risk	Specialized lending slotting criteria
LC_0000876_CC_SLSC	XB3CXKKKED7-OMV80FY35		00019457	GB00B19Z1432	PZC LN Equity	PZ CUSSONS PLC	GB	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Specialized lending slotting criteria
LC_0000877_CC_SLSC	213800791EF5X-P7WW494		2641728		QBE AT Equity	QBE European Operations PLC	GB	Large corporate sample	Other financial corporations	Not applicable	Not applicable	Counterparty credit risk	Specialized lending slotting criteria
LC_0000878_CC_SLSC	213800NRSZ1-N2Y6LEX44		5777981			R&R Ice Cream plc	GB	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Specialized lending slotting criteria
LC_0000879_CC_SLSC	5493003JFSMOJ-G48V108		6270876		RB/ LN Equity	Reckitt Benckiser Group Plc	GB	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Specialized lending slotting criteria
LC_0000880_CC_SLSC	549300WSX3VB-UFFJOO66		2746616			Relx Group Plc	GB	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Specialized lending slotting criteria
LC_0000881_CC_SLSC	549300VN4W-V7Z6T14K68		5393279		RTO LN EQUITY	Rentokil Initial Plc	GB	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Specialized lending slotting criteria
LC_0000882_CC_SLSC	549300JJKH86I-WQ78005		191285		REX LN EQUITY	Rexam Plc	GB	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Specialized lending slotting criteria
LC_0000883_CC_SLSC	2138009113L7I-DGEM175		358901		RIO LN Equity	Rio Tinto Finance plc	GB	Large corporate sample	Other financial corporations	Not applicable	Not applicable	Counterparty credit risk	Specialized lending slotting criteria
LC_0000884_CC_SLSC	X57JK1U580XA-TGR67572		1003142		RR/ LN EQUITY	Rolls-Royce Plc	GB	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Specialized lending slotting criteria
LC_0000885_CC_SLSC	213800ANK59A-YB612F23		93792		RSA LN Equity	Royal & Sun Alliance Insurance PLC	GB	Large corporate sample	Other financial corporations	Not applicable	Not applicable	Counterparty credit risk	Specialized lending slotting criteria
LC_0000886_CC_SLSC	213800JQB9FW-F5SD6F42		4138203			ROYAL MAIL GROUP LTD	GB	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Specialized lending slotting criteria
LC_0000887_CC_SLSC			2578443		RPC LN EQUITY	RPC Group	GB	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Specialized lending slotting criteria
LC_0000888_CC_SLSC	549300HOGQ7-E0TY86138		2339826		RSA LN Equity	RSA Insurance Group PLC	GB	Large corporate sample	Other financial corporations	Not applicable	Not applicable	Counterparty credit risk	Specialized lending slotting criteria
LC_0000889_CC_SLSC	Y4DQT2X5DDR-E70QFR206		3528416		SAB LN EQUITY	SABMiller Plc	GB	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Specialized lending slotting criteria
LC_0000890_CC_SLSC	549300Y7M5C-C1U5DBX07		SC264065			Scotland Gas Networks plc	GB	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Specialized lending slotting criteria
LC_0000891_CC_SLSC	549300KI75VYL-LMSK856		SC117119		SSE LN EQUITY	SSE Plc	GB	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Specialized lending slotting criteria
LC_0000892_CC_SLSC	213800X1T29YF-AYMPC26		SC144517		AGN NA Equity	Scottish Equitable PLC	GB	Large corporate sample	Other financial corporations	Not applicable	Not applicable	Counterparty credit risk	Specialized lending slotting criteria
LC_0000893_CC_SLSC	21380085VKJ5N-ICZBA52		SC193794		IBE SQ Equity	Scottish Power Limited	GB	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Specialized lending slotting criteria
LC_0000894_CC_SLSC	549300WPVG0T-ZSPBYR76		SC199549		LLOY LN Equity	Scottish Widows PLC	GB	Large corporate sample	Other financial corporations	Not applicable	Not applicable	Counterparty credit risk	Specialized lending slotting criteria
LC_0000895_CC_SLSC	213800XC35KG-M9NFC641		167591			SEGRO PLC	GB	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Specialized lending slotting criteria
LC_0000896_CC_SLSC	549300PT2CIHY-N5GWJ21		02048608	GB0007973794		SERCO GROUP PLC	GB	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Specialized lending slotting criteria
LC_0000897_CC_SLSC	213800RPBXRE-TY4A4C59		2366619		SVT LN EQUITY	Severn Trent Plc	GB	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Specialized lending slotting criteria
LC_0000898_CC_SLSC	213800CNEIDZ-BL17KU22		SC077438		SKS LN EQUITY	Shanks Group Plc	GB	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Specialized lending slotting criteria

Counterparty code	Legal entity identifier (LEI)	Credit register code	Commercial register code	ISIN code	Bloomberg ticker	Name	Geographical area	Portfolio name	Sector of counterparty	Type of exposure	Type of facility	Type of risk	Regulatory approach
010	020	030	040	050	060	070	080	090	100	110	120	130	140
LC_0000899_CC_SLSC	213800VDC1BKJEZ8PV53		00998314	GB0008025412	SHI LN Equity	SIG PLC	GB	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Specialized lending slotting criteria
LC_0000900_CC_SLSC	213800ZTMDN8S67S1H61		00324357	GB0009223206	SN/ LN Equity	SMITH & NEPHEW PLC	GB	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Specialized lending slotting criteria
LC_0000901_CC_SLSC	213800MJL6IPZS3ASA11		137013		SMIN LN EQUITY	Smiths Group Plc	GB	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Specialized lending slotting criteria
LC_0000902_CC_SLSC	AJOW550HA7E8YNKF5D89		4120046		6758 JT Equity	Sony Global Treasury Services PLC	GB	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Specialized lending slotting criteria
LC_0000903_CC_SLSC	213800H7NWVLCWAVKA15		3043097			South Eastern Power Networks plc	GB	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Specialized lending slotting criteria
LC_0000904_CC_SLSC	213800YQRUOQE9HPX193		4295398			South Staffordshire PLC	GB	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Specialized lending slotting criteria
LC_0000905_CC_SLSC	213800FR2VAOKRYRHX45		2366665			South West Water Limited	GB	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Specialized lending slotting criteria
LC_0000906_CC_SLSC	549300SR1GYYNBZQGX56		4094290		SSE LN Equity	Southern Electric Power Distribution PLC	GB	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Specialized lending slotting criteria
LC_0000907_CC_SLSC	549300SPX8573VZ2SK79		5167021			Southern Gas Networks plc	GB	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Specialized lending slotting criteria
LC_0000908_CC_SLSC	213800NCZLJFDE8Y8D88		7581353			Southern Water (Greensands) Financing plc	GB	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Specialized lending slotting criteria
LC_0000909_CC_SLSC	213800Z4CO2CZO3M3T10		02025003	GB0003308607	SXS LN Equity	SPECTRIS PLC	GB	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Specialized lending slotting criteria
LC_0000910_CC_SLSC	4L663LRNTBQ008OK2N07		SC100764		SGC LN Equity	Stagecoach Group plc	GB	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Specialized lending slotting criteria
LC_0000911_CC_SLSC	0TMBS544NMO7GLCE7H90		SC286832		SL/ LN Equity	Standard Life PLC	GB	Large corporate sample	Other financial corporations	Not applicable	Not applicable	Counterparty credit risk	Specialized lending slotting criteria
LC_0000912_CC_SLSC	549300GUNF6FFGH4LN53		9743802		532183Z LN Equity	Stemcor Holdings Ltd	GB	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Specialized lending slotting criteria
LC_0000913_CC_SLSC	213800QHYTM5QRFSEM66		3355631		SYR LN EQUITY	Synergy Health Plc	GB	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Specialized lending slotting criteria
LC_0000914_CC_SLSC	213800WF53FVDRRHRF44		7105891		TALK LN Equity	TalkTalk Telecom Group Plc	GB	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Specialized lending slotting criteria
LC_0000915_CC_SLSC	213800TR86P337IE8605		2280000		0469505D LN Equity	Tata Steel UK Ltd	GB	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Specialized lending slotting criteria
LC_0000916_CC_SLSC	2138008K14474WPKZ244		76535		TATE LN EQUITY	Tate & Lyle Plc	GB	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Specialized lending slotting criteria
LC_0000917_CC_SLSC	21380089BTRXTD8S3R66		296805		TW/ LN EQUITY	Taylor Wimpey Plc	GB	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Specialized lending slotting criteria
LC_0000918_CC_SLSC	2138002P5RNKC5W2JZ46		445790	GB0008847096	TSCO LN EQUITY	TESCO PLC	GB	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Specialized lending slotting criteria
LC_0000919_CC_SLSC	213800JKM5UQHFJOTZ25		2366661			Thames Water Utilities Limited	GB	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Specialized lending slotting criteria
LC_0000920_CC_SLSC	2138009TF1SYOMQLBJ60		02100855	GB0003753778		THE GO-AHEAD GROUP PLC	GB	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Specialized lending slotting criteria
LC_0000921_CC_SLSC	213800VZ4671W3DVB860		6575598		TCG LN Equity	Thomas Cook Group Treasury limited	GB	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Specialized lending slotting criteria
LC_0000922_CC_SLSC	2138003BOFNAAO14YV58		2553288		8766 JT Equity	Tokio Millennium Re (UK) Limited	GB	Large corporate sample	Other financial corporations	Not applicable	Not applicable	Counterparty credit risk	Specialized lending slotting criteria

Counterparty code	Legal entity identifier (LEI)	Credit register code	Commercial register code	ISIN code	Bloomberg ticker	Name	Geographical area	Portfolio name	Sector of counterparty	Type of exposure	Type of facility	Type of risk	Regulatory approach
010	020	030	040	050	060	070	080	090	100	110	120	130	140
LC_0000923_CC_SLSC	2138001I27OUBAF22K83		824821		TPK LN Equity	Travis Perkins Plc	GB	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Specialized lending slotting criteria
LC_0000924_CC_SLSC	213800B6YQZAE8LHAW84		6072876	GB00B1Z7RQ77	TT/ LN EQUITY	TUI TRAVEL Limited	GB	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Specialized lending slotting criteria
LC_0000925_CC_SLSC	2138003EYHWO75RKS857		3919249	GB0001500809	TLW LN EQUITY	TULLOW OIL PLC	GB	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Specialized lending slotting criteria
LC_0000926_CC_SLSC	549300MKFYEKVRWML317		41424		ULVR LN Equity	Unilever PLC	GB	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Specialized lending slotting criteria
LC_0000927_CC_SLSC	213800Y1TEVS8REY1M35		5957557			United Biscuits Holdco Limited	GB	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Specialized lending slotting criteria
LC_0000928_CC_SLSC	2138008EZCXK4ANQHF89		3207231			United Business Media holdings Limited	GB	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Specialized lending slotting criteria
LC_0000929_CC_SLSC	213800KYT12UFB2VE455		2366616		UU/ LN Equity	United Utilities PLC	GB	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Specialized lending slotting criteria
LC_0000930_CC_SLSC	XCJQ23OWIJNLHN7RQC93		1022786		271652Z LN Equity	Urenco Ltd	GB	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Specialized lending slotting criteria
LC_0000931_CC_SLSC	213800F3BD6N3G6XHU16		251977		CKSN LN Equity	VESUVIUS HOLDINGS LIMITED	GB	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Specialized lending slotting criteria
LC_0000932_CC_SLSC	213800TB53ELEUKM7Q61		1833679		VOD LN EQUITY	Vodafone Group Plc	GB	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Specialized lending slotting criteria
LC_0000933_CC_SLSC	549300UPYDURLSSFVL38		9223384			Western Power Distribution Limited	GB	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Specialized lending slotting criteria
LC_0000934_CC_SLSC	2138006LIAYQKUCYBB20		29423		WTB LN Equity	Whitbread Group PLC	GB	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Specialized lending slotting criteria
LC_0000935_CC_SLSC			4212563		WMH LN EQUITY	William Hill Plc	GB	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Specialized lending slotting criteria
LC_0000936_CC_SLSC	213800Z5WTW8QKOHWQ82		04178808	GB0030329360		WINCANTON PLC	GB	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Specialized lending slotting criteria
LC_0000937_CC_SLSC	213800IN6LSRGTZSOS29		358949		MRW LN Equity	Wm Morrison Supermarkets Plc	GB	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Specialized lending slotting criteria
LC_0000938_CC_SLSC	549300HTNGX0DU8W1F65		5537577		WPP LN Equity	WPP 2008 Limited	GB	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Specialized lending slotting criteria
LC_0000939_CC_SLSC	635400LNUHA2LDXXV850				GCC ID Equity	C&C Group PLC	IE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Specialized lending slotting criteria
LC_0000940_CC_SLSC	8NUHUXWN9LG4XBGJ7O17		241565		CAT SE Equity	Caterpillar International Finance Limited	IE	Large corporate sample	Other financial corporations	Not applicable	Not applicable	Counterparty credit risk	Specialized lending slotting criteria
LC_0000941_CC_SLSC	635400CHHI1XZLVQH675					Coillte Teoranta	IE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Specialized lending slotting criteria
LC_0000942_CC_SLSC	549300MIDJNNTH068E74			IE0001827041	CRH ID EQUITY	CRH Plc	IE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Specialized lending slotting criteria
LC_0000943_CC_SLSC	213800UPS1QEE4TD3T45				DCC LN Equity	DCC	IE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Specialized lending slotting criteria
LC_0000944_CC_SLSC	635400HRFGVKXFHZ8O77		9401			Dublin Airport Authority PLC	IE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Specialized lending slotting criteria
LC_0000945_CC_SLSC	635400UFHDIQCDZ6JK11			IE0003094731	1014Z ID EQUITY	Electricity Supply Board Ltd [ESB]	IE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Specialized lending slotting criteria
LC_0000946_CC_SLSC	635400VCPRSU89DLMZ57		480184	XS0856023493		ESB Finance Limited	IE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Specialized lending slotting criteria

Counterparty code	Legal entity identifier (LEI)	Credit register code	Commercial register code	ISIN code	Bloomberg ticker	Name	Geographical area	Portfolio name	Sector of counterparty	Type of exposure	Type of facility	Type of risk	Regulatory approach
010	020	030	040	050	060	070	080	090	100	110	120	130	140
LC_0000947_CC_SLSC	635400RKRK5EGXSPC782				EXPN LN EQUITY	Experian Finance Plc	IE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Specialized lending slotting criteria
LC_0000948_CC_SLSC	635400YN51CDCGBYFZ31					Fyffes plc	IE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Specialized lending slotting criteria
LC_0000949_CC_SLSC	5493008VFFOIPWCZJK45			IE0000669501	GLB ID EQUITY	Glanbia Plc	IE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Specialized lending slotting criteria
LC_0000950_CC_SLSC	635400BE9SBAG61DJ963				GFTU LN Equity	Grafton Group PLC	IE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Specialized lending slotting criteria
LC_0000951_CC_SLSC	6354007LIXWZ5WPPT308		519799		GRF SQ Equity	Grifols World Wide Operations Ltd.	IE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Specialized lending slotting criteria
LC_0000952_CC_SLSC	9XTI53MZJ013RO12SX05		2936	IE00B59HWB19		INDEPENDENT NEWS & MEDIA PUBLIC LIMITED COMPANY	IE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Specialized lending slotting criteria
LC_0000953_CC_SLSC				IE0004906560	KYG ID EQUITY	Kerry Group Plc	IE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Specialized lending slotting criteria
LC_0000954_CC_SLSC	635400HM7V74SUB9OG75					Kingspan Group plc	IE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Specialized lending slotting criteria
LC_0000955_CC_SLSC	635400JJOWHIYAJER733					MUSGRAVE GROUP PLC	IE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Specialized lending slotting criteria
LC_0000956_CC_SLSC	635400EG4YIJLJMZJ782			IE0002588105	PWL ID Equity	PADDY POWER PLC	IE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Specialized lending slotting criteria
LC_0000957_CC_SLSC	635400WKFIPCHCKVW376		104547		RYA ID Equity	Ryanair Holdings PLC	IE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Specialized lending slotting criteria
LC_0000958_CC_SLSC	396PBGKP6TE3O062MS44				STX UW Equity	Seagate Technology plc	IE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Specialized lending slotting criteria
LC_0000959_CC_SLSC	635400CPLP8H5ITDVT56			IE00B1RR8406	SKG ID EQUITY	SMURFIT KAPPA GROUP PLC	IE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Specialized lending slotting criteria
LC_0000960_CC_SLSC	549300INUT2G0ST5K268		327184		TEX UN Equity	Terex International Financial Services Co.	IE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Specialized lending slotting criteria
LC_0000961_CC_SLSC	635400K7UEIKHMNKLJ02					Total Produce plc	IE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Specialized lending slotting criteria
LC_0000962_CC_SLSC			482042			XL Group PLC	IE	Large corporate sample	Other financial corporations	Not applicable	Not applicable	Counterparty credit risk	Specialized lending slotting criteria
LC_0000963_CC_SLSC	VZVOSGGS8JITR4J7J704					Amtek Auto Ltd	IN	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Specialized lending slotting criteria
LC_0000964_CC_SLSC	8GRDBX1TJ0PU5NCSHT72		MH008931		BPCL IS Equity	Bharat Petroleum Corporation Limited	IN	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Specialized lending slotting criteria
LC_0000965_CC_SLSC					BHARTI IN Equity	Bharti Airtel Ltd	IN	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Specialized lending slotting criteria
LC_0000966_CC_SLSC					IOCL IN Equity	INDIAN OIL CORPN LIMITED	IN	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Specialized lending slotting criteria
LC_0000967_CC_SLSC	FMVY1IZCSYXSAFRDIT05				LT IN Equity	Larsen & Toubro Ltd	IN	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Specialized lending slotting criteria
LC_0000968_CC_SLSC					RCOM IN Equity	Reliance Communications Ltd	IN	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Specialized lending slotting criteria
LC_0000969_CC_SLSC	5493003UOETFYRONLG31				RIL IN EQUITY	Reliance Industries Ltd	IN	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Specialized lending slotting criteria
LC_0000970_CC_SLSC	1GZWF073IJTD6XPRUU65					Wipro GE Healthcare Private Limited	IN	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Specialized lending slotting criteria

Counterparty code	Legal entity identifier (LEI)	Credit register code	Commercial register code	ISIN code	Bloomberg ticker	Name	Geographical area	Portfolio name	Sector of counterparty	Type of exposure	Type of facility	Type of risk	Regulatory approach
010	020	030	040	050	060	070	080	090	100	110	120	130	140
LC_0000971_CC_SLSC	213800Z3CFZO-LXPJWN61					Landsvirkjun	IS	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Specialized lending slotting criteria
LC_0000972_CC_SLSC	81560076E3944-316DB24	3812211	493995		A2A IM EQUITY	A2A S.P.A.	IT	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Specialized lending slotting criteria
LC_0000973_CC_SLSC	8156000962B2E-B41FE28	5988397	1497770		4525791Z IM EQUITY	ACCIAIERIA ARVEDI S.P.A.	IT	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Specialized lending slotting criteria
LC_0000974_CC_SLSC	8156004FCEC-E0879E118	15161747	191346		7570364Z IM EQUITY	ACCIAIERIE VALBRUNA S.P.A.	IT	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Specialized lending slotting criteria
LC_0000975_CC_SLSC	549300Q3448-N041CTH56	11341891	882486	XS0495012428	ACE IM Equity	Acea SpA	IT	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Specialized lending slotting criteria
LC_0000976_CC_SLSC	8156008183686-996C911	25090618	3567090232			ACQUE VERONESI S.C.A R.L.	IT	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Specialized lending slotting criteria
LC_0000977_CC_SLSC	8156007259AB-DEA3F444	15214381	971268			Aeroporti di Roma S.p.A	IT	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Specialized lending slotting criteria
LC_0000978_CC_SLSC	549300H2RFDY-I3YP5R63	13960200	263011		337973Z NA EQUITY	AGUSTAWESTLAND S.P.A.	IT	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Specialized lending slotting criteria
LC_0000979_CC_SLSC	529900EKXEGS-RCGAAC89	14856155	2791070044		4519735Z	ALSTOM FERROVIARIA S.P.A.	IT	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Specialized lending slotting criteria
LC_0000980_CC_SLSC	ZYXJDNVM2JI3-VBM8G556				AMP IM EQUITY	Amplifon SpA	IT	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Specialized lending slotting criteria
LC_0000981_CC_SLSC	815600B611746-717CC98				50098Z IM Equity	Ansaldo Energia SpA	IT	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Specialized lending slotting criteria
LC_0000982_CC_SLSC	549300FZRH46-R7DWAX12	1248024	557390		4472623Z IM EQUITY	ANSALDOBREDA S.P.A.	IT	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Specialized lending slotting criteria
LC_0000983_CC_SLSC	815600049A1F9-AFE6666	4140157	1192794		MN IM EQUITY	ARNOLDO MONDADORI EDITORE SPA	IT	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Specialized lending slotting criteria
LC_0000984_CC_SLSC	8156000BEB8F-C062F442	1020333	120591		2168Z IM EQUITY	ARTSANA - SOCIETA' PER AZIONI	IT	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Specialized lending slotting criteria
LC_0000985_CC_SLSC	549300X5UKJV-E386ZB61	6914312	6204	XS1014759648	ASG GY Equity	Assicurazioni Generali SpA	IT	Large corporate sample	Other financial corporations	Not applicable	Not applicable	Counterparty credit risk	Specialized lending slotting criteria
LC_0000986_CC_SLSC	81560001F41-A81948348				AST IM EQUITY	Astaldi SpA	IT	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Specialized lending slotting criteria
LC_0000987_CC_SLSC	8156008DE-C771409C487	18631331	1023691		AU9 GF Equity	Atlantia S.p.A.	IT	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Specialized lending slotting criteria
LC_0000988_CC_SLSC	5299003D9-N2698I3C257	1367700	188902		AGL IM EQUITY	AUTOGRILL S.P.A.	IT	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Specialized lending slotting criteria
LC_0000989_CC_SLSC	815600149448-CEB9B230	19402720	1037417		3653719Z IM EQUITY	AUTOSTRADE PER L' ITALIA S.P.A.	IT	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Specialized lending slotting criteria
LC_0000990_CC_SLSC		26926563	1057205		3889748Z IM EQUITY	AVIO S.P.A.	IT	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Specialized lending slotting criteria
LC_0000991_CC_SLSC	529900RRESED-V68K0S54	28770346	235460		BLLA IM EQUITY	BARILLA INIZIATIVE S.R.L.	IT	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Specialized lending slotting criteria
LC_0000992_CC_SLSC	815600BFEB936-DC6ED24				BEN IM EQUITY	Benetton Group SpA	IT	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Specialized lending slotting criteria
LC_0000993_CC_SLSC	8156004C0425-5952AB77	1076562	821225		BNS IM EQUITY	BENI STABILI SOCIETA' PER AZIONI SOCIETA' DI INVESTIMENTO IMMOBILIARE QUOTATA	IT	Large corporate sample	Other financial corporations	Not applicable	Not applicable	Counterparty credit risk	Specialized lending slotting criteria
LC_0000994_CC_SLSC	5299003DX5YL-KSVJ6K59	2930031	134288		BZU IM Equity	Buzzi Unicem SpA	IT	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Specialized lending slotting criteria

Counterparty code	Legal entity identifier (LEI)	Credit register code	Commercial register code	ISIN code	Bloomberg ticker	Name	Geographical area	Portfolio name	Sector of counterparty	Type of exposure	Type of facility	Type of risk	Regulatory approach
010	020	030	040	050	060	070	080	090	100	110	120	130	140
LC_0000995_CC_SLSC	8156006BEA-A911EC0A47	1019726	587878			CANDY SPA	IT	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Specialized lending slotting criteria
LC_0000996_CC_SLSC	8156008B101-B97A43B02	1053555	160498		CEM IM EQUITY	CEMENTIR HOLDING S.P.A.	IT	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Specialized lending slotting criteria
LC_0000997_CC_SLSC	815600F321395-1394367	40014779	2001719			Cerved Group S.p.A.	IT	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Specialized lending slotting criteria
LC_0000998_CC_SLSC		4544552	8114020152			CLASS EDITORI SPA	IT	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Specialized lending slotting criteria
LC_0000999_CC_SLSC	8156009034C1-A5108284	15716081	61357			Compagnia Valdostana delle Acque Spa (CVA Spa)	IT	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Specialized lending slotting criteria
LC_0001000_CC_SLSC	815600DBF6D-C4BC94832	1061039	260769		0310548D IM EQUITY	CONSERVE ITALIA - CONSORZIO ITALIANO FRA COOPERATIVE AGRICOLE - SOCIETA' COOPERA	IT	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Specialized lending slotting criteria
LC_0001001_CC_SLSC		8327877	819280157			COOPERATIVA EDIFICATRICE FERRUCCIO DEGRADI	IT	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Specialized lending slotting criteria
LC_0001002_CC_SLSC	815600A5C1D-D6C3A8455	1093853	154950364			CPL CONCORDIA SOCIETA' COOPERATIVA IN FORMA ABBREVIATA CPL CONCORDIA S	IT	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Specialized lending slotting criteria
LC_0001003_CC_SLSC	81560039BF5C1-D8E5A15	2836130	60793		3898658Z IM EQUITY	DALMARE SPA	IT	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Specialized lending slotting criteria
LC_0001004_CC_SLSC	5493005TWX96-RDJ9I655					De Agostini Invest SA	IT	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Specialized lending slotting criteria
LC_0001005_CC_SLSC	529900WS2E20-BA5J4L49	16183303	1698754		EDNR IM EQUITY	EDISON S.P.A.	IT	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Specialized lending slotting criteria
LC_0001006_CC_SLSC	WOCMU6HCI0O-JWNPRZS33				ENEL IM EQUITY	Enel SpA	IT	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Specialized lending slotting criteria
LC_0001007_CC_SLSC	BUCRF72VH5RB-N7X3VL35			IT0003132476	ENI IM EQUITY	ENI S.P.A.	IT	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Specialized lending slotting criteria
LC_0001008_CC_SLSC	81560081EE079-FBED395	19377159	3544950961			ENOVA S.R.L.	IT	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Specialized lending slotting criteria
LC_0001009_CC_SLSC	549300JJBVOOK-OBCTX09	2153515	354265		ERG IM EQUITY	ERG S.P.A.	IT	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Specialized lending slotting criteria
LC_0001010_CC_SLSC	549300AZQ4Z5-UGY0Q555	1002458	91712		EXO IM EQUITY	EXOR S.P.A.	IT	Large corporate sample	Other financial corporations	Not applicable	Not applicable	Counterparty credit risk	Specialized lending slotting criteria
LC_0001011_CC_SLSC	8156004C-E82074779D19	13870596	1664630223			FEDRIGONI S.P.A.	IT	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Specialized lending slotting criteria
LC_0001012_CC_SLSC	549300J4SXC5A-LCJM731				1448Z IM Equity	Ferrovie dello Stato SpA	IT	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Specialized lending slotting criteria
LC_0001013_CC_SLSC	5493004C1S-L445NFDR90				F IM EQUITY	Fiat SpA	IT	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Specialized lending slotting criteria
LC_0001014_CC_SLSC	8156001B8A-D051794959					FINAVAL S.P.A.	IT	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Specialized lending slotting criteria
LC_0001015_CC_SLSC	529900X4EEX1-U9LN3U39	1053767	7031		FNC IM EQUITY	FINMECCANICA S.P.A.	IT	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Specialized lending slotting criteria
LC_0001016_CC_SLSC	815600C3CC-A800EF5D96	1134215				FORALL CONFEZIONI S.P.A. IN BREVE= FORALL S.P.A.	IT	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Specialized lending slotting criteria
LC_0001017_CC_SLSC	815600E12249-DD563C29	26650695	1143814			Gamenet S.p.A.	IT	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Specialized lending slotting criteria
LC_0001018_CC_SLSC	81560098DBD-D66154985					GRANDI NAVI VELOCI S.P.A.	IT	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Specialized lending slotting criteria

Counterparty code	Legal entity identifier (LEI)	Credit register code	Commercial register code	ISIN code	Bloomberg ticker	Name	Geographical area	Portfolio name	Sector of counterparty	Type of exposure	Type of facility	Type of risk	Regulatory approach
010	020	030	040	050	060	070	080	090	100	110	120	130	140
LC_0001019_CC_SLSC	8156001250E81-9E30127				GCN IM EQUITY	Gruppo Coin SpA	IT	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Specialized lending slotting criteria
LC_0001020_CC_SLSC	8156001294017-C870346	11027526	10022100159			GRUPPO FINELCO SPA	IT	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Specialized lending slotting criteria
LC_0001021_CC_SLSC	8156005113B-D16699393	24907200	RM1117269		LTO IX Equity	GTECH S.p.A.	IT	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Specialized lending slotting criteria
LC_0001022_CC_SLSC		15541251	1638878		4004268Z IM EQUITY	H3G S.P.A	IT	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Specialized lending slotting criteria
LC_0001023_CC_SLSC	8156009414F-D99443B48	3201267	363550		HER IM EQUITY	HERA S.P.A.	IT	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Specialized lending slotting criteria
LC_0001024_CC_SLSC	815600D86992-FDA7B908	1035363	149288		IMA IM EQUITY	I.M.A. INDUSTRIA MACCHINE AUTOMATICHE S.P.A. IN SIGLA IMA S.P.A.	IT	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Specialized lending slotting criteria
LC_0001025_CC_SLSC	815600A7D7C7-A85F8B51	2733792	1168660262			I.R.C.A. S.P.A. INDUSTRIA RESISTENZE CORAZZATE E AFFINI	IT	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Specialized lending slotting criteria
LC_0001026_CC_SLSC	81560033824B-E53C7D28	3585262	1303501215			IMAP EXPORT S.P.A.	IT	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Specialized lending slotting criteria
LC_0001027_CC_SLSC	549300KTGKE-D5E25JR59				IND IM EQUITY	Indesit Co SpA	IT	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Specialized lending slotting criteria
LC_0001028_CC_SLSC	213800M4YYC-P6E8YUX94	2714789	2589327			IPLOM S.P.A.	IT	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Specialized lending slotting criteria
LC_0001029_CC_SLSC	8156001EBD33F-D474E60	10431674	281364		IRE IM EQUITY	IREN S.P.A.	IT	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Specialized lending slotting criteria
LC_0001030_CC_SLSC	8156009D23D0-FDC70C93	1007005	50		ITM IM Equity	Italcementi S.p.A.	IT	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Specialized lending slotting criteria
LC_0001031_CC_SLSC	815600236A6-B5AE5B406	26754254	167186			Linea Group Holding S.p.A.	IT	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Specialized lending slotting criteria
LC_0001032_CC_SLSC	549300I1NMOB-S4B1LT88			IT0001479374	LUX IM EQUITY	LUXOTTICA GROUP S.P.A.	IT	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Specialized lending slotting criteria
LC_0001033_CC_SLSC		7003703	481230266			MANGIAROTTI S.P.A.	IT	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Specialized lending slotting criteria
LC_0001034_CC_SLSC	815600292D-A01BE68971	3755075	152396		3184788Z IM EQUITY	MARCEGAGLIA - S.P.A	IT	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Specialized lending slotting criteria
LC_0001035_CC_SLSC	815600C8-D55034EB5379	3779273	64334			Marcolin SpA	IT	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Specialized lending slotting criteria
LC_0001036_CC_SLSC	213800DIFN7N-R7B97A50	552637	1264109		MS IM EQUITY	Mediaset S.p.A.	IT	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Specialized lending slotting criteria
LC_0001038_CC_SLSC	815600325D15-DD92A023	4376875	4846130633			MOBY S.P.A.	IT	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Specialized lending slotting criteria
LC_0001039_CC_SLSC		1653085	110858		3893422Z IM EQUITY	MONIER S.P.A.	IT	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Specialized lending slotting criteria
LC_0001040_CC_SLSC	8156003A100-E8AB89697	6794759	1865640369			PANARIAGROUP INDUSTRIE CERAMICHE S.P.A.	IT	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Specialized lending slotting criteria
LC_0001041_CC_SLSC	8156001B96890-989C002	23641842	5411110827			PB TANKERS S.P.A.	IT	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Specialized lending slotting criteria
LC_0001042_CC_SLSC	5493006293RJB-DQWJL92	5944540	169833		PMS IM EQUITY	PERMASTEELISA S.P.A.	IT	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Specialized lending slotting criteria
LC_0001043_CC_SLSC	8156000256C2-431C2E92	4495509	134077		PIA IM Equity	Piaggio & C. S.p.A.	IT	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Specialized lending slotting criteria

Counterparty code	Legal entity identifier (LEI)	Credit register code	Commercial register code	ISIN code	Bloomberg ticker	Name	Geographical area	Portfolio name	Sector of counterparty	Type of exposure	Type of facility	Type of risk	Regulatory approach
010	020	030	040	050	060	070	080	090	100	110	120	130	140
LC_0001044_CC_SLSC	815600A0C9AF-C1F2A709				PC IM Equity	Pirelli & Co SpA	IT	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Specialized lending slotting criteria
LC_0001045_CC_SLSC	815600EDDB-B07C9BDB90	15591777	2246400218			PODINI HOLDING S.P.A.	IT	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Specialized lending slotting criteria
LC_0001046_CC_SLSC	815600354DED-BD0BA991	3465665	842633		POST IM EQUITY	POSTE ITALIANE S.P.A.	IT	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Specialized lending slotting criteria
LC_0001047_CC_SLSC	8156000FE0A2-DC5B7852	16232311	1343952		PRP GR EQUITY	PRADA S.P.A.	IT	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Specialized lending slotting criteria
LC_0001048_CC_SLSC	213800VHJ22U-E2BRRZ48	3830970	706270410			PROFILGLASS S.P.A.	IT	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Specialized lending slotting criteria
LC_0001049_CC_SLSC		23687310	1777895		PRY IM EQUITY	PRYSMIAN S.P.A.	IT	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Specialized lending slotting criteria
LC_0001050_CC_SLSC	815600B9FC8-D18A5D034	1058024	291350635			RA.M.OIL RAFFINERIA MERIDIONALE OLII LUBRIFICANTI	IT	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Specialized lending slotting criteria
LC_0001051_CC_SLSC	81560086FA79B-EDD6B94	13270817				RHIAG - INTER AUTO PARTS ITALIA S.P.A. O, IN FORMA ABBREVIATA, ALTERNA	IT	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Specialized lending slotting criteria
LC_0001052_CC_SLSC		5012487	8850400154			SACAL - SOCIETA' ALLUMINIO CARISIO - S.P	IT	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Specialized lending slotting criteria
LC_0001053_CC_SLSC	815600AF08EE2-EC2DE92	1035262	8924		226907Z IM EQUITY	SACMI COOPERATIVA MECCANICI IMOLA SOCIETA' COOPERATIVA IN BREVE SACMI IMOLA S.C.	IT	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Specialized lending slotting criteria
LC_0001054_CC_SLSC	815600FC906-D230A1420	16077541	86111		SFL IM Equity	Safilo SpA	IT	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Specialized lending slotting criteria
LC_0001055_CC_SLSC	549300PHV8MB-DHWB8X12	1086637	788744		SPM IM EQUITY	SAIPEM S.P.A.	IT	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Specialized lending slotting criteria
LC_0001056_CC_SLSC	549300UKR289-DF4UXQ47	1013056	525502		SAL	SALINI IMPREGILO S.P.A.	IT	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Specialized lending slotting criteria
LC_0001057_CC_SLSC		6524595	3957900487			SAMMONTANA - S.P.A.	IT	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Specialized lending slotting criteria
LC_0001058_CC_SLSC	8156006755200-B82EB33	1246827	836320150			SAN CARLO GRUPPO ALIMENTARE S.P.A.	IT	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Specialized lending slotting criteria
LC_0001059_CC_SLSC	5299005KJSU2A-QUJUH84	1066932	49540		SRS IM EQUITY	SARAS S.P.A. O IN FORMA ESTESA SARAS S.P.A. - RAFFINERIE SARDE	IT	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Specialized lending slotting criteria
LC_0001060_CC_SLSC	815600D2FC31-AF713B07	1012950	166476			SNAI SpA	IT	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Specialized lending slotting criteria
LC_0001061_CC_SLSC	8156002278562-044AF79	16067629	1633443		SRG IM Equity	SNAM SpA	IT	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Specialized lending slotting criteria
LC_0001062_CC_SLSC	EOJCGSUI4N-X234BL7V57	14234253	1594238		2091Z IM EQUITY	SORGENIA S.P.A.	IT	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Specialized lending slotting criteria
LC_0001063_CC_SLSC	815600141CFE5-F4C4325	19113128	1016401		4473035Z IM EQUITY	STRADA DEI PARCHI SPA	IT	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Specialized lending slotting criteria
LC_0001064_CC_SLSC	815600C34389-77CBBE37	1038951	68670397			TAMPIERI FINANCIAL GROUP S.P.A.	IT	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Specialized lending slotting criteria
LC_0001065_CC_SLSC	81560029415D-F1381583	1030384	195810262			TECNICA GROUP S.P.A.	IT	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Specialized lending slotting criteria
LC_0001066_CC_SLSC	815600AC5599-D16D9A40	3335773	574643		MT IM EQUITY	TECNIMONT S.P.A.	IT	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Specialized lending slotting criteria
LC_0001067_CC_SLSC	549300W384-M3RI3VXU42			IT0003497168	TIT IM EQUITY	TELECOM ITALIA S.P.A.	IT	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Specialized lending slotting criteria

Counterparty code	Legal entity identifier (LEI)	Credit register code	Commercial register code	ISIN code	Bloomberg ticker	Name	Geographical area	Portfolio name	Sector of counterparty	Type of exposure	Type of facility	Type of risk	Regulatory approach
010	020	030	040	050	060	070	080	090	100	110	120	130	140
LC_0001068_CC_SLSC	815600CD7323-A82E5092	28935694	1763778		2847328Z IM EQUITY	TENOVA S.P.A.	IT	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Specialized lending slotting criteria
LC_0001069_CC_SLSC		1037712	182850362			TERMOSANITARI CORRADINI - S.P.A.	IT	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Specialized lending slotting criteria
LC_0001070_CC_SLSC	8156009E94E-D54DE7C31				TRN IM Equity	Terna Rete Elettrica Nazionale SpA	IT	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Specialized lending slotting criteria
LC_0001071_CC_SLSC	549300IN56S27-SDGEI85	18659000	1019536		80698Z IM EQUITY	TIRRENO POWER S.P.A.	IT	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Specialized lending slotting criteria
LC_0001072_CC_SLSC	8156003E86EB-A167A868				0946688D IM EQUITY	TotalErg SpA	IT	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Specialized lending slotting criteria
LC_0001073_CC_SLSC	815600FE9E92-D9D6C309	3554534	201271		TFI IM EQUITY	TREVI - FINANZIARIA INDUSTRIALE S.P.A.	IT	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Specialized lending slotting criteria
LC_0001074_CC_SLSC					4212473Z IM EQUITY	UNIECO SOCIETA' COOPERATIVA	IT	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Specialized lending slotting criteria
LC_0001075_CC_SLSC	815600B8027-C92F0DA07	4257672	1189360066			VIBAC S.P.A.	IT	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Specialized lending slotting criteria
LC_0001076_CC_SLSC	549300YSFQK-M1C0X4E45	11321265	884361		WIND IM EQUITY	WIND TELECOMUNICAZIONI S.P.A.	IT	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Specialized lending slotting criteria
LC_0001077_CC_SLSC	549300DHPO-F90OYYD780				5108 JT Equity	Bridgestone Corporation	JP	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Specialized lending slotting criteria
LC_0001078_CC_SLSC	549300IZY-K3206QECG76				CAT SE Equity	Caterpillar Finance Corporation	JP	Large corporate sample	Other financial corporations	Not applicable	Not applicable	Counterparty credit risk	Specialized lending slotting criteria
LC_0001079_CC_SLSC	549300MIFE1VE-W02GY83			JP3298600002		COSMO OIL COMPANY LTD	JP	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Specialized lending slotting criteria
LC_0001080_CC_SLSC	549300T6IPOC-DWLKC615				6501 JT Equity	Hitachi, Ltd.	JP	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Specialized lending slotting criteria
LC_0001081_CC_SLSC	J48DJYXDTLH-M30UMYI18				8001 JT Equity	Itochu Corporation	JP	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Specialized lending slotting criteria
LC_0001082_CC_SLSC	5493004LQ0B4-T7QPQV17				6301 JT Equity	Komatsu Ltd.	JP	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Specialized lending slotting criteria
LC_0001083_CC_SLSC	4P4N3ORD02U-GQT1T1W12		0100-01-008776		8002 JT Equity	Marubeni Corporation	JP	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Specialized lending slotting criteria
LC_0001084_CC_SLSC	KVIPTY4PULAP-GC1VVD26				8058 JP EQUITY	Mitsubishi Corp	JP	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Specialized lending slotting criteria
LC_0001085_CC_SLSC	5493008VBQ-D43X8QCS14					Mitsui Life Insurance Company Limited	JP	Large corporate sample	Other financial corporations	Not applicable	Not applicable	Counterparty credit risk	Specialized lending slotting criteria
LC_0001086_CC_SLSC	5493000QYMPF-RTEY4K28				6701 JT Equity	NEC Corporation	JP	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Specialized lending slotting criteria
LC_0001087_CC_SLSC					7201 JP EQUITY	Nissan Motor Co Ltd	JP	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Specialized lending slotting criteria
LC_0001088_CC_SLSC	5493003BZYYY-CDIO0R13				9984 JT Equity	SOFTBANK CORP.	JP	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Specialized lending slotting criteria
LC_0001089_CC_SLSC	5493004SE33M-RLPB1W98				2768 JP EQUITY	Sojitz Corp	JP	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Specialized lending slotting criteria
LC_0001090_CC_SLSC					6758 JP EQUITY	Sony Corp	JP	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Specialized lending slotting criteria
LC_0001091_CC_SLSC	V82KK8NH1P0J-S71FJC05				8053 JP EQUITY	Sumitomo Corp	JP	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Specialized lending slotting criteria

Counterparty code	Legal entity identifier (LEI)	Credit register code	Commercial register code	ISIN code	Bloomberg ticker	Name	Geographical area	Portfolio name	Sector of counterparty	Type of exposure	Type of facility	Type of risk	Regulatory approach
010	020	030	040	050	060	070	080	090	100	110	120	130	140
LC_0001092_CC_SLSC	54930074QUY8-RD0UZM08					Suntory Holdings Limited	JP	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Specialized lending slotting criteria
LC_0001093_CC_SLSC	549300ZLMVP4-X0OGR454				4502 JT Equity	Takeda Pharmaceutical Company Limited	JP	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Specialized lending slotting criteria
LC_0001094_CC_SLSC	549300LBHTS-T91VKHO68				6502 JT Equity	Toshiba Corporation	JP	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Specialized lending slotting criteria
LC_0001095_CC_SLSC	5493006W3QU-S5LMH6R84				TOM GY Equity	Toyota Motor Corporation	JP	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Specialized lending slotting criteria
LC_0001096_CC_SLSC					004020 KS Equity	Hyundai Steel Co	KR	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Specialized lending slotting criteria
LC_0001097_CC_SLSC					000270 KS Equity	Kia Motors Corp	KR	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Specialized lending slotting criteria
LC_0001098_CC_SLSC	549300MGHLP-T1EFHGF84				2007 HK Equity	Country Garden Holdings Company Limited	KY	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Specialized lending slotting criteria
LC_0001099_CC_SLSC	549300IHVJRW-VT07S523				3333 HK Equity	Evergrande Real Estate Group Limited	KY	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Specialized lending slotting criteria
LC_0001100_CC_SLSC	5493003DTPH8-AMMK4P51				NE UN Equity	Noble Corporation	KY	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Specialized lending slotting criteria
LC_0001101_CC_SLSC	549300FNENFFS-MO3GT38			XS0835890350	XPBR SQ Equity	Petrobras Global Finance B.V.	KY	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Specialized lending slotting criteria
LC_0001102_CC_SLSC	213800S7DNJQ-X6LHTQ21		133818917			AB "Kauno grūdai"	LT	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Specialized lending slotting criteria
LC_0001103_CC_SLSC				LU1014539529		ALTICE	LU	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Specialized lending slotting criteria
LC_0001104_CC_SLSC	5493003BU7PA-H5RRM092				APAM NA EQUITY	Aperam SA	LU	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Specialized lending slotting criteria
LC_0001105_CC_SLSC	2EULGUTUI56J-I9SAL165				MT LX EQUITY	ArcelorMittal SA [AM]	LU	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Specialized lending slotting criteria
LC_0001106_CC_SLSC	549300GJ79DYF-BBF5T83				0307096D LX EQUITY	Brandbrew S.A.	LU	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Specialized lending slotting criteria
LC_0001107_CC_SLSC	5493007GVB1I2-FDSS786		B0155849		CNHI UN Equity	CNH Industrial Finance Europe S.A.	LU	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Specialized lending slotting criteria
LC_0001108_CC_SLSC	549300938QU-WMPITJ642				COV US EQUITY	Covidien International Finance SA	LU	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Specialized lending slotting criteria
LC_0001109_CC_SLSC	5299001R2HL1-TAFZ8Z20					ENOVOS INTERNATIONAL SA (FORMER SOTEG)	LU	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Specialized lending slotting criteria
LC_0001110_CC_SLSC			350807947	FR0000038259	ERF FP EQUITY	EUROFINS SCIENTIFIC SE	LU	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Specialized lending slotting criteria
LC_0001111_CC_SLSC	213800568PRH-V2JR9650			XS0357281558	GSPBEX RR Equity	Gaz Capital S.A.	LU	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Specialized lending slotting criteria
LC_0001112_CC_SLSC	213800WHKNI-C1JQQG433				8GC GS Equity	Glencore Finance (Europe) S.A.	LU	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Specialized lending slotting criteria
LC_0001113_CC_SLSC	8XJ8KF85PBKK1-TLMFN29					Intelsat Jackson Holdings S.A.	LU	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Specialized lending slotting criteria
LC_0001114_CC_SLSC	549300MBM5-B61VCW5A23					International Automotive Components Group, S.A.	LU	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Specialized lending slotting criteria
LC_0001115_CC_SLSC	RUOKPID0PZ0U-WJYU9J61				DE UN Equity	John Deere Bank S.A.	LU	Large corporate sample	Other financial corporations	Not applicable	Not applicable	Counterparty credit risk	Specialized lending slotting criteria

Counterparty code	Legal entity identifier (LEI)	Credit register code	Commercial register code	ISIN code	Bloomberg ticker	Name	Geographical area	Portfolio name	Sector of counterparty	Type of exposure	Type of facility	Type of risk	Regulatory approach
010	020	030	040	050	060	070	080	090	100	110	120	130	140
LC_0001116_CC_SLSC	529900XUC6PX-MN6ABU42				TGH GY Equity	Logwin AG	LU	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Specialized lending slotting criteria
LC_0001117_CC_SLSC	549300CTHC1C-P86P2G96				MIICF PQ Equity	Millicom International Cellular S. A.	LU	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Specialized lending slotting criteria
LC_0001118_CC_SLSC					0755015D LX EQUITY	NH FINANCE SA	LU	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Specialized lending slotting criteria
LC_0001119_CC_SLSC	213800IUIRBFR-NCYVR24				3900394Z LX Equity	Nizi International SA	LU	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Specialized lending slotting criteria
LC_0001120_CC_SLSC	549300VEJMMZ-CY6OBU06				PDSA NS Equity	Pacific Drilling S.A.	LU	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Specialized lending slotting criteria
LC_0001121_CC_SLSC	529900UUYBCB-B7HMVI56					Phoenix PIB Dutch Finance B.V.	LU	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Specialized lending slotting criteria
LC_0001122_CC_SLSC	549300OZSHE4-H5BFQA66					QUILVEST SA	LU	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Specialized lending slotting criteria
LC_0001123_CC_SLSC	5493000C8J3C3-SZYS040				RTL BB Equity	RTL Group S.A.	LU	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Specialized lending slotting criteria
LC_0001124_CC_SLSC	5493008JPA4HY-MH1HX51				SESG FP EQUITY	SES SA	LU	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Specialized lending slotting criteria
LC_0001125_CC_SLSC	549300CJ7LW6-QSGIL444					Swiss Re Europe S.A.	LU	Large corporate sample	Other financial corporations	Not applicable	Not applicable	Counterparty credit risk	Specialized lending slotting criteria
LC_0001126_CC_SLSC	529900BSBZ853-DKUP675					TRAXYS SARL	LU	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Specialized lending slotting criteria
LC_0001127_CC_SLSC	549300RIG2CX-WN6IV731					CEMEX S.A.B. de C.V.	MX	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Specialized lending slotting criteria
LC_0001128_CC_SLSC	5493008KEVFYP-MGTXO33				KOFL MM Equity	Coca-Cola FEMSA, S.A.B. de C.V.	MX	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Specialized lending slotting criteria
LC_0001129_CC_SLSC	5493000XJLJ6-C4T0PG82				GRUMAB MM Equity	GRUMA, S.A.B. de C.V.	MX	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Specialized lending slotting criteria
LC_0001130_CC_SLSC	5493000RIXUR-ZEBFEV60				BIMBOA MM Equity	Grupo Bimbo, S.A.B. de C.V.	MX	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Specialized lending slotting criteria
LC_0001131_CC_SLSC	549300QOAB2-GJSFM0381				1234Z MM Equity	Grupo Petrotemex SA de CV	MX	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Specialized lending slotting criteria
LC_0001132_CC_SLSC	549300CAZKP-F4HKMPX17					PETROLEOS MEXICANOS	MX	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Specialized lending slotting criteria
LC_0001133_CC_SLSC	549300FW3RG-HPHT21D10				ALFAA MM Equity	Sigma Alimentos, S.A. de C.V.	MX	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Specialized lending slotting criteria
LC_0001134_CC_SLSC	5493000MY3DA-IB0BP706		TNE940608HS5	USP9084BAD03	ALFAA MM Equity	Tenedora Nemak, S.A. de C.V.	MX	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Specialized lending slotting criteria
LC_0001135_CC_SLSC	549300EMP9D-T6Q35HZ31			NL0000852564		AALBERTS INDUSTR	NL	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Specialized lending slotting criteria
LC_0001136_CC_SLSC	549300J93WR5-DPG0P466		KVK 33232124		ABB SS Equity	ABB Capital B.V.	NL	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Specialized lending slotting criteria
LC_0001137_CC_SLSC	5493007WHKI5-H75YJ358		KVK 34215458		ABE SQ Equity	Abertis Infraestructuras Finance B. V.	NL	Large corporate sample	Other financial corporations	Not applicable	Not applicable	Counterparty credit risk	Specialized lending slotting criteria
LC_0001138_CC_SLSC	7245007QUMI1-FHIQV531		KVK 33235189			Achmea B.V.	NL	Large corporate sample	Other financial corporations	Not applicable	Not applicable	Counterparty credit risk	Specialized lending slotting criteria
LC_0001139_CC_SLSC	724500HIKX3Q-VUQF9G08		KVK 28080300			Achmea Zorgverzekeringen N.V.	NL	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Specialized lending slotting criteria

Counterparty code	Legal entity identifier (LEI)	Credit register code	Commercial register code	ISIN code	Bloomberg ticker	Name	Geographical area	Portfolio name	Sector of counterparty	Type of exposure	Type of facility	Type of risk	Regulatory approach
010	020	030	040	050	060	070	080	090	100	110	120	130	140
LC_0001140_CC_SLSC	O4QK7KMMK83-ITNTHUG69		KVK 27076669	NL0000303709	AGN NA Equity	AEGON N.V.	NL	Large corporate sample	Other financial corporations	Not applicable	Not applicable	Counterparty credit risk	Specialized lending slotting criteria
LC_0001142_CC_SLSC	724500XYIJUGX-AA5QD70		KVK 09007809	NL0000009132	AKZA NA EQUITY	Akzo Nobel NV	NL	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Specialized lending slotting criteria
LC_0001143_CC_SLSC	724500XBZ9QO-PTI11U82		KVK 34108286			Alliander N.V.	NL	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Specialized lending slotting criteria
LC_0001144_CC_SLSC	549300KYQ7B0-H0K66406		KVK 33055009		AML LN Equity	Amlin Europe N.V.	NL	Large corporate sample	Other financial corporations	Not applicable	Not applicable	Counterparty credit risk	Specialized lending slotting criteria
LC_0001145_CC_SLSC	724500MCUU6-QOFRFEA53		KVK 33256360 0000		792658Z PL EQUITY	AMORIM ENERGIA, BV	NL	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Specialized lending slotting criteria
LC_0001146_CC_SLSC	7245000UZH70-GO047N03			NL0006237562		ARCADIS	NL	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Specialized lending slotting criteria
LC_0001147_CC_SLSC	7245001I22ND6-ZFHX623		KVK 30037466	NL0000334118	ASM NA Equity	ASM International N.V.	NL	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Specialized lending slotting criteria
LC_0001148_CC_SLSC	724500Y6DUVH-QD6OXN27		KVK 17085815	NL0006034001	ASML NA EQUITY	ASML HOLDING N.V.	NL	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Specialized lending slotting criteria
LC_0001149_CC_SLSC	7245004JOPUJ0-OOWTU73		KVK 30031823			ASR Schadeverzekering N.V.	NL	Large corporate sample	Other financial corporations	Not applicable	Not applicable	Counterparty credit risk	Specialized lending slotting criteria
LC_0001150_CC_SLSC	724500XFMNH-F1GFPYJ05		KVK 08125298		3324558Z NA Equity	BDR Thermea Group BV	NL	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Specialized lending slotting criteria
LC_0001151_CC_SLSC	5299006ZHG3I-XU0PNJ56		KvK 27106340 0000		1136Z NA EQUITY	BMW Finance N.V.	NL	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Specialized lending slotting criteria
LC_0001152_CC_SLSC				NL0000852580		BOSKALIS WESTMIN	NL	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Specialized lending slotting criteria
LC_0001153_CC_SLSC				NL0010776944		BRUNEL INTERNAT	NL	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Specialized lending slotting criteria
LC_0001154_CC_SLSC	529900AOH3NB-A8PZFG65		KvK 32097651 0000		0533866D NA EQUITY	Celesio Finance BV	NL	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Specialized lending slotting criteria
LC_0001155_CC_SLSC	549300WGC2H-Z5J67V817				CNHI IM Equity	CNH Industrial NV	NL	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Specialized lending slotting criteria
LC_0001156_CC_SLSC	549300BXVNOC-YQ83FU09		KVK 34154633		KO UN Equity	Coca-Cola HBC Finance B.V.	NL	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Specialized lending slotting criteria
LC_0001157_CC_SLSC				NL0000200384		CORE LABORATORIES	NL	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Specialized lending slotting criteria
LC_0001158_CC_SLSC	549300UNTCL-R21YKLL62		KVK 30073501	NL0000288967		Corio N.V.	NL	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Specialized lending slotting criteria
LC_0001159_CC_SLSC				NL0009294552		DELTA LLOYD	NL	Large corporate sample	Other financial corporations	Not applicable	Not applicable	Counterparty credit risk	Specialized lending slotting criteria
LC_0001160_CC_SLSC	724500S75737-K2SFDA03		KVK 22031457			Delta N.V.	NL	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Specialized lending slotting criteria
LC_0001161_CC_SLSC	213800N8X49KJ-RTNDM49		KVK 3419663		DGE FP Equity	Diageo Finance B.V.	NL	Large corporate sample	Other financial corporations	Not applicable	Not applicable	Counterparty credit risk	Specialized lending slotting criteria
LC_0001162_CC_SLSC	529900M7QS-B704RUUT95		KVK 34182495		AIR FP Equity	Eads Finance B.V.	NL	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Specialized lending slotting criteria
LC_0001163_CC_SLSC	724500KRQECM-CRGM1971		KVK 14026250			EBN B.V.	NL	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Specialized lending slotting criteria
LC_0001164_CC_SLSC	5299007L43AQ-DFOW5739		KvK 34121496 0000		1403Z NA EQUITY	EDP FINANCE BV	NL	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Specialized lending slotting criteria

Counterparty code	Legal entity identifier (LEI)	Credit register code	Commercial register code	ISIN code	Bloomberg ticker	Name	Geographical area	Portfolio name	Sector of counterparty	Type of exposure	Type of facility	Type of risk	Regulatory approach
010	020	030	040	050	060	070	080	090	100	110	120	130	140
LC_0001165_CC_SLSC	724500R5IP6TFKTNRU48		KvK 24306393		2091Z NA Equity	Eneco Holding NV	NL	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Specialized lending slotting criteria
LC_0001166_CC_SLSC	549300XW2F91G4T4WC42		KVK 34149162		ENL GY Equity	ENEL Investment Holding B.V.	NL	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Specialized lending slotting criteria
LC_0001167_CC_SLSC	529900011V8VJ3BUKR64		KVK 17115973		RWE GF Equity	Essent N.V.	NL	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Specialized lending slotting criteria
LC_0001168_CC_SLSC				NL0000288876		EUROCOMMERCIAL	NL	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Specialized lending slotting criteria
LC_0001169_CC_SLSC				NL0000352565		FUGRO	NL	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Specialized lending slotting criteria
LC_0001170_CC_SLSC	2138005FTXOJUBQ5J563		KVK 24243533		GAS SQ Equity	Gas Natural Fenosa Finance BV	NL	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Specialized lending slotting criteria
LC_0001171_CC_SLSC	724500EJ2TDPAITRSJ55		KVK 02089290			GasTerra B.V.	NL	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Specialized lending slotting criteria
LC_0001172_CC_SLSC				NL0000400653		GEMALTO	NL	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Specialized lending slotting criteria
LC_0001173_CC_SLSC	549300L10EVYURBFIH66		KVK 55293980			Global Blue Acquisition B.V.	NL	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Specialized lending slotting criteria
LC_0001174_CC_SLSC	529900SNLFF5M6HJ1T36		KvK 33286563 0000		1004Z NA EQUITY	Haniel Finance B.V.	NL	Large corporate sample	Other financial corporations	Not applicable	Not applicable	Counterparty credit risk	Specialized lending slotting criteria
LC_0001175_CC_SLSC	724500K5PTPSST86UQ23		KVK 33011433	NL0000009165	HEIA NA Equity	Heineken NV	NL	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Specialized lending slotting criteria
LC_0001176_CC_SLSC	7245008C9KMJL9P2UI77		KVK 34323653			Hyva Global B.V.	NL	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Specialized lending slotting criteria
LC_0001177_CC_SLSC	724500CR19MQGFWFBZ64		KvK 34217578 0000		0308206D NA EQUITY	ICL Finance BV	NL	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Specialized lending slotting criteria
LC_0001178_CC_SLSC	TLLG0UTU6ZHOG003X735					Imperial Mobility Finance B.V.	NL	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Specialized lending slotting criteria
LC_0001179_CC_SLSC	54930050LBZUR4138I72		KVK 27120438			ING Re (Netherlands) N.V.	NL	Large corporate sample	Other financial corporations	Not applicable	Not applicable	Counterparty credit risk	Specialized lending slotting criteria
LC_0001180_CC_SLSC			KVK 24311905		2872423Z NA Equity	InterGen NV	NL	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Specialized lending slotting criteria
LC_0001181_CC_SLSC	724500C9GNBV20UYRX36		KVK 35000363	NL0010672325	AH NA Equity	Koninklijke Ahold NV [Royal Ahold NV]	NL	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Specialized lending slotting criteria
LC_0001182_CC_SLSC	724500V38C5KTDY5BS93		KVK 30058019	NL0000337319	BAMNB NA Equity	Koninklijke BAM NBM NV	NL	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Specialized lending slotting criteria
LC_0001183_CC_SLSC	724500SNT1MK246AHP04		KVK 14022069	NL0000009827	DSM NA EQUITY	Koninklijke DSM N.V	NL	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Specialized lending slotting criteria
LC_0001184_CC_SLSC	549300YO0JZHAL7FVP81		KVK 02045200	NL0000009082	KPN NA Equity	Koninklijke KPN NV [Royal KPN NV]	NL	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Specialized lending slotting criteria
LC_0001185_CC_SLSC	H1FJE8H61JGM1JSGM897		KVK 17001910	NL0000009538	PHIA NA Equity	Koninklijke Philips Electronics N.V.	NL	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Specialized lending slotting criteria
LC_0001186_CC_SLSC	724500HZ4BN317I12G68		KVK 06016321		KTC NA Equity	Koninklijke Ten Cate NV	NL	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Specialized lending slotting criteria
LC_0001187_CC_SLSC	724500UL634GFV1KYF10		KVK 24295332	NL0009432491	VPK NA Equity	Koninklijke Vopak NV	NL	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Specialized lending slotting criteria
LC_0001188_CC_SLSC	529900WQGOTJDYG9NP76		KVK 09151956		LXS GF Equity	Lanxess Finance B.V.	NL	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Specialized lending slotting criteria

Counterparty code	Legal entity identifier (LEI)	Credit register code	Commercial register code	ISIN code	Bloomberg ticker	Name	Geographical area	Portfolio name	Sector of counterparty	Type of exposure	Type of facility	Type of risk	Regulatory approach
010	020	030	040	050	060	070	080	090	100	110	120	130	140
LC_0001189_CC_SLSC	5H8RMHHYTWIP1RKLCE38		KvK 34115238 0000		2177Z NA EQUITY	Linde Finance B.V.	NL	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Specialized lending slotting criteria
LC_0001190_CC_SLSC	549300J6QSW38QNOJK61		KVK 57924562			LYB International Finance B.V.	NL	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Specialized lending slotting criteria
LC_0001191_CC_SLSC	BN6WCCZ8OVP3ITUUVN49		KVK 24473890		DLY GB Equity	LyondellBasell Industries N.V.	NL	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Specialized lending slotting criteria
LC_0001192_CC_SLSC	635400TMCKVEU87EJ582		KVK 24321697			METINVEST B.V.	NL	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Specialized lending slotting criteria
LC_0001193_CC_SLSC	529900PF6F1OHRZVU341		KvK 33178683 0000		1169Z NA EQUITY	Metro Finance B.V.	NL	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Specialized lending slotting criteria
LC_0001194_CC_SLSC	6354007MKEEGGVUMXO83		KVK 34239108			New World Resources N.V.	NL	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Specialized lending slotting criteria
LC_0001195_CC_SLSC	724500RKMOD48AIWKD94		KvK 24307569 0000		3893886Z NA EQUITY	NIDERA B.V.	NL	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Specialized lending slotting criteria
LC_0001196_CC_SLSC	54930062JS29A5N4GO82		KVK 34248449			Nielsen Holdings N.V.	NL	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Specialized lending slotting criteria
LC_0001197_CC_SLSC	724500GQV9YLNSWECU41		KVK 17179668			Nord Gold N.V.	NL	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Specialized lending slotting criteria
LC_0001198_CC_SLSC	724500TXS5HH3GY4UW42		KVK 30124358			NS Groep N.V.	NL	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Specialized lending slotting criteria
LC_0001199_CC_SLSC	5299000CMF80GY2U0U47		KVK 16074305	NL0010395208	NUO NA Equity	Nutreco Holding NV	NL	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Specialized lending slotting criteria
LC_0001200_CC_SLSC	724500HT4YW45B1Y7859		KVK 57585083			OAK Leaf B.V.	NL	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Specialized lending slotting criteria
LC_0001201_CC_SLSC	549300NCMRGIBJYUOE57			NL0010558797		OCI	NL	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Specialized lending slotting criteria
LC_0001202_CC_SLSC	724500IM9A059TQLBX63					OCI Nitrogen BV	NL	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Specialized lending slotting criteria
LC_0001203_CC_SLSC	72450053F5WRDY8CDZ66		KVK 24291478		OI US Equity	OI European Group B.V.	NL	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Specialized lending slotting criteria
LC_0001204_CC_SLSC	Q47A62EK6GMSID3Y8C39		KVK 17133742	XS0788529096	PCAR US Equity	PACCAR Financial Europe B.V.	NL	Large corporate sample	Other financial corporations	Not applicable	Not applicable	Counterparty credit risk	Specialized lending slotting criteria
LC_0001205_CC_SLSC	549300N522D3SS8MKV65		KvK 24320769 0000		3617372Z NA EQUITY	PETROBRAS NETHERLANDS BV	NL	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Specialized lending slotting criteria
LC_0001206_CC_SLSC	549300VGHFJJ58HE2B54		KVK 17008551		PHIA NA Equity	Philips Electronics NV	NL	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Specialized lending slotting criteria
LC_0001207_CC_SLSC	529900N9UJEHN9UPXN50					PHOENIX PIB FINANCE BV	NL	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Specialized lending slotting criteria
LC_0001208_CC_SLSC	724500Q41FHN0P1GPC53		KVK 27168968	NL0009739416	TNT LI Equity	PostNL N.V.	NL	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Specialized lending slotting criteria
LC_0001209_CC_SLSC	54930036WK3GMCN17Z57				QIA GY Equity	Qiagen NV	NL	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Specialized lending slotting criteria
LC_0001210_CC_SLSC	7245009EAAUUQJ0U4T57		KVK 33216172	NL0000379121	RAND NA EQUITY	RANDSTAD HOLDING NV	NL	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Specialized lending slotting criteria
LC_0001211_CC_SLSC	549300XO8R7MPISUO753		KVK 33155037	NL0006144495		Reed Elsevier NV	NL	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Specialized lending slotting criteria
LC_0001212_CC_SLSC	5493002YCY6HTK0OUR29		KVK 24251372	XS0202649934	REP GY Equity	Repsol International Finance B.V.	NL	Large corporate sample	Other financial corporations	Not applicable	Not applicable	Counterparty credit risk	Specialized lending slotting criteria

Counterparty code	Legal entity identifier (LEI)	Credit register code	Commercial register code	ISIN code	Bloomberg ticker	Name	Geographical area	Portfolio name	Sector of counterparty	Type of exposure	Type of facility	Type of risk	Regulatory approach
010	020	030	040	050	060	070	080	090	100	110	120	130	140
LC_0001213_CC_SLSC			KVK 34179503	GB00B03MM408	RDSA NA EQUITY	ROYAL DUTCH SHELL PLC	NL	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Specialized lending slotting criteria
LC_0001214_CC_SLSC	5493002N51KZCVBDMS27		24114856	NL0006055329		ROYAL IMTECH NV	NL	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Specialized lending slotting criteria
LC_0001215_CC_SLSC	213800LBMMAIG1FQP389		KVK 14105351		SABIC AB Equity	SABIC Capital I B.V.	NL	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Specialized lending slotting criteria
LC_0001216_CC_SLSC				NL0000360618		SBM OFFSHORE	NL	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Specialized lending slotting criteria
LC_0001217_CC_SLSC	529900KEH8410ESH1483		KVK 53761790			Schaeffler Finance B.V.	NL	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Specialized lending slotting criteria
LC_0001218_CC_SLSC	724500DX7Q1A19SPY530		KVK 34166584			Schiphol Nederland B.V.	NL	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Specialized lending slotting criteria
LC_0001219_CC_SLSC	7245001TBT3NI9SPNJ75					SHV Netherlands NV	NL	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Specialized lending slotting criteria
LC_0001220_CC_SLSC	TAFO772JB70PDRN5VS48		KvK 27092998 0000		1223Z NA EQUITY	Siemens Financieringsmaatschappij N.V.	NL	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Specialized lending slotting criteria
LC_0001221_CC_SLSC	724500E9ZG6JMH6E2I14			NL0000817179		SLIGRO FOOD GROUP	NL	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Specialized lending slotting criteria
LC_0001222_CC_SLSC	724500ZTKJYJMWVLWJ82		KVK 34297413			SRLEV N.V.	NL	Large corporate sample	Other financial corporations	Not applicable	Not applicable	Counterparty credit risk	Specialized lending slotting criteria
LC_0001223_CC_SLSC	5493002SSXOL85X3XC87		KVK 58623701			Syncreon Group B.V.	NL	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Specialized lending slotting criteria
LC_0001224_CC_SLSC	724500LTUWK3JQG63903		KVK 09083317			TenneT Holding B.V.	NL	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Specialized lending slotting criteria
LC_0001225_CC_SLSC	7245008G22FOV7TYYJ34		KVK 06045666	NL0000852523	TWEKA NA EQUITY	TKH Group NV	NL	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Specialized lending slotting criteria
LC_0001226_CC_SLSC	724500978QL7NKMLTQ37		KVK 34210949			TMF Group Holding B.V.	NL	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Specialized lending slotting criteria
LC_0001227_CC_SLSC				NL0009739424		TNT EXPRESS	NL	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Specialized lending slotting criteria
LC_0001228_CC_SLSC	724500L44K67W7UW1C59		KVK 34224566	NL0000387058	TOM2 NA EQUITY	TOMTOM N.V.	NL	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Specialized lending slotting criteria
LC_0001229_CC_SLSC	724500OPA8GZSQUNSR96		KVK 33194984		TOM GY Equity	Toyota Motor Finance (Netherlands) B.V.	NL	Large corporate sample	Other financial corporations	Not applicable	Not applicable	Counterparty credit risk	Specialized lending slotting criteria
LC_0001230_CC_SLSC	PX7SUPU7HUNJBQ8BPI65		KVK 33236939		585233Z NA Equity	Trafigura Beheer BV	NL	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Specialized lending slotting criteria
LC_0001231_CC_SLSC	549300TK7G7NZTVM1Z30		KVK 24051830	NL0000009355	UNIA NA Equity	Unilever NV	NL	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Specialized lending slotting criteria
LC_0001232_CC_SLSC	549300IW6C3SRHUUK147					Vitol Holding BV	NL	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Specialized lending slotting criteria
LC_0001234_CC_SLSC	549300FRXSUUW3M2Q281					WABCO Europe Holdings BV	NL	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Specialized lending slotting criteria
LC_0001235_CC_SLSC	724500522D3ORUTUGW47		KVK 05078970		WAVIN NA Equity	Wavin NV	NL	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Specialized lending slotting criteria
LC_0001236_CC_SLSC	724500YRQCY3BD9RJZ92			NL0000289213		WERELDHAVE	NL	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Specialized lending slotting criteria
LC_0001237_CC_SLSC	724500TEM53I0U077B74		KVK 33202517	NL0000395903	WKL NA EQUITY	Wolters Kluwer N.V.	NL	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Specialized lending slotting criteria

Counterparty code	Legal entity identifier (LEI)	Credit register code	Commercial register code	ISIN code	Bloomberg ticker	Name	Geographical area	Portfolio name	Sector of counterparty	Type of exposure	Type of facility	Type of risk	Regulatory approach
010	020	030	040	050	060	070	080	090	100	110	120	130	140
LC_0001238_CC_SLSC	5JB3IE65ZU13T-A0DGN10					Würth Finance International B.V.	NL	Large corporate sample	Other financial corporations	Not applicable	Not applicable	Counterparty credit risk	Specialized lending slotting criteria
LC_0001239_CC_SLSC				NL0006294290		ZIGGO	NL	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Specialized lending slotting criteria
LC_0001240_CC_SLSC					BWO NO Equity	BW Offshore Shipholding Ltd	NO	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Specialized lending slotting criteria
LC_0001241_CC_SLSC	5493004ZHCILE-MZLBS85		00304772770005			FERD AS	NO	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Specialized lending slotting criteria
LC_0001242_CC_SLSC	5493009F6KP3U-MLPOY27		931186744			ICA Norge AS	NO	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Specialized lending slotting criteria
LC_0001243_CC_SLSC	549300ZLJDXBX-UNCY824		936738540			National Oilwell Varco Norway AS	NO	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Specialized lending slotting criteria
LC_0001244_CC_SLSC	549300N1SD-N71ZZ8BO45				NHY NO Equity	Norsk Hydro ASA	NO	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Specialized lending slotting criteria
LC_0001245_CC_SLSC	529900J8VSH14-TP5VD23					ODFJELL SE	NO	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Specialized lending slotting criteria
LC_0001246_CC_SLSC	213800T66DRT-E6O6BV87		916235291		PGS NO Equity	Petroleum Geo-Services ASA	NO	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Specialized lending slotting criteria
LC_0001247_CC_SLSC	529900TH4OA-W7WYG1777		987059699			Statkraft AS	NO	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Specialized lending slotting criteria
LC_0001248_CC_SLSC	OW6OFBNCKX-C4US5C7523		923609016		STL NO Equity	Statoil ASA	NO	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Specialized lending slotting criteria
LC_0001249_CC_SLSC	R7NJHU48LTCI-OB9BVU57				CNU NZ Equity	Chorus Limited	NZ	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Specialized lending slotting criteria
LC_0001250_CC_SLSC	259400GYHYZP-Q0HTMT82				CIE PW Equity	Ciech S.A.	PL	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Specialized lending slotting criteria
LC_0001251_CC_SLSC	259400A9BI23-M3K1NK82				LTS PW EQUITY	GRUPA LOTOS S.A.	PL	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Specialized lending slotting criteria
LC_0001252_CC_SLSC	259400WT6MC-X3V59XI09					Netia S.A.	PL	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Specialized lending slotting criteria
LC_0001253_CC_SLSC	259400TOMPU-OLS65II22		10681		TPA1 GB Equity	ORANGE POLSKA SA	PL	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Specialized lending slotting criteria
LC_0001254_CC_SLSC	259400TGY6IYE-P2EFW87		467426			POLKOMTEL SP. Z O.O.	PL	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Specialized lending slotting criteria
LC_0001255_CC_SLSC	259400VVM-M70CQREJT74		28860		PKN PW Equity	Polski Koncern Naftowy ORLEN S. A. (PKN)	PL	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Specialized lending slotting criteria
LC_0001256_CC_SLSC	259400NAPDFB-OTNCRL54				TPE PW Equity	TAURON Polska Energia S.A.	PL	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Specialized lending slotting criteria
LC_0001257_CC_SLSC	Q1ECZWEVT6Z-TFERCPG94			PLTLKPL00017	OPL PW EQUITY	TELEKOMUNIKACJA POLSKA SA	PL	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Specialized lending slotting criteria
LC_0001258_CC_SLSC	213800RQXBB-Z6KSP1I72		500311390			AMORIM & IRMAOS SA	PT	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Specialized lending slotting criteria
LC_0001259_CC_SLSC	2138002PLGLY-W8EP7248					AMORIM HOLDING II SGPS SA	PT	Large corporate sample	Other financial corporations	Not applicable	Not applicable	Counterparty credit risk	Specialized lending slotting criteria
LC_0001260_CC_SLSC	213800V5Z38T-LIRQW516		500700834			ANA AEROPORTOS PORTUGAL SA	PT	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Specialized lending slotting criteria
LC_0001261_CC_SLSC			502607920			AUCHAN PORTUGAL HIPERMERCADOS SA	PT	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Specialized lending slotting criteria

Counterparty code	Legal entity identifier (LEI)	Credit register code	Commercial register code	ISIN code	Bloomberg ticker	Name	Geographical area	Portfolio name	Sector of counterparty	Type of exposure	Type of facility	Type of risk	Regulatory approach
010	020	030	040	050	060	070	080	090	100	110	120	130	140
LC_0001262_CC_SLSC	54930011KNBN-PPKW7528		500038015			AUTO SUECO LDA	PT	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Specialized lending slotting criteria
LC_0001263_CC_SLSC	549300RU6UY-W1UMYOP92		500194670			BP PORTUGAL COMERCIO DE COMBUSTI VEIS LUBRIFICANTES SA	PT	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Specialized lending slotting criteria
LC_0001264_CC_SLSC				PTBRI0AM0000	BRI PL EQUITY	BRISA	PT	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Specialized lending slotting criteria
LC_0001265_CC_SLSC	549300FREK460-JU7RG08		500060266			CELULOSE BEIRA INDUSTRIAL-CELBI SA	PT	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Specialized lending slotting criteria
LC_0001266_CC_SLSC	549300TF1SUYC-FUO3840		503309362			COLEP PORTUGAL SA	PT	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Specialized lending slotting criteria
LC_0001267_CC_SLSC			507195515			CONTROLINVESTE SGPS SA	PT	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Specialized lending slotting criteria
LC_0001268_CC_SLSC	213800X28CM-B8LAIT849		502557400			CPCDI COMP PORTUGUESA DIST PROD INFORMATICOS SA	PT	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Specialized lending slotting criteria
LC_0001269_CC_SLSC	549300RGQV4-M16FESU23		500832234			CUF QUIMICOS INDUSTRIAS, SA	PT	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Specialized lending slotting criteria
LC_0001270_CC_SLSC	529900CLC3WD-MGI9VH80			PTEDP0AM0009	EDP PL EQUITY	EDP - Energias de Portugal S.A.	PT	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Specialized lending slotting criteria
LC_0001271_CC_SLSC	529900LOXJVW-GOH84656		503293695			EDP - GESTÃO DA PRODUÇÃO DE ENERGIA SA	PT	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Specialized lending slotting criteria
LC_0001272_CC_SLSC			504885367			ESPIRITO SANTO SAUDE SGPS SA	PT	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Specialized lending slotting criteria
LC_0001273_CC_SLSC	2138003319Y7-NM75FG53		504499777	PTGALIOE0009	GALP PL Equity	GALP ENERGIA SGPS, S.A.	PT	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Specialized lending slotting criteria
LC_0001274_CC_SLSC	213800Y3V72P-I6W8KG10		511220448			GRUPO PESTANA - SGPS SA	PT	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Specialized lending slotting criteria
LC_0001275_CC_SLSC	259400A8SZ-P10GB5IB19			PTJMT0AE0001	JMT PL EQUITY	J.MARTINS	PT	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Specialized lending slotting criteria
LC_0001276_CC_SLSC			500073880			LENA ENGENHARIA CONSTRU-COES SA	PT	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Specialized lending slotting criteria
LC_0001277_CC_SLSC	549300SNYKY-W15R3UE62		502011475			MODELO CONTINENTE HIPER-MERCADOS SA	PT	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Specialized lending slotting criteria
LC_0001278_CC_SLSC	549300TLPT6-W9R3CLQ86		500197814			MOTA-ENGIL, ENGENHARIA E CONSTRU CAO S.A.	PT	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Specialized lending slotting criteria
LC_0001279_CC_SLSC	5493003NN4LX-UF8JA244					Ocidental Companhia Portuguesa de Seguros de Vida, S.A.	PT	Large corporate sample	Other financial corporations	Not applicable	Not applicable	Counterparty credit risk	Specialized lending slotting criteria
LC_0001280_CC_SLSC	54930071D35B-VUPC5942		502604751			OPTIMUS-COMUNICACOES S.A	PT	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Specialized lending slotting criteria
LC_0001281_CC_SLSC			507979265			OPWAY - SGPS, SA	PT	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Specialized lending slotting criteria
LC_0001282_CC_SLSC	213800ZWK-G61JG7ZCF61		500697370			PETROLEOS PORTUGAL PETRO-GAL SA	PT	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Specialized lending slotting criteria
LC_0001283_CC_SLSC	259400DRC6W-OXNVW8B57	500829993	500829993		90413Z PL EQUITY	PINGO DOCE-DISTRIBUIÇÃO ALIMENTAR S.A.	PT	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Specialized lending slotting criteria
LC_0001284_CC_SLSC	549300UNIB7-M2AXUXS35			PTPTI0AM0006	PTCL TQ EQUITY	Portucel S.A.	PT	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Specialized lending slotting criteria
LC_0001285_CC_SLSC	549300FR1FN48-IGHR915			PTREL0AM0008	RENE PL Equity	REN-Redes Energeticas Nacionais, SGPS, S.A.	PT	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Specialized lending slotting criteria

Counterparty code	Legal entity identifier (LEI)	Credit register code	Commercial register code	ISIN code	Bloomberg ticker	Name	Geographical area	Portfolio name	Sector of counterparty	Type of exposure	Type of facility	Type of risk	Regulatory approach
010	020	030	040	050	060	070	080	090	100	110	120	130	140
LC_0001286_CC_SLSC			500246963			REPSOL PORTUGUESA SA	PT	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Specialized lending slotting criteria
LC_0001287_CC_SLSC	5493002X2CCY60HWCU94		500243590			SECIL COMP GERAL CAL CIMENTO SA	PT	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Specialized lending slotting criteria
LC_0001288_CC_SLSC	549300PXZF74GVQM6867		500058580			SONAE INDUSTRIA PRODUCAO COM DER IVADOS DE MADEIRA SA	PT	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Specialized lending slotting criteria
LC_0001289_CC_SLSC	549300EZYIURQ5RGSE56		500278571			SOVENA OILSEEDS PORTUGAL, SA	PT	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Specialized lending slotting criteria
LC_0001290_CC_SLSC	549300KFJPELBPMQH079		500833532			SOVENA PORTUGAL CONSUMER GOODS SA	PT	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Specialized lending slotting criteria
LC_0001291_CC_SLSC	95980020140005813290		505042037			SUMOL+COMPAL MARCAS SA	PT	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Specialized lending slotting criteria
LC_0001292_CC_SLSC			500097488			TEIXEIRA DUARTE ENGENHARIA E CONSTRUCOES SA	PT	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Specialized lending slotting criteria
LC_0001293_CC_SLSC	549300CNE5R74B3XKF57		505266202			UNICER BEBIDAS SA	PT	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Specialized lending slotting criteria
LC_0001294_CC_SLSC		503933139	503933139		3646175Z PL EQUITY	UNILEVER JERÓNIMO MARTINS, LDA.	PT	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Specialized lending slotting criteria
LC_0001295_CC_SLSC	213800IDK8UTYDSFOG74		502544180			VODAFONE PORTUGAL COMUNICACOES P ESSOAIS SA	PT	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Specialized lending slotting criteria
LC_0001296_CC_SLSC		500302200	500302200		0265472D PL EQUITY	ZAGOPE - CONSTRUÇÕES E ENGENHARIA S.A.	PT	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Specialized lending slotting criteria
LC_0001297_CC_SLSC	549300VOFQC1SPGTZM19		503039063			ZON TV CABO PORTUGAL SA	PT	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Specialized lending slotting criteria
LC_0001298_CC_SLSC	549300D3EIDZJB62TR20		21183		ORDS QD Equity	Ooredoo Q.S.C.	QA	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Specialized lending slotting criteria
LC_0001299_CC_SLSC	549300UKYDM6L8HEPU79				SNP RO EQUITY	OMV PETROM S.A.	RO	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Specialized lending slotting criteria
LC_0001300_CC_SLSC	549300F8ZIGJVUPIU797		24297754			Rompetrol Group N.V. (The)	RO	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Specialized lending slotting criteria
LC_0001301_CC_SLSC					GAZP RU Equity	Gazprom OAO	RU	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Specialized lending slotting criteria
LC_0001302_CC_SLSC					ROSN RU Equity	OJSC Oil Co Rosneft	RU	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Specialized lending slotting criteria
LC_0001303_CC_SLSC					TATN RU Equity	Tatneft OAO	RU	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Specialized lending slotting criteria
LC_0001304_CC_SLSC	5493007RN7O98MYBX124					AKTIEBOLAG LINDEX	SE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Specialized lending slotting criteria
LC_0001305_CC_SLSC	549300UCKT2UK88AG251			SE0000695876	ALFA SS EQUITY	Alfa Laval AB	SE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Specialized lending slotting criteria
LC_0001306_CC_SLSC	549300YECS8HKCIMMB67			SE0000255648	ASSAB SS EQUITY	Assa Abloy AB	SE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Specialized lending slotting criteria
LC_0001307_CC_SLSC	213800T8PC8Q4FYJZR07		5560142720	SE0000122467	ATCOA SS EQUITY	Atlas Copco Aktiebolag	SE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Specialized lending slotting criteria
LC_0001308_CC_SLSC	2138002GW5WN1UYZAO32		55611256900004			BILIA AB	SE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Specialized lending slotting criteria
LC_0001309_CC_SLSC	549300YJUYJ9A24RXL71			SE0005906922	SE0005906922 Corp	BILLERUDKORSNÄS AB	SE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Specialized lending slotting criteria

Counterparty code	Legal entity identifier (LEI)	Credit register code	Commercial register code	ISIN code	Bloomberg ticker	Name	Geographical area	Portfolio name	Sector of counterparty	Type of exposure	Type of facility	Type of risk	Regulatory approach
010	020	030	040	050	060	070	080	090	100	110	120	130	140
LC_0001310_CC_SLSC	549300ZACGIQ-HBBMOD20		5560269549		BONN SS EQUITY	Bonnier Finans AB	SE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Specialized lending slotting criteria
LC_0001311_CC_SLSC	213800SE6FV3U-DEIEY92		72317831			CAPIO AB	SE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Specialized lending slotting criteria
LC_0001312_CC_SLSC	549300GU5OH-TR1T5IY68			SE0005932225	SE0005932225 Corp	Castellum AB	SE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Specialized lending slotting criteria
LC_0001313_CC_SLSC	549300HCT1WL-HEXNLZ18					Dometic Holding AB	SE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Specialized lending slotting criteria
LC_0001314_CC_SLSC	549300Y3HHZ-B1ZGFPJ93				ELUXA SS Equity	Electrolux AB	SE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Specialized lending slotting criteria
LC_0001315_CC_SLSC	549300JNPI46X-NH0PM97					Fabege AB	SE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Specialized lending slotting criteria
LC_0001316_CC_SLSC	5493003PZ4-F570G3W735					GETINGE AB,	SE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Specialized lending slotting criteria
LC_0001317_CC_SLSC	529900XKW-B408ZZYBF68					GREEN CARGO AB	SE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Specialized lending slotting criteria
LC_0001318_CC_SLSC	213800YUV362-W4E1LP46					H & M Hennes & Mauritz GBC AB	SE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Specialized lending slotting criteria
LC_0001319_CC_SLSC	54930033BTS-Y61VHUR49		55601011550004			HALDEX AKTIEBOLAG	SE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Specialized lending slotting criteria
LC_0001320_CC_SLSC	549300VOTS5O-Z82UTG69			SE0005934320	SE0005934320 Corp	HEMSÖ FASTIGHETS AB	SE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Specialized lending slotting criteria
LC_0001321_CC_SLSC	549300WJFW6I-LNI4TA80		5561904771	SE0000103699	HEXAB SS EQUITY	Hexagon AB	SE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Specialized lending slotting criteria
LC_0001322_CC_SLSC	52990080S-H3454F0QE68		5560013301	SE0000109290	HOLMB SS EQUITY	Holmen AB	SE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Specialized lending slotting criteria
LC_0001323_CC_SLSC	549300GYQIIJ3-UXB7655			SE0001662222	HUSQB SS EQUITY	HUSQVARNA AB	SE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Specialized lending slotting criteria
LC_0001324_CC_SLSC	549300VEBQPH-RZBKUX38		556013-8298	XS0795505402	INVEA SS Equity	Investor AB	SE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Specialized lending slotting criteria
LC_0001325_CC_SLSC	529900X0UEM9-DOM6FK12		5560452103	SE0000806994	JM SS EQUITY	JM AB	SE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Specialized lending slotting criteria
LC_0001326_CC_SLSC	549300VD6SNN-S5N5V183					KORAB INTERNATIONAL AB	SE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Specialized lending slotting criteria
LC_0001327_CC_SLSC	5493005OXRTB-K0WSJN46		5565451217	SE0000549412	KLED SS EQUITY	Kungsleden AB	SE	Large corporate sample	Other financial corporations	Not applicable	Not applicable	Counterparty credit risk	Specialized lending slotting criteria
LC_0001328_CC_SLSC	529900AB08F05-L4HWU11					LANTMÄNNEN EK FÖR	SE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Specialized lending slotting criteria
LC_0001329_CC_SLSC	213800NS2XXV-RYS7WP40			SE0002683557	LOOMB SS EQUITY	Loomis AB	SE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Specialized lending slotting criteria
LC_0001330_CC_SLSC	549300SNQNTH-QLZQON04		5564272812	SE0000221723	MEDAA SS EQUITY	Meda AB	SE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Specialized lending slotting criteria
LC_0001331_CC_SLSC	549300E8NDOD-RSX29339		5563099158	SE0000412371	MTGB SS EQUITY	MODERN TIMES GROUP MTG AB	SE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Specialized lending slotting criteria
LC_0001332_CC_SLSC	213800WRGL-W3CY4MHW53		55603451740004			NCC	SE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Specialized lending slotting criteria
LC_0001333_CC_SLSC	549300KUJMR-C9NW93S96					Nobina sverige AB	SE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Specialized lending slotting criteria

Counterparty code	Legal entity identifier (LEI)	Credit register code	Commercial register code	ISIN code	Bloomberg ticker	Name	Geographical area	Portfolio name	Sector of counterparty	Type of exposure	Type of facility	Type of risk	Regulatory approach
010	020	030	040	050	060	070	080	090	100	110	120	130	140
LC_0001334_CC_SLSC	5493007VGEKB-ZGZ6PC69					NYNAS AB (PUBL)	SE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Specialized lending slotting criteria
LC_0001335_CC_SLSC	549300ES84TR-W7EWGU35					Perstorp Holding AB	SE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Specialized lending slotting criteria
LC_0001336_CC_SLSC	549300S2D8BD-H1CKLI47					PostNord AB	SE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Specialized lending slotting criteria
LC_0001337_CC_SLSC	549300MIHCM-D8DCSBY41		55607269770034			Preem	SE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Specialized lending slotting criteria
LC_0001338_CC_SLSC	549300ZHO4JC-QQI13M69		556036-0793	SE0000112385	SE0005567088 Corp	SAAB AKTIEBOLAG	SE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Specialized lending slotting criteria
LC_0001339_CC_SLSC	5299008ZUAX-N43LVZF54				SAND SS Equity	Sandvik AB	SE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Specialized lending slotting criteria
LC_0001340_CC_SLSC	5299001G94UP-TI8C7N54		5566577416		0301536D SS EQUITY	Sandvik Treasury AB	SE	Large corporate sample	Other financial corporations	Not applicable	Not applicable	Counterparty credit risk	Specialized lending slotting criteria
LC_0001341_CC_SLSC	529900AE1FZN-UH6EVS39			SE0003366871	SAS SS EQUITY	SAS AB	SE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Specialized lending slotting criteria
LC_0001342_CC_SLSC	529900BZYSUQ-LQSPNR07		5560840976	SE0000308280	SCVB SS EQUITY	Scania CV AB	SE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Specialized lending slotting criteria
LC_0001343_CC_SLSC	635400TTYKE8E-IWDS617				SECUB SS Equity	Securitas AB	SE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Specialized lending slotting criteria
LC_0001344_CC_SLSC	5493004WOS-C31U83UG49		5561063834		SKAB SS EQUITY	Skanska Financial Services	SE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Specialized lending slotting criteria
LC_0001345_CC_SLSC	549300MA1BZY-JU87BW55		5560339086	SE0000113250	SKAB SS EQUITY	Skanska Sverige AB	SE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Specialized lending slotting criteria
LC_0001346_CC_SLSC	549300X6MQ0-GG8BRY481					SKF sverige AB	SE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Specialized lending slotting criteria
LC_0001347_CC_SLSC	5493002FIVSWB-LEV7P15					SÖDRA SKOGSÄGARNA EKONOMISK FÖRENING	SE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Specialized lending slotting criteria
LC_0001348_CC_SLSC	529900329VS14-ZIML164		5560163429	SE0000171100	SSABA SS EQUITY	SSAB AB	SE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Specialized lending slotting criteria
LC_0001349_CC_SLSC	529900J0C48F-H28HNQ19		5563137933	SE0000120669	SSABA SS EQUITY	SSAB Emea AB	SE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Specialized lending slotting criteria
LC_0001350_CC_SLSC	213800CWLTI7-WZCC2R35		5560010802		1081Z SS EQUITY	Stena AB	SE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Specialized lending slotting criteria
LC_0001351_CC_SLSC	5299005HS-K597UX55629					SVEASKOG FÖRVALTNINGS AKTIEBOLAG	SE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Specialized lending slotting criteria
LC_0001352_CC_SLSC	549300FW5JDR-V1IJ0M67				SCAB SS Equity	Svenska Cellulosa AB [SCA]	SE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Specialized lending slotting criteria
LC_0001353_CC_SLSC	529900ZERGNJ-BEQEX179		55679708180004			SWEDAVIA AB SWEDAVIA EKONOMI	SE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Specialized lending slotting criteria
LC_0001354_CC_SLSC	5493005D-U3003SGUC166					SWEDISH HOSPITAL PARTNERS AB,	SE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Specialized lending slotting criteria
LC_0001355_CC_SLSC	529900YVXCGN-WAUYZG78			SE0000310336	SWMA SS EQUITY	Swedish Match AB	SE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Specialized lending slotting criteria
LC_0001356_CC_SLSC	213800EKD193-RVI9HL76		5564108917	SE0000314304	TEL2B SS EQUITY	Tele2 AB	SE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Specialized lending slotting criteria
LC_0001357_CC_SLSC	549300W9JLP-W15XIFM52		556016-0680	XS0435008726	ERICB SS Equity	Telefonaktiebolaget LM Ericsson	SE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Specialized lending slotting criteria

Counterparty code	Legal entity identifier (LEI)	Credit register code	Commercial register code	ISIN code	Bloomberg ticker	Name	Geographical area	Portfolio name	Sector of counterparty	Type of exposure	Type of facility	Type of risk	Regulatory approach
010	020	030	040	050	060	070	080	090	100	110	120	130	140
LC_0001358_CC_SLSC	213800FSR9RN-DUOTXO25				TLSN SS Equity	TeliaSonera AB	SE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Specialized lending slotting criteria
LC_0001359_CC_SLSC	5493006LU5JO4-P7HQ305					THULE HOLDING AB	SE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Specialized lending slotting criteria
LC_0001360_CC_SLSC	213800XY16PA-WG2PAD14				TRELB SS Equity	Trelleborg AB	SE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Specialized lending slotting criteria
LC_0001361_CC_SLSC	5493007LNZSE-WN5KTV42			SE0005769270	SE0005769270 Corp	Vasakronan	SE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Specialized lending slotting criteria
LC_0001362_CC_SLSC	549300T5RZ1H-A5HZ3109				VATT SS Equity	Vattenfall AB	SE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Specialized lending slotting criteria
LC_0001363_CC_SLSC	549300HGV012-CNC8JD22			SE0000115420	VOLVB SS EQUITY	Volvo AB	SE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Specialized lending slotting criteria
LC_0001364_CC_SLSC	54930083GOD-GBHODQ153		189744			Global A&T Electronics Ltd.	SG	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Specialized lending slotting criteria
LC_0001365_CC_SLSC	33D7DTWH8BN-IUWE0IF81				OLAM SP Equity	Olam International Ltd	SG	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Specialized lending slotting criteria
LC_0001366_CC_SLSC					7536988Z SK EQUITY	Volkswagen Slovakia A.S.	SK	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Specialized lending slotting criteria
LC_0001367_CC_SLSC	549300QOGMP-TKB6W7G56		1,07544E+11	USY71548BY95	PTT TB Equity	PTT Public Company Limited	TH	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Specialized lending slotting criteria
LC_0001368_CC_SLSC	8RS0AKOL-N987042F2V04				NXWA GF Equity	21st Century Fox America, Inc	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Specialized lending slotting criteria
LC_0001369_CC_SLSC	LUZQVYP4VS22-CLWDAR65			US88579YAF88	MMM SE Equity	3M Company	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Specialized lending slotting criteria
LC_0001370_CC_SLSC	HQD377W2Y-R662HK5JX27		IL08142220		ABT US Equity	Abbott Laboratories	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Specialized lending slotting criteria
LC_0001371_CC_SLSC	FR5LCKFT-G8054YNNRU85		DE5126809		4AB GF Equity	AbbVie Inc.	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Specialized lending slotting criteria
LC_0001372_CC_SLSC	549300T0GJTE-K811VI53				WPI US EQUITY	Actavis, Inc.	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Specialized lending slotting criteria
LC_0001373_CC_SLSC	549300QKBENK-LBXQ8968		PA724325		AET US Equity	Aetna Inc.	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Specialized lending slotting criteria
LC_0001374_CC_SLSC	LYOM0B2GCF1J-WXK5ZG04				AGCO UN Equity	AGCO Corporation	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Specialized lending slotting criteria
LC_0001375_CC_SLSC	QUIX8Y7A2W-P0XRMW7G29				A UN Equity	Agilent Technologies, Inc.	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Specialized lending slotting criteria
LC_0001376_CC_SLSC	9PO87UV78U1J-HLR68X04				8685 JT Equity	AIG Financial Products Corp.	US	Large corporate sample	Other financial corporations	Not applicable	Not applicable	Counterparty credit risk	Specialized lending slotting criteria
LC_0001377_CC_SLSC	7QEON6Y1RL5X-R3R1W237				APD US Equity	Air Products & Chemicals Inc	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Specialized lending slotting criteria
LC_0001378_CC_SLSC	ABPN11VOHLH-X6QR7XQ48				AA US Equity	Alcoa Inc	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Specialized lending slotting criteria
LC_0001379_CC_SLSC	XSGZFLO9YTN-O9VCQV219				MO US Equity	Altria Group Inc	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Specialized lending slotting criteria
LC_0001380_CC_SLSC	ZXTILKJKG63JEL-OEG630		DE2620453		AMZN US Equity	Amazon.com, Inc.	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Specialized lending slotting criteria
LC_0001381_CC_SLSC	IWUQB36BXD6-OWD6X4T14		DE0332421		AAL UW Equity	American Airlines, Inc.	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Specialized lending slotting criteria

Counterparty code	Legal entity identifier (LEI)	Credit register code	Commercial register code	ISIN code	Bloomberg ticker	Name	Geographical area	Portfolio name	Sector of counterparty	Type of exposure	Type of facility	Type of risk	Regulatory approach
010	020	030	040	050	060	070	080	090	100	110	120	130	140
LC_0001382_CC_SLSC	B6Q2VFHD1797-Q7NZ3E43		CAC0951492		7267 JT Equity	American Honda Finance Corporation	US	Large corporate sample	Other financial corporations	Not applicable	Not applicable	Counterparty credit risk	Specialized lending slotting criteria
LC_0001383_CC_SLSC	5493006ORUSI-L88JOE18				AMT US Equity	American Tower Corp [ex- American Tower System]	US	Large corporate sample	Other financial corporations	Not applicable	Not applicable	Counterparty credit risk	Specialized lending slotting criteria
LC_0001384_CC_SLSC	549300D3L3G0-R4U4VT04				APH US Equity	Amphenol Corporation	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Specialized lending slotting criteria
LC_0001385_CC_SLSC	B78FQ7XBQFL-P4AYJ6F79				APC US Equity	Anadarko Petroleum Corp	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Specialized lending slotting criteria
LC_0001386_CC_SLSC	72ZZ1XRHOO-U9P9X16K08				APA US Equity	Apache Corp	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Specialized lending slotting criteria
LC_0001387_CC_SLSC	HWUPKR0MPO-U8FGXBT394		CAC0806592		AAPL US Equity	Apple Inc.	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Specialized lending slotting criteria
LC_0001388_CC_SLSC	42YMHYH0XMH-JEXDUB065					ARAMARK Corporation	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Specialized lending slotting criteria
LC_0001389_CC_SLSC	W47HVZ7Q6FX-L86RELH91		DE0717711		ACI US Equity	Arch Coal, Inc.	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Specialized lending slotting criteria
LC_0001390_CC_SLSC	549300LO13M-Q9HYSTR83		DE0152524		ADM US Equity	Archer-Daniels-Midland Company	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Specialized lending slotting criteria
LC_0001391_CC_SLSC	0C0SZC7H22U-WI2NA3R46				ARRS UW Equity	Arris Group, Inc.	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Specialized lending slotting criteria
LC_0001392_CC_SLSC	549300YNNLBX-T8N8R512		NYCARREUS		ARW US Equity	Arrow Electronics, Inc.	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Specialized lending slotting criteria
LC_0001393_CC_SLSC	6O4MRU8C1M-S0K34UQF79		KY0580261		ASH US Equity	Ashland Inc.	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Specialized lending slotting criteria
LC_0001394_CC_SLSC	549300Z40J86G-GSTL398		DE2018584		T* MM Equity	AT&T Inc.	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Specialized lending slotting criteria
LC_0001395_CC_SLSC	QVLWEGTD2S8-GJMO8D383				ATO US Equity	Atmos Energy Corp	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Specialized lending slotting criteria
LC_0001396_CC_SLSC	HGBOLILQXWE-R4SAL2I23				ADP US Equity	Automatic Data Processing	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Specialized lending slotting criteria
LC_0001397_CC_SLSC	GA3JGKJ41LJKX-DN23E90					Autozone Inc	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Specialized lending slotting criteria
LC_0001398_CC_SLSC	XN8R4HH1TV-C1XOCL5P21				CAR US EQUITY	Avis Budget Car Rental LLC	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Specialized lending slotting criteria
LC_0001399_CC_SLSC	XJI53DCPL7QAB-OWK4Z75		NYCAVNTUS		AVT US Equity	Avnet, Inc.	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Specialized lending slotting criteria
LC_0001400_CC_SLSC	5493007RY69U-EB1F1B45				AVP US Equity	Avon Products, Inc.	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Specialized lending slotting criteria
LC_0001401_CC_SLSC	MF62XBVMNYT-YMC18DL76		DE2416636		BA/ LN Equity	BAE Systems Holdings Inc.	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Specialized lending slotting criteria
LC_0001402_CC_SLSC					BHI US EQUITY	Baker Hughes Inc	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Specialized lending slotting criteria
LC_0001403_CC_SLSC	EWRDABCN7XB-HM37LIA98		DE2072335			Beam Inc.	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Specialized lending slotting criteria
LC_0001404_CC_SLSC	HL5XPTVRV0O8-TUN5LL90		MN1K-1056		BBY US Equity	Best Buy Co., Inc.	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Specialized lending slotting criteria
LC_0001405_CC_SLSC	KK5MZM9DIXL-XZL9DZL15		DE2322568		BMW HB Equity	BMW US Capital, LLC	US	Large corporate sample	Other financial corporations	Not applicable	Not applicable	Counterparty credit risk	Specialized lending slotting criteria

Counterparty code	Legal entity identifier (LEI)	Credit register code	Commercial register code	ISIN code	Bloomberg ticker	Name	Geographical area	Portfolio name	Sector of counterparty	Type of exposure	Type of facility	Type of risk	Regulatory approach
010	020	030	040	050	060	070	080	090	100	110	120	130	140
LC_0001406_CC_SLSC	549300DSFX2I-E88NSX47				BWA US Equity	BorgWarner Inc.	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Specialized lending slotting criteria
LC_0001407_CC_SLSC	Y6ZDD9FP4P8JS-SJMW954		DE0874815		BSX UN Equity	Boston Scientific Corporation	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Specialized lending slotting criteria
LC_0001408_CC_SLSC	549300GMUC-J08527GQ81		IN182869-107		BP/ LN Equity	BP Corporation North America Inc.	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Specialized lending slotting criteria
LC_0001409_CC_SLSC	549300YYMNS-W7KWZH127				BP/ LN Equity	BP Products North America Inc.	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Specialized lending slotting criteria
LC_0001410_CC_SLSC	HLYYNH7UQUO-RYSJQCN42				BMY US EQUITY	Bristol Myers Squibb Co	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Specialized lending slotting criteria
LC_0001411_CC_SLSC	5493007M0RI-N8HY3MM77				BG US Equity	Bunge Limited	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Specialized lending slotting criteria
LC_0001412_CC_SLSC	Y7ET3D9SDOFU-Z515FE28		DE0799956		CA US Equity	CA, Inc.	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Specialized lending slotting criteria
LC_0001413_CC_SLSC	43R4VPJBXTU2-O15HEF41					Calpine Corp	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Specialized lending slotting criteria
LC_0001414_CC_SLSC	5493007JDSM-X8Z5Z1902				CPB US Equity	Campbell Soup Company	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Specialized lending slotting criteria
LC_0001415_CC_SLSC	CCU46N3GJMF4-OK4N7U60		OH535613		CAH US Equity	Cardinal Health, Inc.	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Specialized lending slotting criteria
LC_0001416_CC_SLSC	QXZYQNMR4J-Z5RIRN4T31				3091Z US Equity	Cargill Inc	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Specialized lending slotting criteria
LC_0001417_CC_SLSC	EDBQKYOPJUCJ-KLOJDE72		DE0921323		CAT SE Equity	Caterpillar Financial Services Corporation	US	Large corporate sample	Other financial corporations	Not applicable	Not applicable	Counterparty credit risk	Specialized lending slotting criteria
LC_0001418_CC_SLSC	WRJR7GS4GTRE-CRRTVX92				CAT US EQUITY	Caterpillar Inc	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Specialized lending slotting criteria
LC_0001419_CC_SLSC	5KYC8KF17ROC-Y24M3H09		DE2106821		C5S GM Equity	CBS Corporation	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Specialized lending slotting criteria
LC_0001420_CC_SLSC	CD30XVRLT4Q-O00B1C706		DE3780476		CE UN Equity	Celanese US Holdings LLC	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Specialized lending slotting criteria
LC_0001421_CC_SLSC	4SIHMF0MOSTT-L8CD0X64				CELG US Equity	Celgene Corporation	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Specialized lending slotting criteria
LC_0001422_CC_SLSC	21TPXMRRHFK-OBHDC8J74					CenterPoint Energy Inc	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Specialized lending slotting criteria
LC_0001423_CC_SLSC	8E6NF1YAL0W-T6CWXXV93				CSCO US EQUITY	Cisco Systems Inc	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Specialized lending slotting criteria
LC_0001424_CC_SLSC	549300IA9XFBA-GNIBW29					CMS Energy Corp	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Specialized lending slotting criteria
LC_0001425_CC_SLSC	B0QU0GIVGFFM-COP5RJ72		DE4789658		CKK GB Equity	Coca-Cola Enterprises, Inc.	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Specialized lending slotting criteria
LC_0001426_CC_SLSC	2V9V7M0RUQ-G9M2J4IC47					Colfax Corp	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Specialized lending slotting criteria
LC_0001427_CC_SLSC	YMEGZFW4SBU-SS5BQXF88		DE0156313		CL US Equity	Colgate-Palmolive Company	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Specialized lending slotting criteria
LC_0001428_CC_SLSC	51M0QTTNCGU-N7KFCFZ59		PA3039985		CTP GB Equity	Comcast Corporation	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Specialized lending slotting criteria
LC_0001429_CC_SLSC	549300OQS2L-O07ZJ7N73		DE0406521		CMC US Equity	Commercial Metals Company	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Specialized lending slotting criteria

Counterparty code	Legal entity identifier (LEI)	Credit register code	Commercial register code	ISIN code	Bloomberg ticker	Name	Geographical area	Portfolio name	Sector of counterparty	Type of exposure	Type of facility	Type of risk	Regulatory approach
010	020	030	040	050	060	070	080	090	100	110	120	130	140
LC_0001430_CC_SLSC	6113F6JQLWIU-GTBN1L36				CSC US equity	Computer Sciences Corp	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Specialized lending slotting criteria
LC_0001431_CC_SLSC	54930035UDEI-H090K650		DE0818944		CAG US Equity	ConAgra Foods, Inc.	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Specialized lending slotting criteria
LC_0001432_CC_SLSC	SYHS7HRDXLL4-I0IQ8776				CXO US EQUITY	Concho Resources Inc	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Specialized lending slotting criteria
LC_0001433_CC_SLSC	6VJJ5GQWIRD-Q06DUXG89		DE0064324		COP US Equity	ConocoPhillips Company	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Specialized lending slotting criteria
LC_0001434_CC_SLSC	549300JK3KH8P-WM3B226		DE2277631		CNX UN Equity	CONSOL Energy Inc.	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Specialized lending slotting criteria
LC_0001435_CC_SLSC	29DX7H14B9S6-O3FD6V18				CTO GM Equity	Costco Wholesale Corporation	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Specialized lending slotting criteria
LC_0001436_CC_SLSC	549300BO9IWP-F3S48F93				COTY US EQUITY	Coty Inc	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Specialized lending slotting criteria
LC_0001437_CC_SLSC	TVRMNZKRGA8-LPW6XPG60					Cox Enterprises Inc	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Specialized lending slotting criteria
LC_0001438_CC_SLSC	RPPGGRL1J75W-GF2DFO04		PA3337938		CCK US Equity	Crown Americas LLC	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Specialized lending slotting criteria
LC_0001439_CC_SLSC	ZUNI8PYC725-B6H8JU438		IN194062-043		CMI UN Equity	Cummins Inc.	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Specialized lending slotting criteria
LC_0001440_CC_SLSC	S4BKK9OTCEW-Q3YHPFM11				DHR US EQUITY	Danaher Corp	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Specialized lending slotting criteria
LC_0001441_CC_SLSC	PWFTNG3EI0-Y73OXWDH08				DE US EQUITY	Deere & Co	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Specialized lending slotting criteria
LC_0001442_CC_SLSC	3E70L4WYANTI-WWIPHC81				DELL US EQUITY	Dell Inc.	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Specialized lending slotting criteria
LC_0001443_CC_SLSC	Q2CCMS6R0A-S67HJMBN42				DAL US EQUITY	Delta Air Lines Inc	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Specialized lending slotting criteria
LC_0001444_CC_SLSC	54930042348R-KR3ZPN35		DE2155705		DVN US Equity	Devon Energy Corporation	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Specialized lending slotting criteria
LC_0001445_CC_SLSC	F14FQJ2EEHW5-VPYUHL14				DO US Equity	Diamond Offshore Drilling, Inc.	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Specialized lending slotting criteria
LC_0001446_CC_SLSC	549300Z1UGY-T5725XB67		DE3535468		DTV TQ Equity	DIRECTV Holdings LLC	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Specialized lending slotting criteria
LC_0001447_CC_SLSC	ILUL7B6Z54MR-YCF6H308				D US EQUITY	Dominion Resources Inc	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Specialized lending slotting criteria
LC_0001448_CC_SLSC	549300FMC2AL-GA7N9E80		DE0412823		DOV UN Equity	Dover Corporation	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Specialized lending slotting criteria
LC_0001449_CC_SLSC	ZQUIP1CSZO8L-XRBSOU78				DOW US EQUITY	Dow Chemical Co	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Specialized lending slotting criteria
LC_0001450_CC_SLSC	549300IX8SD6X-XD71I78				DTE US EQUITY	DTE Energy Co	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Specialized lending slotting criteria
LC_0001451_CC_SLSC	FDPVHDGJ1IQZ-FK9KH630		DE2345566		EMN UN Equity	Eastman Chemical Company	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Specialized lending slotting criteria
LC_0001452_CC_SLSC	0NZWDMRC-E180888QQE14				ETN US EQUITY	Eaton Corp	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Specialized lending slotting criteria
LC_0001453_CC_SLSC	OML71K8X303X-QONU6T67		DE2871352		EBAY US Equity	eBay Inc.	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Specialized lending slotting criteria

Counterparty code	Legal entity identifier (LEI)	Credit register code	Commercial register code	ISIN code	Bloomberg ticker	Name	Geographical area	Portfolio name	Sector of counterparty	Type of exposure	Type of facility	Type of risk	Regulatory approach
010	020	030	040	050	060	070	080	090	100	110	120	130	140
LC_0001454_CC_SLSC	FRDRIPF3EKND-J2CQJL29				LLY US EQUITY	Eli Lilly & Co	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Specialized lending slotting criteria
LC_0001455_CC_SLSC	FGLT0EWZSUIR-RITFOA30				EMR UN Equity	Emerson Electric Co.	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Specialized lending slotting criteria
LC_0001456_CC_SLSC	GHFPUH0OZ5JL-GJXWCO16				ESV UN Equity	ENSCO International Incorporated	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Specialized lending slotting criteria
LC_0001457_CC_SLSC	4XM3TW50JULS-LG8BNC79				ETR US EQUITY	Entergy Corp	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Specialized lending slotting criteria
LC_0001458_CC_SLSC	549300EVUN2B-TLJ3GT74		DE2911438		EQIX US Equity	Equinix, Inc.	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Specialized lending slotting criteria
LC_0001459_CC_SLSC	549300RO2XE-S74KQGG63				XLS US EQUITY	Exelis Inc	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Specialized lending slotting criteria
LC_0001460_CC_SLSC	3SOUA6IRM-L7435B56G12				EXC US EQUITY	Exelon Corp	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Specialized lending slotting criteria
LC_0001461_CC_SLSC	CI7MUJI4USF3-V0NJ1H64		WA601975803		EXPE UW Equity	Expedia, Inc.	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Specialized lending slotting criteria
LC_0001462_CC_SLSC	J3WHBG0MTS7-O8ZVMDC91		NJ3793794100		XOM US Equity	Exxon Mobil Corporation	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Specialized lending slotting criteria
LC_0001463_CC_SLSC	549300E707U7-WNPZN687				FDX US EQUITY	FedEx Corp	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Specialized lending slotting criteria
LC_0001464_CC_SLSC	6WQI0GK1PRFV-BA061U48		GA0110597		FIS UN Equity	Fidelity National Information Services, Inc.	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Specialized lending slotting criteria
LC_0001465_CC_SLSC	549300NPYML-M4NHTOF27					First Solar Inc	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Specialized lending slotting criteria
LC_0001466_CC_SLSC	549300SVYJ-S666PQJH88		OH953140		FE US Equity	FirstEnergy Corp.	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Specialized lending slotting criteria
LC_0001467_CC_SLSC	6Y0GK87T6V7N-JKZJVM41		NYCDRRCUS		FLS US Equity	Flowserve Corporation	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Specialized lending slotting criteria
LC_0001468_CC_SLSC	CQ7WZ4NOFW-T7FAE6Q943				FLR US EQUITY	Fluor Corp	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Specialized lending slotting criteria
LC_0001469_CC_SLSC	CKDHZ2X64EEB-QCSP7013				FMC US Equity	FMC Corporation	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Specialized lending slotting criteria
LC_0001470_CC_SLSC	EMQFUEY7DV1-MVNKAUT87		DE3315658		FTI US Equity	FMC Technologies, Inc.	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Specialized lending slotting criteria
LC_0001471_CC_SLSC	20S05OYHG0M-QM4VUIC57				F US EQUITY	Ford Motor Co	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Specialized lending slotting criteria
LC_0001472_CC_SLSC	2MNR4Q42DB-L85U7RD221					Forest Oil Corp	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Specialized lending slotting criteria
LC_0001473_CC_SLSC	A0WMBJD47-C49E2JJOM88		DE4594648		FRE GY Equity	Fresenius US Finance I, Inc.	US	Large corporate sample	Other financial corporations	Not applicable	Not applicable	Counterparty credit risk	Specialized lending slotting criteria
LC_0001474_CC_SLSC	549300FNRIXIL-I56M704				0196414D US EQUITY	Gavilon LLC	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Specialized lending slotting criteria
LC_0001475_CC_SLSC	9C1X8XOOTY-Y2FNYTVH06				GD US EQUITY	General Dynamics Corp	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Specialized lending slotting criteria
LC_0001476_CC_SLSC	3C7474T6CDKP-R9K6YT90		NYCGECYUS		GNE FP Equity	General Electric Company	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Specialized lending slotting criteria
LC_0001477_CC_SLSC	2TGYMUGI08P-O8X8L6150				GIS US Equity	General Mills, Inc.	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Specialized lending slotting criteria

Counterparty code	Legal entity identifier (LEI)	Credit register code	Commercial register code	ISIN code	Bloomberg ticker	Name	Geographical area	Portfolio name	Sector of counterparty	Type of exposure	Type of facility	Type of risk	Regulatory approach
010	020	030	040	050	060	070	080	090	100	110	120	130	140
LC_0001478_CC_SLSC	549300PDWRZ-X0BR28B12		DE4717789		GM UN Equity	General Motors Holdings LLC	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Specialized lending slotting criteria
LC_0001479_CC_SLSC	L2EVHWFHVAQ-K72TMH265		DE4275413			Georgia-Pacific LLC	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Specialized lending slotting criteria
LC_0001480_CC_SLSC	5493002BI0S2Z-QUY3437				GT US EQUITY	Goodyear Tire & Rubber Co	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Specialized lending slotting criteria
LC_0001481_CC_SLSC	7ZW8QJWVPR4-P1J1KQY45				GOOG US EQUITY	Google Inc	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Specialized lending slotting criteria
LC_0001482_CC_SLSC	ENYF8GB5SMQ-Z25S06U51		DE2681775		HAL UN Equity	Halliburton Company	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Specialized lending slotting criteria
LC_0001483_CC_SLSC	KAO98FK89NPN-NPQGUZ43		DE0497602		HSC US Equity	Harsco Corporation	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Specialized lending slotting criteria
LC_0001484_CC_SLSC	549300NUB6D2-R1ITYR45				HAS US Equity	Hasbro, Inc.	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Specialized lending slotting criteria
LC_0001485_CC_SLSC	549300PD0C69-OJ0NLB27				766481Z US EQUITY	Hertz Corp	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Specialized lending slotting criteria
LC_0001486_CC_SLSC	UASVRYNXN-K17ULIGK870		DE0097017		AHC GB Equity	Hess Corporation	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Specialized lending slotting criteria
LC_0001487_CC_SLSC	WHKXQACZ14-C5XRO8LW03				HPQ US EQUITY	Hewlett-Packard Co	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Specialized lending slotting criteria
LC_0001488_CC_SLSC	5493003STKEZ2-S0RNU91				HNZ US EQUITY	HJ Heinz Co	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Specialized lending slotting criteria
LC_0001489_CC_SLSC	ISRPG12PN4EIE-OEMW547		DE2061772		HON UN Equity	Honeywell International Inc.	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Specialized lending slotting criteria
LC_0001490_CC_SLSC	KNX4USFCNGP-Y45LOCE31				4335 HK Equity	Intel Corporation	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Specialized lending slotting criteria
LC_0001491_CC_SLSC	VGRQXHF3J8VD-LUA7XE92				IBM US EQUITY	International Business Machines (IBM Corp)	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Specialized lending slotting criteria
LC_0001492_CC_SLSC	F9HV8ZL85LRI-Q6D60098		NVC7491-1980		IGT UN Equity	International Game Technology	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Specialized lending slotting criteria
LC_0001493_CC_SLSC	824LMFJDH41E-Y779Q875				IP US EQUITY	International Paper Co	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Specialized lending slotting criteria
LC_0001494_CC_SLSC	5493008IUOJ5V-WTRC333					Interpublic Group of Cos	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Specialized lending slotting criteria
LC_0001495_CC_SLSC	24F6LSZD18II6I-CG6S41					Itron Inc	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Specialized lending slotting criteria
LC_0001496_CC_SLSC	YB2O5TUONP-B3W1X7WJ88				ITT US EQUITY	ITT Corp	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Specialized lending slotting criteria
LC_0001497_CC_SLSC	KD833U13JEIGE-TBW2749				JAH US EQUITY	Jarden Corp (fka Alltrista Corp)	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Specialized lending slotting criteria
LC_0001498_CC_SLSC	549300XR6O4A-CB0KLV08					JFB Firth Rixson, Inc.	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Specialized lending slotting criteria
LC_0001499_CC_SLSC	E0KSF7PFQ210N-WI8Z391				DE UN Equity	John Deere Capital Corporation	US	Large corporate sample	Other financial corporations	Not applicable	Not applicable	Counterparty credit risk	Specialized lending slotting criteria
LC_0001500_CC_SLSC	549300G0CFPG-EF6X2043		NJ5106301000		JNJ GQ Equity	Johnson & Johnson	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Specialized lending slotting criteria
LC_0001501_CC_SLSC	3LB2NG8VUULS-CV2NO430				JCI US EQUITY	Johnson Controls Inc	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Specialized lending slotting criteria

Counterparty code	Legal entity identifier (LEI)	Credit register code	Commercial register code	ISIN code	Bloomberg ticker	Name	Geographical area	Portfolio name	Sector of counterparty	Type of exposure	Type of facility	Type of risk	Regulatory approach
010	020	030	040	050	060	070	080	090	100	110	120	130	140
LC_0001502_CC_SLSC	LONOZNOJYIBX-OHXWDB86				K US EQUITY	Kellogg Co	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Specialized lending slotting criteria
LC_0001503_CC_SLSC	AGX0G2MXE54-NFNNICD28				KU1 US EQUITY	Kentucky Utilities Co	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Specialized lending slotting criteria
LC_0001504_CC_SLSC	MP3J6QPYPG-N75NVW2S34				KMB UN Equity	Kimberly-Clark Corporation	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Specialized lending slotting criteria
LC_0001505_CC_SLSC	549300PDHUG-WPWGOT525		DE2301470			Kinder Morgan Energy Partners, L. P.	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Specialized lending slotting criteria
LC_0001506_CC_SLSC	5493005158BX-ZWGOX572				3097Z US EQUITY	Koch Industries Inc	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Specialized lending slotting criteria
LC_0001507_CC_SLSC	549300JF6LPRT-RJ0FH50				KSS UN Equity	Kohl's Corporation	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Specialized lending slotting criteria
LC_0001508_CC_SLSC	V1BYR0MM295-ZFWYYS367				KRFT US EQUITY	Kraft Foods Inc	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Specialized lending slotting criteria
LC_0001509_CC_SLSC	GR3KVMWVC-R54YWQNXU90		DE0933796		LTD GF Equity	L Brands, Inc.	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Specialized lending slotting criteria
LC_0001510_CC_SLSC					LINE US EQUITY	Linn Energy LLC	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Specialized lending slotting criteria
LC_0001511_CC_SLSC	5493007B9BM9-ZXJINO78		DE4009151		LYV UN Equity	Live Nation Entertainment, Inc.	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Specialized lending slotting criteria
LC_0001512_CC_SLSC	DPRBOZP0K5R-M2YE8UU08				LMT US EQUITY	Lockheed Martin Corp	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Specialized lending slotting criteria
LC_0001513_CC_SLSC	WAFCR4OKGS-C504WU3E95		NC0087443		LOW UN Equity	Lowe's Companies, Inc.	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Specialized lending slotting criteria
LC_0001514_CC_SLSC	2RTSLGQ89VM-Y18RHX631					Manitowoc Co Inc	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Specialized lending slotting criteria
LC_0001515_CC_SLSC	1FRVQX2CRLG-C1XLP5727		DE3395371		MRO US Equity	Marathon Oil Corporation	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Specialized lending slotting criteria
LC_0001516_CC_SLSC	3BNYRYQHD39-K4LCKQF12		DE4750998		MPC UN Equity	Marathon Petroleum Corporation	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Specialized lending slotting criteria
LC_0001517_CC_SLSC	225YDZ14ZO8-E1TXUSU86		DE2798413		MAR US Equity	Marriott International, Inc.	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Specialized lending slotting criteria
LC_0001518_CC_SLSC	54930073HKE-O6GZBSS03				4614Z US EQUITY	Mars Inc	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Specialized lending slotting criteria
LC_0001519_CC_SLSC	549300XMP3KD-CKJXIU47		DE0706226		MMC UN Equity	Marsh & McLennan Companies, Inc.	US	Large corporate sample	Other financial corporations	Not applicable	Not applicable	Counterparty credit risk	Specialized lending slotting criteria
LC_0001520_CC_SLSC	5GCSNMQXHEY-A1JO8QN11		DE0585027		MAS US Equity	Masco Corporation	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Specialized lending slotting criteria
LC_0001521_CC_SLSC	AR5L2ODV9H-N37376R084		DE3390142		MA US Equity	MasterCard Incorporated	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Specialized lending slotting criteria
LC_0001522_CC_SLSC	549300VELLG24-KHTJ564		DE0673809		MAT US Equity	Mattel, Inc.	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Specialized lending slotting criteria
LC_0001523_CC_SLSC	UE2136O97NL-B5BYP9H04				MCD US EQUITY	McDonald's Corp	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Specialized lending slotting criteria
LC_0001524_CC_SLSC	549300WZWO-M80UCFSF54		DE2417015		MCK US Equity	McKesson Corporation	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Specialized lending slotting criteria
LC_0001525_CC_SLSC	4DL8C98Z5G5I-XZLH3578				MWV US Equity	MeadWestvaco Corporation	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Specialized lending slotting criteria

Counterparty code	Legal entity identifier (LEI)	Credit register code	Commercial register code	ISIN code	Bloomberg ticker	Name	Geographical area	Portfolio name	Sector of counterparty	Type of exposure	Type of facility	Type of risk	Regulatory approach
010	020	030	040	050	060	070	080	090	100	110	120	130	140
LC_0001526_CC_SLSC	D56MRZY2INAN94ZONZ37				MDT US EQUITY	Medtronic Inc	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Specialized lending slotting criteria
LC_0001527_CC_SLSC	4YV9Y5M8S0BRK1RP0397				MRK US EQUITY	Merck & Co Inc	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Specialized lending slotting criteria
LC_0001528_CC_SLSC	INR2EJN1ERAN0W5ZP974		WA600413485		MSF NA Equity	Microsoft Corporation	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Specialized lending slotting criteria
LC_0001529_CC_SLSC	54930073LBBH6ZCBE225				TAP US EQUITY	Molson Coors Brewing Co	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Specialized lending slotting criteria
LC_0001530_CC_SLSC	549300DV9GIB88LZ5P30		VA05501796		KTF GF Equity	Mondelez International, Inc.	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Specialized lending slotting criteria
LC_0001531_CC_SLSC	NONUZEX43GHIPSVDD938		DE3174788		MON US Equity	Monsanto Company	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Specialized lending slotting criteria
LC_0001532_CC_SLSC	6S552MUG6KGJVEBSEC55		DE0789650		MTLA GF Equity	Motorola Solutions, Inc.	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Specialized lending slotting criteria
LC_0001533_CC_SLSC	MOM4570XTJ5YYX7JKH83		DE2977161		NG/ LN Equity	National Grid USA	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Specialized lending slotting criteria
LC_0001534_CC_SLSC	549300VSP3RIX7FGDZ51				NEM US EQUITY	Newmont Mining Corp	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Specialized lending slotting criteria
LC_0001535_CC_SLSC	UMI46YPGBLUE4VGNNT48				NEE UN Equity	NextEra Energy Capital Holdings, Inc.	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Specialized lending slotting criteria
LC_0001536_CC_SLSC	549300Z2ZSKKGUE3J147				NKE US EQUITY	Nike Inc	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Specialized lending slotting criteria
LC_0001537_CC_SLSC	ZHUWIE4VK4MIYES0UG62		I-N2000033100151		NI UN Equity	NiSource Finance Corp.	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Specialized lending slotting criteria
LC_0001538_CC_SLSC	7D6DIU2QXTUJRFNNJA49		CAC1059173		7201 JT Equity	Nissan Motor Acceptance Corporation	US	Large corporate sample	Other financial corporations	Not applicable	Not applicable	Counterparty credit risk	Specialized lending slotting criteria
LC_0001539_CC_SLSC	02VFQXG2D1LR5ZH3K186				NBL UN Equity	Noble Energy, Inc.	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Specialized lending slotting criteria
LC_0001540_CC_SLSC	549300S3IZB5P35KNV16		WA178071138		JWN US Equity	Nordstrom, Inc.	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Specialized lending slotting criteria
LC_0001541_CC_SLSC	RIMU48P07456QXSO0R61				NOC US EQUITY	Northrop Grumman Corp	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Specialized lending slotting criteria
LC_0001542_CC_SLSC	6B6FQLPMMKB14LX6NY57					Novelis Inc.	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Specialized lending slotting criteria
LC_0001543_CC_SLSC	549300GGJCRSI2TIEJ46				NUE UN Equity	Nucor Corporation	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Specialized lending slotting criteria
LC_0001544_CC_SLSC	IM7X0T3ECJW4C1T7ON55				OXY US EQUITY	Occidental Petroleum	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Specialized lending slotting criteria
LC_0001545_CC_SLSC	52990006VBKYFQMQJX90		KvK 34311273 0000		OILT UD EQUITY	Oiltanking Finance B.V.	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Specialized lending slotting criteria
LC_0001546_CC_SLSC	HKUPACFHSSASQK8HLS17				OMC US EQUITY	Omnicom Group	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Specialized lending slotting criteria
LC_0001547_CC_SLSC	1Z4GXXU7ZHVWFCD8TV52		DE2457805		ORCL* MM Equity	Oracle Corporation	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Specialized lending slotting criteria
LC_0001548_CC_SLSC	549300TOPQ8NG4HGVK16					Owens Corning	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Specialized lending slotting criteria
LC_0001549_CC_SLSC	PH3S12DWZBHHQKVYZ297		WA177005077		PCAR US Equity	PACCAR Financial Corp.	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Specialized lending slotting criteria

Counterparty code	Legal entity identifier (LEI)	Credit register code	Commercial register code	ISIN code	Bloomberg ticker	Name	Geographical area	Portfolio name	Sector of counterparty	Type of exposure	Type of facility	Type of risk	Regulatory approach
010	020	030	040	050	060	070	080	090	100	110	120	130	140
LC_0001550_CC_SLSC	KDTEY8BWE486-IKZ3CC07				PCAR US EQUITY	Paccar Inc	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Specialized lending slotting criteria
LC_0001551_CC_SLSC	SGY07Y7FNYBN-LM6Z1M11		OR085297-86		BRK/A US Equity	PacifiCorp	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Specialized lending slotting criteria
LC_0001552_CC_SLSC	5493002COND-B4N2HKI23				PH US EQUITY	Parker Hannifin Corp	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Specialized lending slotting criteria
LC_0001553_CC_SLSC	EJCO258LNNVS-KAR2JX59		DE2864939		BTU US Equity	Peabody Energy Corporation	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Specialized lending slotting criteria
LC_0001554_CC_SLSC	FJSUNZKFNQ5Y-PJ5OT455		NC0198463		PEP SE Equity	PepsiCo, Inc.	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Specialized lending slotting criteria
LC_0001555_CC_SLSC	765LHXWGK1K-XCLTFYQ30				PFE US EQUITY	Pfizer Inc	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Specialized lending slotting criteria
LC_0001556_CC_SLSC	8YQ2GSDWYZX-O2EDN3511					PG&E Corp	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Specialized lending slotting criteria
LC_0001557_CC_SLSC	HL3H1H2BGXW-VG3BSWR90		VA0670281-5		PMI SE Equity	Philip Morris International Inc.	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Specialized lending slotting criteria
LC_0001558_CC_SLSC	TWSEY0NEDUD-CKS27AH81					Pinnacle West Capital Corp	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Specialized lending slotting criteria
LC_0001559_CC_SLSC	549300N2O26N-W4ST6W55		DE0101728		PBI US Equity	Pitney Bowes Inc.	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Specialized lending slotting criteria
LC_0001560_CC_SLSC	5MRSWZYSS-E4064ED3F25					Plains Exploration & Production Co LP	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Specialized lending slotting criteria
LC_0001561_CC_SLSC	549300BKPEP01-R3V6C59		PA284424		PPG UN Equity	PPG Industries, Inc.	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Specialized lending slotting criteria
LC_0001562_CC_SLSC	ZU69GUVJQG-Z6Z1UOOO79				PX US EQUITY	Praxair Inc	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Specialized lending slotting criteria
LC_0001563_CC_SLSC	6S3X7J22E861R-NTJSA74				3252Z US EQUITY	President & Fellows of Harvard College	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Specialized lending slotting criteria
LC_0001564_CC_SLSC	2572IBTT8CCZ-W6AU4141				PG US EQUITY	Procter & Gamble Co	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Specialized lending slotting criteria
LC_0001565_CC_SLSC	5PRBRS5FEH7N-REC8OR45		NJ0100802453		PRU US Equity	Prudential Financial, Inc.	US	Large corporate sample	Other financial corporations	Not applicable	Not applicable	Counterparty credit risk	Specialized lending slotting criteria
LC_0001566_CC_SLSC	PUSS41EMO3E6-XXNV3U28				PEG US EQUITY	Public Service Enterprise Group Inc	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Specialized lending slotting criteria
LC_0001567_CC_SLSC	123WALMHY1G-ZXG2YDL90				PVH UN Equity	PVH Corp.	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Specialized lending slotting criteria
LC_0001568_CC_SLSC	8MCWUBXQ0W-E04KMXBX50		DE2249088		DGX UN Equity	Quest Diagnostics Incorporated	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Specialized lending slotting criteria
LC_0001569_CC_SLSC	HO1QNWM0IXB-Z0QSMMO20				RL UN Equity	Ralph Lauren Corporation	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Specialized lending slotting criteria
LC_0001570_CC_SLSC	YR6K3WJN0KKL-UPZSNL57		DE0472015		RTN US Equity	Raytheon Company	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Specialized lending slotting criteria
LC_0001571_CC_SLSC	NKNQHM6BLEC-KVOQP7O46				RSG US EQUITY	Republic Services Group	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Specialized lending slotting criteria
LC_0001572_CC_SLSC	PQQ60KVT5SJ-X0ETQT497				RKT US Equity	Rock-Tenn Company	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Specialized lending slotting criteria
LC_0001573_CC_SLSC	VH3R4HHBH-H12O0EXZJ88				ROK US Equity	Rockwell Automation, Inc.	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Specialized lending slotting criteria

Counterparty code	Legal entity identifier (LEI)	Credit register code	Commercial register code	ISIN code	Bloomberg ticker	Name	Geographical area	Portfolio name	Sector of counterparty	Type of exposure	Type of facility	Type of risk	Regulatory approach
010	020	030	040	050	060	070	080	090	100	110	120	130	140
LC_0001574_CC_SLSC	549300LJXD867-XMVE759				ROP UN Equity	Roper Industries, Inc.	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Specialized lending slotting criteria
LC_0001575_CC_SLSC	K2NEH8QNV-W44JIWK7Z55		C-38863		RCL NO Equity	Royal Caribbean Cruises Ltd.	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Specialized lending slotting criteria
LC_0001576_CC_SLSC	549300TJCKW4-BRXPJ474				RPM US Equity	RPM International Inc.	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Specialized lending slotting criteria
LC_0001577_CC_SLSC	549300VXRTBP-BK07QT94				0398293Z US EQUITY	Ruby Pipeline LLC	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Specialized lending slotting criteria
LC_0001578_CC_SLSC	ZXJ6Y2OSPZXIV-GRILD15		FL590739250		R US Equity	Ryder System, Inc.	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Specialized lending slotting criteria
LC_0001579_CC_SLSC	549300NKZ6VC-N5P3K723		DE2096948		SWY US Equity	Safeway Inc.	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Specialized lending slotting criteria
LC_0001580_CC_SLSC	RLTHESQ0RNFQ-JWPBJN60		DE2258732		SGMS UW Equity	Scientific Games International, Inc.	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Specialized lending slotting criteria
LC_0001581_CC_SLSC	Q0M0CZB4YN6J-Z65WXI09				SEE US EQUITY	Sealed Air Corp	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Specialized lending slotting criteria
LC_0001582_CC_SLSC	PBBKGKLRK5S5-C0Y4T545		CAC1991515		SRE US Equity	Sempra Energy	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Specialized lending slotting criteria
LC_0001583_CC_SLSC	KAF673KJXD92-C8KSLU49				SLGN US EQUITY	Silgan Holdings Inc [fka Silgan Corp]	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Specialized lending slotting criteria
LC_0001584_CC_SLSC	MR92GTD0MJT-TTTQDVG45		DE2360269			Simon Property Group, L.P.	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Specialized lending slotting criteria
LC_0001585_CC_SLSC	HHWAT5TDOYZ-MM26KKQ73				SNA US Equity	Snap-on Incorporated	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Specialized lending slotting criteria
LC_0001586_CC_SLSC	549300FC3G3Y-U2FBZD92					Southern Co	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Specialized lending slotting criteria
LC_0001587_CC_SLSC	EFWMP121W54-QV9MGOP87		DE4116263		SWN US Equity	Southwestern Energy Company	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Specialized lending slotting criteria
LC_0001588_CC_SLSC	P761FCI0CPO-G24I8JE10				SPW US Equity	SPX Corporation	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Specialized lending slotting criteria
LC_0001589_CC_SLSC	549300DJ09SM-TO561131				SWK US Equity	Stanley Black & Decker, Inc.	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Specialized lending slotting criteria
LC_0001590_CC_SLSC	XQM2JINI1U-L7642TU573				SPLS US Equity	Staples, Inc.	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Specialized lending slotting criteria
LC_0001591_CC_SLSC	5493002F0SC4J-TBU5137		MI148492		SYK US Equity	Stryker Corporation	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Specialized lending slotting criteria
LC_0001592_CC_SLSC	549300TX-O070764WUH65				SPWR US EQUITY	Sunpower Corp	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Specialized lending slotting criteria
LC_0001593_CC_SLSC	YF6ZV0M6AU4F-Y94MK914				SYMC US Equity	Symantec Corporation	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Specialized lending slotting criteria
LC_0001594_CC_SLSC	5RGWIFLMGH3-YS7KWI652				SYY US Equity	Sysco Corporation	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Specialized lending slotting criteria
LC_0001595_CC_SLSC	8WDDFXB5T1-Z6J0XC1L66				TGT US Equity	Target Corporation	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Specialized lending slotting criteria
LC_0001596_CC_SLSC	6HL0C5LCIE4T-N8UZHL06		DE2980513		TRP UN Equity	TC PipeLines, LP	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Specialized lending slotting criteria
LC_0001597_CC_SLSC	UUL85LWXB4N-GSWWXIQ25				TFX US Equity	Teleflex Incorporated	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Specialized lending slotting criteria

Counterparty code	Legal entity identifier (LEI)	Credit register code	Commercial register code	ISIN code	Bloomberg ticker	Name	Geographical area	Portfolio name	Sector of counterparty	Type of exposure	Type of facility	Type of risk	Regulatory approach
010	020	030	040	050	060	070	080	090	100	110	120	130	140
LC_0001598_CC_SLSC	YAWJZJYEQ7M1-SYMOS462		DE2106001		TEX UN Equity	Terex Corporation	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Specialized lending slotting criteria
LC_0001599_CC_SLSC	CMTK1YBYNLPL-IS3QLI53				TSO US EQUITY	Tesoro Petroleum	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Specialized lending slotting criteria
LC_0001600_CC_SLSC	549300VFZ8XJ9-NUPU221					The Estee Lauder Companies	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Specialized lending slotting criteria
LC_0001601_CC_SLSC	HCHV7422L5H-DJZCRFL38		DE0558016		TMO US Equity	Thermo Fisher Scientific Inc.	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Specialized lending slotting criteria
LC_0001602_CC_SLSC	KNG3XRAA0RH-N9H62OK76				TWX US EQUITY	Time Warner Inc	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Specialized lending slotting criteria
LC_0001603_CC_SLSC	B0I35MLPFXZS-E70ASS73				TKR US EQUITY	Timken Co	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Specialized lending slotting criteria
LC_0001604_CC_SLSC	549300V2JRLO5-DIFGE82		DE3058821		DTE GF Equity	T-Mobile USA, Inc.	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Specialized lending slotting criteria
LC_0001605_CC_SLSC	R1JB4KXN77XF-CXOQKV49		DE7324254		TRN US Equity	Trinity Industries, Inc.	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Specialized lending slotting criteria
LC_0001606_CC_SLSC	3NWOXIHJSQC-X0SM5Z749		DE3589359		TRW US Equity	TRW Automotive Inc.	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Specialized lending slotting criteria
LC_0001607_CC_SLSC	G8NWFN4YP7C-R6FOP4886					Tupperware Brands Corp	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Specialized lending slotting criteria
LC_0001608_CC_SLSC	WD6L6041MNR-W1JE49D58				TSN US Equity	Tyson Foods, Inc.	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Specialized lending slotting criteria
LC_0001609_CC_SLSC	MYF1DAS6G5W-Y7PRWCU78		DE0945814		ULVR LN Equity	Unilever Capital Corporation	US	Large corporate sample	Other financial corporations	Not applicable	Not applicable	Counterparty credit risk	Specialized lending slotting criteria
LC_0001610_CC_SLSC	K1OQBWM7XE-OO08LDNP29		DE0890080		UAL UN Equity	United Airlines, Inc.	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Specialized lending slotting criteria
LC_0001611_CC_SLSC	D01LMJZU09UL-LNCY6Z23				UPS US EQUITY	United Parcel Service Inc	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Specialized lending slotting criteria
LC_0001612_CC_SLSC	JNLUVFYJT1OZS-IQ24U47				X UN Equity	United States Steel Corporation	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Specialized lending slotting criteria
LC_0001613_CC_SLSC	I07WOS4YJ0N7-YRFE7309				UTX US EQUITY	United Technologies Corp	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Specialized lending slotting criteria
LC_0001614_CC_SLSC	549300VSXHFQ-VR770L55		DE4426189			Univar Inc.	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Specialized lending slotting criteria
LC_0001615_CC_SLSC	549300BZXZ66-F6DTIF20		VA0016487-1		UVV US Equity	Universal Corporation	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Specialized lending slotting criteria
LC_0001616_CC_SLSC	5493004XNBK-B5SFUJI60		DE0932960		AAL UW Equity	US Airways, Inc.	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Specialized lending slotting criteria
LC_0001617_CC_SLSC	KOO0397YR-O83WY5MGD97				VRX CT Equity	Valeant Pharmaceuticals International	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Specialized lending slotting criteria
LC_0001618_CC_SLSC	549300XTO5V-R8SKV1V74				VLO US EQUITY	Valero Energy Corp	US	Large corporate sample	Other financial corporations	Not applicable	Not applicable	Counterparty credit risk	Specialized lending slotting criteria
LC_0001619_CC_SLSC	2S72QS2UO2OE-SLG6Y829				VZ US EQUITY	Verizon Communications Inc	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Specialized lending slotting criteria
LC_0001620_CC_SLSC	CWAJJ9DJ5Z7-P057HV541				VFC US EQUITY	VF Corp	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Specialized lending slotting criteria
LC_0001621_CC_SLSC	X0ST5BPF0CZ-G9FE5OV61				VIA US EQUITY	Viacom Inc	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Specialized lending slotting criteria

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010	020	030	040	050	060	070	080	090	100	110	120	130	140
LC_0001622_CC_SLSC	549300OBVCU4IRZFZ230					Virgin Media Inc	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Specialized lending slotting criteria
LC_0001623_CC_SLSC	CQKUMNNZVDJLRYV2PT43					Virginia Electric & Power Co	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Specialized lending slotting criteria
LC_0001624_CC_SLSC	549300JZ4OKEHW3DPJ59				V US Equity	Visa Inc.	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Specialized lending slotting criteria
LC_0001625_CC_SLSC	549300BMOJ05INE4YK86		DE2669712			Vornado Realty L.P.	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Specialized lending slotting criteria
LC_0001626_CC_SLSC	549300UUPJ2NXDB68M19		DE0911551			VW Credit, Inc.	US	Large corporate sample	Other financial corporations	Not applicable	Not applicable	Counterparty credit risk	Specialized lending slotting criteria
LC_0001627_CC_SLSC	Y87794H0US1R65VBXU25				WMT US EQUITY	Wal-Mart Stores Inc	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Specialized lending slotting criteria
LC_0001628_CC_SLSC	7260JQNI6SCF9FIV2392				DIS US EQUITY	Walt Disney Co	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Specialized lending slotting criteria
LC_0001629_CC_SLSC	IQN3XTJNANI73KWRED03					Walter Energy Inc	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Specialized lending slotting criteria
LC_0001630_CC_SLSC	549300YX8JIID70NFS41				WM US EQUITY	Waste Management	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Specialized lending slotting criteria
LC_0001631_CC_SLSC	3CYEJKBUJZO3UW777J80		DE3797582			WEA Finance LLC	US	Large corporate sample	Other financial corporations	Not applicable	Not applicable	Counterparty credit risk	Specialized lending slotting criteria
LC_0001632_CC_SLSC	WHENKOULSSK7WUM60H03				WHR US EQUITY	Whirlpool Corp	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Specialized lending slotting criteria
LC_0001633_CC_SLSC	D3W7PCXCBRQLL17DZ313					World Fuel Services Corp	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Specialized lending slotting criteria
LC_0001634_CC_SLSC	T4VNTWMFQ7JQB65L7T35		DE3664441		WYN UN Equity	Wyndham Worldwide Corporation	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Specialized lending slotting criteria
LC_0001635_CC_SLSC	LGJNMI9GH8XIDG5RCM61		MN37-AA		XEL US Equity	Xcel Energy Inc.	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Specialized lending slotting criteria
LC_0001636_CC_SLSC	4KF48RN45X1OO8UBLY20				XRX UN Equity	Xerox Corporation	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Specialized lending slotting criteria
LC_0001637_CC_SLSC	6EY4K7ZMF9UX1CU6KC79				XIX GF Equity	Xilinx, Inc.	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Specialized lending slotting criteria
LC_0001638_CC_SLSC	549300DF5MV96DRYLQ48				XYL US EQUITY	Xylem Inc	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Specialized lending slotting criteria
LC_0001639_CC_SLSC	2P2YLDVPES3BXQ1FRB91		DE3343799		ZMH US Equity	Zimmer Holdings, Inc.	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Specialized lending slotting criteria
LC_0001640_CC_SLSC	549300HD9Q1LOC9KLJ48				ZTS UN Equity	Zoetis Inc.	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Specialized lending slotting criteria
LC_0001641_CC_SLSC	5493007CO5W5OBFG7L21					RETAIL ESTATES NV	BE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Specialized lending slotting criteria
LC_0001642_CC_SLSC	549300QSUNKAEBMYIR16					RAVAGO S.A.	BE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Specialized lending slotting criteria
LC_0001643_CC_SLSC	549300O3SGMD4K45DN61			BE 0404621642		ALCATEL-LUCENT BELL	BE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Specialized lending slotting criteria
LC_0001644_CC_SLSC	54930031IF9XW7PCY637			BE 0403992231		Atlas Copco Airpower	BE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Specialized lending slotting criteria
LC_0001645_CC_SLSC	549300PR82EONF1NKE18			BE 0473566965		BELFIMA	BE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Specialized lending slotting criteria

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010	020	030	040	050	060	070	080	090	100	110	120	130	140
LC_0001646_CC_SLSC	549300UOBXCS79E82606			BE 0404535431		Belgische Scheepvaartmaatschappij-Compagnie Maritime Belge	BE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Specialized lending slotting criteria
LC_0001647_CC_SLSC	549300VSM2RG55U2QU15			BE 0400853488		BRUSSELS AIRLINES	BE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Specialized lending slotting criteria
LC_0001648_CC_SLSC	5493007ZLRNTTT9B6384					Carrefour Finance SA	BE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Specialized lending slotting criteria
LC_0001649_CC_SLSC	529900P0HVIO92I8AU52			BE 0422362447		COCKERILL MAINTENANCE & INGENIERIE	BE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Specialized lending slotting criteria
LC_0001650_CC_SLSC	549300VWVXR1GOHG0E16			BE 0425702910		COFELY FABRICOM sa	BE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Specialized lending slotting criteria
LC_0001651_CC_SLSC	5493003N7PPOYDZI1G90			BE 0400464795		COMPAGNIE D'ENTREPRISES CFE - AANNEMINGSMAATSCHAPPIJ CFE	BE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Specialized lending slotting criteria
LC_0001652_CC_SLSC	5299009GDDJ20VCTA286			BE 0404411707		CONTINENTAL BENELUX	BE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Specialized lending slotting criteria
LC_0001653_CC_SLSC	549300NF0J86QSGBSV95			BE 0413572663		DELDO AUTOBANDEN	BE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Specialized lending slotting criteria
LC_0001654_CC_SLSC	549300KT827RUL680A73			BE0428741087		D'IETEREN Treasury	BE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Specialized lending slotting criteria
LC_0001655_CC_SLSC	5493000G720YN71E2S86			BE 0435305514		DREDGING INTERNATIONAL	BE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Specialized lending slotting criteria
LC_0001656_CC_SLSC	529900YOYR5FW12UBJ80			BE 0471811661		EDF Luminus	BE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Specialized lending slotting criteria
LC_0001657_CC_SLSC	549300F203XBWYK45D98			BE 0411515075		Emmaüs vzw	BE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Specialized lending slotting criteria
LC_0001658_CC_SLSC	529900T3V512W5JEJF78			BE 0406183144		Evonik Degussa Antwerpen	BE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Specialized lending slotting criteria
LC_0001659_CC_SLSC	5493006GOR72R0ZYBN98			BE 0860409202		EXMAR	BE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Specialized lending slotting criteria
LC_0001660_CC_SLSC	52990071WX2UW1WNHC16			BE 0402954628		FLUXYS BELGIUM	BE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Specialized lending slotting criteria
LC_0001661_CC_SLSC	529900RL1B6NSLKU7P45			BE 0821382439		FLUXYS FINANCE	BE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Specialized lending slotting criteria
LC_0001662_CC_SLSC	549300EL1QTYCHBFUV17			BE 0442100363		GDF SUEZ CC SCRL	BE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Specialized lending slotting criteria
LC_0001663_CC_SLSC	549300AS6JDY8GAUB274			BE 0831958211		GDF SUEZ ENERGY MANAGEMENT TRADING	BE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Specialized lending slotting criteria
LC_0001664_CC_SLSC	6lM6CQKADLNCQGUEU352			BE0439255986		GEMS Services SA/NV	BE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Specialized lending slotting criteria
LC_0001665_CC_SLSC	549300UFHGFY5IOON989			BE 0220324117		Gimv	BE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Specialized lending slotting criteria
LC_0001666_CC_SLSC	5493004EAZQ20FYJKT70			BE 0438202052		greif services belgium	BE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Specialized lending slotting criteria
LC_0001667_CC_SLSC	5299004FBX5DGG463D98			BE 0430060188		HERAEUS ELECTRO - NITE INTERNATIONAL	BE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Specialized lending slotting criteria
LC_0001668_CC_SLSC	5493002TTO3072KC6L60			BE 0402220594		Hewlett - Packard Belgium	BE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Specialized lending slotting criteria
LC_0001669_CC_SLSC	549300VI27GGJFIOCP26			BE 0440113348		INTERNATIONAL FINANCE CENTER CFE	BE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Specialized lending slotting criteria

Counterparty code	Legal entity identifier (LEI)	Credit register code	Commercial register code	ISIN code	Bloomberg ticker	Name	Geographical area	Portfolio name	Sector of counterparty	Type of exposure	Type of facility	Type of risk	Regulatory approach
010	020	030	040	050	060	070	080	090	100	110	120	130	140
LC_0001670_CC_SLSC	5493002RVRZ1-S3CPUI26			BE 0428750985		ION BEAM APPLICATIONS S.A	BE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Specialized lending slotting criteria
LC_0001671_CC_SLSC	54930073JZQ-L85NE3817			BE 0222343301		IVERLEK	BE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Specialized lending slotting criteria
LC_0001672_CC_SLSC	549300YEC7519-H8CBF72			BE 0473587751		J.C. General Services CVBA	BE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Specialized lending slotting criteria
LC_0001673_CC_SLSC	549300U0BLK-P6Y8LPX16			BE 0404778426		Katoen Natie	BE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Specialized lending slotting criteria
LC_0001674_CC_SLSC	529900X1VAF3I-XDZJ071					LE PEIGNE	BE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Specialized lending slotting criteria
LC_0001675_CC_SLSC	549300ROPVHS-EKEMW107			BE 0807049797		LOCORAIL	BE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Specialized lending slotting criteria
LC_0001676_CC_SLSC	549300L6DOLP-EQSOI005			BE 0405580655		MATEXI afkorting van MAATSCHAPPIJ TOT EXPLOITATIE IMMOBILIEN	BE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Specialized lending slotting criteria
LC_0001677_CC_SLSC	5493007JS0ZHJ-VBUWP18			BE 0456810810		MOBISTAR	BE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Specialized lending slotting criteria
LC_0001678_CC_SLSC	549300V3ES7BV-GYNRZ58			BE 0413630071		N.V BESIX S.A	BE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Specialized lending slotting criteria
LC_0001679_CC_SLSC	529900P78BT1R-IIYWY69			BE 0458885719		NUTRECO CAPITAL	BE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Specialized lending slotting criteria
LC_0001680_CC_SLSC	549300XHGK09-MEWMOL68			BE 0419457296		Ontex bvba	BE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Specialized lending slotting criteria
LC_0001681_CC_SLSC	5299009CBE6VJ-XABZS81			BE 0436410522		RAFFINERIE TIRLEMONTOISE - TIENSE SUIKERRAFFINADERERIJ	BE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Specialized lending slotting criteria
LC_0001682_CC_SLSC	529900P4SON-A6KVTRT86			BE 0428343981		RECTICEL INTERNATIONAL SERVICES	BE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Specialized lending slotting criteria
LC_0001683_CC_SLSC	529900LK4T42-CNH2U882			BE 0434475767		S.B. MANAGEMENT AND SERVICES	BE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Specialized lending slotting criteria
LC_0001684_CC_SLSC	529900FTYUE9-QOXMU884			BE 0434284638		SAINT-GOBAIN BENELUX	BE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Specialized lending slotting criteria
LC_0001685_CC_SLSC	549300CCKFF44-A550J72			BE 0400747580		SARENS	BE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Specialized lending slotting criteria
LC_0001686_CC_SLSC	549300JTFH1W-HCEMIN40			BE 0407139583		SD WORX	BE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Specialized lending slotting criteria
LC_0001687_CC_SLSC	HB7FFAZI0OM-Z8PP8OE26			BE 0413330856		Society for Worldwide Interbank Financial Telecommunication	BE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Specialized lending slotting criteria
LC_0001688_CC_SLSC	213800IS5GA1-OZ8RBM85			BE 0473416418		TELENET nv	BE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Specialized lending slotting criteria
LC_0001689_CC_SLSC	529900R7MYQ-QO8CHR962			BE 0403063902		TOTAL BELGIUM	BE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Specialized lending slotting criteria
LC_0001690_CC_SLSC	5299003N2SCV-NU16O909			BE 0403079441		Total Petrochemicals & Refining SA/NV	BE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Specialized lending slotting criteria
LC_0001691_CC_SLSC	549300ZSTW3-D1UXOXY91			BE 0412639681		TRACTEBEL ENGINEERING sa	BE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Specialized lending slotting criteria
LC_0001693_CC_SLSC	549300J5X4E65-PJHE355			BE 0464538245		VPK SERVICES	BE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Specialized lending slotting criteria
LC_0001694_CC_SLSC	5493002MUO-V04NSPT571	2796756-1				RBC INVESTOR SERVICES TRUST	CA	Large corporate sample	Other financial corporations	Not applicable	Not applicable	Counterparty credit risk	Specialized lending slotting criteria

Counterparty code	Legal entity identifier (LEI)	Credit register code	Commercial register code	ISIN code	Bloomberg ticker	Name	Geographical area	Portfolio name	Sector of counterparty	Type of exposure	Type of facility	Type of risk	Regulatory approach
010	020	030	040	050	060	070	080	090	100	110	120	130	140
LC_0001695_CC_SLSC	549300G6ZUFBJVLAJQ46					MERCURIA ENERGY TRADING SA	CH	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Specialized lending slotting criteria
LC_0001696_CC_SLSC	5299009K1FINARYDEC72					RENAULT FINANCE SA	CH	Large corporate sample	Other financial corporations	Not applicable	Not applicable	Counterparty credit risk	Specialized lending slotting criteria
LC_0001697_CC_SLSC	549300WZRVQERM819Z90	1141987-6	CH02039235685			Schweizerische RÃ¼ckversicherungs-Gesellschaft AG	CH	Large corporate sample	Other financial corporations	Not applicable	Not applicable	Counterparty credit risk	Specialized lending slotting criteria
LC_0001698_CC_SLSC	52990031Q7PCTSUSRW11	2820823-9	HRB40498			LBBW Dublin Management GmbH	DE	Large corporate sample	Other financial corporations	Not applicable	Not applicable	Counterparty credit risk	Specialized lending slotting criteria
LC_0001699_CC_SLSC	529900GHE5268QPEOH13	2537992-6	HRB106727			LIDL IRELAND GMBH	DE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Specialized lending slotting criteria
LC_0001700_CC_SLSC	529900USFSZYPS075O24	1144838-8	HRB3790			VOLKSWAGEN FINANCIAL SERVICES AG	DE	Large corporate sample	Other financial corporations	Not applicable	Not applicable	Counterparty credit risk	Specialized lending slotting criteria
LC_0001701_CC_SLSC	549300Y5BJOTCMUYT658					ARCELORMITTAL TREASURY SNC	FR	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Specialized lending slotting criteria
LC_0001702_CC_SLSC	969500KY4MRVCLM9HE48					EDF ENERGIES NOUVELLES	FR	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Specialized lending slotting criteria
LC_0001703_CC_SLSC	529900QI55ZLJVCMPA71					TOTAL CAPITAL	FR	Large corporate sample	Other financial corporations	Not applicable	Not applicable	Counterparty credit risk	Specialized lending slotting criteria
LC_0001704_CC_SLSC	2138006E2VG89XLORJ06		02366682			YORKSHIRE WATER SERVICES LIMITED	GB	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Specialized lending slotting criteria
LC_0001705_CC_SLSC	549300BPQYQ838KE1X51					UNIPEC ASIA COMPANY LIMITED	HK	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Specialized lending slotting criteria
LC_0001706_CC_SLSC	213800SKZTSE2L1BII69					THAMES WATER UTILITIES CAYMAN FINANCE LIMITED	KY	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Specialized lending slotting criteria
LC_0001707_CC_SLSC	0YQH6LCEF474UTUV4B96		KvK 34313428 0000			ENEL FINANCE INTERNATIONAL N.V.	NL	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Specialized lending slotting criteria
LC_0001708_CC_SLSC	4ME66GO1Q4T87C52WS37		KvK 33134831 0000			GENERAL ELECTRIC INTERNATIONAL INC	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable	Counterparty credit risk	Specialized lending slotting criteria

C 102.00 - Definition of Low Default Portfolios

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposure	Size of exposure
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
INST_CIN_0001_CT_FIRB_x0_R01	Institutions	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	Not applicable	Rating 1	Institutions	Credit institutions	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
INST_CIN_0001_CT_FIRB_x0_R02	Institutions	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	Not applicable	Rating 2	Institutions	Credit institutions	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
INST_CIN_0001_CT_FIRB_x0_R03	Institutions	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	Not applicable	Rating 3	Institutions	Credit institutions	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
INST_CIN_0001_CT_FIRB_x0_R04	Institutions	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	Not applicable	Rating 4	Institutions	Credit institutions	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
INST_CIN_0001_CT_FIRB_x0_R05	Institutions	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	Not applicable	Rating 5	Institutions	Credit institutions	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
INST_CIN_0001_CT_FIRB_x0_R06	Institutions	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	Not applicable	Rating 6	Institutions	Credit institutions	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
INST_CIN_0001_CT_FIRB_x0_R07	Institutions	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	Not applicable	Rating 7	Institutions	Credit institutions	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
INST_CIN_0001_CT_FIRB_x0_R08	Institutions	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	Not applicable	Rating 8	Institutions	Credit institutions	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
INST_CIN_0001_CT_FIRB_x0_R09	Institutions	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	Not applicable	Rating 9	Institutions	Credit institutions	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
INST_CIN_0001_CT_FIRB_x0_R10	Institutions	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	Not applicable	Rating 10	Institutions	Credit institutions	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
INST_CIN_0001_CT_FIRB_x0_R11	Institutions	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	Not applicable	Rating 11	Institutions	Credit institutions	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
INST_CIN_0001_CT_FIRB_x0_R12	Institutions	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	Not applicable	Rating 12	Institutions	Credit institutions	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
INST_CIN_0001_CT_FIRB_x0_R13	Institutions	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	Not applicable	Rating 13	Institutions	Credit institutions	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
INST_CIN_0001_CT_FIRB_x0_R14	Institutions	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	Not applicable	Rating 14	Institutions	Credit institutions	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
INST_CIN_0001_CT_FIRB_x0_R15	Institutions	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	Not applicable	Rating 15	Institutions	Credit institutions	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
INST_CIN_0001_CT_FIRB_x0_R16	Institutions	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	Not applicable	Rating 16	Institutions	Credit institutions	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
INST_CIN_0001_CT_FIRB_x0_R17	Institutions	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	Not applicable	Rating 17	Institutions	Credit institutions	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposure	Size of exposure
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
INST_CIN_0001_CT_FIRB_x0_R18	Institutions	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	Not applicable	Rating 18	Institutions	Credit institutions	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
INST_CIN_0001_CT_FIRB_x0_R19	Institutions	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	Not applicable	Rating 19	Institutions	Credit institutions	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
INST_CIN_0001_CT_FIRB_x0_R20	Institutions	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	Not applicable	Rating 20	Institutions	Credit institutions	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
INST_CIN_0001_CT_FIRB_x0_R21	Institutions	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	Not applicable	Rating 21	Institutions	Credit institutions	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
INST_CIN_0001_CT_FIRB_x0_R22	Institutions	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	Not applicable	Rating 22	Institutions	Credit institutions	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
INST_CIN_0001_CT_FIRB_x0_R23	Institutions	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	Not applicable	Rating 23	Institutions	Credit institutions	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
INST_CIN_0001_CT_FIRB_x0_R24	Institutions	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	Not applicable	Rating 24	Institutions	Credit institutions	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
INST_CIN_0001_CT_FIRB_x0_R25	Institutions	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	Not applicable	Rating 25	Institutions	Credit institutions	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
INST_CIN_0001_CT_FIRB_x0_R26	Institutions	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	Not applicable	Rating 26	Institutions	Credit institutions	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
INST_CIN_0001_CT_FIRB_x0_R27	Institutions	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	Not applicable	Rating 27	Institutions	Credit institutions	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
INST_CIN_0001_CT_FIRB_x0_R28	Institutions	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	Not applicable	Rating 28	Institutions	Credit institutions	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
INST_CIN_0001_CT_FIRB_x0_R29	Institutions	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	Not applicable	Rating 29	Institutions	Credit institutions	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
INST_CIN_0001_CT_FIRB_x0_R30	Institutions	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	Not applicable	Rating 30	Institutions	Credit institutions	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
INST_CIN_0001_CT_FIRB_x0_R31	Institutions	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	Not applicable	Rating 31	Institutions	Credit institutions	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
INST_CIN_0001_CT_FIRB_x0_R32	Institutions	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	Not applicable	Rating 32	Institutions	Credit institutions	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
INST_CIN_0001_CT_FIRB_x0_R33	Institutions	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	Not applicable	Rating 33	Institutions	Credit institutions	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
INST_CIN_0001_CT_FIRB_x0_R34	Institutions	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	Not applicable	Rating 34	Institutions	Credit institutions	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
INST_CIN_0001_CT_FIRB_x0_R35	Institutions	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	Not applicable	Rating 35	Institutions	Credit institutions	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
INST_CIN_0001_CT_FIRB_x0_R36	Institutions	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	Not applicable	Rating 36	Institutions	Credit institutions	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
INST_CIN_0001_CT_FIRB_x0_R37	Institutions	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	Not applicable	Rating 37	Institutions	Credit institutions	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposure	Size of exposure
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
INST_CIN_0001_CT_FIRB_x0_R38	Institutions	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	Not applicable	Rating 38	Institutions	Credit institutions	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
INST_CIN_0001_CT_FIRB_x0_R39	Institutions	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	Not applicable	Rating 39	Institutions	Credit institutions	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
INST_CIN_0001_CT_FIRB_x0_R40	Institutions	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	Not applicable	Rating 40	Institutions	Credit institutions	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
INST_CIN_0001_CT_FIRB_x0_R41	Institutions	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	Not applicable	Rating 41	Institutions	Credit institutions	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
INST_CIN_0001_CT_FIRB_x0_R42	Institutions	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	Not applicable	Rating 42	Institutions	Credit institutions	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
INST_CIN_0001_CT_FIRB_x0_R43	Institutions	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	Not applicable	Rating 43	Institutions	Credit institutions	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
INST_CIN_0001_CT_FIRB_x0_R44	Institutions	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	Not applicable	Rating 44	Institutions	Credit institutions	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
INST_CIN_0001_CT_FIRB_x0_R45	Institutions	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	Not applicable	Rating 45	Institutions	Credit institutions	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
INST_CIN_0001_CT_FIRB_x0_R46	Institutions	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	Not applicable	Rating 46	Institutions	Credit institutions	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
INST_CIN_0001_CT_FIRB_x0_R47	Institutions	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	Not applicable	Rating 47	Institutions	Credit institutions	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
INST_CIN_0001_CT_FIRB_x0_R48	Institutions	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	Not applicable	Rating 48	Institutions	Credit institutions	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
INST_CIN_0001_CT_FIRB_x0_R49	Institutions	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	Not applicable	Rating 49	Institutions	Credit institutions	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
INST_CIN_0001_CT_FIRB_x0_R50	Institutions	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	Not applicable	Rating 50	Institutions	Credit institutions	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
INST_CIN_0001_CT_FIRB_x0_R51	Institutions	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	Not applicable	Rating 51	Institutions	Credit institutions	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
INST_CIN_0001_CT_FIRB_x0_R52	Institutions	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	Not applicable	Rating 52	Institutions	Credit institutions	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
INST_CIN_0001_CT_FIRB_x0_R53	Institutions	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	Not applicable	Rating 53	Institutions	Credit institutions	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
INST_CIN_0001_CT_FIRB_x0_R54	Institutions	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	Not applicable	Rating 54	Institutions	Credit institutions	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
INST_CIN_0001_CT_FIRB_x0_R55	Institutions	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	Not applicable	Rating 55	Institutions	Credit institutions	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
INST_CIN_0001_CT_FIRB_x0_R56	Institutions	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	Not applicable	Rating 56	Institutions	Credit institutions	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
INST_CIN_0001_CT_FIRB_x0_R57	Institutions	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	Not applicable	Rating 57	Institutions	Credit institutions	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposure	Size of exposure
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
INST_CIN_0001_CT_FIRB_x0_R58	Institutions	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	Not applicable	Rating 58	Institutions	Credit institutions	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
INST_CIN_0001_CT_FIRB_x0_R59	Institutions	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	Not applicable	Rating 59	Institutions	Credit institutions	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
INST_CIN_0001_CT_FIRB_x0_R60	Institutions	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	Not applicable	Rating 60	Institutions	Credit institutions	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
INST_CIN_0001_CT_FIRB_x0_R61	Institutions	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	Not applicable	Rating 61	Institutions	Credit institutions	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
INST_CIN_0001_CT_FIRB_x0_R62	Institutions	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	Not applicable	Rating 62	Institutions	Credit institutions	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
INST_CIN_0001_CT_FIRB_x0_R63	Institutions	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	Not applicable	Rating 63	Institutions	Credit institutions	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
INST_CIN_0001_CT_FIRB_x0_R64	Institutions	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	Not applicable	Rating 64	Institutions	Credit institutions	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
INST_CIN_0001_CT_FIRB_x0_R65	Institutions	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	Not applicable	Rating 65	Institutions	Credit institutions	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
INST_CIN_0001_CT_FIRB_x0_R66	Institutions	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	Not applicable	Rating 66	Institutions	Credit institutions	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
INST_CIN_0001_CT_FIRB_x0_R67	Institutions	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	Not applicable	Rating 67	Institutions	Credit institutions	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
INST_CIN_0001_CT_FIRB_x0_R68	Institutions	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	Not applicable	Rating 68	Institutions	Credit institutions	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
INST_CIN_0001_CT_FIRB_x0_R69	Institutions	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	Not applicable	Rating 69	Institutions	Credit institutions	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
INST_CIN_0001_CT_FIRB_x0_R70	Institutions	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	Not applicable	Rating 70	Institutions	Credit institutions	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
INST_CIN_0001_CT_FIRB_x0_R71	Institutions	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	Not applicable	Rating 71	Institutions	Credit institutions	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
INST_CIN_0001_CT_FIRB_x0_R72	Institutions	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	Not applicable	Rating 72	Institutions	Credit institutions	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
INST_CIN_0001_CT_FIRB_x0_R73	Institutions	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	Not applicable	Rating 73	Institutions	Credit institutions	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
INST_CIN_0001_CT_FIRB_x0_R74	Institutions	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	Not applicable	Rating 74	Institutions	Credit institutions	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
INST_CIN_0001_CT_FIRB_x0_R75	Institutions	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	Not applicable	Rating 75	Institutions	Credit institutions	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
INST_CIN_0001_CT_FIRB_x0_R76	Institutions	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	Not applicable	Rating 76	Institutions	Credit institutions	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
INST_CIN_0001_CT_FIRB_x0_R77	Institutions	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	Not applicable	Rating 77	Institutions	Credit institutions	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposure	Size of exposure
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
INST_CIN_0001_CT_FIRB_x0_R78	Institutions	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	Not applicable	Rating 78	Institutions	Credit institutions	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
INST_CIN_0001_CT_FIRB_x0_R79	Institutions	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	Not applicable	Rating 79	Institutions	Credit institutions	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
INST_CIN_0001_CT_FIRB_x0_R80	Institutions	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	Not applicable	Rating 80	Institutions	Credit institutions	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
INST_CIN_0001_CT_FIRB_x0_R81	Institutions	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	Not applicable	Rating 81	Institutions	Credit institutions	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
INST_CIN_0001_CT_FIRB_x0_R82	Institutions	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	Not applicable	Rating 82	Institutions	Credit institutions	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
INST_CIN_0001_CT_FIRB_x0_R83	Institutions	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	Not applicable	Rating 83	Institutions	Credit institutions	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
INST_CIN_0001_CT_FIRB_x0_R84	Institutions	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	Not applicable	Rating 84	Institutions	Credit institutions	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
INST_CIN_0001_CT_FIRB_x0_R85	Institutions	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	Not applicable	Rating 85	Institutions	Credit institutions	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
INST_CIN_0001_CT_FIRB_x0_R86	Institutions	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	Not applicable	Rating 86	Institutions	Credit institutions	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
INST_CIN_0001_CT_FIRB_x0_R87	Institutions	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	Not applicable	Rating 87	Institutions	Credit institutions	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
INST_CIN_0001_CT_FIRB_x0_R88	Institutions	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	Not applicable	Rating 88	Institutions	Credit institutions	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
INST_CIN_0001_CT_FIRB_x0_R89	Institutions	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	Not applicable	Rating 89	Institutions	Credit institutions	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
INST_CIN_0001_CT_FIRB_x0_R90	Institutions	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	Not applicable	Rating 90	Institutions	Credit institutions	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
INST_CIN_0001_CT_FIRB_x0_R91	Institutions	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	Not applicable	Rating 91	Institutions	Credit institutions	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
INST_CIN_0001_CT_FIRB_x0_R92	Institutions	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	Not applicable	Rating 92	Institutions	Credit institutions	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
INST_CIN_0001_CT_FIRB_x0_R93	Institutions	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	Not applicable	Rating 93	Institutions	Credit institutions	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
INST_CIN_0001_CT_FIRB_x0_R94	Institutions	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	Not applicable	Rating 94	Institutions	Credit institutions	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
INST_CIN_0001_CT_FIRB_x0_R95	Institutions	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	Not applicable	Rating 95	Institutions	Credit institutions	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
INST_CIN_0001_CT_FIRB_x0_R96	Institutions	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	Not applicable	Rating 96	Institutions	Credit institutions	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
INST_CIN_0001_CT_FIRB_x0_R97	Institutions	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	Not applicable	Rating 97	Institutions	Credit institutions	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposure	Size of exposure
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
INST_CIN_0001_CT_FIRB_x0_R98	Institutions	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	Not applicable	Rating 98	Institutions	Credit institutions	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
INST_CIN_0001_CT_FIRB_x0_R99	Institutions	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	Not applicable	Rating 99	Institutions	Credit institutions	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
INST_CIN_0002_CT_FIRB_x0_Rx0	Institutions	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	Not applicable	Not applicable	Institutions	Credit institutions	Defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
INST_CIN_0003_CT_FIRB_x0_Rx0	Institutions	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	Not applicable	Not applicable	Institutions	Credit institutions	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
INST_CIN_0004_CT_FIRB_x0_Rx0	Institutions	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	Not applicable	Not applicable	Institutions	Credit institutions	Non-defaulted	Drawn credit facility	Exposures without credit protection	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
INST_CIN_0005_CT_FIRB_x0_Rx0	Institutions	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	Not applicable	Not applicable	Institutions	Credit institutions	Non-defaulted	Drawn credit facility	Exposures with funded credit protection	Eligible financial collateral	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
INST_CIN_0006_CT_FIRB_x0_Rx0	Institutions	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	Not applicable	Not applicable	Institutions	Credit institutions	Non-defaulted	Drawn credit facility	Exposures with funded credit protection	Other eligible collateral: Receivables	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
INST_CIN_0007_CT_FIRB_x0_Rx0	Institutions	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	Not applicable	Not applicable	Institutions	Credit institutions	Non-defaulted	Drawn credit facility	Exposures with funded credit protection	Other eligible collateral: Residential Real estate	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
INST_CIN_0008_CT_FIRB_x0_Rx0	Institutions	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	Not applicable	Not applicable	Institutions	Credit institutions	Non-defaulted	Drawn credit facility	Exposures with funded credit protection	Other eligible collateral: Commercial Real estate	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
INST_CIN_0009_CT_FIRB_x0_Rx0	Institutions	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	Not applicable	Not applicable	Institutions	Credit institutions	Non-defaulted	Drawn credit facility	Exposures with funded credit protection	Other eligible collateral: Physical collateral	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
INST_CIN_0010_CT_FIRB_x0_Rx0	Institutions	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	Not applicable	Not applicable	Institutions	Credit institutions	Non-defaulted	Drawn credit facility	Exposures with funded credit protection	Other funded credit protection	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
INST_CIN_0011_CT_FIRB_x0_Rx0	Institutions	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	Not applicable	Not applicable	Institutions	Credit institutions	Non-defaulted	Drawn credit facility	Exposures with unfunded credit protection	Unfunded credit protection	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
INST_CIN_0012_CT_FIRB_x0_Rx0	Institutions	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	Not applicable	Not applicable	Institutions	Credit institutions	Non-defaulted	Undrawn committed revolving credit facility	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
INST_CIN_0013_CT_FIRB_x0_Rx0	Institutions	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	Not applicable	Not applicable	Institutions	Credit institutions	Non-defaulted	Undrawn committed term credit facility	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
INST_CIN_0014_CT_FIRB_x0_Rx0	Institutions	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	Not applicable	Not applicable	Institutions	Credit institutions	Non-defaulted	Note issuance facility (NIF) and revolving underwriting facility (RUF)	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
INST_CIN_0015_CT_FIRB_x0_Rx0	Institutions	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	Not applicable	Not applicable	Institutions	Credit institutions	Non-defaulted	Undrawn committed other credit facility	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
INST_CIN_0016_CT_FIRB_x0_Rx0	Institutions	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	Not applicable	Not applicable	Institutions	Credit institutions	Non-defaulted	Undrawn uncommitted credit lines	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
INST_CIN_0017_CT_FIRB_x0_Rx0	Institutions	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	Not applicable	Not applicable	Institutions	Credit institutions	Non-defaulted	Undrawn purchase commitments for revolving purchased receivables and other low-risk off-balance sheet items	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
INST_CIN_0018_CT_FIRB_x0_Rx0	Institutions	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	Not applicable	Not applicable	Institutions	Credit institutions	Non-defaulted	Issued short term letter of credit and other medium-risk off-balance sheet items	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
INST_CIN_0019_CT_FIRB_x0_Rx0	Institutions	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	Not applicable	Not applicable	Institutions	Credit institutions	Non-defaulted	Issued warranties and indemnities, guarantees, irrevocable stand-by letter of credit and documentary credit	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposure	Size of exposure
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
INST_CIN_0020_CT_FIRB_x0_Rx0	Institutions	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	Not applicable	Not applicable	Institutions	Credit institutions	Non-defaulted	Full risk (100 %)	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
INST_CIN_0003_CT_FIRB_AT_Rx0	Institutions	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	AT	Not applicable	Institutions	Credit institutions	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
INST_CIN_0003_CT_FIRB_AU_Rx0	Institutions	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	AU	Not applicable	Institutions	Credit institutions	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
INST_CIN_0003_CT_FIRB_BE_Rx0	Institutions	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	BE	Not applicable	Institutions	Credit institutions	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
INST_CIN_0003_CT_FIRB_BG_Rx0	Institutions	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	BG	Not applicable	Institutions	Credit institutions	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
INST_CIN_0003_CT_FIRB_BR_Rx0	Institutions	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	BR	Not applicable	Institutions	Credit institutions	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
INST_CIN_0003_CT_FIRB_CA_Rx0	Institutions	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	CA	Not applicable	Institutions	Credit institutions	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
INST_CIN_0003_CT_FIRB_CH_Rx0	Institutions	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	CH	Not applicable	Institutions	Credit institutions	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
INST_CIN_0003_CT_FIRB_CN_Rx0	Institutions	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	CN	Not applicable	Institutions	Credit institutions	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
INST_CIN_0003_CT_FIRB_CY_Rx0	Institutions	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	CY	Not applicable	Institutions	Credit institutions	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
INST_CIN_0003_CT_FIRB_CZ_Rx0	Institutions	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	CZ	Not applicable	Institutions	Credit institutions	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
INST_CIN_0003_CT_FIRB_DE_Rx0	Institutions	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	DE	Not applicable	Institutions	Credit institutions	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
INST_CIN_0003_CT_FIRB_DK_Rx0	Institutions	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	DK	Not applicable	Institutions	Credit institutions	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
INST_CIN_0003_CT_FIRB_EE_Rx0	Institutions	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	EE	Not applicable	Institutions	Credit institutions	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
INST_CIN_0003_CT_FIRB_ES_Rx0	Institutions	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	ES	Not applicable	Institutions	Credit institutions	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
INST_CIN_0003_CT_FIRB_FI_Rx0	Institutions	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	FI	Not applicable	Institutions	Credit institutions	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
INST_CIN_0003_CT_FIRB_FR_Rx0	Institutions	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	FR	Not applicable	Institutions	Credit institutions	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
INST_CIN_0003_CT_FIRB_GB_Rx0	Institutions	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	GB	Not applicable	Institutions	Credit institutions	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
INST_CIN_0003_CT_FIRB_GR_Rx0	Institutions	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	GR	Not applicable	Institutions	Credit institutions	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
INST_CIN_0003_CT_FIRB_HK_Rx0	Institutions	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	HK	Not applicable	Institutions	Credit institutions	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposure	Size of exposure
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
INST_CIN_0003_CT_FIRB_HR_Rx0	Institutions	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	HR	Not applicable	Institutions	Credit institutions	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
INST_CIN_0003_CT_FIRB_HU_Rx0	Institutions	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	HU	Not applicable	Institutions	Credit institutions	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
INST_CIN_0003_CT_FIRB_IE_Rx0	Institutions	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	IE	Not applicable	Institutions	Credit institutions	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
INST_CIN_0003_CT_FIRB_IL_Rx0	Institutions	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	IL	Not applicable	Institutions	Credit institutions	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
INST_CIN_0003_CT_FIRB_IT_Rx0	Institutions	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	IT	Not applicable	Institutions	Credit institutions	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
INST_CIN_0003_CT_FIRB_JP_Rx0	Institutions	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	JP	Not applicable	Institutions	Credit institutions	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
INST_CIN_0003_CT_FIRB_KR_Rx0	Institutions	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	KR	Not applicable	Institutions	Credit institutions	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
INST_CIN_0003_CT_FIRB_LT_Rx0	Institutions	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	LT	Not applicable	Institutions	Credit institutions	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
INST_CIN_0003_CT_FIRB_LU_Rx0	Institutions	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	LU	Not applicable	Institutions	Credit institutions	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
INST_CIN_0003_CT_FIRB_LV_Rx0	Institutions	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	LV	Not applicable	Institutions	Credit institutions	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
INST_CIN_0003_CT_FIRB_MT_Rx0	Institutions	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	MT	Not applicable	Institutions	Credit institutions	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
INST_CIN_0003_CT_FIRB_NL_Rx0	Institutions	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	NL	Not applicable	Institutions	Credit institutions	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
INST_CIN_0003_CT_FIRB_NO_Rx0	Institutions	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	NO	Not applicable	Institutions	Credit institutions	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
INST_CIN_0003_CT_FIRB_PL_Rx0	Institutions	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	PL	Not applicable	Institutions	Credit institutions	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
INST_CIN_0003_CT_FIRB_PT_Rx0	Institutions	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	PT	Not applicable	Institutions	Credit institutions	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
INST_CIN_0003_CT_FIRB_RO_Rx0	Institutions	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	RO	Not applicable	Institutions	Credit institutions	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
INST_CIN_0003_CT_FIRB_RU_Rx0	Institutions	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	RU	Not applicable	Institutions	Credit institutions	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
INST_CIN_0003_CT_FIRB_SE_Rx0	Institutions	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	SE	Not applicable	Institutions	Credit institutions	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
INST_CIN_0003_CT_FIRB_SG_Rx0	Institutions	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	SG	Not applicable	Institutions	Credit institutions	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
INST_CIN_0003_CT_FIRB_SI_Rx0	Institutions	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	SI	Not applicable	Institutions	Credit institutions	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposure	Size of exposure
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
INST_CIN_0003_CT_FIRB_SK_Rx0	Institutions	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	SK	Not applicable	Institutions	Credit institutions	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
INST_CIN_0003_CT_FIRB_TR_Rx0	Institutions	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	TR	Not applicable	Institutions	Credit institutions	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
INST_CIN_0003_CT_FIRB_US_Rx0	Institutions	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	US	Not applicable	Institutions	Credit institutions	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
INST_CIN_0003_CT_FIRB_x2_Rx0	Institutions	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	Other countries	Not applicable	Institutions	Credit institutions	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0021_CT_FIRB_x0_R01	Large corporate	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	Not applicable	Rating 1	Corporates	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Not applicable	>EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0021_CT_FIRB_x0_R02	Large corporate	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	Not applicable	Rating 2	Corporates	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Not applicable	>EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0021_CT_FIRB_x0_R03	Large corporate	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	Not applicable	Rating 3	Corporates	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Not applicable	>EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0021_CT_FIRB_x0_R04	Large corporate	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	Not applicable	Rating 4	Corporates	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Not applicable	>EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0021_CT_FIRB_x0_R05	Large corporate	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	Not applicable	Rating 5	Corporates	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Not applicable	>EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0021_CT_FIRB_x0_R06	Large corporate	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	Not applicable	Rating 6	Corporates	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Not applicable	>EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0021_CT_FIRB_x0_R07	Large corporate	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	Not applicable	Rating 7	Corporates	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Not applicable	>EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0021_CT_FIRB_x0_R08	Large corporate	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	Not applicable	Rating 8	Corporates	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Not applicable	>EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0021_CT_FIRB_x0_R09	Large corporate	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	Not applicable	Rating 9	Corporates	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Not applicable	>EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0021_CT_FIRB_x0_R10	Large corporate	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	Not applicable	Rating 10	Corporates	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Not applicable	>EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0021_CT_FIRB_x0_R11	Large corporate	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	Not applicable	Rating 11	Corporates	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Not applicable	>EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0021_CT_FIRB_x0_R12	Large corporate	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	Not applicable	Rating 12	Corporates	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Not applicable	>EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0021_CT_FIRB_x0_R13	Large corporate	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	Not applicable	Rating 13	Corporates	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Not applicable	>EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0021_CT_FIRB_x0_R14	Large corporate	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	Not applicable	Rating 14	Corporates	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Not applicable	>EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0021_CT_FIRB_x0_R15	Large corporate	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	Not applicable	Rating 15	Corporates	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Not applicable	>EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0021_CT_FIRB_x0_R16	Large corporate	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	Not applicable	Rating 16	Corporates	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Not applicable	>EUR 200 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposure	Size of exposure
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
CORP_ALL_0021_CT_FIRB_x0_R17	Large corporate	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	Not applicable	Rating 17	Corporates	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Not applicable	>EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0021_CT_FIRB_x0_R18	Large corporate	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	Not applicable	Rating 18	Corporates	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Not applicable	>EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0021_CT_FIRB_x0_R19	Large corporate	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	Not applicable	Rating 19	Corporates	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Not applicable	>EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0021_CT_FIRB_x0_R20	Large corporate	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	Not applicable	Rating 20	Corporates	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Not applicable	>EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0021_CT_FIRB_x0_R21	Large corporate	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	Not applicable	Rating 21	Corporates	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Not applicable	>EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0021_CT_FIRB_x0_R22	Large corporate	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	Not applicable	Rating 22	Corporates	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Not applicable	>EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0021_CT_FIRB_x0_R23	Large corporate	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	Not applicable	Rating 23	Corporates	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Not applicable	>EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0021_CT_FIRB_x0_R24	Large corporate	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	Not applicable	Rating 24	Corporates	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Not applicable	>EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0021_CT_FIRB_x0_R25	Large corporate	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	Not applicable	Rating 25	Corporates	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Not applicable	>EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0021_CT_FIRB_x0_R26	Large corporate	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	Not applicable	Rating 26	Corporates	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Not applicable	>EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0021_CT_FIRB_x0_R27	Large corporate	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	Not applicable	Rating 27	Corporates	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Not applicable	>EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0021_CT_FIRB_x0_R28	Large corporate	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	Not applicable	Rating 28	Corporates	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Not applicable	>EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0021_CT_FIRB_x0_R29	Large corporate	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	Not applicable	Rating 29	Corporates	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Not applicable	>EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0021_CT_FIRB_x0_R30	Large corporate	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	Not applicable	Rating 30	Corporates	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Not applicable	>EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0021_CT_FIRB_x0_R31	Large corporate	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	Not applicable	Rating 31	Corporates	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Not applicable	>EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0021_CT_FIRB_x0_R32	Large corporate	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	Not applicable	Rating 32	Corporates	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Not applicable	>EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0021_CT_FIRB_x0_R33	Large corporate	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	Not applicable	Rating 33	Corporates	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Not applicable	>EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0021_CT_FIRB_x0_R34	Large corporate	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	Not applicable	Rating 34	Corporates	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Not applicable	>EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0021_CT_FIRB_x0_R35	Large corporate	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	Not applicable	Rating 35	Corporates	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Not applicable	>EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0021_CT_FIRB_x0_R36	Large corporate	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	Not applicable	Rating 36	Corporates	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Not applicable	>EUR 200 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposure	Size of exposure
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
CORP_ALL_0021_CT_FIRB_x0_R37	Large corporate	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	Not applicable	Rating 37	Corporates	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Not applicable	>EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0021_CT_FIRB_x0_R38	Large corporate	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	Not applicable	Rating 38	Corporates	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Not applicable	>EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0021_CT_FIRB_x0_R39	Large corporate	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	Not applicable	Rating 39	Corporates	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Not applicable	>EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0021_CT_FIRB_x0_R40	Large corporate	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	Not applicable	Rating 40	Corporates	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Not applicable	>EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0021_CT_FIRB_x0_R41	Large corporate	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	Not applicable	Rating 41	Corporates	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Not applicable	>EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0021_CT_FIRB_x0_R42	Large corporate	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	Not applicable	Rating 42	Corporates	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Not applicable	>EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0021_CT_FIRB_x0_R43	Large corporate	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	Not applicable	Rating 43	Corporates	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Not applicable	>EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0021_CT_FIRB_x0_R44	Large corporate	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	Not applicable	Rating 44	Corporates	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Not applicable	>EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0021_CT_FIRB_x0_R45	Large corporate	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	Not applicable	Rating 45	Corporates	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Not applicable	>EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0021_CT_FIRB_x0_R46	Large corporate	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	Not applicable	Rating 46	Corporates	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Not applicable	>EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0021_CT_FIRB_x0_R47	Large corporate	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	Not applicable	Rating 47	Corporates	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Not applicable	>EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0021_CT_FIRB_x0_R48	Large corporate	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	Not applicable	Rating 48	Corporates	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Not applicable	>EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0021_CT_FIRB_x0_R49	Large corporate	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	Not applicable	Rating 49	Corporates	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Not applicable	>EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0021_CT_FIRB_x0_R50	Large corporate	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	Not applicable	Rating 50	Corporates	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Not applicable	>EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0021_CT_FIRB_x0_R51	Large corporate	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	Not applicable	Rating 51	Corporates	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Not applicable	>EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0021_CT_FIRB_x0_R52	Large corporate	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	Not applicable	Rating 52	Corporates	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Not applicable	>EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0021_CT_FIRB_x0_R53	Large corporate	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	Not applicable	Rating 53	Corporates	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Not applicable	>EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0021_CT_FIRB_x0_R54	Large corporate	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	Not applicable	Rating 54	Corporates	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Not applicable	>EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0021_CT_FIRB_x0_R55	Large corporate	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	Not applicable	Rating 55	Corporates	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Not applicable	>EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0021_CT_FIRB_x0_R56	Large corporate	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	Not applicable	Rating 56	Corporates	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Not applicable	>EUR 200 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposure	Size of exposure
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
CORP_ALL_0021_CT_FIRB_x0_R57	Large corporate	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	Not applicable	Rating 57	Corporates	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Not applicable	>EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0021_CT_FIRB_x0_R58	Large corporate	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	Not applicable	Rating 58	Corporates	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Not applicable	>EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0021_CT_FIRB_x0_R59	Large corporate	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	Not applicable	Rating 59	Corporates	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Not applicable	>EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0021_CT_FIRB_x0_R60	Large corporate	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	Not applicable	Rating 60	Corporates	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Not applicable	>EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0021_CT_FIRB_x0_R61	Large corporate	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	Not applicable	Rating 61	Corporates	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Not applicable	>EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0021_CT_FIRB_x0_R62	Large corporate	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	Not applicable	Rating 62	Corporates	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Not applicable	>EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0021_CT_FIRB_x0_R63	Large corporate	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	Not applicable	Rating 63	Corporates	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Not applicable	>EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0021_CT_FIRB_x0_R64	Large corporate	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	Not applicable	Rating 64	Corporates	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Not applicable	>EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0021_CT_FIRB_x0_R65	Large corporate	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	Not applicable	Rating 65	Corporates	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Not applicable	>EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0021_CT_FIRB_x0_R66	Large corporate	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	Not applicable	Rating 66	Corporates	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Not applicable	>EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0021_CT_FIRB_x0_R67	Large corporate	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	Not applicable	Rating 67	Corporates	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Not applicable	>EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0021_CT_FIRB_x0_R68	Large corporate	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	Not applicable	Rating 68	Corporates	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Not applicable	>EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0021_CT_FIRB_x0_R69	Large corporate	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	Not applicable	Rating 69	Corporates	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Not applicable	>EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0021_CT_FIRB_x0_R70	Large corporate	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	Not applicable	Rating 70	Corporates	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Not applicable	>EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0021_CT_FIRB_x0_R71	Large corporate	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	Not applicable	Rating 71	Corporates	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Not applicable	>EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0021_CT_FIRB_x0_R72	Large corporate	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	Not applicable	Rating 72	Corporates	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Not applicable	>EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0021_CT_FIRB_x0_R73	Large corporate	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	Not applicable	Rating 73	Corporates	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Not applicable	>EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0021_CT_FIRB_x0_R74	Large corporate	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	Not applicable	Rating 74	Corporates	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Not applicable	>EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0021_CT_FIRB_x0_R75	Large corporate	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	Not applicable	Rating 75	Corporates	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Not applicable	>EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0021_CT_FIRB_x0_R76	Large corporate	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	Not applicable	Rating 76	Corporates	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Not applicable	>EUR 200 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposure	Size of exposure
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
CORP_ALL_0021_CT_FIRB_x0_R77	Large corporate	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	Not applicable	Rating 77	Corporates	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Not applicable	>EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0021_CT_FIRB_x0_R78	Large corporate	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	Not applicable	Rating 78	Corporates	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Not applicable	>EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0021_CT_FIRB_x0_R79	Large corporate	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	Not applicable	Rating 79	Corporates	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Not applicable	>EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0021_CT_FIRB_x0_R80	Large corporate	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	Not applicable	Rating 80	Corporates	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Not applicable	>EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0021_CT_FIRB_x0_R81	Large corporate	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	Not applicable	Rating 81	Corporates	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Not applicable	>EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0021_CT_FIRB_x0_R82	Large corporate	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	Not applicable	Rating 82	Corporates	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Not applicable	>EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0021_CT_FIRB_x0_R83	Large corporate	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	Not applicable	Rating 83	Corporates	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Not applicable	>EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0021_CT_FIRB_x0_R84	Large corporate	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	Not applicable	Rating 84	Corporates	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Not applicable	>EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0021_CT_FIRB_x0_R85	Large corporate	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	Not applicable	Rating 85	Corporates	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Not applicable	>EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0021_CT_FIRB_x0_R86	Large corporate	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	Not applicable	Rating 86	Corporates	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Not applicable	>EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0021_CT_FIRB_x0_R87	Large corporate	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	Not applicable	Rating 87	Corporates	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Not applicable	>EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0021_CT_FIRB_x0_R88	Large corporate	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	Not applicable	Rating 88	Corporates	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Not applicable	>EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0021_CT_FIRB_x0_R89	Large corporate	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	Not applicable	Rating 89	Corporates	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Not applicable	>EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0021_CT_FIRB_x0_R90	Large corporate	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	Not applicable	Rating 90	Corporates	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Not applicable	>EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0021_CT_FIRB_x0_R91	Large corporate	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	Not applicable	Rating 91	Corporates	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Not applicable	>EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0021_CT_FIRB_x0_R92	Large corporate	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	Not applicable	Rating 92	Corporates	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Not applicable	>EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0021_CT_FIRB_x0_R93	Large corporate	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	Not applicable	Rating 93	Corporates	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Not applicable	>EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0021_CT_FIRB_x0_R94	Large corporate	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	Not applicable	Rating 94	Corporates	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Not applicable	>EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0021_CT_FIRB_x0_R95	Large corporate	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	Not applicable	Rating 95	Corporates	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Not applicable	>EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0021_CT_FIRB_x0_R96	Large corporate	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	Not applicable	Rating 96	Corporates	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Not applicable	>EUR 200 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposure	Size of exposure
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
CORP_ALL_0021_CT_FIRB_x0_R97	Large corporate	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	Not applicable	Rating 97	Corporates	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Not applicable	>EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0021_CT_FIRB_x0_R98	Large corporate	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	Not applicable	Rating 98	Corporates	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Not applicable	>EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0021_CT_FIRB_x0_R99	Large corporate	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	Not applicable	Rating 99	Corporates	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Not applicable	>EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0022_CT_FIRB_x0_Rx0	Large corporate	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	Not applicable	Not applicable	Corporates	Not applicable	Defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0023_CT_FIRB_x0_Rx0	Large corporate	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	Not applicable	Not applicable	Corporates	Not applicable	Non-defaulted	Drawn credit facility	Exposures without credit protection	Not applicable	Not applicable	>EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0024_CT_FIRB_x0_Rx0	Large corporate	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	Not applicable	Not applicable	Corporates	Not applicable	Non-defaulted	Drawn credit facility	Exposures with funded credit protection	Eligible financial collateral	Not applicable	>EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0025_CT_FIRB_x0_Rx0	Large corporate	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	Not applicable	Not applicable	Corporates	Not applicable	Non-defaulted	Drawn credit facility	Exposures with funded credit protection	Other eligible collateral: Receivables	Not applicable	>EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0026_CT_FIRB_x0_Rx0	Large corporate	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	Not applicable	Not applicable	Corporates	Not applicable	Non-defaulted	Drawn credit facility	Exposures with funded credit protection	Other eligible collateral: Residential Real estate	Not applicable	>EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0027_CT_FIRB_x0_Rx0	Large corporate	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	Not applicable	Not applicable	Corporates	Not applicable	Non-defaulted	Drawn credit facility	Exposures with funded credit protection	Other eligible collateral: Commercial Real estate	Not applicable	>EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0028_CT_FIRB_x0_Rx0	Large corporate	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	Not applicable	Not applicable	Corporates	Not applicable	Non-defaulted	Drawn credit facility	Exposures with funded credit protection	Other eligible collateral: Physical collateral	Not applicable	>EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0029_CT_FIRB_x0_Rx0	Large corporate	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	Not applicable	Not applicable	Corporates	Not applicable	Non-defaulted	Drawn credit facility	Exposures with funded credit protection	Other funded credit protection	Not applicable	>EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0030_CT_FIRB_x0_Rx0	Large corporate	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	Not applicable	Not applicable	Corporates	Not applicable	Non-defaulted	Drawn credit facility	Exposures with unfunded credit protection	Unfunded credit protection	Not applicable	>EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0031_CT_FIRB_x0_Rx0	Large corporate	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	Not applicable	Not applicable	Corporates	Not applicable	Non-defaulted	Undrawn committed revolving credit facility	Not applicable	Not applicable	Not applicable	>EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0032_CT_FIRB_x0_Rx0	Large corporate	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	Not applicable	Not applicable	Corporates	Not applicable	Non-defaulted	Undrawn committed term credit facility	Not applicable	Not applicable	Not applicable	>EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0033_CT_FIRB_x0_Rx0	Large corporate	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	Not applicable	Not applicable	Corporates	Not applicable	Non-defaulted	Note issuance facility (NIF) and revolving underwriting facility (RUF)	Not applicable	Not applicable	Not applicable	>EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0034_CT_FIRB_x0_Rx0	Large corporate	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	Not applicable	Not applicable	Corporates	Not applicable	Non-defaulted	Undrawn committed other credit facility	Not applicable	Not applicable	Not applicable	>EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0035_CT_FIRB_x0_Rx0	Large corporate	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	Not applicable	Not applicable	Corporates	Not applicable	Non-defaulted	Undrawn uncommitted credit lines	Not applicable	Not applicable	Not applicable	>EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0036_CT_FIRB_x0_Rx0	Large corporate	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	Not applicable	Not applicable	Corporates	Not applicable	Non-defaulted	Undrawn purchase commitments for revolving purchased receivables and other low-risk off-balance sheet items	Not applicable	Not applicable	Not applicable	>EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0037_CT_FIRB_x0_Rx0	Large corporate	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	Not applicable	Not applicable	Corporates	Not applicable	Non-defaulted	Issued short term letter of credit and other medium-risk off-balance sheet items	Not applicable	Not applicable	Not applicable	>EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0038_CT_FIRB_x0_Rx0	Large corporate	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	Not applicable	Not applicable	Corporates	Not applicable	Non-defaulted	Issued warranties and indemnities, guarantees, irrevocable stand-by letter of credit and documentary credit	Not applicable	Not applicable	Not applicable	>EUR 200 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposure	Size of exposure
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
CORP_ALL_0039_CT_FIRB_x0_Rx0	Large corporate	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	Not applicable	Not applicable	Corporates	Not applicable	Non-defaulted	Full risk (100 %)	Not applicable	Not applicable	Not applicable	>EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0040_CT_FIRB_x0_Rx0	Large corporate	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	Not applicable	Not applicable	Corporates	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_NFC_0040_CT_FIRB_x0_Rx0	Large corporate	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	Not applicable	Not applicable	Corporates	Non-financial corporations	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_NFC_0040_CT_FIRB_AT_Rx0	Large corporate	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	AT	Not applicable	Corporates	Non-financial corporations	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_NFC_0040_CT_FIRB_AU_Rx0	Large corporate	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	AU	Not applicable	Corporates	Non-financial corporations	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_NFC_0040_CT_FIRB_BE_Rx0	Large corporate	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	BE	Not applicable	Corporates	Non-financial corporations	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_NFC_0040_CT_FIRB_BG_Rx0	Large corporate	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	BG	Not applicable	Corporates	Non-financial corporations	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_NFC_0040_CT_FIRB_BR_Rx0	Large corporate	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	BR	Not applicable	Corporates	Non-financial corporations	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_NFC_0040_CT_FIRB_CA_Rx0	Large corporate	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	CA	Not applicable	Corporates	Non-financial corporations	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_NFC_0040_CT_FIRB_CH_Rx0	Large corporate	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	CH	Not applicable	Corporates	Non-financial corporations	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_NFC_0040_CT_FIRB_CN_Rx0	Large corporate	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	CN	Not applicable	Corporates	Non-financial corporations	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_NFC_0040_CT_FIRB_CY_Rx0	Large corporate	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	CY	Not applicable	Corporates	Non-financial corporations	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_NFC_0040_CT_FIRB_CZ_Rx0	Large corporate	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	CZ	Not applicable	Corporates	Non-financial corporations	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_NFC_0040_CT_FIRB_DE_Rx0	Large corporate	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	DE	Not applicable	Corporates	Non-financial corporations	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_NFC_0040_CT_FIRB_DK_Rx0	Large corporate	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	DK	Not applicable	Corporates	Non-financial corporations	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_NFC_0040_CT_FIRB_EE_Rx0	Large corporate	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	EE	Not applicable	Corporates	Non-financial corporations	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_NFC_0040_CT_FIRB_ES_Rx0	Large corporate	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	ES	Not applicable	Corporates	Non-financial corporations	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_NFC_0040_CT_FIRB_FI_Rx0	Large corporate	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	FI	Not applicable	Corporates	Non-financial corporations	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_NFC_0040_CT_FIRB_FR_Rx0	Large corporate	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	FR	Not applicable	Corporates	Non-financial corporations	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_NFC_0040_CT_FIRB_GB_Rx0	Large corporate	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	GB	Not applicable	Corporates	Non-financial corporations	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 200 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposure	Size of exposure
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
CORP_NFC_0040_CT_FIRB_GR_Rx0	Large corporate	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	GR	Not applicable	Corporates	Non-financial corporations	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_NFC_0040_CT_FIRB_HK_Rx0	Large corporate	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	HK	Not applicable	Corporates	Non-financial corporations	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_NFC_0040_CT_FIRB_HR_Rx0	Large corporate	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	HR	Not applicable	Corporates	Non-financial corporations	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_NFC_0040_CT_FIRB_HU_Rx0	Large corporate	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	HU	Not applicable	Corporates	Non-financial corporations	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_NFC_0040_CT_FIRB_IE_Rx0	Large corporate	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	IE	Not applicable	Corporates	Non-financial corporations	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_NFC_0040_CT_FIRB_IL_Rx0	Large corporate	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	IL	Not applicable	Corporates	Non-financial corporations	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_NFC_0040_CT_FIRB_IT_Rx0	Large corporate	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	IT	Not applicable	Corporates	Non-financial corporations	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_NFC_0040_CT_FIRB_JP_Rx0	Large corporate	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	JP	Not applicable	Corporates	Non-financial corporations	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_NFC_0040_CT_FIRB_KR_Rx0	Large corporate	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	KR	Not applicable	Corporates	Non-financial corporations	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_NFC_0040_CT_FIRB_LT_Rx0	Large corporate	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	LT	Not applicable	Corporates	Non-financial corporations	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_NFC_0040_CT_FIRB_LU_Rx0	Large corporate	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	LU	Not applicable	Corporates	Non-financial corporations	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_NFC_0040_CT_FIRB_LV_Rx0	Large corporate	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	LV	Not applicable	Corporates	Non-financial corporations	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_NFC_0040_CT_FIRB_MT_Rx0	Large corporate	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	MT	Not applicable	Corporates	Non-financial corporations	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_NFC_0040_CT_FIRB_NL_Rx0	Large corporate	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	NL	Not applicable	Corporates	Non-financial corporations	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_NFC_0040_CT_FIRB_NO_Rx0	Large corporate	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	NO	Not applicable	Corporates	Non-financial corporations	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_NFC_0040_CT_FIRB_PL_Rx0	Large corporate	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	PL	Not applicable	Corporates	Non-financial corporations	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_NFC_0040_CT_FIRB_PT_Rx0	Large corporate	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	PT	Not applicable	Corporates	Non-financial corporations	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_NFC_0040_CT_FIRB_RO_Rx0	Large corporate	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	RO	Not applicable	Corporates	Non-financial corporations	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_NFC_0040_CT_FIRB_RU_Rx0	Large corporate	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	RU	Not applicable	Corporates	Non-financial corporations	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_NFC_0040_CT_FIRB_SE_Rx0	Large corporate	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	SE	Not applicable	Corporates	Non-financial corporations	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 200 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposure	Size of exposure
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
CORP_NFC_0040_CT_FIRB_SG_Rx0	Large corporate	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	SG	Not applicable	Corporates	Non-financial corporations	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_NFC_0040_CT_FIRB_SI_Rx0	Large corporate	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	SI	Not applicable	Corporates	Non-financial corporations	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_NFC_0040_CT_FIRB_SK_Rx0	Large corporate	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	SK	Not applicable	Corporates	Non-financial corporations	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_NFC_0040_CT_FIRB_TR_Rx0	Large corporate	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	TR	Not applicable	Corporates	Non-financial corporations	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_NFC_0040_CT_FIRB_US_Rx0	Large corporate	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	US	Not applicable	Corporates	Non-financial corporations	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_NFC_0040_CT_FIRB_x2_Rx0	Large corporate	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	Other countries	Not applicable	Corporates	Non-financial corporations	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_OFC_0040_CT_FIRB_x0_Rx0	Large corporate	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	Not applicable	Not applicable	Corporates	Other financial corporations	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_OFC_0040_CT_FIRB_AT_Rx0	Large corporate	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	AT	Not applicable	Corporates	Other financial corporations	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_OFC_0040_CT_FIRB_AU_Rx0	Large corporate	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	AU	Not applicable	Corporates	Other financial corporations	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_OFC_0040_CT_FIRB_BE_Rx0	Large corporate	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	BE	Not applicable	Corporates	Other financial corporations	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_OFC_0040_CT_FIRB_BG_Rx0	Large corporate	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	BG	Not applicable	Corporates	Other financial corporations	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_OFC_0040_CT_FIRB_BR_Rx0	Large corporate	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	BR	Not applicable	Corporates	Other financial corporations	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_OFC_0040_CT_FIRB_CA_Rx0	Large corporate	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	CA	Not applicable	Corporates	Other financial corporations	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_OFC_0040_CT_FIRB_CH_Rx0	Large corporate	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	CH	Not applicable	Corporates	Other financial corporations	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_OFC_0040_CT_FIRB_CN_Rx0	Large corporate	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	CN	Not applicable	Corporates	Other financial corporations	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_OFC_0040_CT_FIRB_CY_Rx0	Large corporate	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	CY	Not applicable	Corporates	Other financial corporations	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_OFC_0040_CT_FIRB_CZ_Rx0	Large corporate	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	CZ	Not applicable	Corporates	Other financial corporations	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_OFC_0040_CT_FIRB_DE_Rx0	Large corporate	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	DE	Not applicable	Corporates	Other financial corporations	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_OFC_0040_CT_FIRB_DK_Rx0	Large corporate	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	DK	Not applicable	Corporates	Other financial corporations	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_OFC_0040_CT_FIRB_EE_Rx0	Large corporate	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	EE	Not applicable	Corporates	Other financial corporations	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 200 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposure	Size of exposure
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
CORP_OFC_0040_CT_FIRB_ES_Rx0	Large corporate	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	ES	Not applicable	Corporates	Other financial corporations	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_OFC_0040_CT_FIRB_FI_Rx0	Large corporate	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	FI	Not applicable	Corporates	Other financial corporations	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_OFC_0040_CT_FIRB_FR_Rx0	Large corporate	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	FR	Not applicable	Corporates	Other financial corporations	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_OFC_0040_CT_FIRB_GB_Rx0	Large corporate	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	GB	Not applicable	Corporates	Other financial corporations	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_OFC_0040_CT_FIRB_GR_Rx0	Large corporate	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	GR	Not applicable	Corporates	Other financial corporations	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_OFC_0040_CT_FIRB_HK_Rx0	Large corporate	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	HK	Not applicable	Corporates	Other financial corporations	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_OFC_0040_CT_FIRB_HR_Rx0	Large corporate	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	HR	Not applicable	Corporates	Other financial corporations	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_OFC_0040_CT_FIRB_HU_Rx0	Large corporate	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	HU	Not applicable	Corporates	Other financial corporations	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_OFC_0040_CT_FIRB_IE_Rx0	Large corporate	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	IE	Not applicable	Corporates	Other financial corporations	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_OFC_0040_CT_FIRB_IL_Rx0	Large corporate	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	IL	Not applicable	Corporates	Other financial corporations	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_OFC_0040_CT_FIRB_IT_Rx0	Large corporate	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	IT	Not applicable	Corporates	Other financial corporations	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_OFC_0040_CT_FIRB_JP_Rx0	Large corporate	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	JP	Not applicable	Corporates	Other financial corporations	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_OFC_0040_CT_FIRB_KR_Rx0	Large corporate	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	KR	Not applicable	Corporates	Other financial corporations	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_OFC_0040_CT_FIRB_LT_Rx0	Large corporate	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	LT	Not applicable	Corporates	Other financial corporations	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_OFC_0040_CT_FIRB_LU_Rx0	Large corporate	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	LU	Not applicable	Corporates	Other financial corporations	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_OFC_0040_CT_FIRB_LV_Rx0	Large corporate	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	LV	Not applicable	Corporates	Other financial corporations	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_OFC_0040_CT_FIRB_MT_Rx0	Large corporate	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	MT	Not applicable	Corporates	Other financial corporations	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_OFC_0040_CT_FIRB_NL_Rx0	Large corporate	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	NL	Not applicable	Corporates	Other financial corporations	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_OFC_0040_CT_FIRB_NO_Rx0	Large corporate	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	NO	Not applicable	Corporates	Other financial corporations	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_OFC_0040_CT_FIRB_PL_Rx0	Large corporate	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	PL	Not applicable	Corporates	Other financial corporations	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 200 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposure	Size of exposure
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
CORP_OFC_0040_CT_FIRB_PT_Rx0	Large corporate	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	PT	Not applicable	Corporates	Other financial corporations	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_OFC_0040_CT_FIRB_RO_Rx0	Large corporate	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	RO	Not applicable	Corporates	Other financial corporations	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_OFC_0040_CT_FIRB_RU_Rx0	Large corporate	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	RU	Not applicable	Corporates	Other financial corporations	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_OFC_0040_CT_FIRB_SE_Rx0	Large corporate	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	SE	Not applicable	Corporates	Other financial corporations	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_OFC_0040_CT_FIRB_SG_Rx0	Large corporate	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	SG	Not applicable	Corporates	Other financial corporations	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_OFC_0040_CT_FIRB_SI_Rx0	Large corporate	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	SI	Not applicable	Corporates	Other financial corporations	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_OFC_0040_CT_FIRB_SK_Rx0	Large corporate	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	SK	Not applicable	Corporates	Other financial corporations	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_OFC_0040_CT_FIRB_TR_Rx0	Large corporate	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	TR	Not applicable	Corporates	Other financial corporations	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_OFC_0040_CT_FIRB_US_Rx0	Large corporate	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	US	Not applicable	Corporates	Other financial corporations	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_OFC_0040_CT_FIRB_x2_Rx0	Large corporate	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	Other countries	Not applicable	Corporates	Other financial corporations	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 200 mln.	Not applicable	Not applicable	Not applicable
INST_OFC_0041_CT_FIRB_x0_R01	Institutions	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	Not applicable	Rating 1	Institutions	Other financial corporations	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Counterparties other than public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
INST_OFC_0041_CT_FIRB_x0_R02	Institutions	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	Not applicable	Rating 2	Institutions	Other financial corporations	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Counterparties other than public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
INST_OFC_0041_CT_FIRB_x0_R03	Institutions	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	Not applicable	Rating 3	Institutions	Other financial corporations	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Counterparties other than public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
INST_OFC_0041_CT_FIRB_x0_R04	Institutions	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	Not applicable	Rating 4	Institutions	Other financial corporations	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Counterparties other than public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
INST_OFC_0041_CT_FIRB_x0_R05	Institutions	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	Not applicable	Rating 5	Institutions	Other financial corporations	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Counterparties other than public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
INST_OFC_0041_CT_FIRB_x0_R06	Institutions	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	Not applicable	Rating 6	Institutions	Other financial corporations	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Counterparties other than public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
INST_OFC_0041_CT_FIRB_x0_R07	Institutions	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	Not applicable	Rating 7	Institutions	Other financial corporations	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Counterparties other than public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
INST_OFC_0041_CT_FIRB_x0_R08	Institutions	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	Not applicable	Rating 8	Institutions	Other financial corporations	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Counterparties other than public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
INST_OFC_0041_CT_FIRB_x0_R09	Institutions	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	Not applicable	Rating 9	Institutions	Other financial corporations	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Counterparties other than public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
INST_OFC_0041_CT_FIRB_x0_R10	Institutions	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	Not applicable	Rating 10	Institutions	Other financial corporations	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Counterparties other than public sector entities	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposure	Size of exposure
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
INST_OFC_0041_CT_FIRB_x0_R11	Institutions	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	Not applicable	Rating 11	Institutions	Other financial corporations	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Counterparties other than public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
INST_OFC_0041_CT_FIRB_x0_R12	Institutions	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	Not applicable	Rating 12	Institutions	Other financial corporations	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Counterparties other than public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
INST_OFC_0041_CT_FIRB_x0_R13	Institutions	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	Not applicable	Rating 13	Institutions	Other financial corporations	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Counterparties other than public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
INST_OFC_0041_CT_FIRB_x0_R14	Institutions	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	Not applicable	Rating 14	Institutions	Other financial corporations	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Counterparties other than public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
INST_OFC_0041_CT_FIRB_x0_R15	Institutions	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	Not applicable	Rating 15	Institutions	Other financial corporations	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Counterparties other than public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
INST_OFC_0041_CT_FIRB_x0_R16	Institutions	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	Not applicable	Rating 16	Institutions	Other financial corporations	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Counterparties other than public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
INST_OFC_0041_CT_FIRB_x0_R17	Institutions	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	Not applicable	Rating 17	Institutions	Other financial corporations	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Counterparties other than public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
INST_OFC_0041_CT_FIRB_x0_R18	Institutions	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	Not applicable	Rating 18	Institutions	Other financial corporations	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Counterparties other than public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
INST_OFC_0041_CT_FIRB_x0_R19	Institutions	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	Not applicable	Rating 19	Institutions	Other financial corporations	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Counterparties other than public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
INST_OFC_0041_CT_FIRB_x0_R20	Institutions	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	Not applicable	Rating 20	Institutions	Other financial corporations	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Counterparties other than public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
INST_OFC_0041_CT_FIRB_x0_R21	Institutions	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	Not applicable	Rating 21	Institutions	Other financial corporations	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Counterparties other than public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
INST_OFC_0041_CT_FIRB_x0_R22	Institutions	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	Not applicable	Rating 22	Institutions	Other financial corporations	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Counterparties other than public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
INST_OFC_0041_CT_FIRB_x0_R23	Institutions	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	Not applicable	Rating 23	Institutions	Other financial corporations	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Counterparties other than public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
INST_OFC_0041_CT_FIRB_x0_R24	Institutions	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	Not applicable	Rating 24	Institutions	Other financial corporations	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Counterparties other than public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
INST_OFC_0041_CT_FIRB_x0_R25	Institutions	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	Not applicable	Rating 25	Institutions	Other financial corporations	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Counterparties other than public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
INST_OFC_0041_CT_FIRB_x0_R26	Institutions	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	Not applicable	Rating 26	Institutions	Other financial corporations	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Counterparties other than public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
INST_OFC_0041_CT_FIRB_x0_R27	Institutions	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	Not applicable	Rating 27	Institutions	Other financial corporations	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Counterparties other than public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
INST_OFC_0041_CT_FIRB_x0_R28	Institutions	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	Not applicable	Rating 28	Institutions	Other financial corporations	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Counterparties other than public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
INST_OFC_0041_CT_FIRB_x0_R29	Institutions	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	Not applicable	Rating 29	Institutions	Other financial corporations	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Counterparties other than public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
INST_OFC_0041_CT_FIRB_x0_R30	Institutions	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	Not applicable	Rating 30	Institutions	Other financial corporations	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Counterparties other than public sector entities	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposure	Size of exposure
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
INST_OFC_0041_CT_FIRB_x0_R31	Institutions	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	Not applicable	Rating 31	Institutions	Other financial corporations	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Counterparties other than public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
INST_OFC_0041_CT_FIRB_x0_R32	Institutions	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	Not applicable	Rating 32	Institutions	Other financial corporations	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Counterparties other than public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
INST_OFC_0041_CT_FIRB_x0_R33	Institutions	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	Not applicable	Rating 33	Institutions	Other financial corporations	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Counterparties other than public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
INST_OFC_0041_CT_FIRB_x0_R34	Institutions	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	Not applicable	Rating 34	Institutions	Other financial corporations	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Counterparties other than public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
INST_OFC_0041_CT_FIRB_x0_R35	Institutions	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	Not applicable	Rating 35	Institutions	Other financial corporations	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Counterparties other than public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
INST_OFC_0041_CT_FIRB_x0_R36	Institutions	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	Not applicable	Rating 36	Institutions	Other financial corporations	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Counterparties other than public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
INST_OFC_0041_CT_FIRB_x0_R37	Institutions	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	Not applicable	Rating 37	Institutions	Other financial corporations	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Counterparties other than public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
INST_OFC_0041_CT_FIRB_x0_R38	Institutions	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	Not applicable	Rating 38	Institutions	Other financial corporations	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Counterparties other than public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
INST_OFC_0041_CT_FIRB_x0_R39	Institutions	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	Not applicable	Rating 39	Institutions	Other financial corporations	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Counterparties other than public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
INST_OFC_0041_CT_FIRB_x0_R40	Institutions	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	Not applicable	Rating 40	Institutions	Other financial corporations	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Counterparties other than public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
INST_OFC_0041_CT_FIRB_x0_R41	Institutions	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	Not applicable	Rating 41	Institutions	Other financial corporations	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Counterparties other than public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
INST_OFC_0041_CT_FIRB_x0_R42	Institutions	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	Not applicable	Rating 42	Institutions	Other financial corporations	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Counterparties other than public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
INST_OFC_0041_CT_FIRB_x0_R43	Institutions	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	Not applicable	Rating 43	Institutions	Other financial corporations	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Counterparties other than public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
INST_OFC_0041_CT_FIRB_x0_R44	Institutions	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	Not applicable	Rating 44	Institutions	Other financial corporations	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Counterparties other than public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
INST_OFC_0041_CT_FIRB_x0_R45	Institutions	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	Not applicable	Rating 45	Institutions	Other financial corporations	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Counterparties other than public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
INST_OFC_0041_CT_FIRB_x0_R46	Institutions	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	Not applicable	Rating 46	Institutions	Other financial corporations	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Counterparties other than public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
INST_OFC_0041_CT_FIRB_x0_R47	Institutions	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	Not applicable	Rating 47	Institutions	Other financial corporations	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Counterparties other than public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
INST_OFC_0041_CT_FIRB_x0_R48	Institutions	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	Not applicable	Rating 48	Institutions	Other financial corporations	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Counterparties other than public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
INST_OFC_0041_CT_FIRB_x0_R49	Institutions	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	Not applicable	Rating 49	Institutions	Other financial corporations	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Counterparties other than public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
INST_OFC_0041_CT_FIRB_x0_R50	Institutions	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	Not applicable	Rating 50	Institutions	Other financial corporations	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Counterparties other than public sector entities	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposure	Size of exposure
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
INST_OFC_0041_CT_FIRB_x0_R51	Institutions	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	Not applicable	Rating 51	Institutions	Other financial corporations	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Counterparties other than public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
INST_OFC_0041_CT_FIRB_x0_R52	Institutions	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	Not applicable	Rating 52	Institutions	Other financial corporations	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Counterparties other than public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
INST_OFC_0041_CT_FIRB_x0_R53	Institutions	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	Not applicable	Rating 53	Institutions	Other financial corporations	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Counterparties other than public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
INST_OFC_0041_CT_FIRB_x0_R54	Institutions	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	Not applicable	Rating 54	Institutions	Other financial corporations	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Counterparties other than public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
INST_OFC_0041_CT_FIRB_x0_R55	Institutions	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	Not applicable	Rating 55	Institutions	Other financial corporations	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Counterparties other than public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
INST_OFC_0041_CT_FIRB_x0_R56	Institutions	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	Not applicable	Rating 56	Institutions	Other financial corporations	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Counterparties other than public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
INST_OFC_0041_CT_FIRB_x0_R57	Institutions	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	Not applicable	Rating 57	Institutions	Other financial corporations	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Counterparties other than public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
INST_OFC_0041_CT_FIRB_x0_R58	Institutions	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	Not applicable	Rating 58	Institutions	Other financial corporations	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Counterparties other than public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
INST_OFC_0041_CT_FIRB_x0_R59	Institutions	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	Not applicable	Rating 59	Institutions	Other financial corporations	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Counterparties other than public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
INST_OFC_0041_CT_FIRB_x0_R60	Institutions	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	Not applicable	Rating 60	Institutions	Other financial corporations	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Counterparties other than public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
INST_OFC_0041_CT_FIRB_x0_R61	Institutions	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	Not applicable	Rating 61	Institutions	Other financial corporations	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Counterparties other than public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
INST_OFC_0041_CT_FIRB_x0_R62	Institutions	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	Not applicable	Rating 62	Institutions	Other financial corporations	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Counterparties other than public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
INST_OFC_0041_CT_FIRB_x0_R63	Institutions	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	Not applicable	Rating 63	Institutions	Other financial corporations	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Counterparties other than public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
INST_OFC_0041_CT_FIRB_x0_R64	Institutions	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	Not applicable	Rating 64	Institutions	Other financial corporations	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Counterparties other than public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
INST_OFC_0041_CT_FIRB_x0_R65	Institutions	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	Not applicable	Rating 65	Institutions	Other financial corporations	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Counterparties other than public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
INST_OFC_0041_CT_FIRB_x0_R66	Institutions	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	Not applicable	Rating 66	Institutions	Other financial corporations	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Counterparties other than public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
INST_OFC_0041_CT_FIRB_x0_R67	Institutions	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	Not applicable	Rating 67	Institutions	Other financial corporations	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Counterparties other than public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
INST_OFC_0041_CT_FIRB_x0_R68	Institutions	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	Not applicable	Rating 68	Institutions	Other financial corporations	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Counterparties other than public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
INST_OFC_0041_CT_FIRB_x0_R69	Institutions	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	Not applicable	Rating 69	Institutions	Other financial corporations	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Counterparties other than public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
INST_OFC_0041_CT_FIRB_x0_R70	Institutions	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	Not applicable	Rating 70	Institutions	Other financial corporations	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Counterparties other than public sector entities	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposure	Size of exposure
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
INST_OFC_0041_CT_FIRB_x0_R71	Institutions	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	Not applicable	Rating 71	Institutions	Other financial corporations	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Counterparties other than public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
INST_OFC_0041_CT_FIRB_x0_R72	Institutions	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	Not applicable	Rating 72	Institutions	Other financial corporations	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Counterparties other than public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
INST_OFC_0041_CT_FIRB_x0_R73	Institutions	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	Not applicable	Rating 73	Institutions	Other financial corporations	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Counterparties other than public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
INST_OFC_0041_CT_FIRB_x0_R74	Institutions	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	Not applicable	Rating 74	Institutions	Other financial corporations	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Counterparties other than public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
INST_OFC_0041_CT_FIRB_x0_R75	Institutions	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	Not applicable	Rating 75	Institutions	Other financial corporations	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Counterparties other than public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
INST_OFC_0041_CT_FIRB_x0_R76	Institutions	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	Not applicable	Rating 76	Institutions	Other financial corporations	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Counterparties other than public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
INST_OFC_0041_CT_FIRB_x0_R77	Institutions	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	Not applicable	Rating 77	Institutions	Other financial corporations	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Counterparties other than public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
INST_OFC_0041_CT_FIRB_x0_R78	Institutions	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	Not applicable	Rating 78	Institutions	Other financial corporations	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Counterparties other than public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
INST_OFC_0041_CT_FIRB_x0_R79	Institutions	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	Not applicable	Rating 79	Institutions	Other financial corporations	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Counterparties other than public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
INST_OFC_0041_CT_FIRB_x0_R80	Institutions	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	Not applicable	Rating 80	Institutions	Other financial corporations	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Counterparties other than public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
INST_OFC_0041_CT_FIRB_x0_R81	Institutions	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	Not applicable	Rating 81	Institutions	Other financial corporations	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Counterparties other than public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
INST_OFC_0041_CT_FIRB_x0_R82	Institutions	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	Not applicable	Rating 82	Institutions	Other financial corporations	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Counterparties other than public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
INST_OFC_0041_CT_FIRB_x0_R83	Institutions	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	Not applicable	Rating 83	Institutions	Other financial corporations	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Counterparties other than public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
INST_OFC_0041_CT_FIRB_x0_R84	Institutions	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	Not applicable	Rating 84	Institutions	Other financial corporations	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Counterparties other than public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
INST_OFC_0041_CT_FIRB_x0_R85	Institutions	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	Not applicable	Rating 85	Institutions	Other financial corporations	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Counterparties other than public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
INST_OFC_0041_CT_FIRB_x0_R86	Institutions	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	Not applicable	Rating 86	Institutions	Other financial corporations	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Counterparties other than public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
INST_OFC_0041_CT_FIRB_x0_R87	Institutions	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	Not applicable	Rating 87	Institutions	Other financial corporations	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Counterparties other than public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
INST_OFC_0041_CT_FIRB_x0_R88	Institutions	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	Not applicable	Rating 88	Institutions	Other financial corporations	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Counterparties other than public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
INST_OFC_0041_CT_FIRB_x0_R89	Institutions	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	Not applicable	Rating 89	Institutions	Other financial corporations	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Counterparties other than public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
INST_OFC_0041_CT_FIRB_x0_R90	Institutions	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	Not applicable	Rating 90	Institutions	Other financial corporations	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Counterparties other than public sector entities	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposure	Size of exposure
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
INST_OFC_0041_CT_FIRB_x0_R91	Institutions	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	Not applicable	Rating 91	Institutions	Other financial corporations	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Counterparties other than public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
INST_OFC_0041_CT_FIRB_x0_R92	Institutions	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	Not applicable	Rating 92	Institutions	Other financial corporations	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Counterparties other than public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
INST_OFC_0041_CT_FIRB_x0_R93	Institutions	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	Not applicable	Rating 93	Institutions	Other financial corporations	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Counterparties other than public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
INST_OFC_0041_CT_FIRB_x0_R94	Institutions	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	Not applicable	Rating 94	Institutions	Other financial corporations	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Counterparties other than public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
INST_OFC_0041_CT_FIRB_x0_R95	Institutions	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	Not applicable	Rating 95	Institutions	Other financial corporations	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Counterparties other than public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
INST_OFC_0041_CT_FIRB_x0_R96	Institutions	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	Not applicable	Rating 96	Institutions	Other financial corporations	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Counterparties other than public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
INST_OFC_0041_CT_FIRB_x0_R97	Institutions	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	Not applicable	Rating 97	Institutions	Other financial corporations	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Counterparties other than public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
INST_OFC_0041_CT_FIRB_x0_R98	Institutions	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	Not applicable	Rating 98	Institutions	Other financial corporations	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Counterparties other than public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
INST_OFC_0041_CT_FIRB_x0_R99	Institutions	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	Not applicable	Rating 99	Institutions	Other financial corporations	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Counterparties other than public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
INST_OFC_0042_CT_FIRB_x0_Rx0	Institutions	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	Not applicable	Not applicable	Institutions	Other financial corporations	Defaulted	Not applicable	Not applicable	Not applicable	Counterparties other than public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
INST_OFC_0043_CT_FIRB_x0_Rx0	Institutions	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	Not applicable	Not applicable	Institutions	Other financial corporations	Non-defaulted	Not applicable	Not applicable	Not applicable	Counterparties other than public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
INST_OFC_0044_CT_FIRB_x0_R01	Institutions	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	Not applicable	Rating 1	Institutions	Other financial corporations	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
INST_OFC_0044_CT_FIRB_x0_R02	Institutions	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	Not applicable	Rating 2	Institutions	Other financial corporations	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
INST_OFC_0044_CT_FIRB_x0_R03	Institutions	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	Not applicable	Rating 3	Institutions	Other financial corporations	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
INST_OFC_0044_CT_FIRB_x0_R04	Institutions	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	Not applicable	Rating 4	Institutions	Other financial corporations	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
INST_OFC_0044_CT_FIRB_x0_R05	Institutions	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	Not applicable	Rating 5	Institutions	Other financial corporations	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
INST_OFC_0044_CT_FIRB_x0_R06	Institutions	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	Not applicable	Rating 6	Institutions	Other financial corporations	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
INST_OFC_0044_CT_FIRB_x0_R07	Institutions	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	Not applicable	Rating 7	Institutions	Other financial corporations	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
INST_OFC_0044_CT_FIRB_x0_R08	Institutions	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	Not applicable	Rating 8	Institutions	Other financial corporations	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
INST_OFC_0044_CT_FIRB_x0_R09	Institutions	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	Not applicable	Rating 9	Institutions	Other financial corporations	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Public sector entities	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposure	Size of exposure
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
INST_OFC_0044_CT_FIRB_x0_R10	Institutions	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	Not applicable	Rating 10	Institutions	Other financial corporations	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
INST_OFC_0044_CT_FIRB_x0_R11	Institutions	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	Not applicable	Rating 11	Institutions	Other financial corporations	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
INST_OFC_0044_CT_FIRB_x0_R12	Institutions	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	Not applicable	Rating 12	Institutions	Other financial corporations	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
INST_OFC_0044_CT_FIRB_x0_R13	Institutions	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	Not applicable	Rating 13	Institutions	Other financial corporations	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
INST_OFC_0044_CT_FIRB_x0_R14	Institutions	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	Not applicable	Rating 14	Institutions	Other financial corporations	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
INST_OFC_0044_CT_FIRB_x0_R15	Institutions	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	Not applicable	Rating 15	Institutions	Other financial corporations	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
INST_OFC_0044_CT_FIRB_x0_R16	Institutions	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	Not applicable	Rating 16	Institutions	Other financial corporations	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
INST_OFC_0044_CT_FIRB_x0_R17	Institutions	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	Not applicable	Rating 17	Institutions	Other financial corporations	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
INST_OFC_0044_CT_FIRB_x0_R18	Institutions	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	Not applicable	Rating 18	Institutions	Other financial corporations	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
INST_OFC_0044_CT_FIRB_x0_R19	Institutions	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	Not applicable	Rating 19	Institutions	Other financial corporations	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
INST_OFC_0044_CT_FIRB_x0_R20	Institutions	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	Not applicable	Rating 20	Institutions	Other financial corporations	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
INST_OFC_0044_CT_FIRB_x0_R21	Institutions	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	Not applicable	Rating 21	Institutions	Other financial corporations	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
INST_OFC_0044_CT_FIRB_x0_R22	Institutions	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	Not applicable	Rating 22	Institutions	Other financial corporations	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
INST_OFC_0044_CT_FIRB_x0_R23	Institutions	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	Not applicable	Rating 23	Institutions	Other financial corporations	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
INST_OFC_0044_CT_FIRB_x0_R24	Institutions	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	Not applicable	Rating 24	Institutions	Other financial corporations	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
INST_OFC_0044_CT_FIRB_x0_R25	Institutions	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	Not applicable	Rating 25	Institutions	Other financial corporations	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
INST_OFC_0044_CT_FIRB_x0_R26	Institutions	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	Not applicable	Rating 26	Institutions	Other financial corporations	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
INST_OFC_0044_CT_FIRB_x0_R27	Institutions	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	Not applicable	Rating 27	Institutions	Other financial corporations	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
INST_OFC_0044_CT_FIRB_x0_R28	Institutions	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	Not applicable	Rating 28	Institutions	Other financial corporations	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
INST_OFC_0044_CT_FIRB_x0_R29	Institutions	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	Not applicable	Rating 29	Institutions	Other financial corporations	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Public sector entities	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposure	Size of exposure
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
INST_OFC_0044_CT_FIRB_x0_R30	Institutions	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	Not applicable	Rating 30	Institutions	Other financial corporations	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
INST_OFC_0044_CT_FIRB_x0_R31	Institutions	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	Not applicable	Rating 31	Institutions	Other financial corporations	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
INST_OFC_0044_CT_FIRB_x0_R32	Institutions	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	Not applicable	Rating 32	Institutions	Other financial corporations	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
INST_OFC_0044_CT_FIRB_x0_R33	Institutions	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	Not applicable	Rating 33	Institutions	Other financial corporations	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
INST_OFC_0044_CT_FIRB_x0_R34	Institutions	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	Not applicable	Rating 34	Institutions	Other financial corporations	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
INST_OFC_0044_CT_FIRB_x0_R35	Institutions	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	Not applicable	Rating 35	Institutions	Other financial corporations	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
INST_OFC_0044_CT_FIRB_x0_R36	Institutions	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	Not applicable	Rating 36	Institutions	Other financial corporations	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
INST_OFC_0044_CT_FIRB_x0_R37	Institutions	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	Not applicable	Rating 37	Institutions	Other financial corporations	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
INST_OFC_0044_CT_FIRB_x0_R38	Institutions	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	Not applicable	Rating 38	Institutions	Other financial corporations	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
INST_OFC_0044_CT_FIRB_x0_R39	Institutions	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	Not applicable	Rating 39	Institutions	Other financial corporations	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
INST_OFC_0044_CT_FIRB_x0_R40	Institutions	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	Not applicable	Rating 40	Institutions	Other financial corporations	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
INST_OFC_0044_CT_FIRB_x0_R41	Institutions	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	Not applicable	Rating 41	Institutions	Other financial corporations	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
INST_OFC_0044_CT_FIRB_x0_R42	Institutions	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	Not applicable	Rating 42	Institutions	Other financial corporations	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
INST_OFC_0044_CT_FIRB_x0_R43	Institutions	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	Not applicable	Rating 43	Institutions	Other financial corporations	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
INST_OFC_0044_CT_FIRB_x0_R44	Institutions	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	Not applicable	Rating 44	Institutions	Other financial corporations	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
INST_OFC_0044_CT_FIRB_x0_R45	Institutions	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	Not applicable	Rating 45	Institutions	Other financial corporations	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
INST_OFC_0044_CT_FIRB_x0_R46	Institutions	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	Not applicable	Rating 46	Institutions	Other financial corporations	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
INST_OFC_0044_CT_FIRB_x0_R47	Institutions	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	Not applicable	Rating 47	Institutions	Other financial corporations	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
INST_OFC_0044_CT_FIRB_x0_R48	Institutions	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	Not applicable	Rating 48	Institutions	Other financial corporations	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
INST_OFC_0044_CT_FIRB_x0_R49	Institutions	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	Not applicable	Rating 49	Institutions	Other financial corporations	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Public sector entities	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposure	Size of exposure
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
INST_OFC_0044_CT_FIRB_x0_R50	Institutions	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	Not applicable	Rating 50	Institutions	Other financial corporations	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
INST_OFC_0044_CT_FIRB_x0_R51	Institutions	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	Not applicable	Rating 51	Institutions	Other financial corporations	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
INST_OFC_0044_CT_FIRB_x0_R52	Institutions	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	Not applicable	Rating 52	Institutions	Other financial corporations	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
INST_OFC_0044_CT_FIRB_x0_R53	Institutions	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	Not applicable	Rating 53	Institutions	Other financial corporations	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
INST_OFC_0044_CT_FIRB_x0_R54	Institutions	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	Not applicable	Rating 54	Institutions	Other financial corporations	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
INST_OFC_0044_CT_FIRB_x0_R55	Institutions	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	Not applicable	Rating 55	Institutions	Other financial corporations	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
INST_OFC_0044_CT_FIRB_x0_R56	Institutions	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	Not applicable	Rating 56	Institutions	Other financial corporations	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
INST_OFC_0044_CT_FIRB_x0_R57	Institutions	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	Not applicable	Rating 57	Institutions	Other financial corporations	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
INST_OFC_0044_CT_FIRB_x0_R58	Institutions	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	Not applicable	Rating 58	Institutions	Other financial corporations	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
INST_OFC_0044_CT_FIRB_x0_R59	Institutions	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	Not applicable	Rating 59	Institutions	Other financial corporations	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
INST_OFC_0044_CT_FIRB_x0_R60	Institutions	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	Not applicable	Rating 60	Institutions	Other financial corporations	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
INST_OFC_0044_CT_FIRB_x0_R61	Institutions	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	Not applicable	Rating 61	Institutions	Other financial corporations	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
INST_OFC_0044_CT_FIRB_x0_R62	Institutions	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	Not applicable	Rating 62	Institutions	Other financial corporations	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
INST_OFC_0044_CT_FIRB_x0_R63	Institutions	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	Not applicable	Rating 63	Institutions	Other financial corporations	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
INST_OFC_0044_CT_FIRB_x0_R64	Institutions	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	Not applicable	Rating 64	Institutions	Other financial corporations	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
INST_OFC_0044_CT_FIRB_x0_R65	Institutions	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	Not applicable	Rating 65	Institutions	Other financial corporations	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
INST_OFC_0044_CT_FIRB_x0_R66	Institutions	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	Not applicable	Rating 66	Institutions	Other financial corporations	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
INST_OFC_0044_CT_FIRB_x0_R67	Institutions	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	Not applicable	Rating 67	Institutions	Other financial corporations	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
INST_OFC_0044_CT_FIRB_x0_R68	Institutions	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	Not applicable	Rating 68	Institutions	Other financial corporations	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
INST_OFC_0044_CT_FIRB_x0_R69	Institutions	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	Not applicable	Rating 69	Institutions	Other financial corporations	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Public sector entities	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposure	Size of exposure
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
INST_OFC_0044_CT_FIRB_x0_R70	Institutions	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	Not applicable	Rating 70	Institutions	Other financial corporations	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
INST_OFC_0044_CT_FIRB_x0_R71	Institutions	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	Not applicable	Rating 71	Institutions	Other financial corporations	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
INST_OFC_0044_CT_FIRB_x0_R72	Institutions	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	Not applicable	Rating 72	Institutions	Other financial corporations	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
INST_OFC_0044_CT_FIRB_x0_R73	Institutions	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	Not applicable	Rating 73	Institutions	Other financial corporations	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
INST_OFC_0044_CT_FIRB_x0_R74	Institutions	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	Not applicable	Rating 74	Institutions	Other financial corporations	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
INST_OFC_0044_CT_FIRB_x0_R75	Institutions	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	Not applicable	Rating 75	Institutions	Other financial corporations	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
INST_OFC_0044_CT_FIRB_x0_R76	Institutions	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	Not applicable	Rating 76	Institutions	Other financial corporations	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
INST_OFC_0044_CT_FIRB_x0_R77	Institutions	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	Not applicable	Rating 77	Institutions	Other financial corporations	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
INST_OFC_0044_CT_FIRB_x0_R78	Institutions	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	Not applicable	Rating 78	Institutions	Other financial corporations	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
INST_OFC_0044_CT_FIRB_x0_R79	Institutions	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	Not applicable	Rating 79	Institutions	Other financial corporations	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
INST_OFC_0044_CT_FIRB_x0_R80	Institutions	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	Not applicable	Rating 80	Institutions	Other financial corporations	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
INST_OFC_0044_CT_FIRB_x0_R81	Institutions	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	Not applicable	Rating 81	Institutions	Other financial corporations	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
INST_OFC_0044_CT_FIRB_x0_R82	Institutions	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	Not applicable	Rating 82	Institutions	Other financial corporations	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
INST_OFC_0044_CT_FIRB_x0_R83	Institutions	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	Not applicable	Rating 83	Institutions	Other financial corporations	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
INST_OFC_0044_CT_FIRB_x0_R84	Institutions	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	Not applicable	Rating 84	Institutions	Other financial corporations	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
INST_OFC_0044_CT_FIRB_x0_R85	Institutions	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	Not applicable	Rating 85	Institutions	Other financial corporations	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
INST_OFC_0044_CT_FIRB_x0_R86	Institutions	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	Not applicable	Rating 86	Institutions	Other financial corporations	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
INST_OFC_0044_CT_FIRB_x0_R87	Institutions	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	Not applicable	Rating 87	Institutions	Other financial corporations	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
INST_OFC_0044_CT_FIRB_x0_R88	Institutions	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	Not applicable	Rating 88	Institutions	Other financial corporations	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
INST_OFC_0044_CT_FIRB_x0_R89	Institutions	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	Not applicable	Rating 89	Institutions	Other financial corporations	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Public sector entities	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposure	Size of exposure
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
INST_OFC_0044_CT_FIRB_x0_R90	Institutions	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	Not applicable	Rating 90	Institutions	Other financial corporations	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
INST_OFC_0044_CT_FIRB_x0_R91	Institutions	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	Not applicable	Rating 91	Institutions	Other financial corporations	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
INST_OFC_0044_CT_FIRB_x0_R92	Institutions	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	Not applicable	Rating 92	Institutions	Other financial corporations	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
INST_OFC_0044_CT_FIRB_x0_R93	Institutions	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	Not applicable	Rating 93	Institutions	Other financial corporations	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
INST_OFC_0044_CT_FIRB_x0_R94	Institutions	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	Not applicable	Rating 94	Institutions	Other financial corporations	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
INST_OFC_0044_CT_FIRB_x0_R95	Institutions	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	Not applicable	Rating 95	Institutions	Other financial corporations	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
INST_OFC_0044_CT_FIRB_x0_R96	Institutions	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	Not applicable	Rating 96	Institutions	Other financial corporations	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
INST_OFC_0044_CT_FIRB_x0_R97	Institutions	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	Not applicable	Rating 97	Institutions	Other financial corporations	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
INST_OFC_0044_CT_FIRB_x0_R98	Institutions	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	Not applicable	Rating 98	Institutions	Other financial corporations	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
INST_OFC_0044_CT_FIRB_x0_R99	Institutions	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	Not applicable	Rating 99	Institutions	Other financial corporations	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
INST_OFC_0045_CT_FIRB_x0_Rx0	Institutions	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	Not applicable	Not applicable	Institutions	Other financial corporations	Defaulted	Not applicable	Not applicable	Not applicable	Public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
INST_OFC_0046_CT_FIRB_x0_Rx0	Institutions	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	Not applicable	Not applicable	Institutions	Other financial corporations	Non-defaulted	Not applicable	Not applicable	Not applicable	Public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
INST_OFC_0047_CT_FIRB_x0_Rx0	Institutions	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	Not applicable	Not applicable	Institutions	Other financial corporations	Non-defaulted	Drawn credit facility	Exposures without credit protection	Not applicable	Counterparties other than public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
INST_OFC_0048_CT_FIRB_x0_Rx0	Institutions	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	Not applicable	Not applicable	Institutions	Other financial corporations	Non-defaulted	Drawn credit facility	Exposures with funded credit protection	Eligible financial collateral	Counterparties other than public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
INST_OFC_0049_CT_FIRB_x0_Rx0	Institutions	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	Not applicable	Not applicable	Institutions	Other financial corporations	Non-defaulted	Drawn credit facility	Exposures with funded credit protection	Other eligible collateral: Receivables	Counterparties other than public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
INST_OFC_0050_CT_FIRB_x0_Rx0	Institutions	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	Not applicable	Not applicable	Institutions	Other financial corporations	Non-defaulted	Drawn credit facility	Exposures with funded credit protection	Other eligible collateral: Residential Real estate	Counterparties other than public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
INST_OFC_0051_CT_FIRB_x0_Rx0	Institutions	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	Not applicable	Not applicable	Institutions	Other financial corporations	Non-defaulted	Drawn credit facility	Exposures with funded credit protection	Other eligible collateral: Commercial Real estate	Counterparties other than public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
INST_OFC_0052_CT_FIRB_x0_Rx0	Institutions	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	Not applicable	Not applicable	Institutions	Other financial corporations	Non-defaulted	Drawn credit facility	Exposures with funded credit protection	Other eligible collateral: Physical collateral	Counterparties other than public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
INST_OFC_0053_CT_FIRB_x0_Rx0	Institutions	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	Not applicable	Not applicable	Institutions	Other financial corporations	Non-defaulted	Drawn credit facility	Exposures with funded credit protection	Other funded credit protection	Counterparties other than public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
INST_OFC_0054_CT_FIRB_x0_Rx0	Institutions	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	Not applicable	Not applicable	Institutions	Other financial corporations	Non-defaulted	Drawn credit facility	Exposures with unfunded credit protection	Unfunded credit protection	Counterparties other than public sector entities	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposure	Size of exposure
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
INST_OFC_0055_CT_FIRB_x0_Rx0	Institutions	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	Not applicable	Not applicable	Institutions	Other financial corporations	Non-defaulted	Undrawn committed revolving credit facility	Not applicable	Not applicable	Counterparties other than public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
INST_OFC_0056_CT_FIRB_x0_Rx0	Institutions	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	Not applicable	Not applicable	Institutions	Other financial corporations	Non-defaulted	Undrawn committed term credit facility	Not applicable	Not applicable	Counterparties other than public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
INST_OFC_0057_CT_FIRB_x0_Rx0	Institutions	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	Not applicable	Not applicable	Institutions	Other financial corporations	Non-defaulted	Note issuance facility (NIF) and revolving underwriting facility (RUF)	Not applicable	Not applicable	Counterparties other than public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
INST_OFC_0058_CT_FIRB_x0_Rx0	Institutions	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	Not applicable	Not applicable	Institutions	Other financial corporations	Non-defaulted	Undrawn committed other credit facility	Not applicable	Not applicable	Counterparties other than public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
INST_OFC_0059_CT_FIRB_x0_Rx0	Institutions	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	Not applicable	Not applicable	Institutions	Other financial corporations	Non-defaulted	Undrawn uncommitted credit lines	Not applicable	Not applicable	Counterparties other than public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
INST_OFC_0060_CT_FIRB_x0_Rx0	Institutions	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	Not applicable	Not applicable	Institutions	Other financial corporations	Non-defaulted	Undrawn purchase commitments for revolving purchased receivables and other low-risk off-balance sheet items	Not applicable	Not applicable	Counterparties other than public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
INST_OFC_0061_CT_FIRB_x0_Rx0	Institutions	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	Not applicable	Not applicable	Institutions	Other financial corporations	Non-defaulted	Issued short term letter of credit and other medium-risk off-balance sheet items	Not applicable	Not applicable	Counterparties other than public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
INST_OFC_0062_CT_FIRB_x0_Rx0	Institutions	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	Not applicable	Not applicable	Institutions	Other financial corporations	Non-defaulted	Issued warranties and indemnities, guarantees, irrevocable stand-by letter of credit and documentary credit	Not applicable	Not applicable	Counterparties other than public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
INST_OFC_0063_CT_FIRB_x0_Rx0	Institutions	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	Not applicable	Not applicable	Institutions	Other financial corporations	Non-defaulted	Full risk (100 %)	Not applicable	Not applicable	Counterparties other than public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
INST_OFC_0064_CT_FIRB_x0_Rx0	Institutions	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	Not applicable	Not applicable	Institutions	Other financial corporations	Non-defaulted	Drawn credit facility	Exposures without credit protection	Not applicable	Public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
INST_OFC_0065_CT_FIRB_x0_Rx0	Institutions	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	Not applicable	Not applicable	Institutions	Other financial corporations	Non-defaulted	Drawn credit facility	Exposures with funded credit protection	Eligible financial collateral	Public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
INST_OFC_0066_CT_FIRB_x0_Rx0	Institutions	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	Not applicable	Not applicable	Institutions	Other financial corporations	Non-defaulted	Drawn credit facility	Exposures with funded credit protection	Other eligible collateral: Receivables	Public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
INST_OFC_0067_CT_FIRB_x0_Rx0	Institutions	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	Not applicable	Not applicable	Institutions	Other financial corporations	Non-defaulted	Drawn credit facility	Exposures with funded credit protection	Other eligible collateral: Residential Real estate	Public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
INST_OFC_0068_CT_FIRB_x0_Rx0	Institutions	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	Not applicable	Not applicable	Institutions	Other financial corporations	Non-defaulted	Drawn credit facility	Exposures with funded credit protection	Other eligible collateral: Commercial Real estate	Public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
INST_OFC_0069_CT_FIRB_x0_Rx0	Institutions	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	Not applicable	Not applicable	Institutions	Other financial corporations	Non-defaulted	Drawn credit facility	Exposures with funded credit protection	Other eligible collateral: Physical collateral	Public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
INST_OFC_0070_CT_FIRB_x0_Rx0	Institutions	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	Not applicable	Not applicable	Institutions	Other financial corporations	Non-defaulted	Drawn credit facility	Exposures with funded credit protection	Other funded credit protection	Public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
INST_OFC_0071_CT_FIRB_x0_Rx0	Institutions	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	Not applicable	Not applicable	Institutions	Other financial corporations	Non-defaulted	Drawn credit facility	Exposures with unfunded credit protection	Unfunded credit protection	Public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
INST_OFC_0072_CT_FIRB_x0_Rx0	Institutions	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	Not applicable	Not applicable	Institutions	Other financial corporations	Non-defaulted	Undrawn committed revolving credit facility	Not applicable	Not applicable	Public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
INST_OFC_0073_CT_FIRB_x0_Rx0	Institutions	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	Not applicable	Not applicable	Institutions	Other financial corporations	Non-defaulted	Undrawn committed term credit facility	Not applicable	Not applicable	Public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
INST_OFC_0074_CT_FIRB_x0_Rx0	Institutions	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	Not applicable	Not applicable	Institutions	Other financial corporations	Non-defaulted	Note issuance facility (NIF) and revolving underwriting facility (RUF)	Not applicable	Not applicable	Public sector entities	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposure	Size of exposure
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
INST_OFC_0075_CT_FIRB_x0_Rx0	Institutions	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	Not applicable	Not applicable	Institutions	Other financial corporations	Non-defaulted	Undrawn committed other credit facility	Not applicable	Not applicable	Public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
INST_OFC_0076_CT_FIRB_x0_Rx0	Institutions	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	Not applicable	Not applicable	Institutions	Other financial corporations	Non-defaulted	Undrawn uncommitted credit lines	Not applicable	Not applicable	Public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
INST_OFC_0077_CT_FIRB_x0_Rx0	Institutions	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	Not applicable	Not applicable	Institutions	Other financial corporations	Non-defaulted	Undrawn purchase commitments for revolving purchased receivables and other low-risk off-balance sheet items	Not applicable	Not applicable	Public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
INST_OFC_0078_CT_FIRB_x0_Rx0	Institutions	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	Not applicable	Not applicable	Institutions	Other financial corporations	Non-defaulted	Issued short term letter of credit and other medium-risk off-balance sheet items	Not applicable	Not applicable	Public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
INST_OFC_0079_CT_FIRB_x0_Rx0	Institutions	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	Not applicable	Not applicable	Institutions	Other financial corporations	Non-defaulted	Issued warranties and indemnities, guarantees, irrevocable stand-by letter of credit and documentary credit	Not applicable	Not applicable	Public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
INST_OFC_0080_CT_FIRB_x0_Rx0	Institutions	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	Not applicable	Not applicable	Institutions	Other financial corporations	Non-defaulted	Full risk (100 %)	Not applicable	Not applicable	Public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
INST_OFC_0043_CT_FIRB_AT_Rx0	Institutions	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	AT	Not applicable	Institutions	Other financial corporations	Non-defaulted	Not applicable	Not applicable	Not applicable	Counterparties other than public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
INST_OFC_0043_CT_FIRB_AU_Rx0	Institutions	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	AU	Not applicable	Institutions	Other financial corporations	Non-defaulted	Not applicable	Not applicable	Not applicable	Counterparties other than public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
INST_OFC_0043_CT_FIRB_BE_Rx0	Institutions	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	BE	Not applicable	Institutions	Other financial corporations	Non-defaulted	Not applicable	Not applicable	Not applicable	Counterparties other than public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
INST_OFC_0043_CT_FIRB_BG_Rx0	Institutions	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	BG	Not applicable	Institutions	Other financial corporations	Non-defaulted	Not applicable	Not applicable	Not applicable	Counterparties other than public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
INST_OFC_0043_CT_FIRB_BR_Rx0	Institutions	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	BR	Not applicable	Institutions	Other financial corporations	Non-defaulted	Not applicable	Not applicable	Not applicable	Counterparties other than public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
INST_OFC_0043_CT_FIRB_CA_Rx0	Institutions	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	CA	Not applicable	Institutions	Other financial corporations	Non-defaulted	Not applicable	Not applicable	Not applicable	Counterparties other than public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
INST_OFC_0043_CT_FIRB_CH_Rx0	Institutions	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	CH	Not applicable	Institutions	Other financial corporations	Non-defaulted	Not applicable	Not applicable	Not applicable	Counterparties other than public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
INST_OFC_0043_CT_FIRB_CN_Rx0	Institutions	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	CN	Not applicable	Institutions	Other financial corporations	Non-defaulted	Not applicable	Not applicable	Not applicable	Counterparties other than public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
INST_OFC_0043_CT_FIRB_CY_Rx0	Institutions	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	CY	Not applicable	Institutions	Other financial corporations	Non-defaulted	Not applicable	Not applicable	Not applicable	Counterparties other than public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
INST_OFC_0043_CT_FIRB_CZ_Rx0	Institutions	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	CZ	Not applicable	Institutions	Other financial corporations	Non-defaulted	Not applicable	Not applicable	Not applicable	Counterparties other than public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
INST_OFC_0043_CT_FIRB_DE_Rx0	Institutions	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	DE	Not applicable	Institutions	Other financial corporations	Non-defaulted	Not applicable	Not applicable	Not applicable	Counterparties other than public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
INST_OFC_0043_CT_FIRB_DK_Rx0	Institutions	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	DK	Not applicable	Institutions	Other financial corporations	Non-defaulted	Not applicable	Not applicable	Not applicable	Counterparties other than public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
INST_OFC_0043_CT_FIRB_EE_Rx0	Institutions	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	EE	Not applicable	Institutions	Other financial corporations	Non-defaulted	Not applicable	Not applicable	Not applicable	Counterparties other than public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
INST_OFC_0043_CT_FIRB_ES_Rx0	Institutions	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	ES	Not applicable	Institutions	Other financial corporations	Non-defaulted	Not applicable	Not applicable	Not applicable	Counterparties other than public sector entities	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposure	Size of exposure
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
INST_OFC_0043_CT_FIRB_FI_Rx0	Institutions	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	FI	Not applicable	Institutions	Other financial corporations	Non-defaulted	Not applicable	Not applicable	Not applicable	Counterparties other than public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
INST_OFC_0043_CT_FIRB_FR_Rx0	Institutions	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	FR	Not applicable	Institutions	Other financial corporations	Non-defaulted	Not applicable	Not applicable	Not applicable	Counterparties other than public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
INST_OFC_0043_CT_FIRB_GB_Rx0	Institutions	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	GB	Not applicable	Institutions	Other financial corporations	Non-defaulted	Not applicable	Not applicable	Not applicable	Counterparties other than public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
INST_OFC_0043_CT_FIRB_GR_Rx0	Institutions	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	GR	Not applicable	Institutions	Other financial corporations	Non-defaulted	Not applicable	Not applicable	Not applicable	Counterparties other than public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
INST_OFC_0043_CT_FIRB_HK_Rx0	Institutions	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	HK	Not applicable	Institutions	Other financial corporations	Non-defaulted	Not applicable	Not applicable	Not applicable	Counterparties other than public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
INST_OFC_0043_CT_FIRB_HR_Rx0	Institutions	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	HR	Not applicable	Institutions	Other financial corporations	Non-defaulted	Not applicable	Not applicable	Not applicable	Counterparties other than public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
INST_OFC_0043_CT_FIRB_HU_Rx0	Institutions	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	HU	Not applicable	Institutions	Other financial corporations	Non-defaulted	Not applicable	Not applicable	Not applicable	Counterparties other than public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
INST_OFC_0043_CT_FIRB_IE_Rx0	Institutions	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	IE	Not applicable	Institutions	Other financial corporations	Non-defaulted	Not applicable	Not applicable	Not applicable	Counterparties other than public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
INST_OFC_0043_CT_FIRB_IL_Rx0	Institutions	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	IL	Not applicable	Institutions	Other financial corporations	Non-defaulted	Not applicable	Not applicable	Not applicable	Counterparties other than public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
INST_OFC_0043_CT_FIRB_IT_Rx0	Institutions	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	IT	Not applicable	Institutions	Other financial corporations	Non-defaulted	Not applicable	Not applicable	Not applicable	Counterparties other than public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
INST_OFC_0043_CT_FIRB_JP_Rx0	Institutions	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	JP	Not applicable	Institutions	Other financial corporations	Non-defaulted	Not applicable	Not applicable	Not applicable	Counterparties other than public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
INST_OFC_0043_CT_FIRB_KR_Rx0	Institutions	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	KR	Not applicable	Institutions	Other financial corporations	Non-defaulted	Not applicable	Not applicable	Not applicable	Counterparties other than public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
INST_OFC_0043_CT_FIRB_LT_Rx0	Institutions	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	LT	Not applicable	Institutions	Other financial corporations	Non-defaulted	Not applicable	Not applicable	Not applicable	Counterparties other than public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
INST_OFC_0043_CT_FIRB_LU_Rx0	Institutions	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	LU	Not applicable	Institutions	Other financial corporations	Non-defaulted	Not applicable	Not applicable	Not applicable	Counterparties other than public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
INST_OFC_0043_CT_FIRB_LV_Rx0	Institutions	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	LV	Not applicable	Institutions	Other financial corporations	Non-defaulted	Not applicable	Not applicable	Not applicable	Counterparties other than public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
INST_OFC_0043_CT_FIRB_MT_Rx0	Institutions	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	MT	Not applicable	Institutions	Other financial corporations	Non-defaulted	Not applicable	Not applicable	Not applicable	Counterparties other than public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
INST_OFC_0043_CT_FIRB_NL_Rx0	Institutions	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	NL	Not applicable	Institutions	Other financial corporations	Non-defaulted	Not applicable	Not applicable	Not applicable	Counterparties other than public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
INST_OFC_0043_CT_FIRB_NO_Rx0	Institutions	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	NO	Not applicable	Institutions	Other financial corporations	Non-defaulted	Not applicable	Not applicable	Not applicable	Counterparties other than public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
INST_OFC_0043_CT_FIRB_PL_Rx0	Institutions	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	PL	Not applicable	Institutions	Other financial corporations	Non-defaulted	Not applicable	Not applicable	Not applicable	Counterparties other than public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
INST_OFC_0043_CT_FIRB_PT_Rx0	Institutions	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	PT	Not applicable	Institutions	Other financial corporations	Non-defaulted	Not applicable	Not applicable	Not applicable	Counterparties other than public sector entities	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposure	Size of exposure
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
INST_OFC_0043_CT_FIRB_RO_Rx0	Institutions	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	RO	Not applicable	Institutions	Other financial corporations	Non-defaulted	Not applicable	Not applicable	Not applicable	Counterparties other than public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
INST_OFC_0043_CT_FIRB_RU_Rx0	Institutions	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	RU	Not applicable	Institutions	Other financial corporations	Non-defaulted	Not applicable	Not applicable	Not applicable	Counterparties other than public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
INST_OFC_0043_CT_FIRB_SE_Rx0	Institutions	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	SE	Not applicable	Institutions	Other financial corporations	Non-defaulted	Not applicable	Not applicable	Not applicable	Counterparties other than public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
INST_OFC_0043_CT_FIRB_SG_Rx0	Institutions	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	SG	Not applicable	Institutions	Other financial corporations	Non-defaulted	Not applicable	Not applicable	Not applicable	Counterparties other than public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
INST_OFC_0043_CT_FIRB_SI_Rx0	Institutions	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	SI	Not applicable	Institutions	Other financial corporations	Non-defaulted	Not applicable	Not applicable	Not applicable	Counterparties other than public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
INST_OFC_0043_CT_FIRB_SK_Rx0	Institutions	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	SK	Not applicable	Institutions	Other financial corporations	Non-defaulted	Not applicable	Not applicable	Not applicable	Counterparties other than public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
INST_OFC_0043_CT_FIRB_TR_Rx0	Institutions	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	TR	Not applicable	Institutions	Other financial corporations	Non-defaulted	Not applicable	Not applicable	Not applicable	Counterparties other than public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
INST_OFC_0043_CT_FIRB_US_Rx0	Institutions	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	US	Not applicable	Institutions	Other financial corporations	Non-defaulted	Not applicable	Not applicable	Not applicable	Counterparties other than public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
INST_OFC_0043_CT_FIRB_x2_Rx0	Institutions	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	Other countries	Not applicable	Institutions	Other financial corporations	Non-defaulted	Not applicable	Not applicable	Not applicable	Counterparties other than public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
INST_OFC_0046_CT_FIRB_AT_Rx0	Institutions	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	AT	Not applicable	Institutions	Other financial corporations	Non-defaulted	Not applicable	Not applicable	Not applicable	Public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
INST_OFC_0046_CT_FIRB_AU_Rx0	Institutions	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	AU	Not applicable	Institutions	Other financial corporations	Non-defaulted	Not applicable	Not applicable	Not applicable	Public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
INST_OFC_0046_CT_FIRB_BE_Rx0	Institutions	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	BE	Not applicable	Institutions	Other financial corporations	Non-defaulted	Not applicable	Not applicable	Not applicable	Public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
INST_OFC_0046_CT_FIRB_BG_Rx0	Institutions	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	BG	Not applicable	Institutions	Other financial corporations	Non-defaulted	Not applicable	Not applicable	Not applicable	Public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
INST_OFC_0046_CT_FIRB_BR_Rx0	Institutions	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	BR	Not applicable	Institutions	Other financial corporations	Non-defaulted	Not applicable	Not applicable	Not applicable	Public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
INST_OFC_0046_CT_FIRB_CA_Rx0	Institutions	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	CA	Not applicable	Institutions	Other financial corporations	Non-defaulted	Not applicable	Not applicable	Not applicable	Public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
INST_OFC_0046_CT_FIRB_CH_Rx0	Institutions	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	CH	Not applicable	Institutions	Other financial corporations	Non-defaulted	Not applicable	Not applicable	Not applicable	Public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
INST_OFC_0046_CT_FIRB_CN_Rx0	Institutions	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	CN	Not applicable	Institutions	Other financial corporations	Non-defaulted	Not applicable	Not applicable	Not applicable	Public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
INST_OFC_0046_CT_FIRB_CY_Rx0	Institutions	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	CY	Not applicable	Institutions	Other financial corporations	Non-defaulted	Not applicable	Not applicable	Not applicable	Public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
INST_OFC_0046_CT_FIRB_CZ_Rx0	Institutions	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	CZ	Not applicable	Institutions	Other financial corporations	Non-defaulted	Not applicable	Not applicable	Not applicable	Public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
INST_OFC_0046_CT_FIRB_DE_Rx0	Institutions	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	DE	Not applicable	Institutions	Other financial corporations	Non-defaulted	Not applicable	Not applicable	Not applicable	Public sector entities	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposure	Size of exposure
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
INST_OFC_0046_CT_FIRB_DK_Rx0	Institutions	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	DK	Not applicable	Institutions	Other financial corporations	Non-defaulted	Not applicable	Not applicable	Not applicable	Public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
INST_OFC_0046_CT_FIRB_EE_Rx0	Institutions	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	EE	Not applicable	Institutions	Other financial corporations	Non-defaulted	Not applicable	Not applicable	Not applicable	Public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
INST_OFC_0046_CT_FIRB_ES_Rx0	Institutions	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	ES	Not applicable	Institutions	Other financial corporations	Non-defaulted	Not applicable	Not applicable	Not applicable	Public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
INST_OFC_0046_CT_FIRB_FI_Rx0	Institutions	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	FI	Not applicable	Institutions	Other financial corporations	Non-defaulted	Not applicable	Not applicable	Not applicable	Public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
INST_OFC_0046_CT_FIRB_FR_Rx0	Institutions	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	FR	Not applicable	Institutions	Other financial corporations	Non-defaulted	Not applicable	Not applicable	Not applicable	Public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
INST_OFC_0046_CT_FIRB_GB_Rx0	Institutions	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	GB	Not applicable	Institutions	Other financial corporations	Non-defaulted	Not applicable	Not applicable	Not applicable	Public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
INST_OFC_0046_CT_FIRB_GR_Rx0	Institutions	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	GR	Not applicable	Institutions	Other financial corporations	Non-defaulted	Not applicable	Not applicable	Not applicable	Public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
INST_OFC_0046_CT_FIRB_HK_Rx0	Institutions	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	HK	Not applicable	Institutions	Other financial corporations	Non-defaulted	Not applicable	Not applicable	Not applicable	Public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
INST_OFC_0046_CT_FIRB_HR_Rx0	Institutions	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	HR	Not applicable	Institutions	Other financial corporations	Non-defaulted	Not applicable	Not applicable	Not applicable	Public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
INST_OFC_0046_CT_FIRB_HU_Rx0	Institutions	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	HU	Not applicable	Institutions	Other financial corporations	Non-defaulted	Not applicable	Not applicable	Not applicable	Public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
INST_OFC_0046_CT_FIRB_IE_Rx0	Institutions	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	IE	Not applicable	Institutions	Other financial corporations	Non-defaulted	Not applicable	Not applicable	Not applicable	Public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
INST_OFC_0046_CT_FIRB_IL_Rx0	Institutions	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	IL	Not applicable	Institutions	Other financial corporations	Non-defaulted	Not applicable	Not applicable	Not applicable	Public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
INST_OFC_0046_CT_FIRB_IT_Rx0	Institutions	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	IT	Not applicable	Institutions	Other financial corporations	Non-defaulted	Not applicable	Not applicable	Not applicable	Public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
INST_OFC_0046_CT_FIRB_JP_Rx0	Institutions	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	JP	Not applicable	Institutions	Other financial corporations	Non-defaulted	Not applicable	Not applicable	Not applicable	Public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
INST_OFC_0046_CT_FIRB_KR_Rx0	Institutions	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	KR	Not applicable	Institutions	Other financial corporations	Non-defaulted	Not applicable	Not applicable	Not applicable	Public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
INST_OFC_0046_CT_FIRB_LT_Rx0	Institutions	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	LT	Not applicable	Institutions	Other financial corporations	Non-defaulted	Not applicable	Not applicable	Not applicable	Public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
INST_OFC_0046_CT_FIRB_LU_Rx0	Institutions	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	LU	Not applicable	Institutions	Other financial corporations	Non-defaulted	Not applicable	Not applicable	Not applicable	Public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
INST_OFC_0046_CT_FIRB_LV_Rx0	Institutions	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	LV	Not applicable	Institutions	Other financial corporations	Non-defaulted	Not applicable	Not applicable	Not applicable	Public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
INST_OFC_0046_CT_FIRB_MT_Rx0	Institutions	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	MT	Not applicable	Institutions	Other financial corporations	Non-defaulted	Not applicable	Not applicable	Not applicable	Public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
INST_OFC_0046_CT_FIRB_NL_Rx0	Institutions	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	NL	Not applicable	Institutions	Other financial corporations	Non-defaulted	Not applicable	Not applicable	Not applicable	Public sector entities	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposure	Size of exposure
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
INST_OFC_0046_CT_FIRB_NO_Rx0	Institutions	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	NO	Not applicable	Institutions	Other financial corporations	Non-defaulted	Not applicable	Not applicable	Not applicable	Public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
INST_OFC_0046_CT_FIRB_PL_Rx0	Institutions	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	PL	Not applicable	Institutions	Other financial corporations	Non-defaulted	Not applicable	Not applicable	Not applicable	Public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
INST_OFC_0046_CT_FIRB_PT_Rx0	Institutions	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	PT	Not applicable	Institutions	Other financial corporations	Non-defaulted	Not applicable	Not applicable	Not applicable	Public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
INST_OFC_0046_CT_FIRB_RO_Rx0	Institutions	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	RO	Not applicable	Institutions	Other financial corporations	Non-defaulted	Not applicable	Not applicable	Not applicable	Public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
INST_OFC_0046_CT_FIRB_RU_Rx0	Institutions	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	RU	Not applicable	Institutions	Other financial corporations	Non-defaulted	Not applicable	Not applicable	Not applicable	Public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
INST_OFC_0046_CT_FIRB_SE_Rx0	Institutions	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	SE	Not applicable	Institutions	Other financial corporations	Non-defaulted	Not applicable	Not applicable	Not applicable	Public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
INST_OFC_0046_CT_FIRB_SG_Rx0	Institutions	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	SG	Not applicable	Institutions	Other financial corporations	Non-defaulted	Not applicable	Not applicable	Not applicable	Public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
INST_OFC_0046_CT_FIRB_SI_Rx0	Institutions	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	SI	Not applicable	Institutions	Other financial corporations	Non-defaulted	Not applicable	Not applicable	Not applicable	Public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
INST_OFC_0046_CT_FIRB_SK_Rx0	Institutions	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	SK	Not applicable	Institutions	Other financial corporations	Non-defaulted	Not applicable	Not applicable	Not applicable	Public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
INST_OFC_0046_CT_FIRB_TR_Rx0	Institutions	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	TR	Not applicable	Institutions	Other financial corporations	Non-defaulted	Not applicable	Not applicable	Not applicable	Public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
INST_OFC_0046_CT_FIRB_US_Rx0	Institutions	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	US	Not applicable	Institutions	Other financial corporations	Non-defaulted	Not applicable	Not applicable	Not applicable	Public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
INST_OFC_0046_CT_FIRB_x2_Rx0	Institutions	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	Other countries	Not applicable	Institutions	Other financial corporations	Non-defaulted	Not applicable	Not applicable	Not applicable	Public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
GOVT_ALL_0041_CT_FIRB_x0_R01	Sovereign	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	Not applicable	Rating 1	Central governments and central banks	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Counterparties other than public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
GOVT_ALL_0041_CT_FIRB_x0_R02	Sovereign	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	Not applicable	Rating 2	Central governments and central banks	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Counterparties other than public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
GOVT_ALL_0041_CT_FIRB_x0_R03	Sovereign	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	Not applicable	Rating 3	Central governments and central banks	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Counterparties other than public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
GOVT_ALL_0041_CT_FIRB_x0_R04	Sovereign	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	Not applicable	Rating 4	Central governments and central banks	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Counterparties other than public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
GOVT_ALL_0041_CT_FIRB_x0_R05	Sovereign	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	Not applicable	Rating 5	Central governments and central banks	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Counterparties other than public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
GOVT_ALL_0041_CT_FIRB_x0_R06	Sovereign	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	Not applicable	Rating 6	Central governments and central banks	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Counterparties other than public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
GOVT_ALL_0041_CT_FIRB_x0_R07	Sovereign	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	Not applicable	Rating 7	Central governments and central banks	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Counterparties other than public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
GOVT_ALL_0041_CT_FIRB_x0_R08	Sovereign	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	Not applicable	Rating 8	Central governments and central banks	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Counterparties other than public sector entities	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposure	Size of exposure
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
GOVT_ALL_0041_CT_FIRB_x0_R09	Sovereign	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	Not applicable	Rating 9	Central governments and central banks	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Counterparties other than public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
GOVT_ALL_0041_CT_FIRB_x0_R10	Sovereign	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	Not applicable	Rating 10	Central governments and central banks	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Counterparties other than public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
GOVT_ALL_0041_CT_FIRB_x0_R11	Sovereign	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	Not applicable	Rating 11	Central governments and central banks	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Counterparties other than public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
GOVT_ALL_0041_CT_FIRB_x0_R12	Sovereign	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	Not applicable	Rating 12	Central governments and central banks	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Counterparties other than public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
GOVT_ALL_0041_CT_FIRB_x0_R13	Sovereign	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	Not applicable	Rating 13	Central governments and central banks	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Counterparties other than public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
GOVT_ALL_0041_CT_FIRB_x0_R14	Sovereign	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	Not applicable	Rating 14	Central governments and central banks	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Counterparties other than public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
GOVT_ALL_0041_CT_FIRB_x0_R15	Sovereign	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	Not applicable	Rating 15	Central governments and central banks	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Counterparties other than public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
GOVT_ALL_0041_CT_FIRB_x0_R16	Sovereign	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	Not applicable	Rating 16	Central governments and central banks	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Counterparties other than public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
GOVT_ALL_0041_CT_FIRB_x0_R17	Sovereign	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	Not applicable	Rating 17	Central governments and central banks	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Counterparties other than public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
GOVT_ALL_0041_CT_FIRB_x0_R18	Sovereign	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	Not applicable	Rating 18	Central governments and central banks	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Counterparties other than public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
GOVT_ALL_0041_CT_FIRB_x0_R19	Sovereign	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	Not applicable	Rating 19	Central governments and central banks	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Counterparties other than public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
GOVT_ALL_0041_CT_FIRB_x0_R20	Sovereign	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	Not applicable	Rating 20	Central governments and central banks	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Counterparties other than public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
GOVT_ALL_0041_CT_FIRB_x0_R21	Sovereign	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	Not applicable	Rating 21	Central governments and central banks	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Counterparties other than public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
GOVT_ALL_0041_CT_FIRB_x0_R22	Sovereign	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	Not applicable	Rating 22	Central governments and central banks	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Counterparties other than public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
GOVT_ALL_0041_CT_FIRB_x0_R23	Sovereign	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	Not applicable	Rating 23	Central governments and central banks	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Counterparties other than public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
GOVT_ALL_0041_CT_FIRB_x0_R24	Sovereign	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	Not applicable	Rating 24	Central governments and central banks	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Counterparties other than public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
GOVT_ALL_0041_CT_FIRB_x0_R25	Sovereign	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	Not applicable	Rating 25	Central governments and central banks	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Counterparties other than public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
GOVT_ALL_0041_CT_FIRB_x0_R26	Sovereign	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	Not applicable	Rating 26	Central governments and central banks	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Counterparties other than public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
GOVT_ALL_0041_CT_FIRB_x0_R27	Sovereign	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	Not applicable	Rating 27	Central governments and central banks	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Counterparties other than public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
GOVT_ALL_0041_CT_FIRB_x0_R28	Sovereign	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	Not applicable	Rating 28	Central governments and central banks	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Counterparties other than public sector entities	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposure	Size of exposure
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
GOVT_ALL_0041_CT_FIRB_x0_R29	Sovereign	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	Not applicable	Rating 29	Central governments and central banks	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Counterparties other than public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
GOVT_ALL_0041_CT_FIRB_x0_R30	Sovereign	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	Not applicable	Rating 30	Central governments and central banks	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Counterparties other than public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
GOVT_ALL_0041_CT_FIRB_x0_R31	Sovereign	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	Not applicable	Rating 31	Central governments and central banks	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Counterparties other than public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
GOVT_ALL_0041_CT_FIRB_x0_R32	Sovereign	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	Not applicable	Rating 32	Central governments and central banks	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Counterparties other than public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
GOVT_ALL_0041_CT_FIRB_x0_R33	Sovereign	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	Not applicable	Rating 33	Central governments and central banks	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Counterparties other than public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
GOVT_ALL_0041_CT_FIRB_x0_R34	Sovereign	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	Not applicable	Rating 34	Central governments and central banks	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Counterparties other than public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
GOVT_ALL_0041_CT_FIRB_x0_R35	Sovereign	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	Not applicable	Rating 35	Central governments and central banks	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Counterparties other than public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
GOVT_ALL_0041_CT_FIRB_x0_R36	Sovereign	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	Not applicable	Rating 36	Central governments and central banks	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Counterparties other than public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
GOVT_ALL_0041_CT_FIRB_x0_R37	Sovereign	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	Not applicable	Rating 37	Central governments and central banks	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Counterparties other than public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
GOVT_ALL_0041_CT_FIRB_x0_R38	Sovereign	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	Not applicable	Rating 38	Central governments and central banks	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Counterparties other than public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
GOVT_ALL_0041_CT_FIRB_x0_R39	Sovereign	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	Not applicable	Rating 39	Central governments and central banks	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Counterparties other than public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
GOVT_ALL_0041_CT_FIRB_x0_R40	Sovereign	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	Not applicable	Rating 40	Central governments and central banks	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Counterparties other than public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
GOVT_ALL_0041_CT_FIRB_x0_R41	Sovereign	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	Not applicable	Rating 41	Central governments and central banks	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Counterparties other than public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
GOVT_ALL_0041_CT_FIRB_x0_R42	Sovereign	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	Not applicable	Rating 42	Central governments and central banks	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Counterparties other than public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
GOVT_ALL_0041_CT_FIRB_x0_R43	Sovereign	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	Not applicable	Rating 43	Central governments and central banks	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Counterparties other than public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
GOVT_ALL_0041_CT_FIRB_x0_R44	Sovereign	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	Not applicable	Rating 44	Central governments and central banks	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Counterparties other than public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
GOVT_ALL_0041_CT_FIRB_x0_R45	Sovereign	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	Not applicable	Rating 45	Central governments and central banks	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Counterparties other than public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
GOVT_ALL_0041_CT_FIRB_x0_R46	Sovereign	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	Not applicable	Rating 46	Central governments and central banks	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Counterparties other than public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
GOVT_ALL_0041_CT_FIRB_x0_R47	Sovereign	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	Not applicable	Rating 47	Central governments and central banks	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Counterparties other than public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
GOVT_ALL_0041_CT_FIRB_x0_R48	Sovereign	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	Not applicable	Rating 48	Central governments and central banks	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Counterparties other than public sector entities	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposure	Size of exposure
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
GOVT_ALL_0041_CT_FIRB_x0_R49	Sovereign	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	Not applicable	Rating 49	Central governments and central banks	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Counterparties other than public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
GOVT_ALL_0041_CT_FIRB_x0_R50	Sovereign	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	Not applicable	Rating 50	Central governments and central banks	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Counterparties other than public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
GOVT_ALL_0041_CT_FIRB_x0_R51	Sovereign	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	Not applicable	Rating 51	Central governments and central banks	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Counterparties other than public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
GOVT_ALL_0041_CT_FIRB_x0_R52	Sovereign	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	Not applicable	Rating 52	Central governments and central banks	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Counterparties other than public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
GOVT_ALL_0041_CT_FIRB_x0_R53	Sovereign	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	Not applicable	Rating 53	Central governments and central banks	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Counterparties other than public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
GOVT_ALL_0041_CT_FIRB_x0_R54	Sovereign	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	Not applicable	Rating 54	Central governments and central banks	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Counterparties other than public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
GOVT_ALL_0041_CT_FIRB_x0_R55	Sovereign	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	Not applicable	Rating 55	Central governments and central banks	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Counterparties other than public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
GOVT_ALL_0041_CT_FIRB_x0_R56	Sovereign	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	Not applicable	Rating 56	Central governments and central banks	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Counterparties other than public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
GOVT_ALL_0041_CT_FIRB_x0_R57	Sovereign	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	Not applicable	Rating 57	Central governments and central banks	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Counterparties other than public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
GOVT_ALL_0041_CT_FIRB_x0_R58	Sovereign	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	Not applicable	Rating 58	Central governments and central banks	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Counterparties other than public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
GOVT_ALL_0041_CT_FIRB_x0_R59	Sovereign	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	Not applicable	Rating 59	Central governments and central banks	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Counterparties other than public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
GOVT_ALL_0041_CT_FIRB_x0_R60	Sovereign	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	Not applicable	Rating 60	Central governments and central banks	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Counterparties other than public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
GOVT_ALL_0041_CT_FIRB_x0_R61	Sovereign	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	Not applicable	Rating 61	Central governments and central banks	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Counterparties other than public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
GOVT_ALL_0041_CT_FIRB_x0_R62	Sovereign	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	Not applicable	Rating 62	Central governments and central banks	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Counterparties other than public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
GOVT_ALL_0041_CT_FIRB_x0_R63	Sovereign	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	Not applicable	Rating 63	Central governments and central banks	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Counterparties other than public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
GOVT_ALL_0041_CT_FIRB_x0_R64	Sovereign	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	Not applicable	Rating 64	Central governments and central banks	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Counterparties other than public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
GOVT_ALL_0041_CT_FIRB_x0_R65	Sovereign	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	Not applicable	Rating 65	Central governments and central banks	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Counterparties other than public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
GOVT_ALL_0041_CT_FIRB_x0_R66	Sovereign	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	Not applicable	Rating 66	Central governments and central banks	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Counterparties other than public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
GOVT_ALL_0041_CT_FIRB_x0_R67	Sovereign	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	Not applicable	Rating 67	Central governments and central banks	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Counterparties other than public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
GOVT_ALL_0041_CT_FIRB_x0_R68	Sovereign	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	Not applicable	Rating 68	Central governments and central banks	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Counterparties other than public sector entities	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposure	Size of exposure
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
GOVT_ALL_0041_CT_FIRB_x0_R69	Sovereign	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	Not applicable	Rating 69	Central governments and central banks	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Counterparties other than public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
GOVT_ALL_0041_CT_FIRB_x0_R70	Sovereign	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	Not applicable	Rating 70	Central governments and central banks	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Counterparties other than public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
GOVT_ALL_0041_CT_FIRB_x0_R71	Sovereign	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	Not applicable	Rating 71	Central governments and central banks	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Counterparties other than public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
GOVT_ALL_0041_CT_FIRB_x0_R72	Sovereign	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	Not applicable	Rating 72	Central governments and central banks	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Counterparties other than public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
GOVT_ALL_0041_CT_FIRB_x0_R73	Sovereign	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	Not applicable	Rating 73	Central governments and central banks	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Counterparties other than public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
GOVT_ALL_0041_CT_FIRB_x0_R74	Sovereign	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	Not applicable	Rating 74	Central governments and central banks	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Counterparties other than public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
GOVT_ALL_0041_CT_FIRB_x0_R75	Sovereign	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	Not applicable	Rating 75	Central governments and central banks	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Counterparties other than public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
GOVT_ALL_0041_CT_FIRB_x0_R76	Sovereign	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	Not applicable	Rating 76	Central governments and central banks	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Counterparties other than public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
GOVT_ALL_0041_CT_FIRB_x0_R77	Sovereign	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	Not applicable	Rating 77	Central governments and central banks	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Counterparties other than public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
GOVT_ALL_0041_CT_FIRB_x0_R78	Sovereign	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	Not applicable	Rating 78	Central governments and central banks	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Counterparties other than public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
GOVT_ALL_0041_CT_FIRB_x0_R79	Sovereign	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	Not applicable	Rating 79	Central governments and central banks	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Counterparties other than public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
GOVT_ALL_0041_CT_FIRB_x0_R80	Sovereign	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	Not applicable	Rating 80	Central governments and central banks	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Counterparties other than public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
GOVT_ALL_0041_CT_FIRB_x0_R81	Sovereign	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	Not applicable	Rating 81	Central governments and central banks	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Counterparties other than public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
GOVT_ALL_0041_CT_FIRB_x0_R82	Sovereign	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	Not applicable	Rating 82	Central governments and central banks	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Counterparties other than public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
GOVT_ALL_0041_CT_FIRB_x0_R83	Sovereign	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	Not applicable	Rating 83	Central governments and central banks	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Counterparties other than public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
GOVT_ALL_0041_CT_FIRB_x0_R84	Sovereign	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	Not applicable	Rating 84	Central governments and central banks	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Counterparties other than public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
GOVT_ALL_0041_CT_FIRB_x0_R85	Sovereign	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	Not applicable	Rating 85	Central governments and central banks	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Counterparties other than public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
GOVT_ALL_0041_CT_FIRB_x0_R86	Sovereign	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	Not applicable	Rating 86	Central governments and central banks	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Counterparties other than public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
GOVT_ALL_0041_CT_FIRB_x0_R87	Sovereign	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	Not applicable	Rating 87	Central governments and central banks	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Counterparties other than public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
GOVT_ALL_0041_CT_FIRB_x0_R88	Sovereign	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	Not applicable	Rating 88	Central governments and central banks	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Counterparties other than public sector entities	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposure	Size of exposure
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
GOVT_ALL_0041_CT_FIRB_x0_R89	Sovereign	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	Not applicable	Rating 89	Central governments and central banks	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Counterparties other than public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
GOVT_ALL_0041_CT_FIRB_x0_R90	Sovereign	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	Not applicable	Rating 90	Central governments and central banks	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Counterparties other than public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
GOVT_ALL_0041_CT_FIRB_x0_R91	Sovereign	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	Not applicable	Rating 91	Central governments and central banks	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Counterparties other than public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
GOVT_ALL_0041_CT_FIRB_x0_R92	Sovereign	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	Not applicable	Rating 92	Central governments and central banks	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Counterparties other than public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
GOVT_ALL_0041_CT_FIRB_x0_R93	Sovereign	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	Not applicable	Rating 93	Central governments and central banks	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Counterparties other than public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
GOVT_ALL_0041_CT_FIRB_x0_R94	Sovereign	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	Not applicable	Rating 94	Central governments and central banks	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Counterparties other than public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
GOVT_ALL_0041_CT_FIRB_x0_R95	Sovereign	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	Not applicable	Rating 95	Central governments and central banks	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Counterparties other than public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
GOVT_ALL_0041_CT_FIRB_x0_R96	Sovereign	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	Not applicable	Rating 96	Central governments and central banks	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Counterparties other than public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
GOVT_ALL_0041_CT_FIRB_x0_R97	Sovereign	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	Not applicable	Rating 97	Central governments and central banks	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Counterparties other than public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
GOVT_ALL_0041_CT_FIRB_x0_R98	Sovereign	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	Not applicable	Rating 98	Central governments and central banks	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Counterparties other than public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
GOVT_ALL_0041_CT_FIRB_x0_R99	Sovereign	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	Not applicable	Rating 99	Central governments and central banks	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Counterparties other than public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
GOVT_ALL_0042_CT_FIRB_x0_Rx0	Sovereign	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	Not applicable	Not applicable	Central governments and central banks	Not applicable	Defaulted	Not applicable	Not applicable	Not applicable	Counterparties other than public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
GOVT_ALL_0043_CT_FIRB_x0_Rx0	Sovereign	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	Not applicable	Not applicable	Central governments and central banks	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Counterparties other than public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
GOVT_ALL_0044_CT_FIRB_x0_R01	Sovereign	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	Not applicable	Rating 1	Central governments and central banks	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
GOVT_ALL_0044_CT_FIRB_x0_R02	Sovereign	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	Not applicable	Rating 2	Central governments and central banks	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
GOVT_ALL_0044_CT_FIRB_x0_R03	Sovereign	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	Not applicable	Rating 3	Central governments and central banks	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
GOVT_ALL_0044_CT_FIRB_x0_R04	Sovereign	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	Not applicable	Rating 4	Central governments and central banks	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
GOVT_ALL_0044_CT_FIRB_x0_R05	Sovereign	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	Not applicable	Rating 5	Central governments and central banks	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
GOVT_ALL_0044_CT_FIRB_x0_R06	Sovereign	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	Not applicable	Rating 6	Central governments and central banks	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
GOVT_ALL_0044_CT_FIRB_x0_R07	Sovereign	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	Not applicable	Rating 7	Central governments and central banks	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Public sector entities	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposure	Size of exposure
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
GOVT_ALL_0044_CT_FIRB_x0_R08	Sovereign	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	Not applicable	Rating 8	Central governments and central banks	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
GOVT_ALL_0044_CT_FIRB_x0_R09	Sovereign	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	Not applicable	Rating 9	Central governments and central banks	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
GOVT_ALL_0044_CT_FIRB_x0_R10	Sovereign	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	Not applicable	Rating 10	Central governments and central banks	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
GOVT_ALL_0044_CT_FIRB_x0_R11	Sovereign	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	Not applicable	Rating 11	Central governments and central banks	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
GOVT_ALL_0044_CT_FIRB_x0_R12	Sovereign	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	Not applicable	Rating 12	Central governments and central banks	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
GOVT_ALL_0044_CT_FIRB_x0_R13	Sovereign	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	Not applicable	Rating 13	Central governments and central banks	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
GOVT_ALL_0044_CT_FIRB_x0_R14	Sovereign	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	Not applicable	Rating 14	Central governments and central banks	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
GOVT_ALL_0044_CT_FIRB_x0_R15	Sovereign	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	Not applicable	Rating 15	Central governments and central banks	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
GOVT_ALL_0044_CT_FIRB_x0_R16	Sovereign	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	Not applicable	Rating 16	Central governments and central banks	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
GOVT_ALL_0044_CT_FIRB_x0_R17	Sovereign	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	Not applicable	Rating 17	Central governments and central banks	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
GOVT_ALL_0044_CT_FIRB_x0_R18	Sovereign	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	Not applicable	Rating 18	Central governments and central banks	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
GOVT_ALL_0044_CT_FIRB_x0_R19	Sovereign	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	Not applicable	Rating 19	Central governments and central banks	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
GOVT_ALL_0044_CT_FIRB_x0_R20	Sovereign	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	Not applicable	Rating 20	Central governments and central banks	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
GOVT_ALL_0044_CT_FIRB_x0_R21	Sovereign	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	Not applicable	Rating 21	Central governments and central banks	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
GOVT_ALL_0044_CT_FIRB_x0_R22	Sovereign	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	Not applicable	Rating 22	Central governments and central banks	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
GOVT_ALL_0044_CT_FIRB_x0_R23	Sovereign	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	Not applicable	Rating 23	Central governments and central banks	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
GOVT_ALL_0044_CT_FIRB_x0_R24	Sovereign	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	Not applicable	Rating 24	Central governments and central banks	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
GOVT_ALL_0044_CT_FIRB_x0_R25	Sovereign	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	Not applicable	Rating 25	Central governments and central banks	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
GOVT_ALL_0044_CT_FIRB_x0_R26	Sovereign	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	Not applicable	Rating 26	Central governments and central banks	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
GOVT_ALL_0044_CT_FIRB_x0_R27	Sovereign	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	Not applicable	Rating 27	Central governments and central banks	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Public sector entities	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposure	Size of exposure
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
GOVT_ALL_0044_CT_FIRB_x0_R28	Sovereign	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	Not applicable	Rating 28	Central governments and central banks	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
GOVT_ALL_0044_CT_FIRB_x0_R29	Sovereign	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	Not applicable	Rating 29	Central governments and central banks	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
GOVT_ALL_0044_CT_FIRB_x0_R30	Sovereign	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	Not applicable	Rating 30	Central governments and central banks	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
GOVT_ALL_0044_CT_FIRB_x0_R31	Sovereign	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	Not applicable	Rating 31	Central governments and central banks	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
GOVT_ALL_0044_CT_FIRB_x0_R32	Sovereign	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	Not applicable	Rating 32	Central governments and central banks	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
GOVT_ALL_0044_CT_FIRB_x0_R33	Sovereign	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	Not applicable	Rating 33	Central governments and central banks	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
GOVT_ALL_0044_CT_FIRB_x0_R34	Sovereign	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	Not applicable	Rating 34	Central governments and central banks	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
GOVT_ALL_0044_CT_FIRB_x0_R35	Sovereign	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	Not applicable	Rating 35	Central governments and central banks	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
GOVT_ALL_0044_CT_FIRB_x0_R36	Sovereign	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	Not applicable	Rating 36	Central governments and central banks	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
GOVT_ALL_0044_CT_FIRB_x0_R37	Sovereign	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	Not applicable	Rating 37	Central governments and central banks	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
GOVT_ALL_0044_CT_FIRB_x0_R38	Sovereign	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	Not applicable	Rating 38	Central governments and central banks	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
GOVT_ALL_0044_CT_FIRB_x0_R39	Sovereign	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	Not applicable	Rating 39	Central governments and central banks	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
GOVT_ALL_0044_CT_FIRB_x0_R40	Sovereign	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	Not applicable	Rating 40	Central governments and central banks	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
GOVT_ALL_0044_CT_FIRB_x0_R41	Sovereign	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	Not applicable	Rating 41	Central governments and central banks	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
GOVT_ALL_0044_CT_FIRB_x0_R42	Sovereign	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	Not applicable	Rating 42	Central governments and central banks	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
GOVT_ALL_0044_CT_FIRB_x0_R43	Sovereign	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	Not applicable	Rating 43	Central governments and central banks	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
GOVT_ALL_0044_CT_FIRB_x0_R44	Sovereign	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	Not applicable	Rating 44	Central governments and central banks	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
GOVT_ALL_0044_CT_FIRB_x0_R45	Sovereign	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	Not applicable	Rating 45	Central governments and central banks	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
GOVT_ALL_0044_CT_FIRB_x0_R46	Sovereign	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	Not applicable	Rating 46	Central governments and central banks	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
GOVT_ALL_0044_CT_FIRB_x0_R47	Sovereign	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	Not applicable	Rating 47	Central governments and central banks	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Public sector entities	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposure	Size of exposure
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
GOVT_ALL_0044_CT_FIRB_x0_R48	Sovereign	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	Not applicable	Rating 48	Central governments and central banks	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
GOVT_ALL_0044_CT_FIRB_x0_R49	Sovereign	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	Not applicable	Rating 49	Central governments and central banks	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
GOVT_ALL_0044_CT_FIRB_x0_R50	Sovereign	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	Not applicable	Rating 50	Central governments and central banks	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
GOVT_ALL_0044_CT_FIRB_x0_R51	Sovereign	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	Not applicable	Rating 51	Central governments and central banks	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
GOVT_ALL_0044_CT_FIRB_x0_R52	Sovereign	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	Not applicable	Rating 52	Central governments and central banks	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
GOVT_ALL_0044_CT_FIRB_x0_R53	Sovereign	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	Not applicable	Rating 53	Central governments and central banks	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
GOVT_ALL_0044_CT_FIRB_x0_R54	Sovereign	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	Not applicable	Rating 54	Central governments and central banks	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
GOVT_ALL_0044_CT_FIRB_x0_R55	Sovereign	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	Not applicable	Rating 55	Central governments and central banks	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
GOVT_ALL_0044_CT_FIRB_x0_R56	Sovereign	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	Not applicable	Rating 56	Central governments and central banks	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
GOVT_ALL_0044_CT_FIRB_x0_R57	Sovereign	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	Not applicable	Rating 57	Central governments and central banks	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
GOVT_ALL_0044_CT_FIRB_x0_R58	Sovereign	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	Not applicable	Rating 58	Central governments and central banks	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
GOVT_ALL_0044_CT_FIRB_x0_R59	Sovereign	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	Not applicable	Rating 59	Central governments and central banks	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
GOVT_ALL_0044_CT_FIRB_x0_R60	Sovereign	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	Not applicable	Rating 60	Central governments and central banks	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
GOVT_ALL_0044_CT_FIRB_x0_R61	Sovereign	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	Not applicable	Rating 61	Central governments and central banks	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
GOVT_ALL_0044_CT_FIRB_x0_R62	Sovereign	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	Not applicable	Rating 62	Central governments and central banks	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
GOVT_ALL_0044_CT_FIRB_x0_R63	Sovereign	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	Not applicable	Rating 63	Central governments and central banks	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
GOVT_ALL_0044_CT_FIRB_x0_R64	Sovereign	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	Not applicable	Rating 64	Central governments and central banks	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
GOVT_ALL_0044_CT_FIRB_x0_R65	Sovereign	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	Not applicable	Rating 65	Central governments and central banks	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
GOVT_ALL_0044_CT_FIRB_x0_R66	Sovereign	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	Not applicable	Rating 66	Central governments and central banks	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
GOVT_ALL_0044_CT_FIRB_x0_R67	Sovereign	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	Not applicable	Rating 67	Central governments and central banks	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Public sector entities	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposure	Size of exposure
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
GOVT_ALL_0044_CT_FIRB_x0_R68	Sovereign	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	Not applicable	Rating 68	Central governments and central banks	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
GOVT_ALL_0044_CT_FIRB_x0_R69	Sovereign	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	Not applicable	Rating 69	Central governments and central banks	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
GOVT_ALL_0044_CT_FIRB_x0_R70	Sovereign	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	Not applicable	Rating 70	Central governments and central banks	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
GOVT_ALL_0044_CT_FIRB_x0_R71	Sovereign	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	Not applicable	Rating 71	Central governments and central banks	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
GOVT_ALL_0044_CT_FIRB_x0_R72	Sovereign	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	Not applicable	Rating 72	Central governments and central banks	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
GOVT_ALL_0044_CT_FIRB_x0_R73	Sovereign	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	Not applicable	Rating 73	Central governments and central banks	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
GOVT_ALL_0044_CT_FIRB_x0_R74	Sovereign	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	Not applicable	Rating 74	Central governments and central banks	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
GOVT_ALL_0044_CT_FIRB_x0_R75	Sovereign	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	Not applicable	Rating 75	Central governments and central banks	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
GOVT_ALL_0044_CT_FIRB_x0_R76	Sovereign	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	Not applicable	Rating 76	Central governments and central banks	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
GOVT_ALL_0044_CT_FIRB_x0_R77	Sovereign	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	Not applicable	Rating 77	Central governments and central banks	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
GOVT_ALL_0044_CT_FIRB_x0_R78	Sovereign	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	Not applicable	Rating 78	Central governments and central banks	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
GOVT_ALL_0044_CT_FIRB_x0_R79	Sovereign	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	Not applicable	Rating 79	Central governments and central banks	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
GOVT_ALL_0044_CT_FIRB_x0_R80	Sovereign	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	Not applicable	Rating 80	Central governments and central banks	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
GOVT_ALL_0044_CT_FIRB_x0_R81	Sovereign	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	Not applicable	Rating 81	Central governments and central banks	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
GOVT_ALL_0044_CT_FIRB_x0_R82	Sovereign	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	Not applicable	Rating 82	Central governments and central banks	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
GOVT_ALL_0044_CT_FIRB_x0_R83	Sovereign	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	Not applicable	Rating 83	Central governments and central banks	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
GOVT_ALL_0044_CT_FIRB_x0_R84	Sovereign	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	Not applicable	Rating 84	Central governments and central banks	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
GOVT_ALL_0044_CT_FIRB_x0_R85	Sovereign	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	Not applicable	Rating 85	Central governments and central banks	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
GOVT_ALL_0044_CT_FIRB_x0_R86	Sovereign	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	Not applicable	Rating 86	Central governments and central banks	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
GOVT_ALL_0044_CT_FIRB_x0_R87	Sovereign	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	Not applicable	Rating 87	Central governments and central banks	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Public sector entities	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposure	Size of exposure
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
GOVT_ALL_0044_CT_FIRB_x0_R88	Sovereign	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	Not applicable	Rating 88	Central governments and central banks	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
GOVT_ALL_0044_CT_FIRB_x0_R89	Sovereign	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	Not applicable	Rating 89	Central governments and central banks	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
GOVT_ALL_0044_CT_FIRB_x0_R90	Sovereign	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	Not applicable	Rating 90	Central governments and central banks	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
GOVT_ALL_0044_CT_FIRB_x0_R91	Sovereign	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	Not applicable	Rating 91	Central governments and central banks	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
GOVT_ALL_0044_CT_FIRB_x0_R92	Sovereign	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	Not applicable	Rating 92	Central governments and central banks	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
GOVT_ALL_0044_CT_FIRB_x0_R93	Sovereign	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	Not applicable	Rating 93	Central governments and central banks	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
GOVT_ALL_0044_CT_FIRB_x0_R94	Sovereign	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	Not applicable	Rating 94	Central governments and central banks	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
GOVT_ALL_0044_CT_FIRB_x0_R95	Sovereign	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	Not applicable	Rating 95	Central governments and central banks	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
GOVT_ALL_0044_CT_FIRB_x0_R96	Sovereign	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	Not applicable	Rating 96	Central governments and central banks	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
GOVT_ALL_0044_CT_FIRB_x0_R97	Sovereign	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	Not applicable	Rating 97	Central governments and central banks	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
GOVT_ALL_0044_CT_FIRB_x0_R98	Sovereign	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	Not applicable	Rating 98	Central governments and central banks	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
GOVT_ALL_0044_CT_FIRB_x0_R99	Sovereign	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	Not applicable	Rating 99	Central governments and central banks	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
GOVT_ALL_0045_CT_FIRB_x0_Rx0	Sovereign	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	Not applicable	Not applicable	Central governments and central banks	Not applicable	Defaulted	Not applicable	Not applicable	Not applicable	Public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
GOVT_ALL_0046_CT_FIRB_x0_Rx0	Sovereign	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	Not applicable	Not applicable	Central governments and central banks	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
GOVT_ALL_0047_CT_FIRB_x0_Rx0	Sovereign	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	Not applicable	Not applicable	Central governments and central banks	Not applicable	Non-defaulted	Drawn credit facility	Exposures without credit protection	Not applicable	Counterparties other than public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
GOVT_ALL_0048_CT_FIRB_x0_Rx0	Sovereign	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	Not applicable	Not applicable	Central governments and central banks	Not applicable	Non-defaulted	Drawn credit facility	Exposures with funded credit protection	Eligible financial collateral	Counterparties other than public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
GOVT_ALL_0049_CT_FIRB_x0_Rx0	Sovereign	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	Not applicable	Not applicable	Central governments and central banks	Not applicable	Non-defaulted	Drawn credit facility	Exposures with funded credit protection	Other eligible collateral: Receivables	Counterparties other than public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
GOVT_ALL_0050_CT_FIRB_x0_Rx0	Sovereign	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	Not applicable	Not applicable	Central governments and central banks	Not applicable	Non-defaulted	Drawn credit facility	Exposures with funded credit protection	Other eligible collateral: Residential Real estate	Counterparties other than public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
GOVT_ALL_0051_CT_FIRB_x0_Rx0	Sovereign	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	Not applicable	Not applicable	Central governments and central banks	Not applicable	Non-defaulted	Drawn credit facility	Exposures with funded credit protection	Other eligible collateral: Commercial Real estate	Counterparties other than public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
GOVT_ALL_0052_CT_FIRB_x0_Rx0	Sovereign	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	Not applicable	Not applicable	Central governments and central banks	Not applicable	Non-defaulted	Drawn credit facility	Exposures with funded credit protection	Other eligible collateral: Physical collateral	Counterparties other than public sector entities	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposure	Size of exposure
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
GOVT_ALL_0053_CT_FIRB_x0_Rx0	Sovereign	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	Not applicable	Not applicable	Central governments and central banks	Not applicable	Non-defaulted	Drawn credit facility	Exposures with funded credit protection	Other funded credit protection	Counterparties other than public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
GOVT_ALL_0054_CT_FIRB_x0_Rx0	Sovereign	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	Not applicable	Not applicable	Central governments and central banks	Not applicable	Non-defaulted	Drawn credit facility	Exposures with unfunded credit protection	Unfunded credit protection	Counterparties other than public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
GOVT_ALL_0055_CT_FIRB_x0_Rx0	Sovereign	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	Not applicable	Not applicable	Central governments and central banks	Not applicable	Non-defaulted	Undrawn committed revolving credit facility	Not applicable	Not applicable	Counterparties other than public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
GOVT_ALL_0056_CT_FIRB_x0_Rx0	Sovereign	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	Not applicable	Not applicable	Central governments and central banks	Not applicable	Non-defaulted	Undrawn committed term credit facility	Not applicable	Not applicable	Counterparties other than public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
GOVT_ALL_0057_CT_FIRB_x0_Rx0	Sovereign	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	Not applicable	Not applicable	Central governments and central banks	Not applicable	Non-defaulted	Note issuance facility (NIF) and revolving underwriting facility (RUF)	Not applicable	Not applicable	Counterparties other than public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
GOVT_ALL_0058_CT_FIRB_x0_Rx0	Sovereign	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	Not applicable	Not applicable	Central governments and central banks	Not applicable	Non-defaulted	Undrawn committed other credit facility	Not applicable	Not applicable	Counterparties other than public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
GOVT_ALL_0059_CT_FIRB_x0_Rx0	Sovereign	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	Not applicable	Not applicable	Central governments and central banks	Not applicable	Non-defaulted	Undrawn uncommitted credit lines	Not applicable	Not applicable	Counterparties other than public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
GOVT_ALL_0060_CT_FIRB_x0_Rx0	Sovereign	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	Not applicable	Not applicable	Central governments and central banks	Not applicable	Non-defaulted	Undrawn purchase commitments for revolving purchased receivables and other low-risk off-balance sheet items	Not applicable	Not applicable	Counterparties other than public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
GOVT_ALL_0061_CT_FIRB_x0_Rx0	Sovereign	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	Not applicable	Not applicable	Central governments and central banks	Not applicable	Non-defaulted	Issued short term letter of credit and other medium-risk off-balance sheet items	Not applicable	Not applicable	Counterparties other than public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
GOVT_ALL_0062_CT_FIRB_x0_Rx0	Sovereign	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	Not applicable	Not applicable	Central governments and central banks	Not applicable	Non-defaulted	Issued warranties and indemnities, guarantees, irrevocable stand-by letter of credit and documentary credit	Not applicable	Not applicable	Counterparties other than public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
GOVT_ALL_0063_CT_FIRB_x0_Rx0	Sovereign	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	Not applicable	Not applicable	Central governments and central banks	Not applicable	Non-defaulted	Full risk (100 %)	Not applicable	Not applicable	Counterparties other than public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
GOVT_ALL_0064_CT_FIRB_x0_Rx0	Sovereign	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	Not applicable	Not applicable	Central governments and central banks	Not applicable	Non-defaulted	Drawn credit facility	Exposures without credit protection	Not applicable	Public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
GOVT_ALL_0065_CT_FIRB_x0_Rx0	Sovereign	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	Not applicable	Not applicable	Central governments and central banks	Not applicable	Non-defaulted	Drawn credit facility	Exposures with funded credit protection	Eligible financial collateral	Public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
GOVT_ALL_0066_CT_FIRB_x0_Rx0	Sovereign	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	Not applicable	Not applicable	Central governments and central banks	Not applicable	Non-defaulted	Drawn credit facility	Exposures with funded credit protection	Other eligible collateral: Receivables	Public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
GOVT_ALL_0067_CT_FIRB_x0_Rx0	Sovereign	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	Not applicable	Not applicable	Central governments and central banks	Not applicable	Non-defaulted	Drawn credit facility	Exposures with funded credit protection	Other eligible collateral: Residential Real estate	Public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
GOVT_ALL_0068_CT_FIRB_x0_Rx0	Sovereign	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	Not applicable	Not applicable	Central governments and central banks	Not applicable	Non-defaulted	Drawn credit facility	Exposures with funded credit protection	Other eligible collateral: Commercial Real estate	Public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
GOVT_ALL_0069_CT_FIRB_x0_Rx0	Sovereign	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	Not applicable	Not applicable	Central governments and central banks	Not applicable	Non-defaulted	Drawn credit facility	Exposures with funded credit protection	Other eligible collateral: Physical collateral	Public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
GOVT_ALL_0070_CT_FIRB_x0_Rx0	Sovereign	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	Not applicable	Not applicable	Central governments and central banks	Not applicable	Non-defaulted	Drawn credit facility	Exposures with funded credit protection	Other funded credit protection	Public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
GOVT_ALL_0071_CT_FIRB_x0_Rx0	Sovereign	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	Not applicable	Not applicable	Central governments and central banks	Not applicable	Non-defaulted	Drawn credit facility	Exposures with unfunded credit protection	Unfunded credit protection	Public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
GOVT_ALL_0072_CT_FIRB_x0_Rx0	Sovereign	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	Not applicable	Not applicable	Central governments and central banks	Not applicable	Non-defaulted	Undrawn committed revolving credit facility	Not applicable	Not applicable	Public sector entities	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposure	Size of exposure
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
GOVT_ALL_0073_CT_FIRB_x0_Rx0	Sovereign	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	Not applicable	Not applicable	Central governments and central banks	Not applicable	Non-defaulted	Undrawn committed term credit facility	Not applicable	Not applicable	Public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
GOVT_ALL_0074_CT_FIRB_x0_Rx0	Sovereign	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	Not applicable	Not applicable	Central governments and central banks	Not applicable	Non-defaulted	Note issuance facility (NIF) and revolving underwriting facility (RUF)	Not applicable	Not applicable	Public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
GOVT_ALL_0075_CT_FIRB_x0_Rx0	Sovereign	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	Not applicable	Not applicable	Central governments and central banks	Not applicable	Non-defaulted	Undrawn committed other credit facility	Not applicable	Not applicable	Public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
GOVT_ALL_0076_CT_FIRB_x0_Rx0	Sovereign	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	Not applicable	Not applicable	Central governments and central banks	Not applicable	Non-defaulted	Undrawn uncommitted credit lines	Not applicable	Not applicable	Public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
GOVT_ALL_0077_CT_FIRB_x0_Rx0	Sovereign	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	Not applicable	Not applicable	Central governments and central banks	Not applicable	Non-defaulted	Undrawn purchase commitments for revolving purchased receivables and other low-risk off-balance sheet items	Not applicable	Not applicable	Public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
GOVT_ALL_0078_CT_FIRB_x0_Rx0	Sovereign	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	Not applicable	Not applicable	Central governments and central banks	Not applicable	Non-defaulted	Issued short term letter of credit and other medium-risk off-balance sheet items	Not applicable	Not applicable	Public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
GOVT_ALL_0079_CT_FIRB_x0_Rx0	Sovereign	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	Not applicable	Not applicable	Central governments and central banks	Not applicable	Non-defaulted	Issued warranties and indemnities, guarantees, irrevocable stand-by letter of credit and documentary credit	Not applicable	Not applicable	Public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
GOVT_ALL_0080_CT_FIRB_x0_Rx0	Sovereign	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	Not applicable	Not applicable	Central governments and central banks	Not applicable	Non-defaulted	Full risk (100 %)	Not applicable	Not applicable	Public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
GOVT_ALL_0043_CT_FIRB_AT_Rx0	Sovereign	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	AT	Not applicable	Central governments and central banks	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Counterparties other than public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
GOVT_ALL_0043_CT_FIRB_AU_Rx0	Sovereign	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	AU	Not applicable	Central governments and central banks	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Counterparties other than public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
GOVT_ALL_0043_CT_FIRB_BE_Rx0	Sovereign	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	BE	Not applicable	Central governments and central banks	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Counterparties other than public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
GOVT_ALL_0043_CT_FIRB_BG_Rx0	Sovereign	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	BG	Not applicable	Central governments and central banks	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Counterparties other than public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
GOVT_ALL_0043_CT_FIRB_BR_Rx0	Sovereign	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	BR	Not applicable	Central governments and central banks	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Counterparties other than public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
GOVT_ALL_0043_CT_FIRB_CA_Rx0	Sovereign	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	CA	Not applicable	Central governments and central banks	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Counterparties other than public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
GOVT_ALL_0043_CT_FIRB_CH_Rx0	Sovereign	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	CH	Not applicable	Central governments and central banks	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Counterparties other than public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
GOVT_ALL_0043_CT_FIRB_CN_Rx0	Sovereign	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	CN	Not applicable	Central governments and central banks	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Counterparties other than public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
GOVT_ALL_0043_CT_FIRB_CY_Rx0	Sovereign	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	CY	Not applicable	Central governments and central banks	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Counterparties other than public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
GOVT_ALL_0043_CT_FIRB_CZ_Rx0	Sovereign	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	CZ	Not applicable	Central governments and central banks	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Counterparties other than public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
GOVT_ALL_0043_CT_FIRB_DE_Rx0	Sovereign	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	DE	Not applicable	Central governments and central banks	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Counterparties other than public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
GOVT_ALL_0043_CT_FIRB_DK_Rx0	Sovereign	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	DK	Not applicable	Central governments and central banks	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Counterparties other than public sector entities	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposure	Size of exposure
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
GOVT_ALL_0043_CT_FIRB_EE_Rx0	Sovereign	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	EE	Not applicable	Central governments and central banks	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Counterparties other than public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
GOVT_ALL_0043_CT_FIRB_ES_Rx0	Sovereign	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	ES	Not applicable	Central governments and central banks	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Counterparties other than public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
GOVT_ALL_0043_CT_FIRB_FI_Rx0	Sovereign	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	FI	Not applicable	Central governments and central banks	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Counterparties other than public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
GOVT_ALL_0043_CT_FIRB_FR_Rx0	Sovereign	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	FR	Not applicable	Central governments and central banks	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Counterparties other than public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
GOVT_ALL_0043_CT_FIRB_GB_Rx0	Sovereign	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	GB	Not applicable	Central governments and central banks	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Counterparties other than public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
GOVT_ALL_0043_CT_FIRB_GR_Rx0	Sovereign	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	GR	Not applicable	Central governments and central banks	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Counterparties other than public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
GOVT_ALL_0043_CT_FIRB_HK_Rx0	Sovereign	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	HK	Not applicable	Central governments and central banks	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Counterparties other than public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
GOVT_ALL_0043_CT_FIRB_HR_Rx0	Sovereign	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	HR	Not applicable	Central governments and central banks	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Counterparties other than public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
GOVT_ALL_0043_CT_FIRB_HU_Rx0	Sovereign	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	HU	Not applicable	Central governments and central banks	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Counterparties other than public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
GOVT_ALL_0043_CT_FIRB_IE_Rx0	Sovereign	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	IE	Not applicable	Central governments and central banks	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Counterparties other than public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
GOVT_ALL_0043_CT_FIRB_IL_Rx0	Sovereign	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	IL	Not applicable	Central governments and central banks	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Counterparties other than public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
GOVT_ALL_0043_CT_FIRB_IT_Rx0	Sovereign	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	IT	Not applicable	Central governments and central banks	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Counterparties other than public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
GOVT_ALL_0043_CT_FIRB_JP_Rx0	Sovereign	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	JP	Not applicable	Central governments and central banks	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Counterparties other than public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
GOVT_ALL_0043_CT_FIRB_KR_Rx0	Sovereign	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	KR	Not applicable	Central governments and central banks	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Counterparties other than public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
GOVT_ALL_0043_CT_FIRB_LT_Rx0	Sovereign	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	LT	Not applicable	Central governments and central banks	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Counterparties other than public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
GOVT_ALL_0043_CT_FIRB_LU_Rx0	Sovereign	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	LU	Not applicable	Central governments and central banks	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Counterparties other than public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
GOVT_ALL_0043_CT_FIRB_LV_Rx0	Sovereign	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	LV	Not applicable	Central governments and central banks	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Counterparties other than public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
GOVT_ALL_0043_CT_FIRB_MT_Rx0	Sovereign	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	MT	Not applicable	Central governments and central banks	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Counterparties other than public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
GOVT_ALL_0043_CT_FIRB_NL_Rx0	Sovereign	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	NL	Not applicable	Central governments and central banks	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Counterparties other than public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
GOVT_ALL_0043_CT_FIRB_NO_Rx0	Sovereign	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	NO	Not applicable	Central governments and central banks	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Counterparties other than public sector entities	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposure	Size of exposure
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
GOVT_ALL_0043_CT_FIRB_PL_Rx0	Sovereign	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	PL	Not applicable	Central governments and central banks	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Counterparties other than public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
GOVT_ALL_0043_CT_FIRB_PT_Rx0	Sovereign	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	PT	Not applicable	Central governments and central banks	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Counterparties other than public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
GOVT_ALL_0043_CT_FIRB_RO_Rx0	Sovereign	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	RO	Not applicable	Central governments and central banks	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Counterparties other than public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
GOVT_ALL_0043_CT_FIRB_RU_Rx0	Sovereign	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	RU	Not applicable	Central governments and central banks	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Counterparties other than public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
GOVT_ALL_0043_CT_FIRB_SE_Rx0	Sovereign	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	SE	Not applicable	Central governments and central banks	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Counterparties other than public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
GOVT_ALL_0043_CT_FIRB_SG_Rx0	Sovereign	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	SG	Not applicable	Central governments and central banks	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Counterparties other than public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
GOVT_ALL_0043_CT_FIRB_SI_Rx0	Sovereign	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	SI	Not applicable	Central governments and central banks	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Counterparties other than public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
GOVT_ALL_0043_CT_FIRB_SK_Rx0	Sovereign	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	SK	Not applicable	Central governments and central banks	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Counterparties other than public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
GOVT_ALL_0043_CT_FIRB_TR_Rx0	Sovereign	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	TR	Not applicable	Central governments and central banks	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Counterparties other than public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
GOVT_ALL_0043_CT_FIRB_US_Rx0	Sovereign	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	US	Not applicable	Central governments and central banks	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Counterparties other than public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
GOVT_ALL_0043_CT_FIRB_x2_Rx0	Sovereign	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	Other countries	Not applicable	Central governments and central banks	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Counterparties other than public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
GOVT_ALL_0046_CT_FIRB_AT_Rx0	Sovereign	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	AT	Not applicable	Central governments and central banks	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
GOVT_ALL_0046_CT_FIRB_AU_Rx0	Sovereign	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	AU	Not applicable	Central governments and central banks	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
GOVT_ALL_0046_CT_FIRB_BE_Rx0	Sovereign	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	BE	Not applicable	Central governments and central banks	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
GOVT_ALL_0046_CT_FIRB_BG_Rx0	Sovereign	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	BG	Not applicable	Central governments and central banks	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
GOVT_ALL_0046_CT_FIRB_BR_Rx0	Sovereign	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	BR	Not applicable	Central governments and central banks	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
GOVT_ALL_0046_CT_FIRB_CA_Rx0	Sovereign	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	CA	Not applicable	Central governments and central banks	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
GOVT_ALL_0046_CT_FIRB_CH_Rx0	Sovereign	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	CH	Not applicable	Central governments and central banks	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
GOVT_ALL_0046_CT_FIRB_CN_Rx0	Sovereign	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	CN	Not applicable	Central governments and central banks	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
GOVT_ALL_0046_CT_FIRB_CY_Rx0	Sovereign	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	CY	Not applicable	Central governments and central banks	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Public sector entities	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposure	Size of exposure
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
GOVT_ALL_0046_CT_FIRB_CZ_Rx0	Sovereign	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	CZ	Not applicable	Central governments and central banks	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
GOVT_ALL_0046_CT_FIRB_DE_Rx0	Sovereign	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	DE	Not applicable	Central governments and central banks	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
GOVT_ALL_0046_CT_FIRB_DK_Rx0	Sovereign	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	DK	Not applicable	Central governments and central banks	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
GOVT_ALL_0046_CT_FIRB_EE_Rx0	Sovereign	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	EE	Not applicable	Central governments and central banks	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
GOVT_ALL_0046_CT_FIRB_ES_Rx0	Sovereign	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	ES	Not applicable	Central governments and central banks	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
GOVT_ALL_0046_CT_FIRB_FI_Rx0	Sovereign	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	FI	Not applicable	Central governments and central banks	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
GOVT_ALL_0046_CT_FIRB_FR_Rx0	Sovereign	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	FR	Not applicable	Central governments and central banks	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
GOVT_ALL_0046_CT_FIRB_GB_Rx0	Sovereign	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	GB	Not applicable	Central governments and central banks	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
GOVT_ALL_0046_CT_FIRB_GR_Rx0	Sovereign	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	GR	Not applicable	Central governments and central banks	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
GOVT_ALL_0046_CT_FIRB_HK_Rx0	Sovereign	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	HK	Not applicable	Central governments and central banks	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
GOVT_ALL_0046_CT_FIRB_HR_Rx0	Sovereign	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	HR	Not applicable	Central governments and central banks	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
GOVT_ALL_0046_CT_FIRB_HU_Rx0	Sovereign	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	HU	Not applicable	Central governments and central banks	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
GOVT_ALL_0046_CT_FIRB_IE_Rx0	Sovereign	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	IE	Not applicable	Central governments and central banks	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
GOVT_ALL_0046_CT_FIRB_IL_Rx0	Sovereign	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	IL	Not applicable	Central governments and central banks	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
GOVT_ALL_0046_CT_FIRB_IT_Rx0	Sovereign	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	IT	Not applicable	Central governments and central banks	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
GOVT_ALL_0046_CT_FIRB_JP_Rx0	Sovereign	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	JP	Not applicable	Central governments and central banks	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
GOVT_ALL_0046_CT_FIRB_KR_Rx0	Sovereign	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	KR	Not applicable	Central governments and central banks	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
GOVT_ALL_0046_CT_FIRB_LT_Rx0	Sovereign	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	LT	Not applicable	Central governments and central banks	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
GOVT_ALL_0046_CT_FIRB_LU_Rx0	Sovereign	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	LU	Not applicable	Central governments and central banks	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
GOVT_ALL_0046_CT_FIRB_LV_Rx0	Sovereign	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	LV	Not applicable	Central governments and central banks	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Public sector entities	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposure	Size of exposure
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
GOVT_ALL_0046_CT_FIRB_MT_Rx0	Sovereign	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	MT	Not applicable	Central governments and central banks	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
GOVT_ALL_0046_CT_FIRB_NL_Rx0	Sovereign	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	NL	Not applicable	Central governments and central banks	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
GOVT_ALL_0046_CT_FIRB_NO_Rx0	Sovereign	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	NO	Not applicable	Central governments and central banks	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
GOVT_ALL_0046_CT_FIRB_PL_Rx0	Sovereign	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	PL	Not applicable	Central governments and central banks	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
GOVT_ALL_0046_CT_FIRB_PT_Rx0	Sovereign	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	PT	Not applicable	Central governments and central banks	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
GOVT_ALL_0046_CT_FIRB_RO_Rx0	Sovereign	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	RO	Not applicable	Central governments and central banks	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
GOVT_ALL_0046_CT_FIRB_RU_Rx0	Sovereign	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	RU	Not applicable	Central governments and central banks	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
GOVT_ALL_0046_CT_FIRB_SE_Rx0	Sovereign	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	SE	Not applicable	Central governments and central banks	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
GOVT_ALL_0046_CT_FIRB_SG_Rx0	Sovereign	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	SG	Not applicable	Central governments and central banks	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
GOVT_ALL_0046_CT_FIRB_SI_Rx0	Sovereign	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	SI	Not applicable	Central governments and central banks	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
GOVT_ALL_0046_CT_FIRB_SK_Rx0	Sovereign	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	SK	Not applicable	Central governments and central banks	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
GOVT_ALL_0046_CT_FIRB_TR_Rx0	Sovereign	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	TR	Not applicable	Central governments and central banks	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
GOVT_ALL_0046_CT_FIRB_US_Rx0	Sovereign	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	US	Not applicable	Central governments and central banks	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
GOVT_ALL_0046_CT_FIRB_x2_Rx0	Sovereign	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	Other countries	Not applicable	Central governments and central banks	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
INST_CIN_0001_CT_AIRB_x0_R01	Institutions	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 1	Institutions	Credit institutions	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
INST_CIN_0001_CT_AIRB_x0_R02	Institutions	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 2	Institutions	Credit institutions	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
INST_CIN_0001_CT_AIRB_x0_R03	Institutions	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 3	Institutions	Credit institutions	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
INST_CIN_0001_CT_AIRB_x0_R04	Institutions	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 4	Institutions	Credit institutions	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
INST_CIN_0001_CT_AIRB_x0_R05	Institutions	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 5	Institutions	Credit institutions	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
INST_CIN_0001_CT_AIRB_x0_R06	Institutions	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 6	Institutions	Credit institutions	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposure	Size of exposure
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
INST_CIN_0001_CT_AIRB_x0_R07	Institutions	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 7	Institutions	Credit institutions	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
INST_CIN_0001_CT_AIRB_x0_R08	Institutions	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 8	Institutions	Credit institutions	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
INST_CIN_0001_CT_AIRB_x0_R09	Institutions	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 9	Institutions	Credit institutions	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
INST_CIN_0001_CT_AIRB_x0_R10	Institutions	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 10	Institutions	Credit institutions	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
INST_CIN_0001_CT_AIRB_x0_R11	Institutions	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 11	Institutions	Credit institutions	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
INST_CIN_0001_CT_AIRB_x0_R12	Institutions	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 12	Institutions	Credit institutions	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
INST_CIN_0001_CT_AIRB_x0_R13	Institutions	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 13	Institutions	Credit institutions	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
INST_CIN_0001_CT_AIRB_x0_R14	Institutions	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 14	Institutions	Credit institutions	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
INST_CIN_0001_CT_AIRB_x0_R15	Institutions	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 15	Institutions	Credit institutions	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
INST_CIN_0001_CT_AIRB_x0_R16	Institutions	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 16	Institutions	Credit institutions	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
INST_CIN_0001_CT_AIRB_x0_R17	Institutions	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 17	Institutions	Credit institutions	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
INST_CIN_0001_CT_AIRB_x0_R18	Institutions	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 18	Institutions	Credit institutions	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
INST_CIN_0001_CT_AIRB_x0_R19	Institutions	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 19	Institutions	Credit institutions	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
INST_CIN_0001_CT_AIRB_x0_R20	Institutions	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 20	Institutions	Credit institutions	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
INST_CIN_0001_CT_AIRB_x0_R21	Institutions	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 21	Institutions	Credit institutions	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
INST_CIN_0001_CT_AIRB_x0_R22	Institutions	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 22	Institutions	Credit institutions	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
INST_CIN_0001_CT_AIRB_x0_R23	Institutions	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 23	Institutions	Credit institutions	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
INST_CIN_0001_CT_AIRB_x0_R24	Institutions	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 24	Institutions	Credit institutions	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
INST_CIN_0001_CT_AIRB_x0_R25	Institutions	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 25	Institutions	Credit institutions	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
INST_CIN_0001_CT_AIRB_x0_R26	Institutions	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 26	Institutions	Credit institutions	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposure	Size of exposure
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
INST_CIN_0001_CT_AIRB_x0_R27	Institutions	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 27	Institutions	Credit institutions	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
INST_CIN_0001_CT_AIRB_x0_R28	Institutions	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 28	Institutions	Credit institutions	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
INST_CIN_0001_CT_AIRB_x0_R29	Institutions	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 29	Institutions	Credit institutions	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
INST_CIN_0001_CT_AIRB_x0_R30	Institutions	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 30	Institutions	Credit institutions	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
INST_CIN_0001_CT_AIRB_x0_R31	Institutions	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 31	Institutions	Credit institutions	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
INST_CIN_0001_CT_AIRB_x0_R32	Institutions	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 32	Institutions	Credit institutions	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
INST_CIN_0001_CT_AIRB_x0_R33	Institutions	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 33	Institutions	Credit institutions	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
INST_CIN_0001_CT_AIRB_x0_R34	Institutions	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 34	Institutions	Credit institutions	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
INST_CIN_0001_CT_AIRB_x0_R35	Institutions	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 35	Institutions	Credit institutions	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
INST_CIN_0001_CT_AIRB_x0_R36	Institutions	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 36	Institutions	Credit institutions	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
INST_CIN_0001_CT_AIRB_x0_R37	Institutions	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 37	Institutions	Credit institutions	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
INST_CIN_0001_CT_AIRB_x0_R38	Institutions	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 38	Institutions	Credit institutions	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
INST_CIN_0001_CT_AIRB_x0_R39	Institutions	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 39	Institutions	Credit institutions	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
INST_CIN_0001_CT_AIRB_x0_R40	Institutions	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 40	Institutions	Credit institutions	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
INST_CIN_0001_CT_AIRB_x0_R41	Institutions	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 41	Institutions	Credit institutions	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
INST_CIN_0001_CT_AIRB_x0_R42	Institutions	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 42	Institutions	Credit institutions	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
INST_CIN_0001_CT_AIRB_x0_R43	Institutions	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 43	Institutions	Credit institutions	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
INST_CIN_0001_CT_AIRB_x0_R44	Institutions	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 44	Institutions	Credit institutions	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
INST_CIN_0001_CT_AIRB_x0_R45	Institutions	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 45	Institutions	Credit institutions	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
INST_CIN_0001_CT_AIRB_x0_R46	Institutions	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 46	Institutions	Credit institutions	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposure	Size of exposure
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
INST_CIN_0001_CT_AIRB_x0_R47	Institutions	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 47	Institutions	Credit institutions	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
INST_CIN_0001_CT_AIRB_x0_R48	Institutions	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 48	Institutions	Credit institutions	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
INST_CIN_0001_CT_AIRB_x0_R49	Institutions	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 49	Institutions	Credit institutions	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
INST_CIN_0001_CT_AIRB_x0_R50	Institutions	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 50	Institutions	Credit institutions	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
INST_CIN_0001_CT_AIRB_x0_R51	Institutions	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 51	Institutions	Credit institutions	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
INST_CIN_0001_CT_AIRB_x0_R52	Institutions	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 52	Institutions	Credit institutions	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
INST_CIN_0001_CT_AIRB_x0_R53	Institutions	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 53	Institutions	Credit institutions	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
INST_CIN_0001_CT_AIRB_x0_R54	Institutions	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 54	Institutions	Credit institutions	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
INST_CIN_0001_CT_AIRB_x0_R55	Institutions	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 55	Institutions	Credit institutions	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
INST_CIN_0001_CT_AIRB_x0_R56	Institutions	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 56	Institutions	Credit institutions	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
INST_CIN_0001_CT_AIRB_x0_R57	Institutions	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 57	Institutions	Credit institutions	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
INST_CIN_0001_CT_AIRB_x0_R58	Institutions	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 58	Institutions	Credit institutions	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
INST_CIN_0001_CT_AIRB_x0_R59	Institutions	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 59	Institutions	Credit institutions	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
INST_CIN_0001_CT_AIRB_x0_R60	Institutions	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 60	Institutions	Credit institutions	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
INST_CIN_0001_CT_AIRB_x0_R61	Institutions	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 61	Institutions	Credit institutions	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
INST_CIN_0001_CT_AIRB_x0_R62	Institutions	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 62	Institutions	Credit institutions	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
INST_CIN_0001_CT_AIRB_x0_R63	Institutions	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 63	Institutions	Credit institutions	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
INST_CIN_0001_CT_AIRB_x0_R64	Institutions	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 64	Institutions	Credit institutions	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
INST_CIN_0001_CT_AIRB_x0_R65	Institutions	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 65	Institutions	Credit institutions	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
INST_CIN_0001_CT_AIRB_x0_R66	Institutions	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 66	Institutions	Credit institutions	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposure	Size of exposure
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
INST_CIN_0001_CT_AIRB_x0_R67	Institutions	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 67	Institutions	Credit institutions	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
INST_CIN_0001_CT_AIRB_x0_R68	Institutions	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 68	Institutions	Credit institutions	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
INST_CIN_0001_CT_AIRB_x0_R69	Institutions	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 69	Institutions	Credit institutions	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
INST_CIN_0001_CT_AIRB_x0_R70	Institutions	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 70	Institutions	Credit institutions	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
INST_CIN_0001_CT_AIRB_x0_R71	Institutions	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 71	Institutions	Credit institutions	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
INST_CIN_0001_CT_AIRB_x0_R72	Institutions	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 72	Institutions	Credit institutions	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
INST_CIN_0001_CT_AIRB_x0_R73	Institutions	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 73	Institutions	Credit institutions	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
INST_CIN_0001_CT_AIRB_x0_R74	Institutions	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 74	Institutions	Credit institutions	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
INST_CIN_0001_CT_AIRB_x0_R75	Institutions	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 75	Institutions	Credit institutions	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
INST_CIN_0001_CT_AIRB_x0_R76	Institutions	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 76	Institutions	Credit institutions	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
INST_CIN_0001_CT_AIRB_x0_R77	Institutions	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 77	Institutions	Credit institutions	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
INST_CIN_0001_CT_AIRB_x0_R78	Institutions	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 78	Institutions	Credit institutions	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
INST_CIN_0001_CT_AIRB_x0_R79	Institutions	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 79	Institutions	Credit institutions	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
INST_CIN_0001_CT_AIRB_x0_R80	Institutions	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 80	Institutions	Credit institutions	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
INST_CIN_0001_CT_AIRB_x0_R81	Institutions	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 81	Institutions	Credit institutions	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
INST_CIN_0001_CT_AIRB_x0_R82	Institutions	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 82	Institutions	Credit institutions	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
INST_CIN_0001_CT_AIRB_x0_R83	Institutions	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 83	Institutions	Credit institutions	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
INST_CIN_0001_CT_AIRB_x0_R84	Institutions	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 84	Institutions	Credit institutions	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
INST_CIN_0001_CT_AIRB_x0_R85	Institutions	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 85	Institutions	Credit institutions	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
INST_CIN_0001_CT_AIRB_x0_R86	Institutions	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 86	Institutions	Credit institutions	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposure	Size of exposure
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
INST_CIN_0001_CT_AIRB_x0_R87	Institutions	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 87	Institutions	Credit institutions	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
INST_CIN_0001_CT_AIRB_x0_R88	Institutions	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 88	Institutions	Credit institutions	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
INST_CIN_0001_CT_AIRB_x0_R89	Institutions	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 89	Institutions	Credit institutions	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
INST_CIN_0001_CT_AIRB_x0_R90	Institutions	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 90	Institutions	Credit institutions	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
INST_CIN_0001_CT_AIRB_x0_R91	Institutions	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 91	Institutions	Credit institutions	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
INST_CIN_0001_CT_AIRB_x0_R92	Institutions	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 92	Institutions	Credit institutions	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
INST_CIN_0001_CT_AIRB_x0_R93	Institutions	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 93	Institutions	Credit institutions	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
INST_CIN_0001_CT_AIRB_x0_R94	Institutions	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 94	Institutions	Credit institutions	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
INST_CIN_0001_CT_AIRB_x0_R95	Institutions	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 95	Institutions	Credit institutions	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
INST_CIN_0001_CT_AIRB_x0_R96	Institutions	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 96	Institutions	Credit institutions	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
INST_CIN_0001_CT_AIRB_x0_R97	Institutions	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 97	Institutions	Credit institutions	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
INST_CIN_0001_CT_AIRB_x0_R98	Institutions	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 98	Institutions	Credit institutions	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
INST_CIN_0001_CT_AIRB_x0_R99	Institutions	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 99	Institutions	Credit institutions	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
INST_CIN_0002_CT_AIRB_x0_Rx0	Institutions	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Not applicable	Institutions	Credit institutions	Defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
INST_CIN_0003_CT_AIRB_x0_Rx0	Institutions	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Not applicable	Institutions	Credit institutions	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
INST_CIN_0004_CT_AIRB_x0_Rx0	Institutions	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Not applicable	Institutions	Credit institutions	Non-defaulted	Drawn credit facility	Exposures without credit protection	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
INST_CIN_0005_CT_AIRB_x0_Rx0	Institutions	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Not applicable	Institutions	Credit institutions	Non-defaulted	Drawn credit facility	Exposures with funded credit protection	Eligible financial collateral	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
INST_CIN_0006_CT_AIRB_x0_Rx0	Institutions	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Not applicable	Institutions	Credit institutions	Non-defaulted	Drawn credit facility	Exposures with funded credit protection	Other eligible collateral: Receivables	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
INST_CIN_0007_CT_AIRB_x0_Rx0	Institutions	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Not applicable	Institutions	Credit institutions	Non-defaulted	Drawn credit facility	Exposures with funded credit protection	Other eligible collateral: Residential Real estate	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
INST_CIN_0008_CT_AIRB_x0_Rx0	Institutions	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Not applicable	Institutions	Credit institutions	Non-defaulted	Drawn credit facility	Exposures with funded credit protection	Other eligible collateral: Commercial Real estate	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposure	Size of exposure
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
INST_CIN_0009_CT_AIRB_x0_Rx0	Institutions	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Not applicable	Institutions	Credit institutions	Non-defaulted	Drawn credit facility	Exposures with funded credit protection	Other eligible collateral: Physical collateral	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
INST_CIN_0010_CT_AIRB_x0_Rx0	Institutions	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Not applicable	Institutions	Credit institutions	Non-defaulted	Drawn credit facility	Exposures with funded credit protection	Other funded credit protection	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
INST_CIN_0011_CT_AIRB_x0_Rx0	Institutions	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Not applicable	Institutions	Credit institutions	Non-defaulted	Drawn credit facility	Exposures with unfunded credit protection	Unfunded credit protection	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
INST_CIN_0012_CT_AIRB_x0_Rx0	Institutions	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Not applicable	Institutions	Credit institutions	Non-defaulted	Undrawn committed revolving credit facility	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
INST_CIN_0013_CT_AIRB_x0_Rx0	Institutions	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Not applicable	Institutions	Credit institutions	Non-defaulted	Undrawn committed term credit facility	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
INST_CIN_0014_CT_AIRB_x0_Rx0	Institutions	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Not applicable	Institutions	Credit institutions	Non-defaulted	Note issuance facility (NIF) and revolving underwriting facility (RUF)	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
INST_CIN_0015_CT_AIRB_x0_Rx0	Institutions	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Not applicable	Institutions	Credit institutions	Non-defaulted	Undrawn committed other credit facility	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
INST_CIN_0016_CT_AIRB_x0_Rx0	Institutions	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Not applicable	Institutions	Credit institutions	Non-defaulted	Undrawn uncommitted credit lines	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
INST_CIN_0017_CT_AIRB_x0_Rx0	Institutions	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Not applicable	Institutions	Credit institutions	Non-defaulted	Undrawn purchase commitments for revolving purchased receivables and other low-risk off-balance sheet items	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
INST_CIN_0018_CT_AIRB_x0_Rx0	Institutions	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Not applicable	Institutions	Credit institutions	Non-defaulted	Issued short term letter of credit and other medium-risk off-balance sheet items	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
INST_CIN_0019_CT_AIRB_x0_Rx0	Institutions	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Not applicable	Institutions	Credit institutions	Non-defaulted	Issued warranties and indemnities, guarantees, irrevocable stand-by letter of credit and documentary credit	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
INST_CIN_0020_CT_AIRB_x0_Rx0	Institutions	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Not applicable	Institutions	Credit institutions	Non-defaulted	Full risk (100 %)	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
INST_CIN_0003_CT_AIRB_AT_Rx0	Institutions	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	AT	Not applicable	Institutions	Credit institutions	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
INST_CIN_0003_CT_AIRB_AU_Rx0	Institutions	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	AU	Not applicable	Institutions	Credit institutions	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
INST_CIN_0003_CT_AIRB_BE_Rx0	Institutions	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BE	Not applicable	Institutions	Credit institutions	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
INST_CIN_0003_CT_AIRB_BG_Rx0	Institutions	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BG	Not applicable	Institutions	Credit institutions	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
INST_CIN_0003_CT_AIRB_BR_Rx0	Institutions	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BR	Not applicable	Institutions	Credit institutions	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
INST_CIN_0003_CT_AIRB_CA_Rx0	Institutions	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CA	Not applicable	Institutions	Credit institutions	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
INST_CIN_0003_CT_AIRB_CH_Rx0	Institutions	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CH	Not applicable	Institutions	Credit institutions	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
INST_CIN_0003_CT_AIRB_CN_Rx0	Institutions	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CN	Not applicable	Institutions	Credit institutions	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposure	Size of exposure
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
INST_CIN_0003_CT_AIRB_CY_Rx0	Institutions	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CY	Not applicable	Institutions	Credit institutions	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
INST_CIN_0003_CT_AIRB_CZ_Rx0	Institutions	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CZ	Not applicable	Institutions	Credit institutions	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
INST_CIN_0003_CT_AIRB_DE_Rx0	Institutions	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	DE	Not applicable	Institutions	Credit institutions	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
INST_CIN_0003_CT_AIRB_DK_Rx0	Institutions	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	DK	Not applicable	Institutions	Credit institutions	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
INST_CIN_0003_CT_AIRB_EE_Rx0	Institutions	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	EE	Not applicable	Institutions	Credit institutions	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
INST_CIN_0003_CT_AIRB_ES_Rx0	Institutions	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	ES	Not applicable	Institutions	Credit institutions	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
INST_CIN_0003_CT_AIRB_FI_Rx0	Institutions	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	FI	Not applicable	Institutions	Credit institutions	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
INST_CIN_0003_CT_AIRB_FR_Rx0	Institutions	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	FR	Not applicable	Institutions	Credit institutions	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
INST_CIN_0003_CT_AIRB_GB_Rx0	Institutions	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	GB	Not applicable	Institutions	Credit institutions	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
INST_CIN_0003_CT_AIRB_GR_Rx0	Institutions	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	GR	Not applicable	Institutions	Credit institutions	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
INST_CIN_0003_CT_AIRB_HK_Rx0	Institutions	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HK	Not applicable	Institutions	Credit institutions	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
INST_CIN_0003_CT_AIRB_HR_Rx0	Institutions	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HR	Not applicable	Institutions	Credit institutions	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
INST_CIN_0003_CT_AIRB_HU_Rx0	Institutions	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HU	Not applicable	Institutions	Credit institutions	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
INST_CIN_0003_CT_AIRB_IE_Rx0	Institutions	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IE	Not applicable	Institutions	Credit institutions	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
INST_CIN_0003_CT_AIRB_IL_Rx0	Institutions	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IL	Not applicable	Institutions	Credit institutions	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
INST_CIN_0003_CT_AIRB_IT_Rx0	Institutions	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IT	Not applicable	Institutions	Credit institutions	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
INST_CIN_0003_CT_AIRB_JP_Rx0	Institutions	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	JP	Not applicable	Institutions	Credit institutions	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
INST_CIN_0003_CT_AIRB_KR_Rx0	Institutions	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	KR	Not applicable	Institutions	Credit institutions	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
INST_CIN_0003_CT_AIRB_LT_Rx0	Institutions	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LT	Not applicable	Institutions	Credit institutions	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
INST_CIN_0003_CT_AIRB_LU_Rx0	Institutions	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LU	Not applicable	Institutions	Credit institutions	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposure	Size of exposure
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
INST_CIN_0003_CT_AIRB_LV_Rx0	Institutions	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LV	Not applicable	Institutions	Credit institutions	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
INST_CIN_0003_CT_AIRB_MT_Rx0	Institutions	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	MT	Not applicable	Institutions	Credit institutions	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
INST_CIN_0003_CT_AIRB_NL_Rx0	Institutions	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	NL	Not applicable	Institutions	Credit institutions	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
INST_CIN_0003_CT_AIRB_NO_Rx0	Institutions	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	NO	Not applicable	Institutions	Credit institutions	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
INST_CIN_0003_CT_AIRB_PL_Rx0	Institutions	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	PL	Not applicable	Institutions	Credit institutions	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
INST_CIN_0003_CT_AIRB_PT_Rx0	Institutions	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	PT	Not applicable	Institutions	Credit institutions	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
INST_CIN_0003_CT_AIRB_RO_Rx0	Institutions	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	RO	Not applicable	Institutions	Credit institutions	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
INST_CIN_0003_CT_AIRB_RU_Rx0	Institutions	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	RU	Not applicable	Institutions	Credit institutions	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
INST_CIN_0003_CT_AIRB_SE_Rx0	Institutions	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SE	Not applicable	Institutions	Credit institutions	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
INST_CIN_0003_CT_AIRB_SG_Rx0	Institutions	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SG	Not applicable	Institutions	Credit institutions	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
INST_CIN_0003_CT_AIRB_SI_Rx0	Institutions	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SI	Not applicable	Institutions	Credit institutions	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
INST_CIN_0003_CT_AIRB_SK_Rx0	Institutions	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SK	Not applicable	Institutions	Credit institutions	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
INST_CIN_0003_CT_AIRB_TR_Rx0	Institutions	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	TR	Not applicable	Institutions	Credit institutions	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
INST_CIN_0003_CT_AIRB_US_Rx0	Institutions	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	US	Not applicable	Institutions	Credit institutions	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
INST_CIN_0003_CT_AIRB_x2_Rx0	Institutions	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Other countries	Not applicable	Institutions	Credit institutions	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0021_CT_AIRB_x0_R01	Large corporate	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 1	Corporates	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Not applicable	>EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0021_CT_AIRB_x0_R02	Large corporate	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 2	Corporates	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Not applicable	>EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0021_CT_AIRB_x0_R03	Large corporate	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 3	Corporates	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Not applicable	>EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0021_CT_AIRB_x0_R04	Large corporate	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 4	Corporates	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Not applicable	>EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0021_CT_AIRB_x0_R05	Large corporate	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 5	Corporates	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Not applicable	>EUR 200 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposure	Size of exposure
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
CORP_ALL_0021_CT_AIRB_x0_R06	Large corporate	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 6	Corporates	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Not applicable	>EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0021_CT_AIRB_x0_R07	Large corporate	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 7	Corporates	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Not applicable	>EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0021_CT_AIRB_x0_R08	Large corporate	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 8	Corporates	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Not applicable	>EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0021_CT_AIRB_x0_R09	Large corporate	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 9	Corporates	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Not applicable	>EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0021_CT_AIRB_x0_R10	Large corporate	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 10	Corporates	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Not applicable	>EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0021_CT_AIRB_x0_R11	Large corporate	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 11	Corporates	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Not applicable	>EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0021_CT_AIRB_x0_R12	Large corporate	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 12	Corporates	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Not applicable	>EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0021_CT_AIRB_x0_R13	Large corporate	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 13	Corporates	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Not applicable	>EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0021_CT_AIRB_x0_R14	Large corporate	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 14	Corporates	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Not applicable	>EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0021_CT_AIRB_x0_R15	Large corporate	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 15	Corporates	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Not applicable	>EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0021_CT_AIRB_x0_R16	Large corporate	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 16	Corporates	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Not applicable	>EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0021_CT_AIRB_x0_R17	Large corporate	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 17	Corporates	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Not applicable	>EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0021_CT_AIRB_x0_R18	Large corporate	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 18	Corporates	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Not applicable	>EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0021_CT_AIRB_x0_R19	Large corporate	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 19	Corporates	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Not applicable	>EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0021_CT_AIRB_x0_R20	Large corporate	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 20	Corporates	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Not applicable	>EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0021_CT_AIRB_x0_R21	Large corporate	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 21	Corporates	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Not applicable	>EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0021_CT_AIRB_x0_R22	Large corporate	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 22	Corporates	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Not applicable	>EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0021_CT_AIRB_x0_R23	Large corporate	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 23	Corporates	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Not applicable	>EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0021_CT_AIRB_x0_R24	Large corporate	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 24	Corporates	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Not applicable	>EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0021_CT_AIRB_x0_R25	Large corporate	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 25	Corporates	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Not applicable	>EUR 200 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposure	Size of exposure
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
CORP_ALL_0021_CT_AIRB_x0_R26	Large corporate	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 26	Corporates	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Not applicable	>EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0021_CT_AIRB_x0_R27	Large corporate	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 27	Corporates	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Not applicable	>EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0021_CT_AIRB_x0_R28	Large corporate	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 28	Corporates	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Not applicable	>EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0021_CT_AIRB_x0_R29	Large corporate	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 29	Corporates	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Not applicable	>EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0021_CT_AIRB_x0_R30	Large corporate	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 30	Corporates	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Not applicable	>EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0021_CT_AIRB_x0_R31	Large corporate	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 31	Corporates	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Not applicable	>EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0021_CT_AIRB_x0_R32	Large corporate	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 32	Corporates	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Not applicable	>EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0021_CT_AIRB_x0_R33	Large corporate	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 33	Corporates	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Not applicable	>EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0021_CT_AIRB_x0_R34	Large corporate	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 34	Corporates	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Not applicable	>EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0021_CT_AIRB_x0_R35	Large corporate	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 35	Corporates	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Not applicable	>EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0021_CT_AIRB_x0_R36	Large corporate	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 36	Corporates	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Not applicable	>EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0021_CT_AIRB_x0_R37	Large corporate	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 37	Corporates	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Not applicable	>EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0021_CT_AIRB_x0_R38	Large corporate	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 38	Corporates	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Not applicable	>EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0021_CT_AIRB_x0_R39	Large corporate	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 39	Corporates	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Not applicable	>EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0021_CT_AIRB_x0_R40	Large corporate	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 40	Corporates	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Not applicable	>EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0021_CT_AIRB_x0_R41	Large corporate	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 41	Corporates	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Not applicable	>EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0021_CT_AIRB_x0_R42	Large corporate	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 42	Corporates	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Not applicable	>EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0021_CT_AIRB_x0_R43	Large corporate	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 43	Corporates	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Not applicable	>EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0021_CT_AIRB_x0_R44	Large corporate	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 44	Corporates	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Not applicable	>EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0021_CT_AIRB_x0_R45	Large corporate	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 45	Corporates	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Not applicable	>EUR 200 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposure	Size of exposure
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
CORP_ALL_0021_CT_AIRB_x0_R46	Large corporate	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 46	Corporates	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Not applicable	>EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0021_CT_AIRB_x0_R47	Large corporate	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 47	Corporates	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Not applicable	>EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0021_CT_AIRB_x0_R48	Large corporate	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 48	Corporates	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Not applicable	>EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0021_CT_AIRB_x0_R49	Large corporate	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 49	Corporates	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Not applicable	>EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0021_CT_AIRB_x0_R50	Large corporate	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 50	Corporates	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Not applicable	>EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0021_CT_AIRB_x0_R51	Large corporate	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 51	Corporates	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Not applicable	>EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0021_CT_AIRB_x0_R52	Large corporate	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 52	Corporates	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Not applicable	>EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0021_CT_AIRB_x0_R53	Large corporate	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 53	Corporates	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Not applicable	>EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0021_CT_AIRB_x0_R54	Large corporate	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 54	Corporates	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Not applicable	>EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0021_CT_AIRB_x0_R55	Large corporate	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 55	Corporates	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Not applicable	>EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0021_CT_AIRB_x0_R56	Large corporate	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 56	Corporates	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Not applicable	>EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0021_CT_AIRB_x0_R57	Large corporate	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 57	Corporates	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Not applicable	>EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0021_CT_AIRB_x0_R58	Large corporate	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 58	Corporates	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Not applicable	>EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0021_CT_AIRB_x0_R59	Large corporate	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 59	Corporates	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Not applicable	>EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0021_CT_AIRB_x0_R60	Large corporate	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 60	Corporates	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Not applicable	>EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0021_CT_AIRB_x0_R61	Large corporate	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 61	Corporates	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Not applicable	>EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0021_CT_AIRB_x0_R62	Large corporate	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 62	Corporates	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Not applicable	>EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0021_CT_AIRB_x0_R63	Large corporate	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 63	Corporates	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Not applicable	>EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0021_CT_AIRB_x0_R64	Large corporate	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 64	Corporates	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Not applicable	>EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0021_CT_AIRB_x0_R65	Large corporate	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 65	Corporates	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Not applicable	>EUR 200 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposure	Size of exposure
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
CORP_ALL_0021_CT_AIRB_x0_R66	Large corporate	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 66	Corporates	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Not applicable	>EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0021_CT_AIRB_x0_R67	Large corporate	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 67	Corporates	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Not applicable	>EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0021_CT_AIRB_x0_R68	Large corporate	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 68	Corporates	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Not applicable	>EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0021_CT_AIRB_x0_R69	Large corporate	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 69	Corporates	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Not applicable	>EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0021_CT_AIRB_x0_R70	Large corporate	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 70	Corporates	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Not applicable	>EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0021_CT_AIRB_x0_R71	Large corporate	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 71	Corporates	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Not applicable	>EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0021_CT_AIRB_x0_R72	Large corporate	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 72	Corporates	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Not applicable	>EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0021_CT_AIRB_x0_R73	Large corporate	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 73	Corporates	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Not applicable	>EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0021_CT_AIRB_x0_R74	Large corporate	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 74	Corporates	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Not applicable	>EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0021_CT_AIRB_x0_R75	Large corporate	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 75	Corporates	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Not applicable	>EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0021_CT_AIRB_x0_R76	Large corporate	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 76	Corporates	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Not applicable	>EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0021_CT_AIRB_x0_R77	Large corporate	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 77	Corporates	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Not applicable	>EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0021_CT_AIRB_x0_R78	Large corporate	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 78	Corporates	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Not applicable	>EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0021_CT_AIRB_x0_R79	Large corporate	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 79	Corporates	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Not applicable	>EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0021_CT_AIRB_x0_R80	Large corporate	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 80	Corporates	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Not applicable	>EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0021_CT_AIRB_x0_R81	Large corporate	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 81	Corporates	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Not applicable	>EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0021_CT_AIRB_x0_R82	Large corporate	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 82	Corporates	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Not applicable	>EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0021_CT_AIRB_x0_R83	Large corporate	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 83	Corporates	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Not applicable	>EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0021_CT_AIRB_x0_R84	Large corporate	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 84	Corporates	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Not applicable	>EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0021_CT_AIRB_x0_R85	Large corporate	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 85	Corporates	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Not applicable	>EUR 200 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposure	Size of exposure
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
CORP_ALL_0021_CT_AIRB_x0_R86	Large corporate	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 86	Corporates	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Not applicable	>EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0021_CT_AIRB_x0_R87	Large corporate	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 87	Corporates	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Not applicable	>EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0021_CT_AIRB_x0_R88	Large corporate	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 88	Corporates	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Not applicable	>EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0021_CT_AIRB_x0_R89	Large corporate	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 89	Corporates	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Not applicable	>EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0021_CT_AIRB_x0_R90	Large corporate	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 90	Corporates	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Not applicable	>EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0021_CT_AIRB_x0_R91	Large corporate	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 91	Corporates	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Not applicable	>EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0021_CT_AIRB_x0_R92	Large corporate	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 92	Corporates	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Not applicable	>EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0021_CT_AIRB_x0_R93	Large corporate	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 93	Corporates	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Not applicable	>EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0021_CT_AIRB_x0_R94	Large corporate	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 94	Corporates	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Not applicable	>EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0021_CT_AIRB_x0_R95	Large corporate	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 95	Corporates	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Not applicable	>EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0021_CT_AIRB_x0_R96	Large corporate	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 96	Corporates	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Not applicable	>EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0021_CT_AIRB_x0_R97	Large corporate	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 97	Corporates	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Not applicable	>EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0021_CT_AIRB_x0_R98	Large corporate	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 98	Corporates	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Not applicable	>EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0021_CT_AIRB_x0_R99	Large corporate	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 99	Corporates	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Not applicable	>EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0022_CT_AIRB_x0_Rx0	Large corporate	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Not applicable	Corporates	Not applicable	Defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0023_CT_AIRB_x0_Rx0	Large corporate	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Not applicable	Corporates	Not applicable	Non-defaulted	Drawn credit facility	Exposures without credit protection	Not applicable	Not applicable	>EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0024_CT_AIRB_x0_Rx0	Large corporate	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Not applicable	Corporates	Not applicable	Non-defaulted	Drawn credit facility	Exposures with funded credit protection	Eligible financial collateral	Not applicable	>EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0025_CT_AIRB_x0_Rx0	Large corporate	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Not applicable	Corporates	Not applicable	Non-defaulted	Drawn credit facility	Exposures with funded credit protection	Other eligible collateral: Receivables	Not applicable	>EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0026_CT_AIRB_x0_Rx0	Large corporate	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Not applicable	Corporates	Not applicable	Non-defaulted	Drawn credit facility	Exposures with funded credit protection	Other eligible collateral: Residential Real estate	Not applicable	>EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0027_CT_AIRB_x0_Rx0	Large corporate	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Not applicable	Corporates	Not applicable	Non-defaulted	Drawn credit facility	Exposures with funded credit protection	Other eligible collateral: Commercial Real estate	Not applicable	>EUR 200 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposure	Size of exposure
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
CORP_ALL_0028_CT_AIRB_x0_Rx0	Large corporate	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Not applicable	Corporates	Not applicable	Non-defaulted	Drawn credit facility	Exposures with funded credit protection	Other eligible collateral: Physical collateral	Not applicable	>EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0029_CT_AIRB_x0_Rx0	Large corporate	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Not applicable	Corporates	Not applicable	Non-defaulted	Drawn credit facility	Exposures with funded credit protection	Other funded credit protection	Not applicable	>EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0030_CT_AIRB_x0_Rx0	Large corporate	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Not applicable	Corporates	Not applicable	Non-defaulted	Drawn credit facility	Exposures with unfunded credit protection	Unfunded credit protection	Not applicable	>EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0031_CT_AIRB_x0_Rx0	Large corporate	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Not applicable	Corporates	Not applicable	Non-defaulted	Undrawn committed revolving credit facility	Not applicable	Not applicable	Not applicable	>EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0032_CT_AIRB_x0_Rx0	Large corporate	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Not applicable	Corporates	Not applicable	Non-defaulted	Undrawn committed term credit facility	Not applicable	Not applicable	Not applicable	>EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0033_CT_AIRB_x0_Rx0	Large corporate	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Not applicable	Corporates	Not applicable	Non-defaulted	Note issuance facility (NIF) and revolving underwriting facility (RUF)	Not applicable	Not applicable	Not applicable	>EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0034_CT_AIRB_x0_Rx0	Large corporate	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Not applicable	Corporates	Not applicable	Non-defaulted	Undrawn committed other credit facility	Not applicable	Not applicable	Not applicable	>EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0035_CT_AIRB_x0_Rx0	Large corporate	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Not applicable	Corporates	Not applicable	Non-defaulted	Undrawn uncommitted credit lines	Not applicable	Not applicable	Not applicable	>EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0036_CT_AIRB_x0_Rx0	Large corporate	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Not applicable	Corporates	Not applicable	Non-defaulted	Undrawn purchase commitments for revolving purchased receivables and other low-risk off-balance sheet items	Not applicable	Not applicable	Not applicable	>EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0037_CT_AIRB_x0_Rx0	Large corporate	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Not applicable	Corporates	Not applicable	Non-defaulted	Issued short term letter of credit and other medium-risk off-balance sheet items	Not applicable	Not applicable	Not applicable	>EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0038_CT_AIRB_x0_Rx0	Large corporate	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Not applicable	Corporates	Not applicable	Non-defaulted	Issued warranties and indemnities, guarantees, irrevocable stand-by letter of credit and documentary credit	Not applicable	Not applicable	Not applicable	>EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0039_CT_AIRB_x0_Rx0	Large corporate	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Not applicable	Corporates	Not applicable	Non-defaulted	Full risk (100 %)	Not applicable	Not applicable	Not applicable	>EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0040_CT_AIRB_x0_Rx0	Large corporate	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Not applicable	Corporates	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_NFC_0040_CT_AIRB_x0_Rx0	Large corporate	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Not applicable	Corporates	Non-financial corporations	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_NFC_0040_CT_AIRB_AT_Rx0	Large corporate	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	AT	Not applicable	Corporates	Non-financial corporations	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_NFC_0040_CT_AIRB_AU_Rx0	Large corporate	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	AU	Not applicable	Corporates	Non-financial corporations	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_NFC_0040_CT_AIRB_BE_Rx0	Large corporate	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BE	Not applicable	Corporates	Non-financial corporations	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_NFC_0040_CT_AIRB_BG_Rx0	Large corporate	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BG	Not applicable	Corporates	Non-financial corporations	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_NFC_0040_CT_AIRB_BR_Rx0	Large corporate	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BR	Not applicable	Corporates	Non-financial corporations	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_NFC_0040_CT_AIRB_CA_Rx0	Large corporate	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CA	Not applicable	Corporates	Non-financial corporations	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 200 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposure	Size of exposure
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
CORP_NFC_0040_CT_AIRB_CH_Rx0	Large corporate	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CH	Not applicable	Corporates	Non-financial corporations	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_NFC_0040_CT_AIRB_CN_Rx0	Large corporate	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CN	Not applicable	Corporates	Non-financial corporations	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_NFC_0040_CT_AIRB_CY_Rx0	Large corporate	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CY	Not applicable	Corporates	Non-financial corporations	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_NFC_0040_CT_AIRB_CZ_Rx0	Large corporate	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CZ	Not applicable	Corporates	Non-financial corporations	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_NFC_0040_CT_AIRB_DE_Rx0	Large corporate	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	DE	Not applicable	Corporates	Non-financial corporations	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_NFC_0040_CT_AIRB_DK_Rx0	Large corporate	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	DK	Not applicable	Corporates	Non-financial corporations	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_NFC_0040_CT_AIRB_EE_Rx0	Large corporate	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	EE	Not applicable	Corporates	Non-financial corporations	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_NFC_0040_CT_AIRB_ES_Rx0	Large corporate	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	ES	Not applicable	Corporates	Non-financial corporations	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_NFC_0040_CT_AIRB_FI_Rx0	Large corporate	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	FI	Not applicable	Corporates	Non-financial corporations	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_NFC_0040_CT_AIRB_FR_Rx0	Large corporate	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	FR	Not applicable	Corporates	Non-financial corporations	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_NFC_0040_CT_AIRB_GB_Rx0	Large corporate	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	GB	Not applicable	Corporates	Non-financial corporations	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_NFC_0040_CT_AIRB_GR_Rx0	Large corporate	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	GR	Not applicable	Corporates	Non-financial corporations	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_NFC_0040_CT_AIRB_HK_Rx0	Large corporate	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HK	Not applicable	Corporates	Non-financial corporations	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_NFC_0040_CT_AIRB_HR_Rx0	Large corporate	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HR	Not applicable	Corporates	Non-financial corporations	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_NFC_0040_CT_AIRB_HU_Rx0	Large corporate	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HU	Not applicable	Corporates	Non-financial corporations	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_NFC_0040_CT_AIRB_IE_Rx0	Large corporate	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IE	Not applicable	Corporates	Non-financial corporations	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_NFC_0040_CT_AIRB_IL_Rx0	Large corporate	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IL	Not applicable	Corporates	Non-financial corporations	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_NFC_0040_CT_AIRB_IT_Rx0	Large corporate	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IT	Not applicable	Corporates	Non-financial corporations	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_NFC_0040_CT_AIRB_JP_Rx0	Large corporate	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	JP	Not applicable	Corporates	Non-financial corporations	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_NFC_0040_CT_AIRB_KR_Rx0	Large corporate	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	KR	Not applicable	Corporates	Non-financial corporations	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 200 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposure	Size of exposure
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
CORP_NFC_0040_CT_AIRB_LT_Rx0	Large corporate	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LT	Not applicable	Corporates	Non-financial corporations	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_NFC_0040_CT_AIRB_LU_Rx0	Large corporate	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LU	Not applicable	Corporates	Non-financial corporations	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_NFC_0040_CT_AIRB_LV_Rx0	Large corporate	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LV	Not applicable	Corporates	Non-financial corporations	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_NFC_0040_CT_AIRB_MT_Rx0	Large corporate	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	MT	Not applicable	Corporates	Non-financial corporations	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_NFC_0040_CT_AIRB_NL_Rx0	Large corporate	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	NL	Not applicable	Corporates	Non-financial corporations	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_NFC_0040_CT_AIRB_NO_Rx0	Large corporate	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	NO	Not applicable	Corporates	Non-financial corporations	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_NFC_0040_CT_AIRB_PL_Rx0	Large corporate	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	PL	Not applicable	Corporates	Non-financial corporations	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_NFC_0040_CT_AIRB_PT_Rx0	Large corporate	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	PT	Not applicable	Corporates	Non-financial corporations	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_NFC_0040_CT_AIRB_RO_Rx0	Large corporate	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	RO	Not applicable	Corporates	Non-financial corporations	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_NFC_0040_CT_AIRB_RU_Rx0	Large corporate	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	RU	Not applicable	Corporates	Non-financial corporations	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_NFC_0040_CT_AIRB_SE_Rx0	Large corporate	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SE	Not applicable	Corporates	Non-financial corporations	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_NFC_0040_CT_AIRB_SG_Rx0	Large corporate	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SG	Not applicable	Corporates	Non-financial corporations	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_NFC_0040_CT_AIRB_SI_Rx0	Large corporate	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SI	Not applicable	Corporates	Non-financial corporations	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_NFC_0040_CT_AIRB_SK_Rx0	Large corporate	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SK	Not applicable	Corporates	Non-financial corporations	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_NFC_0040_CT_AIRB_TR_Rx0	Large corporate	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	TR	Not applicable	Corporates	Non-financial corporations	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_NFC_0040_CT_AIRB_US_Rx0	Large corporate	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	US	Not applicable	Corporates	Non-financial corporations	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_NFC_0040_CT_AIRB_x2_Rx0	Large corporate	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Other countries	Not applicable	Corporates	Non-financial corporations	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_OFC_0040_CT_AIRB_x0_Rx0	Large corporate	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Not applicable	Corporates	Other financial corporations	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_OFC_0040_CT_AIRB_AT_Rx0	Large corporate	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	AT	Not applicable	Corporates	Other financial corporations	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_OFC_0040_CT_AIRB_AU_Rx0	Large corporate	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	AU	Not applicable	Corporates	Other financial corporations	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 200 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposure	Size of exposure
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
CORP_OFC_0040_CT_AIRB_BE_Rx0	Large corporate	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BE	Not applicable	Corporates	Other financial corporations	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_OFC_0040_CT_AIRB_BG_Rx0	Large corporate	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BG	Not applicable	Corporates	Other financial corporations	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_OFC_0040_CT_AIRB_BR_Rx0	Large corporate	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BR	Not applicable	Corporates	Other financial corporations	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_OFC_0040_CT_AIRB_CA_Rx0	Large corporate	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CA	Not applicable	Corporates	Other financial corporations	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_OFC_0040_CT_AIRB_CH_Rx0	Large corporate	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CH	Not applicable	Corporates	Other financial corporations	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_OFC_0040_CT_AIRB_CN_Rx0	Large corporate	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CN	Not applicable	Corporates	Other financial corporations	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_OFC_0040_CT_AIRB_CY_Rx0	Large corporate	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CY	Not applicable	Corporates	Other financial corporations	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_OFC_0040_CT_AIRB_CZ_Rx0	Large corporate	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CZ	Not applicable	Corporates	Other financial corporations	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_OFC_0040_CT_AIRB_DE_Rx0	Large corporate	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	DE	Not applicable	Corporates	Other financial corporations	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_OFC_0040_CT_AIRB_DK_Rx0	Large corporate	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	DK	Not applicable	Corporates	Other financial corporations	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_OFC_0040_CT_AIRB_EE_Rx0	Large corporate	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	EE	Not applicable	Corporates	Other financial corporations	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_OFC_0040_CT_AIRB_ES_Rx0	Large corporate	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	ES	Not applicable	Corporates	Other financial corporations	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_OFC_0040_CT_AIRB_FI_Rx0	Large corporate	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	FI	Not applicable	Corporates	Other financial corporations	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_OFC_0040_CT_AIRB_FR_Rx0	Large corporate	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	FR	Not applicable	Corporates	Other financial corporations	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_OFC_0040_CT_AIRB_GB_Rx0	Large corporate	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	GB	Not applicable	Corporates	Other financial corporations	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_OFC_0040_CT_AIRB_GR_Rx0	Large corporate	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	GR	Not applicable	Corporates	Other financial corporations	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_OFC_0040_CT_AIRB_HK_Rx0	Large corporate	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HK	Not applicable	Corporates	Other financial corporations	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_OFC_0040_CT_AIRB_HR_Rx0	Large corporate	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HR	Not applicable	Corporates	Other financial corporations	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_OFC_0040_CT_AIRB_HU_Rx0	Large corporate	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HU	Not applicable	Corporates	Other financial corporations	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_OFC_0040_CT_AIRB_IE_Rx0	Large corporate	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IE	Not applicable	Corporates	Other financial corporations	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 200 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposure	Size of exposure
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
CORP_OFC_0040_CT_AIRB_IL_Rx0	Large corporate	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IL	Not applicable	Corporates	Other financial corporations	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_OFC_0040_CT_AIRB_IT_Rx0	Large corporate	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IT	Not applicable	Corporates	Other financial corporations	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_OFC_0040_CT_AIRB_JP_Rx0	Large corporate	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	JP	Not applicable	Corporates	Other financial corporations	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_OFC_0040_CT_AIRB_KR_Rx0	Large corporate	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	KR	Not applicable	Corporates	Other financial corporations	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_OFC_0040_CT_AIRB_LT_Rx0	Large corporate	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LT	Not applicable	Corporates	Other financial corporations	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_OFC_0040_CT_AIRB_LU_Rx0	Large corporate	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LU	Not applicable	Corporates	Other financial corporations	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_OFC_0040_CT_AIRB_LV_Rx0	Large corporate	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LV	Not applicable	Corporates	Other financial corporations	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_OFC_0040_CT_AIRB_MT_Rx0	Large corporate	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	MT	Not applicable	Corporates	Other financial corporations	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_OFC_0040_CT_AIRB_NL_Rx0	Large corporate	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	NL	Not applicable	Corporates	Other financial corporations	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_OFC_0040_CT_AIRB_NO_Rx0	Large corporate	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	NO	Not applicable	Corporates	Other financial corporations	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_OFC_0040_CT_AIRB_PL_Rx0	Large corporate	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	PL	Not applicable	Corporates	Other financial corporations	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_OFC_0040_CT_AIRB_PT_Rx0	Large corporate	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	PT	Not applicable	Corporates	Other financial corporations	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_OFC_0040_CT_AIRB_RO_Rx0	Large corporate	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	RO	Not applicable	Corporates	Other financial corporations	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_OFC_0040_CT_AIRB_RU_Rx0	Large corporate	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	RU	Not applicable	Corporates	Other financial corporations	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_OFC_0040_CT_AIRB_SE_Rx0	Large corporate	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SE	Not applicable	Corporates	Other financial corporations	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_OFC_0040_CT_AIRB_SG_Rx0	Large corporate	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SG	Not applicable	Corporates	Other financial corporations	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_OFC_0040_CT_AIRB_SI_Rx0	Large corporate	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SI	Not applicable	Corporates	Other financial corporations	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_OFC_0040_CT_AIRB_SK_Rx0	Large corporate	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SK	Not applicable	Corporates	Other financial corporations	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_OFC_0040_CT_AIRB_TR_Rx0	Large corporate	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	TR	Not applicable	Corporates	Other financial corporations	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_OFC_0040_CT_AIRB_US_Rx0	Large corporate	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	US	Not applicable	Corporates	Other financial corporations	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 200 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposure	Size of exposure
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
CORP_OFC_0040_CT_AIRB_x2_Rx0	Large corporate	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Other countries	Not applicable	Corporates	Other financial corporations	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 200 mln.	Not applicable	Not applicable	Not applicable
INST_OFC_0041_CT_AIRB_x0_R01	Institutions	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 1	Institutions	Other financial corporations	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Counterparties other than public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
INST_OFC_0041_CT_AIRB_x0_R02	Institutions	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 2	Institutions	Other financial corporations	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Counterparties other than public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
INST_OFC_0041_CT_AIRB_x0_R03	Institutions	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 3	Institutions	Other financial corporations	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Counterparties other than public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
INST_OFC_0041_CT_AIRB_x0_R04	Institutions	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 4	Institutions	Other financial corporations	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Counterparties other than public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
INST_OFC_0041_CT_AIRB_x0_R05	Institutions	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 5	Institutions	Other financial corporations	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Counterparties other than public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
INST_OFC_0041_CT_AIRB_x0_R06	Institutions	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 6	Institutions	Other financial corporations	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Counterparties other than public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
INST_OFC_0041_CT_AIRB_x0_R07	Institutions	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 7	Institutions	Other financial corporations	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Counterparties other than public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
INST_OFC_0041_CT_AIRB_x0_R08	Institutions	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 8	Institutions	Other financial corporations	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Counterparties other than public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
INST_OFC_0041_CT_AIRB_x0_R09	Institutions	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 9	Institutions	Other financial corporations	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Counterparties other than public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
INST_OFC_0041_CT_AIRB_x0_R10	Institutions	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 10	Institutions	Other financial corporations	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Counterparties other than public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
INST_OFC_0041_CT_AIRB_x0_R11	Institutions	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 11	Institutions	Other financial corporations	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Counterparties other than public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
INST_OFC_0041_CT_AIRB_x0_R12	Institutions	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 12	Institutions	Other financial corporations	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Counterparties other than public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
INST_OFC_0041_CT_AIRB_x0_R13	Institutions	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 13	Institutions	Other financial corporations	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Counterparties other than public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
INST_OFC_0041_CT_AIRB_x0_R14	Institutions	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 14	Institutions	Other financial corporations	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Counterparties other than public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
INST_OFC_0041_CT_AIRB_x0_R15	Institutions	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 15	Institutions	Other financial corporations	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Counterparties other than public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
INST_OFC_0041_CT_AIRB_x0_R16	Institutions	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 16	Institutions	Other financial corporations	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Counterparties other than public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
INST_OFC_0041_CT_AIRB_x0_R17	Institutions	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 17	Institutions	Other financial corporations	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Counterparties other than public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
INST_OFC_0041_CT_AIRB_x0_R18	Institutions	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 18	Institutions	Other financial corporations	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Counterparties other than public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
INST_OFC_0041_CT_AIRB_x0_R19	Institutions	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 19	Institutions	Other financial corporations	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Counterparties other than public sector entities	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposure	Size of exposure
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
INST_OFC_0041_CT_AIRB_x0_R20	Institutions	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 20	Institutions	Other financial corporations	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Counterparties other than public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
INST_OFC_0041_CT_AIRB_x0_R21	Institutions	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 21	Institutions	Other financial corporations	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Counterparties other than public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
INST_OFC_0041_CT_AIRB_x0_R22	Institutions	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 22	Institutions	Other financial corporations	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Counterparties other than public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
INST_OFC_0041_CT_AIRB_x0_R23	Institutions	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 23	Institutions	Other financial corporations	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Counterparties other than public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
INST_OFC_0041_CT_AIRB_x0_R24	Institutions	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 24	Institutions	Other financial corporations	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Counterparties other than public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
INST_OFC_0041_CT_AIRB_x0_R25	Institutions	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 25	Institutions	Other financial corporations	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Counterparties other than public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
INST_OFC_0041_CT_AIRB_x0_R26	Institutions	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 26	Institutions	Other financial corporations	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Counterparties other than public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
INST_OFC_0041_CT_AIRB_x0_R27	Institutions	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 27	Institutions	Other financial corporations	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Counterparties other than public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
INST_OFC_0041_CT_AIRB_x0_R28	Institutions	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 28	Institutions	Other financial corporations	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Counterparties other than public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
INST_OFC_0041_CT_AIRB_x0_R29	Institutions	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 29	Institutions	Other financial corporations	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Counterparties other than public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
INST_OFC_0041_CT_AIRB_x0_R30	Institutions	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 30	Institutions	Other financial corporations	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Counterparties other than public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
INST_OFC_0041_CT_AIRB_x0_R31	Institutions	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 31	Institutions	Other financial corporations	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Counterparties other than public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
INST_OFC_0041_CT_AIRB_x0_R32	Institutions	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 32	Institutions	Other financial corporations	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Counterparties other than public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
INST_OFC_0041_CT_AIRB_x0_R33	Institutions	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 33	Institutions	Other financial corporations	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Counterparties other than public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
INST_OFC_0041_CT_AIRB_x0_R34	Institutions	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 34	Institutions	Other financial corporations	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Counterparties other than public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
INST_OFC_0041_CT_AIRB_x0_R35	Institutions	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 35	Institutions	Other financial corporations	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Counterparties other than public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
INST_OFC_0041_CT_AIRB_x0_R36	Institutions	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 36	Institutions	Other financial corporations	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Counterparties other than public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
INST_OFC_0041_CT_AIRB_x0_R37	Institutions	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 37	Institutions	Other financial corporations	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Counterparties other than public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
INST_OFC_0041_CT_AIRB_x0_R38	Institutions	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 38	Institutions	Other financial corporations	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Counterparties other than public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
INST_OFC_0041_CT_AIRB_x0_R39	Institutions	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 39	Institutions	Other financial corporations	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Counterparties other than public sector entities	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposure	Size of exposure
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
INST_OFC_0041_CT_AIRB_x0_R40	Institutions	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 40	Institutions	Other financial corporations	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Counterparties other than public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
INST_OFC_0041_CT_AIRB_x0_R41	Institutions	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 41	Institutions	Other financial corporations	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Counterparties other than public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
INST_OFC_0041_CT_AIRB_x0_R42	Institutions	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 42	Institutions	Other financial corporations	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Counterparties other than public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
INST_OFC_0041_CT_AIRB_x0_R43	Institutions	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 43	Institutions	Other financial corporations	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Counterparties other than public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
INST_OFC_0041_CT_AIRB_x0_R44	Institutions	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 44	Institutions	Other financial corporations	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Counterparties other than public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
INST_OFC_0041_CT_AIRB_x0_R45	Institutions	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 45	Institutions	Other financial corporations	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Counterparties other than public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
INST_OFC_0041_CT_AIRB_x0_R46	Institutions	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 46	Institutions	Other financial corporations	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Counterparties other than public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
INST_OFC_0041_CT_AIRB_x0_R47	Institutions	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 47	Institutions	Other financial corporations	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Counterparties other than public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
INST_OFC_0041_CT_AIRB_x0_R48	Institutions	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 48	Institutions	Other financial corporations	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Counterparties other than public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
INST_OFC_0041_CT_AIRB_x0_R49	Institutions	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 49	Institutions	Other financial corporations	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Counterparties other than public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
INST_OFC_0041_CT_AIRB_x0_R50	Institutions	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 50	Institutions	Other financial corporations	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Counterparties other than public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
INST_OFC_0041_CT_AIRB_x0_R51	Institutions	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 51	Institutions	Other financial corporations	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Counterparties other than public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
INST_OFC_0041_CT_AIRB_x0_R52	Institutions	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 52	Institutions	Other financial corporations	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Counterparties other than public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
INST_OFC_0041_CT_AIRB_x0_R53	Institutions	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 53	Institutions	Other financial corporations	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Counterparties other than public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
INST_OFC_0041_CT_AIRB_x0_R54	Institutions	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 54	Institutions	Other financial corporations	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Counterparties other than public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
INST_OFC_0041_CT_AIRB_x0_R55	Institutions	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 55	Institutions	Other financial corporations	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Counterparties other than public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
INST_OFC_0041_CT_AIRB_x0_R56	Institutions	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 56	Institutions	Other financial corporations	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Counterparties other than public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
INST_OFC_0041_CT_AIRB_x0_R57	Institutions	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 57	Institutions	Other financial corporations	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Counterparties other than public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
INST_OFC_0041_CT_AIRB_x0_R58	Institutions	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 58	Institutions	Other financial corporations	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Counterparties other than public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
INST_OFC_0041_CT_AIRB_x0_R59	Institutions	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 59	Institutions	Other financial corporations	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Counterparties other than public sector entities	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposure	Size of exposure
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
INST_OFC_0041_CT_AIRB_x0_R60	Institutions	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 60	Institutions	Other financial corporations	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Counterparties other than public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
INST_OFC_0041_CT_AIRB_x0_R61	Institutions	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 61	Institutions	Other financial corporations	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Counterparties other than public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
INST_OFC_0041_CT_AIRB_x0_R62	Institutions	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 62	Institutions	Other financial corporations	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Counterparties other than public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
INST_OFC_0041_CT_AIRB_x0_R63	Institutions	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 63	Institutions	Other financial corporations	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Counterparties other than public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
INST_OFC_0041_CT_AIRB_x0_R64	Institutions	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 64	Institutions	Other financial corporations	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Counterparties other than public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
INST_OFC_0041_CT_AIRB_x0_R65	Institutions	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 65	Institutions	Other financial corporations	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Counterparties other than public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
INST_OFC_0041_CT_AIRB_x0_R66	Institutions	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 66	Institutions	Other financial corporations	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Counterparties other than public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
INST_OFC_0041_CT_AIRB_x0_R67	Institutions	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 67	Institutions	Other financial corporations	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Counterparties other than public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
INST_OFC_0041_CT_AIRB_x0_R68	Institutions	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 68	Institutions	Other financial corporations	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Counterparties other than public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
INST_OFC_0041_CT_AIRB_x0_R69	Institutions	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 69	Institutions	Other financial corporations	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Counterparties other than public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
INST_OFC_0041_CT_AIRB_x0_R70	Institutions	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 70	Institutions	Other financial corporations	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Counterparties other than public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
INST_OFC_0041_CT_AIRB_x0_R71	Institutions	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 71	Institutions	Other financial corporations	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Counterparties other than public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
INST_OFC_0041_CT_AIRB_x0_R72	Institutions	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 72	Institutions	Other financial corporations	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Counterparties other than public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
INST_OFC_0041_CT_AIRB_x0_R73	Institutions	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 73	Institutions	Other financial corporations	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Counterparties other than public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
INST_OFC_0041_CT_AIRB_x0_R74	Institutions	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 74	Institutions	Other financial corporations	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Counterparties other than public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
INST_OFC_0041_CT_AIRB_x0_R75	Institutions	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 75	Institutions	Other financial corporations	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Counterparties other than public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
INST_OFC_0041_CT_AIRB_x0_R76	Institutions	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 76	Institutions	Other financial corporations	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Counterparties other than public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
INST_OFC_0041_CT_AIRB_x0_R77	Institutions	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 77	Institutions	Other financial corporations	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Counterparties other than public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
INST_OFC_0041_CT_AIRB_x0_R78	Institutions	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 78	Institutions	Other financial corporations	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Counterparties other than public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
INST_OFC_0041_CT_AIRB_x0_R79	Institutions	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 79	Institutions	Other financial corporations	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Counterparties other than public sector entities	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposure	Size of exposure
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
INST_OFC_0041_CT_AIRB_x0_R80	Institutions	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 80	Institutions	Other financial corporations	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Counterparties other than public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
INST_OFC_0041_CT_AIRB_x0_R81	Institutions	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 81	Institutions	Other financial corporations	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Counterparties other than public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
INST_OFC_0041_CT_AIRB_x0_R82	Institutions	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 82	Institutions	Other financial corporations	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Counterparties other than public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
INST_OFC_0041_CT_AIRB_x0_R83	Institutions	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 83	Institutions	Other financial corporations	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Counterparties other than public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
INST_OFC_0041_CT_AIRB_x0_R84	Institutions	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 84	Institutions	Other financial corporations	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Counterparties other than public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
INST_OFC_0041_CT_AIRB_x0_R85	Institutions	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 85	Institutions	Other financial corporations	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Counterparties other than public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
INST_OFC_0041_CT_AIRB_x0_R86	Institutions	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 86	Institutions	Other financial corporations	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Counterparties other than public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
INST_OFC_0041_CT_AIRB_x0_R87	Institutions	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 87	Institutions	Other financial corporations	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Counterparties other than public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
INST_OFC_0041_CT_AIRB_x0_R88	Institutions	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 88	Institutions	Other financial corporations	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Counterparties other than public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
INST_OFC_0041_CT_AIRB_x0_R89	Institutions	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 89	Institutions	Other financial corporations	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Counterparties other than public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
INST_OFC_0041_CT_AIRB_x0_R90	Institutions	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 90	Institutions	Other financial corporations	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Counterparties other than public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
INST_OFC_0041_CT_AIRB_x0_R91	Institutions	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 91	Institutions	Other financial corporations	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Counterparties other than public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
INST_OFC_0041_CT_AIRB_x0_R92	Institutions	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 92	Institutions	Other financial corporations	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Counterparties other than public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
INST_OFC_0041_CT_AIRB_x0_R93	Institutions	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 93	Institutions	Other financial corporations	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Counterparties other than public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
INST_OFC_0041_CT_AIRB_x0_R94	Institutions	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 94	Institutions	Other financial corporations	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Counterparties other than public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
INST_OFC_0041_CT_AIRB_x0_R95	Institutions	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 95	Institutions	Other financial corporations	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Counterparties other than public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
INST_OFC_0041_CT_AIRB_x0_R96	Institutions	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 96	Institutions	Other financial corporations	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Counterparties other than public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
INST_OFC_0041_CT_AIRB_x0_R97	Institutions	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 97	Institutions	Other financial corporations	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Counterparties other than public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
INST_OFC_0041_CT_AIRB_x0_R98	Institutions	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 98	Institutions	Other financial corporations	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Counterparties other than public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
INST_OFC_0041_CT_AIRB_x0_R99	Institutions	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 99	Institutions	Other financial corporations	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Counterparties other than public sector entities	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposure	Size of exposure
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
INST_OFC_0042_CT_AIRB_x0_Rx0	Institutions	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Not applicable	Institutions	Other financial corporations	Defaulted	Not applicable	Not applicable	Not applicable	Counterparties other than public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
INST_OFC_0043_CT_AIRB_x0_Rx0	Institutions	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Not applicable	Institutions	Other financial corporations	Non-defaulted	Not applicable	Not applicable	Not applicable	Counterparties other than public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
INST_OFC_0044_CT_AIRB_x0_R01	Institutions	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 1	Institutions	Other financial corporations	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
INST_OFC_0044_CT_AIRB_x0_R02	Institutions	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 2	Institutions	Other financial corporations	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
INST_OFC_0044_CT_AIRB_x0_R03	Institutions	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 3	Institutions	Other financial corporations	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
INST_OFC_0044_CT_AIRB_x0_R04	Institutions	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 4	Institutions	Other financial corporations	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
INST_OFC_0044_CT_AIRB_x0_R05	Institutions	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 5	Institutions	Other financial corporations	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
INST_OFC_0044_CT_AIRB_x0_R06	Institutions	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 6	Institutions	Other financial corporations	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
INST_OFC_0044_CT_AIRB_x0_R07	Institutions	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 7	Institutions	Other financial corporations	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
INST_OFC_0044_CT_AIRB_x0_R08	Institutions	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 8	Institutions	Other financial corporations	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
INST_OFC_0044_CT_AIRB_x0_R09	Institutions	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 9	Institutions	Other financial corporations	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
INST_OFC_0044_CT_AIRB_x0_R10	Institutions	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 10	Institutions	Other financial corporations	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
INST_OFC_0044_CT_AIRB_x0_R11	Institutions	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 11	Institutions	Other financial corporations	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
INST_OFC_0044_CT_AIRB_x0_R12	Institutions	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 12	Institutions	Other financial corporations	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
INST_OFC_0044_CT_AIRB_x0_R13	Institutions	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 13	Institutions	Other financial corporations	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
INST_OFC_0044_CT_AIRB_x0_R14	Institutions	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 14	Institutions	Other financial corporations	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
INST_OFC_0044_CT_AIRB_x0_R15	Institutions	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 15	Institutions	Other financial corporations	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
INST_OFC_0044_CT_AIRB_x0_R16	Institutions	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 16	Institutions	Other financial corporations	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
INST_OFC_0044_CT_AIRB_x0_R17	Institutions	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 17	Institutions	Other financial corporations	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
INST_OFC_0044_CT_AIRB_x0_R18	Institutions	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 18	Institutions	Other financial corporations	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Public sector entities	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposure	Size of exposure
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
INST_OFC_0044_CT_AIRB_x0_R19	Institutions	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 19	Institutions	Other financial corporations	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
INST_OFC_0044_CT_AIRB_x0_R20	Institutions	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 20	Institutions	Other financial corporations	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
INST_OFC_0044_CT_AIRB_x0_R21	Institutions	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 21	Institutions	Other financial corporations	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
INST_OFC_0044_CT_AIRB_x0_R22	Institutions	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 22	Institutions	Other financial corporations	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
INST_OFC_0044_CT_AIRB_x0_R23	Institutions	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 23	Institutions	Other financial corporations	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
INST_OFC_0044_CT_AIRB_x0_R24	Institutions	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 24	Institutions	Other financial corporations	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
INST_OFC_0044_CT_AIRB_x0_R25	Institutions	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 25	Institutions	Other financial corporations	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
INST_OFC_0044_CT_AIRB_x0_R26	Institutions	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 26	Institutions	Other financial corporations	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
INST_OFC_0044_CT_AIRB_x0_R27	Institutions	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 27	Institutions	Other financial corporations	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
INST_OFC_0044_CT_AIRB_x0_R28	Institutions	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 28	Institutions	Other financial corporations	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
INST_OFC_0044_CT_AIRB_x0_R29	Institutions	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 29	Institutions	Other financial corporations	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
INST_OFC_0044_CT_AIRB_x0_R30	Institutions	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 30	Institutions	Other financial corporations	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
INST_OFC_0044_CT_AIRB_x0_R31	Institutions	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 31	Institutions	Other financial corporations	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
INST_OFC_0044_CT_AIRB_x0_R32	Institutions	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 32	Institutions	Other financial corporations	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
INST_OFC_0044_CT_AIRB_x0_R33	Institutions	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 33	Institutions	Other financial corporations	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
INST_OFC_0044_CT_AIRB_x0_R34	Institutions	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 34	Institutions	Other financial corporations	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
INST_OFC_0044_CT_AIRB_x0_R35	Institutions	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 35	Institutions	Other financial corporations	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
INST_OFC_0044_CT_AIRB_x0_R36	Institutions	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 36	Institutions	Other financial corporations	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
INST_OFC_0044_CT_AIRB_x0_R37	Institutions	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 37	Institutions	Other financial corporations	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
INST_OFC_0044_CT_AIRB_x0_R38	Institutions	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 38	Institutions	Other financial corporations	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Public sector entities	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposure	Size of exposure
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
INST_OFC_0044_CT_AIRB_x0_R39	Institutions	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 39	Institutions	Other financial corporations	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
INST_OFC_0044_CT_AIRB_x0_R40	Institutions	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 40	Institutions	Other financial corporations	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
INST_OFC_0044_CT_AIRB_x0_R41	Institutions	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 41	Institutions	Other financial corporations	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
INST_OFC_0044_CT_AIRB_x0_R42	Institutions	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 42	Institutions	Other financial corporations	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
INST_OFC_0044_CT_AIRB_x0_R43	Institutions	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 43	Institutions	Other financial corporations	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
INST_OFC_0044_CT_AIRB_x0_R44	Institutions	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 44	Institutions	Other financial corporations	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
INST_OFC_0044_CT_AIRB_x0_R45	Institutions	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 45	Institutions	Other financial corporations	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
INST_OFC_0044_CT_AIRB_x0_R46	Institutions	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 46	Institutions	Other financial corporations	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
INST_OFC_0044_CT_AIRB_x0_R47	Institutions	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 47	Institutions	Other financial corporations	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
INST_OFC_0044_CT_AIRB_x0_R48	Institutions	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 48	Institutions	Other financial corporations	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
INST_OFC_0044_CT_AIRB_x0_R49	Institutions	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 49	Institutions	Other financial corporations	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
INST_OFC_0044_CT_AIRB_x0_R50	Institutions	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 50	Institutions	Other financial corporations	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
INST_OFC_0044_CT_AIRB_x0_R51	Institutions	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 51	Institutions	Other financial corporations	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
INST_OFC_0044_CT_AIRB_x0_R52	Institutions	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 52	Institutions	Other financial corporations	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
INST_OFC_0044_CT_AIRB_x0_R53	Institutions	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 53	Institutions	Other financial corporations	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
INST_OFC_0044_CT_AIRB_x0_R54	Institutions	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 54	Institutions	Other financial corporations	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
INST_OFC_0044_CT_AIRB_x0_R55	Institutions	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 55	Institutions	Other financial corporations	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
INST_OFC_0044_CT_AIRB_x0_R56	Institutions	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 56	Institutions	Other financial corporations	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
INST_OFC_0044_CT_AIRB_x0_R57	Institutions	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 57	Institutions	Other financial corporations	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
INST_OFC_0044_CT_AIRB_x0_R58	Institutions	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 58	Institutions	Other financial corporations	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Public sector entities	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposure	Size of exposure
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
INST_OFC_0044_CT_AIRB_x0_R59	Institutions	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 59	Institutions	Other financial corporations	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
INST_OFC_0044_CT_AIRB_x0_R60	Institutions	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 60	Institutions	Other financial corporations	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
INST_OFC_0044_CT_AIRB_x0_R61	Institutions	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 61	Institutions	Other financial corporations	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
INST_OFC_0044_CT_AIRB_x0_R62	Institutions	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 62	Institutions	Other financial corporations	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
INST_OFC_0044_CT_AIRB_x0_R63	Institutions	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 63	Institutions	Other financial corporations	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
INST_OFC_0044_CT_AIRB_x0_R64	Institutions	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 64	Institutions	Other financial corporations	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
INST_OFC_0044_CT_AIRB_x0_R65	Institutions	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 65	Institutions	Other financial corporations	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
INST_OFC_0044_CT_AIRB_x0_R66	Institutions	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 66	Institutions	Other financial corporations	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
INST_OFC_0044_CT_AIRB_x0_R67	Institutions	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 67	Institutions	Other financial corporations	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
INST_OFC_0044_CT_AIRB_x0_R68	Institutions	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 68	Institutions	Other financial corporations	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
INST_OFC_0044_CT_AIRB_x0_R69	Institutions	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 69	Institutions	Other financial corporations	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
INST_OFC_0044_CT_AIRB_x0_R70	Institutions	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 70	Institutions	Other financial corporations	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
INST_OFC_0044_CT_AIRB_x0_R71	Institutions	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 71	Institutions	Other financial corporations	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
INST_OFC_0044_CT_AIRB_x0_R72	Institutions	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 72	Institutions	Other financial corporations	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
INST_OFC_0044_CT_AIRB_x0_R73	Institutions	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 73	Institutions	Other financial corporations	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
INST_OFC_0044_CT_AIRB_x0_R74	Institutions	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 74	Institutions	Other financial corporations	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
INST_OFC_0044_CT_AIRB_x0_R75	Institutions	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 75	Institutions	Other financial corporations	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
INST_OFC_0044_CT_AIRB_x0_R76	Institutions	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 76	Institutions	Other financial corporations	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
INST_OFC_0044_CT_AIRB_x0_R77	Institutions	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 77	Institutions	Other financial corporations	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
INST_OFC_0044_CT_AIRB_x0_R78	Institutions	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 78	Institutions	Other financial corporations	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Public sector entities	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposure	Size of exposure
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
INST_OFC_0044_CT_AIRB_x0_R79	Institutions	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 79	Institutions	Other financial corporations	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
INST_OFC_0044_CT_AIRB_x0_R80	Institutions	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 80	Institutions	Other financial corporations	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
INST_OFC_0044_CT_AIRB_x0_R81	Institutions	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 81	Institutions	Other financial corporations	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
INST_OFC_0044_CT_AIRB_x0_R82	Institutions	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 82	Institutions	Other financial corporations	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
INST_OFC_0044_CT_AIRB_x0_R83	Institutions	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 83	Institutions	Other financial corporations	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
INST_OFC_0044_CT_AIRB_x0_R84	Institutions	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 84	Institutions	Other financial corporations	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
INST_OFC_0044_CT_AIRB_x0_R85	Institutions	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 85	Institutions	Other financial corporations	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
INST_OFC_0044_CT_AIRB_x0_R86	Institutions	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 86	Institutions	Other financial corporations	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
INST_OFC_0044_CT_AIRB_x0_R87	Institutions	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 87	Institutions	Other financial corporations	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
INST_OFC_0044_CT_AIRB_x0_R88	Institutions	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 88	Institutions	Other financial corporations	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
INST_OFC_0044_CT_AIRB_x0_R89	Institutions	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 89	Institutions	Other financial corporations	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
INST_OFC_0044_CT_AIRB_x0_R90	Institutions	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 90	Institutions	Other financial corporations	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
INST_OFC_0044_CT_AIRB_x0_R91	Institutions	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 91	Institutions	Other financial corporations	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
INST_OFC_0044_CT_AIRB_x0_R92	Institutions	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 92	Institutions	Other financial corporations	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
INST_OFC_0044_CT_AIRB_x0_R93	Institutions	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 93	Institutions	Other financial corporations	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
INST_OFC_0044_CT_AIRB_x0_R94	Institutions	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 94	Institutions	Other financial corporations	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
INST_OFC_0044_CT_AIRB_x0_R95	Institutions	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 95	Institutions	Other financial corporations	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
INST_OFC_0044_CT_AIRB_x0_R96	Institutions	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 96	Institutions	Other financial corporations	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
INST_OFC_0044_CT_AIRB_x0_R97	Institutions	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 97	Institutions	Other financial corporations	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
INST_OFC_0044_CT_AIRB_x0_R98	Institutions	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 98	Institutions	Other financial corporations	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Public sector entities	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposure	Size of exposure
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
INST_OFC_0044_CT_AIRB_x0_R99	Institutions	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 99	Institutions	Other financial corporations	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
INST_OFC_0045_CT_AIRB_x0_Rx0	Institutions	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Not applicable	Institutions	Other financial corporations	Defaulted	Not applicable	Not applicable	Not applicable	Public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
INST_OFC_0046_CT_AIRB_x0_Rx0	Institutions	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Not applicable	Institutions	Other financial corporations	Non-defaulted	Not applicable	Not applicable	Not applicable	Public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
INST_OFC_0047_CT_AIRB_x0_Rx0	Institutions	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Not applicable	Institutions	Other financial corporations	Non-defaulted	Drawn credit facility	Exposures without credit protection	Not applicable	Counterparties other than public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
INST_OFC_0048_CT_AIRB_x0_Rx0	Institutions	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Not applicable	Institutions	Other financial corporations	Non-defaulted	Drawn credit facility	Exposures with funded credit protection	Eligible financial collateral	Counterparties other than public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
INST_OFC_0049_CT_AIRB_x0_Rx0	Institutions	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Not applicable	Institutions	Other financial corporations	Non-defaulted	Drawn credit facility	Exposures with funded credit protection	Other eligible collateral: Receivables	Counterparties other than public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
INST_OFC_0050_CT_AIRB_x0_Rx0	Institutions	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Not applicable	Institutions	Other financial corporations	Non-defaulted	Drawn credit facility	Exposures with funded credit protection	Other eligible collateral: Residential Real estate	Counterparties other than public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
INST_OFC_0051_CT_AIRB_x0_Rx0	Institutions	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Not applicable	Institutions	Other financial corporations	Non-defaulted	Drawn credit facility	Exposures with funded credit protection	Other eligible collateral: Commercial Real estate	Counterparties other than public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
INST_OFC_0052_CT_AIRB_x0_Rx0	Institutions	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Not applicable	Institutions	Other financial corporations	Non-defaulted	Drawn credit facility	Exposures with funded credit protection	Other eligible collateral: Physical collateral	Counterparties other than public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
INST_OFC_0053_CT_AIRB_x0_Rx0	Institutions	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Not applicable	Institutions	Other financial corporations	Non-defaulted	Drawn credit facility	Exposures with funded credit protection	Other funded credit protection	Counterparties other than public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
INST_OFC_0054_CT_AIRB_x0_Rx0	Institutions	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Not applicable	Institutions	Other financial corporations	Non-defaulted	Drawn credit facility	Exposures with unfunded credit protection	Unfunded credit protection	Counterparties other than public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
INST_OFC_0055_CT_AIRB_x0_Rx0	Institutions	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Not applicable	Institutions	Other financial corporations	Non-defaulted	Undrawn committed revolving credit facility	Not applicable	Not applicable	Counterparties other than public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
INST_OFC_0056_CT_AIRB_x0_Rx0	Institutions	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Not applicable	Institutions	Other financial corporations	Non-defaulted	Undrawn committed term credit facility	Not applicable	Not applicable	Counterparties other than public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
INST_OFC_0057_CT_AIRB_x0_Rx0	Institutions	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Not applicable	Institutions	Other financial corporations	Non-defaulted	Note issuance facility (NIF) and revolving underwriting facility (RUF)	Not applicable	Not applicable	Counterparties other than public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
INST_OFC_0058_CT_AIRB_x0_Rx0	Institutions	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Not applicable	Institutions	Other financial corporations	Non-defaulted	Undrawn committed other credit facility	Not applicable	Not applicable	Counterparties other than public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
INST_OFC_0059_CT_AIRB_x0_Rx0	Institutions	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Not applicable	Institutions	Other financial corporations	Non-defaulted	Undrawn uncommitted credit lines	Not applicable	Not applicable	Counterparties other than public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
INST_OFC_0060_CT_AIRB_x0_Rx0	Institutions	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Not applicable	Institutions	Other financial corporations	Non-defaulted	Undrawn purchase commitments for revolving purchased receivables and other low-risk off-balance sheet items	Not applicable	Not applicable	Counterparties other than public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
INST_OFC_0061_CT_AIRB_x0_Rx0	Institutions	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Not applicable	Institutions	Other financial corporations	Non-defaulted	Issued short term letter of credit and other medium-risk off-balance sheet items	Not applicable	Not applicable	Counterparties other than public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
INST_OFC_0062_CT_AIRB_x0_Rx0	Institutions	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Not applicable	Institutions	Other financial corporations	Non-defaulted	Issued warranties and indemnities, guarantees, irrevocable stand-by letter of credit and documentary credit	Not applicable	Not applicable	Counterparties other than public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
INST_OFC_0063_CT_AIRB_x0_Rx0	Institutions	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Not applicable	Institutions	Other financial corporations	Non-defaulted	Full risk (100 %)	Not applicable	Not applicable	Counterparties other than public sector entities	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposure	Size of exposure
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
INST_OFC_0064_CT_AIRB_x0_Rx0	Institutions	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Not applicable	Institutions	Other financial corporations	Non-defaulted	Drawn credit facility	Exposures without credit protection	Not applicable	Public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
INST_OFC_0065_CT_AIRB_x0_Rx0	Institutions	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Not applicable	Institutions	Other financial corporations	Non-defaulted	Drawn credit facility	Exposures with funded credit protection	Eligible financial collateral	Public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
INST_OFC_0066_CT_AIRB_x0_Rx0	Institutions	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Not applicable	Institutions	Other financial corporations	Non-defaulted	Drawn credit facility	Exposures with funded credit protection	Other eligible collateral: Receivables	Public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
INST_OFC_0067_CT_AIRB_x0_Rx0	Institutions	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Not applicable	Institutions	Other financial corporations	Non-defaulted	Drawn credit facility	Exposures with funded credit protection	Other eligible collateral: Residential Real estate	Public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
INST_OFC_0068_CT_AIRB_x0_Rx0	Institutions	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Not applicable	Institutions	Other financial corporations	Non-defaulted	Drawn credit facility	Exposures with funded credit protection	Other eligible collateral: Commercial Real estate	Public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
INST_OFC_0069_CT_AIRB_x0_Rx0	Institutions	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Not applicable	Institutions	Other financial corporations	Non-defaulted	Drawn credit facility	Exposures with funded credit protection	Other eligible collateral: Physical collateral	Public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
INST_OFC_0070_CT_AIRB_x0_Rx0	Institutions	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Not applicable	Institutions	Other financial corporations	Non-defaulted	Drawn credit facility	Exposures with funded credit protection	Other funded credit protection	Public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
INST_OFC_0071_CT_AIRB_x0_Rx0	Institutions	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Not applicable	Institutions	Other financial corporations	Non-defaulted	Drawn credit facility	Exposures with unfunded credit protection	Unfunded credit protection	Public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
INST_OFC_0072_CT_AIRB_x0_Rx0	Institutions	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Not applicable	Institutions	Other financial corporations	Non-defaulted	Undrawn committed revolving credit facility	Not applicable	Not applicable	Public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
INST_OFC_0073_CT_AIRB_x0_Rx0	Institutions	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Not applicable	Institutions	Other financial corporations	Non-defaulted	Undrawn committed term credit facility	Not applicable	Not applicable	Public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
INST_OFC_0074_CT_AIRB_x0_Rx0	Institutions	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Not applicable	Institutions	Other financial corporations	Non-defaulted	Note issuance facility (NIF) and revolving underwriting facility (RUF)	Not applicable	Not applicable	Public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
INST_OFC_0075_CT_AIRB_x0_Rx0	Institutions	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Not applicable	Institutions	Other financial corporations	Non-defaulted	Undrawn committed other credit facility	Not applicable	Not applicable	Public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
INST_OFC_0076_CT_AIRB_x0_Rx0	Institutions	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Not applicable	Institutions	Other financial corporations	Non-defaulted	Undrawn uncommitted credit lines	Not applicable	Not applicable	Public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
INST_OFC_0077_CT_AIRB_x0_Rx0	Institutions	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Not applicable	Institutions	Other financial corporations	Non-defaulted	Undrawn purchase commitments for revolving purchased receivables and other low-risk off-balance sheet items	Not applicable	Not applicable	Public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
INST_OFC_0078_CT_AIRB_x0_Rx0	Institutions	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Not applicable	Institutions	Other financial corporations	Non-defaulted	Issued short term letter of credit and other medium-risk off-balance sheet items	Not applicable	Not applicable	Public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
INST_OFC_0079_CT_AIRB_x0_Rx0	Institutions	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Not applicable	Institutions	Other financial corporations	Non-defaulted	Issued warranties and indemnities, guarantees, irrevocable stand-by letter of credit and documentary credit	Not applicable	Not applicable	Public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
INST_OFC_0080_CT_AIRB_x0_Rx0	Institutions	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Not applicable	Institutions	Other financial corporations	Non-defaulted	Full risk (100 %)	Not applicable	Not applicable	Public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
INST_OFC_0043_CT_AIRB_AT_Rx0	Institutions	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	AT	Not applicable	Institutions	Other financial corporations	Non-defaulted	Not applicable	Not applicable	Not applicable	Counterparties other than public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
INST_OFC_0043_CT_AIRB_AU_Rx0	Institutions	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	AU	Not applicable	Institutions	Other financial corporations	Non-defaulted	Not applicable	Not applicable	Not applicable	Counterparties other than public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
INST_OFC_0043_CT_AIRB_BE_Rx0	Institutions	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BE	Not applicable	Institutions	Other financial corporations	Non-defaulted	Not applicable	Not applicable	Not applicable	Counterparties other than public sector entities	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposure	Size of exposure
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
INST_OFC_0043_CT_AIRB_BG_Rx0	Institutions	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BG	Not applicable	Institutions	Other financial corporations	Non-defaulted	Not applicable	Not applicable	Not applicable	Counterparties other than public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
INST_OFC_0043_CT_AIRB_BR_Rx0	Institutions	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BR	Not applicable	Institutions	Other financial corporations	Non-defaulted	Not applicable	Not applicable	Not applicable	Counterparties other than public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
INST_OFC_0043_CT_AIRB_CA_Rx0	Institutions	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CA	Not applicable	Institutions	Other financial corporations	Non-defaulted	Not applicable	Not applicable	Not applicable	Counterparties other than public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
INST_OFC_0043_CT_AIRB_CH_Rx0	Institutions	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CH	Not applicable	Institutions	Other financial corporations	Non-defaulted	Not applicable	Not applicable	Not applicable	Counterparties other than public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
INST_OFC_0043_CT_AIRB_CN_Rx0	Institutions	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CN	Not applicable	Institutions	Other financial corporations	Non-defaulted	Not applicable	Not applicable	Not applicable	Counterparties other than public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
INST_OFC_0043_CT_AIRB_CY_Rx0	Institutions	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CY	Not applicable	Institutions	Other financial corporations	Non-defaulted	Not applicable	Not applicable	Not applicable	Counterparties other than public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
INST_OFC_0043_CT_AIRB_CZ_Rx0	Institutions	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CZ	Not applicable	Institutions	Other financial corporations	Non-defaulted	Not applicable	Not applicable	Not applicable	Counterparties other than public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
INST_OFC_0043_CT_AIRB_DE_Rx0	Institutions	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	DE	Not applicable	Institutions	Other financial corporations	Non-defaulted	Not applicable	Not applicable	Not applicable	Counterparties other than public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
INST_OFC_0043_CT_AIRB_DK_Rx0	Institutions	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	DK	Not applicable	Institutions	Other financial corporations	Non-defaulted	Not applicable	Not applicable	Not applicable	Counterparties other than public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
INST_OFC_0043_CT_AIRB_EE_Rx0	Institutions	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	EE	Not applicable	Institutions	Other financial corporations	Non-defaulted	Not applicable	Not applicable	Not applicable	Counterparties other than public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
INST_OFC_0043_CT_AIRB_ES_Rx0	Institutions	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	ES	Not applicable	Institutions	Other financial corporations	Non-defaulted	Not applicable	Not applicable	Not applicable	Counterparties other than public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
INST_OFC_0043_CT_AIRB_FI_Rx0	Institutions	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	FI	Not applicable	Institutions	Other financial corporations	Non-defaulted	Not applicable	Not applicable	Not applicable	Counterparties other than public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
INST_OFC_0043_CT_AIRB_FR_Rx0	Institutions	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	FR	Not applicable	Institutions	Other financial corporations	Non-defaulted	Not applicable	Not applicable	Not applicable	Counterparties other than public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
INST_OFC_0043_CT_AIRB_GB_Rx0	Institutions	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	GB	Not applicable	Institutions	Other financial corporations	Non-defaulted	Not applicable	Not applicable	Not applicable	Counterparties other than public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
INST_OFC_0043_CT_AIRB_GR_Rx0	Institutions	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	GR	Not applicable	Institutions	Other financial corporations	Non-defaulted	Not applicable	Not applicable	Not applicable	Counterparties other than public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
INST_OFC_0043_CT_AIRB_HK_Rx0	Institutions	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HK	Not applicable	Institutions	Other financial corporations	Non-defaulted	Not applicable	Not applicable	Not applicable	Counterparties other than public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
INST_OFC_0043_CT_AIRB_HR_Rx0	Institutions	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HR	Not applicable	Institutions	Other financial corporations	Non-defaulted	Not applicable	Not applicable	Not applicable	Counterparties other than public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
INST_OFC_0043_CT_AIRB_HU_Rx0	Institutions	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HU	Not applicable	Institutions	Other financial corporations	Non-defaulted	Not applicable	Not applicable	Not applicable	Counterparties other than public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
INST_OFC_0043_CT_AIRB_IE_Rx0	Institutions	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IE	Not applicable	Institutions	Other financial corporations	Non-defaulted	Not applicable	Not applicable	Not applicable	Counterparties other than public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
INST_OFC_0043_CT_AIRB_IL_Rx0	Institutions	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IL	Not applicable	Institutions	Other financial corporations	Non-defaulted	Not applicable	Not applicable	Not applicable	Counterparties other than public sector entities	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposure	Size of exposure
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
INST_OFC_0043_CT_AIRB_IT_Rx0	Institutions	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IT	Not applicable	Institutions	Other financial corporations	Non-defaulted	Not applicable	Not applicable	Not applicable	Counterparties other than public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
INST_OFC_0043_CT_AIRB_JP_Rx0	Institutions	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	JP	Not applicable	Institutions	Other financial corporations	Non-defaulted	Not applicable	Not applicable	Not applicable	Counterparties other than public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
INST_OFC_0043_CT_AIRB_KR_Rx0	Institutions	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	KR	Not applicable	Institutions	Other financial corporations	Non-defaulted	Not applicable	Not applicable	Not applicable	Counterparties other than public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
INST_OFC_0043_CT_AIRB_LT_Rx0	Institutions	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LT	Not applicable	Institutions	Other financial corporations	Non-defaulted	Not applicable	Not applicable	Not applicable	Counterparties other than public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
INST_OFC_0043_CT_AIRB_LU_Rx0	Institutions	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LU	Not applicable	Institutions	Other financial corporations	Non-defaulted	Not applicable	Not applicable	Not applicable	Counterparties other than public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
INST_OFC_0043_CT_AIRB_LV_Rx0	Institutions	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LV	Not applicable	Institutions	Other financial corporations	Non-defaulted	Not applicable	Not applicable	Not applicable	Counterparties other than public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
INST_OFC_0043_CT_AIRB_MT_Rx0	Institutions	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	MT	Not applicable	Institutions	Other financial corporations	Non-defaulted	Not applicable	Not applicable	Not applicable	Counterparties other than public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
INST_OFC_0043_CT_AIRB_NL_Rx0	Institutions	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	NL	Not applicable	Institutions	Other financial corporations	Non-defaulted	Not applicable	Not applicable	Not applicable	Counterparties other than public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
INST_OFC_0043_CT_AIRB_NO_Rx0	Institutions	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	NO	Not applicable	Institutions	Other financial corporations	Non-defaulted	Not applicable	Not applicable	Not applicable	Counterparties other than public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
INST_OFC_0043_CT_AIRB_PL_Rx0	Institutions	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	PL	Not applicable	Institutions	Other financial corporations	Non-defaulted	Not applicable	Not applicable	Not applicable	Counterparties other than public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
INST_OFC_0043_CT_AIRB_PT_Rx0	Institutions	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	PT	Not applicable	Institutions	Other financial corporations	Non-defaulted	Not applicable	Not applicable	Not applicable	Counterparties other than public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
INST_OFC_0043_CT_AIRB_RO_Rx0	Institutions	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	RO	Not applicable	Institutions	Other financial corporations	Non-defaulted	Not applicable	Not applicable	Not applicable	Counterparties other than public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
INST_OFC_0043_CT_AIRB_RU_Rx0	Institutions	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	RU	Not applicable	Institutions	Other financial corporations	Non-defaulted	Not applicable	Not applicable	Not applicable	Counterparties other than public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
INST_OFC_0043_CT_AIRB_SE_Rx0	Institutions	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SE	Not applicable	Institutions	Other financial corporations	Non-defaulted	Not applicable	Not applicable	Not applicable	Counterparties other than public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
INST_OFC_0043_CT_AIRB_SG_Rx0	Institutions	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SG	Not applicable	Institutions	Other financial corporations	Non-defaulted	Not applicable	Not applicable	Not applicable	Counterparties other than public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
INST_OFC_0043_CT_AIRB_SI_Rx0	Institutions	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SI	Not applicable	Institutions	Other financial corporations	Non-defaulted	Not applicable	Not applicable	Not applicable	Counterparties other than public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
INST_OFC_0043_CT_AIRB_SK_Rx0	Institutions	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SK	Not applicable	Institutions	Other financial corporations	Non-defaulted	Not applicable	Not applicable	Not applicable	Counterparties other than public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
INST_OFC_0043_CT_AIRB_TR_Rx0	Institutions	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	TR	Not applicable	Institutions	Other financial corporations	Non-defaulted	Not applicable	Not applicable	Not applicable	Counterparties other than public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
INST_OFC_0043_CT_AIRB_US_Rx0	Institutions	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	US	Not applicable	Institutions	Other financial corporations	Non-defaulted	Not applicable	Not applicable	Not applicable	Counterparties other than public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
INST_OFC_0043_CT_AIRB_x2_Rx0	Institutions	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Other countries	Not applicable	Institutions	Other financial corporations	Non-defaulted	Not applicable	Not applicable	Not applicable	Counterparties other than public sector entities	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposure	Size of exposure
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
INST_OFC_0046_CT_AIRB_AT_Rx0	Institutions	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	AT	Not applicable	Institutions	Other financial corporations	Non-defaulted	Not applicable	Not applicable	Not applicable	Public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
INST_OFC_0046_CT_AIRB_AU_Rx0	Institutions	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	AU	Not applicable	Institutions	Other financial corporations	Non-defaulted	Not applicable	Not applicable	Not applicable	Public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
INST_OFC_0046_CT_AIRB_BE_Rx0	Institutions	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BE	Not applicable	Institutions	Other financial corporations	Non-defaulted	Not applicable	Not applicable	Not applicable	Public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
INST_OFC_0046_CT_AIRB_BG_Rx0	Institutions	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BG	Not applicable	Institutions	Other financial corporations	Non-defaulted	Not applicable	Not applicable	Not applicable	Public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
INST_OFC_0046_CT_AIRB_BR_Rx0	Institutions	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BR	Not applicable	Institutions	Other financial corporations	Non-defaulted	Not applicable	Not applicable	Not applicable	Public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
INST_OFC_0046_CT_AIRB_CA_Rx0	Institutions	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CA	Not applicable	Institutions	Other financial corporations	Non-defaulted	Not applicable	Not applicable	Not applicable	Public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
INST_OFC_0046_CT_AIRB_CH_Rx0	Institutions	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CH	Not applicable	Institutions	Other financial corporations	Non-defaulted	Not applicable	Not applicable	Not applicable	Public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
INST_OFC_0046_CT_AIRB_CN_Rx0	Institutions	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CN	Not applicable	Institutions	Other financial corporations	Non-defaulted	Not applicable	Not applicable	Not applicable	Public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
INST_OFC_0046_CT_AIRB_CY_Rx0	Institutions	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CY	Not applicable	Institutions	Other financial corporations	Non-defaulted	Not applicable	Not applicable	Not applicable	Public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
INST_OFC_0046_CT_AIRB_CZ_Rx0	Institutions	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CZ	Not applicable	Institutions	Other financial corporations	Non-defaulted	Not applicable	Not applicable	Not applicable	Public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
INST_OFC_0046_CT_AIRB_DE_Rx0	Institutions	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	DE	Not applicable	Institutions	Other financial corporations	Non-defaulted	Not applicable	Not applicable	Not applicable	Public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
INST_OFC_0046_CT_AIRB_DK_Rx0	Institutions	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	DK	Not applicable	Institutions	Other financial corporations	Non-defaulted	Not applicable	Not applicable	Not applicable	Public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
INST_OFC_0046_CT_AIRB_EE_Rx0	Institutions	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	EE	Not applicable	Institutions	Other financial corporations	Non-defaulted	Not applicable	Not applicable	Not applicable	Public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
INST_OFC_0046_CT_AIRB_ES_Rx0	Institutions	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	ES	Not applicable	Institutions	Other financial corporations	Non-defaulted	Not applicable	Not applicable	Not applicable	Public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
INST_OFC_0046_CT_AIRB_FI_Rx0	Institutions	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	FI	Not applicable	Institutions	Other financial corporations	Non-defaulted	Not applicable	Not applicable	Not applicable	Public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
INST_OFC_0046_CT_AIRB_FR_Rx0	Institutions	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	FR	Not applicable	Institutions	Other financial corporations	Non-defaulted	Not applicable	Not applicable	Not applicable	Public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
INST_OFC_0046_CT_AIRB_GB_Rx0	Institutions	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	GB	Not applicable	Institutions	Other financial corporations	Non-defaulted	Not applicable	Not applicable	Not applicable	Public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
INST_OFC_0046_CT_AIRB_GR_Rx0	Institutions	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	GR	Not applicable	Institutions	Other financial corporations	Non-defaulted	Not applicable	Not applicable	Not applicable	Public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
INST_OFC_0046_CT_AIRB_HK_Rx0	Institutions	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HK	Not applicable	Institutions	Other financial corporations	Non-defaulted	Not applicable	Not applicable	Not applicable	Public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
INST_OFC_0046_CT_AIRB_HR_Rx0	Institutions	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HR	Not applicable	Institutions	Other financial corporations	Non-defaulted	Not applicable	Not applicable	Not applicable	Public sector entities	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposure	Size of exposure
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
INST_OFC_0046_CT_AIRB_HU_Rx0	Institutions	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HU	Not applicable	Institutions	Other financial corporations	Non-defaulted	Not applicable	Not applicable	Not applicable	Public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
INST_OFC_0046_CT_AIRB_IE_Rx0	Institutions	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IE	Not applicable	Institutions	Other financial corporations	Non-defaulted	Not applicable	Not applicable	Not applicable	Public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
INST_OFC_0046_CT_AIRB_IL_Rx0	Institutions	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IL	Not applicable	Institutions	Other financial corporations	Non-defaulted	Not applicable	Not applicable	Not applicable	Public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
INST_OFC_0046_CT_AIRB_IT_Rx0	Institutions	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IT	Not applicable	Institutions	Other financial corporations	Non-defaulted	Not applicable	Not applicable	Not applicable	Public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
INST_OFC_0046_CT_AIRB_JP_Rx0	Institutions	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	JP	Not applicable	Institutions	Other financial corporations	Non-defaulted	Not applicable	Not applicable	Not applicable	Public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
INST_OFC_0046_CT_AIRB_KR_Rx0	Institutions	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	KR	Not applicable	Institutions	Other financial corporations	Non-defaulted	Not applicable	Not applicable	Not applicable	Public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
INST_OFC_0046_CT_AIRB_LT_Rx0	Institutions	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LT	Not applicable	Institutions	Other financial corporations	Non-defaulted	Not applicable	Not applicable	Not applicable	Public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
INST_OFC_0046_CT_AIRB_LU_Rx0	Institutions	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LU	Not applicable	Institutions	Other financial corporations	Non-defaulted	Not applicable	Not applicable	Not applicable	Public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
INST_OFC_0046_CT_AIRB_LV_Rx0	Institutions	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LV	Not applicable	Institutions	Other financial corporations	Non-defaulted	Not applicable	Not applicable	Not applicable	Public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
INST_OFC_0046_CT_AIRB_MT_Rx0	Institutions	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	MT	Not applicable	Institutions	Other financial corporations	Non-defaulted	Not applicable	Not applicable	Not applicable	Public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
INST_OFC_0046_CT_AIRB_NL_Rx0	Institutions	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	NL	Not applicable	Institutions	Other financial corporations	Non-defaulted	Not applicable	Not applicable	Not applicable	Public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
INST_OFC_0046_CT_AIRB_NO_Rx0	Institutions	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	NO	Not applicable	Institutions	Other financial corporations	Non-defaulted	Not applicable	Not applicable	Not applicable	Public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
INST_OFC_0046_CT_AIRB_PL_Rx0	Institutions	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	PL	Not applicable	Institutions	Other financial corporations	Non-defaulted	Not applicable	Not applicable	Not applicable	Public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
INST_OFC_0046_CT_AIRB_PT_Rx0	Institutions	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	PT	Not applicable	Institutions	Other financial corporations	Non-defaulted	Not applicable	Not applicable	Not applicable	Public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
INST_OFC_0046_CT_AIRB_RO_Rx0	Institutions	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	RO	Not applicable	Institutions	Other financial corporations	Non-defaulted	Not applicable	Not applicable	Not applicable	Public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
INST_OFC_0046_CT_AIRB_RU_Rx0	Institutions	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	RU	Not applicable	Institutions	Other financial corporations	Non-defaulted	Not applicable	Not applicable	Not applicable	Public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
INST_OFC_0046_CT_AIRB_SE_Rx0	Institutions	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SE	Not applicable	Institutions	Other financial corporations	Non-defaulted	Not applicable	Not applicable	Not applicable	Public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
INST_OFC_0046_CT_AIRB_SG_Rx0	Institutions	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SG	Not applicable	Institutions	Other financial corporations	Non-defaulted	Not applicable	Not applicable	Not applicable	Public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
INST_OFC_0046_CT_AIRB_SI_Rx0	Institutions	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SI	Not applicable	Institutions	Other financial corporations	Non-defaulted	Not applicable	Not applicable	Not applicable	Public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
INST_OFC_0046_CT_AIRB_SK_Rx0	Institutions	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SK	Not applicable	Institutions	Other financial corporations	Non-defaulted	Not applicable	Not applicable	Not applicable	Public sector entities	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposure	Size of exposure
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
INST_OFC_0046_CT_AIRB_TR_Rx0	Institutions	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	TR	Not applicable	Institutions	Other financial corporations	Non-defaulted	Not applicable	Not applicable	Not applicable	Public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
INST_OFC_0046_CT_AIRB_US_Rx0	Institutions	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	US	Not applicable	Institutions	Other financial corporations	Non-defaulted	Not applicable	Not applicable	Not applicable	Public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
INST_OFC_0046_CT_AIRB_x2_Rx0	Institutions	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Other countries	Not applicable	Institutions	Other financial corporations	Non-defaulted	Not applicable	Not applicable	Not applicable	Public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
GOVT_ALL_0041_CT_AIRB_x0_R01	Sovereign	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 1	Central governments and central banks	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Counterparties other than public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
GOVT_ALL_0041_CT_AIRB_x0_R02	Sovereign	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 2	Central governments and central banks	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Counterparties other than public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
GOVT_ALL_0041_CT_AIRB_x0_R03	Sovereign	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 3	Central governments and central banks	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Counterparties other than public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
GOVT_ALL_0041_CT_AIRB_x0_R04	Sovereign	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 4	Central governments and central banks	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Counterparties other than public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
GOVT_ALL_0041_CT_AIRB_x0_R05	Sovereign	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 5	Central governments and central banks	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Counterparties other than public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
GOVT_ALL_0041_CT_AIRB_x0_R06	Sovereign	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 6	Central governments and central banks	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Counterparties other than public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
GOVT_ALL_0041_CT_AIRB_x0_R07	Sovereign	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 7	Central governments and central banks	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Counterparties other than public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
GOVT_ALL_0041_CT_AIRB_x0_R08	Sovereign	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 8	Central governments and central banks	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Counterparties other than public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
GOVT_ALL_0041_CT_AIRB_x0_R09	Sovereign	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 9	Central governments and central banks	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Counterparties other than public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
GOVT_ALL_0041_CT_AIRB_x0_R10	Sovereign	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 10	Central governments and central banks	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Counterparties other than public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
GOVT_ALL_0041_CT_AIRB_x0_R11	Sovereign	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 11	Central governments and central banks	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Counterparties other than public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
GOVT_ALL_0041_CT_AIRB_x0_R12	Sovereign	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 12	Central governments and central banks	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Counterparties other than public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
GOVT_ALL_0041_CT_AIRB_x0_R13	Sovereign	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 13	Central governments and central banks	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Counterparties other than public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
GOVT_ALL_0041_CT_AIRB_x0_R14	Sovereign	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 14	Central governments and central banks	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Counterparties other than public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
GOVT_ALL_0041_CT_AIRB_x0_R15	Sovereign	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 15	Central governments and central banks	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Counterparties other than public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
GOVT_ALL_0041_CT_AIRB_x0_R16	Sovereign	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 16	Central governments and central banks	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Counterparties other than public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
GOVT_ALL_0041_CT_AIRB_x0_R17	Sovereign	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 17	Central governments and central banks	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Counterparties other than public sector entities	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposure	Size of exposure
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
GOVT_ALL_0041_CT_AIRB_x0_R18	Sovereign	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 18	Central governments and central banks	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Counterparties other than public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
GOVT_ALL_0041_CT_AIRB_x0_R19	Sovereign	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 19	Central governments and central banks	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Counterparties other than public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
GOVT_ALL_0041_CT_AIRB_x0_R20	Sovereign	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 20	Central governments and central banks	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Counterparties other than public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
GOVT_ALL_0041_CT_AIRB_x0_R21	Sovereign	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 21	Central governments and central banks	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Counterparties other than public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
GOVT_ALL_0041_CT_AIRB_x0_R22	Sovereign	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 22	Central governments and central banks	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Counterparties other than public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
GOVT_ALL_0041_CT_AIRB_x0_R23	Sovereign	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 23	Central governments and central banks	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Counterparties other than public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
GOVT_ALL_0041_CT_AIRB_x0_R24	Sovereign	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 24	Central governments and central banks	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Counterparties other than public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
GOVT_ALL_0041_CT_AIRB_x0_R25	Sovereign	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 25	Central governments and central banks	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Counterparties other than public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
GOVT_ALL_0041_CT_AIRB_x0_R26	Sovereign	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 26	Central governments and central banks	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Counterparties other than public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
GOVT_ALL_0041_CT_AIRB_x0_R27	Sovereign	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 27	Central governments and central banks	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Counterparties other than public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
GOVT_ALL_0041_CT_AIRB_x0_R28	Sovereign	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 28	Central governments and central banks	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Counterparties other than public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
GOVT_ALL_0041_CT_AIRB_x0_R29	Sovereign	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 29	Central governments and central banks	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Counterparties other than public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
GOVT_ALL_0041_CT_AIRB_x0_R30	Sovereign	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 30	Central governments and central banks	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Counterparties other than public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
GOVT_ALL_0041_CT_AIRB_x0_R31	Sovereign	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 31	Central governments and central banks	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Counterparties other than public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
GOVT_ALL_0041_CT_AIRB_x0_R32	Sovereign	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 32	Central governments and central banks	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Counterparties other than public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
GOVT_ALL_0041_CT_AIRB_x0_R33	Sovereign	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 33	Central governments and central banks	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Counterparties other than public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
GOVT_ALL_0041_CT_AIRB_x0_R34	Sovereign	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 34	Central governments and central banks	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Counterparties other than public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
GOVT_ALL_0041_CT_AIRB_x0_R35	Sovereign	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 35	Central governments and central banks	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Counterparties other than public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
GOVT_ALL_0041_CT_AIRB_x0_R36	Sovereign	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 36	Central governments and central banks	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Counterparties other than public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
GOVT_ALL_0041_CT_AIRB_x0_R37	Sovereign	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 37	Central governments and central banks	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Counterparties other than public sector entities	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposure	Size of exposure
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
GOVT_ALL_0041_CT_AIRB_x0_R38	Sovereign	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 38	Central governments and central banks	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Counterparties other than public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
GOVT_ALL_0041_CT_AIRB_x0_R39	Sovereign	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 39	Central governments and central banks	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Counterparties other than public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
GOVT_ALL_0041_CT_AIRB_x0_R40	Sovereign	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 40	Central governments and central banks	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Counterparties other than public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
GOVT_ALL_0041_CT_AIRB_x0_R41	Sovereign	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 41	Central governments and central banks	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Counterparties other than public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
GOVT_ALL_0041_CT_AIRB_x0_R42	Sovereign	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 42	Central governments and central banks	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Counterparties other than public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
GOVT_ALL_0041_CT_AIRB_x0_R43	Sovereign	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 43	Central governments and central banks	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Counterparties other than public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
GOVT_ALL_0041_CT_AIRB_x0_R44	Sovereign	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 44	Central governments and central banks	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Counterparties other than public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
GOVT_ALL_0041_CT_AIRB_x0_R45	Sovereign	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 45	Central governments and central banks	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Counterparties other than public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
GOVT_ALL_0041_CT_AIRB_x0_R46	Sovereign	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 46	Central governments and central banks	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Counterparties other than public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
GOVT_ALL_0041_CT_AIRB_x0_R47	Sovereign	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 47	Central governments and central banks	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Counterparties other than public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
GOVT_ALL_0041_CT_AIRB_x0_R48	Sovereign	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 48	Central governments and central banks	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Counterparties other than public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
GOVT_ALL_0041_CT_AIRB_x0_R49	Sovereign	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 49	Central governments and central banks	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Counterparties other than public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
GOVT_ALL_0041_CT_AIRB_x0_R50	Sovereign	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 50	Central governments and central banks	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Counterparties other than public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
GOVT_ALL_0041_CT_AIRB_x0_R51	Sovereign	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 51	Central governments and central banks	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Counterparties other than public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
GOVT_ALL_0041_CT_AIRB_x0_R52	Sovereign	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 52	Central governments and central banks	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Counterparties other than public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
GOVT_ALL_0041_CT_AIRB_x0_R53	Sovereign	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 53	Central governments and central banks	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Counterparties other than public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
GOVT_ALL_0041_CT_AIRB_x0_R54	Sovereign	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 54	Central governments and central banks	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Counterparties other than public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
GOVT_ALL_0041_CT_AIRB_x0_R55	Sovereign	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 55	Central governments and central banks	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Counterparties other than public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
GOVT_ALL_0041_CT_AIRB_x0_R56	Sovereign	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 56	Central governments and central banks	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Counterparties other than public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
GOVT_ALL_0041_CT_AIRB_x0_R57	Sovereign	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 57	Central governments and central banks	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Counterparties other than public sector entities	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposure	Size of exposure
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
GOVT_ALL_0041_CT_AIRB_x0_R58	Sovereign	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 58	Central governments and central banks	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Counterparties other than public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
GOVT_ALL_0041_CT_AIRB_x0_R59	Sovereign	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 59	Central governments and central banks	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Counterparties other than public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
GOVT_ALL_0041_CT_AIRB_x0_R60	Sovereign	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 60	Central governments and central banks	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Counterparties other than public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
GOVT_ALL_0041_CT_AIRB_x0_R61	Sovereign	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 61	Central governments and central banks	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Counterparties other than public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
GOVT_ALL_0041_CT_AIRB_x0_R62	Sovereign	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 62	Central governments and central banks	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Counterparties other than public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
GOVT_ALL_0041_CT_AIRB_x0_R63	Sovereign	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 63	Central governments and central banks	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Counterparties other than public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
GOVT_ALL_0041_CT_AIRB_x0_R64	Sovereign	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 64	Central governments and central banks	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Counterparties other than public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
GOVT_ALL_0041_CT_AIRB_x0_R65	Sovereign	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 65	Central governments and central banks	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Counterparties other than public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
GOVT_ALL_0041_CT_AIRB_x0_R66	Sovereign	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 66	Central governments and central banks	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Counterparties other than public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
GOVT_ALL_0041_CT_AIRB_x0_R67	Sovereign	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 67	Central governments and central banks	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Counterparties other than public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
GOVT_ALL_0041_CT_AIRB_x0_R68	Sovereign	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 68	Central governments and central banks	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Counterparties other than public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
GOVT_ALL_0041_CT_AIRB_x0_R69	Sovereign	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 69	Central governments and central banks	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Counterparties other than public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
GOVT_ALL_0041_CT_AIRB_x0_R70	Sovereign	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 70	Central governments and central banks	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Counterparties other than public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
GOVT_ALL_0041_CT_AIRB_x0_R71	Sovereign	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 71	Central governments and central banks	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Counterparties other than public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
GOVT_ALL_0041_CT_AIRB_x0_R72	Sovereign	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 72	Central governments and central banks	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Counterparties other than public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
GOVT_ALL_0041_CT_AIRB_x0_R73	Sovereign	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 73	Central governments and central banks	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Counterparties other than public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
GOVT_ALL_0041_CT_AIRB_x0_R74	Sovereign	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 74	Central governments and central banks	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Counterparties other than public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
GOVT_ALL_0041_CT_AIRB_x0_R75	Sovereign	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 75	Central governments and central banks	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Counterparties other than public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
GOVT_ALL_0041_CT_AIRB_x0_R76	Sovereign	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 76	Central governments and central banks	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Counterparties other than public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
GOVT_ALL_0041_CT_AIRB_x0_R77	Sovereign	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 77	Central governments and central banks	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Counterparties other than public sector entities	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposure	Size of exposure
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
GOVT_ALL_0041_CT_AIRB_x0_R78	Sovereign	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 78	Central governments and central banks	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Counterparties other than public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
GOVT_ALL_0041_CT_AIRB_x0_R79	Sovereign	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 79	Central governments and central banks	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Counterparties other than public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
GOVT_ALL_0041_CT_AIRB_x0_R80	Sovereign	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 80	Central governments and central banks	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Counterparties other than public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
GOVT_ALL_0041_CT_AIRB_x0_R81	Sovereign	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 81	Central governments and central banks	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Counterparties other than public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
GOVT_ALL_0041_CT_AIRB_x0_R82	Sovereign	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 82	Central governments and central banks	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Counterparties other than public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
GOVT_ALL_0041_CT_AIRB_x0_R83	Sovereign	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 83	Central governments and central banks	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Counterparties other than public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
GOVT_ALL_0041_CT_AIRB_x0_R84	Sovereign	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 84	Central governments and central banks	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Counterparties other than public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
GOVT_ALL_0041_CT_AIRB_x0_R85	Sovereign	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 85	Central governments and central banks	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Counterparties other than public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
GOVT_ALL_0041_CT_AIRB_x0_R86	Sovereign	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 86	Central governments and central banks	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Counterparties other than public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
GOVT_ALL_0041_CT_AIRB_x0_R87	Sovereign	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 87	Central governments and central banks	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Counterparties other than public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
GOVT_ALL_0041_CT_AIRB_x0_R88	Sovereign	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 88	Central governments and central banks	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Counterparties other than public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
GOVT_ALL_0041_CT_AIRB_x0_R89	Sovereign	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 89	Central governments and central banks	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Counterparties other than public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
GOVT_ALL_0041_CT_AIRB_x0_R90	Sovereign	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 90	Central governments and central banks	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Counterparties other than public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
GOVT_ALL_0041_CT_AIRB_x0_R91	Sovereign	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 91	Central governments and central banks	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Counterparties other than public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
GOVT_ALL_0041_CT_AIRB_x0_R92	Sovereign	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 92	Central governments and central banks	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Counterparties other than public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
GOVT_ALL_0041_CT_AIRB_x0_R93	Sovereign	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 93	Central governments and central banks	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Counterparties other than public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
GOVT_ALL_0041_CT_AIRB_x0_R94	Sovereign	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 94	Central governments and central banks	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Counterparties other than public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
GOVT_ALL_0041_CT_AIRB_x0_R95	Sovereign	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 95	Central governments and central banks	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Counterparties other than public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
GOVT_ALL_0041_CT_AIRB_x0_R96	Sovereign	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 96	Central governments and central banks	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Counterparties other than public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
GOVT_ALL_0041_CT_AIRB_x0_R97	Sovereign	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 97	Central governments and central banks	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Counterparties other than public sector entities	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposure	Size of exposure
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
GOVT_ALL_0041_CT_AIRB_x0_R98	Sovereign	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 98	Central governments and central banks	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Counterparties other than public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
GOVT_ALL_0041_CT_AIRB_x0_R99	Sovereign	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 99	Central governments and central banks	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Counterparties other than public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
GOVT_ALL_0042_CT_AIRB_x0_Rx0	Sovereign	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Not applicable	Central governments and central banks	Not applicable	Defaulted	Not applicable	Not applicable	Not applicable	Counterparties other than public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
GOVT_ALL_0043_CT_AIRB_x0_Rx0	Sovereign	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Not applicable	Central governments and central banks	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Counterparties other than public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
GOVT_ALL_0044_CT_AIRB_x0_R01	Sovereign	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 1	Central governments and central banks	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
GOVT_ALL_0044_CT_AIRB_x0_R02	Sovereign	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 2	Central governments and central banks	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
GOVT_ALL_0044_CT_AIRB_x0_R03	Sovereign	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 3	Central governments and central banks	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
GOVT_ALL_0044_CT_AIRB_x0_R04	Sovereign	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 4	Central governments and central banks	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
GOVT_ALL_0044_CT_AIRB_x0_R05	Sovereign	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 5	Central governments and central banks	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
GOVT_ALL_0044_CT_AIRB_x0_R06	Sovereign	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 6	Central governments and central banks	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
GOVT_ALL_0044_CT_AIRB_x0_R07	Sovereign	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 7	Central governments and central banks	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
GOVT_ALL_0044_CT_AIRB_x0_R08	Sovereign	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 8	Central governments and central banks	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
GOVT_ALL_0044_CT_AIRB_x0_R09	Sovereign	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 9	Central governments and central banks	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
GOVT_ALL_0044_CT_AIRB_x0_R10	Sovereign	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 10	Central governments and central banks	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
GOVT_ALL_0044_CT_AIRB_x0_R11	Sovereign	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 11	Central governments and central banks	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
GOVT_ALL_0044_CT_AIRB_x0_R12	Sovereign	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 12	Central governments and central banks	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
GOVT_ALL_0044_CT_AIRB_x0_R13	Sovereign	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 13	Central governments and central banks	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
GOVT_ALL_0044_CT_AIRB_x0_R14	Sovereign	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 14	Central governments and central banks	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
GOVT_ALL_0044_CT_AIRB_x0_R15	Sovereign	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 15	Central governments and central banks	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
GOVT_ALL_0044_CT_AIRB_x0_R16	Sovereign	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 16	Central governments and central banks	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Public sector entities	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposure	Size of exposure
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
GOVT_ALL_0044_CT_AIRB_x0_R17	Sovereign	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 17	Central governments and central banks	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
GOVT_ALL_0044_CT_AIRB_x0_R18	Sovereign	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 18	Central governments and central banks	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
GOVT_ALL_0044_CT_AIRB_x0_R19	Sovereign	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 19	Central governments and central banks	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
GOVT_ALL_0044_CT_AIRB_x0_R20	Sovereign	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 20	Central governments and central banks	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
GOVT_ALL_0044_CT_AIRB_x0_R21	Sovereign	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 21	Central governments and central banks	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
GOVT_ALL_0044_CT_AIRB_x0_R22	Sovereign	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 22	Central governments and central banks	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
GOVT_ALL_0044_CT_AIRB_x0_R23	Sovereign	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 23	Central governments and central banks	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
GOVT_ALL_0044_CT_AIRB_x0_R24	Sovereign	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 24	Central governments and central banks	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
GOVT_ALL_0044_CT_AIRB_x0_R25	Sovereign	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 25	Central governments and central banks	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
GOVT_ALL_0044_CT_AIRB_x0_R26	Sovereign	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 26	Central governments and central banks	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
GOVT_ALL_0044_CT_AIRB_x0_R27	Sovereign	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 27	Central governments and central banks	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
GOVT_ALL_0044_CT_AIRB_x0_R28	Sovereign	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 28	Central governments and central banks	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
GOVT_ALL_0044_CT_AIRB_x0_R29	Sovereign	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 29	Central governments and central banks	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
GOVT_ALL_0044_CT_AIRB_x0_R30	Sovereign	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 30	Central governments and central banks	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
GOVT_ALL_0044_CT_AIRB_x0_R31	Sovereign	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 31	Central governments and central banks	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
GOVT_ALL_0044_CT_AIRB_x0_R32	Sovereign	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 32	Central governments and central banks	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
GOVT_ALL_0044_CT_AIRB_x0_R33	Sovereign	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 33	Central governments and central banks	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
GOVT_ALL_0044_CT_AIRB_x0_R34	Sovereign	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 34	Central governments and central banks	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
GOVT_ALL_0044_CT_AIRB_x0_R35	Sovereign	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 35	Central governments and central banks	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
GOVT_ALL_0044_CT_AIRB_x0_R36	Sovereign	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 36	Central governments and central banks	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Public sector entities	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposure	Size of exposure
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
GOVT_ALL_0044_CT_AIRB_x0_R37	Sovereign	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 37	Central governments and central banks	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
GOVT_ALL_0044_CT_AIRB_x0_R38	Sovereign	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 38	Central governments and central banks	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
GOVT_ALL_0044_CT_AIRB_x0_R39	Sovereign	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 39	Central governments and central banks	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
GOVT_ALL_0044_CT_AIRB_x0_R40	Sovereign	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 40	Central governments and central banks	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
GOVT_ALL_0044_CT_AIRB_x0_R41	Sovereign	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 41	Central governments and central banks	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
GOVT_ALL_0044_CT_AIRB_x0_R42	Sovereign	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 42	Central governments and central banks	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
GOVT_ALL_0044_CT_AIRB_x0_R43	Sovereign	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 43	Central governments and central banks	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
GOVT_ALL_0044_CT_AIRB_x0_R44	Sovereign	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 44	Central governments and central banks	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
GOVT_ALL_0044_CT_AIRB_x0_R45	Sovereign	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 45	Central governments and central banks	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
GOVT_ALL_0044_CT_AIRB_x0_R46	Sovereign	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 46	Central governments and central banks	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
GOVT_ALL_0044_CT_AIRB_x0_R47	Sovereign	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 47	Central governments and central banks	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
GOVT_ALL_0044_CT_AIRB_x0_R48	Sovereign	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 48	Central governments and central banks	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
GOVT_ALL_0044_CT_AIRB_x0_R49	Sovereign	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 49	Central governments and central banks	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
GOVT_ALL_0044_CT_AIRB_x0_R50	Sovereign	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 50	Central governments and central banks	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
GOVT_ALL_0044_CT_AIRB_x0_R51	Sovereign	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 51	Central governments and central banks	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
GOVT_ALL_0044_CT_AIRB_x0_R52	Sovereign	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 52	Central governments and central banks	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
GOVT_ALL_0044_CT_AIRB_x0_R53	Sovereign	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 53	Central governments and central banks	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
GOVT_ALL_0044_CT_AIRB_x0_R54	Sovereign	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 54	Central governments and central banks	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
GOVT_ALL_0044_CT_AIRB_x0_R55	Sovereign	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 55	Central governments and central banks	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
GOVT_ALL_0044_CT_AIRB_x0_R56	Sovereign	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 56	Central governments and central banks	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Public sector entities	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposure	Size of exposure
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
GOVT_ALL_0044_CT_AIRB_x0_R57	Sovereign	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 57	Central governments and central banks	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
GOVT_ALL_0044_CT_AIRB_x0_R58	Sovereign	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 58	Central governments and central banks	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
GOVT_ALL_0044_CT_AIRB_x0_R59	Sovereign	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 59	Central governments and central banks	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
GOVT_ALL_0044_CT_AIRB_x0_R60	Sovereign	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 60	Central governments and central banks	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
GOVT_ALL_0044_CT_AIRB_x0_R61	Sovereign	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 61	Central governments and central banks	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
GOVT_ALL_0044_CT_AIRB_x0_R62	Sovereign	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 62	Central governments and central banks	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
GOVT_ALL_0044_CT_AIRB_x0_R63	Sovereign	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 63	Central governments and central banks	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
GOVT_ALL_0044_CT_AIRB_x0_R64	Sovereign	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 64	Central governments and central banks	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
GOVT_ALL_0044_CT_AIRB_x0_R65	Sovereign	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 65	Central governments and central banks	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
GOVT_ALL_0044_CT_AIRB_x0_R66	Sovereign	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 66	Central governments and central banks	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
GOVT_ALL_0044_CT_AIRB_x0_R67	Sovereign	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 67	Central governments and central banks	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
GOVT_ALL_0044_CT_AIRB_x0_R68	Sovereign	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 68	Central governments and central banks	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
GOVT_ALL_0044_CT_AIRB_x0_R69	Sovereign	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 69	Central governments and central banks	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
GOVT_ALL_0044_CT_AIRB_x0_R70	Sovereign	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 70	Central governments and central banks	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
GOVT_ALL_0044_CT_AIRB_x0_R71	Sovereign	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 71	Central governments and central banks	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
GOVT_ALL_0044_CT_AIRB_x0_R72	Sovereign	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 72	Central governments and central banks	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
GOVT_ALL_0044_CT_AIRB_x0_R73	Sovereign	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 73	Central governments and central banks	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
GOVT_ALL_0044_CT_AIRB_x0_R74	Sovereign	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 74	Central governments and central banks	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
GOVT_ALL_0044_CT_AIRB_x0_R75	Sovereign	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 75	Central governments and central banks	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
GOVT_ALL_0044_CT_AIRB_x0_R76	Sovereign	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 76	Central governments and central banks	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Public sector entities	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposure	Size of exposure
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
GOVT_ALL_0044_CT_AIRB_x0_R77	Sovereign	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 77	Central governments and central banks	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
GOVT_ALL_0044_CT_AIRB_x0_R78	Sovereign	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 78	Central governments and central banks	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
GOVT_ALL_0044_CT_AIRB_x0_R79	Sovereign	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 79	Central governments and central banks	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
GOVT_ALL_0044_CT_AIRB_x0_R80	Sovereign	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 80	Central governments and central banks	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
GOVT_ALL_0044_CT_AIRB_x0_R81	Sovereign	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 81	Central governments and central banks	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
GOVT_ALL_0044_CT_AIRB_x0_R82	Sovereign	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 82	Central governments and central banks	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
GOVT_ALL_0044_CT_AIRB_x0_R83	Sovereign	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 83	Central governments and central banks	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
GOVT_ALL_0044_CT_AIRB_x0_R84	Sovereign	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 84	Central governments and central banks	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
GOVT_ALL_0044_CT_AIRB_x0_R85	Sovereign	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 85	Central governments and central banks	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
GOVT_ALL_0044_CT_AIRB_x0_R86	Sovereign	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 86	Central governments and central banks	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
GOVT_ALL_0044_CT_AIRB_x0_R87	Sovereign	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 87	Central governments and central banks	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
GOVT_ALL_0044_CT_AIRB_x0_R88	Sovereign	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 88	Central governments and central banks	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
GOVT_ALL_0044_CT_AIRB_x0_R89	Sovereign	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 89	Central governments and central banks	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
GOVT_ALL_0044_CT_AIRB_x0_R90	Sovereign	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 90	Central governments and central banks	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
GOVT_ALL_0044_CT_AIRB_x0_R91	Sovereign	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 91	Central governments and central banks	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
GOVT_ALL_0044_CT_AIRB_x0_R92	Sovereign	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 92	Central governments and central banks	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
GOVT_ALL_0044_CT_AIRB_x0_R93	Sovereign	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 93	Central governments and central banks	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
GOVT_ALL_0044_CT_AIRB_x0_R94	Sovereign	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 94	Central governments and central banks	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
GOVT_ALL_0044_CT_AIRB_x0_R95	Sovereign	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 95	Central governments and central banks	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
GOVT_ALL_0044_CT_AIRB_x0_R96	Sovereign	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 96	Central governments and central banks	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Public sector entities	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposure	Size of exposure
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
GOVT_ALL_0044_CT_AIRB_x0_R97	Sovereign	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 97	Central governments and central banks	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
GOVT_ALL_0044_CT_AIRB_x0_R98	Sovereign	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 98	Central governments and central banks	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
GOVT_ALL_0044_CT_AIRB_x0_R99	Sovereign	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 99	Central governments and central banks	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
GOVT_ALL_0045_CT_AIRB_x0_Rx0	Sovereign	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Not applicable	Central governments and central banks	Not applicable	Defaulted	Not applicable	Not applicable	Not applicable	Public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
GOVT_ALL_0046_CT_AIRB_x0_Rx0	Sovereign	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Not applicable	Central governments and central banks	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
GOVT_ALL_0047_CT_AIRB_x0_Rx0	Sovereign	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Not applicable	Central governments and central banks	Not applicable	Non-defaulted	Drawn credit facility	Exposures without credit protection	Not applicable	Counterparties other than public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
GOVT_ALL_0048_CT_AIRB_x0_Rx0	Sovereign	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Not applicable	Central governments and central banks	Not applicable	Non-defaulted	Drawn credit facility	Exposures with funded credit protection	Eligible financial collateral	Counterparties other than public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
GOVT_ALL_0049_CT_AIRB_x0_Rx0	Sovereign	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Not applicable	Central governments and central banks	Not applicable	Non-defaulted	Drawn credit facility	Exposures with funded credit protection	Other eligible collateral: Receivables	Counterparties other than public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
GOVT_ALL_0050_CT_AIRB_x0_Rx0	Sovereign	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Not applicable	Central governments and central banks	Not applicable	Non-defaulted	Drawn credit facility	Exposures with funded credit protection	Other eligible collateral: Residential Real estate	Counterparties other than public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
GOVT_ALL_0051_CT_AIRB_x0_Rx0	Sovereign	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Not applicable	Central governments and central banks	Not applicable	Non-defaulted	Drawn credit facility	Exposures with funded credit protection	Other eligible collateral: Commercial Real estate	Counterparties other than public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
GOVT_ALL_0052_CT_AIRB_x0_Rx0	Sovereign	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Not applicable	Central governments and central banks	Not applicable	Non-defaulted	Drawn credit facility	Exposures with funded credit protection	Other eligible collateral: Physical collateral	Counterparties other than public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
GOVT_ALL_0053_CT_AIRB_x0_Rx0	Sovereign	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Not applicable	Central governments and central banks	Not applicable	Non-defaulted	Drawn credit facility	Exposures with funded credit protection	Other funded credit protection	Counterparties other than public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
GOVT_ALL_0054_CT_AIRB_x0_Rx0	Sovereign	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Not applicable	Central governments and central banks	Not applicable	Non-defaulted	Drawn credit facility	Exposures with unfunded credit protection	Unfunded credit protection	Counterparties other than public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
GOVT_ALL_0055_CT_AIRB_x0_Rx0	Sovereign	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Not applicable	Central governments and central banks	Not applicable	Non-defaulted	Undrawn committed revolving credit facility	Not applicable	Not applicable	Counterparties other than public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
GOVT_ALL_0056_CT_AIRB_x0_Rx0	Sovereign	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Not applicable	Central governments and central banks	Not applicable	Non-defaulted	Undrawn committed term credit facility	Not applicable	Not applicable	Counterparties other than public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
GOVT_ALL_0057_CT_AIRB_x0_Rx0	Sovereign	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Not applicable	Central governments and central banks	Not applicable	Non-defaulted	Note issuance facility (NIF) and revolving underwriting facility (RUF)	Not applicable	Not applicable	Counterparties other than public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
GOVT_ALL_0058_CT_AIRB_x0_Rx0	Sovereign	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Not applicable	Central governments and central banks	Not applicable	Non-defaulted	Undrawn committed other credit facility	Not applicable	Not applicable	Counterparties other than public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
GOVT_ALL_0059_CT_AIRB_x0_Rx0	Sovereign	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Not applicable	Central governments and central banks	Not applicable	Non-defaulted	Undrawn uncommitted credit lines	Not applicable	Not applicable	Counterparties other than public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
GOVT_ALL_0060_CT_AIRB_x0_Rx0	Sovereign	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Not applicable	Central governments and central banks	Not applicable	Non-defaulted	Undrawn purchase commitments for revolving purchased receivables and other low-risk off-balance sheet items	Not applicable	Not applicable	Counterparties other than public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
GOVT_ALL_0061_CT_AIRB_x0_Rx0	Sovereign	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Not applicable	Central governments and central banks	Not applicable	Non-defaulted	Issued short term letter of credit and other medium-risk off-balance sheet items	Not applicable	Not applicable	Counterparties other than public sector entities	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposure	Size of exposure
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
GOVT_ALL_0062_CT_AIRB_x0_Rx0	Sovereign	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Not applicable	Central governments and central banks	Not applicable	Non-defaulted	Issued warranties and indemnities, guarantees, irrevocable stand-by letter of credit and documentary credit	Not applicable	Not applicable	Counterparties other than public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
GOVT_ALL_0063_CT_AIRB_x0_Rx0	Sovereign	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Not applicable	Central governments and central banks	Not applicable	Non-defaulted	Full risk (100 %)	Not applicable	Not applicable	Counterparties other than public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
GOVT_ALL_0064_CT_AIRB_x0_Rx0	Sovereign	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Not applicable	Central governments and central banks	Not applicable	Non-defaulted	Drawn credit facility	Exposures without credit protection	Not applicable	Public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
GOVT_ALL_0065_CT_AIRB_x0_Rx0	Sovereign	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Not applicable	Central governments and central banks	Not applicable	Non-defaulted	Drawn credit facility	Exposures with funded credit protection	Eligible financial collateral	Public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
GOVT_ALL_0066_CT_AIRB_x0_Rx0	Sovereign	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Not applicable	Central governments and central banks	Not applicable	Non-defaulted	Drawn credit facility	Exposures with funded credit protection	Other eligible collateral: Receivables	Public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
GOVT_ALL_0067_CT_AIRB_x0_Rx0	Sovereign	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Not applicable	Central governments and central banks	Not applicable	Non-defaulted	Drawn credit facility	Exposures with funded credit protection	Other eligible collateral: Residential Real estate	Public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
GOVT_ALL_0068_CT_AIRB_x0_Rx0	Sovereign	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Not applicable	Central governments and central banks	Not applicable	Non-defaulted	Drawn credit facility	Exposures with funded credit protection	Other eligible collateral: Commercial Real estate	Public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
GOVT_ALL_0069_CT_AIRB_x0_Rx0	Sovereign	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Not applicable	Central governments and central banks	Not applicable	Non-defaulted	Drawn credit facility	Exposures with funded credit protection	Other eligible collateral: Physical collateral	Public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
GOVT_ALL_0070_CT_AIRB_x0_Rx0	Sovereign	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Not applicable	Central governments and central banks	Not applicable	Non-defaulted	Drawn credit facility	Exposures with funded credit protection	Other funded credit protection	Public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
GOVT_ALL_0071_CT_AIRB_x0_Rx0	Sovereign	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Not applicable	Central governments and central banks	Not applicable	Non-defaulted	Drawn credit facility	Exposures with unfunded credit protection	Unfunded credit protection	Public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
GOVT_ALL_0072_CT_AIRB_x0_Rx0	Sovereign	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Not applicable	Central governments and central banks	Not applicable	Non-defaulted	Undrawn committed revolving credit facility	Not applicable	Not applicable	Public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
GOVT_ALL_0073_CT_AIRB_x0_Rx0	Sovereign	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Not applicable	Central governments and central banks	Not applicable	Non-defaulted	Undrawn committed term credit facility	Not applicable	Not applicable	Public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
GOVT_ALL_0074_CT_AIRB_x0_Rx0	Sovereign	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Not applicable	Central governments and central banks	Not applicable	Non-defaulted	Note issuance facility (NIF) and revolving underwriting facility (RUF)	Not applicable	Not applicable	Public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
GOVT_ALL_0075_CT_AIRB_x0_Rx0	Sovereign	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Not applicable	Central governments and central banks	Not applicable	Non-defaulted	Undrawn committed other credit facility	Not applicable	Not applicable	Public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
GOVT_ALL_0076_CT_AIRB_x0_Rx0	Sovereign	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Not applicable	Central governments and central banks	Not applicable	Non-defaulted	Undrawn uncommitted credit lines	Not applicable	Not applicable	Public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
GOVT_ALL_0077_CT_AIRB_x0_Rx0	Sovereign	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Not applicable	Central governments and central banks	Not applicable	Non-defaulted	Undrawn purchase commitments for revolving purchased receivables and other low-risk off-balance sheet items	Not applicable	Not applicable	Public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
GOVT_ALL_0078_CT_AIRB_x0_Rx0	Sovereign	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Not applicable	Central governments and central banks	Not applicable	Non-defaulted	Issued short term letter of credit and other medium-risk off-balance sheet items	Not applicable	Not applicable	Public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
GOVT_ALL_0079_CT_AIRB_x0_Rx0	Sovereign	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Not applicable	Central governments and central banks	Not applicable	Non-defaulted	Issued warranties and indemnities, guarantees, irrevocable stand-by letter of credit and documentary credit	Not applicable	Not applicable	Public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
GOVT_ALL_0080_CT_AIRB_x0_Rx0	Sovereign	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Not applicable	Central governments and central banks	Not applicable	Non-defaulted	Full risk (100 %)	Not applicable	Not applicable	Public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
GOVT_ALL_0043_CT_AIRB_AT_Rx0	Sovereign	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	AT	Not applicable	Central governments and central banks	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Counterparties other than public sector entities	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposure	Size of exposure
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
GOVT_ALL_0043_CT_AIRB_AU_Rx0	Sovereign	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	AU	Not applicable	Central governments and central banks	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Counterparties other than public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
GOVT_ALL_0043_CT_AIRB_BE_Rx0	Sovereign	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BE	Not applicable	Central governments and central banks	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Counterparties other than public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
GOVT_ALL_0043_CT_AIRB_BG_Rx0	Sovereign	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BG	Not applicable	Central governments and central banks	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Counterparties other than public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
GOVT_ALL_0043_CT_AIRB_BR_Rx0	Sovereign	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BR	Not applicable	Central governments and central banks	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Counterparties other than public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
GOVT_ALL_0043_CT_AIRB_CA_Rx0	Sovereign	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CA	Not applicable	Central governments and central banks	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Counterparties other than public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
GOVT_ALL_0043_CT_AIRB_CH_Rx0	Sovereign	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CH	Not applicable	Central governments and central banks	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Counterparties other than public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
GOVT_ALL_0043_CT_AIRB_CN_Rx0	Sovereign	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CN	Not applicable	Central governments and central banks	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Counterparties other than public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
GOVT_ALL_0043_CT_AIRB_CY_Rx0	Sovereign	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CY	Not applicable	Central governments and central banks	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Counterparties other than public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
GOVT_ALL_0043_CT_AIRB_CZ_Rx0	Sovereign	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CZ	Not applicable	Central governments and central banks	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Counterparties other than public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
GOVT_ALL_0043_CT_AIRB_DE_Rx0	Sovereign	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	DE	Not applicable	Central governments and central banks	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Counterparties other than public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
GOVT_ALL_0043_CT_AIRB_DK_Rx0	Sovereign	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	DK	Not applicable	Central governments and central banks	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Counterparties other than public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
GOVT_ALL_0043_CT_AIRB_EE_Rx0	Sovereign	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	EE	Not applicable	Central governments and central banks	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Counterparties other than public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
GOVT_ALL_0043_CT_AIRB_ES_Rx0	Sovereign	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	ES	Not applicable	Central governments and central banks	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Counterparties other than public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
GOVT_ALL_0043_CT_AIRB_FI_Rx0	Sovereign	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	FI	Not applicable	Central governments and central banks	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Counterparties other than public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
GOVT_ALL_0043_CT_AIRB_FR_Rx0	Sovereign	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	FR	Not applicable	Central governments and central banks	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Counterparties other than public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
GOVT_ALL_0043_CT_AIRB_GB_Rx0	Sovereign	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	GB	Not applicable	Central governments and central banks	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Counterparties other than public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
GOVT_ALL_0043_CT_AIRB_GR_Rx0	Sovereign	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	GR	Not applicable	Central governments and central banks	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Counterparties other than public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
GOVT_ALL_0043_CT_AIRB_HK_Rx0	Sovereign	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HK	Not applicable	Central governments and central banks	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Counterparties other than public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
GOVT_ALL_0043_CT_AIRB_HR_Rx0	Sovereign	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HR	Not applicable	Central governments and central banks	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Counterparties other than public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
GOVT_ALL_0043_CT_AIRB_HU_Rx0	Sovereign	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HU	Not applicable	Central governments and central banks	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Counterparties other than public sector entities	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposure	Size of exposure
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
GOVT_ALL_0043_CT_AIRB_IE_Rx0	Sovereign	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IE	Not applicable	Central governments and central banks	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Counterparties other than public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
GOVT_ALL_0043_CT_AIRB_IL_Rx0	Sovereign	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IL	Not applicable	Central governments and central banks	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Counterparties other than public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
GOVT_ALL_0043_CT_AIRB_IT_Rx0	Sovereign	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IT	Not applicable	Central governments and central banks	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Counterparties other than public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
GOVT_ALL_0043_CT_AIRB_JP_Rx0	Sovereign	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	JP	Not applicable	Central governments and central banks	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Counterparties other than public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
GOVT_ALL_0043_CT_AIRB_KR_Rx0	Sovereign	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	KR	Not applicable	Central governments and central banks	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Counterparties other than public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
GOVT_ALL_0043_CT_AIRB_LT_Rx0	Sovereign	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LT	Not applicable	Central governments and central banks	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Counterparties other than public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
GOVT_ALL_0043_CT_AIRB_LU_Rx0	Sovereign	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LU	Not applicable	Central governments and central banks	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Counterparties other than public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
GOVT_ALL_0043_CT_AIRB_LV_Rx0	Sovereign	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LV	Not applicable	Central governments and central banks	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Counterparties other than public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
GOVT_ALL_0043_CT_AIRB_MT_Rx0	Sovereign	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	MT	Not applicable	Central governments and central banks	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Counterparties other than public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
GOVT_ALL_0043_CT_AIRB_NL_Rx0	Sovereign	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	NL	Not applicable	Central governments and central banks	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Counterparties other than public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
GOVT_ALL_0043_CT_AIRB_NO_Rx0	Sovereign	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	NO	Not applicable	Central governments and central banks	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Counterparties other than public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
GOVT_ALL_0043_CT_AIRB_PL_Rx0	Sovereign	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	PL	Not applicable	Central governments and central banks	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Counterparties other than public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
GOVT_ALL_0043_CT_AIRB_PT_Rx0	Sovereign	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	PT	Not applicable	Central governments and central banks	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Counterparties other than public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
GOVT_ALL_0043_CT_AIRB_RO_Rx0	Sovereign	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	RO	Not applicable	Central governments and central banks	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Counterparties other than public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
GOVT_ALL_0043_CT_AIRB_RU_Rx0	Sovereign	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	RU	Not applicable	Central governments and central banks	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Counterparties other than public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
GOVT_ALL_0043_CT_AIRB_SE_Rx0	Sovereign	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SE	Not applicable	Central governments and central banks	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Counterparties other than public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
GOVT_ALL_0043_CT_AIRB_SG_Rx0	Sovereign	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SG	Not applicable	Central governments and central banks	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Counterparties other than public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
GOVT_ALL_0043_CT_AIRB_SI_Rx0	Sovereign	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SI	Not applicable	Central governments and central banks	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Counterparties other than public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
GOVT_ALL_0043_CT_AIRB_SK_Rx0	Sovereign	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SK	Not applicable	Central governments and central banks	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Counterparties other than public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
GOVT_ALL_0043_CT_AIRB_TR_Rx0	Sovereign	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	TR	Not applicable	Central governments and central banks	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Counterparties other than public sector entities	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposure	Size of exposure
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
GOVT_ALL_0043_CT_AIRB_US_Rx0	Sovereign	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	US	Not applicable	Central governments and central banks	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Counterparties other than public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
GOVT_ALL_0043_CT_AIRB_x2_Rx0	Sovereign	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Other countries	Not applicable	Central governments and central banks	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Counterparties other than public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
GOVT_ALL_0046_CT_AIRB_AT_Rx0	Sovereign	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	AT	Not applicable	Central governments and central banks	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
GOVT_ALL_0046_CT_AIRB_AU_Rx0	Sovereign	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	AU	Not applicable	Central governments and central banks	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
GOVT_ALL_0046_CT_AIRB_BE_Rx0	Sovereign	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BE	Not applicable	Central governments and central banks	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
GOVT_ALL_0046_CT_AIRB_BG_Rx0	Sovereign	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BG	Not applicable	Central governments and central banks	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
GOVT_ALL_0046_CT_AIRB_BR_Rx0	Sovereign	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BR	Not applicable	Central governments and central banks	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
GOVT_ALL_0046_CT_AIRB_CA_Rx0	Sovereign	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CA	Not applicable	Central governments and central banks	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
GOVT_ALL_0046_CT_AIRB_CH_Rx0	Sovereign	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CH	Not applicable	Central governments and central banks	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
GOVT_ALL_0046_CT_AIRB_CN_Rx0	Sovereign	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CN	Not applicable	Central governments and central banks	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
GOVT_ALL_0046_CT_AIRB_CY_Rx0	Sovereign	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CY	Not applicable	Central governments and central banks	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
GOVT_ALL_0046_CT_AIRB_CZ_Rx0	Sovereign	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CZ	Not applicable	Central governments and central banks	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
GOVT_ALL_0046_CT_AIRB_DE_Rx0	Sovereign	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	DE	Not applicable	Central governments and central banks	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
GOVT_ALL_0046_CT_AIRB_DK_Rx0	Sovereign	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	DK	Not applicable	Central governments and central banks	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
GOVT_ALL_0046_CT_AIRB_EE_Rx0	Sovereign	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	EE	Not applicable	Central governments and central banks	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
GOVT_ALL_0046_CT_AIRB_ES_Rx0	Sovereign	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	ES	Not applicable	Central governments and central banks	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
GOVT_ALL_0046_CT_AIRB_FI_Rx0	Sovereign	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	FI	Not applicable	Central governments and central banks	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
GOVT_ALL_0046_CT_AIRB_FR_Rx0	Sovereign	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	FR	Not applicable	Central governments and central banks	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
GOVT_ALL_0046_CT_AIRB_GB_Rx0	Sovereign	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	GB	Not applicable	Central governments and central banks	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
GOVT_ALL_0046_CT_AIRB_GR_Rx0	Sovereign	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	GR	Not applicable	Central governments and central banks	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Public sector entities	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposure	Size of exposure
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
GOVT_ALL_0046_CT_AIRB_HK_Rx0	Sovereign	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HK	Not applicable	Central governments and central banks	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
GOVT_ALL_0046_CT_AIRB_HR_Rx0	Sovereign	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HR	Not applicable	Central governments and central banks	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
GOVT_ALL_0046_CT_AIRB_HU_Rx0	Sovereign	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HU	Not applicable	Central governments and central banks	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
GOVT_ALL_0046_CT_AIRB_IE_Rx0	Sovereign	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IE	Not applicable	Central governments and central banks	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
GOVT_ALL_0046_CT_AIRB_IL_Rx0	Sovereign	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IL	Not applicable	Central governments and central banks	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
GOVT_ALL_0046_CT_AIRB_IT_Rx0	Sovereign	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IT	Not applicable	Central governments and central banks	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
GOVT_ALL_0046_CT_AIRB_JP_Rx0	Sovereign	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	JP	Not applicable	Central governments and central banks	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
GOVT_ALL_0046_CT_AIRB_KR_Rx0	Sovereign	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	KR	Not applicable	Central governments and central banks	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
GOVT_ALL_0046_CT_AIRB_LT_Rx0	Sovereign	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LT	Not applicable	Central governments and central banks	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
GOVT_ALL_0046_CT_AIRB_LU_Rx0	Sovereign	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LU	Not applicable	Central governments and central banks	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
GOVT_ALL_0046_CT_AIRB_LV_Rx0	Sovereign	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LV	Not applicable	Central governments and central banks	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
GOVT_ALL_0046_CT_AIRB_MT_Rx0	Sovereign	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	MT	Not applicable	Central governments and central banks	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
GOVT_ALL_0046_CT_AIRB_NL_Rx0	Sovereign	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	NL	Not applicable	Central governments and central banks	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
GOVT_ALL_0046_CT_AIRB_NO_Rx0	Sovereign	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	NO	Not applicable	Central governments and central banks	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
GOVT_ALL_0046_CT_AIRB_PL_Rx0	Sovereign	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	PL	Not applicable	Central governments and central banks	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
GOVT_ALL_0046_CT_AIRB_PT_Rx0	Sovereign	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	PT	Not applicable	Central governments and central banks	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
GOVT_ALL_0046_CT_AIRB_RO_Rx0	Sovereign	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	RO	Not applicable	Central governments and central banks	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
GOVT_ALL_0046_CT_AIRB_RU_Rx0	Sovereign	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	RU	Not applicable	Central governments and central banks	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
GOVT_ALL_0046_CT_AIRB_SE_Rx0	Sovereign	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SE	Not applicable	Central governments and central banks	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
GOVT_ALL_0046_CT_AIRB_SG_Rx0	Sovereign	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SG	Not applicable	Central governments and central banks	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Public sector entities	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposure	Size of exposure
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
GOVT_ALL_0046_CT_AIRB_SI_Rx0	Sovereign	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SI	Not applicable	Central governments and central banks	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
GOVT_ALL_0046_CT_AIRB_SK_Rx0	Sovereign	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SK	Not applicable	Central governments and central banks	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
GOVT_ALL_0046_CT_AIRB_TR_Rx0	Sovereign	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	TR	Not applicable	Central governments and central banks	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
GOVT_ALL_0046_CT_AIRB_US_Rx0	Sovereign	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	US	Not applicable	Central governments and central banks	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
GOVT_ALL_0046_CT_AIRB_x2_Rx0	Sovereign	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Other countries	Not applicable	Central governments and central banks	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0021_CT_SLSC_x0_R01	Large corporate	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	Not applicable	Rating 1	Corporates	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Not applicable	>EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0021_CT_SLSC_x0_R02	Large corporate	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	Not applicable	Rating 2	Corporates	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Not applicable	>EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0021_CT_SLSC_x0_R03	Large corporate	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	Not applicable	Rating 3	Corporates	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Not applicable	>EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0021_CT_SLSC_x0_R04	Large corporate	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	Not applicable	Rating 4	Corporates	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Not applicable	>EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0021_CT_SLSC_x0_R05	Large corporate	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	Not applicable	Rating 5	Corporates	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Not applicable	>EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0021_CT_SLSC_x0_R06	Large corporate	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	Not applicable	Rating 6	Corporates	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Not applicable	>EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0021_CT_SLSC_x0_R07	Large corporate	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	Not applicable	Rating 7	Corporates	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Not applicable	>EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0021_CT_SLSC_x0_R08	Large corporate	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	Not applicable	Rating 8	Corporates	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Not applicable	>EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0021_CT_SLSC_x0_R09	Large corporate	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	Not applicable	Rating 9	Corporates	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Not applicable	>EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0021_CT_SLSC_x0_R10	Large corporate	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	Not applicable	Rating 10	Corporates	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Not applicable	>EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0021_CT_SLSC_x0_R11	Large corporate	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	Not applicable	Rating 11	Corporates	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Not applicable	>EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0021_CT_SLSC_x0_R12	Large corporate	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	Not applicable	Rating 12	Corporates	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Not applicable	>EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0021_CT_SLSC_x0_R13	Large corporate	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	Not applicable	Rating 13	Corporates	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Not applicable	>EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0021_CT_SLSC_x0_R14	Large corporate	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	Not applicable	Rating 14	Corporates	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Not applicable	>EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0021_CT_SLSC_x0_R15	Large corporate	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	Not applicable	Rating 15	Corporates	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Not applicable	>EUR 200 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposure	Size of exposure
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
CORP_ALL_0021_CT_SLSC_x0_R16	Large corporate	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	Not applicable	Rating 16	Corporates	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Not applicable	>EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0021_CT_SLSC_x0_R17	Large corporate	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	Not applicable	Rating 17	Corporates	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Not applicable	>EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0021_CT_SLSC_x0_R18	Large corporate	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	Not applicable	Rating 18	Corporates	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Not applicable	>EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0021_CT_SLSC_x0_R19	Large corporate	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	Not applicable	Rating 19	Corporates	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Not applicable	>EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0021_CT_SLSC_x0_R20	Large corporate	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	Not applicable	Rating 20	Corporates	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Not applicable	>EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0021_CT_SLSC_x0_R21	Large corporate	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	Not applicable	Rating 21	Corporates	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Not applicable	>EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0021_CT_SLSC_x0_R22	Large corporate	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	Not applicable	Rating 22	Corporates	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Not applicable	>EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0021_CT_SLSC_x0_R23	Large corporate	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	Not applicable	Rating 23	Corporates	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Not applicable	>EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0021_CT_SLSC_x0_R24	Large corporate	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	Not applicable	Rating 24	Corporates	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Not applicable	>EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0021_CT_SLSC_x0_R25	Large corporate	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	Not applicable	Rating 25	Corporates	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Not applicable	>EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0021_CT_SLSC_x0_R26	Large corporate	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	Not applicable	Rating 26	Corporates	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Not applicable	>EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0021_CT_SLSC_x0_R27	Large corporate	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	Not applicable	Rating 27	Corporates	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Not applicable	>EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0021_CT_SLSC_x0_R28	Large corporate	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	Not applicable	Rating 28	Corporates	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Not applicable	>EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0021_CT_SLSC_x0_R29	Large corporate	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	Not applicable	Rating 29	Corporates	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Not applicable	>EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0021_CT_SLSC_x0_R30	Large corporate	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	Not applicable	Rating 30	Corporates	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Not applicable	>EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0021_CT_SLSC_x0_R31	Large corporate	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	Not applicable	Rating 31	Corporates	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Not applicable	>EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0021_CT_SLSC_x0_R32	Large corporate	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	Not applicable	Rating 32	Corporates	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Not applicable	>EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0021_CT_SLSC_x0_R33	Large corporate	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	Not applicable	Rating 33	Corporates	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Not applicable	>EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0021_CT_SLSC_x0_R34	Large corporate	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	Not applicable	Rating 34	Corporates	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Not applicable	>EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0021_CT_SLSC_x0_R35	Large corporate	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	Not applicable	Rating 35	Corporates	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Not applicable	>EUR 200 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposure	Size of exposure
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
CORP_ALL_0021_CT_SLSC_x0_R36	Large corporate	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	Not applicable	Rating 36	Corporates	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Not applicable	>EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0021_CT_SLSC_x0_R37	Large corporate	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	Not applicable	Rating 37	Corporates	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Not applicable	>EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0021_CT_SLSC_x0_R38	Large corporate	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	Not applicable	Rating 38	Corporates	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Not applicable	>EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0021_CT_SLSC_x0_R39	Large corporate	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	Not applicable	Rating 39	Corporates	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Not applicable	>EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0021_CT_SLSC_x0_R40	Large corporate	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	Not applicable	Rating 40	Corporates	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Not applicable	>EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0021_CT_SLSC_x0_R41	Large corporate	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	Not applicable	Rating 41	Corporates	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Not applicable	>EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0021_CT_SLSC_x0_R42	Large corporate	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	Not applicable	Rating 42	Corporates	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Not applicable	>EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0021_CT_SLSC_x0_R43	Large corporate	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	Not applicable	Rating 43	Corporates	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Not applicable	>EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0021_CT_SLSC_x0_R44	Large corporate	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	Not applicable	Rating 44	Corporates	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Not applicable	>EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0021_CT_SLSC_x0_R45	Large corporate	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	Not applicable	Rating 45	Corporates	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Not applicable	>EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0021_CT_SLSC_x0_R46	Large corporate	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	Not applicable	Rating 46	Corporates	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Not applicable	>EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0021_CT_SLSC_x0_R47	Large corporate	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	Not applicable	Rating 47	Corporates	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Not applicable	>EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0021_CT_SLSC_x0_R48	Large corporate	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	Not applicable	Rating 48	Corporates	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Not applicable	>EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0021_CT_SLSC_x0_R49	Large corporate	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	Not applicable	Rating 49	Corporates	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Not applicable	>EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0021_CT_SLSC_x0_R50	Large corporate	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	Not applicable	Rating 50	Corporates	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Not applicable	>EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0021_CT_SLSC_x0_R51	Large corporate	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	Not applicable	Rating 51	Corporates	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Not applicable	>EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0021_CT_SLSC_x0_R52	Large corporate	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	Not applicable	Rating 52	Corporates	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Not applicable	>EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0021_CT_SLSC_x0_R53	Large corporate	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	Not applicable	Rating 53	Corporates	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Not applicable	>EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0021_CT_SLSC_x0_R54	Large corporate	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	Not applicable	Rating 54	Corporates	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Not applicable	>EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0021_CT_SLSC_x0_R55	Large corporate	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	Not applicable	Rating 55	Corporates	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Not applicable	>EUR 200 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposure	Size of exposure
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
CORP_ALL_0021_CT_SLSC_x0_R56	Large corporate	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	Not applicable	Rating 56	Corporates	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Not applicable	>EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0021_CT_SLSC_x0_R57	Large corporate	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	Not applicable	Rating 57	Corporates	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Not applicable	>EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0021_CT_SLSC_x0_R58	Large corporate	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	Not applicable	Rating 58	Corporates	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Not applicable	>EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0021_CT_SLSC_x0_R59	Large corporate	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	Not applicable	Rating 59	Corporates	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Not applicable	>EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0021_CT_SLSC_x0_R60	Large corporate	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	Not applicable	Rating 60	Corporates	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Not applicable	>EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0021_CT_SLSC_x0_R61	Large corporate	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	Not applicable	Rating 61	Corporates	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Not applicable	>EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0021_CT_SLSC_x0_R62	Large corporate	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	Not applicable	Rating 62	Corporates	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Not applicable	>EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0021_CT_SLSC_x0_R63	Large corporate	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	Not applicable	Rating 63	Corporates	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Not applicable	>EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0021_CT_SLSC_x0_R64	Large corporate	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	Not applicable	Rating 64	Corporates	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Not applicable	>EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0021_CT_SLSC_x0_R65	Large corporate	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	Not applicable	Rating 65	Corporates	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Not applicable	>EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0021_CT_SLSC_x0_R66	Large corporate	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	Not applicable	Rating 66	Corporates	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Not applicable	>EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0021_CT_SLSC_x0_R67	Large corporate	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	Not applicable	Rating 67	Corporates	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Not applicable	>EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0021_CT_SLSC_x0_R68	Large corporate	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	Not applicable	Rating 68	Corporates	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Not applicable	>EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0021_CT_SLSC_x0_R69	Large corporate	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	Not applicable	Rating 69	Corporates	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Not applicable	>EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0021_CT_SLSC_x0_R70	Large corporate	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	Not applicable	Rating 70	Corporates	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Not applicable	>EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0021_CT_SLSC_x0_R71	Large corporate	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	Not applicable	Rating 71	Corporates	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Not applicable	>EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0021_CT_SLSC_x0_R72	Large corporate	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	Not applicable	Rating 72	Corporates	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Not applicable	>EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0021_CT_SLSC_x0_R73	Large corporate	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	Not applicable	Rating 73	Corporates	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Not applicable	>EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0021_CT_SLSC_x0_R74	Large corporate	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	Not applicable	Rating 74	Corporates	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Not applicable	>EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0021_CT_SLSC_x0_R75	Large corporate	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	Not applicable	Rating 75	Corporates	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Not applicable	>EUR 200 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposure	Size of exposure
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
CORP_ALL_0021_CT_SLSC_x0_R76	Large corporate	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	Not applicable	Rating 76	Corporates	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Not applicable	>EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0021_CT_SLSC_x0_R77	Large corporate	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	Not applicable	Rating 77	Corporates	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Not applicable	>EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0021_CT_SLSC_x0_R78	Large corporate	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	Not applicable	Rating 78	Corporates	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Not applicable	>EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0021_CT_SLSC_x0_R79	Large corporate	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	Not applicable	Rating 79	Corporates	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Not applicable	>EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0021_CT_SLSC_x0_R80	Large corporate	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	Not applicable	Rating 80	Corporates	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Not applicable	>EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0021_CT_SLSC_x0_R81	Large corporate	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	Not applicable	Rating 81	Corporates	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Not applicable	>EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0021_CT_SLSC_x0_R82	Large corporate	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	Not applicable	Rating 82	Corporates	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Not applicable	>EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0021_CT_SLSC_x0_R83	Large corporate	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	Not applicable	Rating 83	Corporates	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Not applicable	>EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0021_CT_SLSC_x0_R84	Large corporate	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	Not applicable	Rating 84	Corporates	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Not applicable	>EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0021_CT_SLSC_x0_R85	Large corporate	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	Not applicable	Rating 85	Corporates	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Not applicable	>EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0021_CT_SLSC_x0_R86	Large corporate	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	Not applicable	Rating 86	Corporates	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Not applicable	>EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0021_CT_SLSC_x0_R87	Large corporate	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	Not applicable	Rating 87	Corporates	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Not applicable	>EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0021_CT_SLSC_x0_R88	Large corporate	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	Not applicable	Rating 88	Corporates	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Not applicable	>EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0021_CT_SLSC_x0_R89	Large corporate	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	Not applicable	Rating 89	Corporates	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Not applicable	>EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0021_CT_SLSC_x0_R90	Large corporate	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	Not applicable	Rating 90	Corporates	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Not applicable	>EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0021_CT_SLSC_x0_R91	Large corporate	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	Not applicable	Rating 91	Corporates	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Not applicable	>EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0021_CT_SLSC_x0_R92	Large corporate	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	Not applicable	Rating 92	Corporates	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Not applicable	>EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0021_CT_SLSC_x0_R93	Large corporate	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	Not applicable	Rating 93	Corporates	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Not applicable	>EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0021_CT_SLSC_x0_R94	Large corporate	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	Not applicable	Rating 94	Corporates	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Not applicable	>EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0021_CT_SLSC_x0_R95	Large corporate	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	Not applicable	Rating 95	Corporates	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Not applicable	>EUR 200 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposure	Size of exposure
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
CORP_ALL_0021_CT_SLSC_x0_R96	Large corporate	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	Not applicable	Rating 96	Corporates	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Not applicable	>EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0021_CT_SLSC_x0_R97	Large corporate	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	Not applicable	Rating 97	Corporates	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Not applicable	>EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0021_CT_SLSC_x0_R98	Large corporate	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	Not applicable	Rating 98	Corporates	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Not applicable	>EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0021_CT_SLSC_x0_R99	Large corporate	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	Not applicable	Rating 99	Corporates	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Not applicable	>EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0022_CT_SLSC_x0_Rx0	Large corporate	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	Not applicable	Not applicable	Corporates	Not applicable	Defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0023_CT_SLSC_x0_Rx0	Large corporate	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	Not applicable	Not applicable	Corporates	Not applicable	Non-defaulted	Drawn credit facility	Exposures without credit protection	Not applicable	Not applicable	>EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0024_CT_SLSC_x0_Rx0	Large corporate	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	Not applicable	Not applicable	Corporates	Not applicable	Non-defaulted	Drawn credit facility	Exposures with funded credit protection	Eligible financial collateral	Not applicable	>EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0025_CT_SLSC_x0_Rx0	Large corporate	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	Not applicable	Not applicable	Corporates	Not applicable	Non-defaulted	Drawn credit facility	Exposures with funded credit protection	Other eligible collateral: Receivables	Not applicable	>EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0026_CT_SLSC_x0_Rx0	Large corporate	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	Not applicable	Not applicable	Corporates	Not applicable	Non-defaulted	Drawn credit facility	Exposures with funded credit protection	Other eligible collateral: Residential Real estate	Not applicable	>EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0027_CT_SLSC_x0_Rx0	Large corporate	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	Not applicable	Not applicable	Corporates	Not applicable	Non-defaulted	Drawn credit facility	Exposures with funded credit protection	Other eligible collateral: Commercial Real estate	Not applicable	>EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0028_CT_SLSC_x0_Rx0	Large corporate	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	Not applicable	Not applicable	Corporates	Not applicable	Non-defaulted	Drawn credit facility	Exposures with funded credit protection	Other eligible collateral: Physical collateral	Not applicable	>EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0029_CT_SLSC_x0_Rx0	Large corporate	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	Not applicable	Not applicable	Corporates	Not applicable	Non-defaulted	Drawn credit facility	Exposures with funded credit protection	Other funded credit protection	Not applicable	>EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0030_CT_SLSC_x0_Rx0	Large corporate	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	Not applicable	Not applicable	Corporates	Not applicable	Non-defaulted	Drawn credit facility	Exposures with unfunded credit protection	Unfunded credit protection	Not applicable	>EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0031_CT_SLSC_x0_Rx0	Large corporate	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	Not applicable	Not applicable	Corporates	Not applicable	Non-defaulted	Undrawn committed revolving credit facility	Not applicable	Not applicable	Not applicable	>EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0032_CT_SLSC_x0_Rx0	Large corporate	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	Not applicable	Not applicable	Corporates	Not applicable	Non-defaulted	Undrawn committed term credit facility	Not applicable	Not applicable	Not applicable	>EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0033_CT_SLSC_x0_Rx0	Large corporate	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	Not applicable	Not applicable	Corporates	Not applicable	Non-defaulted	Note issuance facility (NIF) and revolving underwriting facility (RUF)	Not applicable	Not applicable	Not applicable	>EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0034_CT_SLSC_x0_Rx0	Large corporate	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	Not applicable	Not applicable	Corporates	Not applicable	Non-defaulted	Undrawn committed other credit facility	Not applicable	Not applicable	Not applicable	>EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0035_CT_SLSC_x0_Rx0	Large corporate	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	Not applicable	Not applicable	Corporates	Not applicable	Non-defaulted	Undrawn uncommitted credit lines	Not applicable	Not applicable	Not applicable	>EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0036_CT_SLSC_x0_Rx0	Large corporate	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	Not applicable	Not applicable	Corporates	Not applicable	Non-defaulted	Undrawn purchase commitments for revolving purchased receivables and other low-risk off-balance sheet items	Not applicable	Not applicable	Not applicable	>EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0037_CT_SLSC_x0_Rx0	Large corporate	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	Not applicable	Not applicable	Corporates	Not applicable	Non-defaulted	Issued short term letter of credit and other medium-risk off-balance sheet items	Not applicable	Not applicable	Not applicable	>EUR 200 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposure	Size of exposure
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
CORP_ALL_0038_CT_SLSC_x0_Rx0	Large corporate	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	Not applicable	Not applicable	Corporates	Not applicable	Non-defaulted	Issued warranties and indemnities, guarantees, irrevocable stand-by letter of credit and documentary credit	Not applicable	Not applicable	Not applicable	>EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0039_CT_SLSC_x0_Rx0	Large corporate	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	Not applicable	Not applicable	Corporates	Not applicable	Non-defaulted	Full risk (100 %)	Not applicable	Not applicable	Not applicable	>EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0040_CT_SLSC_x0_Rx0	Large corporate	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	Not applicable	Not applicable	Corporates	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_NFC_0040_CT_SLSC_x0_Rx0	Large corporate	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	Not applicable	Not applicable	Corporates	Non-financial corporations	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_NFC_0040_CT_SLSC_AT_Rx0	Large corporate	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	AT	Not applicable	Corporates	Non-financial corporations	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_NFC_0040_CT_SLSC_AU_Rx0	Large corporate	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	AU	Not applicable	Corporates	Non-financial corporations	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_NFC_0040_CT_SLSC_BE_Rx0	Large corporate	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	BE	Not applicable	Corporates	Non-financial corporations	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_NFC_0040_CT_SLSC_BG_Rx0	Large corporate	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	BG	Not applicable	Corporates	Non-financial corporations	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_NFC_0040_CT_SLSC_BR_Rx0	Large corporate	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	BR	Not applicable	Corporates	Non-financial corporations	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_NFC_0040_CT_SLSC_CA_Rx0	Large corporate	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	CA	Not applicable	Corporates	Non-financial corporations	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_NFC_0040_CT_SLSC_CH_Rx0	Large corporate	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	CH	Not applicable	Corporates	Non-financial corporations	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_NFC_0040_CT_SLSC_CN_Rx0	Large corporate	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	CN	Not applicable	Corporates	Non-financial corporations	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_NFC_0040_CT_SLSC_CY_Rx0	Large corporate	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	CY	Not applicable	Corporates	Non-financial corporations	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_NFC_0040_CT_SLSC_CZ_Rx0	Large corporate	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	CZ	Not applicable	Corporates	Non-financial corporations	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_NFC_0040_CT_SLSC_DE_Rx0	Large corporate	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	DE	Not applicable	Corporates	Non-financial corporations	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_NFC_0040_CT_SLSC_DK_Rx0	Large corporate	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	DK	Not applicable	Corporates	Non-financial corporations	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_NFC_0040_CT_SLSC_EE_Rx0	Large corporate	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	EE	Not applicable	Corporates	Non-financial corporations	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_NFC_0040_CT_SLSC_ES_Rx0	Large corporate	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	ES	Not applicable	Corporates	Non-financial corporations	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_NFC_0040_CT_SLSC_FI_Rx0	Large corporate	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	FI	Not applicable	Corporates	Non-financial corporations	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_NFC_0040_CT_SLSC_FR_Rx0	Large corporate	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	FR	Not applicable	Corporates	Non-financial corporations	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 200 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposure	Size of exposure
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
CORP_NFC_0040_CT_SLSC_GB_Rx0	Large corporate	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	GB	Not applicable	Corporates	Non-financial corporations	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_NFC_0040_CT_SLSC_GR_Rx0	Large corporate	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	GR	Not applicable	Corporates	Non-financial corporations	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_NFC_0040_CT_SLSC_HK_Rx0	Large corporate	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	HK	Not applicable	Corporates	Non-financial corporations	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_NFC_0040_CT_SLSC_HR_Rx0	Large corporate	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	HR	Not applicable	Corporates	Non-financial corporations	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_NFC_0040_CT_SLSC_HU_Rx0	Large corporate	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	HU	Not applicable	Corporates	Non-financial corporations	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_NFC_0040_CT_SLSC_IE_Rx0	Large corporate	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	IE	Not applicable	Corporates	Non-financial corporations	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_NFC_0040_CT_SLSC_IL_Rx0	Large corporate	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	IL	Not applicable	Corporates	Non-financial corporations	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_NFC_0040_CT_SLSC_IT_Rx0	Large corporate	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	IT	Not applicable	Corporates	Non-financial corporations	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_NFC_0040_CT_SLSC_JP_Rx0	Large corporate	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	JP	Not applicable	Corporates	Non-financial corporations	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_NFC_0040_CT_SLSC_KR_Rx0	Large corporate	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	KR	Not applicable	Corporates	Non-financial corporations	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_NFC_0040_CT_SLSC_LT_Rx0	Large corporate	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	LT	Not applicable	Corporates	Non-financial corporations	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_NFC_0040_CT_SLSC_LU_Rx0	Large corporate	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	LU	Not applicable	Corporates	Non-financial corporations	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_NFC_0040_CT_SLSC_LV_Rx0	Large corporate	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	LV	Not applicable	Corporates	Non-financial corporations	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_NFC_0040_CT_SLSC_MT_Rx0	Large corporate	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	MT	Not applicable	Corporates	Non-financial corporations	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_NFC_0040_CT_SLSC_NL_Rx0	Large corporate	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	NL	Not applicable	Corporates	Non-financial corporations	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_NFC_0040_CT_SLSC_NO_Rx0	Large corporate	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	NO	Not applicable	Corporates	Non-financial corporations	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_NFC_0040_CT_SLSC_PL_Rx0	Large corporate	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	PL	Not applicable	Corporates	Non-financial corporations	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_NFC_0040_CT_SLSC_PT_Rx0	Large corporate	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	PT	Not applicable	Corporates	Non-financial corporations	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_NFC_0040_CT_SLSC_RO_Rx0	Large corporate	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	RO	Not applicable	Corporates	Non-financial corporations	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_NFC_0040_CT_SLSC_RU_Rx0	Large corporate	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	RU	Not applicable	Corporates	Non-financial corporations	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 200 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposure	Size of exposure
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
CORP_NFC_0040_CT_SLSC_SE_Rx0	Large corporate	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	SE	Not applicable	Corporates	Non-financial corporations	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_NFC_0040_CT_SLSC_SG_Rx0	Large corporate	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	SG	Not applicable	Corporates	Non-financial corporations	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_NFC_0040_CT_SLSC_SI_Rx0	Large corporate	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	SI	Not applicable	Corporates	Non-financial corporations	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_NFC_0040_CT_SLSC_SK_Rx0	Large corporate	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	SK	Not applicable	Corporates	Non-financial corporations	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_NFC_0040_CT_SLSC_TR_Rx0	Large corporate	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	TR	Not applicable	Corporates	Non-financial corporations	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_NFC_0040_CT_SLSC_US_Rx0	Large corporate	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	US	Not applicable	Corporates	Non-financial corporations	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_NFC_0040_CT_SLSC_x2_Rx0	Large corporate	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	Other countries	Not applicable	Corporates	Non-financial corporations	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_OFC_0040_CT_SLSC_x0_Rx0	Large corporate	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	Not applicable	Not applicable	Corporates	Other financial corporations	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_OFC_0040_CT_SLSC_AT_Rx0	Large corporate	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	AT	Not applicable	Corporates	Other financial corporations	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_OFC_0040_CT_SLSC_AU_Rx0	Large corporate	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	AU	Not applicable	Corporates	Other financial corporations	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_OFC_0040_CT_SLSC_BE_Rx0	Large corporate	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	BE	Not applicable	Corporates	Other financial corporations	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_OFC_0040_CT_SLSC_BG_Rx0	Large corporate	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	BG	Not applicable	Corporates	Other financial corporations	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_OFC_0040_CT_SLSC_BR_Rx0	Large corporate	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	BR	Not applicable	Corporates	Other financial corporations	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_OFC_0040_CT_SLSC_CA_Rx0	Large corporate	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	CA	Not applicable	Corporates	Other financial corporations	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_OFC_0040_CT_SLSC_CH_Rx0	Large corporate	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	CH	Not applicable	Corporates	Other financial corporations	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_OFC_0040_CT_SLSC_CN_Rx0	Large corporate	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	CN	Not applicable	Corporates	Other financial corporations	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_OFC_0040_CT_SLSC_CY_Rx0	Large corporate	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	CY	Not applicable	Corporates	Other financial corporations	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_OFC_0040_CT_SLSC_CZ_Rx0	Large corporate	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	CZ	Not applicable	Corporates	Other financial corporations	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_OFC_0040_CT_SLSC_DE_Rx0	Large corporate	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	DE	Not applicable	Corporates	Other financial corporations	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_OFC_0040_CT_SLSC_DK_Rx0	Large corporate	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	DK	Not applicable	Corporates	Other financial corporations	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 200 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposure	Size of exposure
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
CORP_OFC_0040_CT_SLSC_EE_Rx0	Large corporate	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	EE	Not applicable	Corporates	Other financial corporations	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_OFC_0040_CT_SLSC_ES_Rx0	Large corporate	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	ES	Not applicable	Corporates	Other financial corporations	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_OFC_0040_CT_SLSC_FI_Rx0	Large corporate	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	FI	Not applicable	Corporates	Other financial corporations	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_OFC_0040_CT_SLSC_FR_Rx0	Large corporate	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	FR	Not applicable	Corporates	Other financial corporations	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_OFC_0040_CT_SLSC_GB_Rx0	Large corporate	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	GB	Not applicable	Corporates	Other financial corporations	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_OFC_0040_CT_SLSC_GR_Rx0	Large corporate	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	GR	Not applicable	Corporates	Other financial corporations	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_OFC_0040_CT_SLSC_HK_Rx0	Large corporate	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	HK	Not applicable	Corporates	Other financial corporations	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_OFC_0040_CT_SLSC_HR_Rx0	Large corporate	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	HR	Not applicable	Corporates	Other financial corporations	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_OFC_0040_CT_SLSC_HU_Rx0	Large corporate	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	HU	Not applicable	Corporates	Other financial corporations	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_OFC_0040_CT_SLSC_IE_Rx0	Large corporate	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	IE	Not applicable	Corporates	Other financial corporations	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_OFC_0040_CT_SLSC_IL_Rx0	Large corporate	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	IL	Not applicable	Corporates	Other financial corporations	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_OFC_0040_CT_SLSC_IT_Rx0	Large corporate	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	IT	Not applicable	Corporates	Other financial corporations	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_OFC_0040_CT_SLSC_JP_Rx0	Large corporate	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	JP	Not applicable	Corporates	Other financial corporations	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_OFC_0040_CT_SLSC_KR_Rx0	Large corporate	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	KR	Not applicable	Corporates	Other financial corporations	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_OFC_0040_CT_SLSC_LT_Rx0	Large corporate	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	LT	Not applicable	Corporates	Other financial corporations	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_OFC_0040_CT_SLSC_LU_Rx0	Large corporate	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	LU	Not applicable	Corporates	Other financial corporations	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_OFC_0040_CT_SLSC_LV_Rx0	Large corporate	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	LV	Not applicable	Corporates	Other financial corporations	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_OFC_0040_CT_SLSC_MT_Rx0	Large corporate	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	MT	Not applicable	Corporates	Other financial corporations	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_OFC_0040_CT_SLSC_NL_Rx0	Large corporate	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	NL	Not applicable	Corporates	Other financial corporations	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_OFC_0040_CT_SLSC_NO_Rx0	Large corporate	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	NO	Not applicable	Corporates	Other financial corporations	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 200 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposure	Size of exposure
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
CORP_OFC_0040_CT_SLSC_PL_Rx0	Large corporate	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	PL	Not applicable	Corporates	Other financial corporations	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_OFC_0040_CT_SLSC_PT_Rx0	Large corporate	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	PT	Not applicable	Corporates	Other financial corporations	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_OFC_0040_CT_SLSC_RO_Rx0	Large corporate	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	RO	Not applicable	Corporates	Other financial corporations	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_OFC_0040_CT_SLSC_RU_Rx0	Large corporate	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	RU	Not applicable	Corporates	Other financial corporations	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_OFC_0040_CT_SLSC_SE_Rx0	Large corporate	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	SE	Not applicable	Corporates	Other financial corporations	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_OFC_0040_CT_SLSC_SG_Rx0	Large corporate	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	SG	Not applicable	Corporates	Other financial corporations	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_OFC_0040_CT_SLSC_SI_Rx0	Large corporate	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	SI	Not applicable	Corporates	Other financial corporations	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_OFC_0040_CT_SLSC_SK_Rx0	Large corporate	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	SK	Not applicable	Corporates	Other financial corporations	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_OFC_0040_CT_SLSC_TR_Rx0	Large corporate	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	TR	Not applicable	Corporates	Other financial corporations	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_OFC_0040_CT_SLSC_US_Rx0	Large corporate	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	US	Not applicable	Corporates	Other financial corporations	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_OFC_0040_CT_SLSC_x2_Rx0	Large corporate	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	Other countries	Not applicable	Corporates	Other financial corporations	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 200 mln.	Not applicable	Not applicable	Not applicable
INST_CIN_0001_CR_FIRB_x0_R01	Institutions	Credit risk and free deliveries	Foundation IRB approach	Not applicable	Rating 1	Institutions	Credit institutions	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
INST_CIN_0001_CR_FIRB_x0_R02	Institutions	Credit risk and free deliveries	Foundation IRB approach	Not applicable	Rating 2	Institutions	Credit institutions	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
INST_CIN_0001_CR_FIRB_x0_R03	Institutions	Credit risk and free deliveries	Foundation IRB approach	Not applicable	Rating 3	Institutions	Credit institutions	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
INST_CIN_0001_CR_FIRB_x0_R04	Institutions	Credit risk and free deliveries	Foundation IRB approach	Not applicable	Rating 4	Institutions	Credit institutions	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
INST_CIN_0001_CR_FIRB_x0_R05	Institutions	Credit risk and free deliveries	Foundation IRB approach	Not applicable	Rating 5	Institutions	Credit institutions	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
INST_CIN_0001_CR_FIRB_x0_R06	Institutions	Credit risk and free deliveries	Foundation IRB approach	Not applicable	Rating 6	Institutions	Credit institutions	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
INST_CIN_0001_CR_FIRB_x0_R07	Institutions	Credit risk and free deliveries	Foundation IRB approach	Not applicable	Rating 7	Institutions	Credit institutions	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
INST_CIN_0001_CR_FIRB_x0_R08	Institutions	Credit risk and free deliveries	Foundation IRB approach	Not applicable	Rating 8	Institutions	Credit institutions	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
INST_CIN_0001_CR_FIRB_x0_R09	Institutions	Credit risk and free deliveries	Foundation IRB approach	Not applicable	Rating 9	Institutions	Credit institutions	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposure	Size of exposure
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
INST_CIN_0001_CR_FIRB_x0_R10	Institutions	Credit risk and free deliveries	Foundation IRB approach	Not applicable	Rating 10	Institutions	Credit institutions	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
INST_CIN_0001_CR_FIRB_x0_R11	Institutions	Credit risk and free deliveries	Foundation IRB approach	Not applicable	Rating 11	Institutions	Credit institutions	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
INST_CIN_0001_CR_FIRB_x0_R12	Institutions	Credit risk and free deliveries	Foundation IRB approach	Not applicable	Rating 12	Institutions	Credit institutions	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
INST_CIN_0001_CR_FIRB_x0_R13	Institutions	Credit risk and free deliveries	Foundation IRB approach	Not applicable	Rating 13	Institutions	Credit institutions	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
INST_CIN_0001_CR_FIRB_x0_R14	Institutions	Credit risk and free deliveries	Foundation IRB approach	Not applicable	Rating 14	Institutions	Credit institutions	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
INST_CIN_0001_CR_FIRB_x0_R15	Institutions	Credit risk and free deliveries	Foundation IRB approach	Not applicable	Rating 15	Institutions	Credit institutions	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
INST_CIN_0001_CR_FIRB_x0_R16	Institutions	Credit risk and free deliveries	Foundation IRB approach	Not applicable	Rating 16	Institutions	Credit institutions	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
INST_CIN_0001_CR_FIRB_x0_R17	Institutions	Credit risk and free deliveries	Foundation IRB approach	Not applicable	Rating 17	Institutions	Credit institutions	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
INST_CIN_0001_CR_FIRB_x0_R18	Institutions	Credit risk and free deliveries	Foundation IRB approach	Not applicable	Rating 18	Institutions	Credit institutions	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
INST_CIN_0001_CR_FIRB_x0_R19	Institutions	Credit risk and free deliveries	Foundation IRB approach	Not applicable	Rating 19	Institutions	Credit institutions	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
INST_CIN_0001_CR_FIRB_x0_R20	Institutions	Credit risk and free deliveries	Foundation IRB approach	Not applicable	Rating 20	Institutions	Credit institutions	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
INST_CIN_0001_CR_FIRB_x0_R21	Institutions	Credit risk and free deliveries	Foundation IRB approach	Not applicable	Rating 21	Institutions	Credit institutions	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
INST_CIN_0001_CR_FIRB_x0_R22	Institutions	Credit risk and free deliveries	Foundation IRB approach	Not applicable	Rating 22	Institutions	Credit institutions	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
INST_CIN_0001_CR_FIRB_x0_R23	Institutions	Credit risk and free deliveries	Foundation IRB approach	Not applicable	Rating 23	Institutions	Credit institutions	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
INST_CIN_0001_CR_FIRB_x0_R24	Institutions	Credit risk and free deliveries	Foundation IRB approach	Not applicable	Rating 24	Institutions	Credit institutions	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
INST_CIN_0001_CR_FIRB_x0_R25	Institutions	Credit risk and free deliveries	Foundation IRB approach	Not applicable	Rating 25	Institutions	Credit institutions	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
INST_CIN_0001_CR_FIRB_x0_R26	Institutions	Credit risk and free deliveries	Foundation IRB approach	Not applicable	Rating 26	Institutions	Credit institutions	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
INST_CIN_0001_CR_FIRB_x0_R27	Institutions	Credit risk and free deliveries	Foundation IRB approach	Not applicable	Rating 27	Institutions	Credit institutions	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
INST_CIN_0001_CR_FIRB_x0_R28	Institutions	Credit risk and free deliveries	Foundation IRB approach	Not applicable	Rating 28	Institutions	Credit institutions	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
INST_CIN_0001_CR_FIRB_x0_R29	Institutions	Credit risk and free deliveries	Foundation IRB approach	Not applicable	Rating 29	Institutions	Credit institutions	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposure	Size of exposure
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
INST_CIN_0001_CR_FIRB_x0_R30	Institutions	Credit risk and free deliveries	Foundation IRB approach	Not applicable	Rating 30	Institutions	Credit institutions	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
INST_CIN_0001_CR_FIRB_x0_R31	Institutions	Credit risk and free deliveries	Foundation IRB approach	Not applicable	Rating 31	Institutions	Credit institutions	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
INST_CIN_0001_CR_FIRB_x0_R32	Institutions	Credit risk and free deliveries	Foundation IRB approach	Not applicable	Rating 32	Institutions	Credit institutions	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
INST_CIN_0001_CR_FIRB_x0_R33	Institutions	Credit risk and free deliveries	Foundation IRB approach	Not applicable	Rating 33	Institutions	Credit institutions	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
INST_CIN_0001_CR_FIRB_x0_R34	Institutions	Credit risk and free deliveries	Foundation IRB approach	Not applicable	Rating 34	Institutions	Credit institutions	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
INST_CIN_0001_CR_FIRB_x0_R35	Institutions	Credit risk and free deliveries	Foundation IRB approach	Not applicable	Rating 35	Institutions	Credit institutions	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
INST_CIN_0001_CR_FIRB_x0_R36	Institutions	Credit risk and free deliveries	Foundation IRB approach	Not applicable	Rating 36	Institutions	Credit institutions	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
INST_CIN_0001_CR_FIRB_x0_R37	Institutions	Credit risk and free deliveries	Foundation IRB approach	Not applicable	Rating 37	Institutions	Credit institutions	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
INST_CIN_0001_CR_FIRB_x0_R38	Institutions	Credit risk and free deliveries	Foundation IRB approach	Not applicable	Rating 38	Institutions	Credit institutions	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
INST_CIN_0001_CR_FIRB_x0_R39	Institutions	Credit risk and free deliveries	Foundation IRB approach	Not applicable	Rating 39	Institutions	Credit institutions	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
INST_CIN_0001_CR_FIRB_x0_R40	Institutions	Credit risk and free deliveries	Foundation IRB approach	Not applicable	Rating 40	Institutions	Credit institutions	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
INST_CIN_0001_CR_FIRB_x0_R41	Institutions	Credit risk and free deliveries	Foundation IRB approach	Not applicable	Rating 41	Institutions	Credit institutions	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
INST_CIN_0001_CR_FIRB_x0_R42	Institutions	Credit risk and free deliveries	Foundation IRB approach	Not applicable	Rating 42	Institutions	Credit institutions	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
INST_CIN_0001_CR_FIRB_x0_R43	Institutions	Credit risk and free deliveries	Foundation IRB approach	Not applicable	Rating 43	Institutions	Credit institutions	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
INST_CIN_0001_CR_FIRB_x0_R44	Institutions	Credit risk and free deliveries	Foundation IRB approach	Not applicable	Rating 44	Institutions	Credit institutions	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
INST_CIN_0001_CR_FIRB_x0_R45	Institutions	Credit risk and free deliveries	Foundation IRB approach	Not applicable	Rating 45	Institutions	Credit institutions	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
INST_CIN_0001_CR_FIRB_x0_R46	Institutions	Credit risk and free deliveries	Foundation IRB approach	Not applicable	Rating 46	Institutions	Credit institutions	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
INST_CIN_0001_CR_FIRB_x0_R47	Institutions	Credit risk and free deliveries	Foundation IRB approach	Not applicable	Rating 47	Institutions	Credit institutions	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
INST_CIN_0001_CR_FIRB_x0_R48	Institutions	Credit risk and free deliveries	Foundation IRB approach	Not applicable	Rating 48	Institutions	Credit institutions	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
INST_CIN_0001_CR_FIRB_x0_R49	Institutions	Credit risk and free deliveries	Foundation IRB approach	Not applicable	Rating 49	Institutions	Credit institutions	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposure	Size of exposure
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
INST_CIN_0001_CR_FIRB_x0_R50	Institutions	Credit risk and free deliveries	Foundation IRB approach	Not applicable	Rating 50	Institutions	Credit institutions	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
INST_CIN_0001_CR_FIRB_x0_R51	Institutions	Credit risk and free deliveries	Foundation IRB approach	Not applicable	Rating 51	Institutions	Credit institutions	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
INST_CIN_0001_CR_FIRB_x0_R52	Institutions	Credit risk and free deliveries	Foundation IRB approach	Not applicable	Rating 52	Institutions	Credit institutions	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
INST_CIN_0001_CR_FIRB_x0_R53	Institutions	Credit risk and free deliveries	Foundation IRB approach	Not applicable	Rating 53	Institutions	Credit institutions	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
INST_CIN_0001_CR_FIRB_x0_R54	Institutions	Credit risk and free deliveries	Foundation IRB approach	Not applicable	Rating 54	Institutions	Credit institutions	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
INST_CIN_0001_CR_FIRB_x0_R55	Institutions	Credit risk and free deliveries	Foundation IRB approach	Not applicable	Rating 55	Institutions	Credit institutions	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
INST_CIN_0001_CR_FIRB_x0_R56	Institutions	Credit risk and free deliveries	Foundation IRB approach	Not applicable	Rating 56	Institutions	Credit institutions	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
INST_CIN_0001_CR_FIRB_x0_R57	Institutions	Credit risk and free deliveries	Foundation IRB approach	Not applicable	Rating 57	Institutions	Credit institutions	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
INST_CIN_0001_CR_FIRB_x0_R58	Institutions	Credit risk and free deliveries	Foundation IRB approach	Not applicable	Rating 58	Institutions	Credit institutions	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
INST_CIN_0001_CR_FIRB_x0_R59	Institutions	Credit risk and free deliveries	Foundation IRB approach	Not applicable	Rating 59	Institutions	Credit institutions	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
INST_CIN_0001_CR_FIRB_x0_R60	Institutions	Credit risk and free deliveries	Foundation IRB approach	Not applicable	Rating 60	Institutions	Credit institutions	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
INST_CIN_0001_CR_FIRB_x0_R61	Institutions	Credit risk and free deliveries	Foundation IRB approach	Not applicable	Rating 61	Institutions	Credit institutions	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
INST_CIN_0001_CR_FIRB_x0_R62	Institutions	Credit risk and free deliveries	Foundation IRB approach	Not applicable	Rating 62	Institutions	Credit institutions	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
INST_CIN_0001_CR_FIRB_x0_R63	Institutions	Credit risk and free deliveries	Foundation IRB approach	Not applicable	Rating 63	Institutions	Credit institutions	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
INST_CIN_0001_CR_FIRB_x0_R64	Institutions	Credit risk and free deliveries	Foundation IRB approach	Not applicable	Rating 64	Institutions	Credit institutions	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
INST_CIN_0001_CR_FIRB_x0_R65	Institutions	Credit risk and free deliveries	Foundation IRB approach	Not applicable	Rating 65	Institutions	Credit institutions	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
INST_CIN_0001_CR_FIRB_x0_R66	Institutions	Credit risk and free deliveries	Foundation IRB approach	Not applicable	Rating 66	Institutions	Credit institutions	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
INST_CIN_0001_CR_FIRB_x0_R67	Institutions	Credit risk and free deliveries	Foundation IRB approach	Not applicable	Rating 67	Institutions	Credit institutions	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
INST_CIN_0001_CR_FIRB_x0_R68	Institutions	Credit risk and free deliveries	Foundation IRB approach	Not applicable	Rating 68	Institutions	Credit institutions	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
INST_CIN_0001_CR_FIRB_x0_R69	Institutions	Credit risk and free deliveries	Foundation IRB approach	Not applicable	Rating 69	Institutions	Credit institutions	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposure	Size of exposure
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
INST_CIN_0001_CR_FIRB_x0_R70	Institutions	Credit risk and free deliveries	Foundation IRB approach	Not applicable	Rating 70	Institutions	Credit institutions	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
INST_CIN_0001_CR_FIRB_x0_R71	Institutions	Credit risk and free deliveries	Foundation IRB approach	Not applicable	Rating 71	Institutions	Credit institutions	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
INST_CIN_0001_CR_FIRB_x0_R72	Institutions	Credit risk and free deliveries	Foundation IRB approach	Not applicable	Rating 72	Institutions	Credit institutions	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
INST_CIN_0001_CR_FIRB_x0_R73	Institutions	Credit risk and free deliveries	Foundation IRB approach	Not applicable	Rating 73	Institutions	Credit institutions	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
INST_CIN_0001_CR_FIRB_x0_R74	Institutions	Credit risk and free deliveries	Foundation IRB approach	Not applicable	Rating 74	Institutions	Credit institutions	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
INST_CIN_0001_CR_FIRB_x0_R75	Institutions	Credit risk and free deliveries	Foundation IRB approach	Not applicable	Rating 75	Institutions	Credit institutions	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
INST_CIN_0001_CR_FIRB_x0_R76	Institutions	Credit risk and free deliveries	Foundation IRB approach	Not applicable	Rating 76	Institutions	Credit institutions	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
INST_CIN_0001_CR_FIRB_x0_R77	Institutions	Credit risk and free deliveries	Foundation IRB approach	Not applicable	Rating 77	Institutions	Credit institutions	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
INST_CIN_0001_CR_FIRB_x0_R78	Institutions	Credit risk and free deliveries	Foundation IRB approach	Not applicable	Rating 78	Institutions	Credit institutions	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
INST_CIN_0001_CR_FIRB_x0_R79	Institutions	Credit risk and free deliveries	Foundation IRB approach	Not applicable	Rating 79	Institutions	Credit institutions	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
INST_CIN_0001_CR_FIRB_x0_R80	Institutions	Credit risk and free deliveries	Foundation IRB approach	Not applicable	Rating 80	Institutions	Credit institutions	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
INST_CIN_0001_CR_FIRB_x0_R81	Institutions	Credit risk and free deliveries	Foundation IRB approach	Not applicable	Rating 81	Institutions	Credit institutions	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
INST_CIN_0001_CR_FIRB_x0_R82	Institutions	Credit risk and free deliveries	Foundation IRB approach	Not applicable	Rating 82	Institutions	Credit institutions	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
INST_CIN_0001_CR_FIRB_x0_R83	Institutions	Credit risk and free deliveries	Foundation IRB approach	Not applicable	Rating 83	Institutions	Credit institutions	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
INST_CIN_0001_CR_FIRB_x0_R84	Institutions	Credit risk and free deliveries	Foundation IRB approach	Not applicable	Rating 84	Institutions	Credit institutions	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
INST_CIN_0001_CR_FIRB_x0_R85	Institutions	Credit risk and free deliveries	Foundation IRB approach	Not applicable	Rating 85	Institutions	Credit institutions	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
INST_CIN_0001_CR_FIRB_x0_R86	Institutions	Credit risk and free deliveries	Foundation IRB approach	Not applicable	Rating 86	Institutions	Credit institutions	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
INST_CIN_0001_CR_FIRB_x0_R87	Institutions	Credit risk and free deliveries	Foundation IRB approach	Not applicable	Rating 87	Institutions	Credit institutions	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
INST_CIN_0001_CR_FIRB_x0_R88	Institutions	Credit risk and free deliveries	Foundation IRB approach	Not applicable	Rating 88	Institutions	Credit institutions	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
INST_CIN_0001_CR_FIRB_x0_R89	Institutions	Credit risk and free deliveries	Foundation IRB approach	Not applicable	Rating 89	Institutions	Credit institutions	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposure	Size of exposure
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
INST_CIN_0001_CR_FIRB_x0_R90	Institutions	Credit risk and free deliveries	Foundation IRB approach	Not applicable	Rating 90	Institutions	Credit institutions	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
INST_CIN_0001_CR_FIRB_x0_R91	Institutions	Credit risk and free deliveries	Foundation IRB approach	Not applicable	Rating 91	Institutions	Credit institutions	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
INST_CIN_0001_CR_FIRB_x0_R92	Institutions	Credit risk and free deliveries	Foundation IRB approach	Not applicable	Rating 92	Institutions	Credit institutions	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
INST_CIN_0001_CR_FIRB_x0_R93	Institutions	Credit risk and free deliveries	Foundation IRB approach	Not applicable	Rating 93	Institutions	Credit institutions	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
INST_CIN_0001_CR_FIRB_x0_R94	Institutions	Credit risk and free deliveries	Foundation IRB approach	Not applicable	Rating 94	Institutions	Credit institutions	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
INST_CIN_0001_CR_FIRB_x0_R95	Institutions	Credit risk and free deliveries	Foundation IRB approach	Not applicable	Rating 95	Institutions	Credit institutions	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
INST_CIN_0001_CR_FIRB_x0_R96	Institutions	Credit risk and free deliveries	Foundation IRB approach	Not applicable	Rating 96	Institutions	Credit institutions	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
INST_CIN_0001_CR_FIRB_x0_R97	Institutions	Credit risk and free deliveries	Foundation IRB approach	Not applicable	Rating 97	Institutions	Credit institutions	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
INST_CIN_0001_CR_FIRB_x0_R98	Institutions	Credit risk and free deliveries	Foundation IRB approach	Not applicable	Rating 98	Institutions	Credit institutions	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
INST_CIN_0001_CR_FIRB_x0_R99	Institutions	Credit risk and free deliveries	Foundation IRB approach	Not applicable	Rating 99	Institutions	Credit institutions	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
INST_CIN_0002_CR_FIRB_x0_Rx0	Institutions	Credit risk and free deliveries	Foundation IRB approach	Not applicable	Not applicable	Institutions	Credit institutions	Defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
INST_CIN_0003_CR_FIRB_x0_Rx0	Institutions	Credit risk and free deliveries	Foundation IRB approach	Not applicable	Not applicable	Institutions	Credit institutions	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
INST_CIN_0004_CR_FIRB_x0_Rx0	Institutions	Credit risk and free deliveries	Foundation IRB approach	Not applicable	Not applicable	Institutions	Credit institutions	Non-defaulted	Drawn credit facility	Exposures without credit protection	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
INST_CIN_0005_CR_FIRB_x0_Rx0	Institutions	Credit risk and free deliveries	Foundation IRB approach	Not applicable	Not applicable	Institutions	Credit institutions	Non-defaulted	Drawn credit facility	Exposures with funded credit protection	Eligible financial collateral	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
INST_CIN_0006_CR_FIRB_x0_Rx0	Institutions	Credit risk and free deliveries	Foundation IRB approach	Not applicable	Not applicable	Institutions	Credit institutions	Non-defaulted	Drawn credit facility	Exposures with funded credit protection	Other eligible collateral: Receivables	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
INST_CIN_0007_CR_FIRB_x0_Rx0	Institutions	Credit risk and free deliveries	Foundation IRB approach	Not applicable	Not applicable	Institutions	Credit institutions	Non-defaulted	Drawn credit facility	Exposures with funded credit protection	Other eligible collateral: Residential Real estate	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
INST_CIN_0008_CR_FIRB_x0_Rx0	Institutions	Credit risk and free deliveries	Foundation IRB approach	Not applicable	Not applicable	Institutions	Credit institutions	Non-defaulted	Drawn credit facility	Exposures with funded credit protection	Other eligible collateral: Commercial Real estate	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
INST_CIN_0009_CR_FIRB_x0_Rx0	Institutions	Credit risk and free deliveries	Foundation IRB approach	Not applicable	Not applicable	Institutions	Credit institutions	Non-defaulted	Drawn credit facility	Exposures with funded credit protection	Other eligible collateral: Physical collateral	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
INST_CIN_0010_CR_FIRB_x0_Rx0	Institutions	Credit risk and free deliveries	Foundation IRB approach	Not applicable	Not applicable	Institutions	Credit institutions	Non-defaulted	Drawn credit facility	Exposures with funded credit protection	Other funded credit protection	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
INST_CIN_0011_CR_FIRB_x0_Rx0	Institutions	Credit risk and free deliveries	Foundation IRB approach	Not applicable	Not applicable	Institutions	Credit institutions	Non-defaulted	Drawn credit facility	Exposures with unfunded credit protection	Unfunded credit protection	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposure	Size of exposure
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
INST_CIN_0012_CR_FIRB_x0_Rx0	Institutions	Credit risk and free deliveries	Foundation IRB approach	Not applicable	Not applicable	Institutions	Credit institutions	Non-defaulted	Undrawn committed revolving credit facility	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
INST_CIN_0013_CR_FIRB_x0_Rx0	Institutions	Credit risk and free deliveries	Foundation IRB approach	Not applicable	Not applicable	Institutions	Credit institutions	Non-defaulted	Undrawn committed term credit facility	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
INST_CIN_0014_CR_FIRB_x0_Rx0	Institutions	Credit risk and free deliveries	Foundation IRB approach	Not applicable	Not applicable	Institutions	Credit institutions	Non-defaulted	Note issuance facility (NIF) and revolving underwriting facility (RUF)	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
INST_CIN_0015_CR_FIRB_x0_Rx0	Institutions	Credit risk and free deliveries	Foundation IRB approach	Not applicable	Not applicable	Institutions	Credit institutions	Non-defaulted	Undrawn committed other credit facility	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
INST_CIN_0016_CR_FIRB_x0_Rx0	Institutions	Credit risk and free deliveries	Foundation IRB approach	Not applicable	Not applicable	Institutions	Credit institutions	Non-defaulted	Undrawn uncommitted credit lines	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
INST_CIN_0017_CR_FIRB_x0_Rx0	Institutions	Credit risk and free deliveries	Foundation IRB approach	Not applicable	Not applicable	Institutions	Credit institutions	Non-defaulted	Undrawn purchase commitments for revolving purchased receivables and other low-risk off-balance sheet items	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
INST_CIN_0018_CR_FIRB_x0_Rx0	Institutions	Credit risk and free deliveries	Foundation IRB approach	Not applicable	Not applicable	Institutions	Credit institutions	Non-defaulted	Issued short term letter of credit and other medium-risk off-balance sheet items	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
INST_CIN_0019_CR_FIRB_x0_Rx0	Institutions	Credit risk and free deliveries	Foundation IRB approach	Not applicable	Not applicable	Institutions	Credit institutions	Non-defaulted	Issued warranties and indemnities, guarantees, irrevocable stand-by letter of credit and documentary credit	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
INST_CIN_0020_CR_FIRB_x0_Rx0	Institutions	Credit risk and free deliveries	Foundation IRB approach	Not applicable	Not applicable	Institutions	Credit institutions	Non-defaulted	Full risk (100 %)	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
INST_CIN_0003_CR_FIRB_AT_Rx0	Institutions	Credit risk and free deliveries	Foundation IRB approach	AT	Not applicable	Institutions	Credit institutions	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
INST_CIN_0003_CR_FIRB_AU_Rx0	Institutions	Credit risk and free deliveries	Foundation IRB approach	AU	Not applicable	Institutions	Credit institutions	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
INST_CIN_0003_CR_FIRB_BE_Rx0	Institutions	Credit risk and free deliveries	Foundation IRB approach	BE	Not applicable	Institutions	Credit institutions	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
INST_CIN_0003_CR_FIRB_BG_Rx0	Institutions	Credit risk and free deliveries	Foundation IRB approach	BG	Not applicable	Institutions	Credit institutions	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
INST_CIN_0003_CR_FIRB_BR_Rx0	Institutions	Credit risk and free deliveries	Foundation IRB approach	BR	Not applicable	Institutions	Credit institutions	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
INST_CIN_0003_CR_FIRB_CA_Rx0	Institutions	Credit risk and free deliveries	Foundation IRB approach	CA	Not applicable	Institutions	Credit institutions	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
INST_CIN_0003_CR_FIRB_CH_Rx0	Institutions	Credit risk and free deliveries	Foundation IRB approach	CH	Not applicable	Institutions	Credit institutions	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
INST_CIN_0003_CR_FIRB_CN_Rx0	Institutions	Credit risk and free deliveries	Foundation IRB approach	CN	Not applicable	Institutions	Credit institutions	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
INST_CIN_0003_CR_FIRB_CY_Rx0	Institutions	Credit risk and free deliveries	Foundation IRB approach	CY	Not applicable	Institutions	Credit institutions	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
INST_CIN_0003_CR_FIRB_CZ_Rx0	Institutions	Credit risk and free deliveries	Foundation IRB approach	CZ	Not applicable	Institutions	Credit institutions	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
INST_CIN_0003_CR_FIRB_DE_Rx0	Institutions	Credit risk and free deliveries	Foundation IRB approach	DE	Not applicable	Institutions	Credit institutions	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposure	Size of exposure
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
INST_CIN_0003_CR_FIRB_DK_Rx0	Institutions	Credit risk and free deliveries	Foundation IRB approach	DK	Not applicable	Institutions	Credit institutions	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
INST_CIN_0003_CR_FIRB_EE_Rx0	Institutions	Credit risk and free deliveries	Foundation IRB approach	EE	Not applicable	Institutions	Credit institutions	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
INST_CIN_0003_CR_FIRB_ES_Rx0	Institutions	Credit risk and free deliveries	Foundation IRB approach	ES	Not applicable	Institutions	Credit institutions	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
INST_CIN_0003_CR_FIRB_FI_Rx0	Institutions	Credit risk and free deliveries	Foundation IRB approach	FI	Not applicable	Institutions	Credit institutions	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
INST_CIN_0003_CR_FIRB_FR_Rx0	Institutions	Credit risk and free deliveries	Foundation IRB approach	FR	Not applicable	Institutions	Credit institutions	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
INST_CIN_0003_CR_FIRB_GB_Rx0	Institutions	Credit risk and free deliveries	Foundation IRB approach	GB	Not applicable	Institutions	Credit institutions	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
INST_CIN_0003_CR_FIRB_GR_Rx0	Institutions	Credit risk and free deliveries	Foundation IRB approach	GR	Not applicable	Institutions	Credit institutions	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
INST_CIN_0003_CR_FIRB_HK_Rx0	Institutions	Credit risk and free deliveries	Foundation IRB approach	HK	Not applicable	Institutions	Credit institutions	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
INST_CIN_0003_CR_FIRB_HR_Rx0	Institutions	Credit risk and free deliveries	Foundation IRB approach	HR	Not applicable	Institutions	Credit institutions	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
INST_CIN_0003_CR_FIRB_HU_Rx0	Institutions	Credit risk and free deliveries	Foundation IRB approach	HU	Not applicable	Institutions	Credit institutions	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
INST_CIN_0003_CR_FIRB_IE_Rx0	Institutions	Credit risk and free deliveries	Foundation IRB approach	IE	Not applicable	Institutions	Credit institutions	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
INST_CIN_0003_CR_FIRB_IL_Rx0	Institutions	Credit risk and free deliveries	Foundation IRB approach	IL	Not applicable	Institutions	Credit institutions	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
INST_CIN_0003_CR_FIRB_IT_Rx0	Institutions	Credit risk and free deliveries	Foundation IRB approach	IT	Not applicable	Institutions	Credit institutions	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
INST_CIN_0003_CR_FIRB_JP_Rx0	Institutions	Credit risk and free deliveries	Foundation IRB approach	JP	Not applicable	Institutions	Credit institutions	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
INST_CIN_0003_CR_FIRB_KR_Rx0	Institutions	Credit risk and free deliveries	Foundation IRB approach	KR	Not applicable	Institutions	Credit institutions	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
INST_CIN_0003_CR_FIRB_LT_Rx0	Institutions	Credit risk and free deliveries	Foundation IRB approach	LT	Not applicable	Institutions	Credit institutions	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
INST_CIN_0003_CR_FIRB_LU_Rx0	Institutions	Credit risk and free deliveries	Foundation IRB approach	LU	Not applicable	Institutions	Credit institutions	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
INST_CIN_0003_CR_FIRB_LV_Rx0	Institutions	Credit risk and free deliveries	Foundation IRB approach	LV	Not applicable	Institutions	Credit institutions	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
INST_CIN_0003_CR_FIRB_MT_Rx0	Institutions	Credit risk and free deliveries	Foundation IRB approach	MT	Not applicable	Institutions	Credit institutions	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
INST_CIN_0003_CR_FIRB_NL_Rx0	Institutions	Credit risk and free deliveries	Foundation IRB approach	NL	Not applicable	Institutions	Credit institutions	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposure	Size of exposure
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
INST_CIN_0003_CR_FIRB_NO_Rx0	Institutions	Credit risk and free deliveries	Foundation IRB approach	NO	Not applicable	Institutions	Credit institutions	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
INST_CIN_0003_CR_FIRB_PL_Rx0	Institutions	Credit risk and free deliveries	Foundation IRB approach	PL	Not applicable	Institutions	Credit institutions	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
INST_CIN_0003_CR_FIRB_PT_Rx0	Institutions	Credit risk and free deliveries	Foundation IRB approach	PT	Not applicable	Institutions	Credit institutions	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
INST_CIN_0003_CR_FIRB_RO_Rx0	Institutions	Credit risk and free deliveries	Foundation IRB approach	RO	Not applicable	Institutions	Credit institutions	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
INST_CIN_0003_CR_FIRB_RU_Rx0	Institutions	Credit risk and free deliveries	Foundation IRB approach	RU	Not applicable	Institutions	Credit institutions	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
INST_CIN_0003_CR_FIRB_SE_Rx0	Institutions	Credit risk and free deliveries	Foundation IRB approach	SE	Not applicable	Institutions	Credit institutions	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
INST_CIN_0003_CR_FIRB_SG_Rx0	Institutions	Credit risk and free deliveries	Foundation IRB approach	SG	Not applicable	Institutions	Credit institutions	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
INST_CIN_0003_CR_FIRB_SI_Rx0	Institutions	Credit risk and free deliveries	Foundation IRB approach	SI	Not applicable	Institutions	Credit institutions	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
INST_CIN_0003_CR_FIRB_SK_Rx0	Institutions	Credit risk and free deliveries	Foundation IRB approach	SK	Not applicable	Institutions	Credit institutions	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
INST_CIN_0003_CR_FIRB_TR_Rx0	Institutions	Credit risk and free deliveries	Foundation IRB approach	TR	Not applicable	Institutions	Credit institutions	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
INST_CIN_0003_CR_FIRB_US_Rx0	Institutions	Credit risk and free deliveries	Foundation IRB approach	US	Not applicable	Institutions	Credit institutions	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
INST_CIN_0003_CR_FIRB_x2_Rx0	Institutions	Credit risk and free deliveries	Foundation IRB approach	Other countries	Not applicable	Institutions	Credit institutions	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0021_CR_FIRB_x0_R01	Large corporate	Credit risk and free deliveries	Foundation IRB approach	Not applicable	Rating 1	Corporates	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Not applicable	>EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0021_CR_FIRB_x0_R02	Large corporate	Credit risk and free deliveries	Foundation IRB approach	Not applicable	Rating 2	Corporates	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Not applicable	>EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0021_CR_FIRB_x0_R03	Large corporate	Credit risk and free deliveries	Foundation IRB approach	Not applicable	Rating 3	Corporates	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Not applicable	>EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0021_CR_FIRB_x0_R04	Large corporate	Credit risk and free deliveries	Foundation IRB approach	Not applicable	Rating 4	Corporates	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Not applicable	>EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0021_CR_FIRB_x0_R05	Large corporate	Credit risk and free deliveries	Foundation IRB approach	Not applicable	Rating 5	Corporates	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Not applicable	>EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0021_CR_FIRB_x0_R06	Large corporate	Credit risk and free deliveries	Foundation IRB approach	Not applicable	Rating 6	Corporates	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Not applicable	>EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0021_CR_FIRB_x0_R07	Large corporate	Credit risk and free deliveries	Foundation IRB approach	Not applicable	Rating 7	Corporates	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Not applicable	>EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0021_CR_FIRB_x0_R08	Large corporate	Credit risk and free deliveries	Foundation IRB approach	Not applicable	Rating 8	Corporates	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Not applicable	>EUR 200 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposure	Size of exposure
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
CORP_ALL_0021_CR_FIRB_x0_R09	Large corporate	Credit risk and free deliveries	Foundation IRB approach	Not applicable	Rating 9	Corporates	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Not applicable	>EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0021_CR_FIRB_x0_R10	Large corporate	Credit risk and free deliveries	Foundation IRB approach	Not applicable	Rating 10	Corporates	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Not applicable	>EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0021_CR_FIRB_x0_R11	Large corporate	Credit risk and free deliveries	Foundation IRB approach	Not applicable	Rating 11	Corporates	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Not applicable	>EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0021_CR_FIRB_x0_R12	Large corporate	Credit risk and free deliveries	Foundation IRB approach	Not applicable	Rating 12	Corporates	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Not applicable	>EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0021_CR_FIRB_x0_R13	Large corporate	Credit risk and free deliveries	Foundation IRB approach	Not applicable	Rating 13	Corporates	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Not applicable	>EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0021_CR_FIRB_x0_R14	Large corporate	Credit risk and free deliveries	Foundation IRB approach	Not applicable	Rating 14	Corporates	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Not applicable	>EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0021_CR_FIRB_x0_R15	Large corporate	Credit risk and free deliveries	Foundation IRB approach	Not applicable	Rating 15	Corporates	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Not applicable	>EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0021_CR_FIRB_x0_R16	Large corporate	Credit risk and free deliveries	Foundation IRB approach	Not applicable	Rating 16	Corporates	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Not applicable	>EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0021_CR_FIRB_x0_R17	Large corporate	Credit risk and free deliveries	Foundation IRB approach	Not applicable	Rating 17	Corporates	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Not applicable	>EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0021_CR_FIRB_x0_R18	Large corporate	Credit risk and free deliveries	Foundation IRB approach	Not applicable	Rating 18	Corporates	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Not applicable	>EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0021_CR_FIRB_x0_R19	Large corporate	Credit risk and free deliveries	Foundation IRB approach	Not applicable	Rating 19	Corporates	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Not applicable	>EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0021_CR_FIRB_x0_R20	Large corporate	Credit risk and free deliveries	Foundation IRB approach	Not applicable	Rating 20	Corporates	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Not applicable	>EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0021_CR_FIRB_x0_R21	Large corporate	Credit risk and free deliveries	Foundation IRB approach	Not applicable	Rating 21	Corporates	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Not applicable	>EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0021_CR_FIRB_x0_R22	Large corporate	Credit risk and free deliveries	Foundation IRB approach	Not applicable	Rating 22	Corporates	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Not applicable	>EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0021_CR_FIRB_x0_R23	Large corporate	Credit risk and free deliveries	Foundation IRB approach	Not applicable	Rating 23	Corporates	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Not applicable	>EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0021_CR_FIRB_x0_R24	Large corporate	Credit risk and free deliveries	Foundation IRB approach	Not applicable	Rating 24	Corporates	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Not applicable	>EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0021_CR_FIRB_x0_R25	Large corporate	Credit risk and free deliveries	Foundation IRB approach	Not applicable	Rating 25	Corporates	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Not applicable	>EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0021_CR_FIRB_x0_R26	Large corporate	Credit risk and free deliveries	Foundation IRB approach	Not applicable	Rating 26	Corporates	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Not applicable	>EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0021_CR_FIRB_x0_R27	Large corporate	Credit risk and free deliveries	Foundation IRB approach	Not applicable	Rating 27	Corporates	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Not applicable	>EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0021_CR_FIRB_x0_R28	Large corporate	Credit risk and free deliveries	Foundation IRB approach	Not applicable	Rating 28	Corporates	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Not applicable	>EUR 200 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposure	Size of exposure
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
CORP_ALL_0021_CR_FIRB_x0_R29	Large corporate	Credit risk and free deliveries	Foundation IRB approach	Not applicable	Rating 29	Corporates	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Not applicable	>EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0021_CR_FIRB_x0_R30	Large corporate	Credit risk and free deliveries	Foundation IRB approach	Not applicable	Rating 30	Corporates	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Not applicable	>EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0021_CR_FIRB_x0_R31	Large corporate	Credit risk and free deliveries	Foundation IRB approach	Not applicable	Rating 31	Corporates	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Not applicable	>EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0021_CR_FIRB_x0_R32	Large corporate	Credit risk and free deliveries	Foundation IRB approach	Not applicable	Rating 32	Corporates	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Not applicable	>EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0021_CR_FIRB_x0_R33	Large corporate	Credit risk and free deliveries	Foundation IRB approach	Not applicable	Rating 33	Corporates	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Not applicable	>EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0021_CR_FIRB_x0_R34	Large corporate	Credit risk and free deliveries	Foundation IRB approach	Not applicable	Rating 34	Corporates	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Not applicable	>EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0021_CR_FIRB_x0_R35	Large corporate	Credit risk and free deliveries	Foundation IRB approach	Not applicable	Rating 35	Corporates	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Not applicable	>EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0021_CR_FIRB_x0_R36	Large corporate	Credit risk and free deliveries	Foundation IRB approach	Not applicable	Rating 36	Corporates	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Not applicable	>EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0021_CR_FIRB_x0_R37	Large corporate	Credit risk and free deliveries	Foundation IRB approach	Not applicable	Rating 37	Corporates	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Not applicable	>EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0021_CR_FIRB_x0_R38	Large corporate	Credit risk and free deliveries	Foundation IRB approach	Not applicable	Rating 38	Corporates	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Not applicable	>EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0021_CR_FIRB_x0_R39	Large corporate	Credit risk and free deliveries	Foundation IRB approach	Not applicable	Rating 39	Corporates	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Not applicable	>EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0021_CR_FIRB_x0_R40	Large corporate	Credit risk and free deliveries	Foundation IRB approach	Not applicable	Rating 40	Corporates	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Not applicable	>EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0021_CR_FIRB_x0_R41	Large corporate	Credit risk and free deliveries	Foundation IRB approach	Not applicable	Rating 41	Corporates	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Not applicable	>EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0021_CR_FIRB_x0_R42	Large corporate	Credit risk and free deliveries	Foundation IRB approach	Not applicable	Rating 42	Corporates	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Not applicable	>EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0021_CR_FIRB_x0_R43	Large corporate	Credit risk and free deliveries	Foundation IRB approach	Not applicable	Rating 43	Corporates	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Not applicable	>EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0021_CR_FIRB_x0_R44	Large corporate	Credit risk and free deliveries	Foundation IRB approach	Not applicable	Rating 44	Corporates	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Not applicable	>EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0021_CR_FIRB_x0_R45	Large corporate	Credit risk and free deliveries	Foundation IRB approach	Not applicable	Rating 45	Corporates	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Not applicable	>EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0021_CR_FIRB_x0_R46	Large corporate	Credit risk and free deliveries	Foundation IRB approach	Not applicable	Rating 46	Corporates	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Not applicable	>EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0021_CR_FIRB_x0_R47	Large corporate	Credit risk and free deliveries	Foundation IRB approach	Not applicable	Rating 47	Corporates	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Not applicable	>EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0021_CR_FIRB_x0_R48	Large corporate	Credit risk and free deliveries	Foundation IRB approach	Not applicable	Rating 48	Corporates	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Not applicable	>EUR 200 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposure	Size of exposure
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
CORP_ALL_0021_CR_FIRB_x0_R49	Large corporate	Credit risk and free deliveries	Foundation IRB approach	Not applicable	Rating 49	Corporates	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Not applicable	>EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0021_CR_FIRB_x0_R50	Large corporate	Credit risk and free deliveries	Foundation IRB approach	Not applicable	Rating 50	Corporates	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Not applicable	>EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0021_CR_FIRB_x0_R51	Large corporate	Credit risk and free deliveries	Foundation IRB approach	Not applicable	Rating 51	Corporates	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Not applicable	>EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0021_CR_FIRB_x0_R52	Large corporate	Credit risk and free deliveries	Foundation IRB approach	Not applicable	Rating 52	Corporates	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Not applicable	>EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0021_CR_FIRB_x0_R53	Large corporate	Credit risk and free deliveries	Foundation IRB approach	Not applicable	Rating 53	Corporates	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Not applicable	>EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0021_CR_FIRB_x0_R54	Large corporate	Credit risk and free deliveries	Foundation IRB approach	Not applicable	Rating 54	Corporates	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Not applicable	>EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0021_CR_FIRB_x0_R55	Large corporate	Credit risk and free deliveries	Foundation IRB approach	Not applicable	Rating 55	Corporates	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Not applicable	>EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0021_CR_FIRB_x0_R56	Large corporate	Credit risk and free deliveries	Foundation IRB approach	Not applicable	Rating 56	Corporates	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Not applicable	>EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0021_CR_FIRB_x0_R57	Large corporate	Credit risk and free deliveries	Foundation IRB approach	Not applicable	Rating 57	Corporates	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Not applicable	>EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0021_CR_FIRB_x0_R58	Large corporate	Credit risk and free deliveries	Foundation IRB approach	Not applicable	Rating 58	Corporates	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Not applicable	>EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0021_CR_FIRB_x0_R59	Large corporate	Credit risk and free deliveries	Foundation IRB approach	Not applicable	Rating 59	Corporates	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Not applicable	>EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0021_CR_FIRB_x0_R60	Large corporate	Credit risk and free deliveries	Foundation IRB approach	Not applicable	Rating 60	Corporates	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Not applicable	>EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0021_CR_FIRB_x0_R61	Large corporate	Credit risk and free deliveries	Foundation IRB approach	Not applicable	Rating 61	Corporates	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Not applicable	>EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0021_CR_FIRB_x0_R62	Large corporate	Credit risk and free deliveries	Foundation IRB approach	Not applicable	Rating 62	Corporates	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Not applicable	>EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0021_CR_FIRB_x0_R63	Large corporate	Credit risk and free deliveries	Foundation IRB approach	Not applicable	Rating 63	Corporates	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Not applicable	>EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0021_CR_FIRB_x0_R64	Large corporate	Credit risk and free deliveries	Foundation IRB approach	Not applicable	Rating 64	Corporates	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Not applicable	>EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0021_CR_FIRB_x0_R65	Large corporate	Credit risk and free deliveries	Foundation IRB approach	Not applicable	Rating 65	Corporates	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Not applicable	>EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0021_CR_FIRB_x0_R66	Large corporate	Credit risk and free deliveries	Foundation IRB approach	Not applicable	Rating 66	Corporates	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Not applicable	>EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0021_CR_FIRB_x0_R67	Large corporate	Credit risk and free deliveries	Foundation IRB approach	Not applicable	Rating 67	Corporates	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Not applicable	>EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0021_CR_FIRB_x0_R68	Large corporate	Credit risk and free deliveries	Foundation IRB approach	Not applicable	Rating 68	Corporates	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Not applicable	>EUR 200 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposure	Size of exposure
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
CORP_ALL_0021_CR_FIRB_x0_R69	Large corporate	Credit risk and free deliveries	Foundation IRB approach	Not applicable	Rating 69	Corporates	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Not applicable	>EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0021_CR_FIRB_x0_R70	Large corporate	Credit risk and free deliveries	Foundation IRB approach	Not applicable	Rating 70	Corporates	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Not applicable	>EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0021_CR_FIRB_x0_R71	Large corporate	Credit risk and free deliveries	Foundation IRB approach	Not applicable	Rating 71	Corporates	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Not applicable	>EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0021_CR_FIRB_x0_R72	Large corporate	Credit risk and free deliveries	Foundation IRB approach	Not applicable	Rating 72	Corporates	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Not applicable	>EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0021_CR_FIRB_x0_R73	Large corporate	Credit risk and free deliveries	Foundation IRB approach	Not applicable	Rating 73	Corporates	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Not applicable	>EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0021_CR_FIRB_x0_R74	Large corporate	Credit risk and free deliveries	Foundation IRB approach	Not applicable	Rating 74	Corporates	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Not applicable	>EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0021_CR_FIRB_x0_R75	Large corporate	Credit risk and free deliveries	Foundation IRB approach	Not applicable	Rating 75	Corporates	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Not applicable	>EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0021_CR_FIRB_x0_R76	Large corporate	Credit risk and free deliveries	Foundation IRB approach	Not applicable	Rating 76	Corporates	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Not applicable	>EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0021_CR_FIRB_x0_R77	Large corporate	Credit risk and free deliveries	Foundation IRB approach	Not applicable	Rating 77	Corporates	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Not applicable	>EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0021_CR_FIRB_x0_R78	Large corporate	Credit risk and free deliveries	Foundation IRB approach	Not applicable	Rating 78	Corporates	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Not applicable	>EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0021_CR_FIRB_x0_R79	Large corporate	Credit risk and free deliveries	Foundation IRB approach	Not applicable	Rating 79	Corporates	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Not applicable	>EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0021_CR_FIRB_x0_R80	Large corporate	Credit risk and free deliveries	Foundation IRB approach	Not applicable	Rating 80	Corporates	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Not applicable	>EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0021_CR_FIRB_x0_R81	Large corporate	Credit risk and free deliveries	Foundation IRB approach	Not applicable	Rating 81	Corporates	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Not applicable	>EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0021_CR_FIRB_x0_R82	Large corporate	Credit risk and free deliveries	Foundation IRB approach	Not applicable	Rating 82	Corporates	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Not applicable	>EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0021_CR_FIRB_x0_R83	Large corporate	Credit risk and free deliveries	Foundation IRB approach	Not applicable	Rating 83	Corporates	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Not applicable	>EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0021_CR_FIRB_x0_R84	Large corporate	Credit risk and free deliveries	Foundation IRB approach	Not applicable	Rating 84	Corporates	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Not applicable	>EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0021_CR_FIRB_x0_R85	Large corporate	Credit risk and free deliveries	Foundation IRB approach	Not applicable	Rating 85	Corporates	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Not applicable	>EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0021_CR_FIRB_x0_R86	Large corporate	Credit risk and free deliveries	Foundation IRB approach	Not applicable	Rating 86	Corporates	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Not applicable	>EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0021_CR_FIRB_x0_R87	Large corporate	Credit risk and free deliveries	Foundation IRB approach	Not applicable	Rating 87	Corporates	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Not applicable	>EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0021_CR_FIRB_x0_R88	Large corporate	Credit risk and free deliveries	Foundation IRB approach	Not applicable	Rating 88	Corporates	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Not applicable	>EUR 200 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposure	Size of exposure
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
CORP_ALL_0021_CR_FIRB_x0_R89	Large corporate	Credit risk and free deliveries	Foundation IRB approach	Not applicable	Rating 89	Corporates	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Not applicable	>EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0021_CR_FIRB_x0_R90	Large corporate	Credit risk and free deliveries	Foundation IRB approach	Not applicable	Rating 90	Corporates	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Not applicable	>EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0021_CR_FIRB_x0_R91	Large corporate	Credit risk and free deliveries	Foundation IRB approach	Not applicable	Rating 91	Corporates	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Not applicable	>EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0021_CR_FIRB_x0_R92	Large corporate	Credit risk and free deliveries	Foundation IRB approach	Not applicable	Rating 92	Corporates	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Not applicable	>EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0021_CR_FIRB_x0_R93	Large corporate	Credit risk and free deliveries	Foundation IRB approach	Not applicable	Rating 93	Corporates	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Not applicable	>EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0021_CR_FIRB_x0_R94	Large corporate	Credit risk and free deliveries	Foundation IRB approach	Not applicable	Rating 94	Corporates	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Not applicable	>EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0021_CR_FIRB_x0_R95	Large corporate	Credit risk and free deliveries	Foundation IRB approach	Not applicable	Rating 95	Corporates	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Not applicable	>EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0021_CR_FIRB_x0_R96	Large corporate	Credit risk and free deliveries	Foundation IRB approach	Not applicable	Rating 96	Corporates	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Not applicable	>EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0021_CR_FIRB_x0_R97	Large corporate	Credit risk and free deliveries	Foundation IRB approach	Not applicable	Rating 97	Corporates	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Not applicable	>EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0021_CR_FIRB_x0_R98	Large corporate	Credit risk and free deliveries	Foundation IRB approach	Not applicable	Rating 98	Corporates	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Not applicable	>EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0021_CR_FIRB_x0_R99	Large corporate	Credit risk and free deliveries	Foundation IRB approach	Not applicable	Rating 99	Corporates	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Not applicable	>EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0022_CR_FIRB_x0_Rx0	Large corporate	Credit risk and free deliveries	Foundation IRB approach	Not applicable	Not applicable	Corporates	Not applicable	Defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0023_CR_FIRB_x0_Rx0	Large corporate	Credit risk and free deliveries	Foundation IRB approach	Not applicable	Not applicable	Corporates	Not applicable	Non-defaulted	Drawn credit facility	Exposures without credit protection	Not applicable	Not applicable	>EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0024_CR_FIRB_x0_Rx0	Large corporate	Credit risk and free deliveries	Foundation IRB approach	Not applicable	Not applicable	Corporates	Not applicable	Non-defaulted	Drawn credit facility	Exposures with funded credit protection	Eligible financial collateral	Not applicable	>EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0025_CR_FIRB_x0_Rx0	Large corporate	Credit risk and free deliveries	Foundation IRB approach	Not applicable	Not applicable	Corporates	Not applicable	Non-defaulted	Drawn credit facility	Exposures with funded credit protection	Other eligible collateral: Receivables	Not applicable	>EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0026_CR_FIRB_x0_Rx0	Large corporate	Credit risk and free deliveries	Foundation IRB approach	Not applicable	Not applicable	Corporates	Not applicable	Non-defaulted	Drawn credit facility	Exposures with funded credit protection	Other eligible collateral: Residential Real estate	Not applicable	>EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0027_CR_FIRB_x0_Rx0	Large corporate	Credit risk and free deliveries	Foundation IRB approach	Not applicable	Not applicable	Corporates	Not applicable	Non-defaulted	Drawn credit facility	Exposures with funded credit protection	Other eligible collateral: Commercial Real estate	Not applicable	>EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0028_CR_FIRB_x0_Rx0	Large corporate	Credit risk and free deliveries	Foundation IRB approach	Not applicable	Not applicable	Corporates	Not applicable	Non-defaulted	Drawn credit facility	Exposures with funded credit protection	Other eligible collateral: Physical collateral	Not applicable	>EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0029_CR_FIRB_x0_Rx0	Large corporate	Credit risk and free deliveries	Foundation IRB approach	Not applicable	Not applicable	Corporates	Not applicable	Non-defaulted	Drawn credit facility	Exposures with funded credit protection	Other funded credit protection	Not applicable	>EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0030_CR_FIRB_x0_Rx0	Large corporate	Credit risk and free deliveries	Foundation IRB approach	Not applicable	Not applicable	Corporates	Not applicable	Non-defaulted	Drawn credit facility	Exposures with unfunded credit protection	Unfunded credit protection	Not applicable	>EUR 200 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposure	Size of exposure
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
CORP_ALL_0031_CR_FIRB_x0_Rx0	Large corporate	Credit risk and free deliveries	Foundation IRB approach	Not applicable	Not applicable	Corporates	Not applicable	Non-defaulted	Undrawn committed revolving credit facility	Not applicable	Not applicable	Not applicable	>EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0032_CR_FIRB_x0_Rx0	Large corporate	Credit risk and free deliveries	Foundation IRB approach	Not applicable	Not applicable	Corporates	Not applicable	Non-defaulted	Undrawn committed term credit facility	Not applicable	Not applicable	Not applicable	>EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0033_CR_FIRB_x0_Rx0	Large corporate	Credit risk and free deliveries	Foundation IRB approach	Not applicable	Not applicable	Corporates	Not applicable	Non-defaulted	Note issuance facility (NIF) and revolving underwriting facility (RUF)	Not applicable	Not applicable	Not applicable	>EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0034_CR_FIRB_x0_Rx0	Large corporate	Credit risk and free deliveries	Foundation IRB approach	Not applicable	Not applicable	Corporates	Not applicable	Non-defaulted	Undrawn committed other credit facility	Not applicable	Not applicable	Not applicable	>EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0035_CR_FIRB_x0_Rx0	Large corporate	Credit risk and free deliveries	Foundation IRB approach	Not applicable	Not applicable	Corporates	Not applicable	Non-defaulted	Undrawn uncommitted credit lines	Not applicable	Not applicable	Not applicable	>EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0036_CR_FIRB_x0_Rx0	Large corporate	Credit risk and free deliveries	Foundation IRB approach	Not applicable	Not applicable	Corporates	Not applicable	Non-defaulted	Undrawn purchase commitments for revolving purchased receivables and other low-risk off-balance sheet items	Not applicable	Not applicable	Not applicable	>EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0037_CR_FIRB_x0_Rx0	Large corporate	Credit risk and free deliveries	Foundation IRB approach	Not applicable	Not applicable	Corporates	Not applicable	Non-defaulted	Issued short term letter of credit and other medium-risk off-balance sheet items	Not applicable	Not applicable	Not applicable	>EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0038_CR_FIRB_x0_Rx0	Large corporate	Credit risk and free deliveries	Foundation IRB approach	Not applicable	Not applicable	Corporates	Not applicable	Non-defaulted	Issued warranties and indemnities, guarantees, irrevocable stand-by letter of credit and documentary credit	Not applicable	Not applicable	Not applicable	>EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0039_CR_FIRB_x0_Rx0	Large corporate	Credit risk and free deliveries	Foundation IRB approach	Not applicable	Not applicable	Corporates	Not applicable	Non-defaulted	Full risk (100 %)	Not applicable	Not applicable	Not applicable	>EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0040_CR_FIRB_x0_Rx0	Large corporate	Credit risk and free deliveries	Foundation IRB approach	Not applicable	Not applicable	Corporates	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_NFC_0040_CR_FIRB_x0_Rx0	Large corporate	Credit risk and free deliveries	Foundation IRB approach	Not applicable	Not applicable	Corporates	Non-financial corporations	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_NFC_0040_CR_FIRB_AT_Rx0	Large corporate	Credit risk and free deliveries	Foundation IRB approach	AT	Not applicable	Corporates	Non-financial corporations	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_NFC_0040_CR_FIRB_AU_Rx0	Large corporate	Credit risk and free deliveries	Foundation IRB approach	AU	Not applicable	Corporates	Non-financial corporations	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_NFC_0040_CR_FIRB_BE_Rx0	Large corporate	Credit risk and free deliveries	Foundation IRB approach	BE	Not applicable	Corporates	Non-financial corporations	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_NFC_0040_CR_FIRB_BG_Rx0	Large corporate	Credit risk and free deliveries	Foundation IRB approach	BG	Not applicable	Corporates	Non-financial corporations	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_NFC_0040_CR_FIRB_BR_Rx0	Large corporate	Credit risk and free deliveries	Foundation IRB approach	BR	Not applicable	Corporates	Non-financial corporations	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_NFC_0040_CR_FIRB_CA_Rx0	Large corporate	Credit risk and free deliveries	Foundation IRB approach	CA	Not applicable	Corporates	Non-financial corporations	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_NFC_0040_CR_FIRB_CH_Rx0	Large corporate	Credit risk and free deliveries	Foundation IRB approach	CH	Not applicable	Corporates	Non-financial corporations	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_NFC_0040_CR_FIRB_CN_Rx0	Large corporate	Credit risk and free deliveries	Foundation IRB approach	CN	Not applicable	Corporates	Non-financial corporations	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_NFC_0040_CR_FIRB_CY_Rx0	Large corporate	Credit risk and free deliveries	Foundation IRB approach	CY	Not applicable	Corporates	Non-financial corporations	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 200 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposure	Size of exposure
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
CORP_NFC_0040_CR_FIRB_CZ_Rx0	Large corporate	Credit risk and free deliveries	Foundation IRB approach	CZ	Not applicable	Corporates	Non-financial corporations	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_NFC_0040_CR_FIRB_DE_Rx0	Large corporate	Credit risk and free deliveries	Foundation IRB approach	DE	Not applicable	Corporates	Non-financial corporations	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_NFC_0040_CR_FIRB_DK_Rx0	Large corporate	Credit risk and free deliveries	Foundation IRB approach	DK	Not applicable	Corporates	Non-financial corporations	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_NFC_0040_CR_FIRB_EE_Rx0	Large corporate	Credit risk and free deliveries	Foundation IRB approach	EE	Not applicable	Corporates	Non-financial corporations	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_NFC_0040_CR_FIRB_ES_Rx0	Large corporate	Credit risk and free deliveries	Foundation IRB approach	ES	Not applicable	Corporates	Non-financial corporations	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_NFC_0040_CR_FIRB_FI_Rx0	Large corporate	Credit risk and free deliveries	Foundation IRB approach	FI	Not applicable	Corporates	Non-financial corporations	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_NFC_0040_CR_FIRB_FR_Rx0	Large corporate	Credit risk and free deliveries	Foundation IRB approach	FR	Not applicable	Corporates	Non-financial corporations	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_NFC_0040_CR_FIRB_GB_Rx0	Large corporate	Credit risk and free deliveries	Foundation IRB approach	GB	Not applicable	Corporates	Non-financial corporations	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_NFC_0040_CR_FIRB_GR_Rx0	Large corporate	Credit risk and free deliveries	Foundation IRB approach	GR	Not applicable	Corporates	Non-financial corporations	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_NFC_0040_CR_FIRB_HK_Rx0	Large corporate	Credit risk and free deliveries	Foundation IRB approach	HK	Not applicable	Corporates	Non-financial corporations	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_NFC_0040_CR_FIRB_HR_Rx0	Large corporate	Credit risk and free deliveries	Foundation IRB approach	HR	Not applicable	Corporates	Non-financial corporations	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_NFC_0040_CR_FIRB_HU_Rx0	Large corporate	Credit risk and free deliveries	Foundation IRB approach	HU	Not applicable	Corporates	Non-financial corporations	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_NFC_0040_CR_FIRB_IE_Rx0	Large corporate	Credit risk and free deliveries	Foundation IRB approach	IE	Not applicable	Corporates	Non-financial corporations	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_NFC_0040_CR_FIRB_IL_Rx0	Large corporate	Credit risk and free deliveries	Foundation IRB approach	IL	Not applicable	Corporates	Non-financial corporations	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_NFC_0040_CR_FIRB_IT_Rx0	Large corporate	Credit risk and free deliveries	Foundation IRB approach	IT	Not applicable	Corporates	Non-financial corporations	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_NFC_0040_CR_FIRB_JP_Rx0	Large corporate	Credit risk and free deliveries	Foundation IRB approach	JP	Not applicable	Corporates	Non-financial corporations	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_NFC_0040_CR_FIRB_KR_Rx0	Large corporate	Credit risk and free deliveries	Foundation IRB approach	KR	Not applicable	Corporates	Non-financial corporations	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_NFC_0040_CR_FIRB_LT_Rx0	Large corporate	Credit risk and free deliveries	Foundation IRB approach	LT	Not applicable	Corporates	Non-financial corporations	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_NFC_0040_CR_FIRB_LU_Rx0	Large corporate	Credit risk and free deliveries	Foundation IRB approach	LU	Not applicable	Corporates	Non-financial corporations	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_NFC_0040_CR_FIRB_LV_Rx0	Large corporate	Credit risk and free deliveries	Foundation IRB approach	LV	Not applicable	Corporates	Non-financial corporations	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 200 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposure	Size of exposure
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
CORP_NFC_0040_CR_FIRB_MT_Rx0	Large corporate	Credit risk and free deliveries	Foundation IRB approach	MT	Not applicable	Corporates	Non-financial corporations	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_NFC_0040_CR_FIRB_NL_Rx0	Large corporate	Credit risk and free deliveries	Foundation IRB approach	NL	Not applicable	Corporates	Non-financial corporations	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_NFC_0040_CR_FIRB_NO_Rx0	Large corporate	Credit risk and free deliveries	Foundation IRB approach	NO	Not applicable	Corporates	Non-financial corporations	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_NFC_0040_CR_FIRB_PL_Rx0	Large corporate	Credit risk and free deliveries	Foundation IRB approach	PL	Not applicable	Corporates	Non-financial corporations	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_NFC_0040_CR_FIRB_PT_Rx0	Large corporate	Credit risk and free deliveries	Foundation IRB approach	PT	Not applicable	Corporates	Non-financial corporations	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_NFC_0040_CR_FIRB_RO_Rx0	Large corporate	Credit risk and free deliveries	Foundation IRB approach	RO	Not applicable	Corporates	Non-financial corporations	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_NFC_0040_CR_FIRB_RU_Rx0	Large corporate	Credit risk and free deliveries	Foundation IRB approach	RU	Not applicable	Corporates	Non-financial corporations	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_NFC_0040_CR_FIRB_SE_Rx0	Large corporate	Credit risk and free deliveries	Foundation IRB approach	SE	Not applicable	Corporates	Non-financial corporations	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_NFC_0040_CR_FIRB_SG_Rx0	Large corporate	Credit risk and free deliveries	Foundation IRB approach	SG	Not applicable	Corporates	Non-financial corporations	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_NFC_0040_CR_FIRB_SI_Rx0	Large corporate	Credit risk and free deliveries	Foundation IRB approach	SI	Not applicable	Corporates	Non-financial corporations	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_NFC_0040_CR_FIRB_SK_Rx0	Large corporate	Credit risk and free deliveries	Foundation IRB approach	SK	Not applicable	Corporates	Non-financial corporations	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_NFC_0040_CR_FIRB_TR_Rx0	Large corporate	Credit risk and free deliveries	Foundation IRB approach	TR	Not applicable	Corporates	Non-financial corporations	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_NFC_0040_CR_FIRB_US_Rx0	Large corporate	Credit risk and free deliveries	Foundation IRB approach	US	Not applicable	Corporates	Non-financial corporations	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_NFC_0040_CR_FIRB_x2_Rx0	Large corporate	Credit risk and free deliveries	Foundation IRB approach	Other countries	Not applicable	Corporates	Non-financial corporations	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_OFC_0040_CR_FIRB_x0_Rx0	Large corporate	Credit risk and free deliveries	Foundation IRB approach	Not applicable	Not applicable	Corporates	Other financial corporations	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_OFC_0040_CR_FIRB_AT_Rx0	Large corporate	Credit risk and free deliveries	Foundation IRB approach	AT	Not applicable	Corporates	Other financial corporations	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_OFC_0040_CR_FIRB_AU_Rx0	Large corporate	Credit risk and free deliveries	Foundation IRB approach	AU	Not applicable	Corporates	Other financial corporations	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_OFC_0040_CR_FIRB_BE_Rx0	Large corporate	Credit risk and free deliveries	Foundation IRB approach	BE	Not applicable	Corporates	Other financial corporations	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_OFC_0040_CR_FIRB_BG_Rx0	Large corporate	Credit risk and free deliveries	Foundation IRB approach	BG	Not applicable	Corporates	Other financial corporations	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_OFC_0040_CR_FIRB_BR_Rx0	Large corporate	Credit risk and free deliveries	Foundation IRB approach	BR	Not applicable	Corporates	Other financial corporations	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 200 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposure	Size of exposure
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
CORP_OFC_0040_CR_FIRB_CA_Rx0	Large corporate	Credit risk and free deliveries	Foundation IRB approach	CA	Not applicable	Corporates	Other financial corporations	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_OFC_0040_CR_FIRB_CH_Rx0	Large corporate	Credit risk and free deliveries	Foundation IRB approach	CH	Not applicable	Corporates	Other financial corporations	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_OFC_0040_CR_FIRB_CN_Rx0	Large corporate	Credit risk and free deliveries	Foundation IRB approach	CN	Not applicable	Corporates	Other financial corporations	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_OFC_0040_CR_FIRB_CY_Rx0	Large corporate	Credit risk and free deliveries	Foundation IRB approach	CY	Not applicable	Corporates	Other financial corporations	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_OFC_0040_CR_FIRB_CZ_Rx0	Large corporate	Credit risk and free deliveries	Foundation IRB approach	CZ	Not applicable	Corporates	Other financial corporations	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_OFC_0040_CR_FIRB_DE_Rx0	Large corporate	Credit risk and free deliveries	Foundation IRB approach	DE	Not applicable	Corporates	Other financial corporations	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_OFC_0040_CR_FIRB_DK_Rx0	Large corporate	Credit risk and free deliveries	Foundation IRB approach	DK	Not applicable	Corporates	Other financial corporations	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_OFC_0040_CR_FIRB_EE_Rx0	Large corporate	Credit risk and free deliveries	Foundation IRB approach	EE	Not applicable	Corporates	Other financial corporations	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_OFC_0040_CR_FIRB_ES_Rx0	Large corporate	Credit risk and free deliveries	Foundation IRB approach	ES	Not applicable	Corporates	Other financial corporations	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_OFC_0040_CR_FIRB_FI_Rx0	Large corporate	Credit risk and free deliveries	Foundation IRB approach	FI	Not applicable	Corporates	Other financial corporations	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_OFC_0040_CR_FIRB_FR_Rx0	Large corporate	Credit risk and free deliveries	Foundation IRB approach	FR	Not applicable	Corporates	Other financial corporations	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_OFC_0040_CR_FIRB_GB_Rx0	Large corporate	Credit risk and free deliveries	Foundation IRB approach	GB	Not applicable	Corporates	Other financial corporations	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_OFC_0040_CR_FIRB_GR_Rx0	Large corporate	Credit risk and free deliveries	Foundation IRB approach	GR	Not applicable	Corporates	Other financial corporations	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_OFC_0040_CR_FIRB_HK_Rx0	Large corporate	Credit risk and free deliveries	Foundation IRB approach	HK	Not applicable	Corporates	Other financial corporations	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_OFC_0040_CR_FIRB_HR_Rx0	Large corporate	Credit risk and free deliveries	Foundation IRB approach	HR	Not applicable	Corporates	Other financial corporations	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_OFC_0040_CR_FIRB_HU_Rx0	Large corporate	Credit risk and free deliveries	Foundation IRB approach	HU	Not applicable	Corporates	Other financial corporations	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_OFC_0040_CR_FIRB_IE_Rx0	Large corporate	Credit risk and free deliveries	Foundation IRB approach	IE	Not applicable	Corporates	Other financial corporations	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_OFC_0040_CR_FIRB_IL_Rx0	Large corporate	Credit risk and free deliveries	Foundation IRB approach	IL	Not applicable	Corporates	Other financial corporations	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_OFC_0040_CR_FIRB_IT_Rx0	Large corporate	Credit risk and free deliveries	Foundation IRB approach	IT	Not applicable	Corporates	Other financial corporations	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_OFC_0040_CR_FIRB_JP_Rx0	Large corporate	Credit risk and free deliveries	Foundation IRB approach	JP	Not applicable	Corporates	Other financial corporations	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 200 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposure	Size of exposure
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
CORP_OFC_0040_CR_FIRB_KR_Rx0	Large corporate	Credit risk and free deliveries	Foundation IRB approach	KR	Not applicable	Corporates	Other financial corporations	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_OFC_0040_CR_FIRB_LT_Rx0	Large corporate	Credit risk and free deliveries	Foundation IRB approach	LT	Not applicable	Corporates	Other financial corporations	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_OFC_0040_CR_FIRB_LU_Rx0	Large corporate	Credit risk and free deliveries	Foundation IRB approach	LU	Not applicable	Corporates	Other financial corporations	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_OFC_0040_CR_FIRB_LV_Rx0	Large corporate	Credit risk and free deliveries	Foundation IRB approach	LV	Not applicable	Corporates	Other financial corporations	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_OFC_0040_CR_FIRB_MT_Rx0	Large corporate	Credit risk and free deliveries	Foundation IRB approach	MT	Not applicable	Corporates	Other financial corporations	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_OFC_0040_CR_FIRB_NL_Rx0	Large corporate	Credit risk and free deliveries	Foundation IRB approach	NL	Not applicable	Corporates	Other financial corporations	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_OFC_0040_CR_FIRB_NO_Rx0	Large corporate	Credit risk and free deliveries	Foundation IRB approach	NO	Not applicable	Corporates	Other financial corporations	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_OFC_0040_CR_FIRB_PL_Rx0	Large corporate	Credit risk and free deliveries	Foundation IRB approach	PL	Not applicable	Corporates	Other financial corporations	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_OFC_0040_CR_FIRB_PT_Rx0	Large corporate	Credit risk and free deliveries	Foundation IRB approach	PT	Not applicable	Corporates	Other financial corporations	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_OFC_0040_CR_FIRB_RO_Rx0	Large corporate	Credit risk and free deliveries	Foundation IRB approach	RO	Not applicable	Corporates	Other financial corporations	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_OFC_0040_CR_FIRB_RU_Rx0	Large corporate	Credit risk and free deliveries	Foundation IRB approach	RU	Not applicable	Corporates	Other financial corporations	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_OFC_0040_CR_FIRB_SE_Rx0	Large corporate	Credit risk and free deliveries	Foundation IRB approach	SE	Not applicable	Corporates	Other financial corporations	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_OFC_0040_CR_FIRB_SG_Rx0	Large corporate	Credit risk and free deliveries	Foundation IRB approach	SG	Not applicable	Corporates	Other financial corporations	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_OFC_0040_CR_FIRB_SI_Rx0	Large corporate	Credit risk and free deliveries	Foundation IRB approach	SI	Not applicable	Corporates	Other financial corporations	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_OFC_0040_CR_FIRB_SK_Rx0	Large corporate	Credit risk and free deliveries	Foundation IRB approach	SK	Not applicable	Corporates	Other financial corporations	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_OFC_0040_CR_FIRB_TR_Rx0	Large corporate	Credit risk and free deliveries	Foundation IRB approach	TR	Not applicable	Corporates	Other financial corporations	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_OFC_0040_CR_FIRB_US_Rx0	Large corporate	Credit risk and free deliveries	Foundation IRB approach	US	Not applicable	Corporates	Other financial corporations	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_OFC_0040_CR_FIRB_x2_Rx0	Large corporate	Credit risk and free deliveries	Foundation IRB approach	Other countries	Not applicable	Corporates	Other financial corporations	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 200 mln.	Not applicable	Not applicable	Not applicable
INST_OFC_0041_CR_FIRB_x0_R01	Institutions	Credit risk and free deliveries	Foundation IRB approach	Not applicable	Rating 1	Institutions	Other financial corporations	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Counterparties other than public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
INST_OFC_0041_CR_FIRB_x0_R02	Institutions	Credit risk and free deliveries	Foundation IRB approach	Not applicable	Rating 2	Institutions	Other financial corporations	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Counterparties other than public sector entities	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposure	Size of exposure
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
INST_OFC_0041_CR_FIRB_x0_R03	Institutions	Credit risk and free deliveries	Foundation IRB approach	Not applicable	Rating 3	Institutions	Other financial corporations	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Counterparties other than public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
INST_OFC_0041_CR_FIRB_x0_R04	Institutions	Credit risk and free deliveries	Foundation IRB approach	Not applicable	Rating 4	Institutions	Other financial corporations	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Counterparties other than public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
INST_OFC_0041_CR_FIRB_x0_R05	Institutions	Credit risk and free deliveries	Foundation IRB approach	Not applicable	Rating 5	Institutions	Other financial corporations	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Counterparties other than public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
INST_OFC_0041_CR_FIRB_x0_R06	Institutions	Credit risk and free deliveries	Foundation IRB approach	Not applicable	Rating 6	Institutions	Other financial corporations	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Counterparties other than public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
INST_OFC_0041_CR_FIRB_x0_R07	Institutions	Credit risk and free deliveries	Foundation IRB approach	Not applicable	Rating 7	Institutions	Other financial corporations	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Counterparties other than public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
INST_OFC_0041_CR_FIRB_x0_R08	Institutions	Credit risk and free deliveries	Foundation IRB approach	Not applicable	Rating 8	Institutions	Other financial corporations	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Counterparties other than public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
INST_OFC_0041_CR_FIRB_x0_R09	Institutions	Credit risk and free deliveries	Foundation IRB approach	Not applicable	Rating 9	Institutions	Other financial corporations	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Counterparties other than public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
INST_OFC_0041_CR_FIRB_x0_R10	Institutions	Credit risk and free deliveries	Foundation IRB approach	Not applicable	Rating 10	Institutions	Other financial corporations	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Counterparties other than public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
INST_OFC_0041_CR_FIRB_x0_R11	Institutions	Credit risk and free deliveries	Foundation IRB approach	Not applicable	Rating 11	Institutions	Other financial corporations	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Counterparties other than public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
INST_OFC_0041_CR_FIRB_x0_R12	Institutions	Credit risk and free deliveries	Foundation IRB approach	Not applicable	Rating 12	Institutions	Other financial corporations	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Counterparties other than public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
INST_OFC_0041_CR_FIRB_x0_R13	Institutions	Credit risk and free deliveries	Foundation IRB approach	Not applicable	Rating 13	Institutions	Other financial corporations	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Counterparties other than public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
INST_OFC_0041_CR_FIRB_x0_R14	Institutions	Credit risk and free deliveries	Foundation IRB approach	Not applicable	Rating 14	Institutions	Other financial corporations	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Counterparties other than public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
INST_OFC_0041_CR_FIRB_x0_R15	Institutions	Credit risk and free deliveries	Foundation IRB approach	Not applicable	Rating 15	Institutions	Other financial corporations	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Counterparties other than public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
INST_OFC_0041_CR_FIRB_x0_R16	Institutions	Credit risk and free deliveries	Foundation IRB approach	Not applicable	Rating 16	Institutions	Other financial corporations	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Counterparties other than public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
INST_OFC_0041_CR_FIRB_x0_R17	Institutions	Credit risk and free deliveries	Foundation IRB approach	Not applicable	Rating 17	Institutions	Other financial corporations	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Counterparties other than public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
INST_OFC_0041_CR_FIRB_x0_R18	Institutions	Credit risk and free deliveries	Foundation IRB approach	Not applicable	Rating 18	Institutions	Other financial corporations	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Counterparties other than public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
INST_OFC_0041_CR_FIRB_x0_R19	Institutions	Credit risk and free deliveries	Foundation IRB approach	Not applicable	Rating 19	Institutions	Other financial corporations	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Counterparties other than public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
INST_OFC_0041_CR_FIRB_x0_R20	Institutions	Credit risk and free deliveries	Foundation IRB approach	Not applicable	Rating 20	Institutions	Other financial corporations	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Counterparties other than public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
INST_OFC_0041_CR_FIRB_x0_R21	Institutions	Credit risk and free deliveries	Foundation IRB approach	Not applicable	Rating 21	Institutions	Other financial corporations	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Counterparties other than public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
INST_OFC_0041_CR_FIRB_x0_R22	Institutions	Credit risk and free deliveries	Foundation IRB approach	Not applicable	Rating 22	Institutions	Other financial corporations	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Counterparties other than public sector entities	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposure	Size of exposure
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
INST_OFC_0041_CR_FIRB_x0_R23	Institutions	Credit risk and free deliveries	Foundation IRB approach	Not applicable	Rating 23	Institutions	Other financial corporations	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Counterparties other than public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
INST_OFC_0041_CR_FIRB_x0_R24	Institutions	Credit risk and free deliveries	Foundation IRB approach	Not applicable	Rating 24	Institutions	Other financial corporations	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Counterparties other than public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
INST_OFC_0041_CR_FIRB_x0_R25	Institutions	Credit risk and free deliveries	Foundation IRB approach	Not applicable	Rating 25	Institutions	Other financial corporations	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Counterparties other than public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
INST_OFC_0041_CR_FIRB_x0_R26	Institutions	Credit risk and free deliveries	Foundation IRB approach	Not applicable	Rating 26	Institutions	Other financial corporations	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Counterparties other than public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
INST_OFC_0041_CR_FIRB_x0_R27	Institutions	Credit risk and free deliveries	Foundation IRB approach	Not applicable	Rating 27	Institutions	Other financial corporations	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Counterparties other than public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
INST_OFC_0041_CR_FIRB_x0_R28	Institutions	Credit risk and free deliveries	Foundation IRB approach	Not applicable	Rating 28	Institutions	Other financial corporations	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Counterparties other than public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
INST_OFC_0041_CR_FIRB_x0_R29	Institutions	Credit risk and free deliveries	Foundation IRB approach	Not applicable	Rating 29	Institutions	Other financial corporations	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Counterparties other than public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
INST_OFC_0041_CR_FIRB_x0_R30	Institutions	Credit risk and free deliveries	Foundation IRB approach	Not applicable	Rating 30	Institutions	Other financial corporations	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Counterparties other than public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
INST_OFC_0041_CR_FIRB_x0_R31	Institutions	Credit risk and free deliveries	Foundation IRB approach	Not applicable	Rating 31	Institutions	Other financial corporations	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Counterparties other than public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
INST_OFC_0041_CR_FIRB_x0_R32	Institutions	Credit risk and free deliveries	Foundation IRB approach	Not applicable	Rating 32	Institutions	Other financial corporations	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Counterparties other than public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
INST_OFC_0041_CR_FIRB_x0_R33	Institutions	Credit risk and free deliveries	Foundation IRB approach	Not applicable	Rating 33	Institutions	Other financial corporations	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Counterparties other than public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
INST_OFC_0041_CR_FIRB_x0_R34	Institutions	Credit risk and free deliveries	Foundation IRB approach	Not applicable	Rating 34	Institutions	Other financial corporations	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Counterparties other than public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
INST_OFC_0041_CR_FIRB_x0_R35	Institutions	Credit risk and free deliveries	Foundation IRB approach	Not applicable	Rating 35	Institutions	Other financial corporations	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Counterparties other than public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
INST_OFC_0041_CR_FIRB_x0_R36	Institutions	Credit risk and free deliveries	Foundation IRB approach	Not applicable	Rating 36	Institutions	Other financial corporations	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Counterparties other than public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
INST_OFC_0041_CR_FIRB_x0_R37	Institutions	Credit risk and free deliveries	Foundation IRB approach	Not applicable	Rating 37	Institutions	Other financial corporations	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Counterparties other than public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
INST_OFC_0041_CR_FIRB_x0_R38	Institutions	Credit risk and free deliveries	Foundation IRB approach	Not applicable	Rating 38	Institutions	Other financial corporations	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Counterparties other than public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
INST_OFC_0041_CR_FIRB_x0_R39	Institutions	Credit risk and free deliveries	Foundation IRB approach	Not applicable	Rating 39	Institutions	Other financial corporations	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Counterparties other than public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
INST_OFC_0041_CR_FIRB_x0_R40	Institutions	Credit risk and free deliveries	Foundation IRB approach	Not applicable	Rating 40	Institutions	Other financial corporations	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Counterparties other than public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
INST_OFC_0041_CR_FIRB_x0_R41	Institutions	Credit risk and free deliveries	Foundation IRB approach	Not applicable	Rating 41	Institutions	Other financial corporations	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Counterparties other than public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
INST_OFC_0041_CR_FIRB_x0_R42	Institutions	Credit risk and free deliveries	Foundation IRB approach	Not applicable	Rating 42	Institutions	Other financial corporations	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Counterparties other than public sector entities	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposure	Size of exposure
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
INST_OFC_0041_CR_FIRB_x0_R43	Institutions	Credit risk and free deliveries	Foundation IRB approach	Not applicable	Rating 43	Institutions	Other financial corporations	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Counterparties other than public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
INST_OFC_0041_CR_FIRB_x0_R44	Institutions	Credit risk and free deliveries	Foundation IRB approach	Not applicable	Rating 44	Institutions	Other financial corporations	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Counterparties other than public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
INST_OFC_0041_CR_FIRB_x0_R45	Institutions	Credit risk and free deliveries	Foundation IRB approach	Not applicable	Rating 45	Institutions	Other financial corporations	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Counterparties other than public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
INST_OFC_0041_CR_FIRB_x0_R46	Institutions	Credit risk and free deliveries	Foundation IRB approach	Not applicable	Rating 46	Institutions	Other financial corporations	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Counterparties other than public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
INST_OFC_0041_CR_FIRB_x0_R47	Institutions	Credit risk and free deliveries	Foundation IRB approach	Not applicable	Rating 47	Institutions	Other financial corporations	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Counterparties other than public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
INST_OFC_0041_CR_FIRB_x0_R48	Institutions	Credit risk and free deliveries	Foundation IRB approach	Not applicable	Rating 48	Institutions	Other financial corporations	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Counterparties other than public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
INST_OFC_0041_CR_FIRB_x0_R49	Institutions	Credit risk and free deliveries	Foundation IRB approach	Not applicable	Rating 49	Institutions	Other financial corporations	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Counterparties other than public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
INST_OFC_0041_CR_FIRB_x0_R50	Institutions	Credit risk and free deliveries	Foundation IRB approach	Not applicable	Rating 50	Institutions	Other financial corporations	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Counterparties other than public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
INST_OFC_0041_CR_FIRB_x0_R51	Institutions	Credit risk and free deliveries	Foundation IRB approach	Not applicable	Rating 51	Institutions	Other financial corporations	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Counterparties other than public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
INST_OFC_0041_CR_FIRB_x0_R52	Institutions	Credit risk and free deliveries	Foundation IRB approach	Not applicable	Rating 52	Institutions	Other financial corporations	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Counterparties other than public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
INST_OFC_0041_CR_FIRB_x0_R53	Institutions	Credit risk and free deliveries	Foundation IRB approach	Not applicable	Rating 53	Institutions	Other financial corporations	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Counterparties other than public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
INST_OFC_0041_CR_FIRB_x0_R54	Institutions	Credit risk and free deliveries	Foundation IRB approach	Not applicable	Rating 54	Institutions	Other financial corporations	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Counterparties other than public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
INST_OFC_0041_CR_FIRB_x0_R55	Institutions	Credit risk and free deliveries	Foundation IRB approach	Not applicable	Rating 55	Institutions	Other financial corporations	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Counterparties other than public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
INST_OFC_0041_CR_FIRB_x0_R56	Institutions	Credit risk and free deliveries	Foundation IRB approach	Not applicable	Rating 56	Institutions	Other financial corporations	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Counterparties other than public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
INST_OFC_0041_CR_FIRB_x0_R57	Institutions	Credit risk and free deliveries	Foundation IRB approach	Not applicable	Rating 57	Institutions	Other financial corporations	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Counterparties other than public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
INST_OFC_0041_CR_FIRB_x0_R58	Institutions	Credit risk and free deliveries	Foundation IRB approach	Not applicable	Rating 58	Institutions	Other financial corporations	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Counterparties other than public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
INST_OFC_0041_CR_FIRB_x0_R59	Institutions	Credit risk and free deliveries	Foundation IRB approach	Not applicable	Rating 59	Institutions	Other financial corporations	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Counterparties other than public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
INST_OFC_0041_CR_FIRB_x0_R60	Institutions	Credit risk and free deliveries	Foundation IRB approach	Not applicable	Rating 60	Institutions	Other financial corporations	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Counterparties other than public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
INST_OFC_0041_CR_FIRB_x0_R61	Institutions	Credit risk and free deliveries	Foundation IRB approach	Not applicable	Rating 61	Institutions	Other financial corporations	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Counterparties other than public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
INST_OFC_0041_CR_FIRB_x0_R62	Institutions	Credit risk and free deliveries	Foundation IRB approach	Not applicable	Rating 62	Institutions	Other financial corporations	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Counterparties other than public sector entities	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposure	Size of exposure
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
INST_OFC_0041_CR_FIRB_x0_R63	Institutions	Credit risk and free deliveries	Foundation IRB approach	Not applicable	Rating 63	Institutions	Other financial corporations	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Counterparties other than public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
INST_OFC_0041_CR_FIRB_x0_R64	Institutions	Credit risk and free deliveries	Foundation IRB approach	Not applicable	Rating 64	Institutions	Other financial corporations	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Counterparties other than public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
INST_OFC_0041_CR_FIRB_x0_R65	Institutions	Credit risk and free deliveries	Foundation IRB approach	Not applicable	Rating 65	Institutions	Other financial corporations	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Counterparties other than public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
INST_OFC_0041_CR_FIRB_x0_R66	Institutions	Credit risk and free deliveries	Foundation IRB approach	Not applicable	Rating 66	Institutions	Other financial corporations	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Counterparties other than public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
INST_OFC_0041_CR_FIRB_x0_R67	Institutions	Credit risk and free deliveries	Foundation IRB approach	Not applicable	Rating 67	Institutions	Other financial corporations	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Counterparties other than public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
INST_OFC_0041_CR_FIRB_x0_R68	Institutions	Credit risk and free deliveries	Foundation IRB approach	Not applicable	Rating 68	Institutions	Other financial corporations	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Counterparties other than public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
INST_OFC_0041_CR_FIRB_x0_R69	Institutions	Credit risk and free deliveries	Foundation IRB approach	Not applicable	Rating 69	Institutions	Other financial corporations	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Counterparties other than public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
INST_OFC_0041_CR_FIRB_x0_R70	Institutions	Credit risk and free deliveries	Foundation IRB approach	Not applicable	Rating 70	Institutions	Other financial corporations	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Counterparties other than public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
INST_OFC_0041_CR_FIRB_x0_R71	Institutions	Credit risk and free deliveries	Foundation IRB approach	Not applicable	Rating 71	Institutions	Other financial corporations	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Counterparties other than public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
INST_OFC_0041_CR_FIRB_x0_R72	Institutions	Credit risk and free deliveries	Foundation IRB approach	Not applicable	Rating 72	Institutions	Other financial corporations	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Counterparties other than public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
INST_OFC_0041_CR_FIRB_x0_R73	Institutions	Credit risk and free deliveries	Foundation IRB approach	Not applicable	Rating 73	Institutions	Other financial corporations	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Counterparties other than public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
INST_OFC_0041_CR_FIRB_x0_R74	Institutions	Credit risk and free deliveries	Foundation IRB approach	Not applicable	Rating 74	Institutions	Other financial corporations	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Counterparties other than public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
INST_OFC_0041_CR_FIRB_x0_R75	Institutions	Credit risk and free deliveries	Foundation IRB approach	Not applicable	Rating 75	Institutions	Other financial corporations	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Counterparties other than public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
INST_OFC_0041_CR_FIRB_x0_R76	Institutions	Credit risk and free deliveries	Foundation IRB approach	Not applicable	Rating 76	Institutions	Other financial corporations	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Counterparties other than public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
INST_OFC_0041_CR_FIRB_x0_R77	Institutions	Credit risk and free deliveries	Foundation IRB approach	Not applicable	Rating 77	Institutions	Other financial corporations	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Counterparties other than public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
INST_OFC_0041_CR_FIRB_x0_R78	Institutions	Credit risk and free deliveries	Foundation IRB approach	Not applicable	Rating 78	Institutions	Other financial corporations	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Counterparties other than public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
INST_OFC_0041_CR_FIRB_x0_R79	Institutions	Credit risk and free deliveries	Foundation IRB approach	Not applicable	Rating 79	Institutions	Other financial corporations	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Counterparties other than public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
INST_OFC_0041_CR_FIRB_x0_R80	Institutions	Credit risk and free deliveries	Foundation IRB approach	Not applicable	Rating 80	Institutions	Other financial corporations	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Counterparties other than public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
INST_OFC_0041_CR_FIRB_x0_R81	Institutions	Credit risk and free deliveries	Foundation IRB approach	Not applicable	Rating 81	Institutions	Other financial corporations	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Counterparties other than public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
INST_OFC_0041_CR_FIRB_x0_R82	Institutions	Credit risk and free deliveries	Foundation IRB approach	Not applicable	Rating 82	Institutions	Other financial corporations	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Counterparties other than public sector entities	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposure	Size of exposure
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
INST_OFC_0041_CR_FIRB_x0_R83	Institutions	Credit risk and free deliveries	Foundation IRB approach	Not applicable	Rating 83	Institutions	Other financial corporations	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Counterparties other than public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
INST_OFC_0041_CR_FIRB_x0_R84	Institutions	Credit risk and free deliveries	Foundation IRB approach	Not applicable	Rating 84	Institutions	Other financial corporations	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Counterparties other than public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
INST_OFC_0041_CR_FIRB_x0_R85	Institutions	Credit risk and free deliveries	Foundation IRB approach	Not applicable	Rating 85	Institutions	Other financial corporations	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Counterparties other than public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
INST_OFC_0041_CR_FIRB_x0_R86	Institutions	Credit risk and free deliveries	Foundation IRB approach	Not applicable	Rating 86	Institutions	Other financial corporations	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Counterparties other than public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
INST_OFC_0041_CR_FIRB_x0_R87	Institutions	Credit risk and free deliveries	Foundation IRB approach	Not applicable	Rating 87	Institutions	Other financial corporations	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Counterparties other than public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
INST_OFC_0041_CR_FIRB_x0_R88	Institutions	Credit risk and free deliveries	Foundation IRB approach	Not applicable	Rating 88	Institutions	Other financial corporations	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Counterparties other than public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
INST_OFC_0041_CR_FIRB_x0_R89	Institutions	Credit risk and free deliveries	Foundation IRB approach	Not applicable	Rating 89	Institutions	Other financial corporations	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Counterparties other than public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
INST_OFC_0041_CR_FIRB_x0_R90	Institutions	Credit risk and free deliveries	Foundation IRB approach	Not applicable	Rating 90	Institutions	Other financial corporations	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Counterparties other than public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
INST_OFC_0041_CR_FIRB_x0_R91	Institutions	Credit risk and free deliveries	Foundation IRB approach	Not applicable	Rating 91	Institutions	Other financial corporations	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Counterparties other than public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
INST_OFC_0041_CR_FIRB_x0_R92	Institutions	Credit risk and free deliveries	Foundation IRB approach	Not applicable	Rating 92	Institutions	Other financial corporations	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Counterparties other than public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
INST_OFC_0041_CR_FIRB_x0_R93	Institutions	Credit risk and free deliveries	Foundation IRB approach	Not applicable	Rating 93	Institutions	Other financial corporations	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Counterparties other than public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
INST_OFC_0041_CR_FIRB_x0_R94	Institutions	Credit risk and free deliveries	Foundation IRB approach	Not applicable	Rating 94	Institutions	Other financial corporations	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Counterparties other than public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
INST_OFC_0041_CR_FIRB_x0_R95	Institutions	Credit risk and free deliveries	Foundation IRB approach	Not applicable	Rating 95	Institutions	Other financial corporations	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Counterparties other than public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
INST_OFC_0041_CR_FIRB_x0_R96	Institutions	Credit risk and free deliveries	Foundation IRB approach	Not applicable	Rating 96	Institutions	Other financial corporations	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Counterparties other than public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
INST_OFC_0041_CR_FIRB_x0_R97	Institutions	Credit risk and free deliveries	Foundation IRB approach	Not applicable	Rating 97	Institutions	Other financial corporations	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Counterparties other than public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
INST_OFC_0041_CR_FIRB_x0_R98	Institutions	Credit risk and free deliveries	Foundation IRB approach	Not applicable	Rating 98	Institutions	Other financial corporations	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Counterparties other than public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
INST_OFC_0041_CR_FIRB_x0_R99	Institutions	Credit risk and free deliveries	Foundation IRB approach	Not applicable	Rating 99	Institutions	Other financial corporations	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Counterparties other than public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
INST_OFC_0042_CR_FIRB_x0_Rx0	Institutions	Credit risk and free deliveries	Foundation IRB approach	Not applicable	Not applicable	Institutions	Other financial corporations	Defaulted	Not applicable	Not applicable	Not applicable	Counterparties other than public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
INST_OFC_0043_CR_FIRB_x0_Rx0	Institutions	Credit risk and free deliveries	Foundation IRB approach	Not applicable	Not applicable	Institutions	Other financial corporations	Non-defaulted	Not applicable	Not applicable	Not applicable	Counterparties other than public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
INST_OFC_0044_CR_FIRB_x0_R01	Institutions	Credit risk and free deliveries	Foundation IRB approach	Not applicable	Rating 1	Institutions	Other financial corporations	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Public sector entities	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposure	Size of exposure
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
INST_OFC_0044_CR_FIRB_x0_R02	Institutions	Credit risk and free deliveries	Foundation IRB approach	Not applicable	Rating 2	Institutions	Other financial corporations	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
INST_OFC_0044_CR_FIRB_x0_R03	Institutions	Credit risk and free deliveries	Foundation IRB approach	Not applicable	Rating 3	Institutions	Other financial corporations	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
INST_OFC_0044_CR_FIRB_x0_R04	Institutions	Credit risk and free deliveries	Foundation IRB approach	Not applicable	Rating 4	Institutions	Other financial corporations	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
INST_OFC_0044_CR_FIRB_x0_R05	Institutions	Credit risk and free deliveries	Foundation IRB approach	Not applicable	Rating 5	Institutions	Other financial corporations	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
INST_OFC_0044_CR_FIRB_x0_R06	Institutions	Credit risk and free deliveries	Foundation IRB approach	Not applicable	Rating 6	Institutions	Other financial corporations	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
INST_OFC_0044_CR_FIRB_x0_R07	Institutions	Credit risk and free deliveries	Foundation IRB approach	Not applicable	Rating 7	Institutions	Other financial corporations	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
INST_OFC_0044_CR_FIRB_x0_R08	Institutions	Credit risk and free deliveries	Foundation IRB approach	Not applicable	Rating 8	Institutions	Other financial corporations	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
INST_OFC_0044_CR_FIRB_x0_R09	Institutions	Credit risk and free deliveries	Foundation IRB approach	Not applicable	Rating 9	Institutions	Other financial corporations	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
INST_OFC_0044_CR_FIRB_x0_R10	Institutions	Credit risk and free deliveries	Foundation IRB approach	Not applicable	Rating 10	Institutions	Other financial corporations	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
INST_OFC_0044_CR_FIRB_x0_R11	Institutions	Credit risk and free deliveries	Foundation IRB approach	Not applicable	Rating 11	Institutions	Other financial corporations	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
INST_OFC_0044_CR_FIRB_x0_R12	Institutions	Credit risk and free deliveries	Foundation IRB approach	Not applicable	Rating 12	Institutions	Other financial corporations	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
INST_OFC_0044_CR_FIRB_x0_R13	Institutions	Credit risk and free deliveries	Foundation IRB approach	Not applicable	Rating 13	Institutions	Other financial corporations	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
INST_OFC_0044_CR_FIRB_x0_R14	Institutions	Credit risk and free deliveries	Foundation IRB approach	Not applicable	Rating 14	Institutions	Other financial corporations	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
INST_OFC_0044_CR_FIRB_x0_R15	Institutions	Credit risk and free deliveries	Foundation IRB approach	Not applicable	Rating 15	Institutions	Other financial corporations	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
INST_OFC_0044_CR_FIRB_x0_R16	Institutions	Credit risk and free deliveries	Foundation IRB approach	Not applicable	Rating 16	Institutions	Other financial corporations	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
INST_OFC_0044_CR_FIRB_x0_R17	Institutions	Credit risk and free deliveries	Foundation IRB approach	Not applicable	Rating 17	Institutions	Other financial corporations	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
INST_OFC_0044_CR_FIRB_x0_R18	Institutions	Credit risk and free deliveries	Foundation IRB approach	Not applicable	Rating 18	Institutions	Other financial corporations	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
INST_OFC_0044_CR_FIRB_x0_R19	Institutions	Credit risk and free deliveries	Foundation IRB approach	Not applicable	Rating 19	Institutions	Other financial corporations	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
INST_OFC_0044_CR_FIRB_x0_R20	Institutions	Credit risk and free deliveries	Foundation IRB approach	Not applicable	Rating 20	Institutions	Other financial corporations	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
INST_OFC_0044_CR_FIRB_x0_R21	Institutions	Credit risk and free deliveries	Foundation IRB approach	Not applicable	Rating 21	Institutions	Other financial corporations	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Public sector entities	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposure	Size of exposure
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
INST_OFC_0044_CR_FIRB_x0_R22	Institutions	Credit risk and free deliveries	Foundation IRB approach	Not applicable	Rating 22	Institutions	Other financial corporations	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
INST_OFC_0044_CR_FIRB_x0_R23	Institutions	Credit risk and free deliveries	Foundation IRB approach	Not applicable	Rating 23	Institutions	Other financial corporations	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
INST_OFC_0044_CR_FIRB_x0_R24	Institutions	Credit risk and free deliveries	Foundation IRB approach	Not applicable	Rating 24	Institutions	Other financial corporations	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
INST_OFC_0044_CR_FIRB_x0_R25	Institutions	Credit risk and free deliveries	Foundation IRB approach	Not applicable	Rating 25	Institutions	Other financial corporations	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
INST_OFC_0044_CR_FIRB_x0_R26	Institutions	Credit risk and free deliveries	Foundation IRB approach	Not applicable	Rating 26	Institutions	Other financial corporations	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
INST_OFC_0044_CR_FIRB_x0_R27	Institutions	Credit risk and free deliveries	Foundation IRB approach	Not applicable	Rating 27	Institutions	Other financial corporations	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
INST_OFC_0044_CR_FIRB_x0_R28	Institutions	Credit risk and free deliveries	Foundation IRB approach	Not applicable	Rating 28	Institutions	Other financial corporations	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
INST_OFC_0044_CR_FIRB_x0_R29	Institutions	Credit risk and free deliveries	Foundation IRB approach	Not applicable	Rating 29	Institutions	Other financial corporations	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
INST_OFC_0044_CR_FIRB_x0_R30	Institutions	Credit risk and free deliveries	Foundation IRB approach	Not applicable	Rating 30	Institutions	Other financial corporations	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
INST_OFC_0044_CR_FIRB_x0_R31	Institutions	Credit risk and free deliveries	Foundation IRB approach	Not applicable	Rating 31	Institutions	Other financial corporations	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
INST_OFC_0044_CR_FIRB_x0_R32	Institutions	Credit risk and free deliveries	Foundation IRB approach	Not applicable	Rating 32	Institutions	Other financial corporations	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
INST_OFC_0044_CR_FIRB_x0_R33	Institutions	Credit risk and free deliveries	Foundation IRB approach	Not applicable	Rating 33	Institutions	Other financial corporations	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
INST_OFC_0044_CR_FIRB_x0_R34	Institutions	Credit risk and free deliveries	Foundation IRB approach	Not applicable	Rating 34	Institutions	Other financial corporations	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
INST_OFC_0044_CR_FIRB_x0_R35	Institutions	Credit risk and free deliveries	Foundation IRB approach	Not applicable	Rating 35	Institutions	Other financial corporations	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
INST_OFC_0044_CR_FIRB_x0_R36	Institutions	Credit risk and free deliveries	Foundation IRB approach	Not applicable	Rating 36	Institutions	Other financial corporations	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
INST_OFC_0044_CR_FIRB_x0_R37	Institutions	Credit risk and free deliveries	Foundation IRB approach	Not applicable	Rating 37	Institutions	Other financial corporations	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
INST_OFC_0044_CR_FIRB_x0_R38	Institutions	Credit risk and free deliveries	Foundation IRB approach	Not applicable	Rating 38	Institutions	Other financial corporations	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
INST_OFC_0044_CR_FIRB_x0_R39	Institutions	Credit risk and free deliveries	Foundation IRB approach	Not applicable	Rating 39	Institutions	Other financial corporations	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
INST_OFC_0044_CR_FIRB_x0_R40	Institutions	Credit risk and free deliveries	Foundation IRB approach	Not applicable	Rating 40	Institutions	Other financial corporations	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
INST_OFC_0044_CR_FIRB_x0_R41	Institutions	Credit risk and free deliveries	Foundation IRB approach	Not applicable	Rating 41	Institutions	Other financial corporations	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Public sector entities	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposure	Size of exposure
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
INST_OFC_0044_CR_FIRB_x0_R42	Institutions	Credit risk and free deliveries	Foundation IRB approach	Not applicable	Rating 42	Institutions	Other financial corporations	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
INST_OFC_0044_CR_FIRB_x0_R43	Institutions	Credit risk and free deliveries	Foundation IRB approach	Not applicable	Rating 43	Institutions	Other financial corporations	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
INST_OFC_0044_CR_FIRB_x0_R44	Institutions	Credit risk and free deliveries	Foundation IRB approach	Not applicable	Rating 44	Institutions	Other financial corporations	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
INST_OFC_0044_CR_FIRB_x0_R45	Institutions	Credit risk and free deliveries	Foundation IRB approach	Not applicable	Rating 45	Institutions	Other financial corporations	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
INST_OFC_0044_CR_FIRB_x0_R46	Institutions	Credit risk and free deliveries	Foundation IRB approach	Not applicable	Rating 46	Institutions	Other financial corporations	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
INST_OFC_0044_CR_FIRB_x0_R47	Institutions	Credit risk and free deliveries	Foundation IRB approach	Not applicable	Rating 47	Institutions	Other financial corporations	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
INST_OFC_0044_CR_FIRB_x0_R48	Institutions	Credit risk and free deliveries	Foundation IRB approach	Not applicable	Rating 48	Institutions	Other financial corporations	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
INST_OFC_0044_CR_FIRB_x0_R49	Institutions	Credit risk and free deliveries	Foundation IRB approach	Not applicable	Rating 49	Institutions	Other financial corporations	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
INST_OFC_0044_CR_FIRB_x0_R50	Institutions	Credit risk and free deliveries	Foundation IRB approach	Not applicable	Rating 50	Institutions	Other financial corporations	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
INST_OFC_0044_CR_FIRB_x0_R51	Institutions	Credit risk and free deliveries	Foundation IRB approach	Not applicable	Rating 51	Institutions	Other financial corporations	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
INST_OFC_0044_CR_FIRB_x0_R52	Institutions	Credit risk and free deliveries	Foundation IRB approach	Not applicable	Rating 52	Institutions	Other financial corporations	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
INST_OFC_0044_CR_FIRB_x0_R53	Institutions	Credit risk and free deliveries	Foundation IRB approach	Not applicable	Rating 53	Institutions	Other financial corporations	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
INST_OFC_0044_CR_FIRB_x0_R54	Institutions	Credit risk and free deliveries	Foundation IRB approach	Not applicable	Rating 54	Institutions	Other financial corporations	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
INST_OFC_0044_CR_FIRB_x0_R55	Institutions	Credit risk and free deliveries	Foundation IRB approach	Not applicable	Rating 55	Institutions	Other financial corporations	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
INST_OFC_0044_CR_FIRB_x0_R56	Institutions	Credit risk and free deliveries	Foundation IRB approach	Not applicable	Rating 56	Institutions	Other financial corporations	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
INST_OFC_0044_CR_FIRB_x0_R57	Institutions	Credit risk and free deliveries	Foundation IRB approach	Not applicable	Rating 57	Institutions	Other financial corporations	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
INST_OFC_0044_CR_FIRB_x0_R58	Institutions	Credit risk and free deliveries	Foundation IRB approach	Not applicable	Rating 58	Institutions	Other financial corporations	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
INST_OFC_0044_CR_FIRB_x0_R59	Institutions	Credit risk and free deliveries	Foundation IRB approach	Not applicable	Rating 59	Institutions	Other financial corporations	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
INST_OFC_0044_CR_FIRB_x0_R60	Institutions	Credit risk and free deliveries	Foundation IRB approach	Not applicable	Rating 60	Institutions	Other financial corporations	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
INST_OFC_0044_CR_FIRB_x0_R61	Institutions	Credit risk and free deliveries	Foundation IRB approach	Not applicable	Rating 61	Institutions	Other financial corporations	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Public sector entities	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposure	Size of exposure
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
INST_OFC_0044_CR_FIRB_x0_R62	Institutions	Credit risk and free deliveries	Foundation IRB approach	Not applicable	Rating 62	Institutions	Other financial corporations	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
INST_OFC_0044_CR_FIRB_x0_R63	Institutions	Credit risk and free deliveries	Foundation IRB approach	Not applicable	Rating 63	Institutions	Other financial corporations	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
INST_OFC_0044_CR_FIRB_x0_R64	Institutions	Credit risk and free deliveries	Foundation IRB approach	Not applicable	Rating 64	Institutions	Other financial corporations	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
INST_OFC_0044_CR_FIRB_x0_R65	Institutions	Credit risk and free deliveries	Foundation IRB approach	Not applicable	Rating 65	Institutions	Other financial corporations	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
INST_OFC_0044_CR_FIRB_x0_R66	Institutions	Credit risk and free deliveries	Foundation IRB approach	Not applicable	Rating 66	Institutions	Other financial corporations	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
INST_OFC_0044_CR_FIRB_x0_R67	Institutions	Credit risk and free deliveries	Foundation IRB approach	Not applicable	Rating 67	Institutions	Other financial corporations	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
INST_OFC_0044_CR_FIRB_x0_R68	Institutions	Credit risk and free deliveries	Foundation IRB approach	Not applicable	Rating 68	Institutions	Other financial corporations	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
INST_OFC_0044_CR_FIRB_x0_R69	Institutions	Credit risk and free deliveries	Foundation IRB approach	Not applicable	Rating 69	Institutions	Other financial corporations	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
INST_OFC_0044_CR_FIRB_x0_R70	Institutions	Credit risk and free deliveries	Foundation IRB approach	Not applicable	Rating 70	Institutions	Other financial corporations	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
INST_OFC_0044_CR_FIRB_x0_R71	Institutions	Credit risk and free deliveries	Foundation IRB approach	Not applicable	Rating 71	Institutions	Other financial corporations	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
INST_OFC_0044_CR_FIRB_x0_R72	Institutions	Credit risk and free deliveries	Foundation IRB approach	Not applicable	Rating 72	Institutions	Other financial corporations	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
INST_OFC_0044_CR_FIRB_x0_R73	Institutions	Credit risk and free deliveries	Foundation IRB approach	Not applicable	Rating 73	Institutions	Other financial corporations	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
INST_OFC_0044_CR_FIRB_x0_R74	Institutions	Credit risk and free deliveries	Foundation IRB approach	Not applicable	Rating 74	Institutions	Other financial corporations	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
INST_OFC_0044_CR_FIRB_x0_R75	Institutions	Credit risk and free deliveries	Foundation IRB approach	Not applicable	Rating 75	Institutions	Other financial corporations	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
INST_OFC_0044_CR_FIRB_x0_R76	Institutions	Credit risk and free deliveries	Foundation IRB approach	Not applicable	Rating 76	Institutions	Other financial corporations	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
INST_OFC_0044_CR_FIRB_x0_R77	Institutions	Credit risk and free deliveries	Foundation IRB approach	Not applicable	Rating 77	Institutions	Other financial corporations	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
INST_OFC_0044_CR_FIRB_x0_R78	Institutions	Credit risk and free deliveries	Foundation IRB approach	Not applicable	Rating 78	Institutions	Other financial corporations	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
INST_OFC_0044_CR_FIRB_x0_R79	Institutions	Credit risk and free deliveries	Foundation IRB approach	Not applicable	Rating 79	Institutions	Other financial corporations	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
INST_OFC_0044_CR_FIRB_x0_R80	Institutions	Credit risk and free deliveries	Foundation IRB approach	Not applicable	Rating 80	Institutions	Other financial corporations	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
INST_OFC_0044_CR_FIRB_x0_R81	Institutions	Credit risk and free deliveries	Foundation IRB approach	Not applicable	Rating 81	Institutions	Other financial corporations	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Public sector entities	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposure	Size of exposure
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
INST_OFC_0044_CR_FIRB_x0_R82	Institutions	Credit risk and free deliveries	Foundation IRB approach	Not applicable	Rating 82	Institutions	Other financial corporations	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
INST_OFC_0044_CR_FIRB_x0_R83	Institutions	Credit risk and free deliveries	Foundation IRB approach	Not applicable	Rating 83	Institutions	Other financial corporations	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
INST_OFC_0044_CR_FIRB_x0_R84	Institutions	Credit risk and free deliveries	Foundation IRB approach	Not applicable	Rating 84	Institutions	Other financial corporations	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
INST_OFC_0044_CR_FIRB_x0_R85	Institutions	Credit risk and free deliveries	Foundation IRB approach	Not applicable	Rating 85	Institutions	Other financial corporations	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
INST_OFC_0044_CR_FIRB_x0_R86	Institutions	Credit risk and free deliveries	Foundation IRB approach	Not applicable	Rating 86	Institutions	Other financial corporations	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
INST_OFC_0044_CR_FIRB_x0_R87	Institutions	Credit risk and free deliveries	Foundation IRB approach	Not applicable	Rating 87	Institutions	Other financial corporations	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
INST_OFC_0044_CR_FIRB_x0_R88	Institutions	Credit risk and free deliveries	Foundation IRB approach	Not applicable	Rating 88	Institutions	Other financial corporations	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
INST_OFC_0044_CR_FIRB_x0_R89	Institutions	Credit risk and free deliveries	Foundation IRB approach	Not applicable	Rating 89	Institutions	Other financial corporations	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
INST_OFC_0044_CR_FIRB_x0_R90	Institutions	Credit risk and free deliveries	Foundation IRB approach	Not applicable	Rating 90	Institutions	Other financial corporations	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
INST_OFC_0044_CR_FIRB_x0_R91	Institutions	Credit risk and free deliveries	Foundation IRB approach	Not applicable	Rating 91	Institutions	Other financial corporations	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
INST_OFC_0044_CR_FIRB_x0_R92	Institutions	Credit risk and free deliveries	Foundation IRB approach	Not applicable	Rating 92	Institutions	Other financial corporations	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
INST_OFC_0044_CR_FIRB_x0_R93	Institutions	Credit risk and free deliveries	Foundation IRB approach	Not applicable	Rating 93	Institutions	Other financial corporations	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
INST_OFC_0044_CR_FIRB_x0_R94	Institutions	Credit risk and free deliveries	Foundation IRB approach	Not applicable	Rating 94	Institutions	Other financial corporations	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
INST_OFC_0044_CR_FIRB_x0_R95	Institutions	Credit risk and free deliveries	Foundation IRB approach	Not applicable	Rating 95	Institutions	Other financial corporations	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
INST_OFC_0044_CR_FIRB_x0_R96	Institutions	Credit risk and free deliveries	Foundation IRB approach	Not applicable	Rating 96	Institutions	Other financial corporations	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
INST_OFC_0044_CR_FIRB_x0_R97	Institutions	Credit risk and free deliveries	Foundation IRB approach	Not applicable	Rating 97	Institutions	Other financial corporations	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
INST_OFC_0044_CR_FIRB_x0_R98	Institutions	Credit risk and free deliveries	Foundation IRB approach	Not applicable	Rating 98	Institutions	Other financial corporations	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
INST_OFC_0044_CR_FIRB_x0_R99	Institutions	Credit risk and free deliveries	Foundation IRB approach	Not applicable	Rating 99	Institutions	Other financial corporations	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
INST_OFC_0045_CR_FIRB_x0_Rx0	Institutions	Credit risk and free deliveries	Foundation IRB approach	Not applicable	Not applicable	Institutions	Other financial corporations	Defaulted	Not applicable	Not applicable	Not applicable	Public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
INST_OFC_0046_CR_FIRB_x0_Rx0	Institutions	Credit risk and free deliveries	Foundation IRB approach	Not applicable	Not applicable	Institutions	Other financial corporations	Non-defaulted	Not applicable	Not applicable	Not applicable	Public sector entities	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposure	Size of exposure
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
INST_OFC_0047_CR_FIRB_x0_Rx0	Institutions	Credit risk and free deliveries	Foundation IRB approach	Not applicable	Not applicable	Institutions	Other financial corporations	Non-defaulted	Drawn credit facility	Exposures without credit protection	Not applicable	Counterparties other than public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
INST_OFC_0048_CR_FIRB_x0_Rx0	Institutions	Credit risk and free deliveries	Foundation IRB approach	Not applicable	Not applicable	Institutions	Other financial corporations	Non-defaulted	Drawn credit facility	Exposures with funded credit protection	Eligible financial collateral	Counterparties other than public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
INST_OFC_0049_CR_FIRB_x0_Rx0	Institutions	Credit risk and free deliveries	Foundation IRB approach	Not applicable	Not applicable	Institutions	Other financial corporations	Non-defaulted	Drawn credit facility	Exposures with funded credit protection	Other eligible collateral: Receivables	Counterparties other than public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
INST_OFC_0050_CR_FIRB_x0_Rx0	Institutions	Credit risk and free deliveries	Foundation IRB approach	Not applicable	Not applicable	Institutions	Other financial corporations	Non-defaulted	Drawn credit facility	Exposures with funded credit protection	Other eligible collateral: Residential Real estate	Counterparties other than public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
INST_OFC_0051_CR_FIRB_x0_Rx0	Institutions	Credit risk and free deliveries	Foundation IRB approach	Not applicable	Not applicable	Institutions	Other financial corporations	Non-defaulted	Drawn credit facility	Exposures with funded credit protection	Other eligible collateral: Commercial Real estate	Counterparties other than public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
INST_OFC_0052_CR_FIRB_x0_Rx0	Institutions	Credit risk and free deliveries	Foundation IRB approach	Not applicable	Not applicable	Institutions	Other financial corporations	Non-defaulted	Drawn credit facility	Exposures with funded credit protection	Other eligible collateral: Physical collateral	Counterparties other than public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
INST_OFC_0053_CR_FIRB_x0_Rx0	Institutions	Credit risk and free deliveries	Foundation IRB approach	Not applicable	Not applicable	Institutions	Other financial corporations	Non-defaulted	Drawn credit facility	Exposures with funded credit protection	Other funded credit protection	Counterparties other than public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
INST_OFC_0054_CR_FIRB_x0_Rx0	Institutions	Credit risk and free deliveries	Foundation IRB approach	Not applicable	Not applicable	Institutions	Other financial corporations	Non-defaulted	Drawn credit facility	Exposures with unfunded credit protection	Unfunded credit protection	Counterparties other than public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
INST_OFC_0055_CR_FIRB_x0_Rx0	Institutions	Credit risk and free deliveries	Foundation IRB approach	Not applicable	Not applicable	Institutions	Other financial corporations	Non-defaulted	Undrawn committed revolving credit facility	Not applicable	Not applicable	Counterparties other than public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
INST_OFC_0056_CR_FIRB_x0_Rx0	Institutions	Credit risk and free deliveries	Foundation IRB approach	Not applicable	Not applicable	Institutions	Other financial corporations	Non-defaulted	Undrawn committed term credit facility	Not applicable	Not applicable	Counterparties other than public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
INST_OFC_0057_CR_FIRB_x0_Rx0	Institutions	Credit risk and free deliveries	Foundation IRB approach	Not applicable	Not applicable	Institutions	Other financial corporations	Non-defaulted	Note issuance facility (NIF) and revolving underwriting facility (RUF)	Not applicable	Not applicable	Counterparties other than public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
INST_OFC_0058_CR_FIRB_x0_Rx0	Institutions	Credit risk and free deliveries	Foundation IRB approach	Not applicable	Not applicable	Institutions	Other financial corporations	Non-defaulted	Undrawn committed other credit facility	Not applicable	Not applicable	Counterparties other than public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
INST_OFC_0059_CR_FIRB_x0_Rx0	Institutions	Credit risk and free deliveries	Foundation IRB approach	Not applicable	Not applicable	Institutions	Other financial corporations	Non-defaulted	Undrawn uncommitted credit lines	Not applicable	Not applicable	Counterparties other than public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
INST_OFC_0060_CR_FIRB_x0_Rx0	Institutions	Credit risk and free deliveries	Foundation IRB approach	Not applicable	Not applicable	Institutions	Other financial corporations	Non-defaulted	Undrawn purchase commitments for revolving purchased receivables and other low-risk off-balance sheet items	Not applicable	Not applicable	Counterparties other than public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
INST_OFC_0061_CR_FIRB_x0_Rx0	Institutions	Credit risk and free deliveries	Foundation IRB approach	Not applicable	Not applicable	Institutions	Other financial corporations	Non-defaulted	Issued short term letter of credit and other medium-risk off-balance sheet items	Not applicable	Not applicable	Counterparties other than public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
INST_OFC_0062_CR_FIRB_x0_Rx0	Institutions	Credit risk and free deliveries	Foundation IRB approach	Not applicable	Not applicable	Institutions	Other financial corporations	Non-defaulted	Issued warranties and indemnities, guarantees, irrevocable stand-by letter of credit and documentary credit	Not applicable	Not applicable	Counterparties other than public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
INST_OFC_0063_CR_FIRB_x0_Rx0	Institutions	Credit risk and free deliveries	Foundation IRB approach	Not applicable	Not applicable	Institutions	Other financial corporations	Non-defaulted	Full risk (100 %)	Not applicable	Not applicable	Counterparties other than public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
INST_OFC_0064_CR_FIRB_x0_Rx0	Institutions	Credit risk and free deliveries	Foundation IRB approach	Not applicable	Not applicable	Institutions	Other financial corporations	Non-defaulted	Drawn credit facility	Exposures without credit protection	Not applicable	Public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
INST_OFC_0065_CR_FIRB_x0_Rx0	Institutions	Credit risk and free deliveries	Foundation IRB approach	Not applicable	Not applicable	Institutions	Other financial corporations	Non-defaulted	Drawn credit facility	Exposures with funded credit protection	Eligible financial collateral	Public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
INST_OFC_0066_CR_FIRB_x0_Rx0	Institutions	Credit risk and free deliveries	Foundation IRB approach	Not applicable	Not applicable	Institutions	Other financial corporations	Non-defaulted	Drawn credit facility	Exposures with funded credit protection	Other eligible collateral: Receivables	Public sector entities	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposure	Size of exposure
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
INST_OFC_0067_CR_FIRB_x0_Rx0	Institutions	Credit risk and free deliveries	Foundation IRB approach	Not applicable	Not applicable	Institutions	Other financial corporations	Non-defaulted	Drawn credit facility	Exposures with funded credit protection	Other eligible collateral: Residential Real estate	Public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
INST_OFC_0068_CR_FIRB_x0_Rx0	Institutions	Credit risk and free deliveries	Foundation IRB approach	Not applicable	Not applicable	Institutions	Other financial corporations	Non-defaulted	Drawn credit facility	Exposures with funded credit protection	Other eligible collateral: Commercial Real estate	Public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
INST_OFC_0069_CR_FIRB_x0_Rx0	Institutions	Credit risk and free deliveries	Foundation IRB approach	Not applicable	Not applicable	Institutions	Other financial corporations	Non-defaulted	Drawn credit facility	Exposures with funded credit protection	Other eligible collateral: Physical collateral	Public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
INST_OFC_0070_CR_FIRB_x0_Rx0	Institutions	Credit risk and free deliveries	Foundation IRB approach	Not applicable	Not applicable	Institutions	Other financial corporations	Non-defaulted	Drawn credit facility	Exposures with funded credit protection	Other funded credit protection	Public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
INST_OFC_0071_CR_FIRB_x0_Rx0	Institutions	Credit risk and free deliveries	Foundation IRB approach	Not applicable	Not applicable	Institutions	Other financial corporations	Non-defaulted	Drawn credit facility	Exposures with unfunded credit protection	Unfunded credit protection	Public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
INST_OFC_0072_CR_FIRB_x0_Rx0	Institutions	Credit risk and free deliveries	Foundation IRB approach	Not applicable	Not applicable	Institutions	Other financial corporations	Non-defaulted	Undrawn committed revolving credit facility	Not applicable	Not applicable	Public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
INST_OFC_0073_CR_FIRB_x0_Rx0	Institutions	Credit risk and free deliveries	Foundation IRB approach	Not applicable	Not applicable	Institutions	Other financial corporations	Non-defaulted	Undrawn committed term credit facility	Not applicable	Not applicable	Public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
INST_OFC_0074_CR_FIRB_x0_Rx0	Institutions	Credit risk and free deliveries	Foundation IRB approach	Not applicable	Not applicable	Institutions	Other financial corporations	Non-defaulted	Note issuance facility (NIF) and revolving underwriting facility (RUF)	Not applicable	Not applicable	Public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
INST_OFC_0075_CR_FIRB_x0_Rx0	Institutions	Credit risk and free deliveries	Foundation IRB approach	Not applicable	Not applicable	Institutions	Other financial corporations	Non-defaulted	Undrawn committed other credit facility	Not applicable	Not applicable	Public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
INST_OFC_0076_CR_FIRB_x0_Rx0	Institutions	Credit risk and free deliveries	Foundation IRB approach	Not applicable	Not applicable	Institutions	Other financial corporations	Non-defaulted	Undrawn uncommitted credit lines	Not applicable	Not applicable	Public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
INST_OFC_0077_CR_FIRB_x0_Rx0	Institutions	Credit risk and free deliveries	Foundation IRB approach	Not applicable	Not applicable	Institutions	Other financial corporations	Non-defaulted	Undrawn purchase commitments for revolving purchased receivables and other low-risk off-balance sheet items	Not applicable	Not applicable	Public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
INST_OFC_0078_CR_FIRB_x0_Rx0	Institutions	Credit risk and free deliveries	Foundation IRB approach	Not applicable	Not applicable	Institutions	Other financial corporations	Non-defaulted	Issued short term letter of credit and other medium-risk off-balance sheet items	Not applicable	Not applicable	Public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
INST_OFC_0079_CR_FIRB_x0_Rx0	Institutions	Credit risk and free deliveries	Foundation IRB approach	Not applicable	Not applicable	Institutions	Other financial corporations	Non-defaulted	Issued warranties and indemnities, guarantees, irrevocable stand-by letter of credit and documentary credit	Not applicable	Not applicable	Public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
INST_OFC_0080_CR_FIRB_x0_Rx0	Institutions	Credit risk and free deliveries	Foundation IRB approach	Not applicable	Not applicable	Institutions	Other financial corporations	Non-defaulted	Full risk (100 %)	Not applicable	Not applicable	Public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
INST_OFC_0043_CR_FIRB_AT_Rx0	Institutions	Credit risk and free deliveries	Foundation IRB approach	AT	Not applicable	Institutions	Other financial corporations	Non-defaulted	Not applicable	Not applicable	Not applicable	Counterparties other than public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
INST_OFC_0043_CR_FIRB_AU_Rx0	Institutions	Credit risk and free deliveries	Foundation IRB approach	AU	Not applicable	Institutions	Other financial corporations	Non-defaulted	Not applicable	Not applicable	Not applicable	Counterparties other than public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
INST_OFC_0043_CR_FIRB_BE_Rx0	Institutions	Credit risk and free deliveries	Foundation IRB approach	BE	Not applicable	Institutions	Other financial corporations	Non-defaulted	Not applicable	Not applicable	Not applicable	Counterparties other than public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
INST_OFC_0043_CR_FIRB_BG_Rx0	Institutions	Credit risk and free deliveries	Foundation IRB approach	BG	Not applicable	Institutions	Other financial corporations	Non-defaulted	Not applicable	Not applicable	Not applicable	Counterparties other than public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
INST_OFC_0043_CR_FIRB_BR_Rx0	Institutions	Credit risk and free deliveries	Foundation IRB approach	BR	Not applicable	Institutions	Other financial corporations	Non-defaulted	Not applicable	Not applicable	Not applicable	Counterparties other than public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
INST_OFC_0043_CR_FIRB_CA_Rx0	Institutions	Credit risk and free deliveries	Foundation IRB approach	CA	Not applicable	Institutions	Other financial corporations	Non-defaulted	Not applicable	Not applicable	Not applicable	Counterparties other than public sector entities	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposure	Size of exposure
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
INST_OFC_0043_CR_FIRB_CH_Rx0	Institutions	Credit risk and free deliveries	Foundation IRB approach	CH	Not applicable	Institutions	Other financial corporations	Non-defaulted	Not applicable	Not applicable	Not applicable	Counterparties other than public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
INST_OFC_0043_CR_FIRB_CN_Rx0	Institutions	Credit risk and free deliveries	Foundation IRB approach	CN	Not applicable	Institutions	Other financial corporations	Non-defaulted	Not applicable	Not applicable	Not applicable	Counterparties other than public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
INST_OFC_0043_CR_FIRB_CY_Rx0	Institutions	Credit risk and free deliveries	Foundation IRB approach	CY	Not applicable	Institutions	Other financial corporations	Non-defaulted	Not applicable	Not applicable	Not applicable	Counterparties other than public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
INST_OFC_0043_CR_FIRB_CZ_Rx0	Institutions	Credit risk and free deliveries	Foundation IRB approach	CZ	Not applicable	Institutions	Other financial corporations	Non-defaulted	Not applicable	Not applicable	Not applicable	Counterparties other than public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
INST_OFC_0043_CR_FIRB_DE_Rx0	Institutions	Credit risk and free deliveries	Foundation IRB approach	DE	Not applicable	Institutions	Other financial corporations	Non-defaulted	Not applicable	Not applicable	Not applicable	Counterparties other than public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
INST_OFC_0043_CR_FIRB_DK_Rx0	Institutions	Credit risk and free deliveries	Foundation IRB approach	DK	Not applicable	Institutions	Other financial corporations	Non-defaulted	Not applicable	Not applicable	Not applicable	Counterparties other than public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
INST_OFC_0043_CR_FIRB_EE_Rx0	Institutions	Credit risk and free deliveries	Foundation IRB approach	EE	Not applicable	Institutions	Other financial corporations	Non-defaulted	Not applicable	Not applicable	Not applicable	Counterparties other than public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
INST_OFC_0043_CR_FIRB_ES_Rx0	Institutions	Credit risk and free deliveries	Foundation IRB approach	ES	Not applicable	Institutions	Other financial corporations	Non-defaulted	Not applicable	Not applicable	Not applicable	Counterparties other than public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
INST_OFC_0043_CR_FIRB_FI_Rx0	Institutions	Credit risk and free deliveries	Foundation IRB approach	FI	Not applicable	Institutions	Other financial corporations	Non-defaulted	Not applicable	Not applicable	Not applicable	Counterparties other than public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
INST_OFC_0043_CR_FIRB_FR_Rx0	Institutions	Credit risk and free deliveries	Foundation IRB approach	FR	Not applicable	Institutions	Other financial corporations	Non-defaulted	Not applicable	Not applicable	Not applicable	Counterparties other than public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
INST_OFC_0043_CR_FIRB_GB_Rx0	Institutions	Credit risk and free deliveries	Foundation IRB approach	GB	Not applicable	Institutions	Other financial corporations	Non-defaulted	Not applicable	Not applicable	Not applicable	Counterparties other than public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
INST_OFC_0043_CR_FIRB_GR_Rx0	Institutions	Credit risk and free deliveries	Foundation IRB approach	GR	Not applicable	Institutions	Other financial corporations	Non-defaulted	Not applicable	Not applicable	Not applicable	Counterparties other than public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
INST_OFC_0043_CR_FIRB_HK_Rx0	Institutions	Credit risk and free deliveries	Foundation IRB approach	HK	Not applicable	Institutions	Other financial corporations	Non-defaulted	Not applicable	Not applicable	Not applicable	Counterparties other than public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
INST_OFC_0043_CR_FIRB_HR_Rx0	Institutions	Credit risk and free deliveries	Foundation IRB approach	HR	Not applicable	Institutions	Other financial corporations	Non-defaulted	Not applicable	Not applicable	Not applicable	Counterparties other than public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
INST_OFC_0043_CR_FIRB_HU_Rx0	Institutions	Credit risk and free deliveries	Foundation IRB approach	HU	Not applicable	Institutions	Other financial corporations	Non-defaulted	Not applicable	Not applicable	Not applicable	Counterparties other than public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
INST_OFC_0043_CR_FIRB_IE_Rx0	Institutions	Credit risk and free deliveries	Foundation IRB approach	IE	Not applicable	Institutions	Other financial corporations	Non-defaulted	Not applicable	Not applicable	Not applicable	Counterparties other than public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
INST_OFC_0043_CR_FIRB_IL_Rx0	Institutions	Credit risk and free deliveries	Foundation IRB approach	IL	Not applicable	Institutions	Other financial corporations	Non-defaulted	Not applicable	Not applicable	Not applicable	Counterparties other than public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
INST_OFC_0043_CR_FIRB_IT_Rx0	Institutions	Credit risk and free deliveries	Foundation IRB approach	IT	Not applicable	Institutions	Other financial corporations	Non-defaulted	Not applicable	Not applicable	Not applicable	Counterparties other than public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
INST_OFC_0043_CR_FIRB_JP_Rx0	Institutions	Credit risk and free deliveries	Foundation IRB approach	JP	Not applicable	Institutions	Other financial corporations	Non-defaulted	Not applicable	Not applicable	Not applicable	Counterparties other than public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
INST_OFC_0043_CR_FIRB_KR_Rx0	Institutions	Credit risk and free deliveries	Foundation IRB approach	KR	Not applicable	Institutions	Other financial corporations	Non-defaulted	Not applicable	Not applicable	Not applicable	Counterparties other than public sector entities	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposure	Size of exposure
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
INST_OFC_0043_CR_FIRB_LT_Rx0	Institutions	Credit risk and free deliveries	Foundation IRB approach	LT	Not applicable	Institutions	Other financial corporations	Non-defaulted	Not applicable	Not applicable	Not applicable	Counterparties other than public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
INST_OFC_0043_CR_FIRB_LU_Rx0	Institutions	Credit risk and free deliveries	Foundation IRB approach	LU	Not applicable	Institutions	Other financial corporations	Non-defaulted	Not applicable	Not applicable	Not applicable	Counterparties other than public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
INST_OFC_0043_CR_FIRB_LV_Rx0	Institutions	Credit risk and free deliveries	Foundation IRB approach	LV	Not applicable	Institutions	Other financial corporations	Non-defaulted	Not applicable	Not applicable	Not applicable	Counterparties other than public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
INST_OFC_0043_CR_FIRB_MT_Rx0	Institutions	Credit risk and free deliveries	Foundation IRB approach	MT	Not applicable	Institutions	Other financial corporations	Non-defaulted	Not applicable	Not applicable	Not applicable	Counterparties other than public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
INST_OFC_0043_CR_FIRB_NL_Rx0	Institutions	Credit risk and free deliveries	Foundation IRB approach	NL	Not applicable	Institutions	Other financial corporations	Non-defaulted	Not applicable	Not applicable	Not applicable	Counterparties other than public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
INST_OFC_0043_CR_FIRB_NO_Rx0	Institutions	Credit risk and free deliveries	Foundation IRB approach	NO	Not applicable	Institutions	Other financial corporations	Non-defaulted	Not applicable	Not applicable	Not applicable	Counterparties other than public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
INST_OFC_0043_CR_FIRB_PL_Rx0	Institutions	Credit risk and free deliveries	Foundation IRB approach	PL	Not applicable	Institutions	Other financial corporations	Non-defaulted	Not applicable	Not applicable	Not applicable	Counterparties other than public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
INST_OFC_0043_CR_FIRB_PT_Rx0	Institutions	Credit risk and free deliveries	Foundation IRB approach	PT	Not applicable	Institutions	Other financial corporations	Non-defaulted	Not applicable	Not applicable	Not applicable	Counterparties other than public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
INST_OFC_0043_CR_FIRB_RO_Rx0	Institutions	Credit risk and free deliveries	Foundation IRB approach	RO	Not applicable	Institutions	Other financial corporations	Non-defaulted	Not applicable	Not applicable	Not applicable	Counterparties other than public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
INST_OFC_0043_CR_FIRB_RU_Rx0	Institutions	Credit risk and free deliveries	Foundation IRB approach	RU	Not applicable	Institutions	Other financial corporations	Non-defaulted	Not applicable	Not applicable	Not applicable	Counterparties other than public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
INST_OFC_0043_CR_FIRB_SE_Rx0	Institutions	Credit risk and free deliveries	Foundation IRB approach	SE	Not applicable	Institutions	Other financial corporations	Non-defaulted	Not applicable	Not applicable	Not applicable	Counterparties other than public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
INST_OFC_0043_CR_FIRB_SG_Rx0	Institutions	Credit risk and free deliveries	Foundation IRB approach	SG	Not applicable	Institutions	Other financial corporations	Non-defaulted	Not applicable	Not applicable	Not applicable	Counterparties other than public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
INST_OFC_0043_CR_FIRB_SI_Rx0	Institutions	Credit risk and free deliveries	Foundation IRB approach	SI	Not applicable	Institutions	Other financial corporations	Non-defaulted	Not applicable	Not applicable	Not applicable	Counterparties other than public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
INST_OFC_0043_CR_FIRB_SK_Rx0	Institutions	Credit risk and free deliveries	Foundation IRB approach	SK	Not applicable	Institutions	Other financial corporations	Non-defaulted	Not applicable	Not applicable	Not applicable	Counterparties other than public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
INST_OFC_0043_CR_FIRB_TR_Rx0	Institutions	Credit risk and free deliveries	Foundation IRB approach	TR	Not applicable	Institutions	Other financial corporations	Non-defaulted	Not applicable	Not applicable	Not applicable	Counterparties other than public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
INST_OFC_0043_CR_FIRB_US_Rx0	Institutions	Credit risk and free deliveries	Foundation IRB approach	US	Not applicable	Institutions	Other financial corporations	Non-defaulted	Not applicable	Not applicable	Not applicable	Counterparties other than public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
INST_OFC_0043_CR_FIRB_x2_Rx0	Institutions	Credit risk and free deliveries	Foundation IRB approach	Other countries	Not applicable	Institutions	Other financial corporations	Non-defaulted	Not applicable	Not applicable	Not applicable	Counterparties other than public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
INST_OFC_0046_CR_FIRB_AT_Rx0	Institutions	Credit risk and free deliveries	Foundation IRB approach	AT	Not applicable	Institutions	Other financial corporations	Non-defaulted	Not applicable	Not applicable	Not applicable	Public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
INST_OFC_0046_CR_FIRB_AU_Rx0	Institutions	Credit risk and free deliveries	Foundation IRB approach	AU	Not applicable	Institutions	Other financial corporations	Non-defaulted	Not applicable	Not applicable	Not applicable	Public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
INST_OFC_0046_CR_FIRB_BE_Rx0	Institutions	Credit risk and free deliveries	Foundation IRB approach	BE	Not applicable	Institutions	Other financial corporations	Non-defaulted	Not applicable	Not applicable	Not applicable	Public sector entities	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposure	Size of exposure
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
INST_OFC_0046_CR_FIRB_BG_Rx0	Institutions	Credit risk and free deliveries	Foundation IRB approach	BG	Not applicable	Institutions	Other financial corporations	Non-defaulted	Not applicable	Not applicable	Not applicable	Public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
INST_OFC_0046_CR_FIRB_BR_Rx0	Institutions	Credit risk and free deliveries	Foundation IRB approach	BR	Not applicable	Institutions	Other financial corporations	Non-defaulted	Not applicable	Not applicable	Not applicable	Public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
INST_OFC_0046_CR_FIRB_CA_Rx0	Institutions	Credit risk and free deliveries	Foundation IRB approach	CA	Not applicable	Institutions	Other financial corporations	Non-defaulted	Not applicable	Not applicable	Not applicable	Public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
INST_OFC_0046_CR_FIRB_CH_Rx0	Institutions	Credit risk and free deliveries	Foundation IRB approach	CH	Not applicable	Institutions	Other financial corporations	Non-defaulted	Not applicable	Not applicable	Not applicable	Public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
INST_OFC_0046_CR_FIRB_CN_Rx0	Institutions	Credit risk and free deliveries	Foundation IRB approach	CN	Not applicable	Institutions	Other financial corporations	Non-defaulted	Not applicable	Not applicable	Not applicable	Public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
INST_OFC_0046_CR_FIRB_CY_Rx0	Institutions	Credit risk and free deliveries	Foundation IRB approach	CY	Not applicable	Institutions	Other financial corporations	Non-defaulted	Not applicable	Not applicable	Not applicable	Public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
INST_OFC_0046_CR_FIRB_CZ_Rx0	Institutions	Credit risk and free deliveries	Foundation IRB approach	CZ	Not applicable	Institutions	Other financial corporations	Non-defaulted	Not applicable	Not applicable	Not applicable	Public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
INST_OFC_0046_CR_FIRB_DE_Rx0	Institutions	Credit risk and free deliveries	Foundation IRB approach	DE	Not applicable	Institutions	Other financial corporations	Non-defaulted	Not applicable	Not applicable	Not applicable	Public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
INST_OFC_0046_CR_FIRB_DK_Rx0	Institutions	Credit risk and free deliveries	Foundation IRB approach	DK	Not applicable	Institutions	Other financial corporations	Non-defaulted	Not applicable	Not applicable	Not applicable	Public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
INST_OFC_0046_CR_FIRB_EE_Rx0	Institutions	Credit risk and free deliveries	Foundation IRB approach	EE	Not applicable	Institutions	Other financial corporations	Non-defaulted	Not applicable	Not applicable	Not applicable	Public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
INST_OFC_0046_CR_FIRB_ES_Rx0	Institutions	Credit risk and free deliveries	Foundation IRB approach	ES	Not applicable	Institutions	Other financial corporations	Non-defaulted	Not applicable	Not applicable	Not applicable	Public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
INST_OFC_0046_CR_FIRB_FI_Rx0	Institutions	Credit risk and free deliveries	Foundation IRB approach	FI	Not applicable	Institutions	Other financial corporations	Non-defaulted	Not applicable	Not applicable	Not applicable	Public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
INST_OFC_0046_CR_FIRB_FR_Rx0	Institutions	Credit risk and free deliveries	Foundation IRB approach	FR	Not applicable	Institutions	Other financial corporations	Non-defaulted	Not applicable	Not applicable	Not applicable	Public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
INST_OFC_0046_CR_FIRB_GB_Rx0	Institutions	Credit risk and free deliveries	Foundation IRB approach	GB	Not applicable	Institutions	Other financial corporations	Non-defaulted	Not applicable	Not applicable	Not applicable	Public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
INST_OFC_0046_CR_FIRB_GR_Rx0	Institutions	Credit risk and free deliveries	Foundation IRB approach	GR	Not applicable	Institutions	Other financial corporations	Non-defaulted	Not applicable	Not applicable	Not applicable	Public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
INST_OFC_0046_CR_FIRB_HK_Rx0	Institutions	Credit risk and free deliveries	Foundation IRB approach	HK	Not applicable	Institutions	Other financial corporations	Non-defaulted	Not applicable	Not applicable	Not applicable	Public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
INST_OFC_0046_CR_FIRB_HR_Rx0	Institutions	Credit risk and free deliveries	Foundation IRB approach	HR	Not applicable	Institutions	Other financial corporations	Non-defaulted	Not applicable	Not applicable	Not applicable	Public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
INST_OFC_0046_CR_FIRB_HU_Rx0	Institutions	Credit risk and free deliveries	Foundation IRB approach	HU	Not applicable	Institutions	Other financial corporations	Non-defaulted	Not applicable	Not applicable	Not applicable	Public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
INST_OFC_0046_CR_FIRB_IE_Rx0	Institutions	Credit risk and free deliveries	Foundation IRB approach	IE	Not applicable	Institutions	Other financial corporations	Non-defaulted	Not applicable	Not applicable	Not applicable	Public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
INST_OFC_0046_CR_FIRB_IL_Rx0	Institutions	Credit risk and free deliveries	Foundation IRB approach	IL	Not applicable	Institutions	Other financial corporations	Non-defaulted	Not applicable	Not applicable	Not applicable	Public sector entities	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposure	Size of exposure
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
INST_OFC_0046_CR_FIRB_IT_Rx0	Institutions	Credit risk and free deliveries	Foundation IRB approach	IT	Not applicable	Institutions	Other financial corporations	Non-defaulted	Not applicable	Not applicable	Not applicable	Public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
INST_OFC_0046_CR_FIRB_JP_Rx0	Institutions	Credit risk and free deliveries	Foundation IRB approach	JP	Not applicable	Institutions	Other financial corporations	Non-defaulted	Not applicable	Not applicable	Not applicable	Public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
INST_OFC_0046_CR_FIRB_KR_Rx0	Institutions	Credit risk and free deliveries	Foundation IRB approach	KR	Not applicable	Institutions	Other financial corporations	Non-defaulted	Not applicable	Not applicable	Not applicable	Public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
INST_OFC_0046_CR_FIRB_LT_Rx0	Institutions	Credit risk and free deliveries	Foundation IRB approach	LT	Not applicable	Institutions	Other financial corporations	Non-defaulted	Not applicable	Not applicable	Not applicable	Public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
INST_OFC_0046_CR_FIRB_LU_Rx0	Institutions	Credit risk and free deliveries	Foundation IRB approach	LU	Not applicable	Institutions	Other financial corporations	Non-defaulted	Not applicable	Not applicable	Not applicable	Public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
INST_OFC_0046_CR_FIRB_LV_Rx0	Institutions	Credit risk and free deliveries	Foundation IRB approach	LV	Not applicable	Institutions	Other financial corporations	Non-defaulted	Not applicable	Not applicable	Not applicable	Public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
INST_OFC_0046_CR_FIRB_MT_Rx0	Institutions	Credit risk and free deliveries	Foundation IRB approach	MT	Not applicable	Institutions	Other financial corporations	Non-defaulted	Not applicable	Not applicable	Not applicable	Public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
INST_OFC_0046_CR_FIRB_NL_Rx0	Institutions	Credit risk and free deliveries	Foundation IRB approach	NL	Not applicable	Institutions	Other financial corporations	Non-defaulted	Not applicable	Not applicable	Not applicable	Public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
INST_OFC_0046_CR_FIRB_NO_Rx0	Institutions	Credit risk and free deliveries	Foundation IRB approach	NO	Not applicable	Institutions	Other financial corporations	Non-defaulted	Not applicable	Not applicable	Not applicable	Public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
INST_OFC_0046_CR_FIRB_PL_Rx0	Institutions	Credit risk and free deliveries	Foundation IRB approach	PL	Not applicable	Institutions	Other financial corporations	Non-defaulted	Not applicable	Not applicable	Not applicable	Public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
INST_OFC_0046_CR_FIRB_PT_Rx0	Institutions	Credit risk and free deliveries	Foundation IRB approach	PT	Not applicable	Institutions	Other financial corporations	Non-defaulted	Not applicable	Not applicable	Not applicable	Public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
INST_OFC_0046_CR_FIRB_RO_Rx0	Institutions	Credit risk and free deliveries	Foundation IRB approach	RO	Not applicable	Institutions	Other financial corporations	Non-defaulted	Not applicable	Not applicable	Not applicable	Public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
INST_OFC_0046_CR_FIRB_RU_Rx0	Institutions	Credit risk and free deliveries	Foundation IRB approach	RU	Not applicable	Institutions	Other financial corporations	Non-defaulted	Not applicable	Not applicable	Not applicable	Public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
INST_OFC_0046_CR_FIRB_SE_Rx0	Institutions	Credit risk and free deliveries	Foundation IRB approach	SE	Not applicable	Institutions	Other financial corporations	Non-defaulted	Not applicable	Not applicable	Not applicable	Public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
INST_OFC_0046_CR_FIRB_SG_Rx0	Institutions	Credit risk and free deliveries	Foundation IRB approach	SG	Not applicable	Institutions	Other financial corporations	Non-defaulted	Not applicable	Not applicable	Not applicable	Public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
INST_OFC_0046_CR_FIRB_SI_Rx0	Institutions	Credit risk and free deliveries	Foundation IRB approach	SI	Not applicable	Institutions	Other financial corporations	Non-defaulted	Not applicable	Not applicable	Not applicable	Public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
INST_OFC_0046_CR_FIRB_SK_Rx0	Institutions	Credit risk and free deliveries	Foundation IRB approach	SK	Not applicable	Institutions	Other financial corporations	Non-defaulted	Not applicable	Not applicable	Not applicable	Public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
INST_OFC_0046_CR_FIRB_TR_Rx0	Institutions	Credit risk and free deliveries	Foundation IRB approach	TR	Not applicable	Institutions	Other financial corporations	Non-defaulted	Not applicable	Not applicable	Not applicable	Public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
INST_OFC_0046_CR_FIRB_US_Rx0	Institutions	Credit risk and free deliveries	Foundation IRB approach	US	Not applicable	Institutions	Other financial corporations	Non-defaulted	Not applicable	Not applicable	Not applicable	Public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
INST_OFC_0046_CR_FIRB_x2_Rx0	Institutions	Credit risk and free deliveries	Foundation IRB approach	Other countries	Not applicable	Institutions	Other financial corporations	Non-defaulted	Not applicable	Not applicable	Not applicable	Public sector entities	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposure	Size of exposure
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
GOVT_ALL_0041_CR_FIRB_x0_R01	Sovereign	Credit risk and free deliveries	Foundation IRB approach	Not applicable	Rating 1	Central governments and central banks	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Counterparties other than public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
GOVT_ALL_0041_CR_FIRB_x0_R02	Sovereign	Credit risk and free deliveries	Foundation IRB approach	Not applicable	Rating 2	Central governments and central banks	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Counterparties other than public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
GOVT_ALL_0041_CR_FIRB_x0_R03	Sovereign	Credit risk and free deliveries	Foundation IRB approach	Not applicable	Rating 3	Central governments and central banks	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Counterparties other than public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
GOVT_ALL_0041_CR_FIRB_x0_R04	Sovereign	Credit risk and free deliveries	Foundation IRB approach	Not applicable	Rating 4	Central governments and central banks	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Counterparties other than public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
GOVT_ALL_0041_CR_FIRB_x0_R05	Sovereign	Credit risk and free deliveries	Foundation IRB approach	Not applicable	Rating 5	Central governments and central banks	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Counterparties other than public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
GOVT_ALL_0041_CR_FIRB_x0_R06	Sovereign	Credit risk and free deliveries	Foundation IRB approach	Not applicable	Rating 6	Central governments and central banks	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Counterparties other than public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
GOVT_ALL_0041_CR_FIRB_x0_R07	Sovereign	Credit risk and free deliveries	Foundation IRB approach	Not applicable	Rating 7	Central governments and central banks	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Counterparties other than public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
GOVT_ALL_0041_CR_FIRB_x0_R08	Sovereign	Credit risk and free deliveries	Foundation IRB approach	Not applicable	Rating 8	Central governments and central banks	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Counterparties other than public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
GOVT_ALL_0041_CR_FIRB_x0_R09	Sovereign	Credit risk and free deliveries	Foundation IRB approach	Not applicable	Rating 9	Central governments and central banks	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Counterparties other than public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
GOVT_ALL_0041_CR_FIRB_x0_R10	Sovereign	Credit risk and free deliveries	Foundation IRB approach	Not applicable	Rating 10	Central governments and central banks	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Counterparties other than public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
GOVT_ALL_0041_CR_FIRB_x0_R11	Sovereign	Credit risk and free deliveries	Foundation IRB approach	Not applicable	Rating 11	Central governments and central banks	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Counterparties other than public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
GOVT_ALL_0041_CR_FIRB_x0_R12	Sovereign	Credit risk and free deliveries	Foundation IRB approach	Not applicable	Rating 12	Central governments and central banks	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Counterparties other than public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
GOVT_ALL_0041_CR_FIRB_x0_R13	Sovereign	Credit risk and free deliveries	Foundation IRB approach	Not applicable	Rating 13	Central governments and central banks	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Counterparties other than public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
GOVT_ALL_0041_CR_FIRB_x0_R14	Sovereign	Credit risk and free deliveries	Foundation IRB approach	Not applicable	Rating 14	Central governments and central banks	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Counterparties other than public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
GOVT_ALL_0041_CR_FIRB_x0_R15	Sovereign	Credit risk and free deliveries	Foundation IRB approach	Not applicable	Rating 15	Central governments and central banks	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Counterparties other than public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
GOVT_ALL_0041_CR_FIRB_x0_R16	Sovereign	Credit risk and free deliveries	Foundation IRB approach	Not applicable	Rating 16	Central governments and central banks	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Counterparties other than public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
GOVT_ALL_0041_CR_FIRB_x0_R17	Sovereign	Credit risk and free deliveries	Foundation IRB approach	Not applicable	Rating 17	Central governments and central banks	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Counterparties other than public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
GOVT_ALL_0041_CR_FIRB_x0_R18	Sovereign	Credit risk and free deliveries	Foundation IRB approach	Not applicable	Rating 18	Central governments and central banks	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Counterparties other than public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
GOVT_ALL_0041_CR_FIRB_x0_R19	Sovereign	Credit risk and free deliveries	Foundation IRB approach	Not applicable	Rating 19	Central governments and central banks	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Counterparties other than public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
GOVT_ALL_0041_CR_FIRB_x0_R20	Sovereign	Credit risk and free deliveries	Foundation IRB approach	Not applicable	Rating 20	Central governments and central banks	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Counterparties other than public sector entities	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposure	Size of exposure
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
GOVT_ALL_0041_CR_FIRB_x0_R21	Sovereign	Credit risk and free deliveries	Foundation IRB approach	Not applicable	Rating 21	Central governments and central banks	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Counterparties other than public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
GOVT_ALL_0041_CR_FIRB_x0_R22	Sovereign	Credit risk and free deliveries	Foundation IRB approach	Not applicable	Rating 22	Central governments and central banks	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Counterparties other than public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
GOVT_ALL_0041_CR_FIRB_x0_R23	Sovereign	Credit risk and free deliveries	Foundation IRB approach	Not applicable	Rating 23	Central governments and central banks	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Counterparties other than public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
GOVT_ALL_0041_CR_FIRB_x0_R24	Sovereign	Credit risk and free deliveries	Foundation IRB approach	Not applicable	Rating 24	Central governments and central banks	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Counterparties other than public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
GOVT_ALL_0041_CR_FIRB_x0_R25	Sovereign	Credit risk and free deliveries	Foundation IRB approach	Not applicable	Rating 25	Central governments and central banks	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Counterparties other than public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
GOVT_ALL_0041_CR_FIRB_x0_R26	Sovereign	Credit risk and free deliveries	Foundation IRB approach	Not applicable	Rating 26	Central governments and central banks	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Counterparties other than public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
GOVT_ALL_0041_CR_FIRB_x0_R27	Sovereign	Credit risk and free deliveries	Foundation IRB approach	Not applicable	Rating 27	Central governments and central banks	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Counterparties other than public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
GOVT_ALL_0041_CR_FIRB_x0_R28	Sovereign	Credit risk and free deliveries	Foundation IRB approach	Not applicable	Rating 28	Central governments and central banks	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Counterparties other than public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
GOVT_ALL_0041_CR_FIRB_x0_R29	Sovereign	Credit risk and free deliveries	Foundation IRB approach	Not applicable	Rating 29	Central governments and central banks	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Counterparties other than public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
GOVT_ALL_0041_CR_FIRB_x0_R30	Sovereign	Credit risk and free deliveries	Foundation IRB approach	Not applicable	Rating 30	Central governments and central banks	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Counterparties other than public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
GOVT_ALL_0041_CR_FIRB_x0_R31	Sovereign	Credit risk and free deliveries	Foundation IRB approach	Not applicable	Rating 31	Central governments and central banks	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Counterparties other than public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
GOVT_ALL_0041_CR_FIRB_x0_R32	Sovereign	Credit risk and free deliveries	Foundation IRB approach	Not applicable	Rating 32	Central governments and central banks	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Counterparties other than public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
GOVT_ALL_0041_CR_FIRB_x0_R33	Sovereign	Credit risk and free deliveries	Foundation IRB approach	Not applicable	Rating 33	Central governments and central banks	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Counterparties other than public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
GOVT_ALL_0041_CR_FIRB_x0_R34	Sovereign	Credit risk and free deliveries	Foundation IRB approach	Not applicable	Rating 34	Central governments and central banks	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Counterparties other than public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
GOVT_ALL_0041_CR_FIRB_x0_R35	Sovereign	Credit risk and free deliveries	Foundation IRB approach	Not applicable	Rating 35	Central governments and central banks	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Counterparties other than public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
GOVT_ALL_0041_CR_FIRB_x0_R36	Sovereign	Credit risk and free deliveries	Foundation IRB approach	Not applicable	Rating 36	Central governments and central banks	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Counterparties other than public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
GOVT_ALL_0041_CR_FIRB_x0_R37	Sovereign	Credit risk and free deliveries	Foundation IRB approach	Not applicable	Rating 37	Central governments and central banks	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Counterparties other than public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
GOVT_ALL_0041_CR_FIRB_x0_R38	Sovereign	Credit risk and free deliveries	Foundation IRB approach	Not applicable	Rating 38	Central governments and central banks	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Counterparties other than public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
GOVT_ALL_0041_CR_FIRB_x0_R39	Sovereign	Credit risk and free deliveries	Foundation IRB approach	Not applicable	Rating 39	Central governments and central banks	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Counterparties other than public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
GOVT_ALL_0041_CR_FIRB_x0_R40	Sovereign	Credit risk and free deliveries	Foundation IRB approach	Not applicable	Rating 40	Central governments and central banks	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Counterparties other than public sector entities	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposure	Size of exposure
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
GOVT_ALL_0041_CR_FIRB_x0_R41	Sovereign	Credit risk and free deliveries	Foundation IRB approach	Not applicable	Rating 41	Central governments and central banks	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Counterparties other than public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
GOVT_ALL_0041_CR_FIRB_x0_R42	Sovereign	Credit risk and free deliveries	Foundation IRB approach	Not applicable	Rating 42	Central governments and central banks	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Counterparties other than public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
GOVT_ALL_0041_CR_FIRB_x0_R43	Sovereign	Credit risk and free deliveries	Foundation IRB approach	Not applicable	Rating 43	Central governments and central banks	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Counterparties other than public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
GOVT_ALL_0041_CR_FIRB_x0_R44	Sovereign	Credit risk and free deliveries	Foundation IRB approach	Not applicable	Rating 44	Central governments and central banks	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Counterparties other than public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
GOVT_ALL_0041_CR_FIRB_x0_R45	Sovereign	Credit risk and free deliveries	Foundation IRB approach	Not applicable	Rating 45	Central governments and central banks	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Counterparties other than public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
GOVT_ALL_0041_CR_FIRB_x0_R46	Sovereign	Credit risk and free deliveries	Foundation IRB approach	Not applicable	Rating 46	Central governments and central banks	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Counterparties other than public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
GOVT_ALL_0041_CR_FIRB_x0_R47	Sovereign	Credit risk and free deliveries	Foundation IRB approach	Not applicable	Rating 47	Central governments and central banks	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Counterparties other than public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
GOVT_ALL_0041_CR_FIRB_x0_R48	Sovereign	Credit risk and free deliveries	Foundation IRB approach	Not applicable	Rating 48	Central governments and central banks	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Counterparties other than public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
GOVT_ALL_0041_CR_FIRB_x0_R49	Sovereign	Credit risk and free deliveries	Foundation IRB approach	Not applicable	Rating 49	Central governments and central banks	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Counterparties other than public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
GOVT_ALL_0041_CR_FIRB_x0_R50	Sovereign	Credit risk and free deliveries	Foundation IRB approach	Not applicable	Rating 50	Central governments and central banks	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Counterparties other than public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
GOVT_ALL_0041_CR_FIRB_x0_R51	Sovereign	Credit risk and free deliveries	Foundation IRB approach	Not applicable	Rating 51	Central governments and central banks	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Counterparties other than public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
GOVT_ALL_0041_CR_FIRB_x0_R52	Sovereign	Credit risk and free deliveries	Foundation IRB approach	Not applicable	Rating 52	Central governments and central banks	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Counterparties other than public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
GOVT_ALL_0041_CR_FIRB_x0_R53	Sovereign	Credit risk and free deliveries	Foundation IRB approach	Not applicable	Rating 53	Central governments and central banks	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Counterparties other than public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
GOVT_ALL_0041_CR_FIRB_x0_R54	Sovereign	Credit risk and free deliveries	Foundation IRB approach	Not applicable	Rating 54	Central governments and central banks	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Counterparties other than public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
GOVT_ALL_0041_CR_FIRB_x0_R55	Sovereign	Credit risk and free deliveries	Foundation IRB approach	Not applicable	Rating 55	Central governments and central banks	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Counterparties other than public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
GOVT_ALL_0041_CR_FIRB_x0_R56	Sovereign	Credit risk and free deliveries	Foundation IRB approach	Not applicable	Rating 56	Central governments and central banks	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Counterparties other than public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
GOVT_ALL_0041_CR_FIRB_x0_R57	Sovereign	Credit risk and free deliveries	Foundation IRB approach	Not applicable	Rating 57	Central governments and central banks	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Counterparties other than public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
GOVT_ALL_0041_CR_FIRB_x0_R58	Sovereign	Credit risk and free deliveries	Foundation IRB approach	Not applicable	Rating 58	Central governments and central banks	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Counterparties other than public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
GOVT_ALL_0041_CR_FIRB_x0_R59	Sovereign	Credit risk and free deliveries	Foundation IRB approach	Not applicable	Rating 59	Central governments and central banks	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Counterparties other than public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
GOVT_ALL_0041_CR_FIRB_x0_R60	Sovereign	Credit risk and free deliveries	Foundation IRB approach	Not applicable	Rating 60	Central governments and central banks	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Counterparties other than public sector entities	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposure	Size of exposure
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
GOVT_ALL_0041_CR_FIRB_x0_R61	Sovereign	Credit risk and free deliveries	Foundation IRB approach	Not applicable	Rating 61	Central governments and central banks	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Counterparties other than public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
GOVT_ALL_0041_CR_FIRB_x0_R62	Sovereign	Credit risk and free deliveries	Foundation IRB approach	Not applicable	Rating 62	Central governments and central banks	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Counterparties other than public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
GOVT_ALL_0041_CR_FIRB_x0_R63	Sovereign	Credit risk and free deliveries	Foundation IRB approach	Not applicable	Rating 63	Central governments and central banks	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Counterparties other than public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
GOVT_ALL_0041_CR_FIRB_x0_R64	Sovereign	Credit risk and free deliveries	Foundation IRB approach	Not applicable	Rating 64	Central governments and central banks	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Counterparties other than public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
GOVT_ALL_0041_CR_FIRB_x0_R65	Sovereign	Credit risk and free deliveries	Foundation IRB approach	Not applicable	Rating 65	Central governments and central banks	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Counterparties other than public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
GOVT_ALL_0041_CR_FIRB_x0_R66	Sovereign	Credit risk and free deliveries	Foundation IRB approach	Not applicable	Rating 66	Central governments and central banks	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Counterparties other than public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
GOVT_ALL_0041_CR_FIRB_x0_R67	Sovereign	Credit risk and free deliveries	Foundation IRB approach	Not applicable	Rating 67	Central governments and central banks	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Counterparties other than public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
GOVT_ALL_0041_CR_FIRB_x0_R68	Sovereign	Credit risk and free deliveries	Foundation IRB approach	Not applicable	Rating 68	Central governments and central banks	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Counterparties other than public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
GOVT_ALL_0041_CR_FIRB_x0_R69	Sovereign	Credit risk and free deliveries	Foundation IRB approach	Not applicable	Rating 69	Central governments and central banks	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Counterparties other than public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
GOVT_ALL_0041_CR_FIRB_x0_R70	Sovereign	Credit risk and free deliveries	Foundation IRB approach	Not applicable	Rating 70	Central governments and central banks	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Counterparties other than public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
GOVT_ALL_0041_CR_FIRB_x0_R71	Sovereign	Credit risk and free deliveries	Foundation IRB approach	Not applicable	Rating 71	Central governments and central banks	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Counterparties other than public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
GOVT_ALL_0041_CR_FIRB_x0_R72	Sovereign	Credit risk and free deliveries	Foundation IRB approach	Not applicable	Rating 72	Central governments and central banks	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Counterparties other than public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
GOVT_ALL_0041_CR_FIRB_x0_R73	Sovereign	Credit risk and free deliveries	Foundation IRB approach	Not applicable	Rating 73	Central governments and central banks	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Counterparties other than public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
GOVT_ALL_0041_CR_FIRB_x0_R74	Sovereign	Credit risk and free deliveries	Foundation IRB approach	Not applicable	Rating 74	Central governments and central banks	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Counterparties other than public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
GOVT_ALL_0041_CR_FIRB_x0_R75	Sovereign	Credit risk and free deliveries	Foundation IRB approach	Not applicable	Rating 75	Central governments and central banks	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Counterparties other than public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
GOVT_ALL_0041_CR_FIRB_x0_R76	Sovereign	Credit risk and free deliveries	Foundation IRB approach	Not applicable	Rating 76	Central governments and central banks	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Counterparties other than public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
GOVT_ALL_0041_CR_FIRB_x0_R77	Sovereign	Credit risk and free deliveries	Foundation IRB approach	Not applicable	Rating 77	Central governments and central banks	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Counterparties other than public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
GOVT_ALL_0041_CR_FIRB_x0_R78	Sovereign	Credit risk and free deliveries	Foundation IRB approach	Not applicable	Rating 78	Central governments and central banks	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Counterparties other than public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
GOVT_ALL_0041_CR_FIRB_x0_R79	Sovereign	Credit risk and free deliveries	Foundation IRB approach	Not applicable	Rating 79	Central governments and central banks	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Counterparties other than public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
GOVT_ALL_0041_CR_FIRB_x0_R80	Sovereign	Credit risk and free deliveries	Foundation IRB approach	Not applicable	Rating 80	Central governments and central banks	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Counterparties other than public sector entities	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposure	Size of exposure
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
GOVT_ALL_0041_CR_FIRB_x0_R81	Sovereign	Credit risk and free deliveries	Foundation IRB approach	Not applicable	Rating 81	Central governments and central banks	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Counterparties other than public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
GOVT_ALL_0041_CR_FIRB_x0_R82	Sovereign	Credit risk and free deliveries	Foundation IRB approach	Not applicable	Rating 82	Central governments and central banks	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Counterparties other than public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
GOVT_ALL_0041_CR_FIRB_x0_R83	Sovereign	Credit risk and free deliveries	Foundation IRB approach	Not applicable	Rating 83	Central governments and central banks	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Counterparties other than public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
GOVT_ALL_0041_CR_FIRB_x0_R84	Sovereign	Credit risk and free deliveries	Foundation IRB approach	Not applicable	Rating 84	Central governments and central banks	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Counterparties other than public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
GOVT_ALL_0041_CR_FIRB_x0_R85	Sovereign	Credit risk and free deliveries	Foundation IRB approach	Not applicable	Rating 85	Central governments and central banks	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Counterparties other than public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
GOVT_ALL_0041_CR_FIRB_x0_R86	Sovereign	Credit risk and free deliveries	Foundation IRB approach	Not applicable	Rating 86	Central governments and central banks	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Counterparties other than public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
GOVT_ALL_0041_CR_FIRB_x0_R87	Sovereign	Credit risk and free deliveries	Foundation IRB approach	Not applicable	Rating 87	Central governments and central banks	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Counterparties other than public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
GOVT_ALL_0041_CR_FIRB_x0_R88	Sovereign	Credit risk and free deliveries	Foundation IRB approach	Not applicable	Rating 88	Central governments and central banks	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Counterparties other than public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
GOVT_ALL_0041_CR_FIRB_x0_R89	Sovereign	Credit risk and free deliveries	Foundation IRB approach	Not applicable	Rating 89	Central governments and central banks	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Counterparties other than public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
GOVT_ALL_0041_CR_FIRB_x0_R90	Sovereign	Credit risk and free deliveries	Foundation IRB approach	Not applicable	Rating 90	Central governments and central banks	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Counterparties other than public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
GOVT_ALL_0041_CR_FIRB_x0_R91	Sovereign	Credit risk and free deliveries	Foundation IRB approach	Not applicable	Rating 91	Central governments and central banks	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Counterparties other than public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
GOVT_ALL_0041_CR_FIRB_x0_R92	Sovereign	Credit risk and free deliveries	Foundation IRB approach	Not applicable	Rating 92	Central governments and central banks	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Counterparties other than public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
GOVT_ALL_0041_CR_FIRB_x0_R93	Sovereign	Credit risk and free deliveries	Foundation IRB approach	Not applicable	Rating 93	Central governments and central banks	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Counterparties other than public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
GOVT_ALL_0041_CR_FIRB_x0_R94	Sovereign	Credit risk and free deliveries	Foundation IRB approach	Not applicable	Rating 94	Central governments and central banks	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Counterparties other than public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
GOVT_ALL_0041_CR_FIRB_x0_R95	Sovereign	Credit risk and free deliveries	Foundation IRB approach	Not applicable	Rating 95	Central governments and central banks	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Counterparties other than public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
GOVT_ALL_0041_CR_FIRB_x0_R96	Sovereign	Credit risk and free deliveries	Foundation IRB approach	Not applicable	Rating 96	Central governments and central banks	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Counterparties other than public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
GOVT_ALL_0041_CR_FIRB_x0_R97	Sovereign	Credit risk and free deliveries	Foundation IRB approach	Not applicable	Rating 97	Central governments and central banks	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Counterparties other than public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
GOVT_ALL_0041_CR_FIRB_x0_R98	Sovereign	Credit risk and free deliveries	Foundation IRB approach	Not applicable	Rating 98	Central governments and central banks	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Counterparties other than public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
GOVT_ALL_0041_CR_FIRB_x0_R99	Sovereign	Credit risk and free deliveries	Foundation IRB approach	Not applicable	Rating 99	Central governments and central banks	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Counterparties other than public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
GOVT_ALL_0042_CR_FIRB_x0_Rx0	Sovereign	Credit risk and free deliveries	Foundation IRB approach	Not applicable	Not applicable	Central governments and central banks	Not applicable	Defaulted	Not applicable	Not applicable	Not applicable	Counterparties other than public sector entities	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposure	Size of exposure
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
GOVT_ALL_0043_CR_FIRB_x0_Rx0	Sovereign	Credit risk and free deliveries	Foundation IRB approach	Not applicable	Not applicable	Central governments and central banks	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Counterparties other than public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
GOVT_ALL_0044_CR_FIRB_x0_R01	Sovereign	Credit risk and free deliveries	Foundation IRB approach	Not applicable	Rating 1	Central governments and central banks	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
GOVT_ALL_0044_CR_FIRB_x0_R02	Sovereign	Credit risk and free deliveries	Foundation IRB approach	Not applicable	Rating 2	Central governments and central banks	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
GOVT_ALL_0044_CR_FIRB_x0_R03	Sovereign	Credit risk and free deliveries	Foundation IRB approach	Not applicable	Rating 3	Central governments and central banks	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
GOVT_ALL_0044_CR_FIRB_x0_R04	Sovereign	Credit risk and free deliveries	Foundation IRB approach	Not applicable	Rating 4	Central governments and central banks	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
GOVT_ALL_0044_CR_FIRB_x0_R05	Sovereign	Credit risk and free deliveries	Foundation IRB approach	Not applicable	Rating 5	Central governments and central banks	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
GOVT_ALL_0044_CR_FIRB_x0_R06	Sovereign	Credit risk and free deliveries	Foundation IRB approach	Not applicable	Rating 6	Central governments and central banks	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
GOVT_ALL_0044_CR_FIRB_x0_R07	Sovereign	Credit risk and free deliveries	Foundation IRB approach	Not applicable	Rating 7	Central governments and central banks	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
GOVT_ALL_0044_CR_FIRB_x0_R08	Sovereign	Credit risk and free deliveries	Foundation IRB approach	Not applicable	Rating 8	Central governments and central banks	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
GOVT_ALL_0044_CR_FIRB_x0_R09	Sovereign	Credit risk and free deliveries	Foundation IRB approach	Not applicable	Rating 9	Central governments and central banks	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
GOVT_ALL_0044_CR_FIRB_x0_R10	Sovereign	Credit risk and free deliveries	Foundation IRB approach	Not applicable	Rating 10	Central governments and central banks	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
GOVT_ALL_0044_CR_FIRB_x0_R11	Sovereign	Credit risk and free deliveries	Foundation IRB approach	Not applicable	Rating 11	Central governments and central banks	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
GOVT_ALL_0044_CR_FIRB_x0_R12	Sovereign	Credit risk and free deliveries	Foundation IRB approach	Not applicable	Rating 12	Central governments and central banks	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
GOVT_ALL_0044_CR_FIRB_x0_R13	Sovereign	Credit risk and free deliveries	Foundation IRB approach	Not applicable	Rating 13	Central governments and central banks	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
GOVT_ALL_0044_CR_FIRB_x0_R14	Sovereign	Credit risk and free deliveries	Foundation IRB approach	Not applicable	Rating 14	Central governments and central banks	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
GOVT_ALL_0044_CR_FIRB_x0_R15	Sovereign	Credit risk and free deliveries	Foundation IRB approach	Not applicable	Rating 15	Central governments and central banks	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
GOVT_ALL_0044_CR_FIRB_x0_R16	Sovereign	Credit risk and free deliveries	Foundation IRB approach	Not applicable	Rating 16	Central governments and central banks	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
GOVT_ALL_0044_CR_FIRB_x0_R17	Sovereign	Credit risk and free deliveries	Foundation IRB approach	Not applicable	Rating 17	Central governments and central banks	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
GOVT_ALL_0044_CR_FIRB_x0_R18	Sovereign	Credit risk and free deliveries	Foundation IRB approach	Not applicable	Rating 18	Central governments and central banks	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
GOVT_ALL_0044_CR_FIRB_x0_R19	Sovereign	Credit risk and free deliveries	Foundation IRB approach	Not applicable	Rating 19	Central governments and central banks	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Public sector entities	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposure	Size of exposure
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
GOVT_ALL_0044_CR_FIRB_x0_R20	Sovereign	Credit risk and free deliveries	Foundation IRB approach	Not applicable	Rating 20	Central governments and central banks	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
GOVT_ALL_0044_CR_FIRB_x0_R21	Sovereign	Credit risk and free deliveries	Foundation IRB approach	Not applicable	Rating 21	Central governments and central banks	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
GOVT_ALL_0044_CR_FIRB_x0_R22	Sovereign	Credit risk and free deliveries	Foundation IRB approach	Not applicable	Rating 22	Central governments and central banks	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
GOVT_ALL_0044_CR_FIRB_x0_R23	Sovereign	Credit risk and free deliveries	Foundation IRB approach	Not applicable	Rating 23	Central governments and central banks	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
GOVT_ALL_0044_CR_FIRB_x0_R24	Sovereign	Credit risk and free deliveries	Foundation IRB approach	Not applicable	Rating 24	Central governments and central banks	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
GOVT_ALL_0044_CR_FIRB_x0_R25	Sovereign	Credit risk and free deliveries	Foundation IRB approach	Not applicable	Rating 25	Central governments and central banks	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
GOVT_ALL_0044_CR_FIRB_x0_R26	Sovereign	Credit risk and free deliveries	Foundation IRB approach	Not applicable	Rating 26	Central governments and central banks	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
GOVT_ALL_0044_CR_FIRB_x0_R27	Sovereign	Credit risk and free deliveries	Foundation IRB approach	Not applicable	Rating 27	Central governments and central banks	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
GOVT_ALL_0044_CR_FIRB_x0_R28	Sovereign	Credit risk and free deliveries	Foundation IRB approach	Not applicable	Rating 28	Central governments and central banks	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
GOVT_ALL_0044_CR_FIRB_x0_R29	Sovereign	Credit risk and free deliveries	Foundation IRB approach	Not applicable	Rating 29	Central governments and central banks	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
GOVT_ALL_0044_CR_FIRB_x0_R30	Sovereign	Credit risk and free deliveries	Foundation IRB approach	Not applicable	Rating 30	Central governments and central banks	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
GOVT_ALL_0044_CR_FIRB_x0_R31	Sovereign	Credit risk and free deliveries	Foundation IRB approach	Not applicable	Rating 31	Central governments and central banks	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
GOVT_ALL_0044_CR_FIRB_x0_R32	Sovereign	Credit risk and free deliveries	Foundation IRB approach	Not applicable	Rating 32	Central governments and central banks	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
GOVT_ALL_0044_CR_FIRB_x0_R33	Sovereign	Credit risk and free deliveries	Foundation IRB approach	Not applicable	Rating 33	Central governments and central banks	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
GOVT_ALL_0044_CR_FIRB_x0_R34	Sovereign	Credit risk and free deliveries	Foundation IRB approach	Not applicable	Rating 34	Central governments and central banks	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
GOVT_ALL_0044_CR_FIRB_x0_R35	Sovereign	Credit risk and free deliveries	Foundation IRB approach	Not applicable	Rating 35	Central governments and central banks	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
GOVT_ALL_0044_CR_FIRB_x0_R36	Sovereign	Credit risk and free deliveries	Foundation IRB approach	Not applicable	Rating 36	Central governments and central banks	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
GOVT_ALL_0044_CR_FIRB_x0_R37	Sovereign	Credit risk and free deliveries	Foundation IRB approach	Not applicable	Rating 37	Central governments and central banks	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
GOVT_ALL_0044_CR_FIRB_x0_R38	Sovereign	Credit risk and free deliveries	Foundation IRB approach	Not applicable	Rating 38	Central governments and central banks	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
GOVT_ALL_0044_CR_FIRB_x0_R39	Sovereign	Credit risk and free deliveries	Foundation IRB approach	Not applicable	Rating 39	Central governments and central banks	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Public sector entities	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposure	Size of exposure
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
GOVT_ALL_0044_CR_FIRB_x0_R40	Sovereign	Credit risk and free deliveries	Foundation IRB approach	Not applicable	Rating 40	Central governments and central banks	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
GOVT_ALL_0044_CR_FIRB_x0_R41	Sovereign	Credit risk and free deliveries	Foundation IRB approach	Not applicable	Rating 41	Central governments and central banks	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
GOVT_ALL_0044_CR_FIRB_x0_R42	Sovereign	Credit risk and free deliveries	Foundation IRB approach	Not applicable	Rating 42	Central governments and central banks	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
GOVT_ALL_0044_CR_FIRB_x0_R43	Sovereign	Credit risk and free deliveries	Foundation IRB approach	Not applicable	Rating 43	Central governments and central banks	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
GOVT_ALL_0044_CR_FIRB_x0_R44	Sovereign	Credit risk and free deliveries	Foundation IRB approach	Not applicable	Rating 44	Central governments and central banks	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
GOVT_ALL_0044_CR_FIRB_x0_R45	Sovereign	Credit risk and free deliveries	Foundation IRB approach	Not applicable	Rating 45	Central governments and central banks	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
GOVT_ALL_0044_CR_FIRB_x0_R46	Sovereign	Credit risk and free deliveries	Foundation IRB approach	Not applicable	Rating 46	Central governments and central banks	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
GOVT_ALL_0044_CR_FIRB_x0_R47	Sovereign	Credit risk and free deliveries	Foundation IRB approach	Not applicable	Rating 47	Central governments and central banks	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
GOVT_ALL_0044_CR_FIRB_x0_R48	Sovereign	Credit risk and free deliveries	Foundation IRB approach	Not applicable	Rating 48	Central governments and central banks	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
GOVT_ALL_0044_CR_FIRB_x0_R49	Sovereign	Credit risk and free deliveries	Foundation IRB approach	Not applicable	Rating 49	Central governments and central banks	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
GOVT_ALL_0044_CR_FIRB_x0_R50	Sovereign	Credit risk and free deliveries	Foundation IRB approach	Not applicable	Rating 50	Central governments and central banks	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
GOVT_ALL_0044_CR_FIRB_x0_R51	Sovereign	Credit risk and free deliveries	Foundation IRB approach	Not applicable	Rating 51	Central governments and central banks	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
GOVT_ALL_0044_CR_FIRB_x0_R52	Sovereign	Credit risk and free deliveries	Foundation IRB approach	Not applicable	Rating 52	Central governments and central banks	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
GOVT_ALL_0044_CR_FIRB_x0_R53	Sovereign	Credit risk and free deliveries	Foundation IRB approach	Not applicable	Rating 53	Central governments and central banks	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
GOVT_ALL_0044_CR_FIRB_x0_R54	Sovereign	Credit risk and free deliveries	Foundation IRB approach	Not applicable	Rating 54	Central governments and central banks	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
GOVT_ALL_0044_CR_FIRB_x0_R55	Sovereign	Credit risk and free deliveries	Foundation IRB approach	Not applicable	Rating 55	Central governments and central banks	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
GOVT_ALL_0044_CR_FIRB_x0_R56	Sovereign	Credit risk and free deliveries	Foundation IRB approach	Not applicable	Rating 56	Central governments and central banks	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
GOVT_ALL_0044_CR_FIRB_x0_R57	Sovereign	Credit risk and free deliveries	Foundation IRB approach	Not applicable	Rating 57	Central governments and central banks	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
GOVT_ALL_0044_CR_FIRB_x0_R58	Sovereign	Credit risk and free deliveries	Foundation IRB approach	Not applicable	Rating 58	Central governments and central banks	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
GOVT_ALL_0044_CR_FIRB_x0_R59	Sovereign	Credit risk and free deliveries	Foundation IRB approach	Not applicable	Rating 59	Central governments and central banks	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Public sector entities	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposure	Size of exposure
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
GOVT_ALL_0044_CR_FIRB_x0_R60	Sovereign	Credit risk and free deliveries	Foundation IRB approach	Not applicable	Rating 60	Central governments and central banks	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
GOVT_ALL_0044_CR_FIRB_x0_R61	Sovereign	Credit risk and free deliveries	Foundation IRB approach	Not applicable	Rating 61	Central governments and central banks	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
GOVT_ALL_0044_CR_FIRB_x0_R62	Sovereign	Credit risk and free deliveries	Foundation IRB approach	Not applicable	Rating 62	Central governments and central banks	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
GOVT_ALL_0044_CR_FIRB_x0_R63	Sovereign	Credit risk and free deliveries	Foundation IRB approach	Not applicable	Rating 63	Central governments and central banks	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
GOVT_ALL_0044_CR_FIRB_x0_R64	Sovereign	Credit risk and free deliveries	Foundation IRB approach	Not applicable	Rating 64	Central governments and central banks	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
GOVT_ALL_0044_CR_FIRB_x0_R65	Sovereign	Credit risk and free deliveries	Foundation IRB approach	Not applicable	Rating 65	Central governments and central banks	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
GOVT_ALL_0044_CR_FIRB_x0_R66	Sovereign	Credit risk and free deliveries	Foundation IRB approach	Not applicable	Rating 66	Central governments and central banks	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
GOVT_ALL_0044_CR_FIRB_x0_R67	Sovereign	Credit risk and free deliveries	Foundation IRB approach	Not applicable	Rating 67	Central governments and central banks	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
GOVT_ALL_0044_CR_FIRB_x0_R68	Sovereign	Credit risk and free deliveries	Foundation IRB approach	Not applicable	Rating 68	Central governments and central banks	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
GOVT_ALL_0044_CR_FIRB_x0_R69	Sovereign	Credit risk and free deliveries	Foundation IRB approach	Not applicable	Rating 69	Central governments and central banks	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
GOVT_ALL_0044_CR_FIRB_x0_R70	Sovereign	Credit risk and free deliveries	Foundation IRB approach	Not applicable	Rating 70	Central governments and central banks	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
GOVT_ALL_0044_CR_FIRB_x0_R71	Sovereign	Credit risk and free deliveries	Foundation IRB approach	Not applicable	Rating 71	Central governments and central banks	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
GOVT_ALL_0044_CR_FIRB_x0_R72	Sovereign	Credit risk and free deliveries	Foundation IRB approach	Not applicable	Rating 72	Central governments and central banks	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
GOVT_ALL_0044_CR_FIRB_x0_R73	Sovereign	Credit risk and free deliveries	Foundation IRB approach	Not applicable	Rating 73	Central governments and central banks	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
GOVT_ALL_0044_CR_FIRB_x0_R74	Sovereign	Credit risk and free deliveries	Foundation IRB approach	Not applicable	Rating 74	Central governments and central banks	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
GOVT_ALL_0044_CR_FIRB_x0_R75	Sovereign	Credit risk and free deliveries	Foundation IRB approach	Not applicable	Rating 75	Central governments and central banks	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
GOVT_ALL_0044_CR_FIRB_x0_R76	Sovereign	Credit risk and free deliveries	Foundation IRB approach	Not applicable	Rating 76	Central governments and central banks	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
GOVT_ALL_0044_CR_FIRB_x0_R77	Sovereign	Credit risk and free deliveries	Foundation IRB approach	Not applicable	Rating 77	Central governments and central banks	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
GOVT_ALL_0044_CR_FIRB_x0_R78	Sovereign	Credit risk and free deliveries	Foundation IRB approach	Not applicable	Rating 78	Central governments and central banks	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
GOVT_ALL_0044_CR_FIRB_x0_R79	Sovereign	Credit risk and free deliveries	Foundation IRB approach	Not applicable	Rating 79	Central governments and central banks	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Public sector entities	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposure	Size of exposure
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
GOVT_ALL_0044_CR_FIRB_x0_R80	Sovereign	Credit risk and free deliveries	Foundation IRB approach	Not applicable	Rating 80	Central governments and central banks	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
GOVT_ALL_0044_CR_FIRB_x0_R81	Sovereign	Credit risk and free deliveries	Foundation IRB approach	Not applicable	Rating 81	Central governments and central banks	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
GOVT_ALL_0044_CR_FIRB_x0_R82	Sovereign	Credit risk and free deliveries	Foundation IRB approach	Not applicable	Rating 82	Central governments and central banks	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
GOVT_ALL_0044_CR_FIRB_x0_R83	Sovereign	Credit risk and free deliveries	Foundation IRB approach	Not applicable	Rating 83	Central governments and central banks	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
GOVT_ALL_0044_CR_FIRB_x0_R84	Sovereign	Credit risk and free deliveries	Foundation IRB approach	Not applicable	Rating 84	Central governments and central banks	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
GOVT_ALL_0044_CR_FIRB_x0_R85	Sovereign	Credit risk and free deliveries	Foundation IRB approach	Not applicable	Rating 85	Central governments and central banks	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
GOVT_ALL_0044_CR_FIRB_x0_R86	Sovereign	Credit risk and free deliveries	Foundation IRB approach	Not applicable	Rating 86	Central governments and central banks	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
GOVT_ALL_0044_CR_FIRB_x0_R87	Sovereign	Credit risk and free deliveries	Foundation IRB approach	Not applicable	Rating 87	Central governments and central banks	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
GOVT_ALL_0044_CR_FIRB_x0_R88	Sovereign	Credit risk and free deliveries	Foundation IRB approach	Not applicable	Rating 88	Central governments and central banks	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
GOVT_ALL_0044_CR_FIRB_x0_R89	Sovereign	Credit risk and free deliveries	Foundation IRB approach	Not applicable	Rating 89	Central governments and central banks	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
GOVT_ALL_0044_CR_FIRB_x0_R90	Sovereign	Credit risk and free deliveries	Foundation IRB approach	Not applicable	Rating 90	Central governments and central banks	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
GOVT_ALL_0044_CR_FIRB_x0_R91	Sovereign	Credit risk and free deliveries	Foundation IRB approach	Not applicable	Rating 91	Central governments and central banks	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
GOVT_ALL_0044_CR_FIRB_x0_R92	Sovereign	Credit risk and free deliveries	Foundation IRB approach	Not applicable	Rating 92	Central governments and central banks	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
GOVT_ALL_0044_CR_FIRB_x0_R93	Sovereign	Credit risk and free deliveries	Foundation IRB approach	Not applicable	Rating 93	Central governments and central banks	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
GOVT_ALL_0044_CR_FIRB_x0_R94	Sovereign	Credit risk and free deliveries	Foundation IRB approach	Not applicable	Rating 94	Central governments and central banks	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
GOVT_ALL_0044_CR_FIRB_x0_R95	Sovereign	Credit risk and free deliveries	Foundation IRB approach	Not applicable	Rating 95	Central governments and central banks	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
GOVT_ALL_0044_CR_FIRB_x0_R96	Sovereign	Credit risk and free deliveries	Foundation IRB approach	Not applicable	Rating 96	Central governments and central banks	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
GOVT_ALL_0044_CR_FIRB_x0_R97	Sovereign	Credit risk and free deliveries	Foundation IRB approach	Not applicable	Rating 97	Central governments and central banks	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
GOVT_ALL_0044_CR_FIRB_x0_R98	Sovereign	Credit risk and free deliveries	Foundation IRB approach	Not applicable	Rating 98	Central governments and central banks	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
GOVT_ALL_0044_CR_FIRB_x0_R99	Sovereign	Credit risk and free deliveries	Foundation IRB approach	Not applicable	Rating 99	Central governments and central banks	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Public sector entities	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposure	Size of exposure
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
GOVT_ALL_0045_CR_FIRB_x0_Rx0	Sovereign	Credit risk and free deliveries	Foundation IRB approach	Not applicable	Not applicable	Central governments and central banks	Not applicable	Defaulted	Not applicable	Not applicable	Not applicable	Public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
GOVT_ALL_0046_CR_FIRB_x0_Rx0	Sovereign	Credit risk and free deliveries	Foundation IRB approach	Not applicable	Not applicable	Central governments and central banks	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
GOVT_ALL_0047_CR_FIRB_x0_Rx0	Sovereign	Credit risk and free deliveries	Foundation IRB approach	Not applicable	Not applicable	Central governments and central banks	Not applicable	Non-defaulted	Drawn credit facility	Exposures without credit protection	Not applicable	Counterparties other than public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
GOVT_ALL_0048_CR_FIRB_x0_Rx0	Sovereign	Credit risk and free deliveries	Foundation IRB approach	Not applicable	Not applicable	Central governments and central banks	Not applicable	Non-defaulted	Drawn credit facility	Exposures with funded credit protection	Eligible financial collateral	Counterparties other than public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
GOVT_ALL_0049_CR_FIRB_x0_Rx0	Sovereign	Credit risk and free deliveries	Foundation IRB approach	Not applicable	Not applicable	Central governments and central banks	Not applicable	Non-defaulted	Drawn credit facility	Exposures with funded credit protection	Other eligible collateral: Receivables	Counterparties other than public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
GOVT_ALL_0050_CR_FIRB_x0_Rx0	Sovereign	Credit risk and free deliveries	Foundation IRB approach	Not applicable	Not applicable	Central governments and central banks	Not applicable	Non-defaulted	Drawn credit facility	Exposures with funded credit protection	Other eligible collateral: Residential Real estate	Counterparties other than public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
GOVT_ALL_0051_CR_FIRB_x0_Rx0	Sovereign	Credit risk and free deliveries	Foundation IRB approach	Not applicable	Not applicable	Central governments and central banks	Not applicable	Non-defaulted	Drawn credit facility	Exposures with funded credit protection	Other eligible collateral: Commercial Real estate	Counterparties other than public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
GOVT_ALL_0052_CR_FIRB_x0_Rx0	Sovereign	Credit risk and free deliveries	Foundation IRB approach	Not applicable	Not applicable	Central governments and central banks	Not applicable	Non-defaulted	Drawn credit facility	Exposures with funded credit protection	Other eligible collateral: Physical collateral	Counterparties other than public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
GOVT_ALL_0053_CR_FIRB_x0_Rx0	Sovereign	Credit risk and free deliveries	Foundation IRB approach	Not applicable	Not applicable	Central governments and central banks	Not applicable	Non-defaulted	Drawn credit facility	Exposures with funded credit protection	Other funded credit protection	Counterparties other than public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
GOVT_ALL_0054_CR_FIRB_x0_Rx0	Sovereign	Credit risk and free deliveries	Foundation IRB approach	Not applicable	Not applicable	Central governments and central banks	Not applicable	Non-defaulted	Drawn credit facility	Exposures with unfunded credit protection	Unfunded credit protection	Counterparties other than public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
GOVT_ALL_0055_CR_FIRB_x0_Rx0	Sovereign	Credit risk and free deliveries	Foundation IRB approach	Not applicable	Not applicable	Central governments and central banks	Not applicable	Non-defaulted	Undrawn committed revolving credit facility	Not applicable	Not applicable	Counterparties other than public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
GOVT_ALL_0056_CR_FIRB_x0_Rx0	Sovereign	Credit risk and free deliveries	Foundation IRB approach	Not applicable	Not applicable	Central governments and central banks	Not applicable	Non-defaulted	Undrawn committed term credit facility	Not applicable	Not applicable	Counterparties other than public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
GOVT_ALL_0057_CR_FIRB_x0_Rx0	Sovereign	Credit risk and free deliveries	Foundation IRB approach	Not applicable	Not applicable	Central governments and central banks	Not applicable	Non-defaulted	Note issuance facility (NIF) and revolving underwriting facility (RUF)	Not applicable	Not applicable	Counterparties other than public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
GOVT_ALL_0058_CR_FIRB_x0_Rx0	Sovereign	Credit risk and free deliveries	Foundation IRB approach	Not applicable	Not applicable	Central governments and central banks	Not applicable	Non-defaulted	Undrawn committed other credit facility	Not applicable	Not applicable	Counterparties other than public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
GOVT_ALL_0059_CR_FIRB_x0_Rx0	Sovereign	Credit risk and free deliveries	Foundation IRB approach	Not applicable	Not applicable	Central governments and central banks	Not applicable	Non-defaulted	Undrawn uncommitted credit lines	Not applicable	Not applicable	Counterparties other than public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
GOVT_ALL_0060_CR_FIRB_x0_Rx0	Sovereign	Credit risk and free deliveries	Foundation IRB approach	Not applicable	Not applicable	Central governments and central banks	Not applicable	Non-defaulted	Undrawn purchase commitments for revolving purchased receivables and other low-risk off-balance sheet items	Not applicable	Not applicable	Counterparties other than public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
GOVT_ALL_0061_CR_FIRB_x0_Rx0	Sovereign	Credit risk and free deliveries	Foundation IRB approach	Not applicable	Not applicable	Central governments and central banks	Not applicable	Non-defaulted	Issued short term letter of credit and other medium-risk off-balance sheet items	Not applicable	Not applicable	Counterparties other than public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
GOVT_ALL_0062_CR_FIRB_x0_Rx0	Sovereign	Credit risk and free deliveries	Foundation IRB approach	Not applicable	Not applicable	Central governments and central banks	Not applicable	Non-defaulted	Issued warranties and indemnities, guarantees, irrevocable stand-by letter of credit and documentary credit	Not applicable	Not applicable	Counterparties other than public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
GOVT_ALL_0063_CR_FIRB_x0_Rx0	Sovereign	Credit risk and free deliveries	Foundation IRB approach	Not applicable	Not applicable	Central governments and central banks	Not applicable	Non-defaulted	Full risk (100 %)	Not applicable	Not applicable	Counterparties other than public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
GOVT_ALL_0064_CR_FIRB_x0_Rx0	Sovereign	Credit risk and free deliveries	Foundation IRB approach	Not applicable	Not applicable	Central governments and central banks	Not applicable	Non-defaulted	Drawn credit facility	Exposures without credit protection	Not applicable	Public sector entities	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposure	Size of exposure
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
GOVT_ALL_0065_CR_FIRB_x0_Rx0	Sovereign	Credit risk and free deliveries	Foundation IRB approach	Not applicable	Not applicable	Central governments and central banks	Not applicable	Non-defaulted	Drawn credit facility	Exposures with funded credit protection	Eligible financial collateral	Public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
GOVT_ALL_0066_CR_FIRB_x0_Rx0	Sovereign	Credit risk and free deliveries	Foundation IRB approach	Not applicable	Not applicable	Central governments and central banks	Not applicable	Non-defaulted	Drawn credit facility	Exposures with funded credit protection	Other eligible collateral: Receivables	Public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
GOVT_ALL_0067_CR_FIRB_x0_Rx0	Sovereign	Credit risk and free deliveries	Foundation IRB approach	Not applicable	Not applicable	Central governments and central banks	Not applicable	Non-defaulted	Drawn credit facility	Exposures with funded credit protection	Other eligible collateral: Residential Real estate	Public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
GOVT_ALL_0068_CR_FIRB_x0_Rx0	Sovereign	Credit risk and free deliveries	Foundation IRB approach	Not applicable	Not applicable	Central governments and central banks	Not applicable	Non-defaulted	Drawn credit facility	Exposures with funded credit protection	Other eligible collateral: Commercial Real estate	Public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
GOVT_ALL_0069_CR_FIRB_x0_Rx0	Sovereign	Credit risk and free deliveries	Foundation IRB approach	Not applicable	Not applicable	Central governments and central banks	Not applicable	Non-defaulted	Drawn credit facility	Exposures with funded credit protection	Other eligible collateral: Physical collateral	Public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
GOVT_ALL_0070_CR_FIRB_x0_Rx0	Sovereign	Credit risk and free deliveries	Foundation IRB approach	Not applicable	Not applicable	Central governments and central banks	Not applicable	Non-defaulted	Drawn credit facility	Exposures with funded credit protection	Other funded credit protection	Public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
GOVT_ALL_0071_CR_FIRB_x0_Rx0	Sovereign	Credit risk and free deliveries	Foundation IRB approach	Not applicable	Not applicable	Central governments and central banks	Not applicable	Non-defaulted	Drawn credit facility	Exposures with unfunded credit protection	Unfunded credit protection	Public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
GOVT_ALL_0072_CR_FIRB_x0_Rx0	Sovereign	Credit risk and free deliveries	Foundation IRB approach	Not applicable	Not applicable	Central governments and central banks	Not applicable	Non-defaulted	Undrawn committed revolving credit facility	Not applicable	Not applicable	Public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
GOVT_ALL_0073_CR_FIRB_x0_Rx0	Sovereign	Credit risk and free deliveries	Foundation IRB approach	Not applicable	Not applicable	Central governments and central banks	Not applicable	Non-defaulted	Undrawn committed term credit facility	Not applicable	Not applicable	Public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
GOVT_ALL_0074_CR_FIRB_x0_Rx0	Sovereign	Credit risk and free deliveries	Foundation IRB approach	Not applicable	Not applicable	Central governments and central banks	Not applicable	Non-defaulted	Note issuance facility (NIF) and revolving underwriting facility (RUF)	Not applicable	Not applicable	Public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
GOVT_ALL_0075_CR_FIRB_x0_Rx0	Sovereign	Credit risk and free deliveries	Foundation IRB approach	Not applicable	Not applicable	Central governments and central banks	Not applicable	Non-defaulted	Undrawn committed other credit facility	Not applicable	Not applicable	Public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
GOVT_ALL_0076_CR_FIRB_x0_Rx0	Sovereign	Credit risk and free deliveries	Foundation IRB approach	Not applicable	Not applicable	Central governments and central banks	Not applicable	Non-defaulted	Undrawn uncommitted credit lines	Not applicable	Not applicable	Public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
GOVT_ALL_0077_CR_FIRB_x0_Rx0	Sovereign	Credit risk and free deliveries	Foundation IRB approach	Not applicable	Not applicable	Central governments and central banks	Not applicable	Non-defaulted	Undrawn purchase commitments for revolving purchased receivables and other low-risk off-balance sheet items	Not applicable	Not applicable	Public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
GOVT_ALL_0078_CR_FIRB_x0_Rx0	Sovereign	Credit risk and free deliveries	Foundation IRB approach	Not applicable	Not applicable	Central governments and central banks	Not applicable	Non-defaulted	Issued short term letter of credit and other medium-risk off-balance sheet items	Not applicable	Not applicable	Public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
GOVT_ALL_0079_CR_FIRB_x0_Rx0	Sovereign	Credit risk and free deliveries	Foundation IRB approach	Not applicable	Not applicable	Central governments and central banks	Not applicable	Non-defaulted	Issued warranties and indemnities, guarantees, irrevocable stand-by letter of credit and documentary credit	Not applicable	Not applicable	Public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
GOVT_ALL_0080_CR_FIRB_x0_Rx0	Sovereign	Credit risk and free deliveries	Foundation IRB approach	Not applicable	Not applicable	Central governments and central banks	Not applicable	Non-defaulted	Full risk (100 %)	Not applicable	Not applicable	Public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
GOVT_ALL_0043_CR_FIRB_AT_Rx0	Sovereign	Credit risk and free deliveries	Foundation IRB approach	AT	Not applicable	Central governments and central banks	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Counterparties other than public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
GOVT_ALL_0043_CR_FIRB_AU_Rx0	Sovereign	Credit risk and free deliveries	Foundation IRB approach	AU	Not applicable	Central governments and central banks	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Counterparties other than public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
GOVT_ALL_0043_CR_FIRB_BE_Rx0	Sovereign	Credit risk and free deliveries	Foundation IRB approach	BE	Not applicable	Central governments and central banks	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Counterparties other than public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
GOVT_ALL_0043_CR_FIRB_BG_Rx0	Sovereign	Credit risk and free deliveries	Foundation IRB approach	BG	Not applicable	Central governments and central banks	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Counterparties other than public sector entities	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposure	Size of exposure
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
GOVT_ALL_0043_CR_FIRB_BR_Rx0	Sovereign	Credit risk and free deliveries	Foundation IRB approach	BR	Not applicable	Central governments and central banks	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Counterparties other than public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
GOVT_ALL_0043_CR_FIRB_CA_Rx0	Sovereign	Credit risk and free deliveries	Foundation IRB approach	CA	Not applicable	Central governments and central banks	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Counterparties other than public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
GOVT_ALL_0043_CR_FIRB_CH_Rx0	Sovereign	Credit risk and free deliveries	Foundation IRB approach	CH	Not applicable	Central governments and central banks	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Counterparties other than public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
GOVT_ALL_0043_CR_FIRB_CN_Rx0	Sovereign	Credit risk and free deliveries	Foundation IRB approach	CN	Not applicable	Central governments and central banks	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Counterparties other than public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
GOVT_ALL_0043_CR_FIRB_CY_Rx0	Sovereign	Credit risk and free deliveries	Foundation IRB approach	CY	Not applicable	Central governments and central banks	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Counterparties other than public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
GOVT_ALL_0043_CR_FIRB_CZ_Rx0	Sovereign	Credit risk and free deliveries	Foundation IRB approach	CZ	Not applicable	Central governments and central banks	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Counterparties other than public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
GOVT_ALL_0043_CR_FIRB_DE_Rx0	Sovereign	Credit risk and free deliveries	Foundation IRB approach	DE	Not applicable	Central governments and central banks	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Counterparties other than public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
GOVT_ALL_0043_CR_FIRB_DK_Rx0	Sovereign	Credit risk and free deliveries	Foundation IRB approach	DK	Not applicable	Central governments and central banks	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Counterparties other than public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
GOVT_ALL_0043_CR_FIRB_EE_Rx0	Sovereign	Credit risk and free deliveries	Foundation IRB approach	EE	Not applicable	Central governments and central banks	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Counterparties other than public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
GOVT_ALL_0043_CR_FIRB_ES_Rx0	Sovereign	Credit risk and free deliveries	Foundation IRB approach	ES	Not applicable	Central governments and central banks	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Counterparties other than public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
GOVT_ALL_0043_CR_FIRB_FI_Rx0	Sovereign	Credit risk and free deliveries	Foundation IRB approach	FI	Not applicable	Central governments and central banks	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Counterparties other than public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
GOVT_ALL_0043_CR_FIRB_FR_Rx0	Sovereign	Credit risk and free deliveries	Foundation IRB approach	FR	Not applicable	Central governments and central banks	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Counterparties other than public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
GOVT_ALL_0043_CR_FIRB_GB_Rx0	Sovereign	Credit risk and free deliveries	Foundation IRB approach	GB	Not applicable	Central governments and central banks	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Counterparties other than public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
GOVT_ALL_0043_CR_FIRB_GR_Rx0	Sovereign	Credit risk and free deliveries	Foundation IRB approach	GR	Not applicable	Central governments and central banks	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Counterparties other than public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
GOVT_ALL_0043_CR_FIRB_HK_Rx0	Sovereign	Credit risk and free deliveries	Foundation IRB approach	HK	Not applicable	Central governments and central banks	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Counterparties other than public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
GOVT_ALL_0043_CR_FIRB_HR_Rx0	Sovereign	Credit risk and free deliveries	Foundation IRB approach	HR	Not applicable	Central governments and central banks	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Counterparties other than public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
GOVT_ALL_0043_CR_FIRB_HU_Rx0	Sovereign	Credit risk and free deliveries	Foundation IRB approach	HU	Not applicable	Central governments and central banks	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Counterparties other than public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
GOVT_ALL_0043_CR_FIRB_IE_Rx0	Sovereign	Credit risk and free deliveries	Foundation IRB approach	IE	Not applicable	Central governments and central banks	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Counterparties other than public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
GOVT_ALL_0043_CR_FIRB_IL_Rx0	Sovereign	Credit risk and free deliveries	Foundation IRB approach	IL	Not applicable	Central governments and central banks	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Counterparties other than public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
GOVT_ALL_0043_CR_FIRB_IT_Rx0	Sovereign	Credit risk and free deliveries	Foundation IRB approach	IT	Not applicable	Central governments and central banks	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Counterparties other than public sector entities	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposure	Size of exposure
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
GOVT_ALL_0043_CR_FIRB_JP_Rx0	Sovereign	Credit risk and free deliveries	Foundation IRB approach	JP	Not applicable	Central governments and central banks	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Counterparties other than public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
GOVT_ALL_0043_CR_FIRB_KR_Rx0	Sovereign	Credit risk and free deliveries	Foundation IRB approach	KR	Not applicable	Central governments and central banks	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Counterparties other than public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
GOVT_ALL_0043_CR_FIRB_LT_Rx0	Sovereign	Credit risk and free deliveries	Foundation IRB approach	LT	Not applicable	Central governments and central banks	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Counterparties other than public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
GOVT_ALL_0043_CR_FIRB_LU_Rx0	Sovereign	Credit risk and free deliveries	Foundation IRB approach	LU	Not applicable	Central governments and central banks	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Counterparties other than public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
GOVT_ALL_0043_CR_FIRB_LV_Rx0	Sovereign	Credit risk and free deliveries	Foundation IRB approach	LV	Not applicable	Central governments and central banks	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Counterparties other than public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
GOVT_ALL_0043_CR_FIRB_MT_Rx0	Sovereign	Credit risk and free deliveries	Foundation IRB approach	MT	Not applicable	Central governments and central banks	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Counterparties other than public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
GOVT_ALL_0043_CR_FIRB_NL_Rx0	Sovereign	Credit risk and free deliveries	Foundation IRB approach	NL	Not applicable	Central governments and central banks	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Counterparties other than public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
GOVT_ALL_0043_CR_FIRB_NO_Rx0	Sovereign	Credit risk and free deliveries	Foundation IRB approach	NO	Not applicable	Central governments and central banks	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Counterparties other than public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
GOVT_ALL_0043_CR_FIRB_PL_Rx0	Sovereign	Credit risk and free deliveries	Foundation IRB approach	PL	Not applicable	Central governments and central banks	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Counterparties other than public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
GOVT_ALL_0043_CR_FIRB_PT_Rx0	Sovereign	Credit risk and free deliveries	Foundation IRB approach	PT	Not applicable	Central governments and central banks	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Counterparties other than public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
GOVT_ALL_0043_CR_FIRB_RO_Rx0	Sovereign	Credit risk and free deliveries	Foundation IRB approach	RO	Not applicable	Central governments and central banks	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Counterparties other than public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
GOVT_ALL_0043_CR_FIRB_RU_Rx0	Sovereign	Credit risk and free deliveries	Foundation IRB approach	RU	Not applicable	Central governments and central banks	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Counterparties other than public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
GOVT_ALL_0043_CR_FIRB_SE_Rx0	Sovereign	Credit risk and free deliveries	Foundation IRB approach	SE	Not applicable	Central governments and central banks	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Counterparties other than public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
GOVT_ALL_0043_CR_FIRB_SG_Rx0	Sovereign	Credit risk and free deliveries	Foundation IRB approach	SG	Not applicable	Central governments and central banks	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Counterparties other than public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
GOVT_ALL_0043_CR_FIRB_SI_Rx0	Sovereign	Credit risk and free deliveries	Foundation IRB approach	SI	Not applicable	Central governments and central banks	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Counterparties other than public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
GOVT_ALL_0043_CR_FIRB_SK_Rx0	Sovereign	Credit risk and free deliveries	Foundation IRB approach	SK	Not applicable	Central governments and central banks	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Counterparties other than public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
GOVT_ALL_0043_CR_FIRB_TR_Rx0	Sovereign	Credit risk and free deliveries	Foundation IRB approach	TR	Not applicable	Central governments and central banks	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Counterparties other than public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
GOVT_ALL_0043_CR_FIRB_US_Rx0	Sovereign	Credit risk and free deliveries	Foundation IRB approach	US	Not applicable	Central governments and central banks	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Counterparties other than public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
GOVT_ALL_0043_CR_FIRB_x2_Rx0	Sovereign	Credit risk and free deliveries	Foundation IRB approach	Other countries	Not applicable	Central governments and central banks	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Counterparties other than public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
GOVT_ALL_0046_CR_FIRB_AT_Rx0	Sovereign	Credit risk and free deliveries	Foundation IRB approach	AT	Not applicable	Central governments and central banks	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Public sector entities	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposure	Size of exposure
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
GOVT_ALL_0046_CR_FIRB_AU_Rx0	Sovereign	Credit risk and free deliveries	Foundation IRB approach	AU	Not applicable	Central governments and central banks	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
GOVT_ALL_0046_CR_FIRB_BE_Rx0	Sovereign	Credit risk and free deliveries	Foundation IRB approach	BE	Not applicable	Central governments and central banks	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
GOVT_ALL_0046_CR_FIRB_BG_Rx0	Sovereign	Credit risk and free deliveries	Foundation IRB approach	BG	Not applicable	Central governments and central banks	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
GOVT_ALL_0046_CR_FIRB_BR_Rx0	Sovereign	Credit risk and free deliveries	Foundation IRB approach	BR	Not applicable	Central governments and central banks	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
GOVT_ALL_0046_CR_FIRB_CA_Rx0	Sovereign	Credit risk and free deliveries	Foundation IRB approach	CA	Not applicable	Central governments and central banks	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
GOVT_ALL_0046_CR_FIRB_CH_Rx0	Sovereign	Credit risk and free deliveries	Foundation IRB approach	CH	Not applicable	Central governments and central banks	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
GOVT_ALL_0046_CR_FIRB_CN_Rx0	Sovereign	Credit risk and free deliveries	Foundation IRB approach	CN	Not applicable	Central governments and central banks	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
GOVT_ALL_0046_CR_FIRB_CY_Rx0	Sovereign	Credit risk and free deliveries	Foundation IRB approach	CY	Not applicable	Central governments and central banks	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
GOVT_ALL_0046_CR_FIRB_CZ_Rx0	Sovereign	Credit risk and free deliveries	Foundation IRB approach	CZ	Not applicable	Central governments and central banks	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
GOVT_ALL_0046_CR_FIRB_DE_Rx0	Sovereign	Credit risk and free deliveries	Foundation IRB approach	DE	Not applicable	Central governments and central banks	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
GOVT_ALL_0046_CR_FIRB_DK_Rx0	Sovereign	Credit risk and free deliveries	Foundation IRB approach	DK	Not applicable	Central governments and central banks	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
GOVT_ALL_0046_CR_FIRB_EE_Rx0	Sovereign	Credit risk and free deliveries	Foundation IRB approach	EE	Not applicable	Central governments and central banks	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
GOVT_ALL_0046_CR_FIRB_ES_Rx0	Sovereign	Credit risk and free deliveries	Foundation IRB approach	ES	Not applicable	Central governments and central banks	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
GOVT_ALL_0046_CR_FIRB_FI_Rx0	Sovereign	Credit risk and free deliveries	Foundation IRB approach	FI	Not applicable	Central governments and central banks	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
GOVT_ALL_0046_CR_FIRB_FR_Rx0	Sovereign	Credit risk and free deliveries	Foundation IRB approach	FR	Not applicable	Central governments and central banks	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
GOVT_ALL_0046_CR_FIRB_GB_Rx0	Sovereign	Credit risk and free deliveries	Foundation IRB approach	GB	Not applicable	Central governments and central banks	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
GOVT_ALL_0046_CR_FIRB_GR_Rx0	Sovereign	Credit risk and free deliveries	Foundation IRB approach	GR	Not applicable	Central governments and central banks	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
GOVT_ALL_0046_CR_FIRB_HK_Rx0	Sovereign	Credit risk and free deliveries	Foundation IRB approach	HK	Not applicable	Central governments and central banks	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
GOVT_ALL_0046_CR_FIRB_HR_Rx0	Sovereign	Credit risk and free deliveries	Foundation IRB approach	HR	Not applicable	Central governments and central banks	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
GOVT_ALL_0046_CR_FIRB_HU_Rx0	Sovereign	Credit risk and free deliveries	Foundation IRB approach	HU	Not applicable	Central governments and central banks	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Public sector entities	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposure	Size of exposure
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
GOVT_ALL_0046_CR_FIRB_IE_Rx0	Sovereign	Credit risk and free deliveries	Foundation IRB approach	IE	Not applicable	Central governments and central banks	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
GOVT_ALL_0046_CR_FIRB_IL_Rx0	Sovereign	Credit risk and free deliveries	Foundation IRB approach	IL	Not applicable	Central governments and central banks	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
GOVT_ALL_0046_CR_FIRB_IT_Rx0	Sovereign	Credit risk and free deliveries	Foundation IRB approach	IT	Not applicable	Central governments and central banks	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
GOVT_ALL_0046_CR_FIRB_JP_Rx0	Sovereign	Credit risk and free deliveries	Foundation IRB approach	JP	Not applicable	Central governments and central banks	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
GOVT_ALL_0046_CR_FIRB_KR_Rx0	Sovereign	Credit risk and free deliveries	Foundation IRB approach	KR	Not applicable	Central governments and central banks	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
GOVT_ALL_0046_CR_FIRB_LT_Rx0	Sovereign	Credit risk and free deliveries	Foundation IRB approach	LT	Not applicable	Central governments and central banks	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
GOVT_ALL_0046_CR_FIRB_LU_Rx0	Sovereign	Credit risk and free deliveries	Foundation IRB approach	LU	Not applicable	Central governments and central banks	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
GOVT_ALL_0046_CR_FIRB_LV_Rx0	Sovereign	Credit risk and free deliveries	Foundation IRB approach	LV	Not applicable	Central governments and central banks	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
GOVT_ALL_0046_CR_FIRB_MT_Rx0	Sovereign	Credit risk and free deliveries	Foundation IRB approach	MT	Not applicable	Central governments and central banks	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
GOVT_ALL_0046_CR_FIRB_NL_Rx0	Sovereign	Credit risk and free deliveries	Foundation IRB approach	NL	Not applicable	Central governments and central banks	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
GOVT_ALL_0046_CR_FIRB_NO_Rx0	Sovereign	Credit risk and free deliveries	Foundation IRB approach	NO	Not applicable	Central governments and central banks	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
GOVT_ALL_0046_CR_FIRB_PL_Rx0	Sovereign	Credit risk and free deliveries	Foundation IRB approach	PL	Not applicable	Central governments and central banks	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
GOVT_ALL_0046_CR_FIRB_PT_Rx0	Sovereign	Credit risk and free deliveries	Foundation IRB approach	PT	Not applicable	Central governments and central banks	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
GOVT_ALL_0046_CR_FIRB_RO_Rx0	Sovereign	Credit risk and free deliveries	Foundation IRB approach	RO	Not applicable	Central governments and central banks	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
GOVT_ALL_0046_CR_FIRB_RU_Rx0	Sovereign	Credit risk and free deliveries	Foundation IRB approach	RU	Not applicable	Central governments and central banks	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
GOVT_ALL_0046_CR_FIRB_SE_Rx0	Sovereign	Credit risk and free deliveries	Foundation IRB approach	SE	Not applicable	Central governments and central banks	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
GOVT_ALL_0046_CR_FIRB_SG_Rx0	Sovereign	Credit risk and free deliveries	Foundation IRB approach	SG	Not applicable	Central governments and central banks	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
GOVT_ALL_0046_CR_FIRB_SI_Rx0	Sovereign	Credit risk and free deliveries	Foundation IRB approach	SI	Not applicable	Central governments and central banks	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
GOVT_ALL_0046_CR_FIRB_SK_Rx0	Sovereign	Credit risk and free deliveries	Foundation IRB approach	SK	Not applicable	Central governments and central banks	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
GOVT_ALL_0046_CR_FIRB_TR_Rx0	Sovereign	Credit risk and free deliveries	Foundation IRB approach	TR	Not applicable	Central governments and central banks	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Public sector entities	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposure	Size of exposure
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
GOVT_ALL_0046_CR_FIRB_US_Rx0	Sovereign	Credit risk and free deliveries	Foundation IRB approach	US	Not applicable	Central governments and central banks	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
GOVT_ALL_0046_CR_FIRB_x2_Rx0	Sovereign	Credit risk and free deliveries	Foundation IRB approach	Other countries	Not applicable	Central governments and central banks	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
INST_CIN_0001_CR_AIRB_x0_R01	Institutions	Credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 1	Institutions	Credit institutions	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
INST_CIN_0001_CR_AIRB_x0_R02	Institutions	Credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 2	Institutions	Credit institutions	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
INST_CIN_0001_CR_AIRB_x0_R03	Institutions	Credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 3	Institutions	Credit institutions	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
INST_CIN_0001_CR_AIRB_x0_R04	Institutions	Credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 4	Institutions	Credit institutions	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
INST_CIN_0001_CR_AIRB_x0_R05	Institutions	Credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 5	Institutions	Credit institutions	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
INST_CIN_0001_CR_AIRB_x0_R06	Institutions	Credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 6	Institutions	Credit institutions	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
INST_CIN_0001_CR_AIRB_x0_R07	Institutions	Credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 7	Institutions	Credit institutions	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
INST_CIN_0001_CR_AIRB_x0_R08	Institutions	Credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 8	Institutions	Credit institutions	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
INST_CIN_0001_CR_AIRB_x0_R09	Institutions	Credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 9	Institutions	Credit institutions	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
INST_CIN_0001_CR_AIRB_x0_R10	Institutions	Credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 10	Institutions	Credit institutions	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
INST_CIN_0001_CR_AIRB_x0_R11	Institutions	Credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 11	Institutions	Credit institutions	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
INST_CIN_0001_CR_AIRB_x0_R12	Institutions	Credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 12	Institutions	Credit institutions	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
INST_CIN_0001_CR_AIRB_x0_R13	Institutions	Credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 13	Institutions	Credit institutions	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
INST_CIN_0001_CR_AIRB_x0_R14	Institutions	Credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 14	Institutions	Credit institutions	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
INST_CIN_0001_CR_AIRB_x0_R15	Institutions	Credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 15	Institutions	Credit institutions	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
INST_CIN_0001_CR_AIRB_x0_R16	Institutions	Credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 16	Institutions	Credit institutions	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
INST_CIN_0001_CR_AIRB_x0_R17	Institutions	Credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 17	Institutions	Credit institutions	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
INST_CIN_0001_CR_AIRB_x0_R18	Institutions	Credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 18	Institutions	Credit institutions	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposure	Size of exposure
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
INST_CIN_0001_CR_AIRB_x0_R19	Institutions	Credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 19	Institutions	Credit institutions	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
INST_CIN_0001_CR_AIRB_x0_R20	Institutions	Credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 20	Institutions	Credit institutions	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
INST_CIN_0001_CR_AIRB_x0_R21	Institutions	Credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 21	Institutions	Credit institutions	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
INST_CIN_0001_CR_AIRB_x0_R22	Institutions	Credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 22	Institutions	Credit institutions	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
INST_CIN_0001_CR_AIRB_x0_R23	Institutions	Credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 23	Institutions	Credit institutions	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
INST_CIN_0001_CR_AIRB_x0_R24	Institutions	Credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 24	Institutions	Credit institutions	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
INST_CIN_0001_CR_AIRB_x0_R25	Institutions	Credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 25	Institutions	Credit institutions	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
INST_CIN_0001_CR_AIRB_x0_R26	Institutions	Credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 26	Institutions	Credit institutions	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
INST_CIN_0001_CR_AIRB_x0_R27	Institutions	Credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 27	Institutions	Credit institutions	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
INST_CIN_0001_CR_AIRB_x0_R28	Institutions	Credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 28	Institutions	Credit institutions	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
INST_CIN_0001_CR_AIRB_x0_R29	Institutions	Credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 29	Institutions	Credit institutions	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
INST_CIN_0001_CR_AIRB_x0_R30	Institutions	Credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 30	Institutions	Credit institutions	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
INST_CIN_0001_CR_AIRB_x0_R31	Institutions	Credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 31	Institutions	Credit institutions	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
INST_CIN_0001_CR_AIRB_x0_R32	Institutions	Credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 32	Institutions	Credit institutions	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
INST_CIN_0001_CR_AIRB_x0_R33	Institutions	Credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 33	Institutions	Credit institutions	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
INST_CIN_0001_CR_AIRB_x0_R34	Institutions	Credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 34	Institutions	Credit institutions	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
INST_CIN_0001_CR_AIRB_x0_R35	Institutions	Credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 35	Institutions	Credit institutions	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
INST_CIN_0001_CR_AIRB_x0_R36	Institutions	Credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 36	Institutions	Credit institutions	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
INST_CIN_0001_CR_AIRB_x0_R37	Institutions	Credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 37	Institutions	Credit institutions	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
INST_CIN_0001_CR_AIRB_x0_R38	Institutions	Credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 38	Institutions	Credit institutions	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposure	Size of exposure
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
INST_CIN_0001_CR_AIRB_x0_R39	Institutions	Credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 39	Institutions	Credit institutions	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
INST_CIN_0001_CR_AIRB_x0_R40	Institutions	Credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 40	Institutions	Credit institutions	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
INST_CIN_0001_CR_AIRB_x0_R41	Institutions	Credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 41	Institutions	Credit institutions	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
INST_CIN_0001_CR_AIRB_x0_R42	Institutions	Credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 42	Institutions	Credit institutions	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
INST_CIN_0001_CR_AIRB_x0_R43	Institutions	Credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 43	Institutions	Credit institutions	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
INST_CIN_0001_CR_AIRB_x0_R44	Institutions	Credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 44	Institutions	Credit institutions	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
INST_CIN_0001_CR_AIRB_x0_R45	Institutions	Credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 45	Institutions	Credit institutions	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
INST_CIN_0001_CR_AIRB_x0_R46	Institutions	Credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 46	Institutions	Credit institutions	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
INST_CIN_0001_CR_AIRB_x0_R47	Institutions	Credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 47	Institutions	Credit institutions	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
INST_CIN_0001_CR_AIRB_x0_R48	Institutions	Credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 48	Institutions	Credit institutions	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
INST_CIN_0001_CR_AIRB_x0_R49	Institutions	Credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 49	Institutions	Credit institutions	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
INST_CIN_0001_CR_AIRB_x0_R50	Institutions	Credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 50	Institutions	Credit institutions	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
INST_CIN_0001_CR_AIRB_x0_R51	Institutions	Credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 51	Institutions	Credit institutions	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
INST_CIN_0001_CR_AIRB_x0_R52	Institutions	Credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 52	Institutions	Credit institutions	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
INST_CIN_0001_CR_AIRB_x0_R53	Institutions	Credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 53	Institutions	Credit institutions	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
INST_CIN_0001_CR_AIRB_x0_R54	Institutions	Credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 54	Institutions	Credit institutions	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
INST_CIN_0001_CR_AIRB_x0_R55	Institutions	Credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 55	Institutions	Credit institutions	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
INST_CIN_0001_CR_AIRB_x0_R56	Institutions	Credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 56	Institutions	Credit institutions	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
INST_CIN_0001_CR_AIRB_x0_R57	Institutions	Credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 57	Institutions	Credit institutions	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
INST_CIN_0001_CR_AIRB_x0_R58	Institutions	Credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 58	Institutions	Credit institutions	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposure	Size of exposure
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
INST_CIN_0001_CR_AIRB_x0_R59	Institutions	Credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 59	Institutions	Credit institutions	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
INST_CIN_0001_CR_AIRB_x0_R60	Institutions	Credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 60	Institutions	Credit institutions	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
INST_CIN_0001_CR_AIRB_x0_R61	Institutions	Credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 61	Institutions	Credit institutions	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
INST_CIN_0001_CR_AIRB_x0_R62	Institutions	Credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 62	Institutions	Credit institutions	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
INST_CIN_0001_CR_AIRB_x0_R63	Institutions	Credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 63	Institutions	Credit institutions	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
INST_CIN_0001_CR_AIRB_x0_R64	Institutions	Credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 64	Institutions	Credit institutions	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
INST_CIN_0001_CR_AIRB_x0_R65	Institutions	Credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 65	Institutions	Credit institutions	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
INST_CIN_0001_CR_AIRB_x0_R66	Institutions	Credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 66	Institutions	Credit institutions	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
INST_CIN_0001_CR_AIRB_x0_R67	Institutions	Credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 67	Institutions	Credit institutions	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
INST_CIN_0001_CR_AIRB_x0_R68	Institutions	Credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 68	Institutions	Credit institutions	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
INST_CIN_0001_CR_AIRB_x0_R69	Institutions	Credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 69	Institutions	Credit institutions	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
INST_CIN_0001_CR_AIRB_x0_R70	Institutions	Credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 70	Institutions	Credit institutions	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
INST_CIN_0001_CR_AIRB_x0_R71	Institutions	Credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 71	Institutions	Credit institutions	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
INST_CIN_0001_CR_AIRB_x0_R72	Institutions	Credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 72	Institutions	Credit institutions	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
INST_CIN_0001_CR_AIRB_x0_R73	Institutions	Credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 73	Institutions	Credit institutions	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
INST_CIN_0001_CR_AIRB_x0_R74	Institutions	Credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 74	Institutions	Credit institutions	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
INST_CIN_0001_CR_AIRB_x0_R75	Institutions	Credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 75	Institutions	Credit institutions	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
INST_CIN_0001_CR_AIRB_x0_R76	Institutions	Credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 76	Institutions	Credit institutions	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
INST_CIN_0001_CR_AIRB_x0_R77	Institutions	Credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 77	Institutions	Credit institutions	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
INST_CIN_0001_CR_AIRB_x0_R78	Institutions	Credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 78	Institutions	Credit institutions	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposure	Size of exposure
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
INST_CIN_0001_CR_AIRB_x0_R79	Institutions	Credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 79	Institutions	Credit institutions	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
INST_CIN_0001_CR_AIRB_x0_R80	Institutions	Credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 80	Institutions	Credit institutions	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
INST_CIN_0001_CR_AIRB_x0_R81	Institutions	Credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 81	Institutions	Credit institutions	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
INST_CIN_0001_CR_AIRB_x0_R82	Institutions	Credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 82	Institutions	Credit institutions	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
INST_CIN_0001_CR_AIRB_x0_R83	Institutions	Credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 83	Institutions	Credit institutions	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
INST_CIN_0001_CR_AIRB_x0_R84	Institutions	Credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 84	Institutions	Credit institutions	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
INST_CIN_0001_CR_AIRB_x0_R85	Institutions	Credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 85	Institutions	Credit institutions	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
INST_CIN_0001_CR_AIRB_x0_R86	Institutions	Credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 86	Institutions	Credit institutions	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
INST_CIN_0001_CR_AIRB_x0_R87	Institutions	Credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 87	Institutions	Credit institutions	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
INST_CIN_0001_CR_AIRB_x0_R88	Institutions	Credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 88	Institutions	Credit institutions	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
INST_CIN_0001_CR_AIRB_x0_R89	Institutions	Credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 89	Institutions	Credit institutions	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
INST_CIN_0001_CR_AIRB_x0_R90	Institutions	Credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 90	Institutions	Credit institutions	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
INST_CIN_0001_CR_AIRB_x0_R91	Institutions	Credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 91	Institutions	Credit institutions	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
INST_CIN_0001_CR_AIRB_x0_R92	Institutions	Credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 92	Institutions	Credit institutions	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
INST_CIN_0001_CR_AIRB_x0_R93	Institutions	Credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 93	Institutions	Credit institutions	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
INST_CIN_0001_CR_AIRB_x0_R94	Institutions	Credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 94	Institutions	Credit institutions	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
INST_CIN_0001_CR_AIRB_x0_R95	Institutions	Credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 95	Institutions	Credit institutions	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
INST_CIN_0001_CR_AIRB_x0_R96	Institutions	Credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 96	Institutions	Credit institutions	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
INST_CIN_0001_CR_AIRB_x0_R97	Institutions	Credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 97	Institutions	Credit institutions	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
INST_CIN_0001_CR_AIRB_x0_R98	Institutions	Credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 98	Institutions	Credit institutions	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposure	Size of exposure
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
INST_CIN_0001_CR_AIRB_x0_R99	Institutions	Credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 99	Institutions	Credit institutions	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
INST_CIN_0002_CR_AIRB_x0_Rx0	Institutions	Credit risk and free deliveries	Advanced IRB approach	Not applicable	Not applicable	Institutions	Credit institutions	Defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
INST_CIN_0003_CR_AIRB_x0_Rx0	Institutions	Credit risk and free deliveries	Advanced IRB approach	Not applicable	Not applicable	Institutions	Credit institutions	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
INST_CIN_0004_CR_AIRB_x0_Rx0	Institutions	Credit risk and free deliveries	Advanced IRB approach	Not applicable	Not applicable	Institutions	Credit institutions	Non-defaulted	Drawn credit facility	Exposures without credit protection	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
INST_CIN_0005_CR_AIRB_x0_Rx0	Institutions	Credit risk and free deliveries	Advanced IRB approach	Not applicable	Not applicable	Institutions	Credit institutions	Non-defaulted	Drawn credit facility	Exposures with funded credit protection	Eligible financial collateral	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
INST_CIN_0006_CR_AIRB_x0_Rx0	Institutions	Credit risk and free deliveries	Advanced IRB approach	Not applicable	Not applicable	Institutions	Credit institutions	Non-defaulted	Drawn credit facility	Exposures with funded credit protection	Other eligible collateral: Receivables	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
INST_CIN_0007_CR_AIRB_x0_Rx0	Institutions	Credit risk and free deliveries	Advanced IRB approach	Not applicable	Not applicable	Institutions	Credit institutions	Non-defaulted	Drawn credit facility	Exposures with funded credit protection	Other eligible collateral: Residential Real estate	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
INST_CIN_0008_CR_AIRB_x0_Rx0	Institutions	Credit risk and free deliveries	Advanced IRB approach	Not applicable	Not applicable	Institutions	Credit institutions	Non-defaulted	Drawn credit facility	Exposures with funded credit protection	Other eligible collateral: Commercial Real estate	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
INST_CIN_0009_CR_AIRB_x0_Rx0	Institutions	Credit risk and free deliveries	Advanced IRB approach	Not applicable	Not applicable	Institutions	Credit institutions	Non-defaulted	Drawn credit facility	Exposures with funded credit protection	Other eligible collateral: Physical collateral	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
INST_CIN_0010_CR_AIRB_x0_Rx0	Institutions	Credit risk and free deliveries	Advanced IRB approach	Not applicable	Not applicable	Institutions	Credit institutions	Non-defaulted	Drawn credit facility	Exposures with funded credit protection	Other funded credit protection	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
INST_CIN_0011_CR_AIRB_x0_Rx0	Institutions	Credit risk and free deliveries	Advanced IRB approach	Not applicable	Not applicable	Institutions	Credit institutions	Non-defaulted	Drawn credit facility	Exposures with unfunded credit protection	Unfunded credit protection	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
INST_CIN_0012_CR_AIRB_x0_Rx0	Institutions	Credit risk and free deliveries	Advanced IRB approach	Not applicable	Not applicable	Institutions	Credit institutions	Non-defaulted	Undrawn committed revolving credit facility	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
INST_CIN_0013_CR_AIRB_x0_Rx0	Institutions	Credit risk and free deliveries	Advanced IRB approach	Not applicable	Not applicable	Institutions	Credit institutions	Non-defaulted	Undrawn committed term credit facility	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
INST_CIN_0014_CR_AIRB_x0_Rx0	Institutions	Credit risk and free deliveries	Advanced IRB approach	Not applicable	Not applicable	Institutions	Credit institutions	Non-defaulted	Note issuance facility (NIF) and revolving underwriting facility (RUF)	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
INST_CIN_0015_CR_AIRB_x0_Rx0	Institutions	Credit risk and free deliveries	Advanced IRB approach	Not applicable	Not applicable	Institutions	Credit institutions	Non-defaulted	Undrawn committed other credit facility	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
INST_CIN_0016_CR_AIRB_x0_Rx0	Institutions	Credit risk and free deliveries	Advanced IRB approach	Not applicable	Not applicable	Institutions	Credit institutions	Non-defaulted	Undrawn uncommitted credit lines	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
INST_CIN_0017_CR_AIRB_x0_Rx0	Institutions	Credit risk and free deliveries	Advanced IRB approach	Not applicable	Not applicable	Institutions	Credit institutions	Non-defaulted	Undrawn purchase commitments for revolving purchased receivables and other low-risk off-balance sheet items	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
INST_CIN_0018_CR_AIRB_x0_Rx0	Institutions	Credit risk and free deliveries	Advanced IRB approach	Not applicable	Not applicable	Institutions	Credit institutions	Non-defaulted	Issued short term letter of credit and other medium-risk off-balance sheet items	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
INST_CIN_0019_CR_AIRB_x0_Rx0	Institutions	Credit risk and free deliveries	Advanced IRB approach	Not applicable	Not applicable	Institutions	Credit institutions	Non-defaulted	Issued warranties and indemnities, guarantees, irrevocable stand-by letter of credit and documentary credit	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
INST_CIN_0020_CR_AIRB_x0_Rx0	Institutions	Credit risk and free deliveries	Advanced IRB approach	Not applicable	Not applicable	Institutions	Credit institutions	Non-defaulted	Full risk (100 %)	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposure	Size of exposure
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
INST_CIN_0003_CR_AIRB_AT_Rx0	Institutions	Credit risk and free deliveries	Advanced IRB approach	AT	Not applicable	Institutions	Credit institutions	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
INST_CIN_0003_CR_AIRB_AU_Rx0	Institutions	Credit risk and free deliveries	Advanced IRB approach	AU	Not applicable	Institutions	Credit institutions	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
INST_CIN_0003_CR_AIRB_BE_Rx0	Institutions	Credit risk and free deliveries	Advanced IRB approach	BE	Not applicable	Institutions	Credit institutions	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
INST_CIN_0003_CR_AIRB_BG_Rx0	Institutions	Credit risk and free deliveries	Advanced IRB approach	BG	Not applicable	Institutions	Credit institutions	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
INST_CIN_0003_CR_AIRB_BR_Rx0	Institutions	Credit risk and free deliveries	Advanced IRB approach	BR	Not applicable	Institutions	Credit institutions	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
INST_CIN_0003_CR_AIRB_CA_Rx0	Institutions	Credit risk and free deliveries	Advanced IRB approach	CA	Not applicable	Institutions	Credit institutions	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
INST_CIN_0003_CR_AIRB_CH_Rx0	Institutions	Credit risk and free deliveries	Advanced IRB approach	CH	Not applicable	Institutions	Credit institutions	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
INST_CIN_0003_CR_AIRB_CN_Rx0	Institutions	Credit risk and free deliveries	Advanced IRB approach	CN	Not applicable	Institutions	Credit institutions	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
INST_CIN_0003_CR_AIRB_CY_Rx0	Institutions	Credit risk and free deliveries	Advanced IRB approach	CY	Not applicable	Institutions	Credit institutions	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
INST_CIN_0003_CR_AIRB_CZ_Rx0	Institutions	Credit risk and free deliveries	Advanced IRB approach	CZ	Not applicable	Institutions	Credit institutions	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
INST_CIN_0003_CR_AIRB_DE_Rx0	Institutions	Credit risk and free deliveries	Advanced IRB approach	DE	Not applicable	Institutions	Credit institutions	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
INST_CIN_0003_CR_AIRB_DK_Rx0	Institutions	Credit risk and free deliveries	Advanced IRB approach	DK	Not applicable	Institutions	Credit institutions	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
INST_CIN_0003_CR_AIRB_EE_Rx0	Institutions	Credit risk and free deliveries	Advanced IRB approach	EE	Not applicable	Institutions	Credit institutions	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
INST_CIN_0003_CR_AIRB_ES_Rx0	Institutions	Credit risk and free deliveries	Advanced IRB approach	ES	Not applicable	Institutions	Credit institutions	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
INST_CIN_0003_CR_AIRB_FI_Rx0	Institutions	Credit risk and free deliveries	Advanced IRB approach	FI	Not applicable	Institutions	Credit institutions	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
INST_CIN_0003_CR_AIRB_FR_Rx0	Institutions	Credit risk and free deliveries	Advanced IRB approach	FR	Not applicable	Institutions	Credit institutions	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
INST_CIN_0003_CR_AIRB_GB_Rx0	Institutions	Credit risk and free deliveries	Advanced IRB approach	GB	Not applicable	Institutions	Credit institutions	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
INST_CIN_0003_CR_AIRB_GR_Rx0	Institutions	Credit risk and free deliveries	Advanced IRB approach	GR	Not applicable	Institutions	Credit institutions	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
INST_CIN_0003_CR_AIRB_HK_Rx0	Institutions	Credit risk and free deliveries	Advanced IRB approach	HK	Not applicable	Institutions	Credit institutions	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
INST_CIN_0003_CR_AIRB_HR_Rx0	Institutions	Credit risk and free deliveries	Advanced IRB approach	HR	Not applicable	Institutions	Credit institutions	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposure	Size of exposure
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
INST_CIN_0003_CR_AIRB_HU_Rx0	Institutions	Credit risk and free deliveries	Advanced IRB approach	HU	Not applicable	Institutions	Credit institutions	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
INST_CIN_0003_CR_AIRB_IE_Rx0	Institutions	Credit risk and free deliveries	Advanced IRB approach	IE	Not applicable	Institutions	Credit institutions	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
INST_CIN_0003_CR_AIRB_IL_Rx0	Institutions	Credit risk and free deliveries	Advanced IRB approach	IL	Not applicable	Institutions	Credit institutions	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
INST_CIN_0003_CR_AIRB_IT_Rx0	Institutions	Credit risk and free deliveries	Advanced IRB approach	IT	Not applicable	Institutions	Credit institutions	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
INST_CIN_0003_CR_AIRB_JP_Rx0	Institutions	Credit risk and free deliveries	Advanced IRB approach	JP	Not applicable	Institutions	Credit institutions	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
INST_CIN_0003_CR_AIRB_KR_Rx0	Institutions	Credit risk and free deliveries	Advanced IRB approach	KR	Not applicable	Institutions	Credit institutions	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
INST_CIN_0003_CR_AIRB_LT_Rx0	Institutions	Credit risk and free deliveries	Advanced IRB approach	LT	Not applicable	Institutions	Credit institutions	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
INST_CIN_0003_CR_AIRB_LU_Rx0	Institutions	Credit risk and free deliveries	Advanced IRB approach	LU	Not applicable	Institutions	Credit institutions	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
INST_CIN_0003_CR_AIRB_LV_Rx0	Institutions	Credit risk and free deliveries	Advanced IRB approach	LV	Not applicable	Institutions	Credit institutions	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
INST_CIN_0003_CR_AIRB_MT_Rx0	Institutions	Credit risk and free deliveries	Advanced IRB approach	MT	Not applicable	Institutions	Credit institutions	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
INST_CIN_0003_CR_AIRB_NL_Rx0	Institutions	Credit risk and free deliveries	Advanced IRB approach	NL	Not applicable	Institutions	Credit institutions	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
INST_CIN_0003_CR_AIRB_NO_Rx0	Institutions	Credit risk and free deliveries	Advanced IRB approach	NO	Not applicable	Institutions	Credit institutions	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
INST_CIN_0003_CR_AIRB_PL_Rx0	Institutions	Credit risk and free deliveries	Advanced IRB approach	PL	Not applicable	Institutions	Credit institutions	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
INST_CIN_0003_CR_AIRB_PT_Rx0	Institutions	Credit risk and free deliveries	Advanced IRB approach	PT	Not applicable	Institutions	Credit institutions	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
INST_CIN_0003_CR_AIRB_RO_Rx0	Institutions	Credit risk and free deliveries	Advanced IRB approach	RO	Not applicable	Institutions	Credit institutions	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
INST_CIN_0003_CR_AIRB_RU_Rx0	Institutions	Credit risk and free deliveries	Advanced IRB approach	RU	Not applicable	Institutions	Credit institutions	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
INST_CIN_0003_CR_AIRB_SE_Rx0	Institutions	Credit risk and free deliveries	Advanced IRB approach	SE	Not applicable	Institutions	Credit institutions	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
INST_CIN_0003_CR_AIRB_SG_Rx0	Institutions	Credit risk and free deliveries	Advanced IRB approach	SG	Not applicable	Institutions	Credit institutions	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
INST_CIN_0003_CR_AIRB_SI_Rx0	Institutions	Credit risk and free deliveries	Advanced IRB approach	SI	Not applicable	Institutions	Credit institutions	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
INST_CIN_0003_CR_AIRB_SK_Rx0	Institutions	Credit risk and free deliveries	Advanced IRB approach	SK	Not applicable	Institutions	Credit institutions	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposure	Size of exposure
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
INST_CIN_0003_CR_AIRB_TR_Rx0	Institutions	Credit risk and free deliveries	Advanced IRB approach	TR	Not applicable	Institutions	Credit institutions	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
INST_CIN_0003_CR_AIRB_US_Rx0	Institutions	Credit risk and free deliveries	Advanced IRB approach	US	Not applicable	Institutions	Credit institutions	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
INST_CIN_0003_CR_AIRB_x2_Rx0	Institutions	Credit risk and free deliveries	Advanced IRB approach	Other countries	Not applicable	Institutions	Credit institutions	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0021_CR_AIRB_x0_R01	Large corporate	Credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 1	Corporates	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Not applicable	>EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0021_CR_AIRB_x0_R02	Large corporate	Credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 2	Corporates	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Not applicable	>EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0021_CR_AIRB_x0_R03	Large corporate	Credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 3	Corporates	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Not applicable	>EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0021_CR_AIRB_x0_R04	Large corporate	Credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 4	Corporates	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Not applicable	>EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0021_CR_AIRB_x0_R05	Large corporate	Credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 5	Corporates	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Not applicable	>EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0021_CR_AIRB_x0_R06	Large corporate	Credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 6	Corporates	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Not applicable	>EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0021_CR_AIRB_x0_R07	Large corporate	Credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 7	Corporates	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Not applicable	>EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0021_CR_AIRB_x0_R08	Large corporate	Credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 8	Corporates	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Not applicable	>EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0021_CR_AIRB_x0_R09	Large corporate	Credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 9	Corporates	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Not applicable	>EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0021_CR_AIRB_x0_R10	Large corporate	Credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 10	Corporates	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Not applicable	>EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0021_CR_AIRB_x0_R11	Large corporate	Credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 11	Corporates	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Not applicable	>EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0021_CR_AIRB_x0_R12	Large corporate	Credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 12	Corporates	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Not applicable	>EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0021_CR_AIRB_x0_R13	Large corporate	Credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 13	Corporates	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Not applicable	>EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0021_CR_AIRB_x0_R14	Large corporate	Credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 14	Corporates	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Not applicable	>EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0021_CR_AIRB_x0_R15	Large corporate	Credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 15	Corporates	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Not applicable	>EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0021_CR_AIRB_x0_R16	Large corporate	Credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 16	Corporates	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Not applicable	>EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0021_CR_AIRB_x0_R17	Large corporate	Credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 17	Corporates	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Not applicable	>EUR 200 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposure	Size of exposure
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
CORP_ALL_0021_CR_AIRB_x0_R18	Large corporate	Credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 18	Corporates	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Not applicable	>EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0021_CR_AIRB_x0_R19	Large corporate	Credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 19	Corporates	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Not applicable	>EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0021_CR_AIRB_x0_R20	Large corporate	Credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 20	Corporates	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Not applicable	>EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0021_CR_AIRB_x0_R21	Large corporate	Credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 21	Corporates	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Not applicable	>EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0021_CR_AIRB_x0_R22	Large corporate	Credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 22	Corporates	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Not applicable	>EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0021_CR_AIRB_x0_R23	Large corporate	Credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 23	Corporates	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Not applicable	>EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0021_CR_AIRB_x0_R24	Large corporate	Credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 24	Corporates	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Not applicable	>EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0021_CR_AIRB_x0_R25	Large corporate	Credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 25	Corporates	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Not applicable	>EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0021_CR_AIRB_x0_R26	Large corporate	Credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 26	Corporates	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Not applicable	>EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0021_CR_AIRB_x0_R27	Large corporate	Credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 27	Corporates	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Not applicable	>EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0021_CR_AIRB_x0_R28	Large corporate	Credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 28	Corporates	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Not applicable	>EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0021_CR_AIRB_x0_R29	Large corporate	Credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 29	Corporates	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Not applicable	>EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0021_CR_AIRB_x0_R30	Large corporate	Credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 30	Corporates	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Not applicable	>EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0021_CR_AIRB_x0_R31	Large corporate	Credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 31	Corporates	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Not applicable	>EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0021_CR_AIRB_x0_R32	Large corporate	Credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 32	Corporates	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Not applicable	>EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0021_CR_AIRB_x0_R33	Large corporate	Credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 33	Corporates	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Not applicable	>EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0021_CR_AIRB_x0_R34	Large corporate	Credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 34	Corporates	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Not applicable	>EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0021_CR_AIRB_x0_R35	Large corporate	Credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 35	Corporates	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Not applicable	>EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0021_CR_AIRB_x0_R36	Large corporate	Credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 36	Corporates	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Not applicable	>EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0021_CR_AIRB_x0_R37	Large corporate	Credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 37	Corporates	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Not applicable	>EUR 200 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposure	Size of exposure
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
CORP_ALL_0021_CR_AIRB_x0_R38	Large corporate	Credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 38	Corporates	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Not applicable	>EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0021_CR_AIRB_x0_R39	Large corporate	Credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 39	Corporates	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Not applicable	>EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0021_CR_AIRB_x0_R40	Large corporate	Credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 40	Corporates	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Not applicable	>EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0021_CR_AIRB_x0_R41	Large corporate	Credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 41	Corporates	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Not applicable	>EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0021_CR_AIRB_x0_R42	Large corporate	Credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 42	Corporates	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Not applicable	>EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0021_CR_AIRB_x0_R43	Large corporate	Credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 43	Corporates	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Not applicable	>EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0021_CR_AIRB_x0_R44	Large corporate	Credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 44	Corporates	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Not applicable	>EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0021_CR_AIRB_x0_R45	Large corporate	Credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 45	Corporates	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Not applicable	>EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0021_CR_AIRB_x0_R46	Large corporate	Credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 46	Corporates	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Not applicable	>EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0021_CR_AIRB_x0_R47	Large corporate	Credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 47	Corporates	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Not applicable	>EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0021_CR_AIRB_x0_R48	Large corporate	Credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 48	Corporates	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Not applicable	>EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0021_CR_AIRB_x0_R49	Large corporate	Credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 49	Corporates	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Not applicable	>EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0021_CR_AIRB_x0_R50	Large corporate	Credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 50	Corporates	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Not applicable	>EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0021_CR_AIRB_x0_R51	Large corporate	Credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 51	Corporates	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Not applicable	>EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0021_CR_AIRB_x0_R52	Large corporate	Credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 52	Corporates	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Not applicable	>EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0021_CR_AIRB_x0_R53	Large corporate	Credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 53	Corporates	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Not applicable	>EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0021_CR_AIRB_x0_R54	Large corporate	Credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 54	Corporates	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Not applicable	>EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0021_CR_AIRB_x0_R55	Large corporate	Credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 55	Corporates	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Not applicable	>EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0021_CR_AIRB_x0_R56	Large corporate	Credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 56	Corporates	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Not applicable	>EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0021_CR_AIRB_x0_R57	Large corporate	Credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 57	Corporates	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Not applicable	>EUR 200 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposure	Size of exposure
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
CORP_ALL_0021_CR_AIRB_x0_R58	Large corporate	Credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 58	Corporates	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Not applicable	>EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0021_CR_AIRB_x0_R59	Large corporate	Credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 59	Corporates	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Not applicable	>EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0021_CR_AIRB_x0_R60	Large corporate	Credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 60	Corporates	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Not applicable	>EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0021_CR_AIRB_x0_R61	Large corporate	Credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 61	Corporates	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Not applicable	>EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0021_CR_AIRB_x0_R62	Large corporate	Credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 62	Corporates	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Not applicable	>EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0021_CR_AIRB_x0_R63	Large corporate	Credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 63	Corporates	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Not applicable	>EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0021_CR_AIRB_x0_R64	Large corporate	Credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 64	Corporates	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Not applicable	>EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0021_CR_AIRB_x0_R65	Large corporate	Credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 65	Corporates	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Not applicable	>EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0021_CR_AIRB_x0_R66	Large corporate	Credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 66	Corporates	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Not applicable	>EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0021_CR_AIRB_x0_R67	Large corporate	Credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 67	Corporates	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Not applicable	>EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0021_CR_AIRB_x0_R68	Large corporate	Credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 68	Corporates	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Not applicable	>EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0021_CR_AIRB_x0_R69	Large corporate	Credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 69	Corporates	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Not applicable	>EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0021_CR_AIRB_x0_R70	Large corporate	Credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 70	Corporates	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Not applicable	>EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0021_CR_AIRB_x0_R71	Large corporate	Credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 71	Corporates	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Not applicable	>EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0021_CR_AIRB_x0_R72	Large corporate	Credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 72	Corporates	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Not applicable	>EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0021_CR_AIRB_x0_R73	Large corporate	Credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 73	Corporates	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Not applicable	>EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0021_CR_AIRB_x0_R74	Large corporate	Credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 74	Corporates	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Not applicable	>EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0021_CR_AIRB_x0_R75	Large corporate	Credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 75	Corporates	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Not applicable	>EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0021_CR_AIRB_x0_R76	Large corporate	Credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 76	Corporates	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Not applicable	>EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0021_CR_AIRB_x0_R77	Large corporate	Credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 77	Corporates	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Not applicable	>EUR 200 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposure	Size of exposure
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
CORP_ALL_0021_CR_AIRB_x0_R78	Large corporate	Credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 78	Corporates	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Not applicable	>EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0021_CR_AIRB_x0_R79	Large corporate	Credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 79	Corporates	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Not applicable	>EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0021_CR_AIRB_x0_R80	Large corporate	Credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 80	Corporates	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Not applicable	>EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0021_CR_AIRB_x0_R81	Large corporate	Credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 81	Corporates	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Not applicable	>EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0021_CR_AIRB_x0_R82	Large corporate	Credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 82	Corporates	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Not applicable	>EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0021_CR_AIRB_x0_R83	Large corporate	Credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 83	Corporates	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Not applicable	>EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0021_CR_AIRB_x0_R84	Large corporate	Credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 84	Corporates	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Not applicable	>EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0021_CR_AIRB_x0_R85	Large corporate	Credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 85	Corporates	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Not applicable	>EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0021_CR_AIRB_x0_R86	Large corporate	Credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 86	Corporates	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Not applicable	>EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0021_CR_AIRB_x0_R87	Large corporate	Credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 87	Corporates	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Not applicable	>EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0021_CR_AIRB_x0_R88	Large corporate	Credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 88	Corporates	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Not applicable	>EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0021_CR_AIRB_x0_R89	Large corporate	Credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 89	Corporates	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Not applicable	>EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0021_CR_AIRB_x0_R90	Large corporate	Credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 90	Corporates	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Not applicable	>EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0021_CR_AIRB_x0_R91	Large corporate	Credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 91	Corporates	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Not applicable	>EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0021_CR_AIRB_x0_R92	Large corporate	Credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 92	Corporates	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Not applicable	>EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0021_CR_AIRB_x0_R93	Large corporate	Credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 93	Corporates	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Not applicable	>EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0021_CR_AIRB_x0_R94	Large corporate	Credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 94	Corporates	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Not applicable	>EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0021_CR_AIRB_x0_R95	Large corporate	Credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 95	Corporates	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Not applicable	>EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0021_CR_AIRB_x0_R96	Large corporate	Credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 96	Corporates	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Not applicable	>EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0021_CR_AIRB_x0_R97	Large corporate	Credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 97	Corporates	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Not applicable	>EUR 200 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposure	Size of exposure
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
CORP_ALL_0021_CR_AIRB_x0_R98	Large corporate	Credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 98	Corporates	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Not applicable	>EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0021_CR_AIRB_x0_R99	Large corporate	Credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 99	Corporates	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Not applicable	>EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0022_CR_AIRB_x0_Rx0	Large corporate	Credit risk and free deliveries	Advanced IRB approach	Not applicable	Not applicable	Corporates	Not applicable	Defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0023_CR_AIRB_x0_Rx0	Large corporate	Credit risk and free deliveries	Advanced IRB approach	Not applicable	Not applicable	Corporates	Not applicable	Non-defaulted	Drawn credit facility	Exposures without credit protection	Not applicable	Not applicable	>EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0024_CR_AIRB_x0_Rx0	Large corporate	Credit risk and free deliveries	Advanced IRB approach	Not applicable	Not applicable	Corporates	Not applicable	Non-defaulted	Drawn credit facility	Exposures with funded credit protection	Eligible financial collateral	Not applicable	>EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0025_CR_AIRB_x0_Rx0	Large corporate	Credit risk and free deliveries	Advanced IRB approach	Not applicable	Not applicable	Corporates	Not applicable	Non-defaulted	Drawn credit facility	Exposures with funded credit protection	Other eligible collateral: Receivables	Not applicable	>EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0026_CR_AIRB_x0_Rx0	Large corporate	Credit risk and free deliveries	Advanced IRB approach	Not applicable	Not applicable	Corporates	Not applicable	Non-defaulted	Drawn credit facility	Exposures with funded credit protection	Other eligible collateral: Residential Real estate	Not applicable	>EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0027_CR_AIRB_x0_Rx0	Large corporate	Credit risk and free deliveries	Advanced IRB approach	Not applicable	Not applicable	Corporates	Not applicable	Non-defaulted	Drawn credit facility	Exposures with funded credit protection	Other eligible collateral: Commercial Real estate	Not applicable	>EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0028_CR_AIRB_x0_Rx0	Large corporate	Credit risk and free deliveries	Advanced IRB approach	Not applicable	Not applicable	Corporates	Not applicable	Non-defaulted	Drawn credit facility	Exposures with funded credit protection	Other eligible collateral: Physical collateral	Not applicable	>EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0029_CR_AIRB_x0_Rx0	Large corporate	Credit risk and free deliveries	Advanced IRB approach	Not applicable	Not applicable	Corporates	Not applicable	Non-defaulted	Drawn credit facility	Exposures with funded credit protection	Other funded credit protection	Not applicable	>EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0030_CR_AIRB_x0_Rx0	Large corporate	Credit risk and free deliveries	Advanced IRB approach	Not applicable	Not applicable	Corporates	Not applicable	Non-defaulted	Drawn credit facility	Exposures with unfunded credit protection	Unfunded credit protection	Not applicable	>EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0031_CR_AIRB_x0_Rx0	Large corporate	Credit risk and free deliveries	Advanced IRB approach	Not applicable	Not applicable	Corporates	Not applicable	Non-defaulted	Undrawn committed revolving credit facility	Not applicable	Not applicable	Not applicable	>EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0032_CR_AIRB_x0_Rx0	Large corporate	Credit risk and free deliveries	Advanced IRB approach	Not applicable	Not applicable	Corporates	Not applicable	Non-defaulted	Undrawn committed term credit facility	Not applicable	Not applicable	Not applicable	>EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0033_CR_AIRB_x0_Rx0	Large corporate	Credit risk and free deliveries	Advanced IRB approach	Not applicable	Not applicable	Corporates	Not applicable	Non-defaulted	Note issuance facility (NIF) and revolving underwriting facility (RUF)	Not applicable	Not applicable	Not applicable	>EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0034_CR_AIRB_x0_Rx0	Large corporate	Credit risk and free deliveries	Advanced IRB approach	Not applicable	Not applicable	Corporates	Not applicable	Non-defaulted	Undrawn committed other credit facility	Not applicable	Not applicable	Not applicable	>EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0035_CR_AIRB_x0_Rx0	Large corporate	Credit risk and free deliveries	Advanced IRB approach	Not applicable	Not applicable	Corporates	Not applicable	Non-defaulted	Undrawn uncommitted credit lines	Not applicable	Not applicable	Not applicable	>EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0036_CR_AIRB_x0_Rx0	Large corporate	Credit risk and free deliveries	Advanced IRB approach	Not applicable	Not applicable	Corporates	Not applicable	Non-defaulted	Undrawn purchase commitments for revolving purchased receivables and other low-risk off-balance sheet items	Not applicable	Not applicable	Not applicable	>EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0037_CR_AIRB_x0_Rx0	Large corporate	Credit risk and free deliveries	Advanced IRB approach	Not applicable	Not applicable	Corporates	Not applicable	Non-defaulted	Issued short term letter of credit and other medium-risk off-balance sheet items	Not applicable	Not applicable	Not applicable	>EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0038_CR_AIRB_x0_Rx0	Large corporate	Credit risk and free deliveries	Advanced IRB approach	Not applicable	Not applicable	Corporates	Not applicable	Non-defaulted	Issued warranties and indemnities, guarantees, irrevocable stand-by letter of credit and documentary credit	Not applicable	Not applicable	Not applicable	>EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0039_CR_AIRB_x0_Rx0	Large corporate	Credit risk and free deliveries	Advanced IRB approach	Not applicable	Not applicable	Corporates	Not applicable	Non-defaulted	Full risk (100 %)	Not applicable	Not applicable	Not applicable	>EUR 200 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposure	Size of exposure
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
CORP_ALL_0040_CR_AIRB_x0_Rx0	Large corporate	Credit risk and free deliveries	Advanced IRB approach	Not applicable	Not applicable	Corporates	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_NFC_0040_CR_AIRB_x0_Rx0	Large corporate	Credit risk and free deliveries	Advanced IRB approach	Not applicable	Not applicable	Corporates	Non-financial corporations	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_NFC_0040_CR_AIRB_AT_Rx0	Large corporate	Credit risk and free deliveries	Advanced IRB approach	AT	Not applicable	Corporates	Non-financial corporations	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_NFC_0040_CR_AIRB_AU_Rx0	Large corporate	Credit risk and free deliveries	Advanced IRB approach	AU	Not applicable	Corporates	Non-financial corporations	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_NFC_0040_CR_AIRB_BE_Rx0	Large corporate	Credit risk and free deliveries	Advanced IRB approach	BE	Not applicable	Corporates	Non-financial corporations	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_NFC_0040_CR_AIRB_BG_Rx0	Large corporate	Credit risk and free deliveries	Advanced IRB approach	BG	Not applicable	Corporates	Non-financial corporations	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_NFC_0040_CR_AIRB_BR_Rx0	Large corporate	Credit risk and free deliveries	Advanced IRB approach	BR	Not applicable	Corporates	Non-financial corporations	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_NFC_0040_CR_AIRB_CA_Rx0	Large corporate	Credit risk and free deliveries	Advanced IRB approach	CA	Not applicable	Corporates	Non-financial corporations	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_NFC_0040_CR_AIRB_CH_Rx0	Large corporate	Credit risk and free deliveries	Advanced IRB approach	CH	Not applicable	Corporates	Non-financial corporations	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_NFC_0040_CR_AIRB_CN_Rx0	Large corporate	Credit risk and free deliveries	Advanced IRB approach	CN	Not applicable	Corporates	Non-financial corporations	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_NFC_0040_CR_AIRB_CY_Rx0	Large corporate	Credit risk and free deliveries	Advanced IRB approach	CY	Not applicable	Corporates	Non-financial corporations	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_NFC_0040_CR_AIRB_CZ_Rx0	Large corporate	Credit risk and free deliveries	Advanced IRB approach	CZ	Not applicable	Corporates	Non-financial corporations	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_NFC_0040_CR_AIRB_DE_Rx0	Large corporate	Credit risk and free deliveries	Advanced IRB approach	DE	Not applicable	Corporates	Non-financial corporations	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_NFC_0040_CR_AIRB_DK_Rx0	Large corporate	Credit risk and free deliveries	Advanced IRB approach	DK	Not applicable	Corporates	Non-financial corporations	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_NFC_0040_CR_AIRB_EE_Rx0	Large corporate	Credit risk and free deliveries	Advanced IRB approach	EE	Not applicable	Corporates	Non-financial corporations	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_NFC_0040_CR_AIRB_ES_Rx0	Large corporate	Credit risk and free deliveries	Advanced IRB approach	ES	Not applicable	Corporates	Non-financial corporations	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_NFC_0040_CR_AIRB_FI_Rx0	Large corporate	Credit risk and free deliveries	Advanced IRB approach	FI	Not applicable	Corporates	Non-financial corporations	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_NFC_0040_CR_AIRB_FR_Rx0	Large corporate	Credit risk and free deliveries	Advanced IRB approach	FR	Not applicable	Corporates	Non-financial corporations	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_NFC_0040_CR_AIRB_GB_Rx0	Large corporate	Credit risk and free deliveries	Advanced IRB approach	GB	Not applicable	Corporates	Non-financial corporations	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_NFC_0040_CR_AIRB_GR_Rx0	Large corporate	Credit risk and free deliveries	Advanced IRB approach	GR	Not applicable	Corporates	Non-financial corporations	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 200 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposure	Size of exposure
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
CORP_NFC_0040_CR_AIRB_HK_Rx0	Large corporate	Credit risk and free deliveries	Advanced IRB approach	HK	Not applicable	Corporates	Non-financial corporations	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_NFC_0040_CR_AIRB_HR_Rx0	Large corporate	Credit risk and free deliveries	Advanced IRB approach	HR	Not applicable	Corporates	Non-financial corporations	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_NFC_0040_CR_AIRB_HU_Rx0	Large corporate	Credit risk and free deliveries	Advanced IRB approach	HU	Not applicable	Corporates	Non-financial corporations	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_NFC_0040_CR_AIRB_IE_Rx0	Large corporate	Credit risk and free deliveries	Advanced IRB approach	IE	Not applicable	Corporates	Non-financial corporations	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_NFC_0040_CR_AIRB_IL_Rx0	Large corporate	Credit risk and free deliveries	Advanced IRB approach	IL	Not applicable	Corporates	Non-financial corporations	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_NFC_0040_CR_AIRB_IT_Rx0	Large corporate	Credit risk and free deliveries	Advanced IRB approach	IT	Not applicable	Corporates	Non-financial corporations	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_NFC_0040_CR_AIRB_JP_Rx0	Large corporate	Credit risk and free deliveries	Advanced IRB approach	JP	Not applicable	Corporates	Non-financial corporations	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_NFC_0040_CR_AIRB_KR_Rx0	Large corporate	Credit risk and free deliveries	Advanced IRB approach	KR	Not applicable	Corporates	Non-financial corporations	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_NFC_0040_CR_AIRB_LT_Rx0	Large corporate	Credit risk and free deliveries	Advanced IRB approach	LT	Not applicable	Corporates	Non-financial corporations	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_NFC_0040_CR_AIRB_LU_Rx0	Large corporate	Credit risk and free deliveries	Advanced IRB approach	LU	Not applicable	Corporates	Non-financial corporations	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_NFC_0040_CR_AIRB_LV_Rx0	Large corporate	Credit risk and free deliveries	Advanced IRB approach	LV	Not applicable	Corporates	Non-financial corporations	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_NFC_0040_CR_AIRB_MT_Rx0	Large corporate	Credit risk and free deliveries	Advanced IRB approach	MT	Not applicable	Corporates	Non-financial corporations	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_NFC_0040_CR_AIRB_NL_Rx0	Large corporate	Credit risk and free deliveries	Advanced IRB approach	NL	Not applicable	Corporates	Non-financial corporations	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_NFC_0040_CR_AIRB_NO_Rx0	Large corporate	Credit risk and free deliveries	Advanced IRB approach	NO	Not applicable	Corporates	Non-financial corporations	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_NFC_0040_CR_AIRB_PL_Rx0	Large corporate	Credit risk and free deliveries	Advanced IRB approach	PL	Not applicable	Corporates	Non-financial corporations	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_NFC_0040_CR_AIRB_PT_Rx0	Large corporate	Credit risk and free deliveries	Advanced IRB approach	PT	Not applicable	Corporates	Non-financial corporations	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_NFC_0040_CR_AIRB_RO_Rx0	Large corporate	Credit risk and free deliveries	Advanced IRB approach	RO	Not applicable	Corporates	Non-financial corporations	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_NFC_0040_CR_AIRB_RU_Rx0	Large corporate	Credit risk and free deliveries	Advanced IRB approach	RU	Not applicable	Corporates	Non-financial corporations	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_NFC_0040_CR_AIRB_SE_Rx0	Large corporate	Credit risk and free deliveries	Advanced IRB approach	SE	Not applicable	Corporates	Non-financial corporations	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_NFC_0040_CR_AIRB_SG_Rx0	Large corporate	Credit risk and free deliveries	Advanced IRB approach	SG	Not applicable	Corporates	Non-financial corporations	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 200 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposure	Size of exposure
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
CORP_NFC_0040_CR_AIRB_SI_Rx0	Large corporate	Credit risk and free deliveries	Advanced IRB approach	SI	Not applicable	Corporates	Non-financial corporations	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_NFC_0040_CR_AIRB_SK_Rx0	Large corporate	Credit risk and free deliveries	Advanced IRB approach	SK	Not applicable	Corporates	Non-financial corporations	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_NFC_0040_CR_AIRB_TR_Rx0	Large corporate	Credit risk and free deliveries	Advanced IRB approach	TR	Not applicable	Corporates	Non-financial corporations	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_NFC_0040_CR_AIRB_US_Rx0	Large corporate	Credit risk and free deliveries	Advanced IRB approach	US	Not applicable	Corporates	Non-financial corporations	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_NFC_0040_CR_AIRB_x2_Rx0	Large corporate	Credit risk and free deliveries	Advanced IRB approach	Other countries	Not applicable	Corporates	Non-financial corporations	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_OFC_0040_CR_AIRB_x0_Rx0	Large corporate	Credit risk and free deliveries	Advanced IRB approach	Not applicable	Not applicable	Corporates	Other financial corporations	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_OFC_0040_CR_AIRB_AT_Rx0	Large corporate	Credit risk and free deliveries	Advanced IRB approach	AT	Not applicable	Corporates	Other financial corporations	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_OFC_0040_CR_AIRB_AU_Rx0	Large corporate	Credit risk and free deliveries	Advanced IRB approach	AU	Not applicable	Corporates	Other financial corporations	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_OFC_0040_CR_AIRB_BE_Rx0	Large corporate	Credit risk and free deliveries	Advanced IRB approach	BE	Not applicable	Corporates	Other financial corporations	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_OFC_0040_CR_AIRB_BG_Rx0	Large corporate	Credit risk and free deliveries	Advanced IRB approach	BG	Not applicable	Corporates	Other financial corporations	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_OFC_0040_CR_AIRB_BR_Rx0	Large corporate	Credit risk and free deliveries	Advanced IRB approach	BR	Not applicable	Corporates	Other financial corporations	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_OFC_0040_CR_AIRB_CA_Rx0	Large corporate	Credit risk and free deliveries	Advanced IRB approach	CA	Not applicable	Corporates	Other financial corporations	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_OFC_0040_CR_AIRB_CH_Rx0	Large corporate	Credit risk and free deliveries	Advanced IRB approach	CH	Not applicable	Corporates	Other financial corporations	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_OFC_0040_CR_AIRB_CN_Rx0	Large corporate	Credit risk and free deliveries	Advanced IRB approach	CN	Not applicable	Corporates	Other financial corporations	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_OFC_0040_CR_AIRB_CY_Rx0	Large corporate	Credit risk and free deliveries	Advanced IRB approach	CY	Not applicable	Corporates	Other financial corporations	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_OFC_0040_CR_AIRB_CZ_Rx0	Large corporate	Credit risk and free deliveries	Advanced IRB approach	CZ	Not applicable	Corporates	Other financial corporations	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_OFC_0040_CR_AIRB_DE_Rx0	Large corporate	Credit risk and free deliveries	Advanced IRB approach	DE	Not applicable	Corporates	Other financial corporations	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_OFC_0040_CR_AIRB_DK_Rx0	Large corporate	Credit risk and free deliveries	Advanced IRB approach	DK	Not applicable	Corporates	Other financial corporations	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_OFC_0040_CR_AIRB_EE_Rx0	Large corporate	Credit risk and free deliveries	Advanced IRB approach	EE	Not applicable	Corporates	Other financial corporations	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_OFC_0040_CR_AIRB_ES_Rx0	Large corporate	Credit risk and free deliveries	Advanced IRB approach	ES	Not applicable	Corporates	Other financial corporations	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 200 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposure	Size of exposure
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
CORP_OFC_0040_CR_AIRB_FI_Rx0	Large corporate	Credit risk and free deliveries	Advanced IRB approach	FI	Not applicable	Corporates	Other financial corporations	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_OFC_0040_CR_AIRB_FR_Rx0	Large corporate	Credit risk and free deliveries	Advanced IRB approach	FR	Not applicable	Corporates	Other financial corporations	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_OFC_0040_CR_AIRB_GB_Rx0	Large corporate	Credit risk and free deliveries	Advanced IRB approach	GB	Not applicable	Corporates	Other financial corporations	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_OFC_0040_CR_AIRB_GR_Rx0	Large corporate	Credit risk and free deliveries	Advanced IRB approach	GR	Not applicable	Corporates	Other financial corporations	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_OFC_0040_CR_AIRB_HK_Rx0	Large corporate	Credit risk and free deliveries	Advanced IRB approach	HK	Not applicable	Corporates	Other financial corporations	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_OFC_0040_CR_AIRB_HR_Rx0	Large corporate	Credit risk and free deliveries	Advanced IRB approach	HR	Not applicable	Corporates	Other financial corporations	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_OFC_0040_CR_AIRB_HU_Rx0	Large corporate	Credit risk and free deliveries	Advanced IRB approach	HU	Not applicable	Corporates	Other financial corporations	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_OFC_0040_CR_AIRB_IE_Rx0	Large corporate	Credit risk and free deliveries	Advanced IRB approach	IE	Not applicable	Corporates	Other financial corporations	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_OFC_0040_CR_AIRB_IL_Rx0	Large corporate	Credit risk and free deliveries	Advanced IRB approach	IL	Not applicable	Corporates	Other financial corporations	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_OFC_0040_CR_AIRB_IT_Rx0	Large corporate	Credit risk and free deliveries	Advanced IRB approach	IT	Not applicable	Corporates	Other financial corporations	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_OFC_0040_CR_AIRB_JP_Rx0	Large corporate	Credit risk and free deliveries	Advanced IRB approach	JP	Not applicable	Corporates	Other financial corporations	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_OFC_0040_CR_AIRB_KR_Rx0	Large corporate	Credit risk and free deliveries	Advanced IRB approach	KR	Not applicable	Corporates	Other financial corporations	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_OFC_0040_CR_AIRB_LT_Rx0	Large corporate	Credit risk and free deliveries	Advanced IRB approach	LT	Not applicable	Corporates	Other financial corporations	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_OFC_0040_CR_AIRB_LU_Rx0	Large corporate	Credit risk and free deliveries	Advanced IRB approach	LU	Not applicable	Corporates	Other financial corporations	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_OFC_0040_CR_AIRB_LV_Rx0	Large corporate	Credit risk and free deliveries	Advanced IRB approach	LV	Not applicable	Corporates	Other financial corporations	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_OFC_0040_CR_AIRB_MT_Rx0	Large corporate	Credit risk and free deliveries	Advanced IRB approach	MT	Not applicable	Corporates	Other financial corporations	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_OFC_0040_CR_AIRB_NL_Rx0	Large corporate	Credit risk and free deliveries	Advanced IRB approach	NL	Not applicable	Corporates	Other financial corporations	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_OFC_0040_CR_AIRB_NO_Rx0	Large corporate	Credit risk and free deliveries	Advanced IRB approach	NO	Not applicable	Corporates	Other financial corporations	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_OFC_0040_CR_AIRB_PL_Rx0	Large corporate	Credit risk and free deliveries	Advanced IRB approach	PL	Not applicable	Corporates	Other financial corporations	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_OFC_0040_CR_AIRB_PT_Rx0	Large corporate	Credit risk and free deliveries	Advanced IRB approach	PT	Not applicable	Corporates	Other financial corporations	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 200 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposure	Size of exposure
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
CORP_OFC_0040_CR_AIRB_RO_Rx0	Large corporate	Credit risk and free deliveries	Advanced IRB approach	RO	Not applicable	Corporates	Other financial corporations	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_OFC_0040_CR_AIRB_RU_Rx0	Large corporate	Credit risk and free deliveries	Advanced IRB approach	RU	Not applicable	Corporates	Other financial corporations	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_OFC_0040_CR_AIRB_SE_Rx0	Large corporate	Credit risk and free deliveries	Advanced IRB approach	SE	Not applicable	Corporates	Other financial corporations	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_OFC_0040_CR_AIRB_SG_Rx0	Large corporate	Credit risk and free deliveries	Advanced IRB approach	SG	Not applicable	Corporates	Other financial corporations	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_OFC_0040_CR_AIRB_SI_Rx0	Large corporate	Credit risk and free deliveries	Advanced IRB approach	SI	Not applicable	Corporates	Other financial corporations	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_OFC_0040_CR_AIRB_SK_Rx0	Large corporate	Credit risk and free deliveries	Advanced IRB approach	SK	Not applicable	Corporates	Other financial corporations	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_OFC_0040_CR_AIRB_TR_Rx0	Large corporate	Credit risk and free deliveries	Advanced IRB approach	TR	Not applicable	Corporates	Other financial corporations	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_OFC_0040_CR_AIRB_US_Rx0	Large corporate	Credit risk and free deliveries	Advanced IRB approach	US	Not applicable	Corporates	Other financial corporations	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_OFC_0040_CR_AIRB_x2_Rx0	Large corporate	Credit risk and free deliveries	Advanced IRB approach	Other countries	Not applicable	Corporates	Other financial corporations	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 200 mln.	Not applicable	Not applicable	Not applicable
INST_OFC_0041_CR_AIRB_x0_R01	Institutions	Credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 1	Institutions	Other financial corporations	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Counterparties other than public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
INST_OFC_0041_CR_AIRB_x0_R02	Institutions	Credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 2	Institutions	Other financial corporations	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Counterparties other than public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
INST_OFC_0041_CR_AIRB_x0_R03	Institutions	Credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 3	Institutions	Other financial corporations	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Counterparties other than public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
INST_OFC_0041_CR_AIRB_x0_R04	Institutions	Credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 4	Institutions	Other financial corporations	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Counterparties other than public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
INST_OFC_0041_CR_AIRB_x0_R05	Institutions	Credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 5	Institutions	Other financial corporations	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Counterparties other than public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
INST_OFC_0041_CR_AIRB_x0_R06	Institutions	Credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 6	Institutions	Other financial corporations	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Counterparties other than public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
INST_OFC_0041_CR_AIRB_x0_R07	Institutions	Credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 7	Institutions	Other financial corporations	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Counterparties other than public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
INST_OFC_0041_CR_AIRB_x0_R08	Institutions	Credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 8	Institutions	Other financial corporations	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Counterparties other than public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
INST_OFC_0041_CR_AIRB_x0_R09	Institutions	Credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 9	Institutions	Other financial corporations	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Counterparties other than public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
INST_OFC_0041_CR_AIRB_x0_R10	Institutions	Credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 10	Institutions	Other financial corporations	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Counterparties other than public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
INST_OFC_0041_CR_AIRB_x0_R11	Institutions	Credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 11	Institutions	Other financial corporations	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Counterparties other than public sector entities	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposure	Size of exposure
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
INST_OFC_0041_CR_AIRB_x0_R12	Institutions	Credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 12	Institutions	Other financial corporations	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Counterparties other than public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
INST_OFC_0041_CR_AIRB_x0_R13	Institutions	Credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 13	Institutions	Other financial corporations	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Counterparties other than public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
INST_OFC_0041_CR_AIRB_x0_R14	Institutions	Credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 14	Institutions	Other financial corporations	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Counterparties other than public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
INST_OFC_0041_CR_AIRB_x0_R15	Institutions	Credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 15	Institutions	Other financial corporations	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Counterparties other than public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
INST_OFC_0041_CR_AIRB_x0_R16	Institutions	Credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 16	Institutions	Other financial corporations	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Counterparties other than public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
INST_OFC_0041_CR_AIRB_x0_R17	Institutions	Credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 17	Institutions	Other financial corporations	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Counterparties other than public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
INST_OFC_0041_CR_AIRB_x0_R18	Institutions	Credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 18	Institutions	Other financial corporations	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Counterparties other than public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
INST_OFC_0041_CR_AIRB_x0_R19	Institutions	Credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 19	Institutions	Other financial corporations	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Counterparties other than public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
INST_OFC_0041_CR_AIRB_x0_R20	Institutions	Credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 20	Institutions	Other financial corporations	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Counterparties other than public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
INST_OFC_0041_CR_AIRB_x0_R21	Institutions	Credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 21	Institutions	Other financial corporations	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Counterparties other than public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
INST_OFC_0041_CR_AIRB_x0_R22	Institutions	Credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 22	Institutions	Other financial corporations	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Counterparties other than public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
INST_OFC_0041_CR_AIRB_x0_R23	Institutions	Credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 23	Institutions	Other financial corporations	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Counterparties other than public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
INST_OFC_0041_CR_AIRB_x0_R24	Institutions	Credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 24	Institutions	Other financial corporations	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Counterparties other than public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
INST_OFC_0041_CR_AIRB_x0_R25	Institutions	Credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 25	Institutions	Other financial corporations	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Counterparties other than public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
INST_OFC_0041_CR_AIRB_x0_R26	Institutions	Credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 26	Institutions	Other financial corporations	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Counterparties other than public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
INST_OFC_0041_CR_AIRB_x0_R27	Institutions	Credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 27	Institutions	Other financial corporations	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Counterparties other than public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
INST_OFC_0041_CR_AIRB_x0_R28	Institutions	Credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 28	Institutions	Other financial corporations	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Counterparties other than public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
INST_OFC_0041_CR_AIRB_x0_R29	Institutions	Credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 29	Institutions	Other financial corporations	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Counterparties other than public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
INST_OFC_0041_CR_AIRB_x0_R30	Institutions	Credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 30	Institutions	Other financial corporations	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Counterparties other than public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
INST_OFC_0041_CR_AIRB_x0_R31	Institutions	Credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 31	Institutions	Other financial corporations	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Counterparties other than public sector entities	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposure	Size of exposure
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
INST_OFC_0041_CR_AIRB_x0_R32	Institutions	Credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 32	Institutions	Other financial corporations	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Counterparties other than public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
INST_OFC_0041_CR_AIRB_x0_R33	Institutions	Credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 33	Institutions	Other financial corporations	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Counterparties other than public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
INST_OFC_0041_CR_AIRB_x0_R34	Institutions	Credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 34	Institutions	Other financial corporations	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Counterparties other than public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
INST_OFC_0041_CR_AIRB_x0_R35	Institutions	Credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 35	Institutions	Other financial corporations	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Counterparties other than public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
INST_OFC_0041_CR_AIRB_x0_R36	Institutions	Credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 36	Institutions	Other financial corporations	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Counterparties other than public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
INST_OFC_0041_CR_AIRB_x0_R37	Institutions	Credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 37	Institutions	Other financial corporations	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Counterparties other than public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
INST_OFC_0041_CR_AIRB_x0_R38	Institutions	Credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 38	Institutions	Other financial corporations	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Counterparties other than public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
INST_OFC_0041_CR_AIRB_x0_R39	Institutions	Credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 39	Institutions	Other financial corporations	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Counterparties other than public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
INST_OFC_0041_CR_AIRB_x0_R40	Institutions	Credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 40	Institutions	Other financial corporations	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Counterparties other than public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
INST_OFC_0041_CR_AIRB_x0_R41	Institutions	Credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 41	Institutions	Other financial corporations	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Counterparties other than public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
INST_OFC_0041_CR_AIRB_x0_R42	Institutions	Credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 42	Institutions	Other financial corporations	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Counterparties other than public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
INST_OFC_0041_CR_AIRB_x0_R43	Institutions	Credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 43	Institutions	Other financial corporations	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Counterparties other than public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
INST_OFC_0041_CR_AIRB_x0_R44	Institutions	Credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 44	Institutions	Other financial corporations	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Counterparties other than public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
INST_OFC_0041_CR_AIRB_x0_R45	Institutions	Credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 45	Institutions	Other financial corporations	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Counterparties other than public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
INST_OFC_0041_CR_AIRB_x0_R46	Institutions	Credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 46	Institutions	Other financial corporations	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Counterparties other than public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
INST_OFC_0041_CR_AIRB_x0_R47	Institutions	Credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 47	Institutions	Other financial corporations	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Counterparties other than public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
INST_OFC_0041_CR_AIRB_x0_R48	Institutions	Credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 48	Institutions	Other financial corporations	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Counterparties other than public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
INST_OFC_0041_CR_AIRB_x0_R49	Institutions	Credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 49	Institutions	Other financial corporations	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Counterparties other than public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
INST_OFC_0041_CR_AIRB_x0_R50	Institutions	Credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 50	Institutions	Other financial corporations	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Counterparties other than public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
INST_OFC_0041_CR_AIRB_x0_R51	Institutions	Credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 51	Institutions	Other financial corporations	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Counterparties other than public sector entities	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposure	Size of exposure
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
INST_OFC_0041_CR_AIRB_x0_R52	Institutions	Credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 52	Institutions	Other financial corporations	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Counterparties other than public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
INST_OFC_0041_CR_AIRB_x0_R53	Institutions	Credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 53	Institutions	Other financial corporations	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Counterparties other than public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
INST_OFC_0041_CR_AIRB_x0_R54	Institutions	Credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 54	Institutions	Other financial corporations	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Counterparties other than public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
INST_OFC_0041_CR_AIRB_x0_R55	Institutions	Credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 55	Institutions	Other financial corporations	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Counterparties other than public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
INST_OFC_0041_CR_AIRB_x0_R56	Institutions	Credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 56	Institutions	Other financial corporations	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Counterparties other than public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
INST_OFC_0041_CR_AIRB_x0_R57	Institutions	Credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 57	Institutions	Other financial corporations	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Counterparties other than public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
INST_OFC_0041_CR_AIRB_x0_R58	Institutions	Credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 58	Institutions	Other financial corporations	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Counterparties other than public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
INST_OFC_0041_CR_AIRB_x0_R59	Institutions	Credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 59	Institutions	Other financial corporations	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Counterparties other than public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
INST_OFC_0041_CR_AIRB_x0_R60	Institutions	Credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 60	Institutions	Other financial corporations	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Counterparties other than public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
INST_OFC_0041_CR_AIRB_x0_R61	Institutions	Credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 61	Institutions	Other financial corporations	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Counterparties other than public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
INST_OFC_0041_CR_AIRB_x0_R62	Institutions	Credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 62	Institutions	Other financial corporations	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Counterparties other than public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
INST_OFC_0041_CR_AIRB_x0_R63	Institutions	Credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 63	Institutions	Other financial corporations	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Counterparties other than public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
INST_OFC_0041_CR_AIRB_x0_R64	Institutions	Credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 64	Institutions	Other financial corporations	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Counterparties other than public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
INST_OFC_0041_CR_AIRB_x0_R65	Institutions	Credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 65	Institutions	Other financial corporations	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Counterparties other than public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
INST_OFC_0041_CR_AIRB_x0_R66	Institutions	Credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 66	Institutions	Other financial corporations	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Counterparties other than public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
INST_OFC_0041_CR_AIRB_x0_R67	Institutions	Credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 67	Institutions	Other financial corporations	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Counterparties other than public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
INST_OFC_0041_CR_AIRB_x0_R68	Institutions	Credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 68	Institutions	Other financial corporations	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Counterparties other than public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
INST_OFC_0041_CR_AIRB_x0_R69	Institutions	Credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 69	Institutions	Other financial corporations	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Counterparties other than public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
INST_OFC_0041_CR_AIRB_x0_R70	Institutions	Credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 70	Institutions	Other financial corporations	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Counterparties other than public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
INST_OFC_0041_CR_AIRB_x0_R71	Institutions	Credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 71	Institutions	Other financial corporations	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Counterparties other than public sector entities	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposure	Size of exposure
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
INST_OFC_0041_CR_AIRB_x0_R72	Institutions	Credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 72	Institutions	Other financial corporations	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Counterparties other than public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
INST_OFC_0041_CR_AIRB_x0_R73	Institutions	Credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 73	Institutions	Other financial corporations	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Counterparties other than public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
INST_OFC_0041_CR_AIRB_x0_R74	Institutions	Credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 74	Institutions	Other financial corporations	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Counterparties other than public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
INST_OFC_0041_CR_AIRB_x0_R75	Institutions	Credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 75	Institutions	Other financial corporations	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Counterparties other than public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
INST_OFC_0041_CR_AIRB_x0_R76	Institutions	Credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 76	Institutions	Other financial corporations	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Counterparties other than public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
INST_OFC_0041_CR_AIRB_x0_R77	Institutions	Credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 77	Institutions	Other financial corporations	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Counterparties other than public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
INST_OFC_0041_CR_AIRB_x0_R78	Institutions	Credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 78	Institutions	Other financial corporations	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Counterparties other than public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
INST_OFC_0041_CR_AIRB_x0_R79	Institutions	Credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 79	Institutions	Other financial corporations	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Counterparties other than public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
INST_OFC_0041_CR_AIRB_x0_R80	Institutions	Credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 80	Institutions	Other financial corporations	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Counterparties other than public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
INST_OFC_0041_CR_AIRB_x0_R81	Institutions	Credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 81	Institutions	Other financial corporations	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Counterparties other than public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
INST_OFC_0041_CR_AIRB_x0_R82	Institutions	Credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 82	Institutions	Other financial corporations	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Counterparties other than public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
INST_OFC_0041_CR_AIRB_x0_R83	Institutions	Credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 83	Institutions	Other financial corporations	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Counterparties other than public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
INST_OFC_0041_CR_AIRB_x0_R84	Institutions	Credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 84	Institutions	Other financial corporations	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Counterparties other than public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
INST_OFC_0041_CR_AIRB_x0_R85	Institutions	Credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 85	Institutions	Other financial corporations	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Counterparties other than public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
INST_OFC_0041_CR_AIRB_x0_R86	Institutions	Credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 86	Institutions	Other financial corporations	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Counterparties other than public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
INST_OFC_0041_CR_AIRB_x0_R87	Institutions	Credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 87	Institutions	Other financial corporations	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Counterparties other than public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
INST_OFC_0041_CR_AIRB_x0_R88	Institutions	Credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 88	Institutions	Other financial corporations	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Counterparties other than public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
INST_OFC_0041_CR_AIRB_x0_R89	Institutions	Credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 89	Institutions	Other financial corporations	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Counterparties other than public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
INST_OFC_0041_CR_AIRB_x0_R90	Institutions	Credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 90	Institutions	Other financial corporations	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Counterparties other than public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
INST_OFC_0041_CR_AIRB_x0_R91	Institutions	Credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 91	Institutions	Other financial corporations	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Counterparties other than public sector entities	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposure	Size of exposure
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
INST_OFC_0041_CR_AIRB_x0_R92	Institutions	Credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 92	Institutions	Other financial corporations	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Counterparties other than public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
INST_OFC_0041_CR_AIRB_x0_R93	Institutions	Credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 93	Institutions	Other financial corporations	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Counterparties other than public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
INST_OFC_0041_CR_AIRB_x0_R94	Institutions	Credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 94	Institutions	Other financial corporations	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Counterparties other than public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
INST_OFC_0041_CR_AIRB_x0_R95	Institutions	Credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 95	Institutions	Other financial corporations	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Counterparties other than public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
INST_OFC_0041_CR_AIRB_x0_R96	Institutions	Credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 96	Institutions	Other financial corporations	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Counterparties other than public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
INST_OFC_0041_CR_AIRB_x0_R97	Institutions	Credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 97	Institutions	Other financial corporations	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Counterparties other than public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
INST_OFC_0041_CR_AIRB_x0_R98	Institutions	Credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 98	Institutions	Other financial corporations	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Counterparties other than public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
INST_OFC_0041_CR_AIRB_x0_R99	Institutions	Credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 99	Institutions	Other financial corporations	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Counterparties other than public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
INST_OFC_0042_CR_AIRB_x0_Rx0	Institutions	Credit risk and free deliveries	Advanced IRB approach	Not applicable	Not applicable	Institutions	Other financial corporations	Defaulted	Not applicable	Not applicable	Not applicable	Counterparties other than public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
INST_OFC_0043_CR_AIRB_x0_Rx0	Institutions	Credit risk and free deliveries	Advanced IRB approach	Not applicable	Not applicable	Institutions	Other financial corporations	Non-defaulted	Not applicable	Not applicable	Not applicable	Counterparties other than public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
INST_OFC_0044_CR_AIRB_x0_R01	Institutions	Credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 1	Institutions	Other financial corporations	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
INST_OFC_0044_CR_AIRB_x0_R02	Institutions	Credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 2	Institutions	Other financial corporations	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
INST_OFC_0044_CR_AIRB_x0_R03	Institutions	Credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 3	Institutions	Other financial corporations	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
INST_OFC_0044_CR_AIRB_x0_R04	Institutions	Credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 4	Institutions	Other financial corporations	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
INST_OFC_0044_CR_AIRB_x0_R05	Institutions	Credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 5	Institutions	Other financial corporations	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
INST_OFC_0044_CR_AIRB_x0_R06	Institutions	Credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 6	Institutions	Other financial corporations	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
INST_OFC_0044_CR_AIRB_x0_R07	Institutions	Credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 7	Institutions	Other financial corporations	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
INST_OFC_0044_CR_AIRB_x0_R08	Institutions	Credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 8	Institutions	Other financial corporations	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
INST_OFC_0044_CR_AIRB_x0_R09	Institutions	Credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 9	Institutions	Other financial corporations	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
INST_OFC_0044_CR_AIRB_x0_R10	Institutions	Credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 10	Institutions	Other financial corporations	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Public sector entities	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposure	Size of exposure
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
INST_OFC_0044_CR_AIRB_x0_R11	Institutions	Credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 11	Institutions	Other financial corporations	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
INST_OFC_0044_CR_AIRB_x0_R12	Institutions	Credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 12	Institutions	Other financial corporations	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
INST_OFC_0044_CR_AIRB_x0_R13	Institutions	Credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 13	Institutions	Other financial corporations	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
INST_OFC_0044_CR_AIRB_x0_R14	Institutions	Credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 14	Institutions	Other financial corporations	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
INST_OFC_0044_CR_AIRB_x0_R15	Institutions	Credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 15	Institutions	Other financial corporations	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
INST_OFC_0044_CR_AIRB_x0_R16	Institutions	Credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 16	Institutions	Other financial corporations	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
INST_OFC_0044_CR_AIRB_x0_R17	Institutions	Credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 17	Institutions	Other financial corporations	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
INST_OFC_0044_CR_AIRB_x0_R18	Institutions	Credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 18	Institutions	Other financial corporations	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
INST_OFC_0044_CR_AIRB_x0_R19	Institutions	Credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 19	Institutions	Other financial corporations	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
INST_OFC_0044_CR_AIRB_x0_R20	Institutions	Credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 20	Institutions	Other financial corporations	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
INST_OFC_0044_CR_AIRB_x0_R21	Institutions	Credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 21	Institutions	Other financial corporations	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
INST_OFC_0044_CR_AIRB_x0_R22	Institutions	Credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 22	Institutions	Other financial corporations	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
INST_OFC_0044_CR_AIRB_x0_R23	Institutions	Credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 23	Institutions	Other financial corporations	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
INST_OFC_0044_CR_AIRB_x0_R24	Institutions	Credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 24	Institutions	Other financial corporations	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
INST_OFC_0044_CR_AIRB_x0_R25	Institutions	Credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 25	Institutions	Other financial corporations	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
INST_OFC_0044_CR_AIRB_x0_R26	Institutions	Credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 26	Institutions	Other financial corporations	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
INST_OFC_0044_CR_AIRB_x0_R27	Institutions	Credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 27	Institutions	Other financial corporations	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
INST_OFC_0044_CR_AIRB_x0_R28	Institutions	Credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 28	Institutions	Other financial corporations	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
INST_OFC_0044_CR_AIRB_x0_R29	Institutions	Credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 29	Institutions	Other financial corporations	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
INST_OFC_0044_CR_AIRB_x0_R30	Institutions	Credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 30	Institutions	Other financial corporations	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Public sector entities	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposure	Size of exposure
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
INST_OFC_0044_CR_AIRB_x0_R31	Institutions	Credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 31	Institutions	Other financial corporations	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
INST_OFC_0044_CR_AIRB_x0_R32	Institutions	Credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 32	Institutions	Other financial corporations	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
INST_OFC_0044_CR_AIRB_x0_R33	Institutions	Credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 33	Institutions	Other financial corporations	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
INST_OFC_0044_CR_AIRB_x0_R34	Institutions	Credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 34	Institutions	Other financial corporations	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
INST_OFC_0044_CR_AIRB_x0_R35	Institutions	Credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 35	Institutions	Other financial corporations	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
INST_OFC_0044_CR_AIRB_x0_R36	Institutions	Credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 36	Institutions	Other financial corporations	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
INST_OFC_0044_CR_AIRB_x0_R37	Institutions	Credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 37	Institutions	Other financial corporations	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
INST_OFC_0044_CR_AIRB_x0_R38	Institutions	Credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 38	Institutions	Other financial corporations	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
INST_OFC_0044_CR_AIRB_x0_R39	Institutions	Credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 39	Institutions	Other financial corporations	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
INST_OFC_0044_CR_AIRB_x0_R40	Institutions	Credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 40	Institutions	Other financial corporations	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
INST_OFC_0044_CR_AIRB_x0_R41	Institutions	Credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 41	Institutions	Other financial corporations	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
INST_OFC_0044_CR_AIRB_x0_R42	Institutions	Credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 42	Institutions	Other financial corporations	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
INST_OFC_0044_CR_AIRB_x0_R43	Institutions	Credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 43	Institutions	Other financial corporations	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
INST_OFC_0044_CR_AIRB_x0_R44	Institutions	Credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 44	Institutions	Other financial corporations	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
INST_OFC_0044_CR_AIRB_x0_R45	Institutions	Credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 45	Institutions	Other financial corporations	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
INST_OFC_0044_CR_AIRB_x0_R46	Institutions	Credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 46	Institutions	Other financial corporations	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
INST_OFC_0044_CR_AIRB_x0_R47	Institutions	Credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 47	Institutions	Other financial corporations	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
INST_OFC_0044_CR_AIRB_x0_R48	Institutions	Credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 48	Institutions	Other financial corporations	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
INST_OFC_0044_CR_AIRB_x0_R49	Institutions	Credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 49	Institutions	Other financial corporations	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
INST_OFC_0044_CR_AIRB_x0_R50	Institutions	Credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 50	Institutions	Other financial corporations	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Public sector entities	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposure	Size of exposure
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
INST_OFC_0044_CR_AIRB_x0_R51	Institutions	Credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 51	Institutions	Other financial corporations	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
INST_OFC_0044_CR_AIRB_x0_R52	Institutions	Credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 52	Institutions	Other financial corporations	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
INST_OFC_0044_CR_AIRB_x0_R53	Institutions	Credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 53	Institutions	Other financial corporations	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
INST_OFC_0044_CR_AIRB_x0_R54	Institutions	Credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 54	Institutions	Other financial corporations	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
INST_OFC_0044_CR_AIRB_x0_R55	Institutions	Credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 55	Institutions	Other financial corporations	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
INST_OFC_0044_CR_AIRB_x0_R56	Institutions	Credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 56	Institutions	Other financial corporations	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
INST_OFC_0044_CR_AIRB_x0_R57	Institutions	Credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 57	Institutions	Other financial corporations	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
INST_OFC_0044_CR_AIRB_x0_R58	Institutions	Credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 58	Institutions	Other financial corporations	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
INST_OFC_0044_CR_AIRB_x0_R59	Institutions	Credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 59	Institutions	Other financial corporations	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
INST_OFC_0044_CR_AIRB_x0_R60	Institutions	Credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 60	Institutions	Other financial corporations	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
INST_OFC_0044_CR_AIRB_x0_R61	Institutions	Credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 61	Institutions	Other financial corporations	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
INST_OFC_0044_CR_AIRB_x0_R62	Institutions	Credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 62	Institutions	Other financial corporations	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
INST_OFC_0044_CR_AIRB_x0_R63	Institutions	Credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 63	Institutions	Other financial corporations	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
INST_OFC_0044_CR_AIRB_x0_R64	Institutions	Credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 64	Institutions	Other financial corporations	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
INST_OFC_0044_CR_AIRB_x0_R65	Institutions	Credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 65	Institutions	Other financial corporations	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
INST_OFC_0044_CR_AIRB_x0_R66	Institutions	Credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 66	Institutions	Other financial corporations	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
INST_OFC_0044_CR_AIRB_x0_R67	Institutions	Credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 67	Institutions	Other financial corporations	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
INST_OFC_0044_CR_AIRB_x0_R68	Institutions	Credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 68	Institutions	Other financial corporations	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
INST_OFC_0044_CR_AIRB_x0_R69	Institutions	Credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 69	Institutions	Other financial corporations	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
INST_OFC_0044_CR_AIRB_x0_R70	Institutions	Credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 70	Institutions	Other financial corporations	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Public sector entities	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposure	Size of exposure
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
INST_OFC_0044_CR_AIRB_x0_R71	Institutions	Credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 71	Institutions	Other financial corporations	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
INST_OFC_0044_CR_AIRB_x0_R72	Institutions	Credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 72	Institutions	Other financial corporations	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
INST_OFC_0044_CR_AIRB_x0_R73	Institutions	Credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 73	Institutions	Other financial corporations	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
INST_OFC_0044_CR_AIRB_x0_R74	Institutions	Credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 74	Institutions	Other financial corporations	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
INST_OFC_0044_CR_AIRB_x0_R75	Institutions	Credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 75	Institutions	Other financial corporations	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
INST_OFC_0044_CR_AIRB_x0_R76	Institutions	Credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 76	Institutions	Other financial corporations	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
INST_OFC_0044_CR_AIRB_x0_R77	Institutions	Credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 77	Institutions	Other financial corporations	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
INST_OFC_0044_CR_AIRB_x0_R78	Institutions	Credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 78	Institutions	Other financial corporations	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
INST_OFC_0044_CR_AIRB_x0_R79	Institutions	Credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 79	Institutions	Other financial corporations	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
INST_OFC_0044_CR_AIRB_x0_R80	Institutions	Credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 80	Institutions	Other financial corporations	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
INST_OFC_0044_CR_AIRB_x0_R81	Institutions	Credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 81	Institutions	Other financial corporations	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
INST_OFC_0044_CR_AIRB_x0_R82	Institutions	Credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 82	Institutions	Other financial corporations	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
INST_OFC_0044_CR_AIRB_x0_R83	Institutions	Credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 83	Institutions	Other financial corporations	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
INST_OFC_0044_CR_AIRB_x0_R84	Institutions	Credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 84	Institutions	Other financial corporations	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
INST_OFC_0044_CR_AIRB_x0_R85	Institutions	Credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 85	Institutions	Other financial corporations	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
INST_OFC_0044_CR_AIRB_x0_R86	Institutions	Credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 86	Institutions	Other financial corporations	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
INST_OFC_0044_CR_AIRB_x0_R87	Institutions	Credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 87	Institutions	Other financial corporations	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
INST_OFC_0044_CR_AIRB_x0_R88	Institutions	Credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 88	Institutions	Other financial corporations	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
INST_OFC_0044_CR_AIRB_x0_R89	Institutions	Credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 89	Institutions	Other financial corporations	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
INST_OFC_0044_CR_AIRB_x0_R90	Institutions	Credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 90	Institutions	Other financial corporations	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Public sector entities	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposure	Size of exposure
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
INST_OFC_0044_CR_AIRB_x0_R91	Institutions	Credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 91	Institutions	Other financial corporations	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
INST_OFC_0044_CR_AIRB_x0_R92	Institutions	Credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 92	Institutions	Other financial corporations	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
INST_OFC_0044_CR_AIRB_x0_R93	Institutions	Credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 93	Institutions	Other financial corporations	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
INST_OFC_0044_CR_AIRB_x0_R94	Institutions	Credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 94	Institutions	Other financial corporations	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
INST_OFC_0044_CR_AIRB_x0_R95	Institutions	Credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 95	Institutions	Other financial corporations	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
INST_OFC_0044_CR_AIRB_x0_R96	Institutions	Credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 96	Institutions	Other financial corporations	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
INST_OFC_0044_CR_AIRB_x0_R97	Institutions	Credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 97	Institutions	Other financial corporations	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
INST_OFC_0044_CR_AIRB_x0_R98	Institutions	Credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 98	Institutions	Other financial corporations	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
INST_OFC_0044_CR_AIRB_x0_R99	Institutions	Credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 99	Institutions	Other financial corporations	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
INST_OFC_0045_CR_AIRB_x0_Rx0	Institutions	Credit risk and free deliveries	Advanced IRB approach	Not applicable	Not applicable	Institutions	Other financial corporations	Defaulted	Not applicable	Not applicable	Not applicable	Public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
INST_OFC_0046_CR_AIRB_x0_Rx0	Institutions	Credit risk and free deliveries	Advanced IRB approach	Not applicable	Not applicable	Institutions	Other financial corporations	Non-defaulted	Not applicable	Not applicable	Not applicable	Public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
INST_OFC_0047_CR_AIRB_x0_Rx0	Institutions	Credit risk and free deliveries	Advanced IRB approach	Not applicable	Not applicable	Institutions	Other financial corporations	Non-defaulted	Drawn credit facility	Exposures without credit protection	Not applicable	Counterparties other than public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
INST_OFC_0048_CR_AIRB_x0_Rx0	Institutions	Credit risk and free deliveries	Advanced IRB approach	Not applicable	Not applicable	Institutions	Other financial corporations	Non-defaulted	Drawn credit facility	Exposures with funded credit protection	Eligible financial collateral	Counterparties other than public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
INST_OFC_0049_CR_AIRB_x0_Rx0	Institutions	Credit risk and free deliveries	Advanced IRB approach	Not applicable	Not applicable	Institutions	Other financial corporations	Non-defaulted	Drawn credit facility	Exposures with funded credit protection	Other eligible collateral: Receivables	Counterparties other than public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
INST_OFC_0050_CR_AIRB_x0_Rx0	Institutions	Credit risk and free deliveries	Advanced IRB approach	Not applicable	Not applicable	Institutions	Other financial corporations	Non-defaulted	Drawn credit facility	Exposures with funded credit protection	Other eligible collateral: Residential Real estate	Counterparties other than public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
INST_OFC_0051_CR_AIRB_x0_Rx0	Institutions	Credit risk and free deliveries	Advanced IRB approach	Not applicable	Not applicable	Institutions	Other financial corporations	Non-defaulted	Drawn credit facility	Exposures with funded credit protection	Other eligible collateral: Commercial Real estate	Counterparties other than public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
INST_OFC_0052_CR_AIRB_x0_Rx0	Institutions	Credit risk and free deliveries	Advanced IRB approach	Not applicable	Not applicable	Institutions	Other financial corporations	Non-defaulted	Drawn credit facility	Exposures with funded credit protection	Other eligible collateral: Physical collateral	Counterparties other than public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
INST_OFC_0053_CR_AIRB_x0_Rx0	Institutions	Credit risk and free deliveries	Advanced IRB approach	Not applicable	Not applicable	Institutions	Other financial corporations	Non-defaulted	Drawn credit facility	Exposures with funded credit protection	Other funded credit protection	Counterparties other than public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
INST_OFC_0054_CR_AIRB_x0_Rx0	Institutions	Credit risk and free deliveries	Advanced IRB approach	Not applicable	Not applicable	Institutions	Other financial corporations	Non-defaulted	Drawn credit facility	Exposures with unfunded credit protection	Unfunded credit protection	Counterparties other than public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
INST_OFC_0055_CR_AIRB_x0_Rx0	Institutions	Credit risk and free deliveries	Advanced IRB approach	Not applicable	Not applicable	Institutions	Other financial corporations	Non-defaulted	Undrawn committed revolving credit facility	Not applicable	Not applicable	Counterparties other than public sector entities	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposure	Size of exposure
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
INST_OFC_0056_CR_AIRB_x0_Rx0	Institutions	Credit risk and free deliveries	Advanced IRB approach	Not applicable	Not applicable	Institutions	Other financial corporations	Non-defaulted	Undrawn committed term credit facility	Not applicable	Not applicable	Counterparties other than public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
INST_OFC_0057_CR_AIRB_x0_Rx0	Institutions	Credit risk and free deliveries	Advanced IRB approach	Not applicable	Not applicable	Institutions	Other financial corporations	Non-defaulted	Note issuance facility (NIF) and revolving underwriting facility (RUF)	Not applicable	Not applicable	Counterparties other than public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
INST_OFC_0058_CR_AIRB_x0_Rx0	Institutions	Credit risk and free deliveries	Advanced IRB approach	Not applicable	Not applicable	Institutions	Other financial corporations	Non-defaulted	Undrawn committed other credit facility	Not applicable	Not applicable	Counterparties other than public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
INST_OFC_0059_CR_AIRB_x0_Rx0	Institutions	Credit risk and free deliveries	Advanced IRB approach	Not applicable	Not applicable	Institutions	Other financial corporations	Non-defaulted	Undrawn uncommitted credit lines	Not applicable	Not applicable	Counterparties other than public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
INST_OFC_0060_CR_AIRB_x0_Rx0	Institutions	Credit risk and free deliveries	Advanced IRB approach	Not applicable	Not applicable	Institutions	Other financial corporations	Non-defaulted	Undrawn purchase commitments for revolving purchased receivables and other low-risk off-balance sheet items	Not applicable	Not applicable	Counterparties other than public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
INST_OFC_0061_CR_AIRB_x0_Rx0	Institutions	Credit risk and free deliveries	Advanced IRB approach	Not applicable	Not applicable	Institutions	Other financial corporations	Non-defaulted	Issued short term letter of credit and other medium-risk off-balance sheet items	Not applicable	Not applicable	Counterparties other than public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
INST_OFC_0062_CR_AIRB_x0_Rx0	Institutions	Credit risk and free deliveries	Advanced IRB approach	Not applicable	Not applicable	Institutions	Other financial corporations	Non-defaulted	Issued warranties and indemnities, guarantees, irrevocable stand-by letter of credit and documentary credit	Not applicable	Not applicable	Counterparties other than public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
INST_OFC_0063_CR_AIRB_x0_Rx0	Institutions	Credit risk and free deliveries	Advanced IRB approach	Not applicable	Not applicable	Institutions	Other financial corporations	Non-defaulted	Full risk (100 %)	Not applicable	Not applicable	Counterparties other than public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
INST_OFC_0064_CR_AIRB_x0_Rx0	Institutions	Credit risk and free deliveries	Advanced IRB approach	Not applicable	Not applicable	Institutions	Other financial corporations	Non-defaulted	Drawn credit facility	Exposures without credit protection	Not applicable	Public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
INST_OFC_0065_CR_AIRB_x0_Rx0	Institutions	Credit risk and free deliveries	Advanced IRB approach	Not applicable	Not applicable	Institutions	Other financial corporations	Non-defaulted	Drawn credit facility	Exposures with funded credit protection	Eligible financial collateral	Public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
INST_OFC_0066_CR_AIRB_x0_Rx0	Institutions	Credit risk and free deliveries	Advanced IRB approach	Not applicable	Not applicable	Institutions	Other financial corporations	Non-defaulted	Drawn credit facility	Exposures with funded credit protection	Other eligible collateral: Receivables	Public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
INST_OFC_0067_CR_AIRB_x0_Rx0	Institutions	Credit risk and free deliveries	Advanced IRB approach	Not applicable	Not applicable	Institutions	Other financial corporations	Non-defaulted	Drawn credit facility	Exposures with funded credit protection	Other eligible collateral: Residential Real estate	Public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
INST_OFC_0068_CR_AIRB_x0_Rx0	Institutions	Credit risk and free deliveries	Advanced IRB approach	Not applicable	Not applicable	Institutions	Other financial corporations	Non-defaulted	Drawn credit facility	Exposures with funded credit protection	Other eligible collateral: Commercial Real estate	Public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
INST_OFC_0069_CR_AIRB_x0_Rx0	Institutions	Credit risk and free deliveries	Advanced IRB approach	Not applicable	Not applicable	Institutions	Other financial corporations	Non-defaulted	Drawn credit facility	Exposures with funded credit protection	Other eligible collateral: Physical collateral	Public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
INST_OFC_0070_CR_AIRB_x0_Rx0	Institutions	Credit risk and free deliveries	Advanced IRB approach	Not applicable	Not applicable	Institutions	Other financial corporations	Non-defaulted	Drawn credit facility	Exposures with funded credit protection	Other funded credit protection	Public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
INST_OFC_0071_CR_AIRB_x0_Rx0	Institutions	Credit risk and free deliveries	Advanced IRB approach	Not applicable	Not applicable	Institutions	Other financial corporations	Non-defaulted	Drawn credit facility	Exposures with unfunded credit protection	Unfunded credit protection	Public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
INST_OFC_0072_CR_AIRB_x0_Rx0	Institutions	Credit risk and free deliveries	Advanced IRB approach	Not applicable	Not applicable	Institutions	Other financial corporations	Non-defaulted	Undrawn committed revolving credit facility	Not applicable	Not applicable	Public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
INST_OFC_0073_CR_AIRB_x0_Rx0	Institutions	Credit risk and free deliveries	Advanced IRB approach	Not applicable	Not applicable	Institutions	Other financial corporations	Non-defaulted	Undrawn committed term credit facility	Not applicable	Not applicable	Public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
INST_OFC_0074_CR_AIRB_x0_Rx0	Institutions	Credit risk and free deliveries	Advanced IRB approach	Not applicable	Not applicable	Institutions	Other financial corporations	Non-defaulted	Note issuance facility (NIF) and revolving underwriting facility (RUF)	Not applicable	Not applicable	Public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
INST_OFC_0075_CR_AIRB_x0_Rx0	Institutions	Credit risk and free deliveries	Advanced IRB approach	Not applicable	Not applicable	Institutions	Other financial corporations	Non-defaulted	Undrawn committed other credit facility	Not applicable	Not applicable	Public sector entities	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposure	Size of exposure
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
INST_OFC_0076_CR_AIRB_x0_Rx0	Institutions	Credit risk and free deliveries	Advanced IRB approach	Not applicable	Not applicable	Institutions	Other financial corporations	Non-defaulted	Undrawn uncommitted credit lines	Not applicable	Not applicable	Public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
INST_OFC_0077_CR_AIRB_x0_Rx0	Institutions	Credit risk and free deliveries	Advanced IRB approach	Not applicable	Not applicable	Institutions	Other financial corporations	Non-defaulted	Undrawn purchase commitments for revolving purchased receivables and other low-risk off-balance sheet items	Not applicable	Not applicable	Public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
INST_OFC_0078_CR_AIRB_x0_Rx0	Institutions	Credit risk and free deliveries	Advanced IRB approach	Not applicable	Not applicable	Institutions	Other financial corporations	Non-defaulted	Issued short term letter of credit and other medium-risk off-balance sheet items	Not applicable	Not applicable	Public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
INST_OFC_0079_CR_AIRB_x0_Rx0	Institutions	Credit risk and free deliveries	Advanced IRB approach	Not applicable	Not applicable	Institutions	Other financial corporations	Non-defaulted	Issued warranties and indemnities, guarantees, irrevocable stand-by letter of credit and documentary credit	Not applicable	Not applicable	Public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
INST_OFC_0080_CR_AIRB_x0_Rx0	Institutions	Credit risk and free deliveries	Advanced IRB approach	Not applicable	Not applicable	Institutions	Other financial corporations	Non-defaulted	Full risk (100 %)	Not applicable	Not applicable	Public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
INST_OFC_0043_CR_AIRB_AT_Rx0	Institutions	Credit risk and free deliveries	Advanced IRB approach	AT	Not applicable	Institutions	Other financial corporations	Non-defaulted	Not applicable	Not applicable	Not applicable	Counterparties other than public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
INST_OFC_0043_CR_AIRB_AU_Rx0	Institutions	Credit risk and free deliveries	Advanced IRB approach	AU	Not applicable	Institutions	Other financial corporations	Non-defaulted	Not applicable	Not applicable	Not applicable	Counterparties other than public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
INST_OFC_0043_CR_AIRB_BE_Rx0	Institutions	Credit risk and free deliveries	Advanced IRB approach	BE	Not applicable	Institutions	Other financial corporations	Non-defaulted	Not applicable	Not applicable	Not applicable	Counterparties other than public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
INST_OFC_0043_CR_AIRB_BG_Rx0	Institutions	Credit risk and free deliveries	Advanced IRB approach	BG	Not applicable	Institutions	Other financial corporations	Non-defaulted	Not applicable	Not applicable	Not applicable	Counterparties other than public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
INST_OFC_0043_CR_AIRB_BR_Rx0	Institutions	Credit risk and free deliveries	Advanced IRB approach	BR	Not applicable	Institutions	Other financial corporations	Non-defaulted	Not applicable	Not applicable	Not applicable	Counterparties other than public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
INST_OFC_0043_CR_AIRB_CA_Rx0	Institutions	Credit risk and free deliveries	Advanced IRB approach	CA	Not applicable	Institutions	Other financial corporations	Non-defaulted	Not applicable	Not applicable	Not applicable	Counterparties other than public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
INST_OFC_0043_CR_AIRB_CH_Rx0	Institutions	Credit risk and free deliveries	Advanced IRB approach	CH	Not applicable	Institutions	Other financial corporations	Non-defaulted	Not applicable	Not applicable	Not applicable	Counterparties other than public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
INST_OFC_0043_CR_AIRB_CN_Rx0	Institutions	Credit risk and free deliveries	Advanced IRB approach	CN	Not applicable	Institutions	Other financial corporations	Non-defaulted	Not applicable	Not applicable	Not applicable	Counterparties other than public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
INST_OFC_0043_CR_AIRB_CY_Rx0	Institutions	Credit risk and free deliveries	Advanced IRB approach	CY	Not applicable	Institutions	Other financial corporations	Non-defaulted	Not applicable	Not applicable	Not applicable	Counterparties other than public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
INST_OFC_0043_CR_AIRB_CZ_Rx0	Institutions	Credit risk and free deliveries	Advanced IRB approach	CZ	Not applicable	Institutions	Other financial corporations	Non-defaulted	Not applicable	Not applicable	Not applicable	Counterparties other than public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
INST_OFC_0043_CR_AIRB_DE_Rx0	Institutions	Credit risk and free deliveries	Advanced IRB approach	DE	Not applicable	Institutions	Other financial corporations	Non-defaulted	Not applicable	Not applicable	Not applicable	Counterparties other than public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
INST_OFC_0043_CR_AIRB_DK_Rx0	Institutions	Credit risk and free deliveries	Advanced IRB approach	DK	Not applicable	Institutions	Other financial corporations	Non-defaulted	Not applicable	Not applicable	Not applicable	Counterparties other than public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
INST_OFC_0043_CR_AIRB_EE_Rx0	Institutions	Credit risk and free deliveries	Advanced IRB approach	EE	Not applicable	Institutions	Other financial corporations	Non-defaulted	Not applicable	Not applicable	Not applicable	Counterparties other than public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
INST_OFC_0043_CR_AIRB_ES_Rx0	Institutions	Credit risk and free deliveries	Advanced IRB approach	ES	Not applicable	Institutions	Other financial corporations	Non-defaulted	Not applicable	Not applicable	Not applicable	Counterparties other than public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
INST_OFC_0043_CR_AIRB_FI_Rx0	Institutions	Credit risk and free deliveries	Advanced IRB approach	FI	Not applicable	Institutions	Other financial corporations	Non-defaulted	Not applicable	Not applicable	Not applicable	Counterparties other than public sector entities	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposure	Size of exposure
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
INST_OFC_0043_CR_AIRB_FR_Rx0	Institutions	Credit risk and free deliveries	Advanced IRB approach	FR	Not applicable	Institutions	Other financial corporations	Non-defaulted	Not applicable	Not applicable	Not applicable	Counterparties other than public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
INST_OFC_0043_CR_AIRB_GB_Rx0	Institutions	Credit risk and free deliveries	Advanced IRB approach	GB	Not applicable	Institutions	Other financial corporations	Non-defaulted	Not applicable	Not applicable	Not applicable	Counterparties other than public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
INST_OFC_0043_CR_AIRB_GR_Rx0	Institutions	Credit risk and free deliveries	Advanced IRB approach	GR	Not applicable	Institutions	Other financial corporations	Non-defaulted	Not applicable	Not applicable	Not applicable	Counterparties other than public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
INST_OFC_0043_CR_AIRB_HK_Rx0	Institutions	Credit risk and free deliveries	Advanced IRB approach	HK	Not applicable	Institutions	Other financial corporations	Non-defaulted	Not applicable	Not applicable	Not applicable	Counterparties other than public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
INST_OFC_0043_CR_AIRB_HR_Rx0	Institutions	Credit risk and free deliveries	Advanced IRB approach	HR	Not applicable	Institutions	Other financial corporations	Non-defaulted	Not applicable	Not applicable	Not applicable	Counterparties other than public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
INST_OFC_0043_CR_AIRB_HU_Rx0	Institutions	Credit risk and free deliveries	Advanced IRB approach	HU	Not applicable	Institutions	Other financial corporations	Non-defaulted	Not applicable	Not applicable	Not applicable	Counterparties other than public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
INST_OFC_0043_CR_AIRB_IE_Rx0	Institutions	Credit risk and free deliveries	Advanced IRB approach	IE	Not applicable	Institutions	Other financial corporations	Non-defaulted	Not applicable	Not applicable	Not applicable	Counterparties other than public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
INST_OFC_0043_CR_AIRB_IL_Rx0	Institutions	Credit risk and free deliveries	Advanced IRB approach	IL	Not applicable	Institutions	Other financial corporations	Non-defaulted	Not applicable	Not applicable	Not applicable	Counterparties other than public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
INST_OFC_0043_CR_AIRB_IT_Rx0	Institutions	Credit risk and free deliveries	Advanced IRB approach	IT	Not applicable	Institutions	Other financial corporations	Non-defaulted	Not applicable	Not applicable	Not applicable	Counterparties other than public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
INST_OFC_0043_CR_AIRB_JP_Rx0	Institutions	Credit risk and free deliveries	Advanced IRB approach	JP	Not applicable	Institutions	Other financial corporations	Non-defaulted	Not applicable	Not applicable	Not applicable	Counterparties other than public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
INST_OFC_0043_CR_AIRB_KR_Rx0	Institutions	Credit risk and free deliveries	Advanced IRB approach	KR	Not applicable	Institutions	Other financial corporations	Non-defaulted	Not applicable	Not applicable	Not applicable	Counterparties other than public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
INST_OFC_0043_CR_AIRB_LT_Rx0	Institutions	Credit risk and free deliveries	Advanced IRB approach	LT	Not applicable	Institutions	Other financial corporations	Non-defaulted	Not applicable	Not applicable	Not applicable	Counterparties other than public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
INST_OFC_0043_CR_AIRB_LU_Rx0	Institutions	Credit risk and free deliveries	Advanced IRB approach	LU	Not applicable	Institutions	Other financial corporations	Non-defaulted	Not applicable	Not applicable	Not applicable	Counterparties other than public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
INST_OFC_0043_CR_AIRB_LV_Rx0	Institutions	Credit risk and free deliveries	Advanced IRB approach	LV	Not applicable	Institutions	Other financial corporations	Non-defaulted	Not applicable	Not applicable	Not applicable	Counterparties other than public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
INST_OFC_0043_CR_AIRB_MT_Rx0	Institutions	Credit risk and free deliveries	Advanced IRB approach	MT	Not applicable	Institutions	Other financial corporations	Non-defaulted	Not applicable	Not applicable	Not applicable	Counterparties other than public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
INST_OFC_0043_CR_AIRB_NL_Rx0	Institutions	Credit risk and free deliveries	Advanced IRB approach	NL	Not applicable	Institutions	Other financial corporations	Non-defaulted	Not applicable	Not applicable	Not applicable	Counterparties other than public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
INST_OFC_0043_CR_AIRB_NO_Rx0	Institutions	Credit risk and free deliveries	Advanced IRB approach	NO	Not applicable	Institutions	Other financial corporations	Non-defaulted	Not applicable	Not applicable	Not applicable	Counterparties other than public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
INST_OFC_0043_CR_AIRB_PL_Rx0	Institutions	Credit risk and free deliveries	Advanced IRB approach	PL	Not applicable	Institutions	Other financial corporations	Non-defaulted	Not applicable	Not applicable	Not applicable	Counterparties other than public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
INST_OFC_0043_CR_AIRB_PT_Rx0	Institutions	Credit risk and free deliveries	Advanced IRB approach	PT	Not applicable	Institutions	Other financial corporations	Non-defaulted	Not applicable	Not applicable	Not applicable	Counterparties other than public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
INST_OFC_0043_CR_AIRB_RO_Rx0	Institutions	Credit risk and free deliveries	Advanced IRB approach	RO	Not applicable	Institutions	Other financial corporations	Non-defaulted	Not applicable	Not applicable	Not applicable	Counterparties other than public sector entities	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposure	Size of exposure
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
INST_OFC_0043_CR_AIRB_RU_Rx0	Institutions	Credit risk and free deliveries	Advanced IRB approach	RU	Not applicable	Institutions	Other financial corporations	Non-defaulted	Not applicable	Not applicable	Not applicable	Counterparties other than public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
INST_OFC_0043_CR_AIRB_SE_Rx0	Institutions	Credit risk and free deliveries	Advanced IRB approach	SE	Not applicable	Institutions	Other financial corporations	Non-defaulted	Not applicable	Not applicable	Not applicable	Counterparties other than public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
INST_OFC_0043_CR_AIRB_SG_Rx0	Institutions	Credit risk and free deliveries	Advanced IRB approach	SG	Not applicable	Institutions	Other financial corporations	Non-defaulted	Not applicable	Not applicable	Not applicable	Counterparties other than public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
INST_OFC_0043_CR_AIRB_SI_Rx0	Institutions	Credit risk and free deliveries	Advanced IRB approach	SI	Not applicable	Institutions	Other financial corporations	Non-defaulted	Not applicable	Not applicable	Not applicable	Counterparties other than public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
INST_OFC_0043_CR_AIRB_SK_Rx0	Institutions	Credit risk and free deliveries	Advanced IRB approach	SK	Not applicable	Institutions	Other financial corporations	Non-defaulted	Not applicable	Not applicable	Not applicable	Counterparties other than public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
INST_OFC_0043_CR_AIRB_TR_Rx0	Institutions	Credit risk and free deliveries	Advanced IRB approach	TR	Not applicable	Institutions	Other financial corporations	Non-defaulted	Not applicable	Not applicable	Not applicable	Counterparties other than public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
INST_OFC_0043_CR_AIRB_US_Rx0	Institutions	Credit risk and free deliveries	Advanced IRB approach	US	Not applicable	Institutions	Other financial corporations	Non-defaulted	Not applicable	Not applicable	Not applicable	Counterparties other than public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
INST_OFC_0043_CR_AIRB_x2_Rx0	Institutions	Credit risk and free deliveries	Advanced IRB approach	Other countries	Not applicable	Institutions	Other financial corporations	Non-defaulted	Not applicable	Not applicable	Not applicable	Counterparties other than public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
INST_OFC_0046_CR_AIRB_AT_Rx0	Institutions	Credit risk and free deliveries	Advanced IRB approach	AT	Not applicable	Institutions	Other financial corporations	Non-defaulted	Not applicable	Not applicable	Not applicable	Public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
INST_OFC_0046_CR_AIRB_AU_Rx0	Institutions	Credit risk and free deliveries	Advanced IRB approach	AU	Not applicable	Institutions	Other financial corporations	Non-defaulted	Not applicable	Not applicable	Not applicable	Public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
INST_OFC_0046_CR_AIRB_BE_Rx0	Institutions	Credit risk and free deliveries	Advanced IRB approach	BE	Not applicable	Institutions	Other financial corporations	Non-defaulted	Not applicable	Not applicable	Not applicable	Public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
INST_OFC_0046_CR_AIRB_BG_Rx0	Institutions	Credit risk and free deliveries	Advanced IRB approach	BG	Not applicable	Institutions	Other financial corporations	Non-defaulted	Not applicable	Not applicable	Not applicable	Public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
INST_OFC_0046_CR_AIRB_BR_Rx0	Institutions	Credit risk and free deliveries	Advanced IRB approach	BR	Not applicable	Institutions	Other financial corporations	Non-defaulted	Not applicable	Not applicable	Not applicable	Public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
INST_OFC_0046_CR_AIRB_CA_Rx0	Institutions	Credit risk and free deliveries	Advanced IRB approach	CA	Not applicable	Institutions	Other financial corporations	Non-defaulted	Not applicable	Not applicable	Not applicable	Public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
INST_OFC_0046_CR_AIRB_CH_Rx0	Institutions	Credit risk and free deliveries	Advanced IRB approach	CH	Not applicable	Institutions	Other financial corporations	Non-defaulted	Not applicable	Not applicable	Not applicable	Public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
INST_OFC_0046_CR_AIRB_CN_Rx0	Institutions	Credit risk and free deliveries	Advanced IRB approach	CN	Not applicable	Institutions	Other financial corporations	Non-defaulted	Not applicable	Not applicable	Not applicable	Public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
INST_OFC_0046_CR_AIRB_CY_Rx0	Institutions	Credit risk and free deliveries	Advanced IRB approach	CY	Not applicable	Institutions	Other financial corporations	Non-defaulted	Not applicable	Not applicable	Not applicable	Public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
INST_OFC_0046_CR_AIRB_CZ_Rx0	Institutions	Credit risk and free deliveries	Advanced IRB approach	CZ	Not applicable	Institutions	Other financial corporations	Non-defaulted	Not applicable	Not applicable	Not applicable	Public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
INST_OFC_0046_CR_AIRB_DE_Rx0	Institutions	Credit risk and free deliveries	Advanced IRB approach	DE	Not applicable	Institutions	Other financial corporations	Non-defaulted	Not applicable	Not applicable	Not applicable	Public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
INST_OFC_0046_CR_AIRB_DK_Rx0	Institutions	Credit risk and free deliveries	Advanced IRB approach	DK	Not applicable	Institutions	Other financial corporations	Non-defaulted	Not applicable	Not applicable	Not applicable	Public sector entities	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposure	Size of exposure
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
INST_OFC_0046_CR_AIRB_EE_Rx0	Institutions	Credit risk and free deliveries	Advanced IRB approach	EE	Not applicable	Institutions	Other financial corporations	Non-defaulted	Not applicable	Not applicable	Not applicable	Public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
INST_OFC_0046_CR_AIRB_ES_Rx0	Institutions	Credit risk and free deliveries	Advanced IRB approach	ES	Not applicable	Institutions	Other financial corporations	Non-defaulted	Not applicable	Not applicable	Not applicable	Public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
INST_OFC_0046_CR_AIRB_FI_Rx0	Institutions	Credit risk and free deliveries	Advanced IRB approach	FI	Not applicable	Institutions	Other financial corporations	Non-defaulted	Not applicable	Not applicable	Not applicable	Public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
INST_OFC_0046_CR_AIRB_FR_Rx0	Institutions	Credit risk and free deliveries	Advanced IRB approach	FR	Not applicable	Institutions	Other financial corporations	Non-defaulted	Not applicable	Not applicable	Not applicable	Public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
INST_OFC_0046_CR_AIRB_GB_Rx0	Institutions	Credit risk and free deliveries	Advanced IRB approach	GB	Not applicable	Institutions	Other financial corporations	Non-defaulted	Not applicable	Not applicable	Not applicable	Public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
INST_OFC_0046_CR_AIRB_GR_Rx0	Institutions	Credit risk and free deliveries	Advanced IRB approach	GR	Not applicable	Institutions	Other financial corporations	Non-defaulted	Not applicable	Not applicable	Not applicable	Public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
INST_OFC_0046_CR_AIRB_HK_Rx0	Institutions	Credit risk and free deliveries	Advanced IRB approach	HK	Not applicable	Institutions	Other financial corporations	Non-defaulted	Not applicable	Not applicable	Not applicable	Public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
INST_OFC_0046_CR_AIRB_HR_Rx0	Institutions	Credit risk and free deliveries	Advanced IRB approach	HR	Not applicable	Institutions	Other financial corporations	Non-defaulted	Not applicable	Not applicable	Not applicable	Public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
INST_OFC_0046_CR_AIRB_HU_Rx0	Institutions	Credit risk and free deliveries	Advanced IRB approach	HU	Not applicable	Institutions	Other financial corporations	Non-defaulted	Not applicable	Not applicable	Not applicable	Public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
INST_OFC_0046_CR_AIRB_IE_Rx0	Institutions	Credit risk and free deliveries	Advanced IRB approach	IE	Not applicable	Institutions	Other financial corporations	Non-defaulted	Not applicable	Not applicable	Not applicable	Public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
INST_OFC_0046_CR_AIRB_IL_Rx0	Institutions	Credit risk and free deliveries	Advanced IRB approach	IL	Not applicable	Institutions	Other financial corporations	Non-defaulted	Not applicable	Not applicable	Not applicable	Public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
INST_OFC_0046_CR_AIRB_IT_Rx0	Institutions	Credit risk and free deliveries	Advanced IRB approach	IT	Not applicable	Institutions	Other financial corporations	Non-defaulted	Not applicable	Not applicable	Not applicable	Public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
INST_OFC_0046_CR_AIRB_JP_Rx0	Institutions	Credit risk and free deliveries	Advanced IRB approach	JP	Not applicable	Institutions	Other financial corporations	Non-defaulted	Not applicable	Not applicable	Not applicable	Public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
INST_OFC_0046_CR_AIRB_KR_Rx0	Institutions	Credit risk and free deliveries	Advanced IRB approach	KR	Not applicable	Institutions	Other financial corporations	Non-defaulted	Not applicable	Not applicable	Not applicable	Public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
INST_OFC_0046_CR_AIRB_LT_Rx0	Institutions	Credit risk and free deliveries	Advanced IRB approach	LT	Not applicable	Institutions	Other financial corporations	Non-defaulted	Not applicable	Not applicable	Not applicable	Public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
INST_OFC_0046_CR_AIRB_LU_Rx0	Institutions	Credit risk and free deliveries	Advanced IRB approach	LU	Not applicable	Institutions	Other financial corporations	Non-defaulted	Not applicable	Not applicable	Not applicable	Public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
INST_OFC_0046_CR_AIRB_LV_Rx0	Institutions	Credit risk and free deliveries	Advanced IRB approach	LV	Not applicable	Institutions	Other financial corporations	Non-defaulted	Not applicable	Not applicable	Not applicable	Public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
INST_OFC_0046_CR_AIRB_MT_Rx0	Institutions	Credit risk and free deliveries	Advanced IRB approach	MT	Not applicable	Institutions	Other financial corporations	Non-defaulted	Not applicable	Not applicable	Not applicable	Public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
INST_OFC_0046_CR_AIRB_NL_Rx0	Institutions	Credit risk and free deliveries	Advanced IRB approach	NL	Not applicable	Institutions	Other financial corporations	Non-defaulted	Not applicable	Not applicable	Not applicable	Public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
INST_OFC_0046_CR_AIRB_NO_Rx0	Institutions	Credit risk and free deliveries	Advanced IRB approach	NO	Not applicable	Institutions	Other financial corporations	Non-defaulted	Not applicable	Not applicable	Not applicable	Public sector entities	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposure	Size of exposure
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
INST_OFC_0046_CR_AIRB_PL_Rx0	Institutions	Credit risk and free deliveries	Advanced IRB approach	PL	Not applicable	Institutions	Other financial corporations	Non-defaulted	Not applicable	Not applicable	Not applicable	Public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
INST_OFC_0046_CR_AIRB_PT_Rx0	Institutions	Credit risk and free deliveries	Advanced IRB approach	PT	Not applicable	Institutions	Other financial corporations	Non-defaulted	Not applicable	Not applicable	Not applicable	Public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
INST_OFC_0046_CR_AIRB_RO_Rx0	Institutions	Credit risk and free deliveries	Advanced IRB approach	RO	Not applicable	Institutions	Other financial corporations	Non-defaulted	Not applicable	Not applicable	Not applicable	Public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
INST_OFC_0046_CR_AIRB_RU_Rx0	Institutions	Credit risk and free deliveries	Advanced IRB approach	RU	Not applicable	Institutions	Other financial corporations	Non-defaulted	Not applicable	Not applicable	Not applicable	Public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
INST_OFC_0046_CR_AIRB_SE_Rx0	Institutions	Credit risk and free deliveries	Advanced IRB approach	SE	Not applicable	Institutions	Other financial corporations	Non-defaulted	Not applicable	Not applicable	Not applicable	Public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
INST_OFC_0046_CR_AIRB_SG_Rx0	Institutions	Credit risk and free deliveries	Advanced IRB approach	SG	Not applicable	Institutions	Other financial corporations	Non-defaulted	Not applicable	Not applicable	Not applicable	Public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
INST_OFC_0046_CR_AIRB_SI_Rx0	Institutions	Credit risk and free deliveries	Advanced IRB approach	SI	Not applicable	Institutions	Other financial corporations	Non-defaulted	Not applicable	Not applicable	Not applicable	Public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
INST_OFC_0046_CR_AIRB_SK_Rx0	Institutions	Credit risk and free deliveries	Advanced IRB approach	SK	Not applicable	Institutions	Other financial corporations	Non-defaulted	Not applicable	Not applicable	Not applicable	Public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
INST_OFC_0046_CR_AIRB_TR_Rx0	Institutions	Credit risk and free deliveries	Advanced IRB approach	TR	Not applicable	Institutions	Other financial corporations	Non-defaulted	Not applicable	Not applicable	Not applicable	Public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
INST_OFC_0046_CR_AIRB_US_Rx0	Institutions	Credit risk and free deliveries	Advanced IRB approach	US	Not applicable	Institutions	Other financial corporations	Non-defaulted	Not applicable	Not applicable	Not applicable	Public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
INST_OFC_0046_CR_AIRB_x2_Rx0	Institutions	Credit risk and free deliveries	Advanced IRB approach	Other countries	Not applicable	Institutions	Other financial corporations	Non-defaulted	Not applicable	Not applicable	Not applicable	Public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
GOVT_ALL_0041_CR_AIRB_x0_R01	Sovereign	Credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 1	Central governments and central banks	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Counterparties other than public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
GOVT_ALL_0041_CR_AIRB_x0_R02	Sovereign	Credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 2	Central governments and central banks	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Counterparties other than public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
GOVT_ALL_0041_CR_AIRB_x0_R03	Sovereign	Credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 3	Central governments and central banks	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Counterparties other than public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
GOVT_ALL_0041_CR_AIRB_x0_R04	Sovereign	Credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 4	Central governments and central banks	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Counterparties other than public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
GOVT_ALL_0041_CR_AIRB_x0_R05	Sovereign	Credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 5	Central governments and central banks	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Counterparties other than public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
GOVT_ALL_0041_CR_AIRB_x0_R06	Sovereign	Credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 6	Central governments and central banks	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Counterparties other than public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
GOVT_ALL_0041_CR_AIRB_x0_R07	Sovereign	Credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 7	Central governments and central banks	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Counterparties other than public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
GOVT_ALL_0041_CR_AIRB_x0_R08	Sovereign	Credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 8	Central governments and central banks	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Counterparties other than public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
GOVT_ALL_0041_CR_AIRB_x0_R09	Sovereign	Credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 9	Central governments and central banks	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Counterparties other than public sector entities	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposure	Size of exposure
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
GOVT_ALL_0041_CR_AIRB_x0_R10	Sovereign	Credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 10	Central governments and central banks	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Counterparties other than public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
GOVT_ALL_0041_CR_AIRB_x0_R11	Sovereign	Credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 11	Central governments and central banks	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Counterparties other than public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
GOVT_ALL_0041_CR_AIRB_x0_R12	Sovereign	Credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 12	Central governments and central banks	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Counterparties other than public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
GOVT_ALL_0041_CR_AIRB_x0_R13	Sovereign	Credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 13	Central governments and central banks	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Counterparties other than public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
GOVT_ALL_0041_CR_AIRB_x0_R14	Sovereign	Credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 14	Central governments and central banks	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Counterparties other than public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
GOVT_ALL_0041_CR_AIRB_x0_R15	Sovereign	Credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 15	Central governments and central banks	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Counterparties other than public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
GOVT_ALL_0041_CR_AIRB_x0_R16	Sovereign	Credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 16	Central governments and central banks	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Counterparties other than public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
GOVT_ALL_0041_CR_AIRB_x0_R17	Sovereign	Credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 17	Central governments and central banks	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Counterparties other than public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
GOVT_ALL_0041_CR_AIRB_x0_R18	Sovereign	Credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 18	Central governments and central banks	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Counterparties other than public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
GOVT_ALL_0041_CR_AIRB_x0_R19	Sovereign	Credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 19	Central governments and central banks	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Counterparties other than public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
GOVT_ALL_0041_CR_AIRB_x0_R20	Sovereign	Credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 20	Central governments and central banks	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Counterparties other than public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
GOVT_ALL_0041_CR_AIRB_x0_R21	Sovereign	Credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 21	Central governments and central banks	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Counterparties other than public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
GOVT_ALL_0041_CR_AIRB_x0_R22	Sovereign	Credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 22	Central governments and central banks	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Counterparties other than public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
GOVT_ALL_0041_CR_AIRB_x0_R23	Sovereign	Credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 23	Central governments and central banks	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Counterparties other than public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
GOVT_ALL_0041_CR_AIRB_x0_R24	Sovereign	Credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 24	Central governments and central banks	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Counterparties other than public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
GOVT_ALL_0041_CR_AIRB_x0_R25	Sovereign	Credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 25	Central governments and central banks	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Counterparties other than public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
GOVT_ALL_0041_CR_AIRB_x0_R26	Sovereign	Credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 26	Central governments and central banks	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Counterparties other than public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
GOVT_ALL_0041_CR_AIRB_x0_R27	Sovereign	Credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 27	Central governments and central banks	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Counterparties other than public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
GOVT_ALL_0041_CR_AIRB_x0_R28	Sovereign	Credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 28	Central governments and central banks	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Counterparties other than public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
GOVT_ALL_0041_CR_AIRB_x0_R29	Sovereign	Credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 29	Central governments and central banks	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Counterparties other than public sector entities	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposure	Size of exposure
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
GOVT_ALL_0041_CR_AIRB_x0_R30	Sovereign	Credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 30	Central governments and central banks	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Counterparties other than public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
GOVT_ALL_0041_CR_AIRB_x0_R31	Sovereign	Credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 31	Central governments and central banks	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Counterparties other than public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
GOVT_ALL_0041_CR_AIRB_x0_R32	Sovereign	Credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 32	Central governments and central banks	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Counterparties other than public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
GOVT_ALL_0041_CR_AIRB_x0_R33	Sovereign	Credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 33	Central governments and central banks	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Counterparties other than public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
GOVT_ALL_0041_CR_AIRB_x0_R34	Sovereign	Credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 34	Central governments and central banks	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Counterparties other than public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
GOVT_ALL_0041_CR_AIRB_x0_R35	Sovereign	Credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 35	Central governments and central banks	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Counterparties other than public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
GOVT_ALL_0041_CR_AIRB_x0_R36	Sovereign	Credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 36	Central governments and central banks	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Counterparties other than public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
GOVT_ALL_0041_CR_AIRB_x0_R37	Sovereign	Credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 37	Central governments and central banks	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Counterparties other than public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
GOVT_ALL_0041_CR_AIRB_x0_R38	Sovereign	Credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 38	Central governments and central banks	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Counterparties other than public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
GOVT_ALL_0041_CR_AIRB_x0_R39	Sovereign	Credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 39	Central governments and central banks	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Counterparties other than public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
GOVT_ALL_0041_CR_AIRB_x0_R40	Sovereign	Credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 40	Central governments and central banks	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Counterparties other than public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
GOVT_ALL_0041_CR_AIRB_x0_R41	Sovereign	Credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 41	Central governments and central banks	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Counterparties other than public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
GOVT_ALL_0041_CR_AIRB_x0_R42	Sovereign	Credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 42	Central governments and central banks	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Counterparties other than public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
GOVT_ALL_0041_CR_AIRB_x0_R43	Sovereign	Credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 43	Central governments and central banks	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Counterparties other than public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
GOVT_ALL_0041_CR_AIRB_x0_R44	Sovereign	Credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 44	Central governments and central banks	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Counterparties other than public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
GOVT_ALL_0041_CR_AIRB_x0_R45	Sovereign	Credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 45	Central governments and central banks	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Counterparties other than public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
GOVT_ALL_0041_CR_AIRB_x0_R46	Sovereign	Credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 46	Central governments and central banks	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Counterparties other than public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
GOVT_ALL_0041_CR_AIRB_x0_R47	Sovereign	Credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 47	Central governments and central banks	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Counterparties other than public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
GOVT_ALL_0041_CR_AIRB_x0_R48	Sovereign	Credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 48	Central governments and central banks	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Counterparties other than public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
GOVT_ALL_0041_CR_AIRB_x0_R49	Sovereign	Credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 49	Central governments and central banks	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Counterparties other than public sector entities	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposure	Size of exposure
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
GOVT_ALL_0041_CR_AIRB_x0_R50	Sovereign	Credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 50	Central governments and central banks	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Counterparties other than public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
GOVT_ALL_0041_CR_AIRB_x0_R51	Sovereign	Credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 51	Central governments and central banks	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Counterparties other than public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
GOVT_ALL_0041_CR_AIRB_x0_R52	Sovereign	Credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 52	Central governments and central banks	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Counterparties other than public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
GOVT_ALL_0041_CR_AIRB_x0_R53	Sovereign	Credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 53	Central governments and central banks	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Counterparties other than public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
GOVT_ALL_0041_CR_AIRB_x0_R54	Sovereign	Credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 54	Central governments and central banks	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Counterparties other than public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
GOVT_ALL_0041_CR_AIRB_x0_R55	Sovereign	Credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 55	Central governments and central banks	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Counterparties other than public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
GOVT_ALL_0041_CR_AIRB_x0_R56	Sovereign	Credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 56	Central governments and central banks	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Counterparties other than public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
GOVT_ALL_0041_CR_AIRB_x0_R57	Sovereign	Credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 57	Central governments and central banks	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Counterparties other than public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
GOVT_ALL_0041_CR_AIRB_x0_R58	Sovereign	Credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 58	Central governments and central banks	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Counterparties other than public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
GOVT_ALL_0041_CR_AIRB_x0_R59	Sovereign	Credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 59	Central governments and central banks	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Counterparties other than public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
GOVT_ALL_0041_CR_AIRB_x0_R60	Sovereign	Credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 60	Central governments and central banks	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Counterparties other than public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
GOVT_ALL_0041_CR_AIRB_x0_R61	Sovereign	Credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 61	Central governments and central banks	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Counterparties other than public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
GOVT_ALL_0041_CR_AIRB_x0_R62	Sovereign	Credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 62	Central governments and central banks	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Counterparties other than public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
GOVT_ALL_0041_CR_AIRB_x0_R63	Sovereign	Credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 63	Central governments and central banks	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Counterparties other than public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
GOVT_ALL_0041_CR_AIRB_x0_R64	Sovereign	Credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 64	Central governments and central banks	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Counterparties other than public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
GOVT_ALL_0041_CR_AIRB_x0_R65	Sovereign	Credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 65	Central governments and central banks	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Counterparties other than public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
GOVT_ALL_0041_CR_AIRB_x0_R66	Sovereign	Credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 66	Central governments and central banks	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Counterparties other than public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
GOVT_ALL_0041_CR_AIRB_x0_R67	Sovereign	Credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 67	Central governments and central banks	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Counterparties other than public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
GOVT_ALL_0041_CR_AIRB_x0_R68	Sovereign	Credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 68	Central governments and central banks	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Counterparties other than public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
GOVT_ALL_0041_CR_AIRB_x0_R69	Sovereign	Credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 69	Central governments and central banks	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Counterparties other than public sector entities	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposure	Size of exposure
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
GOVT_ALL_0041_CR_AIRB_x0_R70	Sovereign	Credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 70	Central governments and central banks	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Counterparties other than public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
GOVT_ALL_0041_CR_AIRB_x0_R71	Sovereign	Credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 71	Central governments and central banks	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Counterparties other than public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
GOVT_ALL_0041_CR_AIRB_x0_R72	Sovereign	Credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 72	Central governments and central banks	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Counterparties other than public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
GOVT_ALL_0041_CR_AIRB_x0_R73	Sovereign	Credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 73	Central governments and central banks	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Counterparties other than public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
GOVT_ALL_0041_CR_AIRB_x0_R74	Sovereign	Credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 74	Central governments and central banks	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Counterparties other than public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
GOVT_ALL_0041_CR_AIRB_x0_R75	Sovereign	Credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 75	Central governments and central banks	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Counterparties other than public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
GOVT_ALL_0041_CR_AIRB_x0_R76	Sovereign	Credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 76	Central governments and central banks	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Counterparties other than public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
GOVT_ALL_0041_CR_AIRB_x0_R77	Sovereign	Credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 77	Central governments and central banks	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Counterparties other than public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
GOVT_ALL_0041_CR_AIRB_x0_R78	Sovereign	Credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 78	Central governments and central banks	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Counterparties other than public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
GOVT_ALL_0041_CR_AIRB_x0_R79	Sovereign	Credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 79	Central governments and central banks	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Counterparties other than public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
GOVT_ALL_0041_CR_AIRB_x0_R80	Sovereign	Credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 80	Central governments and central banks	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Counterparties other than public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
GOVT_ALL_0041_CR_AIRB_x0_R81	Sovereign	Credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 81	Central governments and central banks	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Counterparties other than public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
GOVT_ALL_0041_CR_AIRB_x0_R82	Sovereign	Credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 82	Central governments and central banks	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Counterparties other than public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
GOVT_ALL_0041_CR_AIRB_x0_R83	Sovereign	Credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 83	Central governments and central banks	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Counterparties other than public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
GOVT_ALL_0041_CR_AIRB_x0_R84	Sovereign	Credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 84	Central governments and central banks	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Counterparties other than public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
GOVT_ALL_0041_CR_AIRB_x0_R85	Sovereign	Credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 85	Central governments and central banks	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Counterparties other than public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
GOVT_ALL_0041_CR_AIRB_x0_R86	Sovereign	Credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 86	Central governments and central banks	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Counterparties other than public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
GOVT_ALL_0041_CR_AIRB_x0_R87	Sovereign	Credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 87	Central governments and central banks	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Counterparties other than public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
GOVT_ALL_0041_CR_AIRB_x0_R88	Sovereign	Credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 88	Central governments and central banks	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Counterparties other than public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
GOVT_ALL_0041_CR_AIRB_x0_R89	Sovereign	Credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 89	Central governments and central banks	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Counterparties other than public sector entities	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposure	Size of exposure
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
GOVT_ALL_0041_CR_AIRB_x0_R90	Sovereign	Credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 90	Central governments and central banks	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Counterparties other than public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
GOVT_ALL_0041_CR_AIRB_x0_R91	Sovereign	Credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 91	Central governments and central banks	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Counterparties other than public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
GOVT_ALL_0041_CR_AIRB_x0_R92	Sovereign	Credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 92	Central governments and central banks	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Counterparties other than public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
GOVT_ALL_0041_CR_AIRB_x0_R93	Sovereign	Credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 93	Central governments and central banks	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Counterparties other than public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
GOVT_ALL_0041_CR_AIRB_x0_R94	Sovereign	Credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 94	Central governments and central banks	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Counterparties other than public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
GOVT_ALL_0041_CR_AIRB_x0_R95	Sovereign	Credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 95	Central governments and central banks	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Counterparties other than public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
GOVT_ALL_0041_CR_AIRB_x0_R96	Sovereign	Credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 96	Central governments and central banks	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Counterparties other than public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
GOVT_ALL_0041_CR_AIRB_x0_R97	Sovereign	Credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 97	Central governments and central banks	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Counterparties other than public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
GOVT_ALL_0041_CR_AIRB_x0_R98	Sovereign	Credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 98	Central governments and central banks	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Counterparties other than public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
GOVT_ALL_0041_CR_AIRB_x0_R99	Sovereign	Credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 99	Central governments and central banks	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Counterparties other than public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
GOVT_ALL_0042_CR_AIRB_x0_Rx0	Sovereign	Credit risk and free deliveries	Advanced IRB approach	Not applicable	Not applicable	Central governments and central banks	Not applicable	Defaulted	Not applicable	Not applicable	Not applicable	Counterparties other than public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
GOVT_ALL_0043_CR_AIRB_x0_Rx0	Sovereign	Credit risk and free deliveries	Advanced IRB approach	Not applicable	Not applicable	Central governments and central banks	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Counterparties other than public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
GOVT_ALL_0044_CR_AIRB_x0_R01	Sovereign	Credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 1	Central governments and central banks	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
GOVT_ALL_0044_CR_AIRB_x0_R02	Sovereign	Credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 2	Central governments and central banks	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
GOVT_ALL_0044_CR_AIRB_x0_R03	Sovereign	Credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 3	Central governments and central banks	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
GOVT_ALL_0044_CR_AIRB_x0_R04	Sovereign	Credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 4	Central governments and central banks	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
GOVT_ALL_0044_CR_AIRB_x0_R05	Sovereign	Credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 5	Central governments and central banks	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
GOVT_ALL_0044_CR_AIRB_x0_R06	Sovereign	Credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 6	Central governments and central banks	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
GOVT_ALL_0044_CR_AIRB_x0_R07	Sovereign	Credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 7	Central governments and central banks	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
GOVT_ALL_0044_CR_AIRB_x0_R08	Sovereign	Credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 8	Central governments and central banks	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Public sector entities	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposure	Size of exposure
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
GOVT_ALL_0044_CR_AIRB_x0_R09	Sovereign	Credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 9	Central governments and central banks	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
GOVT_ALL_0044_CR_AIRB_x0_R10	Sovereign	Credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 10	Central governments and central banks	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
GOVT_ALL_0044_CR_AIRB_x0_R11	Sovereign	Credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 11	Central governments and central banks	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
GOVT_ALL_0044_CR_AIRB_x0_R12	Sovereign	Credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 12	Central governments and central banks	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
GOVT_ALL_0044_CR_AIRB_x0_R13	Sovereign	Credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 13	Central governments and central banks	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
GOVT_ALL_0044_CR_AIRB_x0_R14	Sovereign	Credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 14	Central governments and central banks	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
GOVT_ALL_0044_CR_AIRB_x0_R15	Sovereign	Credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 15	Central governments and central banks	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
GOVT_ALL_0044_CR_AIRB_x0_R16	Sovereign	Credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 16	Central governments and central banks	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
GOVT_ALL_0044_CR_AIRB_x0_R17	Sovereign	Credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 17	Central governments and central banks	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
GOVT_ALL_0044_CR_AIRB_x0_R18	Sovereign	Credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 18	Central governments and central banks	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
GOVT_ALL_0044_CR_AIRB_x0_R19	Sovereign	Credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 19	Central governments and central banks	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
GOVT_ALL_0044_CR_AIRB_x0_R20	Sovereign	Credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 20	Central governments and central banks	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
GOVT_ALL_0044_CR_AIRB_x0_R21	Sovereign	Credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 21	Central governments and central banks	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
GOVT_ALL_0044_CR_AIRB_x0_R22	Sovereign	Credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 22	Central governments and central banks	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
GOVT_ALL_0044_CR_AIRB_x0_R23	Sovereign	Credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 23	Central governments and central banks	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
GOVT_ALL_0044_CR_AIRB_x0_R24	Sovereign	Credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 24	Central governments and central banks	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
GOVT_ALL_0044_CR_AIRB_x0_R25	Sovereign	Credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 25	Central governments and central banks	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
GOVT_ALL_0044_CR_AIRB_x0_R26	Sovereign	Credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 26	Central governments and central banks	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
GOVT_ALL_0044_CR_AIRB_x0_R27	Sovereign	Credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 27	Central governments and central banks	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
GOVT_ALL_0044_CR_AIRB_x0_R28	Sovereign	Credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 28	Central governments and central banks	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Public sector entities	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposure	Size of exposure
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
GOVT_ALL_0044_CR_AIRB_x0_R29	Sovereign	Credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 29	Central governments and central banks	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
GOVT_ALL_0044_CR_AIRB_x0_R30	Sovereign	Credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 30	Central governments and central banks	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
GOVT_ALL_0044_CR_AIRB_x0_R31	Sovereign	Credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 31	Central governments and central banks	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
GOVT_ALL_0044_CR_AIRB_x0_R32	Sovereign	Credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 32	Central governments and central banks	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
GOVT_ALL_0044_CR_AIRB_x0_R33	Sovereign	Credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 33	Central governments and central banks	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
GOVT_ALL_0044_CR_AIRB_x0_R34	Sovereign	Credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 34	Central governments and central banks	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
GOVT_ALL_0044_CR_AIRB_x0_R35	Sovereign	Credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 35	Central governments and central banks	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
GOVT_ALL_0044_CR_AIRB_x0_R36	Sovereign	Credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 36	Central governments and central banks	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
GOVT_ALL_0044_CR_AIRB_x0_R37	Sovereign	Credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 37	Central governments and central banks	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
GOVT_ALL_0044_CR_AIRB_x0_R38	Sovereign	Credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 38	Central governments and central banks	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
GOVT_ALL_0044_CR_AIRB_x0_R39	Sovereign	Credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 39	Central governments and central banks	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
GOVT_ALL_0044_CR_AIRB_x0_R40	Sovereign	Credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 40	Central governments and central banks	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
GOVT_ALL_0044_CR_AIRB_x0_R41	Sovereign	Credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 41	Central governments and central banks	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
GOVT_ALL_0044_CR_AIRB_x0_R42	Sovereign	Credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 42	Central governments and central banks	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
GOVT_ALL_0044_CR_AIRB_x0_R43	Sovereign	Credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 43	Central governments and central banks	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
GOVT_ALL_0044_CR_AIRB_x0_R44	Sovereign	Credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 44	Central governments and central banks	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
GOVT_ALL_0044_CR_AIRB_x0_R45	Sovereign	Credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 45	Central governments and central banks	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
GOVT_ALL_0044_CR_AIRB_x0_R46	Sovereign	Credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 46	Central governments and central banks	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
GOVT_ALL_0044_CR_AIRB_x0_R47	Sovereign	Credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 47	Central governments and central banks	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
GOVT_ALL_0044_CR_AIRB_x0_R48	Sovereign	Credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 48	Central governments and central banks	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Public sector entities	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposure	Size of exposure
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
GOVT_ALL_0044_CR_AIRB_x0_R49	Sovereign	Credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 49	Central governments and central banks	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
GOVT_ALL_0044_CR_AIRB_x0_R50	Sovereign	Credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 50	Central governments and central banks	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
GOVT_ALL_0044_CR_AIRB_x0_R51	Sovereign	Credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 51	Central governments and central banks	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
GOVT_ALL_0044_CR_AIRB_x0_R52	Sovereign	Credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 52	Central governments and central banks	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
GOVT_ALL_0044_CR_AIRB_x0_R53	Sovereign	Credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 53	Central governments and central banks	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
GOVT_ALL_0044_CR_AIRB_x0_R54	Sovereign	Credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 54	Central governments and central banks	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
GOVT_ALL_0044_CR_AIRB_x0_R55	Sovereign	Credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 55	Central governments and central banks	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
GOVT_ALL_0044_CR_AIRB_x0_R56	Sovereign	Credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 56	Central governments and central banks	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
GOVT_ALL_0044_CR_AIRB_x0_R57	Sovereign	Credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 57	Central governments and central banks	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
GOVT_ALL_0044_CR_AIRB_x0_R58	Sovereign	Credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 58	Central governments and central banks	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
GOVT_ALL_0044_CR_AIRB_x0_R59	Sovereign	Credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 59	Central governments and central banks	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
GOVT_ALL_0044_CR_AIRB_x0_R60	Sovereign	Credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 60	Central governments and central banks	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
GOVT_ALL_0044_CR_AIRB_x0_R61	Sovereign	Credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 61	Central governments and central banks	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
GOVT_ALL_0044_CR_AIRB_x0_R62	Sovereign	Credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 62	Central governments and central banks	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
GOVT_ALL_0044_CR_AIRB_x0_R63	Sovereign	Credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 63	Central governments and central banks	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
GOVT_ALL_0044_CR_AIRB_x0_R64	Sovereign	Credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 64	Central governments and central banks	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
GOVT_ALL_0044_CR_AIRB_x0_R65	Sovereign	Credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 65	Central governments and central banks	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
GOVT_ALL_0044_CR_AIRB_x0_R66	Sovereign	Credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 66	Central governments and central banks	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
GOVT_ALL_0044_CR_AIRB_x0_R67	Sovereign	Credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 67	Central governments and central banks	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
GOVT_ALL_0044_CR_AIRB_x0_R68	Sovereign	Credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 68	Central governments and central banks	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Public sector entities	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposure	Size of exposure
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
GOVT_ALL_0044_CR_AIRB_x0_R69	Sovereign	Credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 69	Central governments and central banks	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
GOVT_ALL_0044_CR_AIRB_x0_R70	Sovereign	Credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 70	Central governments and central banks	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
GOVT_ALL_0044_CR_AIRB_x0_R71	Sovereign	Credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 71	Central governments and central banks	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
GOVT_ALL_0044_CR_AIRB_x0_R72	Sovereign	Credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 72	Central governments and central banks	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
GOVT_ALL_0044_CR_AIRB_x0_R73	Sovereign	Credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 73	Central governments and central banks	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
GOVT_ALL_0044_CR_AIRB_x0_R74	Sovereign	Credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 74	Central governments and central banks	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
GOVT_ALL_0044_CR_AIRB_x0_R75	Sovereign	Credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 75	Central governments and central banks	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
GOVT_ALL_0044_CR_AIRB_x0_R76	Sovereign	Credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 76	Central governments and central banks	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
GOVT_ALL_0044_CR_AIRB_x0_R77	Sovereign	Credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 77	Central governments and central banks	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
GOVT_ALL_0044_CR_AIRB_x0_R78	Sovereign	Credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 78	Central governments and central banks	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
GOVT_ALL_0044_CR_AIRB_x0_R79	Sovereign	Credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 79	Central governments and central banks	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
GOVT_ALL_0044_CR_AIRB_x0_R80	Sovereign	Credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 80	Central governments and central banks	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
GOVT_ALL_0044_CR_AIRB_x0_R81	Sovereign	Credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 81	Central governments and central banks	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
GOVT_ALL_0044_CR_AIRB_x0_R82	Sovereign	Credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 82	Central governments and central banks	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
GOVT_ALL_0044_CR_AIRB_x0_R83	Sovereign	Credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 83	Central governments and central banks	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
GOVT_ALL_0044_CR_AIRB_x0_R84	Sovereign	Credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 84	Central governments and central banks	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
GOVT_ALL_0044_CR_AIRB_x0_R85	Sovereign	Credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 85	Central governments and central banks	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
GOVT_ALL_0044_CR_AIRB_x0_R86	Sovereign	Credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 86	Central governments and central banks	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
GOVT_ALL_0044_CR_AIRB_x0_R87	Sovereign	Credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 87	Central governments and central banks	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
GOVT_ALL_0044_CR_AIRB_x0_R88	Sovereign	Credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 88	Central governments and central banks	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Public sector entities	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposure	Size of exposure
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
GOVT_ALL_0044_CR_AIRB_x0_R89	Sovereign	Credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 89	Central governments and central banks	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
GOVT_ALL_0044_CR_AIRB_x0_R90	Sovereign	Credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 90	Central governments and central banks	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
GOVT_ALL_0044_CR_AIRB_x0_R91	Sovereign	Credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 91	Central governments and central banks	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
GOVT_ALL_0044_CR_AIRB_x0_R92	Sovereign	Credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 92	Central governments and central banks	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
GOVT_ALL_0044_CR_AIRB_x0_R93	Sovereign	Credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 93	Central governments and central banks	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
GOVT_ALL_0044_CR_AIRB_x0_R94	Sovereign	Credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 94	Central governments and central banks	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
GOVT_ALL_0044_CR_AIRB_x0_R95	Sovereign	Credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 95	Central governments and central banks	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
GOVT_ALL_0044_CR_AIRB_x0_R96	Sovereign	Credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 96	Central governments and central banks	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
GOVT_ALL_0044_CR_AIRB_x0_R97	Sovereign	Credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 97	Central governments and central banks	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
GOVT_ALL_0044_CR_AIRB_x0_R98	Sovereign	Credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 98	Central governments and central banks	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
GOVT_ALL_0044_CR_AIRB_x0_R99	Sovereign	Credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 99	Central governments and central banks	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
GOVT_ALL_0045_CR_AIRB_x0_Rx0	Sovereign	Credit risk and free deliveries	Advanced IRB approach	Not applicable	Not applicable	Central governments and central banks	Not applicable	Defaulted	Not applicable	Not applicable	Not applicable	Public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
GOVT_ALL_0046_CR_AIRB_x0_Rx0	Sovereign	Credit risk and free deliveries	Advanced IRB approach	Not applicable	Not applicable	Central governments and central banks	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
GOVT_ALL_0047_CR_AIRB_x0_Rx0	Sovereign	Credit risk and free deliveries	Advanced IRB approach	Not applicable	Not applicable	Central governments and central banks	Not applicable	Non-defaulted	Drawn credit facility	Exposures without credit protection	Not applicable	Counterparties other than public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
GOVT_ALL_0048_CR_AIRB_x0_Rx0	Sovereign	Credit risk and free deliveries	Advanced IRB approach	Not applicable	Not applicable	Central governments and central banks	Not applicable	Non-defaulted	Drawn credit facility	Exposures with funded credit protection	Eligible financial collateral	Counterparties other than public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
GOVT_ALL_0049_CR_AIRB_x0_Rx0	Sovereign	Credit risk and free deliveries	Advanced IRB approach	Not applicable	Not applicable	Central governments and central banks	Not applicable	Non-defaulted	Drawn credit facility	Exposures with funded credit protection	Other eligible collateral: Receivables	Counterparties other than public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
GOVT_ALL_0050_CR_AIRB_x0_Rx0	Sovereign	Credit risk and free deliveries	Advanced IRB approach	Not applicable	Not applicable	Central governments and central banks	Not applicable	Non-defaulted	Drawn credit facility	Exposures with funded credit protection	Other eligible collateral: Residential Real estate	Counterparties other than public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
GOVT_ALL_0051_CR_AIRB_x0_Rx0	Sovereign	Credit risk and free deliveries	Advanced IRB approach	Not applicable	Not applicable	Central governments and central banks	Not applicable	Non-defaulted	Drawn credit facility	Exposures with funded credit protection	Other eligible collateral: Commercial Real estate	Counterparties other than public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
GOVT_ALL_0052_CR_AIRB_x0_Rx0	Sovereign	Credit risk and free deliveries	Advanced IRB approach	Not applicable	Not applicable	Central governments and central banks	Not applicable	Non-defaulted	Drawn credit facility	Exposures with funded credit protection	Other eligible collateral: Physical collateral	Counterparties other than public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
GOVT_ALL_0053_CR_AIRB_x0_Rx0	Sovereign	Credit risk and free deliveries	Advanced IRB approach	Not applicable	Not applicable	Central governments and central banks	Not applicable	Non-defaulted	Drawn credit facility	Exposures with funded credit protection	Other funded credit protection	Counterparties other than public sector entities	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposure	Size of exposure
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
GOVT_ALL_0054_CR_AIRB_x0_Rx0	Sovereign	Credit risk and free deliveries	Advanced IRB approach	Not applicable	Not applicable	Central governments and central banks	Not applicable	Non-defaulted	Drawn credit facility	Exposures with unfunded credit protection	Unfunded credit protection	Counterparties other than public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
GOVT_ALL_0055_CR_AIRB_x0_Rx0	Sovereign	Credit risk and free deliveries	Advanced IRB approach	Not applicable	Not applicable	Central governments and central banks	Not applicable	Non-defaulted	Undrawn committed revolving credit facility	Not applicable	Not applicable	Counterparties other than public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
GOVT_ALL_0056_CR_AIRB_x0_Rx0	Sovereign	Credit risk and free deliveries	Advanced IRB approach	Not applicable	Not applicable	Central governments and central banks	Not applicable	Non-defaulted	Undrawn committed term credit facility	Not applicable	Not applicable	Counterparties other than public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
GOVT_ALL_0057_CR_AIRB_x0_Rx0	Sovereign	Credit risk and free deliveries	Advanced IRB approach	Not applicable	Not applicable	Central governments and central banks	Not applicable	Non-defaulted	Note issuance facility (NIF) and revolving underwriting facility (RUF)	Not applicable	Not applicable	Counterparties other than public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
GOVT_ALL_0058_CR_AIRB_x0_Rx0	Sovereign	Credit risk and free deliveries	Advanced IRB approach	Not applicable	Not applicable	Central governments and central banks	Not applicable	Non-defaulted	Undrawn committed other credit facility	Not applicable	Not applicable	Counterparties other than public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
GOVT_ALL_0059_CR_AIRB_x0_Rx0	Sovereign	Credit risk and free deliveries	Advanced IRB approach	Not applicable	Not applicable	Central governments and central banks	Not applicable	Non-defaulted	Undrawn uncommitted credit lines	Not applicable	Not applicable	Counterparties other than public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
GOVT_ALL_0060_CR_AIRB_x0_Rx0	Sovereign	Credit risk and free deliveries	Advanced IRB approach	Not applicable	Not applicable	Central governments and central banks	Not applicable	Non-defaulted	Undrawn purchase commitments for revolving purchased receivables and other low-risk off-balance sheet items	Not applicable	Not applicable	Counterparties other than public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
GOVT_ALL_0061_CR_AIRB_x0_Rx0	Sovereign	Credit risk and free deliveries	Advanced IRB approach	Not applicable	Not applicable	Central governments and central banks	Not applicable	Non-defaulted	Issued short term letter of credit and other medium-risk off-balance sheet items	Not applicable	Not applicable	Counterparties other than public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
GOVT_ALL_0062_CR_AIRB_x0_Rx0	Sovereign	Credit risk and free deliveries	Advanced IRB approach	Not applicable	Not applicable	Central governments and central banks	Not applicable	Non-defaulted	Issued warranties and indemnities, guarantees, irrevocable stand-by letter of credit and documentary credit	Not applicable	Not applicable	Counterparties other than public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
GOVT_ALL_0063_CR_AIRB_x0_Rx0	Sovereign	Credit risk and free deliveries	Advanced IRB approach	Not applicable	Not applicable	Central governments and central banks	Not applicable	Non-defaulted	Full risk (100 %)	Not applicable	Not applicable	Counterparties other than public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
GOVT_ALL_0064_CR_AIRB_x0_Rx0	Sovereign	Credit risk and free deliveries	Advanced IRB approach	Not applicable	Not applicable	Central governments and central banks	Not applicable	Non-defaulted	Drawn credit facility	Exposures without credit protection	Not applicable	Public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
GOVT_ALL_0065_CR_AIRB_x0_Rx0	Sovereign	Credit risk and free deliveries	Advanced IRB approach	Not applicable	Not applicable	Central governments and central banks	Not applicable	Non-defaulted	Drawn credit facility	Exposures with funded credit protection	Eligible financial collateral	Public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
GOVT_ALL_0066_CR_AIRB_x0_Rx0	Sovereign	Credit risk and free deliveries	Advanced IRB approach	Not applicable	Not applicable	Central governments and central banks	Not applicable	Non-defaulted	Drawn credit facility	Exposures with funded credit protection	Other eligible collateral: Receivables	Public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
GOVT_ALL_0067_CR_AIRB_x0_Rx0	Sovereign	Credit risk and free deliveries	Advanced IRB approach	Not applicable	Not applicable	Central governments and central banks	Not applicable	Non-defaulted	Drawn credit facility	Exposures with funded credit protection	Other eligible collateral: Residential Real estate	Public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
GOVT_ALL_0068_CR_AIRB_x0_Rx0	Sovereign	Credit risk and free deliveries	Advanced IRB approach	Not applicable	Not applicable	Central governments and central banks	Not applicable	Non-defaulted	Drawn credit facility	Exposures with funded credit protection	Other eligible collateral: Commercial Real estate	Public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
GOVT_ALL_0069_CR_AIRB_x0_Rx0	Sovereign	Credit risk and free deliveries	Advanced IRB approach	Not applicable	Not applicable	Central governments and central banks	Not applicable	Non-defaulted	Drawn credit facility	Exposures with funded credit protection	Other eligible collateral: Physical collateral	Public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
GOVT_ALL_0070_CR_AIRB_x0_Rx0	Sovereign	Credit risk and free deliveries	Advanced IRB approach	Not applicable	Not applicable	Central governments and central banks	Not applicable	Non-defaulted	Drawn credit facility	Exposures with funded credit protection	Other funded credit protection	Public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
GOVT_ALL_0071_CR_AIRB_x0_Rx0	Sovereign	Credit risk and free deliveries	Advanced IRB approach	Not applicable	Not applicable	Central governments and central banks	Not applicable	Non-defaulted	Drawn credit facility	Exposures with unfunded credit protection	Unfunded credit protection	Public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
GOVT_ALL_0072_CR_AIRB_x0_Rx0	Sovereign	Credit risk and free deliveries	Advanced IRB approach	Not applicable	Not applicable	Central governments and central banks	Not applicable	Non-defaulted	Undrawn committed revolving credit facility	Not applicable	Not applicable	Public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
GOVT_ALL_0073_CR_AIRB_x0_Rx0	Sovereign	Credit risk and free deliveries	Advanced IRB approach	Not applicable	Not applicable	Central governments and central banks	Not applicable	Non-defaulted	Undrawn committed term credit facility	Not applicable	Not applicable	Public sector entities	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposure	Size of exposure
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
GOVT_ALL_0074_CR_AIRB_x0_Rx0	Sovereign	Credit risk and free deliveries	Advanced IRB approach	Not applicable	Not applicable	Central governments and central banks	Not applicable	Non-defaulted	Note issuance facility (NIF) and revolving underwriting facility (RUF)	Not applicable	Not applicable	Public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
GOVT_ALL_0075_CR_AIRB_x0_Rx0	Sovereign	Credit risk and free deliveries	Advanced IRB approach	Not applicable	Not applicable	Central governments and central banks	Not applicable	Non-defaulted	Undrawn committed other credit facility	Not applicable	Not applicable	Public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
GOVT_ALL_0076_CR_AIRB_x0_Rx0	Sovereign	Credit risk and free deliveries	Advanced IRB approach	Not applicable	Not applicable	Central governments and central banks	Not applicable	Non-defaulted	Undrawn uncommitted credit lines	Not applicable	Not applicable	Public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
GOVT_ALL_0077_CR_AIRB_x0_Rx0	Sovereign	Credit risk and free deliveries	Advanced IRB approach	Not applicable	Not applicable	Central governments and central banks	Not applicable	Non-defaulted	Undrawn purchase commitments for revolving purchased receivables and other low-risk off-balance sheet items	Not applicable	Not applicable	Public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
GOVT_ALL_0078_CR_AIRB_x0_Rx0	Sovereign	Credit risk and free deliveries	Advanced IRB approach	Not applicable	Not applicable	Central governments and central banks	Not applicable	Non-defaulted	Issued short term letter of credit and other medium-risk off-balance sheet items	Not applicable	Not applicable	Public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
GOVT_ALL_0079_CR_AIRB_x0_Rx0	Sovereign	Credit risk and free deliveries	Advanced IRB approach	Not applicable	Not applicable	Central governments and central banks	Not applicable	Non-defaulted	Issued warranties and indemnities, guarantees, irrevocable stand-by letter of credit and documentary credit	Not applicable	Not applicable	Public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
GOVT_ALL_0080_CR_AIRB_x0_Rx0	Sovereign	Credit risk and free deliveries	Advanced IRB approach	Not applicable	Not applicable	Central governments and central banks	Not applicable	Non-defaulted	Full risk (100 %)	Not applicable	Not applicable	Public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
GOVT_ALL_0043_CR_AIRB_AT_Rx0	Sovereign	Credit risk and free deliveries	Advanced IRB approach	AT	Not applicable	Central governments and central banks	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Counterparties other than public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
GOVT_ALL_0043_CR_AIRB_AU_Rx0	Sovereign	Credit risk and free deliveries	Advanced IRB approach	AU	Not applicable	Central governments and central banks	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Counterparties other than public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
GOVT_ALL_0043_CR_AIRB_BE_Rx0	Sovereign	Credit risk and free deliveries	Advanced IRB approach	BE	Not applicable	Central governments and central banks	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Counterparties other than public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
GOVT_ALL_0043_CR_AIRB_BG_Rx0	Sovereign	Credit risk and free deliveries	Advanced IRB approach	BG	Not applicable	Central governments and central banks	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Counterparties other than public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
GOVT_ALL_0043_CR_AIRB_BR_Rx0	Sovereign	Credit risk and free deliveries	Advanced IRB approach	BR	Not applicable	Central governments and central banks	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Counterparties other than public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
GOVT_ALL_0043_CR_AIRB_CA_Rx0	Sovereign	Credit risk and free deliveries	Advanced IRB approach	CA	Not applicable	Central governments and central banks	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Counterparties other than public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
GOVT_ALL_0043_CR_AIRB_CH_Rx0	Sovereign	Credit risk and free deliveries	Advanced IRB approach	CH	Not applicable	Central governments and central banks	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Counterparties other than public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
GOVT_ALL_0043_CR_AIRB_CN_Rx0	Sovereign	Credit risk and free deliveries	Advanced IRB approach	CN	Not applicable	Central governments and central banks	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Counterparties other than public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
GOVT_ALL_0043_CR_AIRB_CY_Rx0	Sovereign	Credit risk and free deliveries	Advanced IRB approach	CY	Not applicable	Central governments and central banks	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Counterparties other than public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
GOVT_ALL_0043_CR_AIRB_CZ_Rx0	Sovereign	Credit risk and free deliveries	Advanced IRB approach	CZ	Not applicable	Central governments and central banks	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Counterparties other than public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
GOVT_ALL_0043_CR_AIRB_DE_Rx0	Sovereign	Credit risk and free deliveries	Advanced IRB approach	DE	Not applicable	Central governments and central banks	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Counterparties other than public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
GOVT_ALL_0043_CR_AIRB_DK_Rx0	Sovereign	Credit risk and free deliveries	Advanced IRB approach	DK	Not applicable	Central governments and central banks	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Counterparties other than public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
GOVT_ALL_0043_CR_AIRB_EE_Rx0	Sovereign	Credit risk and free deliveries	Advanced IRB approach	EE	Not applicable	Central governments and central banks	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Counterparties other than public sector entities	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposure	Size of exposure
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
GOVT_ALL_0043_CR_AIRB_ES_Rx0	Sovereign	Credit risk and free deliveries	Advanced IRB approach	ES	Not applicable	Central governments and central banks	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Counterparties other than public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
GOVT_ALL_0043_CR_AIRB_FI_Rx0	Sovereign	Credit risk and free deliveries	Advanced IRB approach	FI	Not applicable	Central governments and central banks	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Counterparties other than public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
GOVT_ALL_0043_CR_AIRB_FR_Rx0	Sovereign	Credit risk and free deliveries	Advanced IRB approach	FR	Not applicable	Central governments and central banks	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Counterparties other than public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
GOVT_ALL_0043_CR_AIRB_GB_Rx0	Sovereign	Credit risk and free deliveries	Advanced IRB approach	GB	Not applicable	Central governments and central banks	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Counterparties other than public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
GOVT_ALL_0043_CR_AIRB_GR_Rx0	Sovereign	Credit risk and free deliveries	Advanced IRB approach	GR	Not applicable	Central governments and central banks	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Counterparties other than public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
GOVT_ALL_0043_CR_AIRB_HK_Rx0	Sovereign	Credit risk and free deliveries	Advanced IRB approach	HK	Not applicable	Central governments and central banks	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Counterparties other than public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
GOVT_ALL_0043_CR_AIRB_HR_Rx0	Sovereign	Credit risk and free deliveries	Advanced IRB approach	HR	Not applicable	Central governments and central banks	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Counterparties other than public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
GOVT_ALL_0043_CR_AIRB_HU_Rx0	Sovereign	Credit risk and free deliveries	Advanced IRB approach	HU	Not applicable	Central governments and central banks	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Counterparties other than public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
GOVT_ALL_0043_CR_AIRB_IE_Rx0	Sovereign	Credit risk and free deliveries	Advanced IRB approach	IE	Not applicable	Central governments and central banks	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Counterparties other than public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
GOVT_ALL_0043_CR_AIRB_IL_Rx0	Sovereign	Credit risk and free deliveries	Advanced IRB approach	IL	Not applicable	Central governments and central banks	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Counterparties other than public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
GOVT_ALL_0043_CR_AIRB_IT_Rx0	Sovereign	Credit risk and free deliveries	Advanced IRB approach	IT	Not applicable	Central governments and central banks	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Counterparties other than public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
GOVT_ALL_0043_CR_AIRB_JP_Rx0	Sovereign	Credit risk and free deliveries	Advanced IRB approach	JP	Not applicable	Central governments and central banks	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Counterparties other than public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
GOVT_ALL_0043_CR_AIRB_KR_Rx0	Sovereign	Credit risk and free deliveries	Advanced IRB approach	KR	Not applicable	Central governments and central banks	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Counterparties other than public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
GOVT_ALL_0043_CR_AIRB_LT_Rx0	Sovereign	Credit risk and free deliveries	Advanced IRB approach	LT	Not applicable	Central governments and central banks	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Counterparties other than public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
GOVT_ALL_0043_CR_AIRB_LU_Rx0	Sovereign	Credit risk and free deliveries	Advanced IRB approach	LU	Not applicable	Central governments and central banks	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Counterparties other than public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
GOVT_ALL_0043_CR_AIRB_LV_Rx0	Sovereign	Credit risk and free deliveries	Advanced IRB approach	LV	Not applicable	Central governments and central banks	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Counterparties other than public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
GOVT_ALL_0043_CR_AIRB_MT_Rx0	Sovereign	Credit risk and free deliveries	Advanced IRB approach	MT	Not applicable	Central governments and central banks	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Counterparties other than public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
GOVT_ALL_0043_CR_AIRB_NL_Rx0	Sovereign	Credit risk and free deliveries	Advanced IRB approach	NL	Not applicable	Central governments and central banks	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Counterparties other than public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
GOVT_ALL_0043_CR_AIRB_NO_Rx0	Sovereign	Credit risk and free deliveries	Advanced IRB approach	NO	Not applicable	Central governments and central banks	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Counterparties other than public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
GOVT_ALL_0043_CR_AIRB_PL_Rx0	Sovereign	Credit risk and free deliveries	Advanced IRB approach	PL	Not applicable	Central governments and central banks	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Counterparties other than public sector entities	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposure	Size of exposure
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
GOVT_ALL_0043_CR_AIRB_PT_Rx0	Sovereign	Credit risk and free deliveries	Advanced IRB approach	PT	Not applicable	Central governments and central banks	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Counterparties other than public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
GOVT_ALL_0043_CR_AIRB_RO_Rx0	Sovereign	Credit risk and free deliveries	Advanced IRB approach	RO	Not applicable	Central governments and central banks	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Counterparties other than public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
GOVT_ALL_0043_CR_AIRB_RU_Rx0	Sovereign	Credit risk and free deliveries	Advanced IRB approach	RU	Not applicable	Central governments and central banks	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Counterparties other than public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
GOVT_ALL_0043_CR_AIRB_SE_Rx0	Sovereign	Credit risk and free deliveries	Advanced IRB approach	SE	Not applicable	Central governments and central banks	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Counterparties other than public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
GOVT_ALL_0043_CR_AIRB_SG_Rx0	Sovereign	Credit risk and free deliveries	Advanced IRB approach	SG	Not applicable	Central governments and central banks	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Counterparties other than public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
GOVT_ALL_0043_CR_AIRB_SI_Rx0	Sovereign	Credit risk and free deliveries	Advanced IRB approach	SI	Not applicable	Central governments and central banks	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Counterparties other than public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
GOVT_ALL_0043_CR_AIRB_SK_Rx0	Sovereign	Credit risk and free deliveries	Advanced IRB approach	SK	Not applicable	Central governments and central banks	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Counterparties other than public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
GOVT_ALL_0043_CR_AIRB_TR_Rx0	Sovereign	Credit risk and free deliveries	Advanced IRB approach	TR	Not applicable	Central governments and central banks	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Counterparties other than public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
GOVT_ALL_0043_CR_AIRB_US_Rx0	Sovereign	Credit risk and free deliveries	Advanced IRB approach	US	Not applicable	Central governments and central banks	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Counterparties other than public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
GOVT_ALL_0043_CR_AIRB_x2_Rx0	Sovereign	Credit risk and free deliveries	Advanced IRB approach	Other countries	Not applicable	Central governments and central banks	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Counterparties other than public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
GOVT_ALL_0046_CR_AIRB_AT_Rx0	Sovereign	Credit risk and free deliveries	Advanced IRB approach	AT	Not applicable	Central governments and central banks	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
GOVT_ALL_0046_CR_AIRB_AU_Rx0	Sovereign	Credit risk and free deliveries	Advanced IRB approach	AU	Not applicable	Central governments and central banks	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
GOVT_ALL_0046_CR_AIRB_BE_Rx0	Sovereign	Credit risk and free deliveries	Advanced IRB approach	BE	Not applicable	Central governments and central banks	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
GOVT_ALL_0046_CR_AIRB_BG_Rx0	Sovereign	Credit risk and free deliveries	Advanced IRB approach	BG	Not applicable	Central governments and central banks	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
GOVT_ALL_0046_CR_AIRB_BR_Rx0	Sovereign	Credit risk and free deliveries	Advanced IRB approach	BR	Not applicable	Central governments and central banks	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
GOVT_ALL_0046_CR_AIRB_CA_Rx0	Sovereign	Credit risk and free deliveries	Advanced IRB approach	CA	Not applicable	Central governments and central banks	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
GOVT_ALL_0046_CR_AIRB_CH_Rx0	Sovereign	Credit risk and free deliveries	Advanced IRB approach	CH	Not applicable	Central governments and central banks	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
GOVT_ALL_0046_CR_AIRB_CN_Rx0	Sovereign	Credit risk and free deliveries	Advanced IRB approach	CN	Not applicable	Central governments and central banks	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
GOVT_ALL_0046_CR_AIRB_CY_Rx0	Sovereign	Credit risk and free deliveries	Advanced IRB approach	CY	Not applicable	Central governments and central banks	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
GOVT_ALL_0046_CR_AIRB_CZ_Rx0	Sovereign	Credit risk and free deliveries	Advanced IRB approach	CZ	Not applicable	Central governments and central banks	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Public sector entities	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposure	Size of exposure
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
GOVT_ALL_0046_CR_AIRB_DE_Rx0	Sovereign	Credit risk and free deliveries	Advanced IRB approach	DE	Not applicable	Central governments and central banks	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
GOVT_ALL_0046_CR_AIRB_DK_Rx0	Sovereign	Credit risk and free deliveries	Advanced IRB approach	DK	Not applicable	Central governments and central banks	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
GOVT_ALL_0046_CR_AIRB_EE_Rx0	Sovereign	Credit risk and free deliveries	Advanced IRB approach	EE	Not applicable	Central governments and central banks	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
GOVT_ALL_0046_CR_AIRB_ES_Rx0	Sovereign	Credit risk and free deliveries	Advanced IRB approach	ES	Not applicable	Central governments and central banks	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
GOVT_ALL_0046_CR_AIRB_FI_Rx0	Sovereign	Credit risk and free deliveries	Advanced IRB approach	FI	Not applicable	Central governments and central banks	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
GOVT_ALL_0046_CR_AIRB_FR_Rx0	Sovereign	Credit risk and free deliveries	Advanced IRB approach	FR	Not applicable	Central governments and central banks	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
GOVT_ALL_0046_CR_AIRB_GB_Rx0	Sovereign	Credit risk and free deliveries	Advanced IRB approach	GB	Not applicable	Central governments and central banks	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
GOVT_ALL_0046_CR_AIRB_GR_Rx0	Sovereign	Credit risk and free deliveries	Advanced IRB approach	GR	Not applicable	Central governments and central banks	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
GOVT_ALL_0046_CR_AIRB_HK_Rx0	Sovereign	Credit risk and free deliveries	Advanced IRB approach	HK	Not applicable	Central governments and central banks	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
GOVT_ALL_0046_CR_AIRB_HR_Rx0	Sovereign	Credit risk and free deliveries	Advanced IRB approach	HR	Not applicable	Central governments and central banks	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
GOVT_ALL_0046_CR_AIRB_HU_Rx0	Sovereign	Credit risk and free deliveries	Advanced IRB approach	HU	Not applicable	Central governments and central banks	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
GOVT_ALL_0046_CR_AIRB_IE_Rx0	Sovereign	Credit risk and free deliveries	Advanced IRB approach	IE	Not applicable	Central governments and central banks	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
GOVT_ALL_0046_CR_AIRB_IL_Rx0	Sovereign	Credit risk and free deliveries	Advanced IRB approach	IL	Not applicable	Central governments and central banks	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
GOVT_ALL_0046_CR_AIRB_IT_Rx0	Sovereign	Credit risk and free deliveries	Advanced IRB approach	IT	Not applicable	Central governments and central banks	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
GOVT_ALL_0046_CR_AIRB_JP_Rx0	Sovereign	Credit risk and free deliveries	Advanced IRB approach	JP	Not applicable	Central governments and central banks	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
GOVT_ALL_0046_CR_AIRB_KR_Rx0	Sovereign	Credit risk and free deliveries	Advanced IRB approach	KR	Not applicable	Central governments and central banks	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
GOVT_ALL_0046_CR_AIRB_LT_Rx0	Sovereign	Credit risk and free deliveries	Advanced IRB approach	LT	Not applicable	Central governments and central banks	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
GOVT_ALL_0046_CR_AIRB_LU_Rx0	Sovereign	Credit risk and free deliveries	Advanced IRB approach	LU	Not applicable	Central governments and central banks	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
GOVT_ALL_0046_CR_AIRB_LV_Rx0	Sovereign	Credit risk and free deliveries	Advanced IRB approach	LV	Not applicable	Central governments and central banks	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
GOVT_ALL_0046_CR_AIRB_MT_Rx0	Sovereign	Credit risk and free deliveries	Advanced IRB approach	MT	Not applicable	Central governments and central banks	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Public sector entities	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposure	Size of exposure
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
GOVT_ALL_0046_CR_AIRB_NL_Rx0	Sovereign	Credit risk and free deliveries	Advanced IRB approach	NL	Not applicable	Central governments and central banks	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
GOVT_ALL_0046_CR_AIRB_NO_Rx0	Sovereign	Credit risk and free deliveries	Advanced IRB approach	NO	Not applicable	Central governments and central banks	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
GOVT_ALL_0046_CR_AIRB_PL_Rx0	Sovereign	Credit risk and free deliveries	Advanced IRB approach	PL	Not applicable	Central governments and central banks	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
GOVT_ALL_0046_CR_AIRB_PT_Rx0	Sovereign	Credit risk and free deliveries	Advanced IRB approach	PT	Not applicable	Central governments and central banks	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
GOVT_ALL_0046_CR_AIRB_RO_Rx0	Sovereign	Credit risk and free deliveries	Advanced IRB approach	RO	Not applicable	Central governments and central banks	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
GOVT_ALL_0046_CR_AIRB_RU_Rx0	Sovereign	Credit risk and free deliveries	Advanced IRB approach	RU	Not applicable	Central governments and central banks	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
GOVT_ALL_0046_CR_AIRB_SE_Rx0	Sovereign	Credit risk and free deliveries	Advanced IRB approach	SE	Not applicable	Central governments and central banks	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
GOVT_ALL_0046_CR_AIRB_SG_Rx0	Sovereign	Credit risk and free deliveries	Advanced IRB approach	SG	Not applicable	Central governments and central banks	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
GOVT_ALL_0046_CR_AIRB_SI_Rx0	Sovereign	Credit risk and free deliveries	Advanced IRB approach	SI	Not applicable	Central governments and central banks	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
GOVT_ALL_0046_CR_AIRB_SK_Rx0	Sovereign	Credit risk and free deliveries	Advanced IRB approach	SK	Not applicable	Central governments and central banks	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
GOVT_ALL_0046_CR_AIRB_TR_Rx0	Sovereign	Credit risk and free deliveries	Advanced IRB approach	TR	Not applicable	Central governments and central banks	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
GOVT_ALL_0046_CR_AIRB_US_Rx0	Sovereign	Credit risk and free deliveries	Advanced IRB approach	US	Not applicable	Central governments and central banks	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
GOVT_ALL_0046_CR_AIRB_x2_Rx0	Sovereign	Credit risk and free deliveries	Advanced IRB approach	Other countries	Not applicable	Central governments and central banks	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0021_CR_SLSC_x0_R01	Large corporate	Credit risk and free deliveries	Specialized lending slotting criteria	Not applicable	Rating 1	Corporates	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Not applicable	>EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0021_CR_SLSC_x0_R02	Large corporate	Credit risk and free deliveries	Specialized lending slotting criteria	Not applicable	Rating 2	Corporates	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Not applicable	>EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0021_CR_SLSC_x0_R03	Large corporate	Credit risk and free deliveries	Specialized lending slotting criteria	Not applicable	Rating 3	Corporates	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Not applicable	>EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0021_CR_SLSC_x0_R04	Large corporate	Credit risk and free deliveries	Specialized lending slotting criteria	Not applicable	Rating 4	Corporates	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Not applicable	>EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0021_CR_SLSC_x0_R05	Large corporate	Credit risk and free deliveries	Specialized lending slotting criteria	Not applicable	Rating 5	Corporates	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Not applicable	>EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0021_CR_SLSC_x0_R06	Large corporate	Credit risk and free deliveries	Specialized lending slotting criteria	Not applicable	Rating 6	Corporates	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Not applicable	>EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0021_CR_SLSC_x0_R07	Large corporate	Credit risk and free deliveries	Specialized lending slotting criteria	Not applicable	Rating 7	Corporates	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Not applicable	>EUR 200 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposure	Size of exposure
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
CORP_ALL_0021_CR_SLSC_x0_R08	Large corporate	Credit risk and free deliveries	Specialized lending slotting criteria	Not applicable	Rating 8	Corporates	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Not applicable	>EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0021_CR_SLSC_x0_R09	Large corporate	Credit risk and free deliveries	Specialized lending slotting criteria	Not applicable	Rating 9	Corporates	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Not applicable	>EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0021_CR_SLSC_x0_R10	Large corporate	Credit risk and free deliveries	Specialized lending slotting criteria	Not applicable	Rating 10	Corporates	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Not applicable	>EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0021_CR_SLSC_x0_R11	Large corporate	Credit risk and free deliveries	Specialized lending slotting criteria	Not applicable	Rating 11	Corporates	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Not applicable	>EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0021_CR_SLSC_x0_R12	Large corporate	Credit risk and free deliveries	Specialized lending slotting criteria	Not applicable	Rating 12	Corporates	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Not applicable	>EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0021_CR_SLSC_x0_R13	Large corporate	Credit risk and free deliveries	Specialized lending slotting criteria	Not applicable	Rating 13	Corporates	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Not applicable	>EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0021_CR_SLSC_x0_R14	Large corporate	Credit risk and free deliveries	Specialized lending slotting criteria	Not applicable	Rating 14	Corporates	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Not applicable	>EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0021_CR_SLSC_x0_R15	Large corporate	Credit risk and free deliveries	Specialized lending slotting criteria	Not applicable	Rating 15	Corporates	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Not applicable	>EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0021_CR_SLSC_x0_R16	Large corporate	Credit risk and free deliveries	Specialized lending slotting criteria	Not applicable	Rating 16	Corporates	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Not applicable	>EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0021_CR_SLSC_x0_R17	Large corporate	Credit risk and free deliveries	Specialized lending slotting criteria	Not applicable	Rating 17	Corporates	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Not applicable	>EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0021_CR_SLSC_x0_R18	Large corporate	Credit risk and free deliveries	Specialized lending slotting criteria	Not applicable	Rating 18	Corporates	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Not applicable	>EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0021_CR_SLSC_x0_R19	Large corporate	Credit risk and free deliveries	Specialized lending slotting criteria	Not applicable	Rating 19	Corporates	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Not applicable	>EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0021_CR_SLSC_x0_R20	Large corporate	Credit risk and free deliveries	Specialized lending slotting criteria	Not applicable	Rating 20	Corporates	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Not applicable	>EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0021_CR_SLSC_x0_R21	Large corporate	Credit risk and free deliveries	Specialized lending slotting criteria	Not applicable	Rating 21	Corporates	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Not applicable	>EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0021_CR_SLSC_x0_R22	Large corporate	Credit risk and free deliveries	Specialized lending slotting criteria	Not applicable	Rating 22	Corporates	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Not applicable	>EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0021_CR_SLSC_x0_R23	Large corporate	Credit risk and free deliveries	Specialized lending slotting criteria	Not applicable	Rating 23	Corporates	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Not applicable	>EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0021_CR_SLSC_x0_R24	Large corporate	Credit risk and free deliveries	Specialized lending slotting criteria	Not applicable	Rating 24	Corporates	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Not applicable	>EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0021_CR_SLSC_x0_R25	Large corporate	Credit risk and free deliveries	Specialized lending slotting criteria	Not applicable	Rating 25	Corporates	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Not applicable	>EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0021_CR_SLSC_x0_R26	Large corporate	Credit risk and free deliveries	Specialized lending slotting criteria	Not applicable	Rating 26	Corporates	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Not applicable	>EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0021_CR_SLSC_x0_R27	Large corporate	Credit risk and free deliveries	Specialized lending slotting criteria	Not applicable	Rating 27	Corporates	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Not applicable	>EUR 200 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposure	Size of exposure
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
CORP_ALL_0021_CR_SLSC_x0_R28	Large corporate	Credit risk and free deliveries	Specialized lending slotting criteria	Not applicable	Rating 28	Corporates	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Not applicable	>EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0021_CR_SLSC_x0_R29	Large corporate	Credit risk and free deliveries	Specialized lending slotting criteria	Not applicable	Rating 29	Corporates	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Not applicable	>EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0021_CR_SLSC_x0_R30	Large corporate	Credit risk and free deliveries	Specialized lending slotting criteria	Not applicable	Rating 30	Corporates	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Not applicable	>EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0021_CR_SLSC_x0_R31	Large corporate	Credit risk and free deliveries	Specialized lending slotting criteria	Not applicable	Rating 31	Corporates	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Not applicable	>EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0021_CR_SLSC_x0_R32	Large corporate	Credit risk and free deliveries	Specialized lending slotting criteria	Not applicable	Rating 32	Corporates	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Not applicable	>EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0021_CR_SLSC_x0_R33	Large corporate	Credit risk and free deliveries	Specialized lending slotting criteria	Not applicable	Rating 33	Corporates	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Not applicable	>EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0021_CR_SLSC_x0_R34	Large corporate	Credit risk and free deliveries	Specialized lending slotting criteria	Not applicable	Rating 34	Corporates	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Not applicable	>EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0021_CR_SLSC_x0_R35	Large corporate	Credit risk and free deliveries	Specialized lending slotting criteria	Not applicable	Rating 35	Corporates	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Not applicable	>EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0021_CR_SLSC_x0_R36	Large corporate	Credit risk and free deliveries	Specialized lending slotting criteria	Not applicable	Rating 36	Corporates	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Not applicable	>EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0021_CR_SLSC_x0_R37	Large corporate	Credit risk and free deliveries	Specialized lending slotting criteria	Not applicable	Rating 37	Corporates	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Not applicable	>EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0021_CR_SLSC_x0_R38	Large corporate	Credit risk and free deliveries	Specialized lending slotting criteria	Not applicable	Rating 38	Corporates	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Not applicable	>EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0021_CR_SLSC_x0_R39	Large corporate	Credit risk and free deliveries	Specialized lending slotting criteria	Not applicable	Rating 39	Corporates	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Not applicable	>EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0021_CR_SLSC_x0_R40	Large corporate	Credit risk and free deliveries	Specialized lending slotting criteria	Not applicable	Rating 40	Corporates	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Not applicable	>EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0021_CR_SLSC_x0_R41	Large corporate	Credit risk and free deliveries	Specialized lending slotting criteria	Not applicable	Rating 41	Corporates	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Not applicable	>EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0021_CR_SLSC_x0_R42	Large corporate	Credit risk and free deliveries	Specialized lending slotting criteria	Not applicable	Rating 42	Corporates	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Not applicable	>EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0021_CR_SLSC_x0_R43	Large corporate	Credit risk and free deliveries	Specialized lending slotting criteria	Not applicable	Rating 43	Corporates	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Not applicable	>EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0021_CR_SLSC_x0_R44	Large corporate	Credit risk and free deliveries	Specialized lending slotting criteria	Not applicable	Rating 44	Corporates	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Not applicable	>EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0021_CR_SLSC_x0_R45	Large corporate	Credit risk and free deliveries	Specialized lending slotting criteria	Not applicable	Rating 45	Corporates	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Not applicable	>EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0021_CR_SLSC_x0_R46	Large corporate	Credit risk and free deliveries	Specialized lending slotting criteria	Not applicable	Rating 46	Corporates	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Not applicable	>EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0021_CR_SLSC_x0_R47	Large corporate	Credit risk and free deliveries	Specialized lending slotting criteria	Not applicable	Rating 47	Corporates	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Not applicable	>EUR 200 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposure	Size of exposure
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
CORP_ALL_0021_CR_SLSC_x0_R48	Large corporate	Credit risk and free deliveries	Specialized lending slotting criteria	Not applicable	Rating 48	Corporates	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Not applicable	>EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0021_CR_SLSC_x0_R49	Large corporate	Credit risk and free deliveries	Specialized lending slotting criteria	Not applicable	Rating 49	Corporates	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Not applicable	>EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0021_CR_SLSC_x0_R50	Large corporate	Credit risk and free deliveries	Specialized lending slotting criteria	Not applicable	Rating 50	Corporates	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Not applicable	>EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0021_CR_SLSC_x0_R51	Large corporate	Credit risk and free deliveries	Specialized lending slotting criteria	Not applicable	Rating 51	Corporates	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Not applicable	>EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0021_CR_SLSC_x0_R52	Large corporate	Credit risk and free deliveries	Specialized lending slotting criteria	Not applicable	Rating 52	Corporates	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Not applicable	>EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0021_CR_SLSC_x0_R53	Large corporate	Credit risk and free deliveries	Specialized lending slotting criteria	Not applicable	Rating 53	Corporates	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Not applicable	>EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0021_CR_SLSC_x0_R54	Large corporate	Credit risk and free deliveries	Specialized lending slotting criteria	Not applicable	Rating 54	Corporates	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Not applicable	>EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0021_CR_SLSC_x0_R55	Large corporate	Credit risk and free deliveries	Specialized lending slotting criteria	Not applicable	Rating 55	Corporates	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Not applicable	>EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0021_CR_SLSC_x0_R56	Large corporate	Credit risk and free deliveries	Specialized lending slotting criteria	Not applicable	Rating 56	Corporates	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Not applicable	>EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0021_CR_SLSC_x0_R57	Large corporate	Credit risk and free deliveries	Specialized lending slotting criteria	Not applicable	Rating 57	Corporates	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Not applicable	>EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0021_CR_SLSC_x0_R58	Large corporate	Credit risk and free deliveries	Specialized lending slotting criteria	Not applicable	Rating 58	Corporates	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Not applicable	>EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0021_CR_SLSC_x0_R59	Large corporate	Credit risk and free deliveries	Specialized lending slotting criteria	Not applicable	Rating 59	Corporates	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Not applicable	>EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0021_CR_SLSC_x0_R60	Large corporate	Credit risk and free deliveries	Specialized lending slotting criteria	Not applicable	Rating 60	Corporates	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Not applicable	>EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0021_CR_SLSC_x0_R61	Large corporate	Credit risk and free deliveries	Specialized lending slotting criteria	Not applicable	Rating 61	Corporates	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Not applicable	>EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0021_CR_SLSC_x0_R62	Large corporate	Credit risk and free deliveries	Specialized lending slotting criteria	Not applicable	Rating 62	Corporates	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Not applicable	>EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0021_CR_SLSC_x0_R63	Large corporate	Credit risk and free deliveries	Specialized lending slotting criteria	Not applicable	Rating 63	Corporates	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Not applicable	>EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0021_CR_SLSC_x0_R64	Large corporate	Credit risk and free deliveries	Specialized lending slotting criteria	Not applicable	Rating 64	Corporates	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Not applicable	>EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0021_CR_SLSC_x0_R65	Large corporate	Credit risk and free deliveries	Specialized lending slotting criteria	Not applicable	Rating 65	Corporates	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Not applicable	>EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0021_CR_SLSC_x0_R66	Large corporate	Credit risk and free deliveries	Specialized lending slotting criteria	Not applicable	Rating 66	Corporates	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Not applicable	>EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0021_CR_SLSC_x0_R67	Large corporate	Credit risk and free deliveries	Specialized lending slotting criteria	Not applicable	Rating 67	Corporates	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Not applicable	>EUR 200 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposure	Size of exposure
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
CORP_ALL_0021_CR_SLSC_x0_R68	Large corporate	Credit risk and free deliveries	Specialized lending slotting criteria	Not applicable	Rating 68	Corporates	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Not applicable	>EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0021_CR_SLSC_x0_R69	Large corporate	Credit risk and free deliveries	Specialized lending slotting criteria	Not applicable	Rating 69	Corporates	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Not applicable	>EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0021_CR_SLSC_x0_R70	Large corporate	Credit risk and free deliveries	Specialized lending slotting criteria	Not applicable	Rating 70	Corporates	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Not applicable	>EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0021_CR_SLSC_x0_R71	Large corporate	Credit risk and free deliveries	Specialized lending slotting criteria	Not applicable	Rating 71	Corporates	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Not applicable	>EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0021_CR_SLSC_x0_R72	Large corporate	Credit risk and free deliveries	Specialized lending slotting criteria	Not applicable	Rating 72	Corporates	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Not applicable	>EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0021_CR_SLSC_x0_R73	Large corporate	Credit risk and free deliveries	Specialized lending slotting criteria	Not applicable	Rating 73	Corporates	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Not applicable	>EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0021_CR_SLSC_x0_R74	Large corporate	Credit risk and free deliveries	Specialized lending slotting criteria	Not applicable	Rating 74	Corporates	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Not applicable	>EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0021_CR_SLSC_x0_R75	Large corporate	Credit risk and free deliveries	Specialized lending slotting criteria	Not applicable	Rating 75	Corporates	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Not applicable	>EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0021_CR_SLSC_x0_R76	Large corporate	Credit risk and free deliveries	Specialized lending slotting criteria	Not applicable	Rating 76	Corporates	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Not applicable	>EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0021_CR_SLSC_x0_R77	Large corporate	Credit risk and free deliveries	Specialized lending slotting criteria	Not applicable	Rating 77	Corporates	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Not applicable	>EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0021_CR_SLSC_x0_R78	Large corporate	Credit risk and free deliveries	Specialized lending slotting criteria	Not applicable	Rating 78	Corporates	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Not applicable	>EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0021_CR_SLSC_x0_R79	Large corporate	Credit risk and free deliveries	Specialized lending slotting criteria	Not applicable	Rating 79	Corporates	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Not applicable	>EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0021_CR_SLSC_x0_R80	Large corporate	Credit risk and free deliveries	Specialized lending slotting criteria	Not applicable	Rating 80	Corporates	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Not applicable	>EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0021_CR_SLSC_x0_R81	Large corporate	Credit risk and free deliveries	Specialized lending slotting criteria	Not applicable	Rating 81	Corporates	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Not applicable	>EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0021_CR_SLSC_x0_R82	Large corporate	Credit risk and free deliveries	Specialized lending slotting criteria	Not applicable	Rating 82	Corporates	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Not applicable	>EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0021_CR_SLSC_x0_R83	Large corporate	Credit risk and free deliveries	Specialized lending slotting criteria	Not applicable	Rating 83	Corporates	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Not applicable	>EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0021_CR_SLSC_x0_R84	Large corporate	Credit risk and free deliveries	Specialized lending slotting criteria	Not applicable	Rating 84	Corporates	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Not applicable	>EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0021_CR_SLSC_x0_R85	Large corporate	Credit risk and free deliveries	Specialized lending slotting criteria	Not applicable	Rating 85	Corporates	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Not applicable	>EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0021_CR_SLSC_x0_R86	Large corporate	Credit risk and free deliveries	Specialized lending slotting criteria	Not applicable	Rating 86	Corporates	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Not applicable	>EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0021_CR_SLSC_x0_R87	Large corporate	Credit risk and free deliveries	Specialized lending slotting criteria	Not applicable	Rating 87	Corporates	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Not applicable	>EUR 200 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposure	Size of exposure
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
CORP_ALL_0021_CR_SLSC_x0_R88	Large corporate	Credit risk and free deliveries	Specialized lending slotting criteria	Not applicable	Rating 88	Corporates	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Not applicable	>EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0021_CR_SLSC_x0_R89	Large corporate	Credit risk and free deliveries	Specialized lending slotting criteria	Not applicable	Rating 89	Corporates	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Not applicable	>EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0021_CR_SLSC_x0_R90	Large corporate	Credit risk and free deliveries	Specialized lending slotting criteria	Not applicable	Rating 90	Corporates	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Not applicable	>EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0021_CR_SLSC_x0_R91	Large corporate	Credit risk and free deliveries	Specialized lending slotting criteria	Not applicable	Rating 91	Corporates	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Not applicable	>EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0021_CR_SLSC_x0_R92	Large corporate	Credit risk and free deliveries	Specialized lending slotting criteria	Not applicable	Rating 92	Corporates	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Not applicable	>EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0021_CR_SLSC_x0_R93	Large corporate	Credit risk and free deliveries	Specialized lending slotting criteria	Not applicable	Rating 93	Corporates	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Not applicable	>EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0021_CR_SLSC_x0_R94	Large corporate	Credit risk and free deliveries	Specialized lending slotting criteria	Not applicable	Rating 94	Corporates	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Not applicable	>EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0021_CR_SLSC_x0_R95	Large corporate	Credit risk and free deliveries	Specialized lending slotting criteria	Not applicable	Rating 95	Corporates	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Not applicable	>EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0021_CR_SLSC_x0_R96	Large corporate	Credit risk and free deliveries	Specialized lending slotting criteria	Not applicable	Rating 96	Corporates	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Not applicable	>EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0021_CR_SLSC_x0_R97	Large corporate	Credit risk and free deliveries	Specialized lending slotting criteria	Not applicable	Rating 97	Corporates	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Not applicable	>EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0021_CR_SLSC_x0_R98	Large corporate	Credit risk and free deliveries	Specialized lending slotting criteria	Not applicable	Rating 98	Corporates	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Not applicable	>EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0021_CR_SLSC_x0_R99	Large corporate	Credit risk and free deliveries	Specialized lending slotting criteria	Not applicable	Rating 99	Corporates	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Not applicable	>EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0022_CR_SLSC_x0_Rx0	Large corporate	Credit risk and free deliveries	Specialized lending slotting criteria	Not applicable	Not applicable	Corporates	Not applicable	Defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0023_CR_SLSC_x0_Rx0	Large corporate	Credit risk and free deliveries	Specialized lending slotting criteria	Not applicable	Not applicable	Corporates	Not applicable	Non-defaulted	Drawn credit facility	Exposures without credit protection	Not applicable	Not applicable	>EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0024_CR_SLSC_x0_Rx0	Large corporate	Credit risk and free deliveries	Specialized lending slotting criteria	Not applicable	Not applicable	Corporates	Not applicable	Non-defaulted	Drawn credit facility	Exposures with funded credit protection	Eligible financial collateral	Not applicable	>EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0025_CR_SLSC_x0_Rx0	Large corporate	Credit risk and free deliveries	Specialized lending slotting criteria	Not applicable	Not applicable	Corporates	Not applicable	Non-defaulted	Drawn credit facility	Exposures with funded credit protection	Other eligible collateral: Receivables	Not applicable	>EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0026_CR_SLSC_x0_Rx0	Large corporate	Credit risk and free deliveries	Specialized lending slotting criteria	Not applicable	Not applicable	Corporates	Not applicable	Non-defaulted	Drawn credit facility	Exposures with funded credit protection	Other eligible collateral: Residential Real estate	Not applicable	>EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0027_CR_SLSC_x0_Rx0	Large corporate	Credit risk and free deliveries	Specialized lending slotting criteria	Not applicable	Not applicable	Corporates	Not applicable	Non-defaulted	Drawn credit facility	Exposures with funded credit protection	Other eligible collateral: Commercial Real estate	Not applicable	>EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0028_CR_SLSC_x0_Rx0	Large corporate	Credit risk and free deliveries	Specialized lending slotting criteria	Not applicable	Not applicable	Corporates	Not applicable	Non-defaulted	Drawn credit facility	Exposures with funded credit protection	Other eligible collateral: Physical collateral	Not applicable	>EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0029_CR_SLSC_x0_Rx0	Large corporate	Credit risk and free deliveries	Specialized lending slotting criteria	Not applicable	Not applicable	Corporates	Not applicable	Non-defaulted	Drawn credit facility	Exposures with funded credit protection	Other funded credit protection	Not applicable	>EUR 200 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposure	Size of exposure
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
CORP_ALL_0030_CR_SLSC_x0_Rx0	Large corporate	Credit risk and free deliveries	Specialized lending slotting criteria	Not applicable	Not applicable	Corporates	Not applicable	Non-defaulted	Drawn credit facility	Exposures with unfunded credit protection	Unfunded credit protection	Not applicable	>EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0031_CR_SLSC_x0_Rx0	Large corporate	Credit risk and free deliveries	Specialized lending slotting criteria	Not applicable	Not applicable	Corporates	Not applicable	Non-defaulted	Undrawn committed revolving credit facility	Not applicable	Not applicable	Not applicable	>EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0032_CR_SLSC_x0_Rx0	Large corporate	Credit risk and free deliveries	Specialized lending slotting criteria	Not applicable	Not applicable	Corporates	Not applicable	Non-defaulted	Undrawn committed term credit facility	Not applicable	Not applicable	Not applicable	>EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0033_CR_SLSC_x0_Rx0	Large corporate	Credit risk and free deliveries	Specialized lending slotting criteria	Not applicable	Not applicable	Corporates	Not applicable	Non-defaulted	Note issuance facility (NIF) and revolving underwriting facility (RUF)	Not applicable	Not applicable	Not applicable	>EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0034_CR_SLSC_x0_Rx0	Large corporate	Credit risk and free deliveries	Specialized lending slotting criteria	Not applicable	Not applicable	Corporates	Not applicable	Non-defaulted	Undrawn committed other credit facility	Not applicable	Not applicable	Not applicable	>EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0035_CR_SLSC_x0_Rx0	Large corporate	Credit risk and free deliveries	Specialized lending slotting criteria	Not applicable	Not applicable	Corporates	Not applicable	Non-defaulted	Undrawn uncommitted credit lines	Not applicable	Not applicable	Not applicable	>EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0036_CR_SLSC_x0_Rx0	Large corporate	Credit risk and free deliveries	Specialized lending slotting criteria	Not applicable	Not applicable	Corporates	Not applicable	Non-defaulted	Undrawn purchase commitments for revolving purchased receivables and other low-risk off-balance sheet items	Not applicable	Not applicable	Not applicable	>EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0037_CR_SLSC_x0_Rx0	Large corporate	Credit risk and free deliveries	Specialized lending slotting criteria	Not applicable	Not applicable	Corporates	Not applicable	Non-defaulted	Issued short term letter of credit and other medium-risk off-balance sheet items	Not applicable	Not applicable	Not applicable	>EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0038_CR_SLSC_x0_Rx0	Large corporate	Credit risk and free deliveries	Specialized lending slotting criteria	Not applicable	Not applicable	Corporates	Not applicable	Non-defaulted	Issued warranties and indemnities, guarantees, irrevocable stand-by letter of credit and documentary credit	Not applicable	Not applicable	Not applicable	>EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0039_CR_SLSC_x0_Rx0	Large corporate	Credit risk and free deliveries	Specialized lending slotting criteria	Not applicable	Not applicable	Corporates	Not applicable	Non-defaulted	Full risk (100 %)	Not applicable	Not applicable	Not applicable	>EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0040_CR_SLSC_x0_Rx0	Large corporate	Credit risk and free deliveries	Specialized lending slotting criteria	Not applicable	Not applicable	Corporates	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_NFC_0040_CR_SLSC_x0_Rx0	Large corporate	Credit risk and free deliveries	Specialized lending slotting criteria	Not applicable	Not applicable	Corporates	Non-financial corporations	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_NFC_0040_CR_SLSC_AT_Rx0	Large corporate	Credit risk and free deliveries	Specialized lending slotting criteria	AT	Not applicable	Corporates	Non-financial corporations	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_NFC_0040_CR_SLSC_AU_Rx0	Large corporate	Credit risk and free deliveries	Specialized lending slotting criteria	AU	Not applicable	Corporates	Non-financial corporations	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_NFC_0040_CR_SLSC_BE_Rx0	Large corporate	Credit risk and free deliveries	Specialized lending slotting criteria	BE	Not applicable	Corporates	Non-financial corporations	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_NFC_0040_CR_SLSC_BG_Rx0	Large corporate	Credit risk and free deliveries	Specialized lending slotting criteria	BG	Not applicable	Corporates	Non-financial corporations	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_NFC_0040_CR_SLSC_BR_Rx0	Large corporate	Credit risk and free deliveries	Specialized lending slotting criteria	BR	Not applicable	Corporates	Non-financial corporations	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_NFC_0040_CR_SLSC_CA_Rx0	Large corporate	Credit risk and free deliveries	Specialized lending slotting criteria	CA	Not applicable	Corporates	Non-financial corporations	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_NFC_0040_CR_SLSC_CH_Rx0	Large corporate	Credit risk and free deliveries	Specialized lending slotting criteria	CH	Not applicable	Corporates	Non-financial corporations	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_NFC_0040_CR_SLSC_CN_Rx0	Large corporate	Credit risk and free deliveries	Specialized lending slotting criteria	CN	Not applicable	Corporates	Non-financial corporations	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 200 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposure	Size of exposure
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
CORP_NFC_0040_CR_SLSC_CY_Rx0	Large corporate	Credit risk and free deliveries	Specialized lending slotting criteria	CY	Not applicable	Corporates	Non-financial corporations	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_NFC_0040_CR_SLSC_CZ_Rx0	Large corporate	Credit risk and free deliveries	Specialized lending slotting criteria	CZ	Not applicable	Corporates	Non-financial corporations	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_NFC_0040_CR_SLSC_DE_Rx0	Large corporate	Credit risk and free deliveries	Specialized lending slotting criteria	DE	Not applicable	Corporates	Non-financial corporations	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_NFC_0040_CR_SLSC_DK_Rx0	Large corporate	Credit risk and free deliveries	Specialized lending slotting criteria	DK	Not applicable	Corporates	Non-financial corporations	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_NFC_0040_CR_SLSC_EE_Rx0	Large corporate	Credit risk and free deliveries	Specialized lending slotting criteria	EE	Not applicable	Corporates	Non-financial corporations	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_NFC_0040_CR_SLSC_ES_Rx0	Large corporate	Credit risk and free deliveries	Specialized lending slotting criteria	ES	Not applicable	Corporates	Non-financial corporations	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_NFC_0040_CR_SLSC_FI_Rx0	Large corporate	Credit risk and free deliveries	Specialized lending slotting criteria	FI	Not applicable	Corporates	Non-financial corporations	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_NFC_0040_CR_SLSC_FR_Rx0	Large corporate	Credit risk and free deliveries	Specialized lending slotting criteria	FR	Not applicable	Corporates	Non-financial corporations	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_NFC_0040_CR_SLSC_GB_Rx0	Large corporate	Credit risk and free deliveries	Specialized lending slotting criteria	GB	Not applicable	Corporates	Non-financial corporations	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_NFC_0040_CR_SLSC_GR_Rx0	Large corporate	Credit risk and free deliveries	Specialized lending slotting criteria	GR	Not applicable	Corporates	Non-financial corporations	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_NFC_0040_CR_SLSC_HK_Rx0	Large corporate	Credit risk and free deliveries	Specialized lending slotting criteria	HK	Not applicable	Corporates	Non-financial corporations	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_NFC_0040_CR_SLSC_HR_Rx0	Large corporate	Credit risk and free deliveries	Specialized lending slotting criteria	HR	Not applicable	Corporates	Non-financial corporations	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_NFC_0040_CR_SLSC_HU_Rx0	Large corporate	Credit risk and free deliveries	Specialized lending slotting criteria	HU	Not applicable	Corporates	Non-financial corporations	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_NFC_0040_CR_SLSC_IE_Rx0	Large corporate	Credit risk and free deliveries	Specialized lending slotting criteria	IE	Not applicable	Corporates	Non-financial corporations	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_NFC_0040_CR_SLSC_IL_Rx0	Large corporate	Credit risk and free deliveries	Specialized lending slotting criteria	IL	Not applicable	Corporates	Non-financial corporations	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_NFC_0040_CR_SLSC_IT_Rx0	Large corporate	Credit risk and free deliveries	Specialized lending slotting criteria	IT	Not applicable	Corporates	Non-financial corporations	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_NFC_0040_CR_SLSC_JP_Rx0	Large corporate	Credit risk and free deliveries	Specialized lending slotting criteria	JP	Not applicable	Corporates	Non-financial corporations	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_NFC_0040_CR_SLSC_KR_Rx0	Large corporate	Credit risk and free deliveries	Specialized lending slotting criteria	KR	Not applicable	Corporates	Non-financial corporations	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_NFC_0040_CR_SLSC_LT_Rx0	Large corporate	Credit risk and free deliveries	Specialized lending slotting criteria	LT	Not applicable	Corporates	Non-financial corporations	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_NFC_0040_CR_SLSC_LU_Rx0	Large corporate	Credit risk and free deliveries	Specialized lending slotting criteria	LU	Not applicable	Corporates	Non-financial corporations	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 200 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposure	Size of exposure
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
CORP_NFC_0040_CR_SLSC_LV_Rx0	Large corporate	Credit risk and free deliveries	Specialized lending slotting criteria	LV	Not applicable	Corporates	Non-financial corporations	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_NFC_0040_CR_SLSC_MT_Rx0	Large corporate	Credit risk and free deliveries	Specialized lending slotting criteria	MT	Not applicable	Corporates	Non-financial corporations	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_NFC_0040_CR_SLSC_NL_Rx0	Large corporate	Credit risk and free deliveries	Specialized lending slotting criteria	NL	Not applicable	Corporates	Non-financial corporations	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_NFC_0040_CR_SLSC_NO_Rx0	Large corporate	Credit risk and free deliveries	Specialized lending slotting criteria	NO	Not applicable	Corporates	Non-financial corporations	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_NFC_0040_CR_SLSC_PL_Rx0	Large corporate	Credit risk and free deliveries	Specialized lending slotting criteria	PL	Not applicable	Corporates	Non-financial corporations	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_NFC_0040_CR_SLSC_PT_Rx0	Large corporate	Credit risk and free deliveries	Specialized lending slotting criteria	PT	Not applicable	Corporates	Non-financial corporations	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_NFC_0040_CR_SLSC_RO_Rx0	Large corporate	Credit risk and free deliveries	Specialized lending slotting criteria	RO	Not applicable	Corporates	Non-financial corporations	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_NFC_0040_CR_SLSC_RU_Rx0	Large corporate	Credit risk and free deliveries	Specialized lending slotting criteria	RU	Not applicable	Corporates	Non-financial corporations	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_NFC_0040_CR_SLSC_SE_Rx0	Large corporate	Credit risk and free deliveries	Specialized lending slotting criteria	SE	Not applicable	Corporates	Non-financial corporations	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_NFC_0040_CR_SLSC_SG_Rx0	Large corporate	Credit risk and free deliveries	Specialized lending slotting criteria	SG	Not applicable	Corporates	Non-financial corporations	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_NFC_0040_CR_SLSC_SI_Rx0	Large corporate	Credit risk and free deliveries	Specialized lending slotting criteria	SI	Not applicable	Corporates	Non-financial corporations	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_NFC_0040_CR_SLSC_SK_Rx0	Large corporate	Credit risk and free deliveries	Specialized lending slotting criteria	SK	Not applicable	Corporates	Non-financial corporations	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_NFC_0040_CR_SLSC_TR_Rx0	Large corporate	Credit risk and free deliveries	Specialized lending slotting criteria	TR	Not applicable	Corporates	Non-financial corporations	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_NFC_0040_CR_SLSC_US_Rx0	Large corporate	Credit risk and free deliveries	Specialized lending slotting criteria	US	Not applicable	Corporates	Non-financial corporations	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_NFC_0040_CR_SLSC_x2_Rx0	Large corporate	Credit risk and free deliveries	Specialized lending slotting criteria	Other countries	Not applicable	Corporates	Non-financial corporations	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_OFC_0040_CR_SLSC_x0_Rx0	Large corporate	Credit risk and free deliveries	Specialized lending slotting criteria	Not applicable	Not applicable	Corporates	Other financial corporations	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_OFC_0040_CR_SLSC_AT_Rx0	Large corporate	Credit risk and free deliveries	Specialized lending slotting criteria	AT	Not applicable	Corporates	Other financial corporations	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_OFC_0040_CR_SLSC_AU_Rx0	Large corporate	Credit risk and free deliveries	Specialized lending slotting criteria	AU	Not applicable	Corporates	Other financial corporations	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_OFC_0040_CR_SLSC_BE_Rx0	Large corporate	Credit risk and free deliveries	Specialized lending slotting criteria	BE	Not applicable	Corporates	Other financial corporations	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_OFC_0040_CR_SLSC_BG_Rx0	Large corporate	Credit risk and free deliveries	Specialized lending slotting criteria	BG	Not applicable	Corporates	Other financial corporations	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 200 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposure	Size of exposure
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
CORP_OFC_0040_CR_SLSC_BR_Rx0	Large corporate	Credit risk and free deliveries	Specialized lending slotting criteria	BR	Not applicable	Corporates	Other financial corporations	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_OFC_0040_CR_SLSC_CA_Rx0	Large corporate	Credit risk and free deliveries	Specialized lending slotting criteria	CA	Not applicable	Corporates	Other financial corporations	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_OFC_0040_CR_SLSC_CH_Rx0	Large corporate	Credit risk and free deliveries	Specialized lending slotting criteria	CH	Not applicable	Corporates	Other financial corporations	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_OFC_0040_CR_SLSC_CN_Rx0	Large corporate	Credit risk and free deliveries	Specialized lending slotting criteria	CN	Not applicable	Corporates	Other financial corporations	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_OFC_0040_CR_SLSC_CY_Rx0	Large corporate	Credit risk and free deliveries	Specialized lending slotting criteria	CY	Not applicable	Corporates	Other financial corporations	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_OFC_0040_CR_SLSC_CZ_Rx0	Large corporate	Credit risk and free deliveries	Specialized lending slotting criteria	CZ	Not applicable	Corporates	Other financial corporations	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_OFC_0040_CR_SLSC_DE_Rx0	Large corporate	Credit risk and free deliveries	Specialized lending slotting criteria	DE	Not applicable	Corporates	Other financial corporations	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_OFC_0040_CR_SLSC_DK_Rx0	Large corporate	Credit risk and free deliveries	Specialized lending slotting criteria	DK	Not applicable	Corporates	Other financial corporations	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_OFC_0040_CR_SLSC_EE_Rx0	Large corporate	Credit risk and free deliveries	Specialized lending slotting criteria	EE	Not applicable	Corporates	Other financial corporations	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_OFC_0040_CR_SLSC_ES_Rx0	Large corporate	Credit risk and free deliveries	Specialized lending slotting criteria	ES	Not applicable	Corporates	Other financial corporations	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_OFC_0040_CR_SLSC_FI_Rx0	Large corporate	Credit risk and free deliveries	Specialized lending slotting criteria	FI	Not applicable	Corporates	Other financial corporations	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_OFC_0040_CR_SLSC_FR_Rx0	Large corporate	Credit risk and free deliveries	Specialized lending slotting criteria	FR	Not applicable	Corporates	Other financial corporations	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_OFC_0040_CR_SLSC_GB_Rx0	Large corporate	Credit risk and free deliveries	Specialized lending slotting criteria	GB	Not applicable	Corporates	Other financial corporations	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_OFC_0040_CR_SLSC_GR_Rx0	Large corporate	Credit risk and free deliveries	Specialized lending slotting criteria	GR	Not applicable	Corporates	Other financial corporations	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_OFC_0040_CR_SLSC_HK_Rx0	Large corporate	Credit risk and free deliveries	Specialized lending slotting criteria	HK	Not applicable	Corporates	Other financial corporations	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_OFC_0040_CR_SLSC_HR_Rx0	Large corporate	Credit risk and free deliveries	Specialized lending slotting criteria	HR	Not applicable	Corporates	Other financial corporations	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_OFC_0040_CR_SLSC_HU_Rx0	Large corporate	Credit risk and free deliveries	Specialized lending slotting criteria	HU	Not applicable	Corporates	Other financial corporations	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_OFC_0040_CR_SLSC_IE_Rx0	Large corporate	Credit risk and free deliveries	Specialized lending slotting criteria	IE	Not applicable	Corporates	Other financial corporations	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_OFC_0040_CR_SLSC_IL_Rx0	Large corporate	Credit risk and free deliveries	Specialized lending slotting criteria	IL	Not applicable	Corporates	Other financial corporations	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_OFC_0040_CR_SLSC_IT_Rx0	Large corporate	Credit risk and free deliveries	Specialized lending slotting criteria	IT	Not applicable	Corporates	Other financial corporations	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 200 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposure	Size of exposure
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
CORP_OFC_0040_CR_SLSC_JP_Rx0	Large corporate	Credit risk and free deliveries	Specialized lending slotting criteria	JP	Not applicable	Corporates	Other financial corporations	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_OFC_0040_CR_SLSC_KR_Rx0	Large corporate	Credit risk and free deliveries	Specialized lending slotting criteria	KR	Not applicable	Corporates	Other financial corporations	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_OFC_0040_CR_SLSC_LT_Rx0	Large corporate	Credit risk and free deliveries	Specialized lending slotting criteria	LT	Not applicable	Corporates	Other financial corporations	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_OFC_0040_CR_SLSC_LU_Rx0	Large corporate	Credit risk and free deliveries	Specialized lending slotting criteria	LU	Not applicable	Corporates	Other financial corporations	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_OFC_0040_CR_SLSC_LV_Rx0	Large corporate	Credit risk and free deliveries	Specialized lending slotting criteria	LV	Not applicable	Corporates	Other financial corporations	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_OFC_0040_CR_SLSC_MT_Rx0	Large corporate	Credit risk and free deliveries	Specialized lending slotting criteria	MT	Not applicable	Corporates	Other financial corporations	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_OFC_0040_CR_SLSC_NL_Rx0	Large corporate	Credit risk and free deliveries	Specialized lending slotting criteria	NL	Not applicable	Corporates	Other financial corporations	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_OFC_0040_CR_SLSC_NO_Rx0	Large corporate	Credit risk and free deliveries	Specialized lending slotting criteria	NO	Not applicable	Corporates	Other financial corporations	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_OFC_0040_CR_SLSC_PL_Rx0	Large corporate	Credit risk and free deliveries	Specialized lending slotting criteria	PL	Not applicable	Corporates	Other financial corporations	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_OFC_0040_CR_SLSC_PT_Rx0	Large corporate	Credit risk and free deliveries	Specialized lending slotting criteria	PT	Not applicable	Corporates	Other financial corporations	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_OFC_0040_CR_SLSC_RO_Rx0	Large corporate	Credit risk and free deliveries	Specialized lending slotting criteria	RO	Not applicable	Corporates	Other financial corporations	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_OFC_0040_CR_SLSC_RU_Rx0	Large corporate	Credit risk and free deliveries	Specialized lending slotting criteria	RU	Not applicable	Corporates	Other financial corporations	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_OFC_0040_CR_SLSC_SE_Rx0	Large corporate	Credit risk and free deliveries	Specialized lending slotting criteria	SE	Not applicable	Corporates	Other financial corporations	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_OFC_0040_CR_SLSC_SG_Rx0	Large corporate	Credit risk and free deliveries	Specialized lending slotting criteria	SG	Not applicable	Corporates	Other financial corporations	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_OFC_0040_CR_SLSC_SI_Rx0	Large corporate	Credit risk and free deliveries	Specialized lending slotting criteria	SI	Not applicable	Corporates	Other financial corporations	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_OFC_0040_CR_SLSC_SK_Rx0	Large corporate	Credit risk and free deliveries	Specialized lending slotting criteria	SK	Not applicable	Corporates	Other financial corporations	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_OFC_0040_CR_SLSC_TR_Rx0	Large corporate	Credit risk and free deliveries	Specialized lending slotting criteria	TR	Not applicable	Corporates	Other financial corporations	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_OFC_0040_CR_SLSC_US_Rx0	Large corporate	Credit risk and free deliveries	Specialized lending slotting criteria	US	Not applicable	Corporates	Other financial corporations	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_OFC_0040_CR_SLSC_x2_Rx0	Large corporate	Credit risk and free deliveries	Specialized lending slotting criteria	Other countries	Not applicable	Corporates	Other financial corporations	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 200 mln.	Not applicable	Not applicable	Not applicable
INST_CIN_0001_CC_FIRB_x0_R01	Institutions	Counterparty credit risk	Foundation IRB approach	Not applicable	Rating 1	Institutions	Credit institutions	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposure	Size of exposure
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
INST_CIN_0001_CC_FIRB_x0_R02	Institutions	Counterparty credit risk	Foundation IRB approach	Not applicable	Rating 2	Institutions	Credit institutions	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
INST_CIN_0001_CC_FIRB_x0_R03	Institutions	Counterparty credit risk	Foundation IRB approach	Not applicable	Rating 3	Institutions	Credit institutions	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
INST_CIN_0001_CC_FIRB_x0_R04	Institutions	Counterparty credit risk	Foundation IRB approach	Not applicable	Rating 4	Institutions	Credit institutions	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
INST_CIN_0001_CC_FIRB_x0_R05	Institutions	Counterparty credit risk	Foundation IRB approach	Not applicable	Rating 5	Institutions	Credit institutions	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
INST_CIN_0001_CC_FIRB_x0_R06	Institutions	Counterparty credit risk	Foundation IRB approach	Not applicable	Rating 6	Institutions	Credit institutions	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
INST_CIN_0001_CC_FIRB_x0_R07	Institutions	Counterparty credit risk	Foundation IRB approach	Not applicable	Rating 7	Institutions	Credit institutions	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
INST_CIN_0001_CC_FIRB_x0_R08	Institutions	Counterparty credit risk	Foundation IRB approach	Not applicable	Rating 8	Institutions	Credit institutions	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
INST_CIN_0001_CC_FIRB_x0_R09	Institutions	Counterparty credit risk	Foundation IRB approach	Not applicable	Rating 9	Institutions	Credit institutions	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
INST_CIN_0001_CC_FIRB_x0_R10	Institutions	Counterparty credit risk	Foundation IRB approach	Not applicable	Rating 10	Institutions	Credit institutions	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
INST_CIN_0001_CC_FIRB_x0_R11	Institutions	Counterparty credit risk	Foundation IRB approach	Not applicable	Rating 11	Institutions	Credit institutions	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
INST_CIN_0001_CC_FIRB_x0_R12	Institutions	Counterparty credit risk	Foundation IRB approach	Not applicable	Rating 12	Institutions	Credit institutions	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
INST_CIN_0001_CC_FIRB_x0_R13	Institutions	Counterparty credit risk	Foundation IRB approach	Not applicable	Rating 13	Institutions	Credit institutions	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
INST_CIN_0001_CC_FIRB_x0_R14	Institutions	Counterparty credit risk	Foundation IRB approach	Not applicable	Rating 14	Institutions	Credit institutions	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
INST_CIN_0001_CC_FIRB_x0_R15	Institutions	Counterparty credit risk	Foundation IRB approach	Not applicable	Rating 15	Institutions	Credit institutions	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
INST_CIN_0001_CC_FIRB_x0_R16	Institutions	Counterparty credit risk	Foundation IRB approach	Not applicable	Rating 16	Institutions	Credit institutions	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
INST_CIN_0001_CC_FIRB_x0_R17	Institutions	Counterparty credit risk	Foundation IRB approach	Not applicable	Rating 17	Institutions	Credit institutions	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
INST_CIN_0001_CC_FIRB_x0_R18	Institutions	Counterparty credit risk	Foundation IRB approach	Not applicable	Rating 18	Institutions	Credit institutions	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
INST_CIN_0001_CC_FIRB_x0_R19	Institutions	Counterparty credit risk	Foundation IRB approach	Not applicable	Rating 19	Institutions	Credit institutions	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
INST_CIN_0001_CC_FIRB_x0_R20	Institutions	Counterparty credit risk	Foundation IRB approach	Not applicable	Rating 20	Institutions	Credit institutions	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
INST_CIN_0001_CC_FIRB_x0_R21	Institutions	Counterparty credit risk	Foundation IRB approach	Not applicable	Rating 21	Institutions	Credit institutions	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposure	Size of exposure
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
INST_CIN_0001_CC_FIRB_x0_R22	Institutions	Counterparty credit risk	Foundation IRB approach	Not applicable	Rating 22	Institutions	Credit institutions	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
INST_CIN_0001_CC_FIRB_x0_R23	Institutions	Counterparty credit risk	Foundation IRB approach	Not applicable	Rating 23	Institutions	Credit institutions	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
INST_CIN_0001_CC_FIRB_x0_R24	Institutions	Counterparty credit risk	Foundation IRB approach	Not applicable	Rating 24	Institutions	Credit institutions	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
INST_CIN_0001_CC_FIRB_x0_R25	Institutions	Counterparty credit risk	Foundation IRB approach	Not applicable	Rating 25	Institutions	Credit institutions	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
INST_CIN_0001_CC_FIRB_x0_R26	Institutions	Counterparty credit risk	Foundation IRB approach	Not applicable	Rating 26	Institutions	Credit institutions	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
INST_CIN_0001_CC_FIRB_x0_R27	Institutions	Counterparty credit risk	Foundation IRB approach	Not applicable	Rating 27	Institutions	Credit institutions	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
INST_CIN_0001_CC_FIRB_x0_R28	Institutions	Counterparty credit risk	Foundation IRB approach	Not applicable	Rating 28	Institutions	Credit institutions	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
INST_CIN_0001_CC_FIRB_x0_R29	Institutions	Counterparty credit risk	Foundation IRB approach	Not applicable	Rating 29	Institutions	Credit institutions	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
INST_CIN_0001_CC_FIRB_x0_R30	Institutions	Counterparty credit risk	Foundation IRB approach	Not applicable	Rating 30	Institutions	Credit institutions	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
INST_CIN_0001_CC_FIRB_x0_R31	Institutions	Counterparty credit risk	Foundation IRB approach	Not applicable	Rating 31	Institutions	Credit institutions	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
INST_CIN_0001_CC_FIRB_x0_R32	Institutions	Counterparty credit risk	Foundation IRB approach	Not applicable	Rating 32	Institutions	Credit institutions	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
INST_CIN_0001_CC_FIRB_x0_R33	Institutions	Counterparty credit risk	Foundation IRB approach	Not applicable	Rating 33	Institutions	Credit institutions	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
INST_CIN_0001_CC_FIRB_x0_R34	Institutions	Counterparty credit risk	Foundation IRB approach	Not applicable	Rating 34	Institutions	Credit institutions	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
INST_CIN_0001_CC_FIRB_x0_R35	Institutions	Counterparty credit risk	Foundation IRB approach	Not applicable	Rating 35	Institutions	Credit institutions	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
INST_CIN_0001_CC_FIRB_x0_R36	Institutions	Counterparty credit risk	Foundation IRB approach	Not applicable	Rating 36	Institutions	Credit institutions	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
INST_CIN_0001_CC_FIRB_x0_R37	Institutions	Counterparty credit risk	Foundation IRB approach	Not applicable	Rating 37	Institutions	Credit institutions	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
INST_CIN_0001_CC_FIRB_x0_R38	Institutions	Counterparty credit risk	Foundation IRB approach	Not applicable	Rating 38	Institutions	Credit institutions	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
INST_CIN_0001_CC_FIRB_x0_R39	Institutions	Counterparty credit risk	Foundation IRB approach	Not applicable	Rating 39	Institutions	Credit institutions	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
INST_CIN_0001_CC_FIRB_x0_R40	Institutions	Counterparty credit risk	Foundation IRB approach	Not applicable	Rating 40	Institutions	Credit institutions	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
INST_CIN_0001_CC_FIRB_x0_R41	Institutions	Counterparty credit risk	Foundation IRB approach	Not applicable	Rating 41	Institutions	Credit institutions	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposure	Size of exposure
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
INST_CIN_0001_CC_FIRB_x0_R42	Institutions	Counterparty credit risk	Foundation IRB approach	Not applicable	Rating 42	Institutions	Credit institutions	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
INST_CIN_0001_CC_FIRB_x0_R43	Institutions	Counterparty credit risk	Foundation IRB approach	Not applicable	Rating 43	Institutions	Credit institutions	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
INST_CIN_0001_CC_FIRB_x0_R44	Institutions	Counterparty credit risk	Foundation IRB approach	Not applicable	Rating 44	Institutions	Credit institutions	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
INST_CIN_0001_CC_FIRB_x0_R45	Institutions	Counterparty credit risk	Foundation IRB approach	Not applicable	Rating 45	Institutions	Credit institutions	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
INST_CIN_0001_CC_FIRB_x0_R46	Institutions	Counterparty credit risk	Foundation IRB approach	Not applicable	Rating 46	Institutions	Credit institutions	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
INST_CIN_0001_CC_FIRB_x0_R47	Institutions	Counterparty credit risk	Foundation IRB approach	Not applicable	Rating 47	Institutions	Credit institutions	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
INST_CIN_0001_CC_FIRB_x0_R48	Institutions	Counterparty credit risk	Foundation IRB approach	Not applicable	Rating 48	Institutions	Credit institutions	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
INST_CIN_0001_CC_FIRB_x0_R49	Institutions	Counterparty credit risk	Foundation IRB approach	Not applicable	Rating 49	Institutions	Credit institutions	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
INST_CIN_0001_CC_FIRB_x0_R50	Institutions	Counterparty credit risk	Foundation IRB approach	Not applicable	Rating 50	Institutions	Credit institutions	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
INST_CIN_0001_CC_FIRB_x0_R51	Institutions	Counterparty credit risk	Foundation IRB approach	Not applicable	Rating 51	Institutions	Credit institutions	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
INST_CIN_0001_CC_FIRB_x0_R52	Institutions	Counterparty credit risk	Foundation IRB approach	Not applicable	Rating 52	Institutions	Credit institutions	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
INST_CIN_0001_CC_FIRB_x0_R53	Institutions	Counterparty credit risk	Foundation IRB approach	Not applicable	Rating 53	Institutions	Credit institutions	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
INST_CIN_0001_CC_FIRB_x0_R54	Institutions	Counterparty credit risk	Foundation IRB approach	Not applicable	Rating 54	Institutions	Credit institutions	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
INST_CIN_0001_CC_FIRB_x0_R55	Institutions	Counterparty credit risk	Foundation IRB approach	Not applicable	Rating 55	Institutions	Credit institutions	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
INST_CIN_0001_CC_FIRB_x0_R56	Institutions	Counterparty credit risk	Foundation IRB approach	Not applicable	Rating 56	Institutions	Credit institutions	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
INST_CIN_0001_CC_FIRB_x0_R57	Institutions	Counterparty credit risk	Foundation IRB approach	Not applicable	Rating 57	Institutions	Credit institutions	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
INST_CIN_0001_CC_FIRB_x0_R58	Institutions	Counterparty credit risk	Foundation IRB approach	Not applicable	Rating 58	Institutions	Credit institutions	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
INST_CIN_0001_CC_FIRB_x0_R59	Institutions	Counterparty credit risk	Foundation IRB approach	Not applicable	Rating 59	Institutions	Credit institutions	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
INST_CIN_0001_CC_FIRB_x0_R60	Institutions	Counterparty credit risk	Foundation IRB approach	Not applicable	Rating 60	Institutions	Credit institutions	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
INST_CIN_0001_CC_FIRB_x0_R61	Institutions	Counterparty credit risk	Foundation IRB approach	Not applicable	Rating 61	Institutions	Credit institutions	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposure	Size of exposure
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
INST_CIN_0001_CC_FIRB_x0_R62	Institutions	Counterparty credit risk	Foundation IRB approach	Not applicable	Rating 62	Institutions	Credit institutions	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
INST_CIN_0001_CC_FIRB_x0_R63	Institutions	Counterparty credit risk	Foundation IRB approach	Not applicable	Rating 63	Institutions	Credit institutions	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
INST_CIN_0001_CC_FIRB_x0_R64	Institutions	Counterparty credit risk	Foundation IRB approach	Not applicable	Rating 64	Institutions	Credit institutions	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
INST_CIN_0001_CC_FIRB_x0_R65	Institutions	Counterparty credit risk	Foundation IRB approach	Not applicable	Rating 65	Institutions	Credit institutions	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
INST_CIN_0001_CC_FIRB_x0_R66	Institutions	Counterparty credit risk	Foundation IRB approach	Not applicable	Rating 66	Institutions	Credit institutions	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
INST_CIN_0001_CC_FIRB_x0_R67	Institutions	Counterparty credit risk	Foundation IRB approach	Not applicable	Rating 67	Institutions	Credit institutions	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
INST_CIN_0001_CC_FIRB_x0_R68	Institutions	Counterparty credit risk	Foundation IRB approach	Not applicable	Rating 68	Institutions	Credit institutions	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
INST_CIN_0001_CC_FIRB_x0_R69	Institutions	Counterparty credit risk	Foundation IRB approach	Not applicable	Rating 69	Institutions	Credit institutions	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
INST_CIN_0001_CC_FIRB_x0_R70	Institutions	Counterparty credit risk	Foundation IRB approach	Not applicable	Rating 70	Institutions	Credit institutions	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
INST_CIN_0001_CC_FIRB_x0_R71	Institutions	Counterparty credit risk	Foundation IRB approach	Not applicable	Rating 71	Institutions	Credit institutions	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
INST_CIN_0001_CC_FIRB_x0_R72	Institutions	Counterparty credit risk	Foundation IRB approach	Not applicable	Rating 72	Institutions	Credit institutions	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
INST_CIN_0001_CC_FIRB_x0_R73	Institutions	Counterparty credit risk	Foundation IRB approach	Not applicable	Rating 73	Institutions	Credit institutions	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
INST_CIN_0001_CC_FIRB_x0_R74	Institutions	Counterparty credit risk	Foundation IRB approach	Not applicable	Rating 74	Institutions	Credit institutions	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
INST_CIN_0001_CC_FIRB_x0_R75	Institutions	Counterparty credit risk	Foundation IRB approach	Not applicable	Rating 75	Institutions	Credit institutions	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
INST_CIN_0001_CC_FIRB_x0_R76	Institutions	Counterparty credit risk	Foundation IRB approach	Not applicable	Rating 76	Institutions	Credit institutions	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
INST_CIN_0001_CC_FIRB_x0_R77	Institutions	Counterparty credit risk	Foundation IRB approach	Not applicable	Rating 77	Institutions	Credit institutions	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
INST_CIN_0001_CC_FIRB_x0_R78	Institutions	Counterparty credit risk	Foundation IRB approach	Not applicable	Rating 78	Institutions	Credit institutions	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
INST_CIN_0001_CC_FIRB_x0_R79	Institutions	Counterparty credit risk	Foundation IRB approach	Not applicable	Rating 79	Institutions	Credit institutions	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
INST_CIN_0001_CC_FIRB_x0_R80	Institutions	Counterparty credit risk	Foundation IRB approach	Not applicable	Rating 80	Institutions	Credit institutions	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
INST_CIN_0001_CC_FIRB_x0_R81	Institutions	Counterparty credit risk	Foundation IRB approach	Not applicable	Rating 81	Institutions	Credit institutions	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposure	Size of exposure
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
INST_CIN_0001_CC_FIRB_x0_R82	Institutions	Counterparty credit risk	Foundation IRB approach	Not applicable	Rating 82	Institutions	Credit institutions	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
INST_CIN_0001_CC_FIRB_x0_R83	Institutions	Counterparty credit risk	Foundation IRB approach	Not applicable	Rating 83	Institutions	Credit institutions	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
INST_CIN_0001_CC_FIRB_x0_R84	Institutions	Counterparty credit risk	Foundation IRB approach	Not applicable	Rating 84	Institutions	Credit institutions	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
INST_CIN_0001_CC_FIRB_x0_R85	Institutions	Counterparty credit risk	Foundation IRB approach	Not applicable	Rating 85	Institutions	Credit institutions	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
INST_CIN_0001_CC_FIRB_x0_R86	Institutions	Counterparty credit risk	Foundation IRB approach	Not applicable	Rating 86	Institutions	Credit institutions	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
INST_CIN_0001_CC_FIRB_x0_R87	Institutions	Counterparty credit risk	Foundation IRB approach	Not applicable	Rating 87	Institutions	Credit institutions	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
INST_CIN_0001_CC_FIRB_x0_R88	Institutions	Counterparty credit risk	Foundation IRB approach	Not applicable	Rating 88	Institutions	Credit institutions	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
INST_CIN_0001_CC_FIRB_x0_R89	Institutions	Counterparty credit risk	Foundation IRB approach	Not applicable	Rating 89	Institutions	Credit institutions	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
INST_CIN_0001_CC_FIRB_x0_R90	Institutions	Counterparty credit risk	Foundation IRB approach	Not applicable	Rating 90	Institutions	Credit institutions	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
INST_CIN_0001_CC_FIRB_x0_R91	Institutions	Counterparty credit risk	Foundation IRB approach	Not applicable	Rating 91	Institutions	Credit institutions	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
INST_CIN_0001_CC_FIRB_x0_R92	Institutions	Counterparty credit risk	Foundation IRB approach	Not applicable	Rating 92	Institutions	Credit institutions	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
INST_CIN_0001_CC_FIRB_x0_R93	Institutions	Counterparty credit risk	Foundation IRB approach	Not applicable	Rating 93	Institutions	Credit institutions	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
INST_CIN_0001_CC_FIRB_x0_R94	Institutions	Counterparty credit risk	Foundation IRB approach	Not applicable	Rating 94	Institutions	Credit institutions	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
INST_CIN_0001_CC_FIRB_x0_R95	Institutions	Counterparty credit risk	Foundation IRB approach	Not applicable	Rating 95	Institutions	Credit institutions	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
INST_CIN_0001_CC_FIRB_x0_R96	Institutions	Counterparty credit risk	Foundation IRB approach	Not applicable	Rating 96	Institutions	Credit institutions	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
INST_CIN_0001_CC_FIRB_x0_R97	Institutions	Counterparty credit risk	Foundation IRB approach	Not applicable	Rating 97	Institutions	Credit institutions	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
INST_CIN_0001_CC_FIRB_x0_R98	Institutions	Counterparty credit risk	Foundation IRB approach	Not applicable	Rating 98	Institutions	Credit institutions	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
INST_CIN_0001_CC_FIRB_x0_R99	Institutions	Counterparty credit risk	Foundation IRB approach	Not applicable	Rating 99	Institutions	Credit institutions	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
INST_CIN_0002_CC_FIRB_x0_Rx0	Institutions	Counterparty credit risk	Foundation IRB approach	Not applicable	Not applicable	Institutions	Credit institutions	Defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
INST_CIN_0003_CC_FIRB_x0_Rx0	Institutions	Counterparty credit risk	Foundation IRB approach	Not applicable	Not applicable	Institutions	Credit institutions	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposure	Size of exposure
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
INST_CIN_0004_CC_FIRB_x0_Rx0	Institutions	Counterparty credit risk	Foundation IRB approach	Not applicable	Not applicable	Institutions	Credit institutions	Non-defaulted	Drawn credit facility	Exposures without credit protection	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
INST_CIN_0005_CC_FIRB_x0_Rx0	Institutions	Counterparty credit risk	Foundation IRB approach	Not applicable	Not applicable	Institutions	Credit institutions	Non-defaulted	Drawn credit facility	Exposures with funded credit protection	Eligible financial collateral	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
INST_CIN_0006_CC_FIRB_x0_Rx0	Institutions	Counterparty credit risk	Foundation IRB approach	Not applicable	Not applicable	Institutions	Credit institutions	Non-defaulted	Drawn credit facility	Exposures with funded credit protection	Other eligible collateral: Receivables	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
INST_CIN_0007_CC_FIRB_x0_Rx0	Institutions	Counterparty credit risk	Foundation IRB approach	Not applicable	Not applicable	Institutions	Credit institutions	Non-defaulted	Drawn credit facility	Exposures with funded credit protection	Other eligible collateral: Residential Real estate	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
INST_CIN_0008_CC_FIRB_x0_Rx0	Institutions	Counterparty credit risk	Foundation IRB approach	Not applicable	Not applicable	Institutions	Credit institutions	Non-defaulted	Drawn credit facility	Exposures with funded credit protection	Other eligible collateral: Commercial Real estate	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
INST_CIN_0009_CC_FIRB_x0_Rx0	Institutions	Counterparty credit risk	Foundation IRB approach	Not applicable	Not applicable	Institutions	Credit institutions	Non-defaulted	Drawn credit facility	Exposures with funded credit protection	Other eligible collateral: Physical collateral	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
INST_CIN_0010_CC_FIRB_x0_Rx0	Institutions	Counterparty credit risk	Foundation IRB approach	Not applicable	Not applicable	Institutions	Credit institutions	Non-defaulted	Drawn credit facility	Exposures with funded credit protection	Other funded credit protection	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
INST_CIN_0011_CC_FIRB_x0_Rx0	Institutions	Counterparty credit risk	Foundation IRB approach	Not applicable	Not applicable	Institutions	Credit institutions	Non-defaulted	Drawn credit facility	Exposures with unfunded credit protection	Unfunded credit protection	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
INST_CIN_0012_CC_FIRB_x0_Rx0	Institutions	Counterparty credit risk	Foundation IRB approach	Not applicable	Not applicable	Institutions	Credit institutions	Non-defaulted	Undrawn committed revolving credit facility	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
INST_CIN_0013_CC_FIRB_x0_Rx0	Institutions	Counterparty credit risk	Foundation IRB approach	Not applicable	Not applicable	Institutions	Credit institutions	Non-defaulted	Undrawn committed term credit facility	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
INST_CIN_0014_CC_FIRB_x0_Rx0	Institutions	Counterparty credit risk	Foundation IRB approach	Not applicable	Not applicable	Institutions	Credit institutions	Non-defaulted	Note issuance facility (NIF) and revolving underwriting facility (RUF)	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
INST_CIN_0015_CC_FIRB_x0_Rx0	Institutions	Counterparty credit risk	Foundation IRB approach	Not applicable	Not applicable	Institutions	Credit institutions	Non-defaulted	Undrawn committed other credit facility	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
INST_CIN_0016_CC_FIRB_x0_Rx0	Institutions	Counterparty credit risk	Foundation IRB approach	Not applicable	Not applicable	Institutions	Credit institutions	Non-defaulted	Undrawn uncommitted credit lines	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
INST_CIN_0017_CC_FIRB_x0_Rx0	Institutions	Counterparty credit risk	Foundation IRB approach	Not applicable	Not applicable	Institutions	Credit institutions	Non-defaulted	Undrawn purchase commitments for revolving purchased receivables and other low-risk off-balance sheet items	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
INST_CIN_0018_CC_FIRB_x0_Rx0	Institutions	Counterparty credit risk	Foundation IRB approach	Not applicable	Not applicable	Institutions	Credit institutions	Non-defaulted	Issued short term letter of credit and other medium-risk off-balance sheet items	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
INST_CIN_0019_CC_FIRB_x0_Rx0	Institutions	Counterparty credit risk	Foundation IRB approach	Not applicable	Not applicable	Institutions	Credit institutions	Non-defaulted	Issued warranties and indemnities, guarantees, irrevocable stand-by letter of credit and documentary credit	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
INST_CIN_0020_CC_FIRB_x0_Rx0	Institutions	Counterparty credit risk	Foundation IRB approach	Not applicable	Not applicable	Institutions	Credit institutions	Non-defaulted	Full risk (100 %)	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
INST_CIN_0003_CC_FIRB_AT_Rx0	Institutions	Counterparty credit risk	Foundation IRB approach	AT	Not applicable	Institutions	Credit institutions	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
INST_CIN_0003_CC_FIRB_AU_Rx0	Institutions	Counterparty credit risk	Foundation IRB approach	AU	Not applicable	Institutions	Credit institutions	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
INST_CIN_0003_CC_FIRB_BE_Rx0	Institutions	Counterparty credit risk	Foundation IRB approach	BE	Not applicable	Institutions	Credit institutions	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposure	Size of exposure
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
INST_CIN_0003_CC_FIRB_BG_Rx0	Institutions	Counterparty credit risk	Foundation IRB approach	BG	Not applicable	Institutions	Credit institutions	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
INST_CIN_0003_CC_FIRB_BR_Rx0	Institutions	Counterparty credit risk	Foundation IRB approach	BR	Not applicable	Institutions	Credit institutions	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
INST_CIN_0003_CC_FIRB_CA_Rx0	Institutions	Counterparty credit risk	Foundation IRB approach	CA	Not applicable	Institutions	Credit institutions	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
INST_CIN_0003_CC_FIRB_CH_Rx0	Institutions	Counterparty credit risk	Foundation IRB approach	CH	Not applicable	Institutions	Credit institutions	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
INST_CIN_0003_CC_FIRB_CN_Rx0	Institutions	Counterparty credit risk	Foundation IRB approach	CN	Not applicable	Institutions	Credit institutions	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
INST_CIN_0003_CC_FIRB_CY_Rx0	Institutions	Counterparty credit risk	Foundation IRB approach	CY	Not applicable	Institutions	Credit institutions	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
INST_CIN_0003_CC_FIRB_CZ_Rx0	Institutions	Counterparty credit risk	Foundation IRB approach	CZ	Not applicable	Institutions	Credit institutions	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
INST_CIN_0003_CC_FIRB_DE_Rx0	Institutions	Counterparty credit risk	Foundation IRB approach	DE	Not applicable	Institutions	Credit institutions	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
INST_CIN_0003_CC_FIRB_DK_Rx0	Institutions	Counterparty credit risk	Foundation IRB approach	DK	Not applicable	Institutions	Credit institutions	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
INST_CIN_0003_CC_FIRB_EE_Rx0	Institutions	Counterparty credit risk	Foundation IRB approach	EE	Not applicable	Institutions	Credit institutions	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
INST_CIN_0003_CC_FIRB_ES_Rx0	Institutions	Counterparty credit risk	Foundation IRB approach	ES	Not applicable	Institutions	Credit institutions	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
INST_CIN_0003_CC_FIRB_FI_Rx0	Institutions	Counterparty credit risk	Foundation IRB approach	FI	Not applicable	Institutions	Credit institutions	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
INST_CIN_0003_CC_FIRB_FR_Rx0	Institutions	Counterparty credit risk	Foundation IRB approach	FR	Not applicable	Institutions	Credit institutions	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
INST_CIN_0003_CC_FIRB_GB_Rx0	Institutions	Counterparty credit risk	Foundation IRB approach	GB	Not applicable	Institutions	Credit institutions	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
INST_CIN_0003_CC_FIRB_GR_Rx0	Institutions	Counterparty credit risk	Foundation IRB approach	GR	Not applicable	Institutions	Credit institutions	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
INST_CIN_0003_CC_FIRB_HK_Rx0	Institutions	Counterparty credit risk	Foundation IRB approach	HK	Not applicable	Institutions	Credit institutions	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
INST_CIN_0003_CC_FIRB_HR_Rx0	Institutions	Counterparty credit risk	Foundation IRB approach	HR	Not applicable	Institutions	Credit institutions	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
INST_CIN_0003_CC_FIRB_HU_Rx0	Institutions	Counterparty credit risk	Foundation IRB approach	HU	Not applicable	Institutions	Credit institutions	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
INST_CIN_0003_CC_FIRB_IE_Rx0	Institutions	Counterparty credit risk	Foundation IRB approach	IE	Not applicable	Institutions	Credit institutions	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
INST_CIN_0003_CC_FIRB_IL_Rx0	Institutions	Counterparty credit risk	Foundation IRB approach	IL	Not applicable	Institutions	Credit institutions	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposure	Size of exposure
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
INST_CIN_0003_CC_FIRB_IT_Rx0	Institutions	Counterparty credit risk	Foundation IRB approach	IT	Not applicable	Institutions	Credit institutions	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
INST_CIN_0003_CC_FIRB_JP_Rx0	Institutions	Counterparty credit risk	Foundation IRB approach	JP	Not applicable	Institutions	Credit institutions	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
INST_CIN_0003_CC_FIRB_KR_Rx0	Institutions	Counterparty credit risk	Foundation IRB approach	KR	Not applicable	Institutions	Credit institutions	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
INST_CIN_0003_CC_FIRB_LT_Rx0	Institutions	Counterparty credit risk	Foundation IRB approach	LT	Not applicable	Institutions	Credit institutions	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
INST_CIN_0003_CC_FIRB_LU_Rx0	Institutions	Counterparty credit risk	Foundation IRB approach	LU	Not applicable	Institutions	Credit institutions	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
INST_CIN_0003_CC_FIRB_LV_Rx0	Institutions	Counterparty credit risk	Foundation IRB approach	LV	Not applicable	Institutions	Credit institutions	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
INST_CIN_0003_CC_FIRB_MT_Rx0	Institutions	Counterparty credit risk	Foundation IRB approach	MT	Not applicable	Institutions	Credit institutions	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
INST_CIN_0003_CC_FIRB_NL_Rx0	Institutions	Counterparty credit risk	Foundation IRB approach	NL	Not applicable	Institutions	Credit institutions	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
INST_CIN_0003_CC_FIRB_NO_Rx0	Institutions	Counterparty credit risk	Foundation IRB approach	NO	Not applicable	Institutions	Credit institutions	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
INST_CIN_0003_CC_FIRB_PL_Rx0	Institutions	Counterparty credit risk	Foundation IRB approach	PL	Not applicable	Institutions	Credit institutions	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
INST_CIN_0003_CC_FIRB_PT_Rx0	Institutions	Counterparty credit risk	Foundation IRB approach	PT	Not applicable	Institutions	Credit institutions	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
INST_CIN_0003_CC_FIRB_RO_Rx0	Institutions	Counterparty credit risk	Foundation IRB approach	RO	Not applicable	Institutions	Credit institutions	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
INST_CIN_0003_CC_FIRB_RU_Rx0	Institutions	Counterparty credit risk	Foundation IRB approach	RU	Not applicable	Institutions	Credit institutions	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
INST_CIN_0003_CC_FIRB_SE_Rx0	Institutions	Counterparty credit risk	Foundation IRB approach	SE	Not applicable	Institutions	Credit institutions	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
INST_CIN_0003_CC_FIRB_SG_Rx0	Institutions	Counterparty credit risk	Foundation IRB approach	SG	Not applicable	Institutions	Credit institutions	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
INST_CIN_0003_CC_FIRB_SI_Rx0	Institutions	Counterparty credit risk	Foundation IRB approach	SI	Not applicable	Institutions	Credit institutions	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
INST_CIN_0003_CC_FIRB_SK_Rx0	Institutions	Counterparty credit risk	Foundation IRB approach	SK	Not applicable	Institutions	Credit institutions	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
INST_CIN_0003_CC_FIRB_TR_Rx0	Institutions	Counterparty credit risk	Foundation IRB approach	TR	Not applicable	Institutions	Credit institutions	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
INST_CIN_0003_CC_FIRB_US_Rx0	Institutions	Counterparty credit risk	Foundation IRB approach	US	Not applicable	Institutions	Credit institutions	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
INST_CIN_0003_CC_FIRB_x2_Rx0	Institutions	Counterparty credit risk	Foundation IRB approach	Other countries	Not applicable	Institutions	Credit institutions	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposure	Size of exposure
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
CORP_ALL_0021_CC_FIRB_x0_R01	Large corporate	Counterparty credit risk	Foundation IRB approach	Not applicable	Rating 1	Corporates	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Not applicable	>EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0021_CC_FIRB_x0_R02	Large corporate	Counterparty credit risk	Foundation IRB approach	Not applicable	Rating 2	Corporates	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Not applicable	>EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0021_CC_FIRB_x0_R03	Large corporate	Counterparty credit risk	Foundation IRB approach	Not applicable	Rating 3	Corporates	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Not applicable	>EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0021_CC_FIRB_x0_R04	Large corporate	Counterparty credit risk	Foundation IRB approach	Not applicable	Rating 4	Corporates	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Not applicable	>EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0021_CC_FIRB_x0_R05	Large corporate	Counterparty credit risk	Foundation IRB approach	Not applicable	Rating 5	Corporates	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Not applicable	>EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0021_CC_FIRB_x0_R06	Large corporate	Counterparty credit risk	Foundation IRB approach	Not applicable	Rating 6	Corporates	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Not applicable	>EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0021_CC_FIRB_x0_R07	Large corporate	Counterparty credit risk	Foundation IRB approach	Not applicable	Rating 7	Corporates	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Not applicable	>EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0021_CC_FIRB_x0_R08	Large corporate	Counterparty credit risk	Foundation IRB approach	Not applicable	Rating 8	Corporates	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Not applicable	>EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0021_CC_FIRB_x0_R09	Large corporate	Counterparty credit risk	Foundation IRB approach	Not applicable	Rating 9	Corporates	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Not applicable	>EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0021_CC_FIRB_x0_R10	Large corporate	Counterparty credit risk	Foundation IRB approach	Not applicable	Rating 10	Corporates	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Not applicable	>EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0021_CC_FIRB_x0_R11	Large corporate	Counterparty credit risk	Foundation IRB approach	Not applicable	Rating 11	Corporates	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Not applicable	>EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0021_CC_FIRB_x0_R12	Large corporate	Counterparty credit risk	Foundation IRB approach	Not applicable	Rating 12	Corporates	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Not applicable	>EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0021_CC_FIRB_x0_R13	Large corporate	Counterparty credit risk	Foundation IRB approach	Not applicable	Rating 13	Corporates	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Not applicable	>EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0021_CC_FIRB_x0_R14	Large corporate	Counterparty credit risk	Foundation IRB approach	Not applicable	Rating 14	Corporates	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Not applicable	>EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0021_CC_FIRB_x0_R15	Large corporate	Counterparty credit risk	Foundation IRB approach	Not applicable	Rating 15	Corporates	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Not applicable	>EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0021_CC_FIRB_x0_R16	Large corporate	Counterparty credit risk	Foundation IRB approach	Not applicable	Rating 16	Corporates	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Not applicable	>EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0021_CC_FIRB_x0_R17	Large corporate	Counterparty credit risk	Foundation IRB approach	Not applicable	Rating 17	Corporates	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Not applicable	>EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0021_CC_FIRB_x0_R18	Large corporate	Counterparty credit risk	Foundation IRB approach	Not applicable	Rating 18	Corporates	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Not applicable	>EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0021_CC_FIRB_x0_R19	Large corporate	Counterparty credit risk	Foundation IRB approach	Not applicable	Rating 19	Corporates	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Not applicable	>EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0021_CC_FIRB_x0_R20	Large corporate	Counterparty credit risk	Foundation IRB approach	Not applicable	Rating 20	Corporates	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Not applicable	>EUR 200 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposure	Size of exposure
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
CORP_ALL_0021_CC_FIRB_x0_R21	Large corporate	Counterparty credit risk	Foundation IRB approach	Not applicable	Rating 21	Corporates	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Not applicable	>EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0021_CC_FIRB_x0_R22	Large corporate	Counterparty credit risk	Foundation IRB approach	Not applicable	Rating 22	Corporates	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Not applicable	>EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0021_CC_FIRB_x0_R23	Large corporate	Counterparty credit risk	Foundation IRB approach	Not applicable	Rating 23	Corporates	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Not applicable	>EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0021_CC_FIRB_x0_R24	Large corporate	Counterparty credit risk	Foundation IRB approach	Not applicable	Rating 24	Corporates	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Not applicable	>EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0021_CC_FIRB_x0_R25	Large corporate	Counterparty credit risk	Foundation IRB approach	Not applicable	Rating 25	Corporates	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Not applicable	>EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0021_CC_FIRB_x0_R26	Large corporate	Counterparty credit risk	Foundation IRB approach	Not applicable	Rating 26	Corporates	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Not applicable	>EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0021_CC_FIRB_x0_R27	Large corporate	Counterparty credit risk	Foundation IRB approach	Not applicable	Rating 27	Corporates	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Not applicable	>EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0021_CC_FIRB_x0_R28	Large corporate	Counterparty credit risk	Foundation IRB approach	Not applicable	Rating 28	Corporates	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Not applicable	>EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0021_CC_FIRB_x0_R29	Large corporate	Counterparty credit risk	Foundation IRB approach	Not applicable	Rating 29	Corporates	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Not applicable	>EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0021_CC_FIRB_x0_R30	Large corporate	Counterparty credit risk	Foundation IRB approach	Not applicable	Rating 30	Corporates	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Not applicable	>EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0021_CC_FIRB_x0_R31	Large corporate	Counterparty credit risk	Foundation IRB approach	Not applicable	Rating 31	Corporates	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Not applicable	>EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0021_CC_FIRB_x0_R32	Large corporate	Counterparty credit risk	Foundation IRB approach	Not applicable	Rating 32	Corporates	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Not applicable	>EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0021_CC_FIRB_x0_R33	Large corporate	Counterparty credit risk	Foundation IRB approach	Not applicable	Rating 33	Corporates	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Not applicable	>EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0021_CC_FIRB_x0_R34	Large corporate	Counterparty credit risk	Foundation IRB approach	Not applicable	Rating 34	Corporates	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Not applicable	>EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0021_CC_FIRB_x0_R35	Large corporate	Counterparty credit risk	Foundation IRB approach	Not applicable	Rating 35	Corporates	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Not applicable	>EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0021_CC_FIRB_x0_R36	Large corporate	Counterparty credit risk	Foundation IRB approach	Not applicable	Rating 36	Corporates	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Not applicable	>EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0021_CC_FIRB_x0_R37	Large corporate	Counterparty credit risk	Foundation IRB approach	Not applicable	Rating 37	Corporates	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Not applicable	>EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0021_CC_FIRB_x0_R38	Large corporate	Counterparty credit risk	Foundation IRB approach	Not applicable	Rating 38	Corporates	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Not applicable	>EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0021_CC_FIRB_x0_R39	Large corporate	Counterparty credit risk	Foundation IRB approach	Not applicable	Rating 39	Corporates	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Not applicable	>EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0021_CC_FIRB_x0_R40	Large corporate	Counterparty credit risk	Foundation IRB approach	Not applicable	Rating 40	Corporates	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Not applicable	>EUR 200 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposure	Size of exposure
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
CORP_ALL_0021_CC_FIRB_x0_R41	Large corporate	Counterparty credit risk	Foundation IRB approach	Not applicable	Rating 41	Corporates	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Not applicable	>EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0021_CC_FIRB_x0_R42	Large corporate	Counterparty credit risk	Foundation IRB approach	Not applicable	Rating 42	Corporates	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Not applicable	>EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0021_CC_FIRB_x0_R43	Large corporate	Counterparty credit risk	Foundation IRB approach	Not applicable	Rating 43	Corporates	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Not applicable	>EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0021_CC_FIRB_x0_R44	Large corporate	Counterparty credit risk	Foundation IRB approach	Not applicable	Rating 44	Corporates	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Not applicable	>EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0021_CC_FIRB_x0_R45	Large corporate	Counterparty credit risk	Foundation IRB approach	Not applicable	Rating 45	Corporates	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Not applicable	>EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0021_CC_FIRB_x0_R46	Large corporate	Counterparty credit risk	Foundation IRB approach	Not applicable	Rating 46	Corporates	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Not applicable	>EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0021_CC_FIRB_x0_R47	Large corporate	Counterparty credit risk	Foundation IRB approach	Not applicable	Rating 47	Corporates	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Not applicable	>EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0021_CC_FIRB_x0_R48	Large corporate	Counterparty credit risk	Foundation IRB approach	Not applicable	Rating 48	Corporates	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Not applicable	>EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0021_CC_FIRB_x0_R49	Large corporate	Counterparty credit risk	Foundation IRB approach	Not applicable	Rating 49	Corporates	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Not applicable	>EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0021_CC_FIRB_x0_R50	Large corporate	Counterparty credit risk	Foundation IRB approach	Not applicable	Rating 50	Corporates	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Not applicable	>EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0021_CC_FIRB_x0_R51	Large corporate	Counterparty credit risk	Foundation IRB approach	Not applicable	Rating 51	Corporates	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Not applicable	>EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0021_CC_FIRB_x0_R52	Large corporate	Counterparty credit risk	Foundation IRB approach	Not applicable	Rating 52	Corporates	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Not applicable	>EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0021_CC_FIRB_x0_R53	Large corporate	Counterparty credit risk	Foundation IRB approach	Not applicable	Rating 53	Corporates	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Not applicable	>EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0021_CC_FIRB_x0_R54	Large corporate	Counterparty credit risk	Foundation IRB approach	Not applicable	Rating 54	Corporates	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Not applicable	>EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0021_CC_FIRB_x0_R55	Large corporate	Counterparty credit risk	Foundation IRB approach	Not applicable	Rating 55	Corporates	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Not applicable	>EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0021_CC_FIRB_x0_R56	Large corporate	Counterparty credit risk	Foundation IRB approach	Not applicable	Rating 56	Corporates	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Not applicable	>EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0021_CC_FIRB_x0_R57	Large corporate	Counterparty credit risk	Foundation IRB approach	Not applicable	Rating 57	Corporates	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Not applicable	>EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0021_CC_FIRB_x0_R58	Large corporate	Counterparty credit risk	Foundation IRB approach	Not applicable	Rating 58	Corporates	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Not applicable	>EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0021_CC_FIRB_x0_R59	Large corporate	Counterparty credit risk	Foundation IRB approach	Not applicable	Rating 59	Corporates	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Not applicable	>EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0021_CC_FIRB_x0_R60	Large corporate	Counterparty credit risk	Foundation IRB approach	Not applicable	Rating 60	Corporates	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Not applicable	>EUR 200 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposure	Size of exposure
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
CORP_ALL_0021_CC_FIRB_x0_R61	Large corporate	Counterparty credit risk	Foundation IRB approach	Not applicable	Rating 61	Corporates	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Not applicable	>EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0021_CC_FIRB_x0_R62	Large corporate	Counterparty credit risk	Foundation IRB approach	Not applicable	Rating 62	Corporates	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Not applicable	>EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0021_CC_FIRB_x0_R63	Large corporate	Counterparty credit risk	Foundation IRB approach	Not applicable	Rating 63	Corporates	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Not applicable	>EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0021_CC_FIRB_x0_R64	Large corporate	Counterparty credit risk	Foundation IRB approach	Not applicable	Rating 64	Corporates	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Not applicable	>EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0021_CC_FIRB_x0_R65	Large corporate	Counterparty credit risk	Foundation IRB approach	Not applicable	Rating 65	Corporates	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Not applicable	>EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0021_CC_FIRB_x0_R66	Large corporate	Counterparty credit risk	Foundation IRB approach	Not applicable	Rating 66	Corporates	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Not applicable	>EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0021_CC_FIRB_x0_R67	Large corporate	Counterparty credit risk	Foundation IRB approach	Not applicable	Rating 67	Corporates	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Not applicable	>EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0021_CC_FIRB_x0_R68	Large corporate	Counterparty credit risk	Foundation IRB approach	Not applicable	Rating 68	Corporates	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Not applicable	>EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0021_CC_FIRB_x0_R69	Large corporate	Counterparty credit risk	Foundation IRB approach	Not applicable	Rating 69	Corporates	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Not applicable	>EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0021_CC_FIRB_x0_R70	Large corporate	Counterparty credit risk	Foundation IRB approach	Not applicable	Rating 70	Corporates	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Not applicable	>EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0021_CC_FIRB_x0_R71	Large corporate	Counterparty credit risk	Foundation IRB approach	Not applicable	Rating 71	Corporates	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Not applicable	>EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0021_CC_FIRB_x0_R72	Large corporate	Counterparty credit risk	Foundation IRB approach	Not applicable	Rating 72	Corporates	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Not applicable	>EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0021_CC_FIRB_x0_R73	Large corporate	Counterparty credit risk	Foundation IRB approach	Not applicable	Rating 73	Corporates	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Not applicable	>EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0021_CC_FIRB_x0_R74	Large corporate	Counterparty credit risk	Foundation IRB approach	Not applicable	Rating 74	Corporates	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Not applicable	>EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0021_CC_FIRB_x0_R75	Large corporate	Counterparty credit risk	Foundation IRB approach	Not applicable	Rating 75	Corporates	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Not applicable	>EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0021_CC_FIRB_x0_R76	Large corporate	Counterparty credit risk	Foundation IRB approach	Not applicable	Rating 76	Corporates	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Not applicable	>EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0021_CC_FIRB_x0_R77	Large corporate	Counterparty credit risk	Foundation IRB approach	Not applicable	Rating 77	Corporates	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Not applicable	>EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0021_CC_FIRB_x0_R78	Large corporate	Counterparty credit risk	Foundation IRB approach	Not applicable	Rating 78	Corporates	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Not applicable	>EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0021_CC_FIRB_x0_R79	Large corporate	Counterparty credit risk	Foundation IRB approach	Not applicable	Rating 79	Corporates	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Not applicable	>EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0021_CC_FIRB_x0_R80	Large corporate	Counterparty credit risk	Foundation IRB approach	Not applicable	Rating 80	Corporates	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Not applicable	>EUR 200 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposure	Size of exposure
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
CORP_ALL_0021_CC_FIRB_x0_R81	Large corporate	Counterparty credit risk	Foundation IRB approach	Not applicable	Rating 81	Corporates	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Not applicable	>EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0021_CC_FIRB_x0_R82	Large corporate	Counterparty credit risk	Foundation IRB approach	Not applicable	Rating 82	Corporates	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Not applicable	>EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0021_CC_FIRB_x0_R83	Large corporate	Counterparty credit risk	Foundation IRB approach	Not applicable	Rating 83	Corporates	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Not applicable	>EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0021_CC_FIRB_x0_R84	Large corporate	Counterparty credit risk	Foundation IRB approach	Not applicable	Rating 84	Corporates	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Not applicable	>EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0021_CC_FIRB_x0_R85	Large corporate	Counterparty credit risk	Foundation IRB approach	Not applicable	Rating 85	Corporates	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Not applicable	>EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0021_CC_FIRB_x0_R86	Large corporate	Counterparty credit risk	Foundation IRB approach	Not applicable	Rating 86	Corporates	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Not applicable	>EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0021_CC_FIRB_x0_R87	Large corporate	Counterparty credit risk	Foundation IRB approach	Not applicable	Rating 87	Corporates	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Not applicable	>EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0021_CC_FIRB_x0_R88	Large corporate	Counterparty credit risk	Foundation IRB approach	Not applicable	Rating 88	Corporates	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Not applicable	>EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0021_CC_FIRB_x0_R89	Large corporate	Counterparty credit risk	Foundation IRB approach	Not applicable	Rating 89	Corporates	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Not applicable	>EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0021_CC_FIRB_x0_R90	Large corporate	Counterparty credit risk	Foundation IRB approach	Not applicable	Rating 90	Corporates	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Not applicable	>EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0021_CC_FIRB_x0_R91	Large corporate	Counterparty credit risk	Foundation IRB approach	Not applicable	Rating 91	Corporates	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Not applicable	>EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0021_CC_FIRB_x0_R92	Large corporate	Counterparty credit risk	Foundation IRB approach	Not applicable	Rating 92	Corporates	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Not applicable	>EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0021_CC_FIRB_x0_R93	Large corporate	Counterparty credit risk	Foundation IRB approach	Not applicable	Rating 93	Corporates	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Not applicable	>EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0021_CC_FIRB_x0_R94	Large corporate	Counterparty credit risk	Foundation IRB approach	Not applicable	Rating 94	Corporates	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Not applicable	>EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0021_CC_FIRB_x0_R95	Large corporate	Counterparty credit risk	Foundation IRB approach	Not applicable	Rating 95	Corporates	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Not applicable	>EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0021_CC_FIRB_x0_R96	Large corporate	Counterparty credit risk	Foundation IRB approach	Not applicable	Rating 96	Corporates	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Not applicable	>EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0021_CC_FIRB_x0_R97	Large corporate	Counterparty credit risk	Foundation IRB approach	Not applicable	Rating 97	Corporates	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Not applicable	>EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0021_CC_FIRB_x0_R98	Large corporate	Counterparty credit risk	Foundation IRB approach	Not applicable	Rating 98	Corporates	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Not applicable	>EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0021_CC_FIRB_x0_R99	Large corporate	Counterparty credit risk	Foundation IRB approach	Not applicable	Rating 99	Corporates	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Not applicable	>EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0022_CC_FIRB_x0_Rx0	Large corporate	Counterparty credit risk	Foundation IRB approach	Not applicable	Not applicable	Corporates	Not applicable	Defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 200 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposure	Size of exposure
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
CORP_ALL_0023_CC_FIRB_x0_Rx0	Large corporate	Counterparty credit risk	Foundation IRB approach	Not applicable	Not applicable	Corporates	Not applicable	Non-defaulted	Drawn credit facility	Exposures without credit protection	Not applicable	Not applicable	>EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0024_CC_FIRB_x0_Rx0	Large corporate	Counterparty credit risk	Foundation IRB approach	Not applicable	Not applicable	Corporates	Not applicable	Non-defaulted	Drawn credit facility	Exposures with funded credit protection	Eligible financial collateral	Not applicable	>EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0025_CC_FIRB_x0_Rx0	Large corporate	Counterparty credit risk	Foundation IRB approach	Not applicable	Not applicable	Corporates	Not applicable	Non-defaulted	Drawn credit facility	Exposures with funded credit protection	Other eligible collateral: Receivables	Not applicable	>EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0026_CC_FIRB_x0_Rx0	Large corporate	Counterparty credit risk	Foundation IRB approach	Not applicable	Not applicable	Corporates	Not applicable	Non-defaulted	Drawn credit facility	Exposures with funded credit protection	Other eligible collateral: Residential Real estate	Not applicable	>EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0027_CC_FIRB_x0_Rx0	Large corporate	Counterparty credit risk	Foundation IRB approach	Not applicable	Not applicable	Corporates	Not applicable	Non-defaulted	Drawn credit facility	Exposures with funded credit protection	Other eligible collateral: Commercial Real estate	Not applicable	>EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0028_CC_FIRB_x0_Rx0	Large corporate	Counterparty credit risk	Foundation IRB approach	Not applicable	Not applicable	Corporates	Not applicable	Non-defaulted	Drawn credit facility	Exposures with funded credit protection	Other eligible collateral: Physical collateral	Not applicable	>EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0029_CC_FIRB_x0_Rx0	Large corporate	Counterparty credit risk	Foundation IRB approach	Not applicable	Not applicable	Corporates	Not applicable	Non-defaulted	Drawn credit facility	Exposures with funded credit protection	Other funded credit protection	Not applicable	>EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0030_CC_FIRB_x0_Rx0	Large corporate	Counterparty credit risk	Foundation IRB approach	Not applicable	Not applicable	Corporates	Not applicable	Non-defaulted	Drawn credit facility	Exposures with unfunded credit protection	Unfunded credit protection	Not applicable	>EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0031_CC_FIRB_x0_Rx0	Large corporate	Counterparty credit risk	Foundation IRB approach	Not applicable	Not applicable	Corporates	Not applicable	Non-defaulted	Undrawn committed revolving credit facility	Not applicable	Not applicable	Not applicable	>EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0032_CC_FIRB_x0_Rx0	Large corporate	Counterparty credit risk	Foundation IRB approach	Not applicable	Not applicable	Corporates	Not applicable	Non-defaulted	Undrawn committed term credit facility	Not applicable	Not applicable	Not applicable	>EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0033_CC_FIRB_x0_Rx0	Large corporate	Counterparty credit risk	Foundation IRB approach	Not applicable	Not applicable	Corporates	Not applicable	Non-defaulted	Note issuance facility (NIF) and revolving underwriting facility (RUF)	Not applicable	Not applicable	Not applicable	>EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0034_CC_FIRB_x0_Rx0	Large corporate	Counterparty credit risk	Foundation IRB approach	Not applicable	Not applicable	Corporates	Not applicable	Non-defaulted	Undrawn committed other credit facility	Not applicable	Not applicable	Not applicable	>EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0035_CC_FIRB_x0_Rx0	Large corporate	Counterparty credit risk	Foundation IRB approach	Not applicable	Not applicable	Corporates	Not applicable	Non-defaulted	Undrawn uncommitted credit lines	Not applicable	Not applicable	Not applicable	>EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0036_CC_FIRB_x0_Rx0	Large corporate	Counterparty credit risk	Foundation IRB approach	Not applicable	Not applicable	Corporates	Not applicable	Non-defaulted	Undrawn purchase commitments for revolving purchased receivables and other low-risk off-balance sheet items	Not applicable	Not applicable	Not applicable	>EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0037_CC_FIRB_x0_Rx0	Large corporate	Counterparty credit risk	Foundation IRB approach	Not applicable	Not applicable	Corporates	Not applicable	Non-defaulted	Issued short term letter of credit and other medium-risk off-balance sheet items	Not applicable	Not applicable	Not applicable	>EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0038_CC_FIRB_x0_Rx0	Large corporate	Counterparty credit risk	Foundation IRB approach	Not applicable	Not applicable	Corporates	Not applicable	Non-defaulted	Issued warranties and indemnities, guarantees, irrevocable stand-by letter of credit and documentary credit	Not applicable	Not applicable	Not applicable	>EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0039_CC_FIRB_x0_Rx0	Large corporate	Counterparty credit risk	Foundation IRB approach	Not applicable	Not applicable	Corporates	Not applicable	Non-defaulted	Full risk (100 %)	Not applicable	Not applicable	Not applicable	>EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0040_CC_FIRB_x0_Rx0	Large corporate	Counterparty credit risk	Foundation IRB approach	Not applicable	Not applicable	Corporates	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_NFC_0040_CC_FIRB_x0_Rx0	Large corporate	Counterparty credit risk	Foundation IRB approach	Not applicable	Not applicable	Corporates	Non-financial corporations	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_NFC_0040_CC_FIRB_AT_Rx0	Large corporate	Counterparty credit risk	Foundation IRB approach	AT	Not applicable	Corporates	Non-financial corporations	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 200 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposure	Size of exposure
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
CORP_NFC_0040_CC_FIRB_AU_Rx0	Large corporate	Counterparty credit risk	Foundation IRB approach	AU	Not applicable	Corporates	Non-financial corporations	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_NFC_0040_CC_FIRB_BE_Rx0	Large corporate	Counterparty credit risk	Foundation IRB approach	BE	Not applicable	Corporates	Non-financial corporations	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_NFC_0040_CC_FIRB_BG_Rx0	Large corporate	Counterparty credit risk	Foundation IRB approach	BG	Not applicable	Corporates	Non-financial corporations	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_NFC_0040_CC_FIRB_BR_Rx0	Large corporate	Counterparty credit risk	Foundation IRB approach	BR	Not applicable	Corporates	Non-financial corporations	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_NFC_0040_CC_FIRB_CA_Rx0	Large corporate	Counterparty credit risk	Foundation IRB approach	CA	Not applicable	Corporates	Non-financial corporations	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_NFC_0040_CC_FIRB_CH_Rx0	Large corporate	Counterparty credit risk	Foundation IRB approach	CH	Not applicable	Corporates	Non-financial corporations	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_NFC_0040_CC_FIRB_CN_Rx0	Large corporate	Counterparty credit risk	Foundation IRB approach	CN	Not applicable	Corporates	Non-financial corporations	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_NFC_0040_CC_FIRB_CY_Rx0	Large corporate	Counterparty credit risk	Foundation IRB approach	CY	Not applicable	Corporates	Non-financial corporations	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_NFC_0040_CC_FIRB_CZ_Rx0	Large corporate	Counterparty credit risk	Foundation IRB approach	CZ	Not applicable	Corporates	Non-financial corporations	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_NFC_0040_CC_FIRB_DE_Rx0	Large corporate	Counterparty credit risk	Foundation IRB approach	DE	Not applicable	Corporates	Non-financial corporations	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_NFC_0040_CC_FIRB_DK_Rx0	Large corporate	Counterparty credit risk	Foundation IRB approach	DK	Not applicable	Corporates	Non-financial corporations	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_NFC_0040_CC_FIRB_EE_Rx0	Large corporate	Counterparty credit risk	Foundation IRB approach	EE	Not applicable	Corporates	Non-financial corporations	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_NFC_0040_CC_FIRB_ES_Rx0	Large corporate	Counterparty credit risk	Foundation IRB approach	ES	Not applicable	Corporates	Non-financial corporations	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_NFC_0040_CC_FIRB_FI_Rx0	Large corporate	Counterparty credit risk	Foundation IRB approach	FI	Not applicable	Corporates	Non-financial corporations	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_NFC_0040_CC_FIRB_FR_Rx0	Large corporate	Counterparty credit risk	Foundation IRB approach	FR	Not applicable	Corporates	Non-financial corporations	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_NFC_0040_CC_FIRB_GB_Rx0	Large corporate	Counterparty credit risk	Foundation IRB approach	GB	Not applicable	Corporates	Non-financial corporations	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_NFC_0040_CC_FIRB_GR_Rx0	Large corporate	Counterparty credit risk	Foundation IRB approach	GR	Not applicable	Corporates	Non-financial corporations	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_NFC_0040_CC_FIRB_HK_Rx0	Large corporate	Counterparty credit risk	Foundation IRB approach	HK	Not applicable	Corporates	Non-financial corporations	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_NFC_0040_CC_FIRB_HR_Rx0	Large corporate	Counterparty credit risk	Foundation IRB approach	HR	Not applicable	Corporates	Non-financial corporations	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_NFC_0040_CC_FIRB_HU_Rx0	Large corporate	Counterparty credit risk	Foundation IRB approach	HU	Not applicable	Corporates	Non-financial corporations	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 200 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposure	Size of exposure
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
CORP_NFC_0040_CC_FIRB_IE_Rx0	Large corporate	Counterparty credit risk	Foundation IRB approach	IE	Not applicable	Corporates	Non-financial corporations	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_NFC_0040_CC_FIRB_IL_Rx0	Large corporate	Counterparty credit risk	Foundation IRB approach	IL	Not applicable	Corporates	Non-financial corporations	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_NFC_0040_CC_FIRB_IT_Rx0	Large corporate	Counterparty credit risk	Foundation IRB approach	IT	Not applicable	Corporates	Non-financial corporations	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_NFC_0040_CC_FIRB_JP_Rx0	Large corporate	Counterparty credit risk	Foundation IRB approach	JP	Not applicable	Corporates	Non-financial corporations	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_NFC_0040_CC_FIRB_KR_Rx0	Large corporate	Counterparty credit risk	Foundation IRB approach	KR	Not applicable	Corporates	Non-financial corporations	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_NFC_0040_CC_FIRB_LT_Rx0	Large corporate	Counterparty credit risk	Foundation IRB approach	LT	Not applicable	Corporates	Non-financial corporations	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_NFC_0040_CC_FIRB_LU_Rx0	Large corporate	Counterparty credit risk	Foundation IRB approach	LU	Not applicable	Corporates	Non-financial corporations	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_NFC_0040_CC_FIRB_LV_Rx0	Large corporate	Counterparty credit risk	Foundation IRB approach	LV	Not applicable	Corporates	Non-financial corporations	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_NFC_0040_CC_FIRB_MT_Rx0	Large corporate	Counterparty credit risk	Foundation IRB approach	MT	Not applicable	Corporates	Non-financial corporations	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_NFC_0040_CC_FIRB_NL_Rx0	Large corporate	Counterparty credit risk	Foundation IRB approach	NL	Not applicable	Corporates	Non-financial corporations	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_NFC_0040_CC_FIRB_NO_Rx0	Large corporate	Counterparty credit risk	Foundation IRB approach	NO	Not applicable	Corporates	Non-financial corporations	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_NFC_0040_CC_FIRB_PL_Rx0	Large corporate	Counterparty credit risk	Foundation IRB approach	PL	Not applicable	Corporates	Non-financial corporations	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_NFC_0040_CC_FIRB_PT_Rx0	Large corporate	Counterparty credit risk	Foundation IRB approach	PT	Not applicable	Corporates	Non-financial corporations	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_NFC_0040_CC_FIRB_RO_Rx0	Large corporate	Counterparty credit risk	Foundation IRB approach	RO	Not applicable	Corporates	Non-financial corporations	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_NFC_0040_CC_FIRB_RU_Rx0	Large corporate	Counterparty credit risk	Foundation IRB approach	RU	Not applicable	Corporates	Non-financial corporations	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_NFC_0040_CC_FIRB_SE_Rx0	Large corporate	Counterparty credit risk	Foundation IRB approach	SE	Not applicable	Corporates	Non-financial corporations	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_NFC_0040_CC_FIRB_SG_Rx0	Large corporate	Counterparty credit risk	Foundation IRB approach	SG	Not applicable	Corporates	Non-financial corporations	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_NFC_0040_CC_FIRB_SI_Rx0	Large corporate	Counterparty credit risk	Foundation IRB approach	SI	Not applicable	Corporates	Non-financial corporations	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_NFC_0040_CC_FIRB_SK_Rx0	Large corporate	Counterparty credit risk	Foundation IRB approach	SK	Not applicable	Corporates	Non-financial corporations	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_NFC_0040_CC_FIRB_TR_Rx0	Large corporate	Counterparty credit risk	Foundation IRB approach	TR	Not applicable	Corporates	Non-financial corporations	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 200 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposure	Size of exposure
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
CORP_NFC_0040_CC_FIRB_US_Rx0	Large corporate	Counterparty credit risk	Foundation IRB approach	US	Not applicable	Corporates	Non-financial corporations	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_NFC_0040_CC_FIRB_x2_Rx0	Large corporate	Counterparty credit risk	Foundation IRB approach	Other countries	Not applicable	Corporates	Non-financial corporations	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_OFC_0040_CC_FIRB_x0_Rx0	Large corporate	Counterparty credit risk	Foundation IRB approach	Not applicable	Not applicable	Corporates	Other financial corporations	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_OFC_0040_CC_FIRB_AT_Rx0	Large corporate	Counterparty credit risk	Foundation IRB approach	AT	Not applicable	Corporates	Other financial corporations	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_OFC_0040_CC_FIRB_AU_Rx0	Large corporate	Counterparty credit risk	Foundation IRB approach	AU	Not applicable	Corporates	Other financial corporations	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_OFC_0040_CC_FIRB_BE_Rx0	Large corporate	Counterparty credit risk	Foundation IRB approach	BE	Not applicable	Corporates	Other financial corporations	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_OFC_0040_CC_FIRB_BG_Rx0	Large corporate	Counterparty credit risk	Foundation IRB approach	BG	Not applicable	Corporates	Other financial corporations	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_OFC_0040_CC_FIRB_BR_Rx0	Large corporate	Counterparty credit risk	Foundation IRB approach	BR	Not applicable	Corporates	Other financial corporations	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_OFC_0040_CC_FIRB_CA_Rx0	Large corporate	Counterparty credit risk	Foundation IRB approach	CA	Not applicable	Corporates	Other financial corporations	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_OFC_0040_CC_FIRB_CH_Rx0	Large corporate	Counterparty credit risk	Foundation IRB approach	CH	Not applicable	Corporates	Other financial corporations	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_OFC_0040_CC_FIRB_CN_Rx0	Large corporate	Counterparty credit risk	Foundation IRB approach	CN	Not applicable	Corporates	Other financial corporations	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_OFC_0040_CC_FIRB_CY_Rx0	Large corporate	Counterparty credit risk	Foundation IRB approach	CY	Not applicable	Corporates	Other financial corporations	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_OFC_0040_CC_FIRB_CZ_Rx0	Large corporate	Counterparty credit risk	Foundation IRB approach	CZ	Not applicable	Corporates	Other financial corporations	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_OFC_0040_CC_FIRB_DE_Rx0	Large corporate	Counterparty credit risk	Foundation IRB approach	DE	Not applicable	Corporates	Other financial corporations	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_OFC_0040_CC_FIRB_DK_Rx0	Large corporate	Counterparty credit risk	Foundation IRB approach	DK	Not applicable	Corporates	Other financial corporations	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_OFC_0040_CC_FIRB_EE_Rx0	Large corporate	Counterparty credit risk	Foundation IRB approach	EE	Not applicable	Corporates	Other financial corporations	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_OFC_0040_CC_FIRB_ES_Rx0	Large corporate	Counterparty credit risk	Foundation IRB approach	ES	Not applicable	Corporates	Other financial corporations	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_OFC_0040_CC_FIRB_FI_Rx0	Large corporate	Counterparty credit risk	Foundation IRB approach	FI	Not applicable	Corporates	Other financial corporations	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_OFC_0040_CC_FIRB_FR_Rx0	Large corporate	Counterparty credit risk	Foundation IRB approach	FR	Not applicable	Corporates	Other financial corporations	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_OFC_0040_CC_FIRB_GB_Rx0	Large corporate	Counterparty credit risk	Foundation IRB approach	GB	Not applicable	Corporates	Other financial corporations	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 200 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposure	Size of exposure
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
CORP_OFC_0040_CC_FIRB_GR_Rx0	Large corporate	Counterparty credit risk	Foundation IRB approach	GR	Not applicable	Corporates	Other financial corporations	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_OFC_0040_CC_FIRB_HK_Rx0	Large corporate	Counterparty credit risk	Foundation IRB approach	HK	Not applicable	Corporates	Other financial corporations	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_OFC_0040_CC_FIRB_HR_Rx0	Large corporate	Counterparty credit risk	Foundation IRB approach	HR	Not applicable	Corporates	Other financial corporations	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_OFC_0040_CC_FIRB_HU_Rx0	Large corporate	Counterparty credit risk	Foundation IRB approach	HU	Not applicable	Corporates	Other financial corporations	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_OFC_0040_CC_FIRB_IE_Rx0	Large corporate	Counterparty credit risk	Foundation IRB approach	IE	Not applicable	Corporates	Other financial corporations	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_OFC_0040_CC_FIRB_IL_Rx0	Large corporate	Counterparty credit risk	Foundation IRB approach	IL	Not applicable	Corporates	Other financial corporations	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_OFC_0040_CC_FIRB_IT_Rx0	Large corporate	Counterparty credit risk	Foundation IRB approach	IT	Not applicable	Corporates	Other financial corporations	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_OFC_0040_CC_FIRB_JP_Rx0	Large corporate	Counterparty credit risk	Foundation IRB approach	JP	Not applicable	Corporates	Other financial corporations	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_OFC_0040_CC_FIRB_KR_Rx0	Large corporate	Counterparty credit risk	Foundation IRB approach	KR	Not applicable	Corporates	Other financial corporations	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_OFC_0040_CC_FIRB_LT_Rx0	Large corporate	Counterparty credit risk	Foundation IRB approach	LT	Not applicable	Corporates	Other financial corporations	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_OFC_0040_CC_FIRB_LU_Rx0	Large corporate	Counterparty credit risk	Foundation IRB approach	LU	Not applicable	Corporates	Other financial corporations	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_OFC_0040_CC_FIRB_LV_Rx0	Large corporate	Counterparty credit risk	Foundation IRB approach	LV	Not applicable	Corporates	Other financial corporations	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_OFC_0040_CC_FIRB_MT_Rx0	Large corporate	Counterparty credit risk	Foundation IRB approach	MT	Not applicable	Corporates	Other financial corporations	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_OFC_0040_CC_FIRB_NL_Rx0	Large corporate	Counterparty credit risk	Foundation IRB approach	NL	Not applicable	Corporates	Other financial corporations	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_OFC_0040_CC_FIRB_NO_Rx0	Large corporate	Counterparty credit risk	Foundation IRB approach	NO	Not applicable	Corporates	Other financial corporations	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_OFC_0040_CC_FIRB_PL_Rx0	Large corporate	Counterparty credit risk	Foundation IRB approach	PL	Not applicable	Corporates	Other financial corporations	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_OFC_0040_CC_FIRB_PT_Rx0	Large corporate	Counterparty credit risk	Foundation IRB approach	PT	Not applicable	Corporates	Other financial corporations	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_OFC_0040_CC_FIRB_RO_Rx0	Large corporate	Counterparty credit risk	Foundation IRB approach	RO	Not applicable	Corporates	Other financial corporations	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_OFC_0040_CC_FIRB_RU_Rx0	Large corporate	Counterparty credit risk	Foundation IRB approach	RU	Not applicable	Corporates	Other financial corporations	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_OFC_0040_CC_FIRB_SE_Rx0	Large corporate	Counterparty credit risk	Foundation IRB approach	SE	Not applicable	Corporates	Other financial corporations	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 200 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposure	Size of exposure
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
CORP_OFC_0040_CC_FIRB_SG_Rx0	Large corporate	Counterparty credit risk	Foundation IRB approach	SG	Not applicable	Corporates	Other financial corporations	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_OFC_0040_CC_FIRB_SI_Rx0	Large corporate	Counterparty credit risk	Foundation IRB approach	SI	Not applicable	Corporates	Other financial corporations	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_OFC_0040_CC_FIRB_SK_Rx0	Large corporate	Counterparty credit risk	Foundation IRB approach	SK	Not applicable	Corporates	Other financial corporations	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_OFC_0040_CC_FIRB_TR_Rx0	Large corporate	Counterparty credit risk	Foundation IRB approach	TR	Not applicable	Corporates	Other financial corporations	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_OFC_0040_CC_FIRB_US_Rx0	Large corporate	Counterparty credit risk	Foundation IRB approach	US	Not applicable	Corporates	Other financial corporations	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_OFC_0040_CC_FIRB_x2_Rx0	Large corporate	Counterparty credit risk	Foundation IRB approach	Other countries	Not applicable	Corporates	Other financial corporations	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 200 mln.	Not applicable	Not applicable	Not applicable
INST_OFC_0041_CC_FIRB_x0_R01	Institutions	Counterparty credit risk	Foundation IRB approach	Not applicable	Rating 1	Institutions	Other financial corporations	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Counterparties other than public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
INST_OFC_0041_CC_FIRB_x0_R02	Institutions	Counterparty credit risk	Foundation IRB approach	Not applicable	Rating 2	Institutions	Other financial corporations	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Counterparties other than public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
INST_OFC_0041_CC_FIRB_x0_R03	Institutions	Counterparty credit risk	Foundation IRB approach	Not applicable	Rating 3	Institutions	Other financial corporations	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Counterparties other than public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
INST_OFC_0041_CC_FIRB_x0_R04	Institutions	Counterparty credit risk	Foundation IRB approach	Not applicable	Rating 4	Institutions	Other financial corporations	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Counterparties other than public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
INST_OFC_0041_CC_FIRB_x0_R05	Institutions	Counterparty credit risk	Foundation IRB approach	Not applicable	Rating 5	Institutions	Other financial corporations	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Counterparties other than public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
INST_OFC_0041_CC_FIRB_x0_R06	Institutions	Counterparty credit risk	Foundation IRB approach	Not applicable	Rating 6	Institutions	Other financial corporations	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Counterparties other than public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
INST_OFC_0041_CC_FIRB_x0_R07	Institutions	Counterparty credit risk	Foundation IRB approach	Not applicable	Rating 7	Institutions	Other financial corporations	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Counterparties other than public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
INST_OFC_0041_CC_FIRB_x0_R08	Institutions	Counterparty credit risk	Foundation IRB approach	Not applicable	Rating 8	Institutions	Other financial corporations	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Counterparties other than public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
INST_OFC_0041_CC_FIRB_x0_R09	Institutions	Counterparty credit risk	Foundation IRB approach	Not applicable	Rating 9	Institutions	Other financial corporations	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Counterparties other than public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
INST_OFC_0041_CC_FIRB_x0_R10	Institutions	Counterparty credit risk	Foundation IRB approach	Not applicable	Rating 10	Institutions	Other financial corporations	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Counterparties other than public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
INST_OFC_0041_CC_FIRB_x0_R11	Institutions	Counterparty credit risk	Foundation IRB approach	Not applicable	Rating 11	Institutions	Other financial corporations	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Counterparties other than public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
INST_OFC_0041_CC_FIRB_x0_R12	Institutions	Counterparty credit risk	Foundation IRB approach	Not applicable	Rating 12	Institutions	Other financial corporations	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Counterparties other than public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
INST_OFC_0041_CC_FIRB_x0_R13	Institutions	Counterparty credit risk	Foundation IRB approach	Not applicable	Rating 13	Institutions	Other financial corporations	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Counterparties other than public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
INST_OFC_0041_CC_FIRB_x0_R14	Institutions	Counterparty credit risk	Foundation IRB approach	Not applicable	Rating 14	Institutions	Other financial corporations	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Counterparties other than public sector entities	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposure	Size of exposure
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
INST_OFC_0041_CC_FIRB_x0_R15	Institutions	Counterparty credit risk	Foundation IRB approach	Not applicable	Rating 15	Institutions	Other financial corporations	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Counterparties other than public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
INST_OFC_0041_CC_FIRB_x0_R16	Institutions	Counterparty credit risk	Foundation IRB approach	Not applicable	Rating 16	Institutions	Other financial corporations	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Counterparties other than public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
INST_OFC_0041_CC_FIRB_x0_R17	Institutions	Counterparty credit risk	Foundation IRB approach	Not applicable	Rating 17	Institutions	Other financial corporations	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Counterparties other than public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
INST_OFC_0041_CC_FIRB_x0_R18	Institutions	Counterparty credit risk	Foundation IRB approach	Not applicable	Rating 18	Institutions	Other financial corporations	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Counterparties other than public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
INST_OFC_0041_CC_FIRB_x0_R19	Institutions	Counterparty credit risk	Foundation IRB approach	Not applicable	Rating 19	Institutions	Other financial corporations	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Counterparties other than public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
INST_OFC_0041_CC_FIRB_x0_R20	Institutions	Counterparty credit risk	Foundation IRB approach	Not applicable	Rating 20	Institutions	Other financial corporations	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Counterparties other than public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
INST_OFC_0041_CC_FIRB_x0_R21	Institutions	Counterparty credit risk	Foundation IRB approach	Not applicable	Rating 21	Institutions	Other financial corporations	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Counterparties other than public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
INST_OFC_0041_CC_FIRB_x0_R22	Institutions	Counterparty credit risk	Foundation IRB approach	Not applicable	Rating 22	Institutions	Other financial corporations	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Counterparties other than public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
INST_OFC_0041_CC_FIRB_x0_R23	Institutions	Counterparty credit risk	Foundation IRB approach	Not applicable	Rating 23	Institutions	Other financial corporations	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Counterparties other than public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
INST_OFC_0041_CC_FIRB_x0_R24	Institutions	Counterparty credit risk	Foundation IRB approach	Not applicable	Rating 24	Institutions	Other financial corporations	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Counterparties other than public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
INST_OFC_0041_CC_FIRB_x0_R25	Institutions	Counterparty credit risk	Foundation IRB approach	Not applicable	Rating 25	Institutions	Other financial corporations	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Counterparties other than public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
INST_OFC_0041_CC_FIRB_x0_R26	Institutions	Counterparty credit risk	Foundation IRB approach	Not applicable	Rating 26	Institutions	Other financial corporations	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Counterparties other than public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
INST_OFC_0041_CC_FIRB_x0_R27	Institutions	Counterparty credit risk	Foundation IRB approach	Not applicable	Rating 27	Institutions	Other financial corporations	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Counterparties other than public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
INST_OFC_0041_CC_FIRB_x0_R28	Institutions	Counterparty credit risk	Foundation IRB approach	Not applicable	Rating 28	Institutions	Other financial corporations	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Counterparties other than public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
INST_OFC_0041_CC_FIRB_x0_R29	Institutions	Counterparty credit risk	Foundation IRB approach	Not applicable	Rating 29	Institutions	Other financial corporations	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Counterparties other than public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
INST_OFC_0041_CC_FIRB_x0_R30	Institutions	Counterparty credit risk	Foundation IRB approach	Not applicable	Rating 30	Institutions	Other financial corporations	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Counterparties other than public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
INST_OFC_0041_CC_FIRB_x0_R31	Institutions	Counterparty credit risk	Foundation IRB approach	Not applicable	Rating 31	Institutions	Other financial corporations	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Counterparties other than public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
INST_OFC_0041_CC_FIRB_x0_R32	Institutions	Counterparty credit risk	Foundation IRB approach	Not applicable	Rating 32	Institutions	Other financial corporations	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Counterparties other than public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
INST_OFC_0041_CC_FIRB_x0_R33	Institutions	Counterparty credit risk	Foundation IRB approach	Not applicable	Rating 33	Institutions	Other financial corporations	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Counterparties other than public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
INST_OFC_0041_CC_FIRB_x0_R34	Institutions	Counterparty credit risk	Foundation IRB approach	Not applicable	Rating 34	Institutions	Other financial corporations	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Counterparties other than public sector entities	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposure	Size of exposure
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
INST_OFC_0041_CC_FIRB_x0_R35	Institutions	Counterparty credit risk	Foundation IRB approach	Not applicable	Rating 35	Institutions	Other financial corporations	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Counterparties other than public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
INST_OFC_0041_CC_FIRB_x0_R36	Institutions	Counterparty credit risk	Foundation IRB approach	Not applicable	Rating 36	Institutions	Other financial corporations	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Counterparties other than public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
INST_OFC_0041_CC_FIRB_x0_R37	Institutions	Counterparty credit risk	Foundation IRB approach	Not applicable	Rating 37	Institutions	Other financial corporations	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Counterparties other than public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
INST_OFC_0041_CC_FIRB_x0_R38	Institutions	Counterparty credit risk	Foundation IRB approach	Not applicable	Rating 38	Institutions	Other financial corporations	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Counterparties other than public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
INST_OFC_0041_CC_FIRB_x0_R39	Institutions	Counterparty credit risk	Foundation IRB approach	Not applicable	Rating 39	Institutions	Other financial corporations	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Counterparties other than public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
INST_OFC_0041_CC_FIRB_x0_R40	Institutions	Counterparty credit risk	Foundation IRB approach	Not applicable	Rating 40	Institutions	Other financial corporations	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Counterparties other than public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
INST_OFC_0041_CC_FIRB_x0_R41	Institutions	Counterparty credit risk	Foundation IRB approach	Not applicable	Rating 41	Institutions	Other financial corporations	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Counterparties other than public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
INST_OFC_0041_CC_FIRB_x0_R42	Institutions	Counterparty credit risk	Foundation IRB approach	Not applicable	Rating 42	Institutions	Other financial corporations	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Counterparties other than public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
INST_OFC_0041_CC_FIRB_x0_R43	Institutions	Counterparty credit risk	Foundation IRB approach	Not applicable	Rating 43	Institutions	Other financial corporations	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Counterparties other than public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
INST_OFC_0041_CC_FIRB_x0_R44	Institutions	Counterparty credit risk	Foundation IRB approach	Not applicable	Rating 44	Institutions	Other financial corporations	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Counterparties other than public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
INST_OFC_0041_CC_FIRB_x0_R45	Institutions	Counterparty credit risk	Foundation IRB approach	Not applicable	Rating 45	Institutions	Other financial corporations	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Counterparties other than public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
INST_OFC_0041_CC_FIRB_x0_R46	Institutions	Counterparty credit risk	Foundation IRB approach	Not applicable	Rating 46	Institutions	Other financial corporations	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Counterparties other than public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
INST_OFC_0041_CC_FIRB_x0_R47	Institutions	Counterparty credit risk	Foundation IRB approach	Not applicable	Rating 47	Institutions	Other financial corporations	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Counterparties other than public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
INST_OFC_0041_CC_FIRB_x0_R48	Institutions	Counterparty credit risk	Foundation IRB approach	Not applicable	Rating 48	Institutions	Other financial corporations	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Counterparties other than public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
INST_OFC_0041_CC_FIRB_x0_R49	Institutions	Counterparty credit risk	Foundation IRB approach	Not applicable	Rating 49	Institutions	Other financial corporations	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Counterparties other than public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
INST_OFC_0041_CC_FIRB_x0_R50	Institutions	Counterparty credit risk	Foundation IRB approach	Not applicable	Rating 50	Institutions	Other financial corporations	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Counterparties other than public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
INST_OFC_0041_CC_FIRB_x0_R51	Institutions	Counterparty credit risk	Foundation IRB approach	Not applicable	Rating 51	Institutions	Other financial corporations	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Counterparties other than public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
INST_OFC_0041_CC_FIRB_x0_R52	Institutions	Counterparty credit risk	Foundation IRB approach	Not applicable	Rating 52	Institutions	Other financial corporations	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Counterparties other than public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
INST_OFC_0041_CC_FIRB_x0_R53	Institutions	Counterparty credit risk	Foundation IRB approach	Not applicable	Rating 53	Institutions	Other financial corporations	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Counterparties other than public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
INST_OFC_0041_CC_FIRB_x0_R54	Institutions	Counterparty credit risk	Foundation IRB approach	Not applicable	Rating 54	Institutions	Other financial corporations	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Counterparties other than public sector entities	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposure	Size of exposure
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
INST_OFC_0041_CC_FIRB_x0_R55	Institutions	Counterparty credit risk	Foundation IRB approach	Not applicable	Rating 55	Institutions	Other financial corporations	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Counterparties other than public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
INST_OFC_0041_CC_FIRB_x0_R56	Institutions	Counterparty credit risk	Foundation IRB approach	Not applicable	Rating 56	Institutions	Other financial corporations	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Counterparties other than public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
INST_OFC_0041_CC_FIRB_x0_R57	Institutions	Counterparty credit risk	Foundation IRB approach	Not applicable	Rating 57	Institutions	Other financial corporations	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Counterparties other than public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
INST_OFC_0041_CC_FIRB_x0_R58	Institutions	Counterparty credit risk	Foundation IRB approach	Not applicable	Rating 58	Institutions	Other financial corporations	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Counterparties other than public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
INST_OFC_0041_CC_FIRB_x0_R59	Institutions	Counterparty credit risk	Foundation IRB approach	Not applicable	Rating 59	Institutions	Other financial corporations	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Counterparties other than public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
INST_OFC_0041_CC_FIRB_x0_R60	Institutions	Counterparty credit risk	Foundation IRB approach	Not applicable	Rating 60	Institutions	Other financial corporations	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Counterparties other than public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
INST_OFC_0041_CC_FIRB_x0_R61	Institutions	Counterparty credit risk	Foundation IRB approach	Not applicable	Rating 61	Institutions	Other financial corporations	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Counterparties other than public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
INST_OFC_0041_CC_FIRB_x0_R62	Institutions	Counterparty credit risk	Foundation IRB approach	Not applicable	Rating 62	Institutions	Other financial corporations	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Counterparties other than public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
INST_OFC_0041_CC_FIRB_x0_R63	Institutions	Counterparty credit risk	Foundation IRB approach	Not applicable	Rating 63	Institutions	Other financial corporations	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Counterparties other than public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
INST_OFC_0041_CC_FIRB_x0_R64	Institutions	Counterparty credit risk	Foundation IRB approach	Not applicable	Rating 64	Institutions	Other financial corporations	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Counterparties other than public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
INST_OFC_0041_CC_FIRB_x0_R65	Institutions	Counterparty credit risk	Foundation IRB approach	Not applicable	Rating 65	Institutions	Other financial corporations	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Counterparties other than public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
INST_OFC_0041_CC_FIRB_x0_R66	Institutions	Counterparty credit risk	Foundation IRB approach	Not applicable	Rating 66	Institutions	Other financial corporations	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Counterparties other than public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
INST_OFC_0041_CC_FIRB_x0_R67	Institutions	Counterparty credit risk	Foundation IRB approach	Not applicable	Rating 67	Institutions	Other financial corporations	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Counterparties other than public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
INST_OFC_0041_CC_FIRB_x0_R68	Institutions	Counterparty credit risk	Foundation IRB approach	Not applicable	Rating 68	Institutions	Other financial corporations	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Counterparties other than public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
INST_OFC_0041_CC_FIRB_x0_R69	Institutions	Counterparty credit risk	Foundation IRB approach	Not applicable	Rating 69	Institutions	Other financial corporations	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Counterparties other than public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
INST_OFC_0041_CC_FIRB_x0_R70	Institutions	Counterparty credit risk	Foundation IRB approach	Not applicable	Rating 70	Institutions	Other financial corporations	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Counterparties other than public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
INST_OFC_0041_CC_FIRB_x0_R71	Institutions	Counterparty credit risk	Foundation IRB approach	Not applicable	Rating 71	Institutions	Other financial corporations	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Counterparties other than public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
INST_OFC_0041_CC_FIRB_x0_R72	Institutions	Counterparty credit risk	Foundation IRB approach	Not applicable	Rating 72	Institutions	Other financial corporations	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Counterparties other than public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
INST_OFC_0041_CC_FIRB_x0_R73	Institutions	Counterparty credit risk	Foundation IRB approach	Not applicable	Rating 73	Institutions	Other financial corporations	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Counterparties other than public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
INST_OFC_0041_CC_FIRB_x0_R74	Institutions	Counterparty credit risk	Foundation IRB approach	Not applicable	Rating 74	Institutions	Other financial corporations	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Counterparties other than public sector entities	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposure	Size of exposure
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
INST_OFC_0041_CC_FIRB_x0_R75	Institutions	Counterparty credit risk	Foundation IRB approach	Not applicable	Rating 75	Institutions	Other financial corporations	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Counterparties other than public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
INST_OFC_0041_CC_FIRB_x0_R76	Institutions	Counterparty credit risk	Foundation IRB approach	Not applicable	Rating 76	Institutions	Other financial corporations	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Counterparties other than public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
INST_OFC_0041_CC_FIRB_x0_R77	Institutions	Counterparty credit risk	Foundation IRB approach	Not applicable	Rating 77	Institutions	Other financial corporations	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Counterparties other than public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
INST_OFC_0041_CC_FIRB_x0_R78	Institutions	Counterparty credit risk	Foundation IRB approach	Not applicable	Rating 78	Institutions	Other financial corporations	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Counterparties other than public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
INST_OFC_0041_CC_FIRB_x0_R79	Institutions	Counterparty credit risk	Foundation IRB approach	Not applicable	Rating 79	Institutions	Other financial corporations	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Counterparties other than public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
INST_OFC_0041_CC_FIRB_x0_R80	Institutions	Counterparty credit risk	Foundation IRB approach	Not applicable	Rating 80	Institutions	Other financial corporations	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Counterparties other than public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
INST_OFC_0041_CC_FIRB_x0_R81	Institutions	Counterparty credit risk	Foundation IRB approach	Not applicable	Rating 81	Institutions	Other financial corporations	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Counterparties other than public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
INST_OFC_0041_CC_FIRB_x0_R82	Institutions	Counterparty credit risk	Foundation IRB approach	Not applicable	Rating 82	Institutions	Other financial corporations	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Counterparties other than public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
INST_OFC_0041_CC_FIRB_x0_R83	Institutions	Counterparty credit risk	Foundation IRB approach	Not applicable	Rating 83	Institutions	Other financial corporations	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Counterparties other than public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
INST_OFC_0041_CC_FIRB_x0_R84	Institutions	Counterparty credit risk	Foundation IRB approach	Not applicable	Rating 84	Institutions	Other financial corporations	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Counterparties other than public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
INST_OFC_0041_CC_FIRB_x0_R85	Institutions	Counterparty credit risk	Foundation IRB approach	Not applicable	Rating 85	Institutions	Other financial corporations	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Counterparties other than public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
INST_OFC_0041_CC_FIRB_x0_R86	Institutions	Counterparty credit risk	Foundation IRB approach	Not applicable	Rating 86	Institutions	Other financial corporations	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Counterparties other than public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
INST_OFC_0041_CC_FIRB_x0_R87	Institutions	Counterparty credit risk	Foundation IRB approach	Not applicable	Rating 87	Institutions	Other financial corporations	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Counterparties other than public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
INST_OFC_0041_CC_FIRB_x0_R88	Institutions	Counterparty credit risk	Foundation IRB approach	Not applicable	Rating 88	Institutions	Other financial corporations	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Counterparties other than public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
INST_OFC_0041_CC_FIRB_x0_R89	Institutions	Counterparty credit risk	Foundation IRB approach	Not applicable	Rating 89	Institutions	Other financial corporations	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Counterparties other than public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
INST_OFC_0041_CC_FIRB_x0_R90	Institutions	Counterparty credit risk	Foundation IRB approach	Not applicable	Rating 90	Institutions	Other financial corporations	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Counterparties other than public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
INST_OFC_0041_CC_FIRB_x0_R91	Institutions	Counterparty credit risk	Foundation IRB approach	Not applicable	Rating 91	Institutions	Other financial corporations	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Counterparties other than public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
INST_OFC_0041_CC_FIRB_x0_R92	Institutions	Counterparty credit risk	Foundation IRB approach	Not applicable	Rating 92	Institutions	Other financial corporations	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Counterparties other than public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
INST_OFC_0041_CC_FIRB_x0_R93	Institutions	Counterparty credit risk	Foundation IRB approach	Not applicable	Rating 93	Institutions	Other financial corporations	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Counterparties other than public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
INST_OFC_0041_CC_FIRB_x0_R94	Institutions	Counterparty credit risk	Foundation IRB approach	Not applicable	Rating 94	Institutions	Other financial corporations	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Counterparties other than public sector entities	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposure	Size of exposure
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
INST_OFC_0041_CC_FIRB_x0_R95	Institutions	Counterparty credit risk	Foundation IRB approach	Not applicable	Rating 95	Institutions	Other financial corporations	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Counterparties other than public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
INST_OFC_0041_CC_FIRB_x0_R96	Institutions	Counterparty credit risk	Foundation IRB approach	Not applicable	Rating 96	Institutions	Other financial corporations	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Counterparties other than public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
INST_OFC_0041_CC_FIRB_x0_R97	Institutions	Counterparty credit risk	Foundation IRB approach	Not applicable	Rating 97	Institutions	Other financial corporations	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Counterparties other than public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
INST_OFC_0041_CC_FIRB_x0_R98	Institutions	Counterparty credit risk	Foundation IRB approach	Not applicable	Rating 98	Institutions	Other financial corporations	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Counterparties other than public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
INST_OFC_0041_CC_FIRB_x0_R99	Institutions	Counterparty credit risk	Foundation IRB approach	Not applicable	Rating 99	Institutions	Other financial corporations	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Counterparties other than public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
INST_OFC_0042_CC_FIRB_x0_Rx0	Institutions	Counterparty credit risk	Foundation IRB approach	Not applicable	Not applicable	Institutions	Other financial corporations	Defaulted	Not applicable	Not applicable	Not applicable	Counterparties other than public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
INST_OFC_0043_CC_FIRB_x0_Rx0	Institutions	Counterparty credit risk	Foundation IRB approach	Not applicable	Not applicable	Institutions	Other financial corporations	Non-defaulted	Not applicable	Not applicable	Not applicable	Counterparties other than public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
INST_OFC_0044_CC_FIRB_x0_R01	Institutions	Counterparty credit risk	Foundation IRB approach	Not applicable	Rating 1	Institutions	Other financial corporations	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
INST_OFC_0044_CC_FIRB_x0_R02	Institutions	Counterparty credit risk	Foundation IRB approach	Not applicable	Rating 2	Institutions	Other financial corporations	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
INST_OFC_0044_CC_FIRB_x0_R03	Institutions	Counterparty credit risk	Foundation IRB approach	Not applicable	Rating 3	Institutions	Other financial corporations	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
INST_OFC_0044_CC_FIRB_x0_R04	Institutions	Counterparty credit risk	Foundation IRB approach	Not applicable	Rating 4	Institutions	Other financial corporations	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
INST_OFC_0044_CC_FIRB_x0_R05	Institutions	Counterparty credit risk	Foundation IRB approach	Not applicable	Rating 5	Institutions	Other financial corporations	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
INST_OFC_0044_CC_FIRB_x0_R06	Institutions	Counterparty credit risk	Foundation IRB approach	Not applicable	Rating 6	Institutions	Other financial corporations	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
INST_OFC_0044_CC_FIRB_x0_R07	Institutions	Counterparty credit risk	Foundation IRB approach	Not applicable	Rating 7	Institutions	Other financial corporations	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
INST_OFC_0044_CC_FIRB_x0_R08	Institutions	Counterparty credit risk	Foundation IRB approach	Not applicable	Rating 8	Institutions	Other financial corporations	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
INST_OFC_0044_CC_FIRB_x0_R09	Institutions	Counterparty credit risk	Foundation IRB approach	Not applicable	Rating 9	Institutions	Other financial corporations	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
INST_OFC_0044_CC_FIRB_x0_R10	Institutions	Counterparty credit risk	Foundation IRB approach	Not applicable	Rating 10	Institutions	Other financial corporations	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
INST_OFC_0044_CC_FIRB_x0_R11	Institutions	Counterparty credit risk	Foundation IRB approach	Not applicable	Rating 11	Institutions	Other financial corporations	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
INST_OFC_0044_CC_FIRB_x0_R12	Institutions	Counterparty credit risk	Foundation IRB approach	Not applicable	Rating 12	Institutions	Other financial corporations	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
INST_OFC_0044_CC_FIRB_x0_R13	Institutions	Counterparty credit risk	Foundation IRB approach	Not applicable	Rating 13	Institutions	Other financial corporations	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Public sector entities	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposure	Size of exposure
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
INST_OFC_0044_CC_FIRB_x0_R14	Institutions	Counterparty credit risk	Foundation IRB approach	Not applicable	Rating 14	Institutions	Other financial corporations	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
INST_OFC_0044_CC_FIRB_x0_R15	Institutions	Counterparty credit risk	Foundation IRB approach	Not applicable	Rating 15	Institutions	Other financial corporations	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
INST_OFC_0044_CC_FIRB_x0_R16	Institutions	Counterparty credit risk	Foundation IRB approach	Not applicable	Rating 16	Institutions	Other financial corporations	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
INST_OFC_0044_CC_FIRB_x0_R17	Institutions	Counterparty credit risk	Foundation IRB approach	Not applicable	Rating 17	Institutions	Other financial corporations	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
INST_OFC_0044_CC_FIRB_x0_R18	Institutions	Counterparty credit risk	Foundation IRB approach	Not applicable	Rating 18	Institutions	Other financial corporations	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
INST_OFC_0044_CC_FIRB_x0_R19	Institutions	Counterparty credit risk	Foundation IRB approach	Not applicable	Rating 19	Institutions	Other financial corporations	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
INST_OFC_0044_CC_FIRB_x0_R20	Institutions	Counterparty credit risk	Foundation IRB approach	Not applicable	Rating 20	Institutions	Other financial corporations	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
INST_OFC_0044_CC_FIRB_x0_R21	Institutions	Counterparty credit risk	Foundation IRB approach	Not applicable	Rating 21	Institutions	Other financial corporations	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
INST_OFC_0044_CC_FIRB_x0_R22	Institutions	Counterparty credit risk	Foundation IRB approach	Not applicable	Rating 22	Institutions	Other financial corporations	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
INST_OFC_0044_CC_FIRB_x0_R23	Institutions	Counterparty credit risk	Foundation IRB approach	Not applicable	Rating 23	Institutions	Other financial corporations	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
INST_OFC_0044_CC_FIRB_x0_R24	Institutions	Counterparty credit risk	Foundation IRB approach	Not applicable	Rating 24	Institutions	Other financial corporations	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
INST_OFC_0044_CC_FIRB_x0_R25	Institutions	Counterparty credit risk	Foundation IRB approach	Not applicable	Rating 25	Institutions	Other financial corporations	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
INST_OFC_0044_CC_FIRB_x0_R26	Institutions	Counterparty credit risk	Foundation IRB approach	Not applicable	Rating 26	Institutions	Other financial corporations	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
INST_OFC_0044_CC_FIRB_x0_R27	Institutions	Counterparty credit risk	Foundation IRB approach	Not applicable	Rating 27	Institutions	Other financial corporations	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
INST_OFC_0044_CC_FIRB_x0_R28	Institutions	Counterparty credit risk	Foundation IRB approach	Not applicable	Rating 28	Institutions	Other financial corporations	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
INST_OFC_0044_CC_FIRB_x0_R29	Institutions	Counterparty credit risk	Foundation IRB approach	Not applicable	Rating 29	Institutions	Other financial corporations	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
INST_OFC_0044_CC_FIRB_x0_R30	Institutions	Counterparty credit risk	Foundation IRB approach	Not applicable	Rating 30	Institutions	Other financial corporations	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
INST_OFC_0044_CC_FIRB_x0_R31	Institutions	Counterparty credit risk	Foundation IRB approach	Not applicable	Rating 31	Institutions	Other financial corporations	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
INST_OFC_0044_CC_FIRB_x0_R32	Institutions	Counterparty credit risk	Foundation IRB approach	Not applicable	Rating 32	Institutions	Other financial corporations	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
INST_OFC_0044_CC_FIRB_x0_R33	Institutions	Counterparty credit risk	Foundation IRB approach	Not applicable	Rating 33	Institutions	Other financial corporations	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Public sector entities	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposure	Size of exposure
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
INST_OFC_0044_CC_FIRB_x0_R34	Institutions	Counterparty credit risk	Foundation IRB approach	Not applicable	Rating 34	Institutions	Other financial corporations	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
INST_OFC_0044_CC_FIRB_x0_R35	Institutions	Counterparty credit risk	Foundation IRB approach	Not applicable	Rating 35	Institutions	Other financial corporations	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
INST_OFC_0044_CC_FIRB_x0_R36	Institutions	Counterparty credit risk	Foundation IRB approach	Not applicable	Rating 36	Institutions	Other financial corporations	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
INST_OFC_0044_CC_FIRB_x0_R37	Institutions	Counterparty credit risk	Foundation IRB approach	Not applicable	Rating 37	Institutions	Other financial corporations	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
INST_OFC_0044_CC_FIRB_x0_R38	Institutions	Counterparty credit risk	Foundation IRB approach	Not applicable	Rating 38	Institutions	Other financial corporations	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
INST_OFC_0044_CC_FIRB_x0_R39	Institutions	Counterparty credit risk	Foundation IRB approach	Not applicable	Rating 39	Institutions	Other financial corporations	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
INST_OFC_0044_CC_FIRB_x0_R40	Institutions	Counterparty credit risk	Foundation IRB approach	Not applicable	Rating 40	Institutions	Other financial corporations	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
INST_OFC_0044_CC_FIRB_x0_R41	Institutions	Counterparty credit risk	Foundation IRB approach	Not applicable	Rating 41	Institutions	Other financial corporations	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
INST_OFC_0044_CC_FIRB_x0_R42	Institutions	Counterparty credit risk	Foundation IRB approach	Not applicable	Rating 42	Institutions	Other financial corporations	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
INST_OFC_0044_CC_FIRB_x0_R43	Institutions	Counterparty credit risk	Foundation IRB approach	Not applicable	Rating 43	Institutions	Other financial corporations	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
INST_OFC_0044_CC_FIRB_x0_R44	Institutions	Counterparty credit risk	Foundation IRB approach	Not applicable	Rating 44	Institutions	Other financial corporations	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
INST_OFC_0044_CC_FIRB_x0_R45	Institutions	Counterparty credit risk	Foundation IRB approach	Not applicable	Rating 45	Institutions	Other financial corporations	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
INST_OFC_0044_CC_FIRB_x0_R46	Institutions	Counterparty credit risk	Foundation IRB approach	Not applicable	Rating 46	Institutions	Other financial corporations	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
INST_OFC_0044_CC_FIRB_x0_R47	Institutions	Counterparty credit risk	Foundation IRB approach	Not applicable	Rating 47	Institutions	Other financial corporations	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
INST_OFC_0044_CC_FIRB_x0_R48	Institutions	Counterparty credit risk	Foundation IRB approach	Not applicable	Rating 48	Institutions	Other financial corporations	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
INST_OFC_0044_CC_FIRB_x0_R49	Institutions	Counterparty credit risk	Foundation IRB approach	Not applicable	Rating 49	Institutions	Other financial corporations	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
INST_OFC_0044_CC_FIRB_x0_R50	Institutions	Counterparty credit risk	Foundation IRB approach	Not applicable	Rating 50	Institutions	Other financial corporations	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
INST_OFC_0044_CC_FIRB_x0_R51	Institutions	Counterparty credit risk	Foundation IRB approach	Not applicable	Rating 51	Institutions	Other financial corporations	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
INST_OFC_0044_CC_FIRB_x0_R52	Institutions	Counterparty credit risk	Foundation IRB approach	Not applicable	Rating 52	Institutions	Other financial corporations	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
INST_OFC_0044_CC_FIRB_x0_R53	Institutions	Counterparty credit risk	Foundation IRB approach	Not applicable	Rating 53	Institutions	Other financial corporations	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Public sector entities	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposure	Size of exposure
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
INST_OFC_0044_CC_FIRB_x0_R54	Institutions	Counterparty credit risk	Foundation IRB approach	Not applicable	Rating 54	Institutions	Other financial corporations	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
INST_OFC_0044_CC_FIRB_x0_R55	Institutions	Counterparty credit risk	Foundation IRB approach	Not applicable	Rating 55	Institutions	Other financial corporations	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
INST_OFC_0044_CC_FIRB_x0_R56	Institutions	Counterparty credit risk	Foundation IRB approach	Not applicable	Rating 56	Institutions	Other financial corporations	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
INST_OFC_0044_CC_FIRB_x0_R57	Institutions	Counterparty credit risk	Foundation IRB approach	Not applicable	Rating 57	Institutions	Other financial corporations	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
INST_OFC_0044_CC_FIRB_x0_R58	Institutions	Counterparty credit risk	Foundation IRB approach	Not applicable	Rating 58	Institutions	Other financial corporations	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
INST_OFC_0044_CC_FIRB_x0_R59	Institutions	Counterparty credit risk	Foundation IRB approach	Not applicable	Rating 59	Institutions	Other financial corporations	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
INST_OFC_0044_CC_FIRB_x0_R60	Institutions	Counterparty credit risk	Foundation IRB approach	Not applicable	Rating 60	Institutions	Other financial corporations	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
INST_OFC_0044_CC_FIRB_x0_R61	Institutions	Counterparty credit risk	Foundation IRB approach	Not applicable	Rating 61	Institutions	Other financial corporations	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
INST_OFC_0044_CC_FIRB_x0_R62	Institutions	Counterparty credit risk	Foundation IRB approach	Not applicable	Rating 62	Institutions	Other financial corporations	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
INST_OFC_0044_CC_FIRB_x0_R63	Institutions	Counterparty credit risk	Foundation IRB approach	Not applicable	Rating 63	Institutions	Other financial corporations	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
INST_OFC_0044_CC_FIRB_x0_R64	Institutions	Counterparty credit risk	Foundation IRB approach	Not applicable	Rating 64	Institutions	Other financial corporations	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
INST_OFC_0044_CC_FIRB_x0_R65	Institutions	Counterparty credit risk	Foundation IRB approach	Not applicable	Rating 65	Institutions	Other financial corporations	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
INST_OFC_0044_CC_FIRB_x0_R66	Institutions	Counterparty credit risk	Foundation IRB approach	Not applicable	Rating 66	Institutions	Other financial corporations	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
INST_OFC_0044_CC_FIRB_x0_R67	Institutions	Counterparty credit risk	Foundation IRB approach	Not applicable	Rating 67	Institutions	Other financial corporations	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
INST_OFC_0044_CC_FIRB_x0_R68	Institutions	Counterparty credit risk	Foundation IRB approach	Not applicable	Rating 68	Institutions	Other financial corporations	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
INST_OFC_0044_CC_FIRB_x0_R69	Institutions	Counterparty credit risk	Foundation IRB approach	Not applicable	Rating 69	Institutions	Other financial corporations	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
INST_OFC_0044_CC_FIRB_x0_R70	Institutions	Counterparty credit risk	Foundation IRB approach	Not applicable	Rating 70	Institutions	Other financial corporations	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
INST_OFC_0044_CC_FIRB_x0_R71	Institutions	Counterparty credit risk	Foundation IRB approach	Not applicable	Rating 71	Institutions	Other financial corporations	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
INST_OFC_0044_CC_FIRB_x0_R72	Institutions	Counterparty credit risk	Foundation IRB approach	Not applicable	Rating 72	Institutions	Other financial corporations	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
INST_OFC_0044_CC_FIRB_x0_R73	Institutions	Counterparty credit risk	Foundation IRB approach	Not applicable	Rating 73	Institutions	Other financial corporations	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Public sector entities	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposure	Size of exposure
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
INST_OFC_0044_CC_FIRB_x0_R74	Institutions	Counterparty credit risk	Foundation IRB approach	Not applicable	Rating 74	Institutions	Other financial corporations	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
INST_OFC_0044_CC_FIRB_x0_R75	Institutions	Counterparty credit risk	Foundation IRB approach	Not applicable	Rating 75	Institutions	Other financial corporations	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
INST_OFC_0044_CC_FIRB_x0_R76	Institutions	Counterparty credit risk	Foundation IRB approach	Not applicable	Rating 76	Institutions	Other financial corporations	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
INST_OFC_0044_CC_FIRB_x0_R77	Institutions	Counterparty credit risk	Foundation IRB approach	Not applicable	Rating 77	Institutions	Other financial corporations	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
INST_OFC_0044_CC_FIRB_x0_R78	Institutions	Counterparty credit risk	Foundation IRB approach	Not applicable	Rating 78	Institutions	Other financial corporations	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
INST_OFC_0044_CC_FIRB_x0_R79	Institutions	Counterparty credit risk	Foundation IRB approach	Not applicable	Rating 79	Institutions	Other financial corporations	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
INST_OFC_0044_CC_FIRB_x0_R80	Institutions	Counterparty credit risk	Foundation IRB approach	Not applicable	Rating 80	Institutions	Other financial corporations	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
INST_OFC_0044_CC_FIRB_x0_R81	Institutions	Counterparty credit risk	Foundation IRB approach	Not applicable	Rating 81	Institutions	Other financial corporations	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
INST_OFC_0044_CC_FIRB_x0_R82	Institutions	Counterparty credit risk	Foundation IRB approach	Not applicable	Rating 82	Institutions	Other financial corporations	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
INST_OFC_0044_CC_FIRB_x0_R83	Institutions	Counterparty credit risk	Foundation IRB approach	Not applicable	Rating 83	Institutions	Other financial corporations	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
INST_OFC_0044_CC_FIRB_x0_R84	Institutions	Counterparty credit risk	Foundation IRB approach	Not applicable	Rating 84	Institutions	Other financial corporations	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
INST_OFC_0044_CC_FIRB_x0_R85	Institutions	Counterparty credit risk	Foundation IRB approach	Not applicable	Rating 85	Institutions	Other financial corporations	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
INST_OFC_0044_CC_FIRB_x0_R86	Institutions	Counterparty credit risk	Foundation IRB approach	Not applicable	Rating 86	Institutions	Other financial corporations	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
INST_OFC_0044_CC_FIRB_x0_R87	Institutions	Counterparty credit risk	Foundation IRB approach	Not applicable	Rating 87	Institutions	Other financial corporations	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
INST_OFC_0044_CC_FIRB_x0_R88	Institutions	Counterparty credit risk	Foundation IRB approach	Not applicable	Rating 88	Institutions	Other financial corporations	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
INST_OFC_0044_CC_FIRB_x0_R89	Institutions	Counterparty credit risk	Foundation IRB approach	Not applicable	Rating 89	Institutions	Other financial corporations	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
INST_OFC_0044_CC_FIRB_x0_R90	Institutions	Counterparty credit risk	Foundation IRB approach	Not applicable	Rating 90	Institutions	Other financial corporations	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
INST_OFC_0044_CC_FIRB_x0_R91	Institutions	Counterparty credit risk	Foundation IRB approach	Not applicable	Rating 91	Institutions	Other financial corporations	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
INST_OFC_0044_CC_FIRB_x0_R92	Institutions	Counterparty credit risk	Foundation IRB approach	Not applicable	Rating 92	Institutions	Other financial corporations	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
INST_OFC_0044_CC_FIRB_x0_R93	Institutions	Counterparty credit risk	Foundation IRB approach	Not applicable	Rating 93	Institutions	Other financial corporations	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Public sector entities	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposure	Size of exposure
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
INST_OFC_0044_CC_FIRB_x0_R94	Institutions	Counterparty credit risk	Foundation IRB approach	Not applicable	Rating 94	Institutions	Other financial corporations	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
INST_OFC_0044_CC_FIRB_x0_R95	Institutions	Counterparty credit risk	Foundation IRB approach	Not applicable	Rating 95	Institutions	Other financial corporations	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
INST_OFC_0044_CC_FIRB_x0_R96	Institutions	Counterparty credit risk	Foundation IRB approach	Not applicable	Rating 96	Institutions	Other financial corporations	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
INST_OFC_0044_CC_FIRB_x0_R97	Institutions	Counterparty credit risk	Foundation IRB approach	Not applicable	Rating 97	Institutions	Other financial corporations	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
INST_OFC_0044_CC_FIRB_x0_R98	Institutions	Counterparty credit risk	Foundation IRB approach	Not applicable	Rating 98	Institutions	Other financial corporations	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
INST_OFC_0044_CC_FIRB_x0_R99	Institutions	Counterparty credit risk	Foundation IRB approach	Not applicable	Rating 99	Institutions	Other financial corporations	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
INST_OFC_0045_CC_FIRB_x0_Rx0	Institutions	Counterparty credit risk	Foundation IRB approach	Not applicable	Not applicable	Institutions	Other financial corporations	Defaulted	Not applicable	Not applicable	Not applicable	Public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
INST_OFC_0046_CC_FIRB_x0_Rx0	Institutions	Counterparty credit risk	Foundation IRB approach	Not applicable	Not applicable	Institutions	Other financial corporations	Non-defaulted	Not applicable	Not applicable	Not applicable	Public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
INST_OFC_0047_CC_FIRB_x0_Rx0	Institutions	Counterparty credit risk	Foundation IRB approach	Not applicable	Not applicable	Institutions	Other financial corporations	Non-defaulted	Drawn credit facility	Exposures without credit protection	Not applicable	Counterparties other than public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
INST_OFC_0048_CC_FIRB_x0_Rx0	Institutions	Counterparty credit risk	Foundation IRB approach	Not applicable	Not applicable	Institutions	Other financial corporations	Non-defaulted	Drawn credit facility	Exposures with funded credit protection	Eligible financial collateral	Counterparties other than public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
INST_OFC_0049_CC_FIRB_x0_Rx0	Institutions	Counterparty credit risk	Foundation IRB approach	Not applicable	Not applicable	Institutions	Other financial corporations	Non-defaulted	Drawn credit facility	Exposures with funded credit protection	Other eligible collateral: Receivables	Counterparties other than public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
INST_OFC_0050_CC_FIRB_x0_Rx0	Institutions	Counterparty credit risk	Foundation IRB approach	Not applicable	Not applicable	Institutions	Other financial corporations	Non-defaulted	Drawn credit facility	Exposures with funded credit protection	Other eligible collateral: Residential Real estate	Counterparties other than public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
INST_OFC_0051_CC_FIRB_x0_Rx0	Institutions	Counterparty credit risk	Foundation IRB approach	Not applicable	Not applicable	Institutions	Other financial corporations	Non-defaulted	Drawn credit facility	Exposures with funded credit protection	Other eligible collateral: Commercial Real estate	Counterparties other than public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
INST_OFC_0052_CC_FIRB_x0_Rx0	Institutions	Counterparty credit risk	Foundation IRB approach	Not applicable	Not applicable	Institutions	Other financial corporations	Non-defaulted	Drawn credit facility	Exposures with funded credit protection	Other eligible collateral: Physical collateral	Counterparties other than public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
INST_OFC_0053_CC_FIRB_x0_Rx0	Institutions	Counterparty credit risk	Foundation IRB approach	Not applicable	Not applicable	Institutions	Other financial corporations	Non-defaulted	Drawn credit facility	Exposures with funded credit protection	Other funded credit protection	Counterparties other than public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
INST_OFC_0054_CC_FIRB_x0_Rx0	Institutions	Counterparty credit risk	Foundation IRB approach	Not applicable	Not applicable	Institutions	Other financial corporations	Non-defaulted	Drawn credit facility	Exposures with unfunded credit protection	Unfunded credit protection	Counterparties other than public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
INST_OFC_0055_CC_FIRB_x0_Rx0	Institutions	Counterparty credit risk	Foundation IRB approach	Not applicable	Not applicable	Institutions	Other financial corporations	Non-defaulted	Undrawn committed revolving credit facility	Not applicable	Not applicable	Counterparties other than public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
INST_OFC_0056_CC_FIRB_x0_Rx0	Institutions	Counterparty credit risk	Foundation IRB approach	Not applicable	Not applicable	Institutions	Other financial corporations	Non-defaulted	Undrawn committed term credit facility	Not applicable	Not applicable	Counterparties other than public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
INST_OFC_0057_CC_FIRB_x0_Rx0	Institutions	Counterparty credit risk	Foundation IRB approach	Not applicable	Not applicable	Institutions	Other financial corporations	Non-defaulted	Note issuance facility (NIF) and revolving underwriting facility (RUF)	Not applicable	Not applicable	Counterparties other than public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
INST_OFC_0058_CC_FIRB_x0_Rx0	Institutions	Counterparty credit risk	Foundation IRB approach	Not applicable	Not applicable	Institutions	Other financial corporations	Non-defaulted	Undrawn committed other credit facility	Not applicable	Not applicable	Counterparties other than public sector entities	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposure	Size of exposure
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
INST_OFC_0059_CC_FIRB_x0_Rx0	Institutions	Counterparty credit risk	Foundation IRB approach	Not applicable	Not applicable	Institutions	Other financial corporations	Non-defaulted	Undrawn uncommitted credit lines	Not applicable	Not applicable	Counterparties other than public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
INST_OFC_0060_CC_FIRB_x0_Rx0	Institutions	Counterparty credit risk	Foundation IRB approach	Not applicable	Not applicable	Institutions	Other financial corporations	Non-defaulted	Undrawn purchase commitments for revolving purchased receivables and other low-risk off-balance sheet items	Not applicable	Not applicable	Counterparties other than public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
INST_OFC_0061_CC_FIRB_x0_Rx0	Institutions	Counterparty credit risk	Foundation IRB approach	Not applicable	Not applicable	Institutions	Other financial corporations	Non-defaulted	Issued short term letter of credit and other medium-risk off-balance sheet items	Not applicable	Not applicable	Counterparties other than public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
INST_OFC_0062_CC_FIRB_x0_Rx0	Institutions	Counterparty credit risk	Foundation IRB approach	Not applicable	Not applicable	Institutions	Other financial corporations	Non-defaulted	Issued warranties and indemnities, guarantees, irrevocable stand-by letter of credit and documentary credit	Not applicable	Not applicable	Counterparties other than public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
INST_OFC_0063_CC_FIRB_x0_Rx0	Institutions	Counterparty credit risk	Foundation IRB approach	Not applicable	Not applicable	Institutions	Other financial corporations	Non-defaulted	Full risk (100 %)	Not applicable	Not applicable	Counterparties other than public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
INST_OFC_0064_CC_FIRB_x0_Rx0	Institutions	Counterparty credit risk	Foundation IRB approach	Not applicable	Not applicable	Institutions	Other financial corporations	Non-defaulted	Drawn credit facility	Exposures without credit protection	Not applicable	Public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
INST_OFC_0065_CC_FIRB_x0_Rx0	Institutions	Counterparty credit risk	Foundation IRB approach	Not applicable	Not applicable	Institutions	Other financial corporations	Non-defaulted	Drawn credit facility	Exposures with funded credit protection	Eligible financial collateral	Public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
INST_OFC_0066_CC_FIRB_x0_Rx0	Institutions	Counterparty credit risk	Foundation IRB approach	Not applicable	Not applicable	Institutions	Other financial corporations	Non-defaulted	Drawn credit facility	Exposures with funded credit protection	Other eligible collateral: Receivables	Public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
INST_OFC_0067_CC_FIRB_x0_Rx0	Institutions	Counterparty credit risk	Foundation IRB approach	Not applicable	Not applicable	Institutions	Other financial corporations	Non-defaulted	Drawn credit facility	Exposures with funded credit protection	Other eligible collateral: Residential Real estate	Public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
INST_OFC_0068_CC_FIRB_x0_Rx0	Institutions	Counterparty credit risk	Foundation IRB approach	Not applicable	Not applicable	Institutions	Other financial corporations	Non-defaulted	Drawn credit facility	Exposures with funded credit protection	Other eligible collateral: Commercial Real estate	Public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
INST_OFC_0069_CC_FIRB_x0_Rx0	Institutions	Counterparty credit risk	Foundation IRB approach	Not applicable	Not applicable	Institutions	Other financial corporations	Non-defaulted	Drawn credit facility	Exposures with funded credit protection	Other eligible collateral: Physical collateral	Public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
INST_OFC_0070_CC_FIRB_x0_Rx0	Institutions	Counterparty credit risk	Foundation IRB approach	Not applicable	Not applicable	Institutions	Other financial corporations	Non-defaulted	Drawn credit facility	Exposures with funded credit protection	Other funded credit protection	Public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
INST_OFC_0071_CC_FIRB_x0_Rx0	Institutions	Counterparty credit risk	Foundation IRB approach	Not applicable	Not applicable	Institutions	Other financial corporations	Non-defaulted	Drawn credit facility	Exposures with unfunded credit protection	Unfunded credit protection	Public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
INST_OFC_0072_CC_FIRB_x0_Rx0	Institutions	Counterparty credit risk	Foundation IRB approach	Not applicable	Not applicable	Institutions	Other financial corporations	Non-defaulted	Undrawn committed revolving credit facility	Not applicable	Not applicable	Public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
INST_OFC_0073_CC_FIRB_x0_Rx0	Institutions	Counterparty credit risk	Foundation IRB approach	Not applicable	Not applicable	Institutions	Other financial corporations	Non-defaulted	Undrawn committed term credit facility	Not applicable	Not applicable	Public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
INST_OFC_0074_CC_FIRB_x0_Rx0	Institutions	Counterparty credit risk	Foundation IRB approach	Not applicable	Not applicable	Institutions	Other financial corporations	Non-defaulted	Note issuance facility (NIF) and revolving underwriting facility (RUF)	Not applicable	Not applicable	Public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
INST_OFC_0075_CC_FIRB_x0_Rx0	Institutions	Counterparty credit risk	Foundation IRB approach	Not applicable	Not applicable	Institutions	Other financial corporations	Non-defaulted	Undrawn committed other credit facility	Not applicable	Not applicable	Public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
INST_OFC_0076_CC_FIRB_x0_Rx0	Institutions	Counterparty credit risk	Foundation IRB approach	Not applicable	Not applicable	Institutions	Other financial corporations	Non-defaulted	Undrawn uncommitted credit lines	Not applicable	Not applicable	Public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
INST_OFC_0077_CC_FIRB_x0_Rx0	Institutions	Counterparty credit risk	Foundation IRB approach	Not applicable	Not applicable	Institutions	Other financial corporations	Non-defaulted	Undrawn purchase commitments for revolving purchased receivables and other low-risk off-balance sheet items	Not applicable	Not applicable	Public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
INST_OFC_0078_CC_FIRB_x0_Rx0	Institutions	Counterparty credit risk	Foundation IRB approach	Not applicable	Not applicable	Institutions	Other financial corporations	Non-defaulted	Issued short term letter of credit and other medium-risk off-balance sheet items	Not applicable	Not applicable	Public sector entities	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposure	Size of exposure
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
INST_OFC_0079_CC_FIRB_x0_Rx0	Institutions	Counterparty credit risk	Foundation IRB approach	Not applicable	Not applicable	Institutions	Other financial corporations	Non-defaulted	Issued warranties and indemnities, guarantees, irrevocable stand-by letter of credit and documentary credit	Not applicable	Not applicable	Public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
INST_OFC_0080_CC_FIRB_x0_Rx0	Institutions	Counterparty credit risk	Foundation IRB approach	Not applicable	Not applicable	Institutions	Other financial corporations	Non-defaulted	Full risk (100 %)	Not applicable	Not applicable	Public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
INST_OFC_0043_CC_FIRB_AT_Rx0	Institutions	Counterparty credit risk	Foundation IRB approach	AT	Not applicable	Institutions	Other financial corporations	Non-defaulted	Not applicable	Not applicable	Not applicable	Counterparties other than public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
INST_OFC_0043_CC_FIRB_AU_Rx0	Institutions	Counterparty credit risk	Foundation IRB approach	AU	Not applicable	Institutions	Other financial corporations	Non-defaulted	Not applicable	Not applicable	Not applicable	Counterparties other than public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
INST_OFC_0043_CC_FIRB_BE_Rx0	Institutions	Counterparty credit risk	Foundation IRB approach	BE	Not applicable	Institutions	Other financial corporations	Non-defaulted	Not applicable	Not applicable	Not applicable	Counterparties other than public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
INST_OFC_0043_CC_FIRB_BG_Rx0	Institutions	Counterparty credit risk	Foundation IRB approach	BG	Not applicable	Institutions	Other financial corporations	Non-defaulted	Not applicable	Not applicable	Not applicable	Counterparties other than public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
INST_OFC_0043_CC_FIRB_BR_Rx0	Institutions	Counterparty credit risk	Foundation IRB approach	BR	Not applicable	Institutions	Other financial corporations	Non-defaulted	Not applicable	Not applicable	Not applicable	Counterparties other than public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
INST_OFC_0043_CC_FIRB_CA_Rx0	Institutions	Counterparty credit risk	Foundation IRB approach	CA	Not applicable	Institutions	Other financial corporations	Non-defaulted	Not applicable	Not applicable	Not applicable	Counterparties other than public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
INST_OFC_0043_CC_FIRB_CH_Rx0	Institutions	Counterparty credit risk	Foundation IRB approach	CH	Not applicable	Institutions	Other financial corporations	Non-defaulted	Not applicable	Not applicable	Not applicable	Counterparties other than public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
INST_OFC_0043_CC_FIRB_CN_Rx0	Institutions	Counterparty credit risk	Foundation IRB approach	CN	Not applicable	Institutions	Other financial corporations	Non-defaulted	Not applicable	Not applicable	Not applicable	Counterparties other than public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
INST_OFC_0043_CC_FIRB_CY_Rx0	Institutions	Counterparty credit risk	Foundation IRB approach	CY	Not applicable	Institutions	Other financial corporations	Non-defaulted	Not applicable	Not applicable	Not applicable	Counterparties other than public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
INST_OFC_0043_CC_FIRB_CZ_Rx0	Institutions	Counterparty credit risk	Foundation IRB approach	CZ	Not applicable	Institutions	Other financial corporations	Non-defaulted	Not applicable	Not applicable	Not applicable	Counterparties other than public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
INST_OFC_0043_CC_FIRB_DE_Rx0	Institutions	Counterparty credit risk	Foundation IRB approach	DE	Not applicable	Institutions	Other financial corporations	Non-defaulted	Not applicable	Not applicable	Not applicable	Counterparties other than public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
INST_OFC_0043_CC_FIRB_DK_Rx0	Institutions	Counterparty credit risk	Foundation IRB approach	DK	Not applicable	Institutions	Other financial corporations	Non-defaulted	Not applicable	Not applicable	Not applicable	Counterparties other than public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
INST_OFC_0043_CC_FIRB_EE_Rx0	Institutions	Counterparty credit risk	Foundation IRB approach	EE	Not applicable	Institutions	Other financial corporations	Non-defaulted	Not applicable	Not applicable	Not applicable	Counterparties other than public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
INST_OFC_0043_CC_FIRB_ES_Rx0	Institutions	Counterparty credit risk	Foundation IRB approach	ES	Not applicable	Institutions	Other financial corporations	Non-defaulted	Not applicable	Not applicable	Not applicable	Counterparties other than public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
INST_OFC_0043_CC_FIRB_FI_Rx0	Institutions	Counterparty credit risk	Foundation IRB approach	FI	Not applicable	Institutions	Other financial corporations	Non-defaulted	Not applicable	Not applicable	Not applicable	Counterparties other than public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
INST_OFC_0043_CC_FIRB_FR_Rx0	Institutions	Counterparty credit risk	Foundation IRB approach	FR	Not applicable	Institutions	Other financial corporations	Non-defaulted	Not applicable	Not applicable	Not applicable	Counterparties other than public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
INST_OFC_0043_CC_FIRB_GB_Rx0	Institutions	Counterparty credit risk	Foundation IRB approach	GB	Not applicable	Institutions	Other financial corporations	Non-defaulted	Not applicable	Not applicable	Not applicable	Counterparties other than public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
INST_OFC_0043_CC_FIRB_GR_Rx0	Institutions	Counterparty credit risk	Foundation IRB approach	GR	Not applicable	Institutions	Other financial corporations	Non-defaulted	Not applicable	Not applicable	Not applicable	Counterparties other than public sector entities	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposure	Size of exposure
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
INST_OFC_0043_CC_FIRB_HK_Rx0	Institutions	Counterparty credit risk	Foundation IRB approach	HK	Not applicable	Institutions	Other financial corporations	Non-defaulted	Not applicable	Not applicable	Not applicable	Counterparties other than public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
INST_OFC_0043_CC_FIRB_HR_Rx0	Institutions	Counterparty credit risk	Foundation IRB approach	HR	Not applicable	Institutions	Other financial corporations	Non-defaulted	Not applicable	Not applicable	Not applicable	Counterparties other than public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
INST_OFC_0043_CC_FIRB_HU_Rx0	Institutions	Counterparty credit risk	Foundation IRB approach	HU	Not applicable	Institutions	Other financial corporations	Non-defaulted	Not applicable	Not applicable	Not applicable	Counterparties other than public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
INST_OFC_0043_CC_FIRB_IE_Rx0	Institutions	Counterparty credit risk	Foundation IRB approach	IE	Not applicable	Institutions	Other financial corporations	Non-defaulted	Not applicable	Not applicable	Not applicable	Counterparties other than public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
INST_OFC_0043_CC_FIRB_IL_Rx0	Institutions	Counterparty credit risk	Foundation IRB approach	IL	Not applicable	Institutions	Other financial corporations	Non-defaulted	Not applicable	Not applicable	Not applicable	Counterparties other than public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
INST_OFC_0043_CC_FIRB_IT_Rx0	Institutions	Counterparty credit risk	Foundation IRB approach	IT	Not applicable	Institutions	Other financial corporations	Non-defaulted	Not applicable	Not applicable	Not applicable	Counterparties other than public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
INST_OFC_0043_CC_FIRB_JP_Rx0	Institutions	Counterparty credit risk	Foundation IRB approach	JP	Not applicable	Institutions	Other financial corporations	Non-defaulted	Not applicable	Not applicable	Not applicable	Counterparties other than public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
INST_OFC_0043_CC_FIRB_KR_Rx0	Institutions	Counterparty credit risk	Foundation IRB approach	KR	Not applicable	Institutions	Other financial corporations	Non-defaulted	Not applicable	Not applicable	Not applicable	Counterparties other than public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
INST_OFC_0043_CC_FIRB_LT_Rx0	Institutions	Counterparty credit risk	Foundation IRB approach	LT	Not applicable	Institutions	Other financial corporations	Non-defaulted	Not applicable	Not applicable	Not applicable	Counterparties other than public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
INST_OFC_0043_CC_FIRB_LU_Rx0	Institutions	Counterparty credit risk	Foundation IRB approach	LU	Not applicable	Institutions	Other financial corporations	Non-defaulted	Not applicable	Not applicable	Not applicable	Counterparties other than public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
INST_OFC_0043_CC_FIRB_LV_Rx0	Institutions	Counterparty credit risk	Foundation IRB approach	LV	Not applicable	Institutions	Other financial corporations	Non-defaulted	Not applicable	Not applicable	Not applicable	Counterparties other than public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
INST_OFC_0043_CC_FIRB_MT_Rx0	Institutions	Counterparty credit risk	Foundation IRB approach	MT	Not applicable	Institutions	Other financial corporations	Non-defaulted	Not applicable	Not applicable	Not applicable	Counterparties other than public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
INST_OFC_0043_CC_FIRB_NL_Rx0	Institutions	Counterparty credit risk	Foundation IRB approach	NL	Not applicable	Institutions	Other financial corporations	Non-defaulted	Not applicable	Not applicable	Not applicable	Counterparties other than public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
INST_OFC_0043_CC_FIRB_NO_Rx0	Institutions	Counterparty credit risk	Foundation IRB approach	NO	Not applicable	Institutions	Other financial corporations	Non-defaulted	Not applicable	Not applicable	Not applicable	Counterparties other than public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
INST_OFC_0043_CC_FIRB_PL_Rx0	Institutions	Counterparty credit risk	Foundation IRB approach	PL	Not applicable	Institutions	Other financial corporations	Non-defaulted	Not applicable	Not applicable	Not applicable	Counterparties other than public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
INST_OFC_0043_CC_FIRB_PT_Rx0	Institutions	Counterparty credit risk	Foundation IRB approach	PT	Not applicable	Institutions	Other financial corporations	Non-defaulted	Not applicable	Not applicable	Not applicable	Counterparties other than public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
INST_OFC_0043_CC_FIRB_RO_Rx0	Institutions	Counterparty credit risk	Foundation IRB approach	RO	Not applicable	Institutions	Other financial corporations	Non-defaulted	Not applicable	Not applicable	Not applicable	Counterparties other than public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
INST_OFC_0043_CC_FIRB_RU_Rx0	Institutions	Counterparty credit risk	Foundation IRB approach	RU	Not applicable	Institutions	Other financial corporations	Non-defaulted	Not applicable	Not applicable	Not applicable	Counterparties other than public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
INST_OFC_0043_CC_FIRB_SE_Rx0	Institutions	Counterparty credit risk	Foundation IRB approach	SE	Not applicable	Institutions	Other financial corporations	Non-defaulted	Not applicable	Not applicable	Not applicable	Counterparties other than public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
INST_OFC_0043_CC_FIRB_SG_Rx0	Institutions	Counterparty credit risk	Foundation IRB approach	SG	Not applicable	Institutions	Other financial corporations	Non-defaulted	Not applicable	Not applicable	Not applicable	Counterparties other than public sector entities	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposure	Size of exposure
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
INST_OFC_0043_CC_FIRB_SI_Rx0	Institutions	Counterparty credit risk	Foundation IRB approach	SI	Not applicable	Institutions	Other financial corporations	Non-defaulted	Not applicable	Not applicable	Not applicable	Counterparties other than public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
INST_OFC_0043_CC_FIRB_SK_Rx0	Institutions	Counterparty credit risk	Foundation IRB approach	SK	Not applicable	Institutions	Other financial corporations	Non-defaulted	Not applicable	Not applicable	Not applicable	Counterparties other than public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
INST_OFC_0043_CC_FIRB_TR_Rx0	Institutions	Counterparty credit risk	Foundation IRB approach	TR	Not applicable	Institutions	Other financial corporations	Non-defaulted	Not applicable	Not applicable	Not applicable	Counterparties other than public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
INST_OFC_0043_CC_FIRB_US_Rx0	Institutions	Counterparty credit risk	Foundation IRB approach	US	Not applicable	Institutions	Other financial corporations	Non-defaulted	Not applicable	Not applicable	Not applicable	Counterparties other than public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
INST_OFC_0043_CC_FIRB_x2_Rx0	Institutions	Counterparty credit risk	Foundation IRB approach	Other countries	Not applicable	Institutions	Other financial corporations	Non-defaulted	Not applicable	Not applicable	Not applicable	Counterparties other than public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
INST_OFC_0046_CC_FIRB_AT_Rx0	Institutions	Counterparty credit risk	Foundation IRB approach	AT	Not applicable	Institutions	Other financial corporations	Non-defaulted	Not applicable	Not applicable	Not applicable	Public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
INST_OFC_0046_CC_FIRB_AU_Rx0	Institutions	Counterparty credit risk	Foundation IRB approach	AU	Not applicable	Institutions	Other financial corporations	Non-defaulted	Not applicable	Not applicable	Not applicable	Public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
INST_OFC_0046_CC_FIRB_BE_Rx0	Institutions	Counterparty credit risk	Foundation IRB approach	BE	Not applicable	Institutions	Other financial corporations	Non-defaulted	Not applicable	Not applicable	Not applicable	Public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
INST_OFC_0046_CC_FIRB_BG_Rx0	Institutions	Counterparty credit risk	Foundation IRB approach	BG	Not applicable	Institutions	Other financial corporations	Non-defaulted	Not applicable	Not applicable	Not applicable	Public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
INST_OFC_0046_CC_FIRB_BR_Rx0	Institutions	Counterparty credit risk	Foundation IRB approach	BR	Not applicable	Institutions	Other financial corporations	Non-defaulted	Not applicable	Not applicable	Not applicable	Public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
INST_OFC_0046_CC_FIRB_CA_Rx0	Institutions	Counterparty credit risk	Foundation IRB approach	CA	Not applicable	Institutions	Other financial corporations	Non-defaulted	Not applicable	Not applicable	Not applicable	Public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
INST_OFC_0046_CC_FIRB_CH_Rx0	Institutions	Counterparty credit risk	Foundation IRB approach	CH	Not applicable	Institutions	Other financial corporations	Non-defaulted	Not applicable	Not applicable	Not applicable	Public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
INST_OFC_0046_CC_FIRB_CN_Rx0	Institutions	Counterparty credit risk	Foundation IRB approach	CN	Not applicable	Institutions	Other financial corporations	Non-defaulted	Not applicable	Not applicable	Not applicable	Public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
INST_OFC_0046_CC_FIRB_CY_Rx0	Institutions	Counterparty credit risk	Foundation IRB approach	CY	Not applicable	Institutions	Other financial corporations	Non-defaulted	Not applicable	Not applicable	Not applicable	Public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
INST_OFC_0046_CC_FIRB_CZ_Rx0	Institutions	Counterparty credit risk	Foundation IRB approach	CZ	Not applicable	Institutions	Other financial corporations	Non-defaulted	Not applicable	Not applicable	Not applicable	Public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
INST_OFC_0046_CC_FIRB_DE_Rx0	Institutions	Counterparty credit risk	Foundation IRB approach	DE	Not applicable	Institutions	Other financial corporations	Non-defaulted	Not applicable	Not applicable	Not applicable	Public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
INST_OFC_0046_CC_FIRB_DK_Rx0	Institutions	Counterparty credit risk	Foundation IRB approach	DK	Not applicable	Institutions	Other financial corporations	Non-defaulted	Not applicable	Not applicable	Not applicable	Public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
INST_OFC_0046_CC_FIRB_EE_Rx0	Institutions	Counterparty credit risk	Foundation IRB approach	EE	Not applicable	Institutions	Other financial corporations	Non-defaulted	Not applicable	Not applicable	Not applicable	Public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
INST_OFC_0046_CC_FIRB_ES_Rx0	Institutions	Counterparty credit risk	Foundation IRB approach	ES	Not applicable	Institutions	Other financial corporations	Non-defaulted	Not applicable	Not applicable	Not applicable	Public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
INST_OFC_0046_CC_FIRB_FI_Rx0	Institutions	Counterparty credit risk	Foundation IRB approach	FI	Not applicable	Institutions	Other financial corporations	Non-defaulted	Not applicable	Not applicable	Not applicable	Public sector entities	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposure	Size of exposure
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
INST_OFC_0046_CC_FIRB_FR_Rx0	Institutions	Counterparty credit risk	Foundation IRB approach	FR	Not applicable	Institutions	Other financial corporations	Non-defaulted	Not applicable	Not applicable	Not applicable	Public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
INST_OFC_0046_CC_FIRB_GB_Rx0	Institutions	Counterparty credit risk	Foundation IRB approach	GB	Not applicable	Institutions	Other financial corporations	Non-defaulted	Not applicable	Not applicable	Not applicable	Public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
INST_OFC_0046_CC_FIRB_GR_Rx0	Institutions	Counterparty credit risk	Foundation IRB approach	GR	Not applicable	Institutions	Other financial corporations	Non-defaulted	Not applicable	Not applicable	Not applicable	Public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
INST_OFC_0046_CC_FIRB_HK_Rx0	Institutions	Counterparty credit risk	Foundation IRB approach	HK	Not applicable	Institutions	Other financial corporations	Non-defaulted	Not applicable	Not applicable	Not applicable	Public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
INST_OFC_0046_CC_FIRB_HR_Rx0	Institutions	Counterparty credit risk	Foundation IRB approach	HR	Not applicable	Institutions	Other financial corporations	Non-defaulted	Not applicable	Not applicable	Not applicable	Public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
INST_OFC_0046_CC_FIRB_HU_Rx0	Institutions	Counterparty credit risk	Foundation IRB approach	HU	Not applicable	Institutions	Other financial corporations	Non-defaulted	Not applicable	Not applicable	Not applicable	Public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
INST_OFC_0046_CC_FIRB_IE_Rx0	Institutions	Counterparty credit risk	Foundation IRB approach	IE	Not applicable	Institutions	Other financial corporations	Non-defaulted	Not applicable	Not applicable	Not applicable	Public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
INST_OFC_0046_CC_FIRB_IL_Rx0	Institutions	Counterparty credit risk	Foundation IRB approach	IL	Not applicable	Institutions	Other financial corporations	Non-defaulted	Not applicable	Not applicable	Not applicable	Public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
INST_OFC_0046_CC_FIRB_IT_Rx0	Institutions	Counterparty credit risk	Foundation IRB approach	IT	Not applicable	Institutions	Other financial corporations	Non-defaulted	Not applicable	Not applicable	Not applicable	Public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
INST_OFC_0046_CC_FIRB_JP_Rx0	Institutions	Counterparty credit risk	Foundation IRB approach	JP	Not applicable	Institutions	Other financial corporations	Non-defaulted	Not applicable	Not applicable	Not applicable	Public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
INST_OFC_0046_CC_FIRB_KR_Rx0	Institutions	Counterparty credit risk	Foundation IRB approach	KR	Not applicable	Institutions	Other financial corporations	Non-defaulted	Not applicable	Not applicable	Not applicable	Public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
INST_OFC_0046_CC_FIRB_LT_Rx0	Institutions	Counterparty credit risk	Foundation IRB approach	LT	Not applicable	Institutions	Other financial corporations	Non-defaulted	Not applicable	Not applicable	Not applicable	Public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
INST_OFC_0046_CC_FIRB_LU_Rx0	Institutions	Counterparty credit risk	Foundation IRB approach	LU	Not applicable	Institutions	Other financial corporations	Non-defaulted	Not applicable	Not applicable	Not applicable	Public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
INST_OFC_0046_CC_FIRB_LV_Rx0	Institutions	Counterparty credit risk	Foundation IRB approach	LV	Not applicable	Institutions	Other financial corporations	Non-defaulted	Not applicable	Not applicable	Not applicable	Public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
INST_OFC_0046_CC_FIRB_MT_Rx0	Institutions	Counterparty credit risk	Foundation IRB approach	MT	Not applicable	Institutions	Other financial corporations	Non-defaulted	Not applicable	Not applicable	Not applicable	Public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
INST_OFC_0046_CC_FIRB_NL_Rx0	Institutions	Counterparty credit risk	Foundation IRB approach	NL	Not applicable	Institutions	Other financial corporations	Non-defaulted	Not applicable	Not applicable	Not applicable	Public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
INST_OFC_0046_CC_FIRB_NO_Rx0	Institutions	Counterparty credit risk	Foundation IRB approach	NO	Not applicable	Institutions	Other financial corporations	Non-defaulted	Not applicable	Not applicable	Not applicable	Public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
INST_OFC_0046_CC_FIRB_PL_Rx0	Institutions	Counterparty credit risk	Foundation IRB approach	PL	Not applicable	Institutions	Other financial corporations	Non-defaulted	Not applicable	Not applicable	Not applicable	Public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
INST_OFC_0046_CC_FIRB_PT_Rx0	Institutions	Counterparty credit risk	Foundation IRB approach	PT	Not applicable	Institutions	Other financial corporations	Non-defaulted	Not applicable	Not applicable	Not applicable	Public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
INST_OFC_0046_CC_FIRB_RO_Rx0	Institutions	Counterparty credit risk	Foundation IRB approach	RO	Not applicable	Institutions	Other financial corporations	Non-defaulted	Not applicable	Not applicable	Not applicable	Public sector entities	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposure	Size of exposure
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
INST_OFC_0046_CC_FIRB_RU_Rx0	Institutions	Counterparty credit risk	Foundation IRB approach	RU	Not applicable	Institutions	Other financial corporations	Non-defaulted	Not applicable	Not applicable	Not applicable	Public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
INST_OFC_0046_CC_FIRB_SE_Rx0	Institutions	Counterparty credit risk	Foundation IRB approach	SE	Not applicable	Institutions	Other financial corporations	Non-defaulted	Not applicable	Not applicable	Not applicable	Public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
INST_OFC_0046_CC_FIRB_SG_Rx0	Institutions	Counterparty credit risk	Foundation IRB approach	SG	Not applicable	Institutions	Other financial corporations	Non-defaulted	Not applicable	Not applicable	Not applicable	Public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
INST_OFC_0046_CC_FIRB_SI_Rx0	Institutions	Counterparty credit risk	Foundation IRB approach	SI	Not applicable	Institutions	Other financial corporations	Non-defaulted	Not applicable	Not applicable	Not applicable	Public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
INST_OFC_0046_CC_FIRB_SK_Rx0	Institutions	Counterparty credit risk	Foundation IRB approach	SK	Not applicable	Institutions	Other financial corporations	Non-defaulted	Not applicable	Not applicable	Not applicable	Public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
INST_OFC_0046_CC_FIRB_TR_Rx0	Institutions	Counterparty credit risk	Foundation IRB approach	TR	Not applicable	Institutions	Other financial corporations	Non-defaulted	Not applicable	Not applicable	Not applicable	Public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
INST_OFC_0046_CC_FIRB_US_Rx0	Institutions	Counterparty credit risk	Foundation IRB approach	US	Not applicable	Institutions	Other financial corporations	Non-defaulted	Not applicable	Not applicable	Not applicable	Public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
INST_OFC_0046_CC_FIRB_x2_Rx0	Institutions	Counterparty credit risk	Foundation IRB approach	Other countries	Not applicable	Institutions	Other financial corporations	Non-defaulted	Not applicable	Not applicable	Not applicable	Public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
GOVT_ALL_0041_CC_FIRB_x0_R01	Sovereign	Counterparty credit risk	Foundation IRB approach	Not applicable	Rating 1	Central governments and central banks	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Counterparties other than public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
GOVT_ALL_0041_CC_FIRB_x0_R02	Sovereign	Counterparty credit risk	Foundation IRB approach	Not applicable	Rating 2	Central governments and central banks	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Counterparties other than public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
GOVT_ALL_0041_CC_FIRB_x0_R03	Sovereign	Counterparty credit risk	Foundation IRB approach	Not applicable	Rating 3	Central governments and central banks	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Counterparties other than public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
GOVT_ALL_0041_CC_FIRB_x0_R04	Sovereign	Counterparty credit risk	Foundation IRB approach	Not applicable	Rating 4	Central governments and central banks	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Counterparties other than public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
GOVT_ALL_0041_CC_FIRB_x0_R05	Sovereign	Counterparty credit risk	Foundation IRB approach	Not applicable	Rating 5	Central governments and central banks	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Counterparties other than public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
GOVT_ALL_0041_CC_FIRB_x0_R06	Sovereign	Counterparty credit risk	Foundation IRB approach	Not applicable	Rating 6	Central governments and central banks	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Counterparties other than public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
GOVT_ALL_0041_CC_FIRB_x0_R07	Sovereign	Counterparty credit risk	Foundation IRB approach	Not applicable	Rating 7	Central governments and central banks	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Counterparties other than public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
GOVT_ALL_0041_CC_FIRB_x0_R08	Sovereign	Counterparty credit risk	Foundation IRB approach	Not applicable	Rating 8	Central governments and central banks	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Counterparties other than public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
GOVT_ALL_0041_CC_FIRB_x0_R09	Sovereign	Counterparty credit risk	Foundation IRB approach	Not applicable	Rating 9	Central governments and central banks	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Counterparties other than public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
GOVT_ALL_0041_CC_FIRB_x0_R10	Sovereign	Counterparty credit risk	Foundation IRB approach	Not applicable	Rating 10	Central governments and central banks	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Counterparties other than public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
GOVT_ALL_0041_CC_FIRB_x0_R11	Sovereign	Counterparty credit risk	Foundation IRB approach	Not applicable	Rating 11	Central governments and central banks	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Counterparties other than public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
GOVT_ALL_0041_CC_FIRB_x0_R12	Sovereign	Counterparty credit risk	Foundation IRB approach	Not applicable	Rating 12	Central governments and central banks	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Counterparties other than public sector entities	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposure	Size of exposure
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
GOVT_ALL_0041_CC_FIRB_x0_R13	Sovereign	Counterparty credit risk	Foundation IRB approach	Not applicable	Rating 13	Central governments and central banks	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Counterparties other than public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
GOVT_ALL_0041_CC_FIRB_x0_R14	Sovereign	Counterparty credit risk	Foundation IRB approach	Not applicable	Rating 14	Central governments and central banks	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Counterparties other than public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
GOVT_ALL_0041_CC_FIRB_x0_R15	Sovereign	Counterparty credit risk	Foundation IRB approach	Not applicable	Rating 15	Central governments and central banks	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Counterparties other than public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
GOVT_ALL_0041_CC_FIRB_x0_R16	Sovereign	Counterparty credit risk	Foundation IRB approach	Not applicable	Rating 16	Central governments and central banks	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Counterparties other than public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
GOVT_ALL_0041_CC_FIRB_x0_R17	Sovereign	Counterparty credit risk	Foundation IRB approach	Not applicable	Rating 17	Central governments and central banks	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Counterparties other than public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
GOVT_ALL_0041_CC_FIRB_x0_R18	Sovereign	Counterparty credit risk	Foundation IRB approach	Not applicable	Rating 18	Central governments and central banks	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Counterparties other than public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
GOVT_ALL_0041_CC_FIRB_x0_R19	Sovereign	Counterparty credit risk	Foundation IRB approach	Not applicable	Rating 19	Central governments and central banks	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Counterparties other than public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
GOVT_ALL_0041_CC_FIRB_x0_R20	Sovereign	Counterparty credit risk	Foundation IRB approach	Not applicable	Rating 20	Central governments and central banks	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Counterparties other than public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
GOVT_ALL_0041_CC_FIRB_x0_R21	Sovereign	Counterparty credit risk	Foundation IRB approach	Not applicable	Rating 21	Central governments and central banks	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Counterparties other than public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
GOVT_ALL_0041_CC_FIRB_x0_R22	Sovereign	Counterparty credit risk	Foundation IRB approach	Not applicable	Rating 22	Central governments and central banks	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Counterparties other than public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
GOVT_ALL_0041_CC_FIRB_x0_R23	Sovereign	Counterparty credit risk	Foundation IRB approach	Not applicable	Rating 23	Central governments and central banks	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Counterparties other than public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
GOVT_ALL_0041_CC_FIRB_x0_R24	Sovereign	Counterparty credit risk	Foundation IRB approach	Not applicable	Rating 24	Central governments and central banks	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Counterparties other than public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
GOVT_ALL_0041_CC_FIRB_x0_R25	Sovereign	Counterparty credit risk	Foundation IRB approach	Not applicable	Rating 25	Central governments and central banks	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Counterparties other than public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
GOVT_ALL_0041_CC_FIRB_x0_R26	Sovereign	Counterparty credit risk	Foundation IRB approach	Not applicable	Rating 26	Central governments and central banks	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Counterparties other than public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
GOVT_ALL_0041_CC_FIRB_x0_R27	Sovereign	Counterparty credit risk	Foundation IRB approach	Not applicable	Rating 27	Central governments and central banks	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Counterparties other than public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
GOVT_ALL_0041_CC_FIRB_x0_R28	Sovereign	Counterparty credit risk	Foundation IRB approach	Not applicable	Rating 28	Central governments and central banks	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Counterparties other than public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
GOVT_ALL_0041_CC_FIRB_x0_R29	Sovereign	Counterparty credit risk	Foundation IRB approach	Not applicable	Rating 29	Central governments and central banks	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Counterparties other than public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
GOVT_ALL_0041_CC_FIRB_x0_R30	Sovereign	Counterparty credit risk	Foundation IRB approach	Not applicable	Rating 30	Central governments and central banks	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Counterparties other than public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
GOVT_ALL_0041_CC_FIRB_x0_R31	Sovereign	Counterparty credit risk	Foundation IRB approach	Not applicable	Rating 31	Central governments and central banks	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Counterparties other than public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
GOVT_ALL_0041_CC_FIRB_x0_R32	Sovereign	Counterparty credit risk	Foundation IRB approach	Not applicable	Rating 32	Central governments and central banks	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Counterparties other than public sector entities	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposure	Size of exposure
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
GOVT_ALL_0041_CC_FIRB_x0_R33	Sovereign	Counterparty credit risk	Foundation IRB approach	Not applicable	Rating 33	Central governments and central banks	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Counterparties other than public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
GOVT_ALL_0041_CC_FIRB_x0_R34	Sovereign	Counterparty credit risk	Foundation IRB approach	Not applicable	Rating 34	Central governments and central banks	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Counterparties other than public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
GOVT_ALL_0041_CC_FIRB_x0_R35	Sovereign	Counterparty credit risk	Foundation IRB approach	Not applicable	Rating 35	Central governments and central banks	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Counterparties other than public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
GOVT_ALL_0041_CC_FIRB_x0_R36	Sovereign	Counterparty credit risk	Foundation IRB approach	Not applicable	Rating 36	Central governments and central banks	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Counterparties other than public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
GOVT_ALL_0041_CC_FIRB_x0_R37	Sovereign	Counterparty credit risk	Foundation IRB approach	Not applicable	Rating 37	Central governments and central banks	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Counterparties other than public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
GOVT_ALL_0041_CC_FIRB_x0_R38	Sovereign	Counterparty credit risk	Foundation IRB approach	Not applicable	Rating 38	Central governments and central banks	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Counterparties other than public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
GOVT_ALL_0041_CC_FIRB_x0_R39	Sovereign	Counterparty credit risk	Foundation IRB approach	Not applicable	Rating 39	Central governments and central banks	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Counterparties other than public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
GOVT_ALL_0041_CC_FIRB_x0_R40	Sovereign	Counterparty credit risk	Foundation IRB approach	Not applicable	Rating 40	Central governments and central banks	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Counterparties other than public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
GOVT_ALL_0041_CC_FIRB_x0_R41	Sovereign	Counterparty credit risk	Foundation IRB approach	Not applicable	Rating 41	Central governments and central banks	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Counterparties other than public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
GOVT_ALL_0041_CC_FIRB_x0_R42	Sovereign	Counterparty credit risk	Foundation IRB approach	Not applicable	Rating 42	Central governments and central banks	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Counterparties other than public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
GOVT_ALL_0041_CC_FIRB_x0_R43	Sovereign	Counterparty credit risk	Foundation IRB approach	Not applicable	Rating 43	Central governments and central banks	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Counterparties other than public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
GOVT_ALL_0041_CC_FIRB_x0_R44	Sovereign	Counterparty credit risk	Foundation IRB approach	Not applicable	Rating 44	Central governments and central banks	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Counterparties other than public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
GOVT_ALL_0041_CC_FIRB_x0_R45	Sovereign	Counterparty credit risk	Foundation IRB approach	Not applicable	Rating 45	Central governments and central banks	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Counterparties other than public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
GOVT_ALL_0041_CC_FIRB_x0_R46	Sovereign	Counterparty credit risk	Foundation IRB approach	Not applicable	Rating 46	Central governments and central banks	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Counterparties other than public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
GOVT_ALL_0041_CC_FIRB_x0_R47	Sovereign	Counterparty credit risk	Foundation IRB approach	Not applicable	Rating 47	Central governments and central banks	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Counterparties other than public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
GOVT_ALL_0041_CC_FIRB_x0_R48	Sovereign	Counterparty credit risk	Foundation IRB approach	Not applicable	Rating 48	Central governments and central banks	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Counterparties other than public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
GOVT_ALL_0041_CC_FIRB_x0_R49	Sovereign	Counterparty credit risk	Foundation IRB approach	Not applicable	Rating 49	Central governments and central banks	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Counterparties other than public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
GOVT_ALL_0041_CC_FIRB_x0_R50	Sovereign	Counterparty credit risk	Foundation IRB approach	Not applicable	Rating 50	Central governments and central banks	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Counterparties other than public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
GOVT_ALL_0041_CC_FIRB_x0_R51	Sovereign	Counterparty credit risk	Foundation IRB approach	Not applicable	Rating 51	Central governments and central banks	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Counterparties other than public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
GOVT_ALL_0041_CC_FIRB_x0_R52	Sovereign	Counterparty credit risk	Foundation IRB approach	Not applicable	Rating 52	Central governments and central banks	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Counterparties other than public sector entities	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposure	Size of exposure
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
GOVT_ALL_0041_CC_FIRB_x0_R53	Sovereign	Counterparty credit risk	Foundation IRB approach	Not applicable	Rating 53	Central governments and central banks	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Counterparties other than public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
GOVT_ALL_0041_CC_FIRB_x0_R54	Sovereign	Counterparty credit risk	Foundation IRB approach	Not applicable	Rating 54	Central governments and central banks	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Counterparties other than public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
GOVT_ALL_0041_CC_FIRB_x0_R55	Sovereign	Counterparty credit risk	Foundation IRB approach	Not applicable	Rating 55	Central governments and central banks	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Counterparties other than public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
GOVT_ALL_0041_CC_FIRB_x0_R56	Sovereign	Counterparty credit risk	Foundation IRB approach	Not applicable	Rating 56	Central governments and central banks	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Counterparties other than public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
GOVT_ALL_0041_CC_FIRB_x0_R57	Sovereign	Counterparty credit risk	Foundation IRB approach	Not applicable	Rating 57	Central governments and central banks	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Counterparties other than public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
GOVT_ALL_0041_CC_FIRB_x0_R58	Sovereign	Counterparty credit risk	Foundation IRB approach	Not applicable	Rating 58	Central governments and central banks	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Counterparties other than public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
GOVT_ALL_0041_CC_FIRB_x0_R59	Sovereign	Counterparty credit risk	Foundation IRB approach	Not applicable	Rating 59	Central governments and central banks	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Counterparties other than public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
GOVT_ALL_0041_CC_FIRB_x0_R60	Sovereign	Counterparty credit risk	Foundation IRB approach	Not applicable	Rating 60	Central governments and central banks	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Counterparties other than public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
GOVT_ALL_0041_CC_FIRB_x0_R61	Sovereign	Counterparty credit risk	Foundation IRB approach	Not applicable	Rating 61	Central governments and central banks	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Counterparties other than public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
GOVT_ALL_0041_CC_FIRB_x0_R62	Sovereign	Counterparty credit risk	Foundation IRB approach	Not applicable	Rating 62	Central governments and central banks	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Counterparties other than public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
GOVT_ALL_0041_CC_FIRB_x0_R63	Sovereign	Counterparty credit risk	Foundation IRB approach	Not applicable	Rating 63	Central governments and central banks	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Counterparties other than public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
GOVT_ALL_0041_CC_FIRB_x0_R64	Sovereign	Counterparty credit risk	Foundation IRB approach	Not applicable	Rating 64	Central governments and central banks	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Counterparties other than public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
GOVT_ALL_0041_CC_FIRB_x0_R65	Sovereign	Counterparty credit risk	Foundation IRB approach	Not applicable	Rating 65	Central governments and central banks	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Counterparties other than public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
GOVT_ALL_0041_CC_FIRB_x0_R66	Sovereign	Counterparty credit risk	Foundation IRB approach	Not applicable	Rating 66	Central governments and central banks	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Counterparties other than public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
GOVT_ALL_0041_CC_FIRB_x0_R67	Sovereign	Counterparty credit risk	Foundation IRB approach	Not applicable	Rating 67	Central governments and central banks	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Counterparties other than public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
GOVT_ALL_0041_CC_FIRB_x0_R68	Sovereign	Counterparty credit risk	Foundation IRB approach	Not applicable	Rating 68	Central governments and central banks	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Counterparties other than public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
GOVT_ALL_0041_CC_FIRB_x0_R69	Sovereign	Counterparty credit risk	Foundation IRB approach	Not applicable	Rating 69	Central governments and central banks	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Counterparties other than public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
GOVT_ALL_0041_CC_FIRB_x0_R70	Sovereign	Counterparty credit risk	Foundation IRB approach	Not applicable	Rating 70	Central governments and central banks	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Counterparties other than public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
GOVT_ALL_0041_CC_FIRB_x0_R71	Sovereign	Counterparty credit risk	Foundation IRB approach	Not applicable	Rating 71	Central governments and central banks	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Counterparties other than public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
GOVT_ALL_0041_CC_FIRB_x0_R72	Sovereign	Counterparty credit risk	Foundation IRB approach	Not applicable	Rating 72	Central governments and central banks	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Counterparties other than public sector entities	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposure	Size of exposure
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
GOVT_ALL_0041_CC_FIRB_x0_R73	Sovereign	Counterparty credit risk	Foundation IRB approach	Not applicable	Rating 73	Central governments and central banks	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Counterparties other than public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
GOVT_ALL_0041_CC_FIRB_x0_R74	Sovereign	Counterparty credit risk	Foundation IRB approach	Not applicable	Rating 74	Central governments and central banks	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Counterparties other than public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
GOVT_ALL_0041_CC_FIRB_x0_R75	Sovereign	Counterparty credit risk	Foundation IRB approach	Not applicable	Rating 75	Central governments and central banks	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Counterparties other than public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
GOVT_ALL_0041_CC_FIRB_x0_R76	Sovereign	Counterparty credit risk	Foundation IRB approach	Not applicable	Rating 76	Central governments and central banks	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Counterparties other than public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
GOVT_ALL_0041_CC_FIRB_x0_R77	Sovereign	Counterparty credit risk	Foundation IRB approach	Not applicable	Rating 77	Central governments and central banks	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Counterparties other than public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
GOVT_ALL_0041_CC_FIRB_x0_R78	Sovereign	Counterparty credit risk	Foundation IRB approach	Not applicable	Rating 78	Central governments and central banks	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Counterparties other than public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
GOVT_ALL_0041_CC_FIRB_x0_R79	Sovereign	Counterparty credit risk	Foundation IRB approach	Not applicable	Rating 79	Central governments and central banks	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Counterparties other than public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
GOVT_ALL_0041_CC_FIRB_x0_R80	Sovereign	Counterparty credit risk	Foundation IRB approach	Not applicable	Rating 80	Central governments and central banks	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Counterparties other than public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
GOVT_ALL_0041_CC_FIRB_x0_R81	Sovereign	Counterparty credit risk	Foundation IRB approach	Not applicable	Rating 81	Central governments and central banks	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Counterparties other than public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
GOVT_ALL_0041_CC_FIRB_x0_R82	Sovereign	Counterparty credit risk	Foundation IRB approach	Not applicable	Rating 82	Central governments and central banks	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Counterparties other than public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
GOVT_ALL_0041_CC_FIRB_x0_R83	Sovereign	Counterparty credit risk	Foundation IRB approach	Not applicable	Rating 83	Central governments and central banks	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Counterparties other than public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
GOVT_ALL_0041_CC_FIRB_x0_R84	Sovereign	Counterparty credit risk	Foundation IRB approach	Not applicable	Rating 84	Central governments and central banks	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Counterparties other than public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
GOVT_ALL_0041_CC_FIRB_x0_R85	Sovereign	Counterparty credit risk	Foundation IRB approach	Not applicable	Rating 85	Central governments and central banks	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Counterparties other than public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
GOVT_ALL_0041_CC_FIRB_x0_R86	Sovereign	Counterparty credit risk	Foundation IRB approach	Not applicable	Rating 86	Central governments and central banks	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Counterparties other than public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
GOVT_ALL_0041_CC_FIRB_x0_R87	Sovereign	Counterparty credit risk	Foundation IRB approach	Not applicable	Rating 87	Central governments and central banks	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Counterparties other than public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
GOVT_ALL_0041_CC_FIRB_x0_R88	Sovereign	Counterparty credit risk	Foundation IRB approach	Not applicable	Rating 88	Central governments and central banks	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Counterparties other than public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
GOVT_ALL_0041_CC_FIRB_x0_R89	Sovereign	Counterparty credit risk	Foundation IRB approach	Not applicable	Rating 89	Central governments and central banks	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Counterparties other than public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
GOVT_ALL_0041_CC_FIRB_x0_R90	Sovereign	Counterparty credit risk	Foundation IRB approach	Not applicable	Rating 90	Central governments and central banks	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Counterparties other than public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
GOVT_ALL_0041_CC_FIRB_x0_R91	Sovereign	Counterparty credit risk	Foundation IRB approach	Not applicable	Rating 91	Central governments and central banks	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Counterparties other than public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
GOVT_ALL_0041_CC_FIRB_x0_R92	Sovereign	Counterparty credit risk	Foundation IRB approach	Not applicable	Rating 92	Central governments and central banks	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Counterparties other than public sector entities	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposure	Size of exposure
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
GOVT_ALL_0041_CC_FIRB_x0_R93	Sovereign	Counterparty credit risk	Foundation IRB approach	Not applicable	Rating 93	Central governments and central banks	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Counterparties other than public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
GOVT_ALL_0041_CC_FIRB_x0_R94	Sovereign	Counterparty credit risk	Foundation IRB approach	Not applicable	Rating 94	Central governments and central banks	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Counterparties other than public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
GOVT_ALL_0041_CC_FIRB_x0_R95	Sovereign	Counterparty credit risk	Foundation IRB approach	Not applicable	Rating 95	Central governments and central banks	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Counterparties other than public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
GOVT_ALL_0041_CC_FIRB_x0_R96	Sovereign	Counterparty credit risk	Foundation IRB approach	Not applicable	Rating 96	Central governments and central banks	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Counterparties other than public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
GOVT_ALL_0041_CC_FIRB_x0_R97	Sovereign	Counterparty credit risk	Foundation IRB approach	Not applicable	Rating 97	Central governments and central banks	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Counterparties other than public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
GOVT_ALL_0041_CC_FIRB_x0_R98	Sovereign	Counterparty credit risk	Foundation IRB approach	Not applicable	Rating 98	Central governments and central banks	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Counterparties other than public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
GOVT_ALL_0041_CC_FIRB_x0_R99	Sovereign	Counterparty credit risk	Foundation IRB approach	Not applicable	Rating 99	Central governments and central banks	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Counterparties other than public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
GOVT_ALL_0042_CC_FIRB_x0_Rx0	Sovereign	Counterparty credit risk	Foundation IRB approach	Not applicable	Not applicable	Central governments and central banks	Not applicable	Defaulted	Not applicable	Not applicable	Not applicable	Counterparties other than public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
GOVT_ALL_0043_CC_FIRB_x0_Rx0	Sovereign	Counterparty credit risk	Foundation IRB approach	Not applicable	Not applicable	Central governments and central banks	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Counterparties other than public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
GOVT_ALL_0044_CC_FIRB_x0_R01	Sovereign	Counterparty credit risk	Foundation IRB approach	Not applicable	Rating 1	Central governments and central banks	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
GOVT_ALL_0044_CC_FIRB_x0_R02	Sovereign	Counterparty credit risk	Foundation IRB approach	Not applicable	Rating 2	Central governments and central banks	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
GOVT_ALL_0044_CC_FIRB_x0_R03	Sovereign	Counterparty credit risk	Foundation IRB approach	Not applicable	Rating 3	Central governments and central banks	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
GOVT_ALL_0044_CC_FIRB_x0_R04	Sovereign	Counterparty credit risk	Foundation IRB approach	Not applicable	Rating 4	Central governments and central banks	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
GOVT_ALL_0044_CC_FIRB_x0_R05	Sovereign	Counterparty credit risk	Foundation IRB approach	Not applicable	Rating 5	Central governments and central banks	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
GOVT_ALL_0044_CC_FIRB_x0_R06	Sovereign	Counterparty credit risk	Foundation IRB approach	Not applicable	Rating 6	Central governments and central banks	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
GOVT_ALL_0044_CC_FIRB_x0_R07	Sovereign	Counterparty credit risk	Foundation IRB approach	Not applicable	Rating 7	Central governments and central banks	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
GOVT_ALL_0044_CC_FIRB_x0_R08	Sovereign	Counterparty credit risk	Foundation IRB approach	Not applicable	Rating 8	Central governments and central banks	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
GOVT_ALL_0044_CC_FIRB_x0_R09	Sovereign	Counterparty credit risk	Foundation IRB approach	Not applicable	Rating 9	Central governments and central banks	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
GOVT_ALL_0044_CC_FIRB_x0_R10	Sovereign	Counterparty credit risk	Foundation IRB approach	Not applicable	Rating 10	Central governments and central banks	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
GOVT_ALL_0044_CC_FIRB_x0_R11	Sovereign	Counterparty credit risk	Foundation IRB approach	Not applicable	Rating 11	Central governments and central banks	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Public sector entities	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposure	Size of exposure
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
GOVT_ALL_0044_CC_FIRB_x0_R12	Sovereign	Counterparty credit risk	Foundation IRB approach	Not applicable	Rating 12	Central governments and central banks	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
GOVT_ALL_0044_CC_FIRB_x0_R13	Sovereign	Counterparty credit risk	Foundation IRB approach	Not applicable	Rating 13	Central governments and central banks	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
GOVT_ALL_0044_CC_FIRB_x0_R14	Sovereign	Counterparty credit risk	Foundation IRB approach	Not applicable	Rating 14	Central governments and central banks	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
GOVT_ALL_0044_CC_FIRB_x0_R15	Sovereign	Counterparty credit risk	Foundation IRB approach	Not applicable	Rating 15	Central governments and central banks	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
GOVT_ALL_0044_CC_FIRB_x0_R16	Sovereign	Counterparty credit risk	Foundation IRB approach	Not applicable	Rating 16	Central governments and central banks	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
GOVT_ALL_0044_CC_FIRB_x0_R17	Sovereign	Counterparty credit risk	Foundation IRB approach	Not applicable	Rating 17	Central governments and central banks	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
GOVT_ALL_0044_CC_FIRB_x0_R18	Sovereign	Counterparty credit risk	Foundation IRB approach	Not applicable	Rating 18	Central governments and central banks	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
GOVT_ALL_0044_CC_FIRB_x0_R19	Sovereign	Counterparty credit risk	Foundation IRB approach	Not applicable	Rating 19	Central governments and central banks	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
GOVT_ALL_0044_CC_FIRB_x0_R20	Sovereign	Counterparty credit risk	Foundation IRB approach	Not applicable	Rating 20	Central governments and central banks	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
GOVT_ALL_0044_CC_FIRB_x0_R21	Sovereign	Counterparty credit risk	Foundation IRB approach	Not applicable	Rating 21	Central governments and central banks	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
GOVT_ALL_0044_CC_FIRB_x0_R22	Sovereign	Counterparty credit risk	Foundation IRB approach	Not applicable	Rating 22	Central governments and central banks	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
GOVT_ALL_0044_CC_FIRB_x0_R23	Sovereign	Counterparty credit risk	Foundation IRB approach	Not applicable	Rating 23	Central governments and central banks	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
GOVT_ALL_0044_CC_FIRB_x0_R24	Sovereign	Counterparty credit risk	Foundation IRB approach	Not applicable	Rating 24	Central governments and central banks	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
GOVT_ALL_0044_CC_FIRB_x0_R25	Sovereign	Counterparty credit risk	Foundation IRB approach	Not applicable	Rating 25	Central governments and central banks	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
GOVT_ALL_0044_CC_FIRB_x0_R26	Sovereign	Counterparty credit risk	Foundation IRB approach	Not applicable	Rating 26	Central governments and central banks	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
GOVT_ALL_0044_CC_FIRB_x0_R27	Sovereign	Counterparty credit risk	Foundation IRB approach	Not applicable	Rating 27	Central governments and central banks	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
GOVT_ALL_0044_CC_FIRB_x0_R28	Sovereign	Counterparty credit risk	Foundation IRB approach	Not applicable	Rating 28	Central governments and central banks	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
GOVT_ALL_0044_CC_FIRB_x0_R29	Sovereign	Counterparty credit risk	Foundation IRB approach	Not applicable	Rating 29	Central governments and central banks	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
GOVT_ALL_0044_CC_FIRB_x0_R30	Sovereign	Counterparty credit risk	Foundation IRB approach	Not applicable	Rating 30	Central governments and central banks	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
GOVT_ALL_0044_CC_FIRB_x0_R31	Sovereign	Counterparty credit risk	Foundation IRB approach	Not applicable	Rating 31	Central governments and central banks	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Public sector entities	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposure	Size of exposure
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
GOVT_ALL_0044_CC_FIRB_x0_R32	Sovereign	Counterparty credit risk	Foundation IRB approach	Not applicable	Rating 32	Central governments and central banks	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
GOVT_ALL_0044_CC_FIRB_x0_R33	Sovereign	Counterparty credit risk	Foundation IRB approach	Not applicable	Rating 33	Central governments and central banks	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
GOVT_ALL_0044_CC_FIRB_x0_R34	Sovereign	Counterparty credit risk	Foundation IRB approach	Not applicable	Rating 34	Central governments and central banks	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
GOVT_ALL_0044_CC_FIRB_x0_R35	Sovereign	Counterparty credit risk	Foundation IRB approach	Not applicable	Rating 35	Central governments and central banks	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
GOVT_ALL_0044_CC_FIRB_x0_R36	Sovereign	Counterparty credit risk	Foundation IRB approach	Not applicable	Rating 36	Central governments and central banks	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
GOVT_ALL_0044_CC_FIRB_x0_R37	Sovereign	Counterparty credit risk	Foundation IRB approach	Not applicable	Rating 37	Central governments and central banks	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
GOVT_ALL_0044_CC_FIRB_x0_R38	Sovereign	Counterparty credit risk	Foundation IRB approach	Not applicable	Rating 38	Central governments and central banks	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
GOVT_ALL_0044_CC_FIRB_x0_R39	Sovereign	Counterparty credit risk	Foundation IRB approach	Not applicable	Rating 39	Central governments and central banks	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
GOVT_ALL_0044_CC_FIRB_x0_R40	Sovereign	Counterparty credit risk	Foundation IRB approach	Not applicable	Rating 40	Central governments and central banks	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
GOVT_ALL_0044_CC_FIRB_x0_R41	Sovereign	Counterparty credit risk	Foundation IRB approach	Not applicable	Rating 41	Central governments and central banks	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
GOVT_ALL_0044_CC_FIRB_x0_R42	Sovereign	Counterparty credit risk	Foundation IRB approach	Not applicable	Rating 42	Central governments and central banks	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
GOVT_ALL_0044_CC_FIRB_x0_R43	Sovereign	Counterparty credit risk	Foundation IRB approach	Not applicable	Rating 43	Central governments and central banks	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
GOVT_ALL_0044_CC_FIRB_x0_R44	Sovereign	Counterparty credit risk	Foundation IRB approach	Not applicable	Rating 44	Central governments and central banks	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
GOVT_ALL_0044_CC_FIRB_x0_R45	Sovereign	Counterparty credit risk	Foundation IRB approach	Not applicable	Rating 45	Central governments and central banks	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
GOVT_ALL_0044_CC_FIRB_x0_R46	Sovereign	Counterparty credit risk	Foundation IRB approach	Not applicable	Rating 46	Central governments and central banks	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
GOVT_ALL_0044_CC_FIRB_x0_R47	Sovereign	Counterparty credit risk	Foundation IRB approach	Not applicable	Rating 47	Central governments and central banks	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
GOVT_ALL_0044_CC_FIRB_x0_R48	Sovereign	Counterparty credit risk	Foundation IRB approach	Not applicable	Rating 48	Central governments and central banks	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
GOVT_ALL_0044_CC_FIRB_x0_R49	Sovereign	Counterparty credit risk	Foundation IRB approach	Not applicable	Rating 49	Central governments and central banks	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
GOVT_ALL_0044_CC_FIRB_x0_R50	Sovereign	Counterparty credit risk	Foundation IRB approach	Not applicable	Rating 50	Central governments and central banks	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
GOVT_ALL_0044_CC_FIRB_x0_R51	Sovereign	Counterparty credit risk	Foundation IRB approach	Not applicable	Rating 51	Central governments and central banks	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Public sector entities	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposure	Size of exposure
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
GOVT_ALL_0044_CC_FIRB_x0_R52	Sovereign	Counterparty credit risk	Foundation IRB approach	Not applicable	Rating 52	Central governments and central banks	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
GOVT_ALL_0044_CC_FIRB_x0_R53	Sovereign	Counterparty credit risk	Foundation IRB approach	Not applicable	Rating 53	Central governments and central banks	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
GOVT_ALL_0044_CC_FIRB_x0_R54	Sovereign	Counterparty credit risk	Foundation IRB approach	Not applicable	Rating 54	Central governments and central banks	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
GOVT_ALL_0044_CC_FIRB_x0_R55	Sovereign	Counterparty credit risk	Foundation IRB approach	Not applicable	Rating 55	Central governments and central banks	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
GOVT_ALL_0044_CC_FIRB_x0_R56	Sovereign	Counterparty credit risk	Foundation IRB approach	Not applicable	Rating 56	Central governments and central banks	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
GOVT_ALL_0044_CC_FIRB_x0_R57	Sovereign	Counterparty credit risk	Foundation IRB approach	Not applicable	Rating 57	Central governments and central banks	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
GOVT_ALL_0044_CC_FIRB_x0_R58	Sovereign	Counterparty credit risk	Foundation IRB approach	Not applicable	Rating 58	Central governments and central banks	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
GOVT_ALL_0044_CC_FIRB_x0_R59	Sovereign	Counterparty credit risk	Foundation IRB approach	Not applicable	Rating 59	Central governments and central banks	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
GOVT_ALL_0044_CC_FIRB_x0_R60	Sovereign	Counterparty credit risk	Foundation IRB approach	Not applicable	Rating 60	Central governments and central banks	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
GOVT_ALL_0044_CC_FIRB_x0_R61	Sovereign	Counterparty credit risk	Foundation IRB approach	Not applicable	Rating 61	Central governments and central banks	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
GOVT_ALL_0044_CC_FIRB_x0_R62	Sovereign	Counterparty credit risk	Foundation IRB approach	Not applicable	Rating 62	Central governments and central banks	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
GOVT_ALL_0044_CC_FIRB_x0_R63	Sovereign	Counterparty credit risk	Foundation IRB approach	Not applicable	Rating 63	Central governments and central banks	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
GOVT_ALL_0044_CC_FIRB_x0_R64	Sovereign	Counterparty credit risk	Foundation IRB approach	Not applicable	Rating 64	Central governments and central banks	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
GOVT_ALL_0044_CC_FIRB_x0_R65	Sovereign	Counterparty credit risk	Foundation IRB approach	Not applicable	Rating 65	Central governments and central banks	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
GOVT_ALL_0044_CC_FIRB_x0_R66	Sovereign	Counterparty credit risk	Foundation IRB approach	Not applicable	Rating 66	Central governments and central banks	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
GOVT_ALL_0044_CC_FIRB_x0_R67	Sovereign	Counterparty credit risk	Foundation IRB approach	Not applicable	Rating 67	Central governments and central banks	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
GOVT_ALL_0044_CC_FIRB_x0_R68	Sovereign	Counterparty credit risk	Foundation IRB approach	Not applicable	Rating 68	Central governments and central banks	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
GOVT_ALL_0044_CC_FIRB_x0_R69	Sovereign	Counterparty credit risk	Foundation IRB approach	Not applicable	Rating 69	Central governments and central banks	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
GOVT_ALL_0044_CC_FIRB_x0_R70	Sovereign	Counterparty credit risk	Foundation IRB approach	Not applicable	Rating 70	Central governments and central banks	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
GOVT_ALL_0044_CC_FIRB_x0_R71	Sovereign	Counterparty credit risk	Foundation IRB approach	Not applicable	Rating 71	Central governments and central banks	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Public sector entities	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposure	Size of exposure
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
GOVT_ALL_0044_CC_FIRB_x0_R72	Sovereign	Counterparty credit risk	Foundation IRB approach	Not applicable	Rating 72	Central governments and central banks	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
GOVT_ALL_0044_CC_FIRB_x0_R73	Sovereign	Counterparty credit risk	Foundation IRB approach	Not applicable	Rating 73	Central governments and central banks	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
GOVT_ALL_0044_CC_FIRB_x0_R74	Sovereign	Counterparty credit risk	Foundation IRB approach	Not applicable	Rating 74	Central governments and central banks	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
GOVT_ALL_0044_CC_FIRB_x0_R75	Sovereign	Counterparty credit risk	Foundation IRB approach	Not applicable	Rating 75	Central governments and central banks	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
GOVT_ALL_0044_CC_FIRB_x0_R76	Sovereign	Counterparty credit risk	Foundation IRB approach	Not applicable	Rating 76	Central governments and central banks	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
GOVT_ALL_0044_CC_FIRB_x0_R77	Sovereign	Counterparty credit risk	Foundation IRB approach	Not applicable	Rating 77	Central governments and central banks	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
GOVT_ALL_0044_CC_FIRB_x0_R78	Sovereign	Counterparty credit risk	Foundation IRB approach	Not applicable	Rating 78	Central governments and central banks	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
GOVT_ALL_0044_CC_FIRB_x0_R79	Sovereign	Counterparty credit risk	Foundation IRB approach	Not applicable	Rating 79	Central governments and central banks	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
GOVT_ALL_0044_CC_FIRB_x0_R80	Sovereign	Counterparty credit risk	Foundation IRB approach	Not applicable	Rating 80	Central governments and central banks	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
GOVT_ALL_0044_CC_FIRB_x0_R81	Sovereign	Counterparty credit risk	Foundation IRB approach	Not applicable	Rating 81	Central governments and central banks	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
GOVT_ALL_0044_CC_FIRB_x0_R82	Sovereign	Counterparty credit risk	Foundation IRB approach	Not applicable	Rating 82	Central governments and central banks	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
GOVT_ALL_0044_CC_FIRB_x0_R83	Sovereign	Counterparty credit risk	Foundation IRB approach	Not applicable	Rating 83	Central governments and central banks	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
GOVT_ALL_0044_CC_FIRB_x0_R84	Sovereign	Counterparty credit risk	Foundation IRB approach	Not applicable	Rating 84	Central governments and central banks	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
GOVT_ALL_0044_CC_FIRB_x0_R85	Sovereign	Counterparty credit risk	Foundation IRB approach	Not applicable	Rating 85	Central governments and central banks	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
GOVT_ALL_0044_CC_FIRB_x0_R86	Sovereign	Counterparty credit risk	Foundation IRB approach	Not applicable	Rating 86	Central governments and central banks	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
GOVT_ALL_0044_CC_FIRB_x0_R87	Sovereign	Counterparty credit risk	Foundation IRB approach	Not applicable	Rating 87	Central governments and central banks	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
GOVT_ALL_0044_CC_FIRB_x0_R88	Sovereign	Counterparty credit risk	Foundation IRB approach	Not applicable	Rating 88	Central governments and central banks	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
GOVT_ALL_0044_CC_FIRB_x0_R89	Sovereign	Counterparty credit risk	Foundation IRB approach	Not applicable	Rating 89	Central governments and central banks	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
GOVT_ALL_0044_CC_FIRB_x0_R90	Sovereign	Counterparty credit risk	Foundation IRB approach	Not applicable	Rating 90	Central governments and central banks	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
GOVT_ALL_0044_CC_FIRB_x0_R91	Sovereign	Counterparty credit risk	Foundation IRB approach	Not applicable	Rating 91	Central governments and central banks	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Public sector entities	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposure	Size of exposure
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
GOVT_ALL_0044_CC_FIRB_x0_R92	Sovereign	Counterparty credit risk	Foundation IRB approach	Not applicable	Rating 92	Central governments and central banks	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
GOVT_ALL_0044_CC_FIRB_x0_R93	Sovereign	Counterparty credit risk	Foundation IRB approach	Not applicable	Rating 93	Central governments and central banks	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
GOVT_ALL_0044_CC_FIRB_x0_R94	Sovereign	Counterparty credit risk	Foundation IRB approach	Not applicable	Rating 94	Central governments and central banks	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
GOVT_ALL_0044_CC_FIRB_x0_R95	Sovereign	Counterparty credit risk	Foundation IRB approach	Not applicable	Rating 95	Central governments and central banks	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
GOVT_ALL_0044_CC_FIRB_x0_R96	Sovereign	Counterparty credit risk	Foundation IRB approach	Not applicable	Rating 96	Central governments and central banks	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
GOVT_ALL_0044_CC_FIRB_x0_R97	Sovereign	Counterparty credit risk	Foundation IRB approach	Not applicable	Rating 97	Central governments and central banks	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
GOVT_ALL_0044_CC_FIRB_x0_R98	Sovereign	Counterparty credit risk	Foundation IRB approach	Not applicable	Rating 98	Central governments and central banks	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
GOVT_ALL_0044_CC_FIRB_x0_R99	Sovereign	Counterparty credit risk	Foundation IRB approach	Not applicable	Rating 99	Central governments and central banks	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
GOVT_ALL_0045_CC_FIRB_x0_Rx0	Sovereign	Counterparty credit risk	Foundation IRB approach	Not applicable	Not applicable	Central governments and central banks	Not applicable	Defaulted	Not applicable	Not applicable	Not applicable	Public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
GOVT_ALL_0046_CC_FIRB_x0_Rx0	Sovereign	Counterparty credit risk	Foundation IRB approach	Not applicable	Not applicable	Central governments and central banks	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
GOVT_ALL_0047_CC_FIRB_x0_Rx0	Sovereign	Counterparty credit risk	Foundation IRB approach	Not applicable	Not applicable	Central governments and central banks	Not applicable	Non-defaulted	Drawn credit facility	Exposures without credit protection	Not applicable	Counterparties other than public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
GOVT_ALL_0048_CC_FIRB_x0_Rx0	Sovereign	Counterparty credit risk	Foundation IRB approach	Not applicable	Not applicable	Central governments and central banks	Not applicable	Non-defaulted	Drawn credit facility	Exposures with funded credit protection	Eligible financial collateral	Counterparties other than public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
GOVT_ALL_0049_CC_FIRB_x0_Rx0	Sovereign	Counterparty credit risk	Foundation IRB approach	Not applicable	Not applicable	Central governments and central banks	Not applicable	Non-defaulted	Drawn credit facility	Exposures with funded credit protection	Other eligible collateral: Receivables	Counterparties other than public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
GOVT_ALL_0050_CC_FIRB_x0_Rx0	Sovereign	Counterparty credit risk	Foundation IRB approach	Not applicable	Not applicable	Central governments and central banks	Not applicable	Non-defaulted	Drawn credit facility	Exposures with funded credit protection	Other eligible collateral: Residential Real estate	Counterparties other than public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
GOVT_ALL_0051_CC_FIRB_x0_Rx0	Sovereign	Counterparty credit risk	Foundation IRB approach	Not applicable	Not applicable	Central governments and central banks	Not applicable	Non-defaulted	Drawn credit facility	Exposures with funded credit protection	Other eligible collateral: Commercial Real estate	Counterparties other than public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
GOVT_ALL_0052_CC_FIRB_x0_Rx0	Sovereign	Counterparty credit risk	Foundation IRB approach	Not applicable	Not applicable	Central governments and central banks	Not applicable	Non-defaulted	Drawn credit facility	Exposures with funded credit protection	Other eligible collateral: Physical collateral	Counterparties other than public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
GOVT_ALL_0053_CC_FIRB_x0_Rx0	Sovereign	Counterparty credit risk	Foundation IRB approach	Not applicable	Not applicable	Central governments and central banks	Not applicable	Non-defaulted	Drawn credit facility	Exposures with funded credit protection	Other funded credit protection	Counterparties other than public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
GOVT_ALL_0054_CC_FIRB_x0_Rx0	Sovereign	Counterparty credit risk	Foundation IRB approach	Not applicable	Not applicable	Central governments and central banks	Not applicable	Non-defaulted	Drawn credit facility	Exposures with unfunded credit protection	Unfunded credit protection	Counterparties other than public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
GOVT_ALL_0055_CC_FIRB_x0_Rx0	Sovereign	Counterparty credit risk	Foundation IRB approach	Not applicable	Not applicable	Central governments and central banks	Not applicable	Non-defaulted	Undrawn committed revolving credit facility	Not applicable	Not applicable	Counterparties other than public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
GOVT_ALL_0056_CC_FIRB_x0_Rx0	Sovereign	Counterparty credit risk	Foundation IRB approach	Not applicable	Not applicable	Central governments and central banks	Not applicable	Non-defaulted	Undrawn committed term credit facility	Not applicable	Not applicable	Counterparties other than public sector entities	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposure	Size of exposure
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
GOVT_ALL_0057_CC_FIRB_x0_Rx0	Sovereign	Counterparty credit risk	Foundation IRB approach	Not applicable	Not applicable	Central governments and central banks	Not applicable	Non-defaulted	Note issuance facility (NIF) and revolving underwriting facility (RUF)	Not applicable	Not applicable	Counterparties other than public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
GOVT_ALL_0058_CC_FIRB_x0_Rx0	Sovereign	Counterparty credit risk	Foundation IRB approach	Not applicable	Not applicable	Central governments and central banks	Not applicable	Non-defaulted	Undrawn committed other credit facility	Not applicable	Not applicable	Counterparties other than public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
GOVT_ALL_0059_CC_FIRB_x0_Rx0	Sovereign	Counterparty credit risk	Foundation IRB approach	Not applicable	Not applicable	Central governments and central banks	Not applicable	Non-defaulted	Undrawn uncommitted credit lines	Not applicable	Not applicable	Counterparties other than public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
GOVT_ALL_0060_CC_FIRB_x0_Rx0	Sovereign	Counterparty credit risk	Foundation IRB approach	Not applicable	Not applicable	Central governments and central banks	Not applicable	Non-defaulted	Undrawn purchase commitments for revolving purchased receivables and other low-risk off-balance sheet items	Not applicable	Not applicable	Counterparties other than public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
GOVT_ALL_0061_CC_FIRB_x0_Rx0	Sovereign	Counterparty credit risk	Foundation IRB approach	Not applicable	Not applicable	Central governments and central banks	Not applicable	Non-defaulted	Issued short term letter of credit and other medium-risk off-balance sheet items	Not applicable	Not applicable	Counterparties other than public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
GOVT_ALL_0062_CC_FIRB_x0_Rx0	Sovereign	Counterparty credit risk	Foundation IRB approach	Not applicable	Not applicable	Central governments and central banks	Not applicable	Non-defaulted	Issued warranties and indemnities, guarantees, irrevocable stand-by letter of credit and documentary credit	Not applicable	Not applicable	Counterparties other than public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
GOVT_ALL_0063_CC_FIRB_x0_Rx0	Sovereign	Counterparty credit risk	Foundation IRB approach	Not applicable	Not applicable	Central governments and central banks	Not applicable	Non-defaulted	Full risk (100 %)	Not applicable	Not applicable	Counterparties other than public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
GOVT_ALL_0064_CC_FIRB_x0_Rx0	Sovereign	Counterparty credit risk	Foundation IRB approach	Not applicable	Not applicable	Central governments and central banks	Not applicable	Non-defaulted	Drawn credit facility	Exposures without credit protection	Not applicable	Public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
GOVT_ALL_0065_CC_FIRB_x0_Rx0	Sovereign	Counterparty credit risk	Foundation IRB approach	Not applicable	Not applicable	Central governments and central banks	Not applicable	Non-defaulted	Drawn credit facility	Exposures with funded credit protection	Eligible financial collateral	Public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
GOVT_ALL_0066_CC_FIRB_x0_Rx0	Sovereign	Counterparty credit risk	Foundation IRB approach	Not applicable	Not applicable	Central governments and central banks	Not applicable	Non-defaulted	Drawn credit facility	Exposures with funded credit protection	Other eligible collateral: Receivables	Public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
GOVT_ALL_0067_CC_FIRB_x0_Rx0	Sovereign	Counterparty credit risk	Foundation IRB approach	Not applicable	Not applicable	Central governments and central banks	Not applicable	Non-defaulted	Drawn credit facility	Exposures with funded credit protection	Other eligible collateral: Residential Real estate	Public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
GOVT_ALL_0068_CC_FIRB_x0_Rx0	Sovereign	Counterparty credit risk	Foundation IRB approach	Not applicable	Not applicable	Central governments and central banks	Not applicable	Non-defaulted	Drawn credit facility	Exposures with funded credit protection	Other eligible collateral: Commercial Real estate	Public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
GOVT_ALL_0069_CC_FIRB_x0_Rx0	Sovereign	Counterparty credit risk	Foundation IRB approach	Not applicable	Not applicable	Central governments and central banks	Not applicable	Non-defaulted	Drawn credit facility	Exposures with funded credit protection	Other eligible collateral: Physical collateral	Public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
GOVT_ALL_0070_CC_FIRB_x0_Rx0	Sovereign	Counterparty credit risk	Foundation IRB approach	Not applicable	Not applicable	Central governments and central banks	Not applicable	Non-defaulted	Drawn credit facility	Exposures with funded credit protection	Other funded credit protection	Public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
GOVT_ALL_0071_CC_FIRB_x0_Rx0	Sovereign	Counterparty credit risk	Foundation IRB approach	Not applicable	Not applicable	Central governments and central banks	Not applicable	Non-defaulted	Drawn credit facility	Exposures with unfunded credit protection	Unfunded credit protection	Public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
GOVT_ALL_0072_CC_FIRB_x0_Rx0	Sovereign	Counterparty credit risk	Foundation IRB approach	Not applicable	Not applicable	Central governments and central banks	Not applicable	Non-defaulted	Undrawn committed revolving credit facility	Not applicable	Not applicable	Public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
GOVT_ALL_0073_CC_FIRB_x0_Rx0	Sovereign	Counterparty credit risk	Foundation IRB approach	Not applicable	Not applicable	Central governments and central banks	Not applicable	Non-defaulted	Undrawn committed term credit facility	Not applicable	Not applicable	Public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
GOVT_ALL_0074_CC_FIRB_x0_Rx0	Sovereign	Counterparty credit risk	Foundation IRB approach	Not applicable	Not applicable	Central governments and central banks	Not applicable	Non-defaulted	Note issuance facility (NIF) and revolving underwriting facility (RUF)	Not applicable	Not applicable	Public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
GOVT_ALL_0075_CC_FIRB_x0_Rx0	Sovereign	Counterparty credit risk	Foundation IRB approach	Not applicable	Not applicable	Central governments and central banks	Not applicable	Non-defaulted	Undrawn committed other credit facility	Not applicable	Not applicable	Public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
GOVT_ALL_0076_CC_FIRB_x0_Rx0	Sovereign	Counterparty credit risk	Foundation IRB approach	Not applicable	Not applicable	Central governments and central banks	Not applicable	Non-defaulted	Undrawn uncommitted credit lines	Not applicable	Not applicable	Public sector entities	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposure	Size of exposure
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
GOVT_ALL_0077_CC_FIRB_x0_Rx0	Sovereign	Counterparty credit risk	Foundation IRB approach	Not applicable	Not applicable	Central governments and central banks	Not applicable	Non-defaulted	Undrawn purchase commitments for revolving purchased receivables and other low-risk off-balance sheet items	Not applicable	Not applicable	Public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
GOVT_ALL_0078_CC_FIRB_x0_Rx0	Sovereign	Counterparty credit risk	Foundation IRB approach	Not applicable	Not applicable	Central governments and central banks	Not applicable	Non-defaulted	Issued short term letter of credit and other medium-risk off-balance sheet items	Not applicable	Not applicable	Public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
GOVT_ALL_0079_CC_FIRB_x0_Rx0	Sovereign	Counterparty credit risk	Foundation IRB approach	Not applicable	Not applicable	Central governments and central banks	Not applicable	Non-defaulted	Issued warranties and indemnities, guarantees, irrevocable stand-by letter of credit and documentary credit	Not applicable	Not applicable	Public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
GOVT_ALL_0080_CC_FIRB_x0_Rx0	Sovereign	Counterparty credit risk	Foundation IRB approach	Not applicable	Not applicable	Central governments and central banks	Not applicable	Non-defaulted	Full risk (100 %)	Not applicable	Not applicable	Public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
GOVT_ALL_0043_CC_FIRB_AT_Rx0	Sovereign	Counterparty credit risk	Foundation IRB approach	AT	Not applicable	Central governments and central banks	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Counterparties other than public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
GOVT_ALL_0043_CC_FIRB_AU_Rx0	Sovereign	Counterparty credit risk	Foundation IRB approach	AU	Not applicable	Central governments and central banks	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Counterparties other than public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
GOVT_ALL_0043_CC_FIRB_BE_Rx0	Sovereign	Counterparty credit risk	Foundation IRB approach	BE	Not applicable	Central governments and central banks	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Counterparties other than public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
GOVT_ALL_0043_CC_FIRB_BG_Rx0	Sovereign	Counterparty credit risk	Foundation IRB approach	BG	Not applicable	Central governments and central banks	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Counterparties other than public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
GOVT_ALL_0043_CC_FIRB_BR_Rx0	Sovereign	Counterparty credit risk	Foundation IRB approach	BR	Not applicable	Central governments and central banks	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Counterparties other than public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
GOVT_ALL_0043_CC_FIRB_CA_Rx0	Sovereign	Counterparty credit risk	Foundation IRB approach	CA	Not applicable	Central governments and central banks	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Counterparties other than public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
GOVT_ALL_0043_CC_FIRB_CH_Rx0	Sovereign	Counterparty credit risk	Foundation IRB approach	CH	Not applicable	Central governments and central banks	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Counterparties other than public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
GOVT_ALL_0043_CC_FIRB_CN_Rx0	Sovereign	Counterparty credit risk	Foundation IRB approach	CN	Not applicable	Central governments and central banks	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Counterparties other than public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
GOVT_ALL_0043_CC_FIRB_CY_Rx0	Sovereign	Counterparty credit risk	Foundation IRB approach	CY	Not applicable	Central governments and central banks	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Counterparties other than public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
GOVT_ALL_0043_CC_FIRB_CZ_Rx0	Sovereign	Counterparty credit risk	Foundation IRB approach	CZ	Not applicable	Central governments and central banks	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Counterparties other than public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
GOVT_ALL_0043_CC_FIRB_DE_Rx0	Sovereign	Counterparty credit risk	Foundation IRB approach	DE	Not applicable	Central governments and central banks	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Counterparties other than public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
GOVT_ALL_0043_CC_FIRB_DK_Rx0	Sovereign	Counterparty credit risk	Foundation IRB approach	DK	Not applicable	Central governments and central banks	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Counterparties other than public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
GOVT_ALL_0043_CC_FIRB_EE_Rx0	Sovereign	Counterparty credit risk	Foundation IRB approach	EE	Not applicable	Central governments and central banks	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Counterparties other than public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
GOVT_ALL_0043_CC_FIRB_ES_Rx0	Sovereign	Counterparty credit risk	Foundation IRB approach	ES	Not applicable	Central governments and central banks	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Counterparties other than public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
GOVT_ALL_0043_CC_FIRB_FI_Rx0	Sovereign	Counterparty credit risk	Foundation IRB approach	FI	Not applicable	Central governments and central banks	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Counterparties other than public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
GOVT_ALL_0043_CC_FIRB_FR_Rx0	Sovereign	Counterparty credit risk	Foundation IRB approach	FR	Not applicable	Central governments and central banks	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Counterparties other than public sector entities	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposure	Size of exposure
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
GOVT_ALL_0043_CC_FIRB_GB_Rx0	Sovereign	Counterparty credit risk	Foundation IRB approach	GB	Not applicable	Central governments and central banks	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Counterparties other than public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
GOVT_ALL_0043_CC_FIRB_GR_Rx0	Sovereign	Counterparty credit risk	Foundation IRB approach	GR	Not applicable	Central governments and central banks	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Counterparties other than public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
GOVT_ALL_0043_CC_FIRB_HK_Rx0	Sovereign	Counterparty credit risk	Foundation IRB approach	HK	Not applicable	Central governments and central banks	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Counterparties other than public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
GOVT_ALL_0043_CC_FIRB_HR_Rx0	Sovereign	Counterparty credit risk	Foundation IRB approach	HR	Not applicable	Central governments and central banks	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Counterparties other than public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
GOVT_ALL_0043_CC_FIRB_HU_Rx0	Sovereign	Counterparty credit risk	Foundation IRB approach	HU	Not applicable	Central governments and central banks	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Counterparties other than public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
GOVT_ALL_0043_CC_FIRB_IE_Rx0	Sovereign	Counterparty credit risk	Foundation IRB approach	IE	Not applicable	Central governments and central banks	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Counterparties other than public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
GOVT_ALL_0043_CC_FIRB_IL_Rx0	Sovereign	Counterparty credit risk	Foundation IRB approach	IL	Not applicable	Central governments and central banks	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Counterparties other than public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
GOVT_ALL_0043_CC_FIRB_IT_Rx0	Sovereign	Counterparty credit risk	Foundation IRB approach	IT	Not applicable	Central governments and central banks	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Counterparties other than public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
GOVT_ALL_0043_CC_FIRB_JP_Rx0	Sovereign	Counterparty credit risk	Foundation IRB approach	JP	Not applicable	Central governments and central banks	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Counterparties other than public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
GOVT_ALL_0043_CC_FIRB_KR_Rx0	Sovereign	Counterparty credit risk	Foundation IRB approach	KR	Not applicable	Central governments and central banks	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Counterparties other than public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
GOVT_ALL_0043_CC_FIRB_LT_Rx0	Sovereign	Counterparty credit risk	Foundation IRB approach	LT	Not applicable	Central governments and central banks	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Counterparties other than public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
GOVT_ALL_0043_CC_FIRB_LU_Rx0	Sovereign	Counterparty credit risk	Foundation IRB approach	LU	Not applicable	Central governments and central banks	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Counterparties other than public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
GOVT_ALL_0043_CC_FIRB_LV_Rx0	Sovereign	Counterparty credit risk	Foundation IRB approach	LV	Not applicable	Central governments and central banks	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Counterparties other than public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
GOVT_ALL_0043_CC_FIRB_MT_Rx0	Sovereign	Counterparty credit risk	Foundation IRB approach	MT	Not applicable	Central governments and central banks	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Counterparties other than public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
GOVT_ALL_0043_CC_FIRB_NL_Rx0	Sovereign	Counterparty credit risk	Foundation IRB approach	NL	Not applicable	Central governments and central banks	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Counterparties other than public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
GOVT_ALL_0043_CC_FIRB_NO_Rx0	Sovereign	Counterparty credit risk	Foundation IRB approach	NO	Not applicable	Central governments and central banks	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Counterparties other than public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
GOVT_ALL_0043_CC_FIRB_PL_Rx0	Sovereign	Counterparty credit risk	Foundation IRB approach	PL	Not applicable	Central governments and central banks	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Counterparties other than public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
GOVT_ALL_0043_CC_FIRB_PT_Rx0	Sovereign	Counterparty credit risk	Foundation IRB approach	PT	Not applicable	Central governments and central banks	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Counterparties other than public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
GOVT_ALL_0043_CC_FIRB_RO_Rx0	Sovereign	Counterparty credit risk	Foundation IRB approach	RO	Not applicable	Central governments and central banks	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Counterparties other than public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
GOVT_ALL_0043_CC_FIRB_RU_Rx0	Sovereign	Counterparty credit risk	Foundation IRB approach	RU	Not applicable	Central governments and central banks	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Counterparties other than public sector entities	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposure	Size of exposure
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
GOVT_ALL_0043_CC_FIRB_SE_Rx0	Sovereign	Counterparty credit risk	Foundation IRB approach	SE	Not applicable	Central governments and central banks	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Counterparties other than public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
GOVT_ALL_0043_CC_FIRB_SG_Rx0	Sovereign	Counterparty credit risk	Foundation IRB approach	SG	Not applicable	Central governments and central banks	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Counterparties other than public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
GOVT_ALL_0043_CC_FIRB_SI_Rx0	Sovereign	Counterparty credit risk	Foundation IRB approach	SI	Not applicable	Central governments and central banks	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Counterparties other than public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
GOVT_ALL_0043_CC_FIRB_SK_Rx0	Sovereign	Counterparty credit risk	Foundation IRB approach	SK	Not applicable	Central governments and central banks	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Counterparties other than public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
GOVT_ALL_0043_CC_FIRB_TR_Rx0	Sovereign	Counterparty credit risk	Foundation IRB approach	TR	Not applicable	Central governments and central banks	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Counterparties other than public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
GOVT_ALL_0043_CC_FIRB_US_Rx0	Sovereign	Counterparty credit risk	Foundation IRB approach	US	Not applicable	Central governments and central banks	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Counterparties other than public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
GOVT_ALL_0043_CC_FIRB_x2_Rx0	Sovereign	Counterparty credit risk	Foundation IRB approach	Other countries	Not applicable	Central governments and central banks	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Counterparties other than public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
GOVT_ALL_0046_CC_FIRB_AT_Rx0	Sovereign	Counterparty credit risk	Foundation IRB approach	AT	Not applicable	Central governments and central banks	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
GOVT_ALL_0046_CC_FIRB_AU_Rx0	Sovereign	Counterparty credit risk	Foundation IRB approach	AU	Not applicable	Central governments and central banks	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
GOVT_ALL_0046_CC_FIRB_BE_Rx0	Sovereign	Counterparty credit risk	Foundation IRB approach	BE	Not applicable	Central governments and central banks	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
GOVT_ALL_0046_CC_FIRB_BG_Rx0	Sovereign	Counterparty credit risk	Foundation IRB approach	BG	Not applicable	Central governments and central banks	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
GOVT_ALL_0046_CC_FIRB_BR_Rx0	Sovereign	Counterparty credit risk	Foundation IRB approach	BR	Not applicable	Central governments and central banks	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
GOVT_ALL_0046_CC_FIRB_CA_Rx0	Sovereign	Counterparty credit risk	Foundation IRB approach	CA	Not applicable	Central governments and central banks	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
GOVT_ALL_0046_CC_FIRB_CH_Rx0	Sovereign	Counterparty credit risk	Foundation IRB approach	CH	Not applicable	Central governments and central banks	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
GOVT_ALL_0046_CC_FIRB_CN_Rx0	Sovereign	Counterparty credit risk	Foundation IRB approach	CN	Not applicable	Central governments and central banks	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
GOVT_ALL_0046_CC_FIRB_CY_Rx0	Sovereign	Counterparty credit risk	Foundation IRB approach	CY	Not applicable	Central governments and central banks	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
GOVT_ALL_0046_CC_FIRB_CZ_Rx0	Sovereign	Counterparty credit risk	Foundation IRB approach	CZ	Not applicable	Central governments and central banks	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
GOVT_ALL_0046_CC_FIRB_DE_Rx0	Sovereign	Counterparty credit risk	Foundation IRB approach	DE	Not applicable	Central governments and central banks	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
GOVT_ALL_0046_CC_FIRB_DK_Rx0	Sovereign	Counterparty credit risk	Foundation IRB approach	DK	Not applicable	Central governments and central banks	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
GOVT_ALL_0046_CC_FIRB_EE_Rx0	Sovereign	Counterparty credit risk	Foundation IRB approach	EE	Not applicable	Central governments and central banks	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Public sector entities	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposure	Size of exposure
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
GOVT_ALL_0046_CC_FIRB_ES_Rx0	Sovereign	Counterparty credit risk	Foundation IRB approach	ES	Not applicable	Central governments and central banks	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
GOVT_ALL_0046_CC_FIRB_FI_Rx0	Sovereign	Counterparty credit risk	Foundation IRB approach	FI	Not applicable	Central governments and central banks	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
GOVT_ALL_0046_CC_FIRB_FR_Rx0	Sovereign	Counterparty credit risk	Foundation IRB approach	FR	Not applicable	Central governments and central banks	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
GOVT_ALL_0046_CC_FIRB_GB_Rx0	Sovereign	Counterparty credit risk	Foundation IRB approach	GB	Not applicable	Central governments and central banks	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
GOVT_ALL_0046_CC_FIRB_GR_Rx0	Sovereign	Counterparty credit risk	Foundation IRB approach	GR	Not applicable	Central governments and central banks	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
GOVT_ALL_0046_CC_FIRB_HK_Rx0	Sovereign	Counterparty credit risk	Foundation IRB approach	HK	Not applicable	Central governments and central banks	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
GOVT_ALL_0046_CC_FIRB_HR_Rx0	Sovereign	Counterparty credit risk	Foundation IRB approach	HR	Not applicable	Central governments and central banks	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
GOVT_ALL_0046_CC_FIRB_HU_Rx0	Sovereign	Counterparty credit risk	Foundation IRB approach	HU	Not applicable	Central governments and central banks	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
GOVT_ALL_0046_CC_FIRB_IE_Rx0	Sovereign	Counterparty credit risk	Foundation IRB approach	IE	Not applicable	Central governments and central banks	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
GOVT_ALL_0046_CC_FIRB_IL_Rx0	Sovereign	Counterparty credit risk	Foundation IRB approach	IL	Not applicable	Central governments and central banks	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
GOVT_ALL_0046_CC_FIRB_IT_Rx0	Sovereign	Counterparty credit risk	Foundation IRB approach	IT	Not applicable	Central governments and central banks	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
GOVT_ALL_0046_CC_FIRB_JP_Rx0	Sovereign	Counterparty credit risk	Foundation IRB approach	JP	Not applicable	Central governments and central banks	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
GOVT_ALL_0046_CC_FIRB_KR_Rx0	Sovereign	Counterparty credit risk	Foundation IRB approach	KR	Not applicable	Central governments and central banks	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
GOVT_ALL_0046_CC_FIRB_LT_Rx0	Sovereign	Counterparty credit risk	Foundation IRB approach	LT	Not applicable	Central governments and central banks	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
GOVT_ALL_0046_CC_FIRB_LU_Rx0	Sovereign	Counterparty credit risk	Foundation IRB approach	LU	Not applicable	Central governments and central banks	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
GOVT_ALL_0046_CC_FIRB_LV_Rx0	Sovereign	Counterparty credit risk	Foundation IRB approach	LV	Not applicable	Central governments and central banks	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
GOVT_ALL_0046_CC_FIRB_MT_Rx0	Sovereign	Counterparty credit risk	Foundation IRB approach	MT	Not applicable	Central governments and central banks	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
GOVT_ALL_0046_CC_FIRB_NL_Rx0	Sovereign	Counterparty credit risk	Foundation IRB approach	NL	Not applicable	Central governments and central banks	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
GOVT_ALL_0046_CC_FIRB_NO_Rx0	Sovereign	Counterparty credit risk	Foundation IRB approach	NO	Not applicable	Central governments and central banks	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
GOVT_ALL_0046_CC_FIRB_PL_Rx0	Sovereign	Counterparty credit risk	Foundation IRB approach	PL	Not applicable	Central governments and central banks	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Public sector entities	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposure	Size of exposure
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
GOVT_ALL_0046_CC_FIRB_PT_Rx0	Sovereign	Counterparty credit risk	Foundation IRB approach	PT	Not applicable	Central governments and central banks	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
GOVT_ALL_0046_CC_FIRB_RO_Rx0	Sovereign	Counterparty credit risk	Foundation IRB approach	RO	Not applicable	Central governments and central banks	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
GOVT_ALL_0046_CC_FIRB_RU_Rx0	Sovereign	Counterparty credit risk	Foundation IRB approach	RU	Not applicable	Central governments and central banks	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
GOVT_ALL_0046_CC_FIRB_SE_Rx0	Sovereign	Counterparty credit risk	Foundation IRB approach	SE	Not applicable	Central governments and central banks	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
GOVT_ALL_0046_CC_FIRB_SG_Rx0	Sovereign	Counterparty credit risk	Foundation IRB approach	SG	Not applicable	Central governments and central banks	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
GOVT_ALL_0046_CC_FIRB_SI_Rx0	Sovereign	Counterparty credit risk	Foundation IRB approach	SI	Not applicable	Central governments and central banks	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
GOVT_ALL_0046_CC_FIRB_SK_Rx0	Sovereign	Counterparty credit risk	Foundation IRB approach	SK	Not applicable	Central governments and central banks	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
GOVT_ALL_0046_CC_FIRB_TR_Rx0	Sovereign	Counterparty credit risk	Foundation IRB approach	TR	Not applicable	Central governments and central banks	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
GOVT_ALL_0046_CC_FIRB_US_Rx0	Sovereign	Counterparty credit risk	Foundation IRB approach	US	Not applicable	Central governments and central banks	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
GOVT_ALL_0046_CC_FIRB_x2_Rx0	Sovereign	Counterparty credit risk	Foundation IRB approach	Other countries	Not applicable	Central governments and central banks	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
INST_CIN_0001_CC_AIRB_x0_R01	Institutions	Counterparty credit risk	Advanced IRB approach	Not applicable	Rating 1	Institutions	Credit institutions	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
INST_CIN_0001_CC_AIRB_x0_R02	Institutions	Counterparty credit risk	Advanced IRB approach	Not applicable	Rating 2	Institutions	Credit institutions	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
INST_CIN_0001_CC_AIRB_x0_R03	Institutions	Counterparty credit risk	Advanced IRB approach	Not applicable	Rating 3	Institutions	Credit institutions	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
INST_CIN_0001_CC_AIRB_x0_R04	Institutions	Counterparty credit risk	Advanced IRB approach	Not applicable	Rating 4	Institutions	Credit institutions	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
INST_CIN_0001_CC_AIRB_x0_R05	Institutions	Counterparty credit risk	Advanced IRB approach	Not applicable	Rating 5	Institutions	Credit institutions	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
INST_CIN_0001_CC_AIRB_x0_R06	Institutions	Counterparty credit risk	Advanced IRB approach	Not applicable	Rating 6	Institutions	Credit institutions	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
INST_CIN_0001_CC_AIRB_x0_R07	Institutions	Counterparty credit risk	Advanced IRB approach	Not applicable	Rating 7	Institutions	Credit institutions	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
INST_CIN_0001_CC_AIRB_x0_R08	Institutions	Counterparty credit risk	Advanced IRB approach	Not applicable	Rating 8	Institutions	Credit institutions	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
INST_CIN_0001_CC_AIRB_x0_R09	Institutions	Counterparty credit risk	Advanced IRB approach	Not applicable	Rating 9	Institutions	Credit institutions	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
INST_CIN_0001_CC_AIRB_x0_R10	Institutions	Counterparty credit risk	Advanced IRB approach	Not applicable	Rating 10	Institutions	Credit institutions	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposure	Size of exposure
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
INST_CIN_0001_CC_AIRB_x0_R11	Institutions	Counterparty credit risk	Advanced IRB approach	Not applicable	Rating 11	Institutions	Credit institutions	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
INST_CIN_0001_CC_AIRB_x0_R12	Institutions	Counterparty credit risk	Advanced IRB approach	Not applicable	Rating 12	Institutions	Credit institutions	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
INST_CIN_0001_CC_AIRB_x0_R13	Institutions	Counterparty credit risk	Advanced IRB approach	Not applicable	Rating 13	Institutions	Credit institutions	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
INST_CIN_0001_CC_AIRB_x0_R14	Institutions	Counterparty credit risk	Advanced IRB approach	Not applicable	Rating 14	Institutions	Credit institutions	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
INST_CIN_0001_CC_AIRB_x0_R15	Institutions	Counterparty credit risk	Advanced IRB approach	Not applicable	Rating 15	Institutions	Credit institutions	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
INST_CIN_0001_CC_AIRB_x0_R16	Institutions	Counterparty credit risk	Advanced IRB approach	Not applicable	Rating 16	Institutions	Credit institutions	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
INST_CIN_0001_CC_AIRB_x0_R17	Institutions	Counterparty credit risk	Advanced IRB approach	Not applicable	Rating 17	Institutions	Credit institutions	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
INST_CIN_0001_CC_AIRB_x0_R18	Institutions	Counterparty credit risk	Advanced IRB approach	Not applicable	Rating 18	Institutions	Credit institutions	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
INST_CIN_0001_CC_AIRB_x0_R19	Institutions	Counterparty credit risk	Advanced IRB approach	Not applicable	Rating 19	Institutions	Credit institutions	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
INST_CIN_0001_CC_AIRB_x0_R20	Institutions	Counterparty credit risk	Advanced IRB approach	Not applicable	Rating 20	Institutions	Credit institutions	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
INST_CIN_0001_CC_AIRB_x0_R21	Institutions	Counterparty credit risk	Advanced IRB approach	Not applicable	Rating 21	Institutions	Credit institutions	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
INST_CIN_0001_CC_AIRB_x0_R22	Institutions	Counterparty credit risk	Advanced IRB approach	Not applicable	Rating 22	Institutions	Credit institutions	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
INST_CIN_0001_CC_AIRB_x0_R23	Institutions	Counterparty credit risk	Advanced IRB approach	Not applicable	Rating 23	Institutions	Credit institutions	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
INST_CIN_0001_CC_AIRB_x0_R24	Institutions	Counterparty credit risk	Advanced IRB approach	Not applicable	Rating 24	Institutions	Credit institutions	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
INST_CIN_0001_CC_AIRB_x0_R25	Institutions	Counterparty credit risk	Advanced IRB approach	Not applicable	Rating 25	Institutions	Credit institutions	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
INST_CIN_0001_CC_AIRB_x0_R26	Institutions	Counterparty credit risk	Advanced IRB approach	Not applicable	Rating 26	Institutions	Credit institutions	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
INST_CIN_0001_CC_AIRB_x0_R27	Institutions	Counterparty credit risk	Advanced IRB approach	Not applicable	Rating 27	Institutions	Credit institutions	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
INST_CIN_0001_CC_AIRB_x0_R28	Institutions	Counterparty credit risk	Advanced IRB approach	Not applicable	Rating 28	Institutions	Credit institutions	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
INST_CIN_0001_CC_AIRB_x0_R29	Institutions	Counterparty credit risk	Advanced IRB approach	Not applicable	Rating 29	Institutions	Credit institutions	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
INST_CIN_0001_CC_AIRB_x0_R30	Institutions	Counterparty credit risk	Advanced IRB approach	Not applicable	Rating 30	Institutions	Credit institutions	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposure	Size of exposure
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
INST_CIN_0001_CC_AIRB_x0_R31	Institutions	Counterparty credit risk	Advanced IRB approach	Not applicable	Rating 31	Institutions	Credit institutions	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
INST_CIN_0001_CC_AIRB_x0_R32	Institutions	Counterparty credit risk	Advanced IRB approach	Not applicable	Rating 32	Institutions	Credit institutions	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
INST_CIN_0001_CC_AIRB_x0_R33	Institutions	Counterparty credit risk	Advanced IRB approach	Not applicable	Rating 33	Institutions	Credit institutions	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
INST_CIN_0001_CC_AIRB_x0_R34	Institutions	Counterparty credit risk	Advanced IRB approach	Not applicable	Rating 34	Institutions	Credit institutions	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
INST_CIN_0001_CC_AIRB_x0_R35	Institutions	Counterparty credit risk	Advanced IRB approach	Not applicable	Rating 35	Institutions	Credit institutions	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
INST_CIN_0001_CC_AIRB_x0_R36	Institutions	Counterparty credit risk	Advanced IRB approach	Not applicable	Rating 36	Institutions	Credit institutions	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
INST_CIN_0001_CC_AIRB_x0_R37	Institutions	Counterparty credit risk	Advanced IRB approach	Not applicable	Rating 37	Institutions	Credit institutions	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
INST_CIN_0001_CC_AIRB_x0_R38	Institutions	Counterparty credit risk	Advanced IRB approach	Not applicable	Rating 38	Institutions	Credit institutions	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
INST_CIN_0001_CC_AIRB_x0_R39	Institutions	Counterparty credit risk	Advanced IRB approach	Not applicable	Rating 39	Institutions	Credit institutions	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
INST_CIN_0001_CC_AIRB_x0_R40	Institutions	Counterparty credit risk	Advanced IRB approach	Not applicable	Rating 40	Institutions	Credit institutions	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
INST_CIN_0001_CC_AIRB_x0_R41	Institutions	Counterparty credit risk	Advanced IRB approach	Not applicable	Rating 41	Institutions	Credit institutions	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
INST_CIN_0001_CC_AIRB_x0_R42	Institutions	Counterparty credit risk	Advanced IRB approach	Not applicable	Rating 42	Institutions	Credit institutions	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
INST_CIN_0001_CC_AIRB_x0_R43	Institutions	Counterparty credit risk	Advanced IRB approach	Not applicable	Rating 43	Institutions	Credit institutions	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
INST_CIN_0001_CC_AIRB_x0_R44	Institutions	Counterparty credit risk	Advanced IRB approach	Not applicable	Rating 44	Institutions	Credit institutions	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
INST_CIN_0001_CC_AIRB_x0_R45	Institutions	Counterparty credit risk	Advanced IRB approach	Not applicable	Rating 45	Institutions	Credit institutions	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
INST_CIN_0001_CC_AIRB_x0_R46	Institutions	Counterparty credit risk	Advanced IRB approach	Not applicable	Rating 46	Institutions	Credit institutions	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
INST_CIN_0001_CC_AIRB_x0_R47	Institutions	Counterparty credit risk	Advanced IRB approach	Not applicable	Rating 47	Institutions	Credit institutions	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
INST_CIN_0001_CC_AIRB_x0_R48	Institutions	Counterparty credit risk	Advanced IRB approach	Not applicable	Rating 48	Institutions	Credit institutions	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
INST_CIN_0001_CC_AIRB_x0_R49	Institutions	Counterparty credit risk	Advanced IRB approach	Not applicable	Rating 49	Institutions	Credit institutions	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
INST_CIN_0001_CC_AIRB_x0_R50	Institutions	Counterparty credit risk	Advanced IRB approach	Not applicable	Rating 50	Institutions	Credit institutions	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposure	Size of exposure
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
INST_CIN_0001_CC_AIRB_x0_R51	Institutions	Counterparty credit risk	Advanced IRB approach	Not applicable	Rating 51	Institutions	Credit institutions	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
INST_CIN_0001_CC_AIRB_x0_R52	Institutions	Counterparty credit risk	Advanced IRB approach	Not applicable	Rating 52	Institutions	Credit institutions	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
INST_CIN_0001_CC_AIRB_x0_R53	Institutions	Counterparty credit risk	Advanced IRB approach	Not applicable	Rating 53	Institutions	Credit institutions	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
INST_CIN_0001_CC_AIRB_x0_R54	Institutions	Counterparty credit risk	Advanced IRB approach	Not applicable	Rating 54	Institutions	Credit institutions	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
INST_CIN_0001_CC_AIRB_x0_R55	Institutions	Counterparty credit risk	Advanced IRB approach	Not applicable	Rating 55	Institutions	Credit institutions	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
INST_CIN_0001_CC_AIRB_x0_R56	Institutions	Counterparty credit risk	Advanced IRB approach	Not applicable	Rating 56	Institutions	Credit institutions	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
INST_CIN_0001_CC_AIRB_x0_R57	Institutions	Counterparty credit risk	Advanced IRB approach	Not applicable	Rating 57	Institutions	Credit institutions	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
INST_CIN_0001_CC_AIRB_x0_R58	Institutions	Counterparty credit risk	Advanced IRB approach	Not applicable	Rating 58	Institutions	Credit institutions	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
INST_CIN_0001_CC_AIRB_x0_R59	Institutions	Counterparty credit risk	Advanced IRB approach	Not applicable	Rating 59	Institutions	Credit institutions	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
INST_CIN_0001_CC_AIRB_x0_R60	Institutions	Counterparty credit risk	Advanced IRB approach	Not applicable	Rating 60	Institutions	Credit institutions	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
INST_CIN_0001_CC_AIRB_x0_R61	Institutions	Counterparty credit risk	Advanced IRB approach	Not applicable	Rating 61	Institutions	Credit institutions	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
INST_CIN_0001_CC_AIRB_x0_R62	Institutions	Counterparty credit risk	Advanced IRB approach	Not applicable	Rating 62	Institutions	Credit institutions	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
INST_CIN_0001_CC_AIRB_x0_R63	Institutions	Counterparty credit risk	Advanced IRB approach	Not applicable	Rating 63	Institutions	Credit institutions	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
INST_CIN_0001_CC_AIRB_x0_R64	Institutions	Counterparty credit risk	Advanced IRB approach	Not applicable	Rating 64	Institutions	Credit institutions	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
INST_CIN_0001_CC_AIRB_x0_R65	Institutions	Counterparty credit risk	Advanced IRB approach	Not applicable	Rating 65	Institutions	Credit institutions	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
INST_CIN_0001_CC_AIRB_x0_R66	Institutions	Counterparty credit risk	Advanced IRB approach	Not applicable	Rating 66	Institutions	Credit institutions	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
INST_CIN_0001_CC_AIRB_x0_R67	Institutions	Counterparty credit risk	Advanced IRB approach	Not applicable	Rating 67	Institutions	Credit institutions	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
INST_CIN_0001_CC_AIRB_x0_R68	Institutions	Counterparty credit risk	Advanced IRB approach	Not applicable	Rating 68	Institutions	Credit institutions	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
INST_CIN_0001_CC_AIRB_x0_R69	Institutions	Counterparty credit risk	Advanced IRB approach	Not applicable	Rating 69	Institutions	Credit institutions	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
INST_CIN_0001_CC_AIRB_x0_R70	Institutions	Counterparty credit risk	Advanced IRB approach	Not applicable	Rating 70	Institutions	Credit institutions	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposure	Size of exposure
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
INST_CIN_0001_CC_AIRB_x0_R71	Institutions	Counterparty credit risk	Advanced IRB approach	Not applicable	Rating 71	Institutions	Credit institutions	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
INST_CIN_0001_CC_AIRB_x0_R72	Institutions	Counterparty credit risk	Advanced IRB approach	Not applicable	Rating 72	Institutions	Credit institutions	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
INST_CIN_0001_CC_AIRB_x0_R73	Institutions	Counterparty credit risk	Advanced IRB approach	Not applicable	Rating 73	Institutions	Credit institutions	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
INST_CIN_0001_CC_AIRB_x0_R74	Institutions	Counterparty credit risk	Advanced IRB approach	Not applicable	Rating 74	Institutions	Credit institutions	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
INST_CIN_0001_CC_AIRB_x0_R75	Institutions	Counterparty credit risk	Advanced IRB approach	Not applicable	Rating 75	Institutions	Credit institutions	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
INST_CIN_0001_CC_AIRB_x0_R76	Institutions	Counterparty credit risk	Advanced IRB approach	Not applicable	Rating 76	Institutions	Credit institutions	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
INST_CIN_0001_CC_AIRB_x0_R77	Institutions	Counterparty credit risk	Advanced IRB approach	Not applicable	Rating 77	Institutions	Credit institutions	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
INST_CIN_0001_CC_AIRB_x0_R78	Institutions	Counterparty credit risk	Advanced IRB approach	Not applicable	Rating 78	Institutions	Credit institutions	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
INST_CIN_0001_CC_AIRB_x0_R79	Institutions	Counterparty credit risk	Advanced IRB approach	Not applicable	Rating 79	Institutions	Credit institutions	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
INST_CIN_0001_CC_AIRB_x0_R80	Institutions	Counterparty credit risk	Advanced IRB approach	Not applicable	Rating 80	Institutions	Credit institutions	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
INST_CIN_0001_CC_AIRB_x0_R81	Institutions	Counterparty credit risk	Advanced IRB approach	Not applicable	Rating 81	Institutions	Credit institutions	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
INST_CIN_0001_CC_AIRB_x0_R82	Institutions	Counterparty credit risk	Advanced IRB approach	Not applicable	Rating 82	Institutions	Credit institutions	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
INST_CIN_0001_CC_AIRB_x0_R83	Institutions	Counterparty credit risk	Advanced IRB approach	Not applicable	Rating 83	Institutions	Credit institutions	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
INST_CIN_0001_CC_AIRB_x0_R84	Institutions	Counterparty credit risk	Advanced IRB approach	Not applicable	Rating 84	Institutions	Credit institutions	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
INST_CIN_0001_CC_AIRB_x0_R85	Institutions	Counterparty credit risk	Advanced IRB approach	Not applicable	Rating 85	Institutions	Credit institutions	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
INST_CIN_0001_CC_AIRB_x0_R86	Institutions	Counterparty credit risk	Advanced IRB approach	Not applicable	Rating 86	Institutions	Credit institutions	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
INST_CIN_0001_CC_AIRB_x0_R87	Institutions	Counterparty credit risk	Advanced IRB approach	Not applicable	Rating 87	Institutions	Credit institutions	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
INST_CIN_0001_CC_AIRB_x0_R88	Institutions	Counterparty credit risk	Advanced IRB approach	Not applicable	Rating 88	Institutions	Credit institutions	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
INST_CIN_0001_CC_AIRB_x0_R89	Institutions	Counterparty credit risk	Advanced IRB approach	Not applicable	Rating 89	Institutions	Credit institutions	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
INST_CIN_0001_CC_AIRB_x0_R90	Institutions	Counterparty credit risk	Advanced IRB approach	Not applicable	Rating 90	Institutions	Credit institutions	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposure	Size of exposure
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
INST_CIN_0001_CC_AIRB_x0_R91	Institutions	Counterparty credit risk	Advanced IRB approach	Not applicable	Rating 91	Institutions	Credit institutions	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
INST_CIN_0001_CC_AIRB_x0_R92	Institutions	Counterparty credit risk	Advanced IRB approach	Not applicable	Rating 92	Institutions	Credit institutions	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
INST_CIN_0001_CC_AIRB_x0_R93	Institutions	Counterparty credit risk	Advanced IRB approach	Not applicable	Rating 93	Institutions	Credit institutions	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
INST_CIN_0001_CC_AIRB_x0_R94	Institutions	Counterparty credit risk	Advanced IRB approach	Not applicable	Rating 94	Institutions	Credit institutions	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
INST_CIN_0001_CC_AIRB_x0_R95	Institutions	Counterparty credit risk	Advanced IRB approach	Not applicable	Rating 95	Institutions	Credit institutions	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
INST_CIN_0001_CC_AIRB_x0_R96	Institutions	Counterparty credit risk	Advanced IRB approach	Not applicable	Rating 96	Institutions	Credit institutions	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
INST_CIN_0001_CC_AIRB_x0_R97	Institutions	Counterparty credit risk	Advanced IRB approach	Not applicable	Rating 97	Institutions	Credit institutions	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
INST_CIN_0001_CC_AIRB_x0_R98	Institutions	Counterparty credit risk	Advanced IRB approach	Not applicable	Rating 98	Institutions	Credit institutions	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
INST_CIN_0001_CC_AIRB_x0_R99	Institutions	Counterparty credit risk	Advanced IRB approach	Not applicable	Rating 99	Institutions	Credit institutions	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
INST_CIN_0002_CC_AIRB_x0_Rx0	Institutions	Counterparty credit risk	Advanced IRB approach	Not applicable	Not applicable	Institutions	Credit institutions	Defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
INST_CIN_0003_CC_AIRB_x0_Rx0	Institutions	Counterparty credit risk	Advanced IRB approach	Not applicable	Not applicable	Institutions	Credit institutions	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
INST_CIN_0004_CC_AIRB_x0_Rx0	Institutions	Counterparty credit risk	Advanced IRB approach	Not applicable	Not applicable	Institutions	Credit institutions	Non-defaulted	Drawn credit facility	Exposures without credit protection	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
INST_CIN_0005_CC_AIRB_x0_Rx0	Institutions	Counterparty credit risk	Advanced IRB approach	Not applicable	Not applicable	Institutions	Credit institutions	Non-defaulted	Drawn credit facility	Exposures with funded credit protection	Eligible financial collateral	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
INST_CIN_0006_CC_AIRB_x0_Rx0	Institutions	Counterparty credit risk	Advanced IRB approach	Not applicable	Not applicable	Institutions	Credit institutions	Non-defaulted	Drawn credit facility	Exposures with funded credit protection	Other eligible collateral: Receivables	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
INST_CIN_0007_CC_AIRB_x0_Rx0	Institutions	Counterparty credit risk	Advanced IRB approach	Not applicable	Not applicable	Institutions	Credit institutions	Non-defaulted	Drawn credit facility	Exposures with funded credit protection	Other eligible collateral: Residential Real estate	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
INST_CIN_0008_CC_AIRB_x0_Rx0	Institutions	Counterparty credit risk	Advanced IRB approach	Not applicable	Not applicable	Institutions	Credit institutions	Non-defaulted	Drawn credit facility	Exposures with funded credit protection	Other eligible collateral: Commercial Real estate	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
INST_CIN_0009_CC_AIRB_x0_Rx0	Institutions	Counterparty credit risk	Advanced IRB approach	Not applicable	Not applicable	Institutions	Credit institutions	Non-defaulted	Drawn credit facility	Exposures with funded credit protection	Other eligible collateral: Physical collateral	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
INST_CIN_0010_CC_AIRB_x0_Rx0	Institutions	Counterparty credit risk	Advanced IRB approach	Not applicable	Not applicable	Institutions	Credit institutions	Non-defaulted	Drawn credit facility	Exposures with funded credit protection	Other funded credit protection	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
INST_CIN_0011_CC_AIRB_x0_Rx0	Institutions	Counterparty credit risk	Advanced IRB approach	Not applicable	Not applicable	Institutions	Credit institutions	Non-defaulted	Drawn credit facility	Exposures with unfunded credit protection	Unfunded credit protection	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
INST_CIN_0012_CC_AIRB_x0_Rx0	Institutions	Counterparty credit risk	Advanced IRB approach	Not applicable	Not applicable	Institutions	Credit institutions	Non-defaulted	Undrawn committed revolving credit facility	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposure	Size of exposure
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
INST_CIN_0013_CC_AIRB_x0_Rx0	Institutions	Counterparty credit risk	Advanced IRB approach	Not applicable	Not applicable	Institutions	Credit institutions	Non-defaulted	Undrawn committed term credit facility	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
INST_CIN_0014_CC_AIRB_x0_Rx0	Institutions	Counterparty credit risk	Advanced IRB approach	Not applicable	Not applicable	Institutions	Credit institutions	Non-defaulted	Note issuance facility (NIF) and revolving underwriting facility (RUF)	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
INST_CIN_0015_CC_AIRB_x0_Rx0	Institutions	Counterparty credit risk	Advanced IRB approach	Not applicable	Not applicable	Institutions	Credit institutions	Non-defaulted	Undrawn committed other credit facility	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
INST_CIN_0016_CC_AIRB_x0_Rx0	Institutions	Counterparty credit risk	Advanced IRB approach	Not applicable	Not applicable	Institutions	Credit institutions	Non-defaulted	Undrawn uncommitted credit lines	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
INST_CIN_0017_CC_AIRB_x0_Rx0	Institutions	Counterparty credit risk	Advanced IRB approach	Not applicable	Not applicable	Institutions	Credit institutions	Non-defaulted	Undrawn purchase commitments for revolving purchased receivables and other low-risk off-balance sheet items	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
INST_CIN_0018_CC_AIRB_x0_Rx0	Institutions	Counterparty credit risk	Advanced IRB approach	Not applicable	Not applicable	Institutions	Credit institutions	Non-defaulted	Issued short term letter of credit and other medium-risk off-balance sheet items	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
INST_CIN_0019_CC_AIRB_x0_Rx0	Institutions	Counterparty credit risk	Advanced IRB approach	Not applicable	Not applicable	Institutions	Credit institutions	Non-defaulted	Issued warranties and indemnities, guarantees, irrevocable stand-by letter of credit and documentary credit	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
INST_CIN_0020_CC_AIRB_x0_Rx0	Institutions	Counterparty credit risk	Advanced IRB approach	Not applicable	Not applicable	Institutions	Credit institutions	Non-defaulted	Full risk (100 %)	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
INST_CIN_0003_CC_AIRB_AT_Rx0	Institutions	Counterparty credit risk	Advanced IRB approach	AT	Not applicable	Institutions	Credit institutions	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
INST_CIN_0003_CC_AIRB_AU_Rx0	Institutions	Counterparty credit risk	Advanced IRB approach	AU	Not applicable	Institutions	Credit institutions	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
INST_CIN_0003_CC_AIRB_BE_Rx0	Institutions	Counterparty credit risk	Advanced IRB approach	BE	Not applicable	Institutions	Credit institutions	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
INST_CIN_0003_CC_AIRB_BG_Rx0	Institutions	Counterparty credit risk	Advanced IRB approach	BG	Not applicable	Institutions	Credit institutions	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
INST_CIN_0003_CC_AIRB_BR_Rx0	Institutions	Counterparty credit risk	Advanced IRB approach	BR	Not applicable	Institutions	Credit institutions	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
INST_CIN_0003_CC_AIRB_CA_Rx0	Institutions	Counterparty credit risk	Advanced IRB approach	CA	Not applicable	Institutions	Credit institutions	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
INST_CIN_0003_CC_AIRB_CH_Rx0	Institutions	Counterparty credit risk	Advanced IRB approach	CH	Not applicable	Institutions	Credit institutions	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
INST_CIN_0003_CC_AIRB_CN_Rx0	Institutions	Counterparty credit risk	Advanced IRB approach	CN	Not applicable	Institutions	Credit institutions	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
INST_CIN_0003_CC_AIRB_CY_Rx0	Institutions	Counterparty credit risk	Advanced IRB approach	CY	Not applicable	Institutions	Credit institutions	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
INST_CIN_0003_CC_AIRB_CZ_Rx0	Institutions	Counterparty credit risk	Advanced IRB approach	CZ	Not applicable	Institutions	Credit institutions	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
INST_CIN_0003_CC_AIRB_DE_Rx0	Institutions	Counterparty credit risk	Advanced IRB approach	DE	Not applicable	Institutions	Credit institutions	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
INST_CIN_0003_CC_AIRB_DK_Rx0	Institutions	Counterparty credit risk	Advanced IRB approach	DK	Not applicable	Institutions	Credit institutions	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposure	Size of exposure
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
INST_CIN_0003_CC_AIRB_EE_Rx0	Institutions	Counterparty credit risk	Advanced IRB approach	EE	Not applicable	Institutions	Credit institutions	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
INST_CIN_0003_CC_AIRB_ES_Rx0	Institutions	Counterparty credit risk	Advanced IRB approach	ES	Not applicable	Institutions	Credit institutions	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
INST_CIN_0003_CC_AIRB_FI_Rx0	Institutions	Counterparty credit risk	Advanced IRB approach	FI	Not applicable	Institutions	Credit institutions	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
INST_CIN_0003_CC_AIRB_FR_Rx0	Institutions	Counterparty credit risk	Advanced IRB approach	FR	Not applicable	Institutions	Credit institutions	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
INST_CIN_0003_CC_AIRB_GB_Rx0	Institutions	Counterparty credit risk	Advanced IRB approach	GB	Not applicable	Institutions	Credit institutions	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
INST_CIN_0003_CC_AIRB_GR_Rx0	Institutions	Counterparty credit risk	Advanced IRB approach	GR	Not applicable	Institutions	Credit institutions	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
INST_CIN_0003_CC_AIRB_HK_Rx0	Institutions	Counterparty credit risk	Advanced IRB approach	HK	Not applicable	Institutions	Credit institutions	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
INST_CIN_0003_CC_AIRB_HR_Rx0	Institutions	Counterparty credit risk	Advanced IRB approach	HR	Not applicable	Institutions	Credit institutions	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
INST_CIN_0003_CC_AIRB_HU_Rx0	Institutions	Counterparty credit risk	Advanced IRB approach	HU	Not applicable	Institutions	Credit institutions	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
INST_CIN_0003_CC_AIRB_IE_Rx0	Institutions	Counterparty credit risk	Advanced IRB approach	IE	Not applicable	Institutions	Credit institutions	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
INST_CIN_0003_CC_AIRB_IL_Rx0	Institutions	Counterparty credit risk	Advanced IRB approach	IL	Not applicable	Institutions	Credit institutions	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
INST_CIN_0003_CC_AIRB_IT_Rx0	Institutions	Counterparty credit risk	Advanced IRB approach	IT	Not applicable	Institutions	Credit institutions	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
INST_CIN_0003_CC_AIRB_JP_Rx0	Institutions	Counterparty credit risk	Advanced IRB approach	JP	Not applicable	Institutions	Credit institutions	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
INST_CIN_0003_CC_AIRB_KR_Rx0	Institutions	Counterparty credit risk	Advanced IRB approach	KR	Not applicable	Institutions	Credit institutions	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
INST_CIN_0003_CC_AIRB_LT_Rx0	Institutions	Counterparty credit risk	Advanced IRB approach	LT	Not applicable	Institutions	Credit institutions	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
INST_CIN_0003_CC_AIRB_LU_Rx0	Institutions	Counterparty credit risk	Advanced IRB approach	LU	Not applicable	Institutions	Credit institutions	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
INST_CIN_0003_CC_AIRB_LV_Rx0	Institutions	Counterparty credit risk	Advanced IRB approach	LV	Not applicable	Institutions	Credit institutions	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
INST_CIN_0003_CC_AIRB_MT_Rx0	Institutions	Counterparty credit risk	Advanced IRB approach	MT	Not applicable	Institutions	Credit institutions	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
INST_CIN_0003_CC_AIRB_NL_Rx0	Institutions	Counterparty credit risk	Advanced IRB approach	NL	Not applicable	Institutions	Credit institutions	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
INST_CIN_0003_CC_AIRB_NO_Rx0	Institutions	Counterparty credit risk	Advanced IRB approach	NO	Not applicable	Institutions	Credit institutions	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposure	Size of exposure
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
INST_CIN_0003_CC_AIRB_PL_Rx0	Institutions	Counterparty credit risk	Advanced IRB approach	PL	Not applicable	Institutions	Credit institutions	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
INST_CIN_0003_CC_AIRB_PT_Rx0	Institutions	Counterparty credit risk	Advanced IRB approach	PT	Not applicable	Institutions	Credit institutions	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
INST_CIN_0003_CC_AIRB_RO_Rx0	Institutions	Counterparty credit risk	Advanced IRB approach	RO	Not applicable	Institutions	Credit institutions	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
INST_CIN_0003_CC_AIRB_RU_Rx0	Institutions	Counterparty credit risk	Advanced IRB approach	RU	Not applicable	Institutions	Credit institutions	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
INST_CIN_0003_CC_AIRB_SE_Rx0	Institutions	Counterparty credit risk	Advanced IRB approach	SE	Not applicable	Institutions	Credit institutions	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
INST_CIN_0003_CC_AIRB_SG_Rx0	Institutions	Counterparty credit risk	Advanced IRB approach	SG	Not applicable	Institutions	Credit institutions	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
INST_CIN_0003_CC_AIRB_SI_Rx0	Institutions	Counterparty credit risk	Advanced IRB approach	SI	Not applicable	Institutions	Credit institutions	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
INST_CIN_0003_CC_AIRB_SK_Rx0	Institutions	Counterparty credit risk	Advanced IRB approach	SK	Not applicable	Institutions	Credit institutions	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
INST_CIN_0003_CC_AIRB_TR_Rx0	Institutions	Counterparty credit risk	Advanced IRB approach	TR	Not applicable	Institutions	Credit institutions	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
INST_CIN_0003_CC_AIRB_US_Rx0	Institutions	Counterparty credit risk	Advanced IRB approach	US	Not applicable	Institutions	Credit institutions	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
INST_CIN_0003_CC_AIRB_x2_Rx0	Institutions	Counterparty credit risk	Advanced IRB approach	Other countries	Not applicable	Institutions	Credit institutions	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0021_CC_AIRB_x0_R01	Large corporate	Counterparty credit risk	Advanced IRB approach	Not applicable	Rating 1	Corporates	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Not applicable	>EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0021_CC_AIRB_x0_R02	Large corporate	Counterparty credit risk	Advanced IRB approach	Not applicable	Rating 2	Corporates	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Not applicable	>EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0021_CC_AIRB_x0_R03	Large corporate	Counterparty credit risk	Advanced IRB approach	Not applicable	Rating 3	Corporates	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Not applicable	>EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0021_CC_AIRB_x0_R04	Large corporate	Counterparty credit risk	Advanced IRB approach	Not applicable	Rating 4	Corporates	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Not applicable	>EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0021_CC_AIRB_x0_R05	Large corporate	Counterparty credit risk	Advanced IRB approach	Not applicable	Rating 5	Corporates	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Not applicable	>EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0021_CC_AIRB_x0_R06	Large corporate	Counterparty credit risk	Advanced IRB approach	Not applicable	Rating 6	Corporates	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Not applicable	>EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0021_CC_AIRB_x0_R07	Large corporate	Counterparty credit risk	Advanced IRB approach	Not applicable	Rating 7	Corporates	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Not applicable	>EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0021_CC_AIRB_x0_R08	Large corporate	Counterparty credit risk	Advanced IRB approach	Not applicable	Rating 8	Corporates	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Not applicable	>EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0021_CC_AIRB_x0_R09	Large corporate	Counterparty credit risk	Advanced IRB approach	Not applicable	Rating 9	Corporates	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Not applicable	>EUR 200 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposure	Size of exposure
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
CORP_ALL_0021_CC_AIRB_x0_R10	Large corporate	Counterparty credit risk	Advanced IRB approach	Not applicable	Rating 10	Corporates	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Not applicable	>EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0021_CC_AIRB_x0_R11	Large corporate	Counterparty credit risk	Advanced IRB approach	Not applicable	Rating 11	Corporates	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Not applicable	>EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0021_CC_AIRB_x0_R12	Large corporate	Counterparty credit risk	Advanced IRB approach	Not applicable	Rating 12	Corporates	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Not applicable	>EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0021_CC_AIRB_x0_R13	Large corporate	Counterparty credit risk	Advanced IRB approach	Not applicable	Rating 13	Corporates	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Not applicable	>EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0021_CC_AIRB_x0_R14	Large corporate	Counterparty credit risk	Advanced IRB approach	Not applicable	Rating 14	Corporates	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Not applicable	>EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0021_CC_AIRB_x0_R15	Large corporate	Counterparty credit risk	Advanced IRB approach	Not applicable	Rating 15	Corporates	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Not applicable	>EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0021_CC_AIRB_x0_R16	Large corporate	Counterparty credit risk	Advanced IRB approach	Not applicable	Rating 16	Corporates	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Not applicable	>EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0021_CC_AIRB_x0_R17	Large corporate	Counterparty credit risk	Advanced IRB approach	Not applicable	Rating 17	Corporates	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Not applicable	>EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0021_CC_AIRB_x0_R18	Large corporate	Counterparty credit risk	Advanced IRB approach	Not applicable	Rating 18	Corporates	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Not applicable	>EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0021_CC_AIRB_x0_R19	Large corporate	Counterparty credit risk	Advanced IRB approach	Not applicable	Rating 19	Corporates	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Not applicable	>EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0021_CC_AIRB_x0_R20	Large corporate	Counterparty credit risk	Advanced IRB approach	Not applicable	Rating 20	Corporates	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Not applicable	>EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0021_CC_AIRB_x0_R21	Large corporate	Counterparty credit risk	Advanced IRB approach	Not applicable	Rating 21	Corporates	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Not applicable	>EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0021_CC_AIRB_x0_R22	Large corporate	Counterparty credit risk	Advanced IRB approach	Not applicable	Rating 22	Corporates	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Not applicable	>EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0021_CC_AIRB_x0_R23	Large corporate	Counterparty credit risk	Advanced IRB approach	Not applicable	Rating 23	Corporates	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Not applicable	>EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0021_CC_AIRB_x0_R24	Large corporate	Counterparty credit risk	Advanced IRB approach	Not applicable	Rating 24	Corporates	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Not applicable	>EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0021_CC_AIRB_x0_R25	Large corporate	Counterparty credit risk	Advanced IRB approach	Not applicable	Rating 25	Corporates	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Not applicable	>EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0021_CC_AIRB_x0_R26	Large corporate	Counterparty credit risk	Advanced IRB approach	Not applicable	Rating 26	Corporates	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Not applicable	>EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0021_CC_AIRB_x0_R27	Large corporate	Counterparty credit risk	Advanced IRB approach	Not applicable	Rating 27	Corporates	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Not applicable	>EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0021_CC_AIRB_x0_R28	Large corporate	Counterparty credit risk	Advanced IRB approach	Not applicable	Rating 28	Corporates	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Not applicable	>EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0021_CC_AIRB_x0_R29	Large corporate	Counterparty credit risk	Advanced IRB approach	Not applicable	Rating 29	Corporates	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Not applicable	>EUR 200 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposure	Size of exposure
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
CORP_ALL_0021_CC_AIRB_x0_R30	Large corporate	Counterparty credit risk	Advanced IRB approach	Not applicable	Rating 30	Corporates	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Not applicable	>EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0021_CC_AIRB_x0_R31	Large corporate	Counterparty credit risk	Advanced IRB approach	Not applicable	Rating 31	Corporates	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Not applicable	>EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0021_CC_AIRB_x0_R32	Large corporate	Counterparty credit risk	Advanced IRB approach	Not applicable	Rating 32	Corporates	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Not applicable	>EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0021_CC_AIRB_x0_R33	Large corporate	Counterparty credit risk	Advanced IRB approach	Not applicable	Rating 33	Corporates	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Not applicable	>EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0021_CC_AIRB_x0_R34	Large corporate	Counterparty credit risk	Advanced IRB approach	Not applicable	Rating 34	Corporates	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Not applicable	>EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0021_CC_AIRB_x0_R35	Large corporate	Counterparty credit risk	Advanced IRB approach	Not applicable	Rating 35	Corporates	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Not applicable	>EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0021_CC_AIRB_x0_R36	Large corporate	Counterparty credit risk	Advanced IRB approach	Not applicable	Rating 36	Corporates	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Not applicable	>EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0021_CC_AIRB_x0_R37	Large corporate	Counterparty credit risk	Advanced IRB approach	Not applicable	Rating 37	Corporates	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Not applicable	>EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0021_CC_AIRB_x0_R38	Large corporate	Counterparty credit risk	Advanced IRB approach	Not applicable	Rating 38	Corporates	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Not applicable	>EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0021_CC_AIRB_x0_R39	Large corporate	Counterparty credit risk	Advanced IRB approach	Not applicable	Rating 39	Corporates	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Not applicable	>EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0021_CC_AIRB_x0_R40	Large corporate	Counterparty credit risk	Advanced IRB approach	Not applicable	Rating 40	Corporates	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Not applicable	>EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0021_CC_AIRB_x0_R41	Large corporate	Counterparty credit risk	Advanced IRB approach	Not applicable	Rating 41	Corporates	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Not applicable	>EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0021_CC_AIRB_x0_R42	Large corporate	Counterparty credit risk	Advanced IRB approach	Not applicable	Rating 42	Corporates	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Not applicable	>EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0021_CC_AIRB_x0_R43	Large corporate	Counterparty credit risk	Advanced IRB approach	Not applicable	Rating 43	Corporates	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Not applicable	>EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0021_CC_AIRB_x0_R44	Large corporate	Counterparty credit risk	Advanced IRB approach	Not applicable	Rating 44	Corporates	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Not applicable	>EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0021_CC_AIRB_x0_R45	Large corporate	Counterparty credit risk	Advanced IRB approach	Not applicable	Rating 45	Corporates	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Not applicable	>EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0021_CC_AIRB_x0_R46	Large corporate	Counterparty credit risk	Advanced IRB approach	Not applicable	Rating 46	Corporates	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Not applicable	>EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0021_CC_AIRB_x0_R47	Large corporate	Counterparty credit risk	Advanced IRB approach	Not applicable	Rating 47	Corporates	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Not applicable	>EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0021_CC_AIRB_x0_R48	Large corporate	Counterparty credit risk	Advanced IRB approach	Not applicable	Rating 48	Corporates	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Not applicable	>EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0021_CC_AIRB_x0_R49	Large corporate	Counterparty credit risk	Advanced IRB approach	Not applicable	Rating 49	Corporates	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Not applicable	>EUR 200 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposure	Size of exposure
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
CORP_ALL_0021_CC_AIRB_x0_R50	Large corporate	Counterparty credit risk	Advanced IRB approach	Not applicable	Rating 50	Corporates	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Not applicable	>EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0021_CC_AIRB_x0_R51	Large corporate	Counterparty credit risk	Advanced IRB approach	Not applicable	Rating 51	Corporates	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Not applicable	>EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0021_CC_AIRB_x0_R52	Large corporate	Counterparty credit risk	Advanced IRB approach	Not applicable	Rating 52	Corporates	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Not applicable	>EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0021_CC_AIRB_x0_R53	Large corporate	Counterparty credit risk	Advanced IRB approach	Not applicable	Rating 53	Corporates	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Not applicable	>EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0021_CC_AIRB_x0_R54	Large corporate	Counterparty credit risk	Advanced IRB approach	Not applicable	Rating 54	Corporates	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Not applicable	>EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0021_CC_AIRB_x0_R55	Large corporate	Counterparty credit risk	Advanced IRB approach	Not applicable	Rating 55	Corporates	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Not applicable	>EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0021_CC_AIRB_x0_R56	Large corporate	Counterparty credit risk	Advanced IRB approach	Not applicable	Rating 56	Corporates	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Not applicable	>EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0021_CC_AIRB_x0_R57	Large corporate	Counterparty credit risk	Advanced IRB approach	Not applicable	Rating 57	Corporates	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Not applicable	>EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0021_CC_AIRB_x0_R58	Large corporate	Counterparty credit risk	Advanced IRB approach	Not applicable	Rating 58	Corporates	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Not applicable	>EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0021_CC_AIRB_x0_R59	Large corporate	Counterparty credit risk	Advanced IRB approach	Not applicable	Rating 59	Corporates	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Not applicable	>EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0021_CC_AIRB_x0_R60	Large corporate	Counterparty credit risk	Advanced IRB approach	Not applicable	Rating 60	Corporates	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Not applicable	>EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0021_CC_AIRB_x0_R61	Large corporate	Counterparty credit risk	Advanced IRB approach	Not applicable	Rating 61	Corporates	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Not applicable	>EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0021_CC_AIRB_x0_R62	Large corporate	Counterparty credit risk	Advanced IRB approach	Not applicable	Rating 62	Corporates	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Not applicable	>EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0021_CC_AIRB_x0_R63	Large corporate	Counterparty credit risk	Advanced IRB approach	Not applicable	Rating 63	Corporates	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Not applicable	>EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0021_CC_AIRB_x0_R64	Large corporate	Counterparty credit risk	Advanced IRB approach	Not applicable	Rating 64	Corporates	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Not applicable	>EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0021_CC_AIRB_x0_R65	Large corporate	Counterparty credit risk	Advanced IRB approach	Not applicable	Rating 65	Corporates	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Not applicable	>EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0021_CC_AIRB_x0_R66	Large corporate	Counterparty credit risk	Advanced IRB approach	Not applicable	Rating 66	Corporates	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Not applicable	>EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0021_CC_AIRB_x0_R67	Large corporate	Counterparty credit risk	Advanced IRB approach	Not applicable	Rating 67	Corporates	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Not applicable	>EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0021_CC_AIRB_x0_R68	Large corporate	Counterparty credit risk	Advanced IRB approach	Not applicable	Rating 68	Corporates	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Not applicable	>EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0021_CC_AIRB_x0_R69	Large corporate	Counterparty credit risk	Advanced IRB approach	Not applicable	Rating 69	Corporates	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Not applicable	>EUR 200 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposure	Size of exposure
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
CORP_ALL_0021_CC_AIRB_x0_R70	Large corporate	Counterparty credit risk	Advanced IRB approach	Not applicable	Rating 70	Corporates	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Not applicable	>EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0021_CC_AIRB_x0_R71	Large corporate	Counterparty credit risk	Advanced IRB approach	Not applicable	Rating 71	Corporates	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Not applicable	>EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0021_CC_AIRB_x0_R72	Large corporate	Counterparty credit risk	Advanced IRB approach	Not applicable	Rating 72	Corporates	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Not applicable	>EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0021_CC_AIRB_x0_R73	Large corporate	Counterparty credit risk	Advanced IRB approach	Not applicable	Rating 73	Corporates	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Not applicable	>EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0021_CC_AIRB_x0_R74	Large corporate	Counterparty credit risk	Advanced IRB approach	Not applicable	Rating 74	Corporates	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Not applicable	>EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0021_CC_AIRB_x0_R75	Large corporate	Counterparty credit risk	Advanced IRB approach	Not applicable	Rating 75	Corporates	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Not applicable	>EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0021_CC_AIRB_x0_R76	Large corporate	Counterparty credit risk	Advanced IRB approach	Not applicable	Rating 76	Corporates	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Not applicable	>EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0021_CC_AIRB_x0_R77	Large corporate	Counterparty credit risk	Advanced IRB approach	Not applicable	Rating 77	Corporates	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Not applicable	>EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0021_CC_AIRB_x0_R78	Large corporate	Counterparty credit risk	Advanced IRB approach	Not applicable	Rating 78	Corporates	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Not applicable	>EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0021_CC_AIRB_x0_R79	Large corporate	Counterparty credit risk	Advanced IRB approach	Not applicable	Rating 79	Corporates	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Not applicable	>EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0021_CC_AIRB_x0_R80	Large corporate	Counterparty credit risk	Advanced IRB approach	Not applicable	Rating 80	Corporates	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Not applicable	>EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0021_CC_AIRB_x0_R81	Large corporate	Counterparty credit risk	Advanced IRB approach	Not applicable	Rating 81	Corporates	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Not applicable	>EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0021_CC_AIRB_x0_R82	Large corporate	Counterparty credit risk	Advanced IRB approach	Not applicable	Rating 82	Corporates	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Not applicable	>EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0021_CC_AIRB_x0_R83	Large corporate	Counterparty credit risk	Advanced IRB approach	Not applicable	Rating 83	Corporates	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Not applicable	>EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0021_CC_AIRB_x0_R84	Large corporate	Counterparty credit risk	Advanced IRB approach	Not applicable	Rating 84	Corporates	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Not applicable	>EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0021_CC_AIRB_x0_R85	Large corporate	Counterparty credit risk	Advanced IRB approach	Not applicable	Rating 85	Corporates	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Not applicable	>EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0021_CC_AIRB_x0_R86	Large corporate	Counterparty credit risk	Advanced IRB approach	Not applicable	Rating 86	Corporates	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Not applicable	>EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0021_CC_AIRB_x0_R87	Large corporate	Counterparty credit risk	Advanced IRB approach	Not applicable	Rating 87	Corporates	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Not applicable	>EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0021_CC_AIRB_x0_R88	Large corporate	Counterparty credit risk	Advanced IRB approach	Not applicable	Rating 88	Corporates	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Not applicable	>EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0021_CC_AIRB_x0_R89	Large corporate	Counterparty credit risk	Advanced IRB approach	Not applicable	Rating 89	Corporates	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Not applicable	>EUR 200 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposure	Size of exposure
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
CORP_ALL_0021_CC_AIRB_x0_R90	Large corporate	Counterparty credit risk	Advanced IRB approach	Not applicable	Rating 90	Corporates	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Not applicable	>EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0021_CC_AIRB_x0_R91	Large corporate	Counterparty credit risk	Advanced IRB approach	Not applicable	Rating 91	Corporates	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Not applicable	>EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0021_CC_AIRB_x0_R92	Large corporate	Counterparty credit risk	Advanced IRB approach	Not applicable	Rating 92	Corporates	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Not applicable	>EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0021_CC_AIRB_x0_R93	Large corporate	Counterparty credit risk	Advanced IRB approach	Not applicable	Rating 93	Corporates	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Not applicable	>EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0021_CC_AIRB_x0_R94	Large corporate	Counterparty credit risk	Advanced IRB approach	Not applicable	Rating 94	Corporates	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Not applicable	>EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0021_CC_AIRB_x0_R95	Large corporate	Counterparty credit risk	Advanced IRB approach	Not applicable	Rating 95	Corporates	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Not applicable	>EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0021_CC_AIRB_x0_R96	Large corporate	Counterparty credit risk	Advanced IRB approach	Not applicable	Rating 96	Corporates	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Not applicable	>EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0021_CC_AIRB_x0_R97	Large corporate	Counterparty credit risk	Advanced IRB approach	Not applicable	Rating 97	Corporates	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Not applicable	>EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0021_CC_AIRB_x0_R98	Large corporate	Counterparty credit risk	Advanced IRB approach	Not applicable	Rating 98	Corporates	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Not applicable	>EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0021_CC_AIRB_x0_R99	Large corporate	Counterparty credit risk	Advanced IRB approach	Not applicable	Rating 99	Corporates	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Not applicable	>EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0022_CC_AIRB_x0_Rx0	Large corporate	Counterparty credit risk	Advanced IRB approach	Not applicable	Not applicable	Corporates	Not applicable	Defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0023_CC_AIRB_x0_Rx0	Large corporate	Counterparty credit risk	Advanced IRB approach	Not applicable	Not applicable	Corporates	Not applicable	Non-defaulted	Drawn credit facility	Exposures without credit protection	Not applicable	Not applicable	>EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0024_CC_AIRB_x0_Rx0	Large corporate	Counterparty credit risk	Advanced IRB approach	Not applicable	Not applicable	Corporates	Not applicable	Non-defaulted	Drawn credit facility	Exposures with funded credit protection	Eligible financial collateral	Not applicable	>EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0025_CC_AIRB_x0_Rx0	Large corporate	Counterparty credit risk	Advanced IRB approach	Not applicable	Not applicable	Corporates	Not applicable	Non-defaulted	Drawn credit facility	Exposures with funded credit protection	Other eligible collateral: Receivables	Not applicable	>EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0026_CC_AIRB_x0_Rx0	Large corporate	Counterparty credit risk	Advanced IRB approach	Not applicable	Not applicable	Corporates	Not applicable	Non-defaulted	Drawn credit facility	Exposures with funded credit protection	Other eligible collateral: Residential Real estate	Not applicable	>EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0027_CC_AIRB_x0_Rx0	Large corporate	Counterparty credit risk	Advanced IRB approach	Not applicable	Not applicable	Corporates	Not applicable	Non-defaulted	Drawn credit facility	Exposures with funded credit protection	Other eligible collateral: Commercial Real estate	Not applicable	>EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0028_CC_AIRB_x0_Rx0	Large corporate	Counterparty credit risk	Advanced IRB approach	Not applicable	Not applicable	Corporates	Not applicable	Non-defaulted	Drawn credit facility	Exposures with funded credit protection	Other eligible collateral: Physical collateral	Not applicable	>EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0029_CC_AIRB_x0_Rx0	Large corporate	Counterparty credit risk	Advanced IRB approach	Not applicable	Not applicable	Corporates	Not applicable	Non-defaulted	Drawn credit facility	Exposures with funded credit protection	Other funded credit protection	Not applicable	>EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0030_CC_AIRB_x0_Rx0	Large corporate	Counterparty credit risk	Advanced IRB approach	Not applicable	Not applicable	Corporates	Not applicable	Non-defaulted	Drawn credit facility	Exposures with unfunded credit protection	Unfunded credit protection	Not applicable	>EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0031_CC_AIRB_x0_Rx0	Large corporate	Counterparty credit risk	Advanced IRB approach	Not applicable	Not applicable	Corporates	Not applicable	Non-defaulted	Undrawn committed revolving credit facility	Not applicable	Not applicable	Not applicable	>EUR 200 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposure	Size of exposure
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
CORP_ALL_0032_CC_AIRB_x0_Rx0	Large corporate	Counterparty credit risk	Advanced IRB approach	Not applicable	Not applicable	Corporates	Not applicable	Non-defaulted	Undrawn committed term credit facility	Not applicable	Not applicable	Not applicable	>EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0033_CC_AIRB_x0_Rx0	Large corporate	Counterparty credit risk	Advanced IRB approach	Not applicable	Not applicable	Corporates	Not applicable	Non-defaulted	Note issuance facility (NIF) and revolving underwriting facility (RUF)	Not applicable	Not applicable	Not applicable	>EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0034_CC_AIRB_x0_Rx0	Large corporate	Counterparty credit risk	Advanced IRB approach	Not applicable	Not applicable	Corporates	Not applicable	Non-defaulted	Undrawn committed other credit facility	Not applicable	Not applicable	Not applicable	>EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0035_CC_AIRB_x0_Rx0	Large corporate	Counterparty credit risk	Advanced IRB approach	Not applicable	Not applicable	Corporates	Not applicable	Non-defaulted	Undrawn uncommitted credit lines	Not applicable	Not applicable	Not applicable	>EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0036_CC_AIRB_x0_Rx0	Large corporate	Counterparty credit risk	Advanced IRB approach	Not applicable	Not applicable	Corporates	Not applicable	Non-defaulted	Undrawn purchase commitments for revolving purchased receivables and other low-risk off-balance sheet items	Not applicable	Not applicable	Not applicable	>EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0037_CC_AIRB_x0_Rx0	Large corporate	Counterparty credit risk	Advanced IRB approach	Not applicable	Not applicable	Corporates	Not applicable	Non-defaulted	Issued short term letter of credit and other medium-risk off-balance sheet items	Not applicable	Not applicable	Not applicable	>EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0038_CC_AIRB_x0_Rx0	Large corporate	Counterparty credit risk	Advanced IRB approach	Not applicable	Not applicable	Corporates	Not applicable	Non-defaulted	Issued warranties and indemnities, guarantees, irrevocable stand-by letter of credit and documentary credit	Not applicable	Not applicable	Not applicable	>EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0039_CC_AIRB_x0_Rx0	Large corporate	Counterparty credit risk	Advanced IRB approach	Not applicable	Not applicable	Corporates	Not applicable	Non-defaulted	Full risk (100 %)	Not applicable	Not applicable	Not applicable	>EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0040_CC_AIRB_x0_Rx0	Large corporate	Counterparty credit risk	Advanced IRB approach	Not applicable	Not applicable	Corporates	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_NFC_0040_CC_AIRB_x0_Rx0	Large corporate	Counterparty credit risk	Advanced IRB approach	Not applicable	Not applicable	Corporates	Non-financial corporations	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_NFC_0040_CC_AIRB_AT_Rx0	Large corporate	Counterparty credit risk	Advanced IRB approach	AT	Not applicable	Corporates	Non-financial corporations	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_NFC_0040_CC_AIRB_AU_Rx0	Large corporate	Counterparty credit risk	Advanced IRB approach	AU	Not applicable	Corporates	Non-financial corporations	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_NFC_0040_CC_AIRB_BE_Rx0	Large corporate	Counterparty credit risk	Advanced IRB approach	BE	Not applicable	Corporates	Non-financial corporations	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_NFC_0040_CC_AIRB_BG_Rx0	Large corporate	Counterparty credit risk	Advanced IRB approach	BG	Not applicable	Corporates	Non-financial corporations	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_NFC_0040_CC_AIRB_BR_Rx0	Large corporate	Counterparty credit risk	Advanced IRB approach	BR	Not applicable	Corporates	Non-financial corporations	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_NFC_0040_CC_AIRB_CA_Rx0	Large corporate	Counterparty credit risk	Advanced IRB approach	CA	Not applicable	Corporates	Non-financial corporations	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_NFC_0040_CC_AIRB_CH_Rx0	Large corporate	Counterparty credit risk	Advanced IRB approach	CH	Not applicable	Corporates	Non-financial corporations	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_NFC_0040_CC_AIRB_CN_Rx0	Large corporate	Counterparty credit risk	Advanced IRB approach	CN	Not applicable	Corporates	Non-financial corporations	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_NFC_0040_CC_AIRB_CY_Rx0	Large corporate	Counterparty credit risk	Advanced IRB approach	CY	Not applicable	Corporates	Non-financial corporations	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_NFC_0040_CC_AIRB_CZ_Rx0	Large corporate	Counterparty credit risk	Advanced IRB approach	CZ	Not applicable	Corporates	Non-financial corporations	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 200 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposure	Size of exposure
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
CORP_NFC_0040_CC_AIRB_DE_Rx0	Large corporate	Counterparty credit risk	Advanced IRB approach	DE	Not applicable	Corporates	Non-financial corporations	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_NFC_0040_CC_AIRB_DK_Rx0	Large corporate	Counterparty credit risk	Advanced IRB approach	DK	Not applicable	Corporates	Non-financial corporations	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_NFC_0040_CC_AIRB_EE_Rx0	Large corporate	Counterparty credit risk	Advanced IRB approach	EE	Not applicable	Corporates	Non-financial corporations	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_NFC_0040_CC_AIRB_ES_Rx0	Large corporate	Counterparty credit risk	Advanced IRB approach	ES	Not applicable	Corporates	Non-financial corporations	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_NFC_0040_CC_AIRB_FI_Rx0	Large corporate	Counterparty credit risk	Advanced IRB approach	FI	Not applicable	Corporates	Non-financial corporations	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_NFC_0040_CC_AIRB_FR_Rx0	Large corporate	Counterparty credit risk	Advanced IRB approach	FR	Not applicable	Corporates	Non-financial corporations	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_NFC_0040_CC_AIRB_GB_Rx0	Large corporate	Counterparty credit risk	Advanced IRB approach	GB	Not applicable	Corporates	Non-financial corporations	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_NFC_0040_CC_AIRB_GR_Rx0	Large corporate	Counterparty credit risk	Advanced IRB approach	GR	Not applicable	Corporates	Non-financial corporations	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_NFC_0040_CC_AIRB_HK_Rx0	Large corporate	Counterparty credit risk	Advanced IRB approach	HK	Not applicable	Corporates	Non-financial corporations	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_NFC_0040_CC_AIRB_HR_Rx0	Large corporate	Counterparty credit risk	Advanced IRB approach	HR	Not applicable	Corporates	Non-financial corporations	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_NFC_0040_CC_AIRB_HU_Rx0	Large corporate	Counterparty credit risk	Advanced IRB approach	HU	Not applicable	Corporates	Non-financial corporations	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_NFC_0040_CC_AIRB_IE_Rx0	Large corporate	Counterparty credit risk	Advanced IRB approach	IE	Not applicable	Corporates	Non-financial corporations	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_NFC_0040_CC_AIRB_IL_Rx0	Large corporate	Counterparty credit risk	Advanced IRB approach	IL	Not applicable	Corporates	Non-financial corporations	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_NFC_0040_CC_AIRB_IT_Rx0	Large corporate	Counterparty credit risk	Advanced IRB approach	IT	Not applicable	Corporates	Non-financial corporations	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_NFC_0040_CC_AIRB_JP_Rx0	Large corporate	Counterparty credit risk	Advanced IRB approach	JP	Not applicable	Corporates	Non-financial corporations	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_NFC_0040_CC_AIRB_KR_Rx0	Large corporate	Counterparty credit risk	Advanced IRB approach	KR	Not applicable	Corporates	Non-financial corporations	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_NFC_0040_CC_AIRB_LT_Rx0	Large corporate	Counterparty credit risk	Advanced IRB approach	LT	Not applicable	Corporates	Non-financial corporations	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_NFC_0040_CC_AIRB_LU_Rx0	Large corporate	Counterparty credit risk	Advanced IRB approach	LU	Not applicable	Corporates	Non-financial corporations	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_NFC_0040_CC_AIRB_LV_Rx0	Large corporate	Counterparty credit risk	Advanced IRB approach	LV	Not applicable	Corporates	Non-financial corporations	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_NFC_0040_CC_AIRB_MT_Rx0	Large corporate	Counterparty credit risk	Advanced IRB approach	MT	Not applicable	Corporates	Non-financial corporations	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 200 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposure	Size of exposure
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
CORP_NFC_0040_CC_AIRB_NL_Rx0	Large corporate	Counterparty credit risk	Advanced IRB approach	NL	Not applicable	Corporates	Non-financial corporations	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_NFC_0040_CC_AIRB_NO_Rx0	Large corporate	Counterparty credit risk	Advanced IRB approach	NO	Not applicable	Corporates	Non-financial corporations	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_NFC_0040_CC_AIRB_PL_Rx0	Large corporate	Counterparty credit risk	Advanced IRB approach	PL	Not applicable	Corporates	Non-financial corporations	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_NFC_0040_CC_AIRB_PT_Rx0	Large corporate	Counterparty credit risk	Advanced IRB approach	PT	Not applicable	Corporates	Non-financial corporations	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_NFC_0040_CC_AIRB_RO_Rx0	Large corporate	Counterparty credit risk	Advanced IRB approach	RO	Not applicable	Corporates	Non-financial corporations	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_NFC_0040_CC_AIRB_RU_Rx0	Large corporate	Counterparty credit risk	Advanced IRB approach	RU	Not applicable	Corporates	Non-financial corporations	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_NFC_0040_CC_AIRB_SE_Rx0	Large corporate	Counterparty credit risk	Advanced IRB approach	SE	Not applicable	Corporates	Non-financial corporations	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_NFC_0040_CC_AIRB_SG_Rx0	Large corporate	Counterparty credit risk	Advanced IRB approach	SG	Not applicable	Corporates	Non-financial corporations	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_NFC_0040_CC_AIRB_SI_Rx0	Large corporate	Counterparty credit risk	Advanced IRB approach	SI	Not applicable	Corporates	Non-financial corporations	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_NFC_0040_CC_AIRB_SK_Rx0	Large corporate	Counterparty credit risk	Advanced IRB approach	SK	Not applicable	Corporates	Non-financial corporations	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_NFC_0040_CC_AIRB_TR_Rx0	Large corporate	Counterparty credit risk	Advanced IRB approach	TR	Not applicable	Corporates	Non-financial corporations	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_NFC_0040_CC_AIRB_US_Rx0	Large corporate	Counterparty credit risk	Advanced IRB approach	US	Not applicable	Corporates	Non-financial corporations	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_NFC_0040_CC_AIRB_x2_Rx0	Large corporate	Counterparty credit risk	Advanced IRB approach	Other countries	Not applicable	Corporates	Non-financial corporations	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_OFC_0040_CC_AIRB_x0_Rx0	Large corporate	Counterparty credit risk	Advanced IRB approach	Not applicable	Not applicable	Corporates	Other financial corporations	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_OFC_0040_CC_AIRB_AT_Rx0	Large corporate	Counterparty credit risk	Advanced IRB approach	AT	Not applicable	Corporates	Other financial corporations	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_OFC_0040_CC_AIRB_AU_Rx0	Large corporate	Counterparty credit risk	Advanced IRB approach	AU	Not applicable	Corporates	Other financial corporations	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_OFC_0040_CC_AIRB_BE_Rx0	Large corporate	Counterparty credit risk	Advanced IRB approach	BE	Not applicable	Corporates	Other financial corporations	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_OFC_0040_CC_AIRB_BG_Rx0	Large corporate	Counterparty credit risk	Advanced IRB approach	BG	Not applicable	Corporates	Other financial corporations	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_OFC_0040_CC_AIRB_BR_Rx0	Large corporate	Counterparty credit risk	Advanced IRB approach	BR	Not applicable	Corporates	Other financial corporations	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_OFC_0040_CC_AIRB_CA_Rx0	Large corporate	Counterparty credit risk	Advanced IRB approach	CA	Not applicable	Corporates	Other financial corporations	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 200 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposure	Size of exposure
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
CORP_OFC_0040_CC_AIRB_CH_Rx0	Large corporate	Counterparty credit risk	Advanced IRB approach	CH	Not applicable	Corporates	Other financial corporations	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_OFC_0040_CC_AIRB_CN_Rx0	Large corporate	Counterparty credit risk	Advanced IRB approach	CN	Not applicable	Corporates	Other financial corporations	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_OFC_0040_CC_AIRB_CY_Rx0	Large corporate	Counterparty credit risk	Advanced IRB approach	CY	Not applicable	Corporates	Other financial corporations	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_OFC_0040_CC_AIRB_CZ_Rx0	Large corporate	Counterparty credit risk	Advanced IRB approach	CZ	Not applicable	Corporates	Other financial corporations	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_OFC_0040_CC_AIRB_DE_Rx0	Large corporate	Counterparty credit risk	Advanced IRB approach	DE	Not applicable	Corporates	Other financial corporations	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_OFC_0040_CC_AIRB_DK_Rx0	Large corporate	Counterparty credit risk	Advanced IRB approach	DK	Not applicable	Corporates	Other financial corporations	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_OFC_0040_CC_AIRB_EE_Rx0	Large corporate	Counterparty credit risk	Advanced IRB approach	EE	Not applicable	Corporates	Other financial corporations	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_OFC_0040_CC_AIRB_ES_Rx0	Large corporate	Counterparty credit risk	Advanced IRB approach	ES	Not applicable	Corporates	Other financial corporations	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_OFC_0040_CC_AIRB_FI_Rx0	Large corporate	Counterparty credit risk	Advanced IRB approach	FI	Not applicable	Corporates	Other financial corporations	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_OFC_0040_CC_AIRB_FR_Rx0	Large corporate	Counterparty credit risk	Advanced IRB approach	FR	Not applicable	Corporates	Other financial corporations	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_OFC_0040_CC_AIRB_GB_Rx0	Large corporate	Counterparty credit risk	Advanced IRB approach	GB	Not applicable	Corporates	Other financial corporations	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_OFC_0040_CC_AIRB_GR_Rx0	Large corporate	Counterparty credit risk	Advanced IRB approach	GR	Not applicable	Corporates	Other financial corporations	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_OFC_0040_CC_AIRB_HK_Rx0	Large corporate	Counterparty credit risk	Advanced IRB approach	HK	Not applicable	Corporates	Other financial corporations	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_OFC_0040_CC_AIRB_HR_Rx0	Large corporate	Counterparty credit risk	Advanced IRB approach	HR	Not applicable	Corporates	Other financial corporations	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_OFC_0040_CC_AIRB_HU_Rx0	Large corporate	Counterparty credit risk	Advanced IRB approach	HU	Not applicable	Corporates	Other financial corporations	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_OFC_0040_CC_AIRB_IE_Rx0	Large corporate	Counterparty credit risk	Advanced IRB approach	IE	Not applicable	Corporates	Other financial corporations	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_OFC_0040_CC_AIRB_IL_Rx0	Large corporate	Counterparty credit risk	Advanced IRB approach	IL	Not applicable	Corporates	Other financial corporations	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_OFC_0040_CC_AIRB_IT_Rx0	Large corporate	Counterparty credit risk	Advanced IRB approach	IT	Not applicable	Corporates	Other financial corporations	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_OFC_0040_CC_AIRB_JP_Rx0	Large corporate	Counterparty credit risk	Advanced IRB approach	JP	Not applicable	Corporates	Other financial corporations	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_OFC_0040_CC_AIRB_KR_Rx0	Large corporate	Counterparty credit risk	Advanced IRB approach	KR	Not applicable	Corporates	Other financial corporations	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 200 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposure	Size of exposure
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
CORP_OFC_0040_CC_AIRB_LT_Rx0	Large corporate	Counterparty credit risk	Advanced IRB approach	LT	Not applicable	Corporates	Other financial corporations	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_OFC_0040_CC_AIRB_LU_Rx0	Large corporate	Counterparty credit risk	Advanced IRB approach	LU	Not applicable	Corporates	Other financial corporations	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_OFC_0040_CC_AIRB_LV_Rx0	Large corporate	Counterparty credit risk	Advanced IRB approach	LV	Not applicable	Corporates	Other financial corporations	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_OFC_0040_CC_AIRB_MT_Rx0	Large corporate	Counterparty credit risk	Advanced IRB approach	MT	Not applicable	Corporates	Other financial corporations	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_OFC_0040_CC_AIRB_NL_Rx0	Large corporate	Counterparty credit risk	Advanced IRB approach	NL	Not applicable	Corporates	Other financial corporations	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_OFC_0040_CC_AIRB_NO_Rx0	Large corporate	Counterparty credit risk	Advanced IRB approach	NO	Not applicable	Corporates	Other financial corporations	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_OFC_0040_CC_AIRB_PL_Rx0	Large corporate	Counterparty credit risk	Advanced IRB approach	PL	Not applicable	Corporates	Other financial corporations	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_OFC_0040_CC_AIRB_PT_Rx0	Large corporate	Counterparty credit risk	Advanced IRB approach	PT	Not applicable	Corporates	Other financial corporations	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_OFC_0040_CC_AIRB_RO_Rx0	Large corporate	Counterparty credit risk	Advanced IRB approach	RO	Not applicable	Corporates	Other financial corporations	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_OFC_0040_CC_AIRB_RU_Rx0	Large corporate	Counterparty credit risk	Advanced IRB approach	RU	Not applicable	Corporates	Other financial corporations	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_OFC_0040_CC_AIRB_SE_Rx0	Large corporate	Counterparty credit risk	Advanced IRB approach	SE	Not applicable	Corporates	Other financial corporations	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_OFC_0040_CC_AIRB_SG_Rx0	Large corporate	Counterparty credit risk	Advanced IRB approach	SG	Not applicable	Corporates	Other financial corporations	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_OFC_0040_CC_AIRB_SI_Rx0	Large corporate	Counterparty credit risk	Advanced IRB approach	SI	Not applicable	Corporates	Other financial corporations	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_OFC_0040_CC_AIRB_SK_Rx0	Large corporate	Counterparty credit risk	Advanced IRB approach	SK	Not applicable	Corporates	Other financial corporations	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_OFC_0040_CC_AIRB_TR_Rx0	Large corporate	Counterparty credit risk	Advanced IRB approach	TR	Not applicable	Corporates	Other financial corporations	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_OFC_0040_CC_AIRB_US_Rx0	Large corporate	Counterparty credit risk	Advanced IRB approach	US	Not applicable	Corporates	Other financial corporations	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_OFC_0040_CC_AIRB_x2_Rx0	Large corporate	Counterparty credit risk	Advanced IRB approach	Other countries	Not applicable	Corporates	Other financial corporations	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 200 mln.	Not applicable	Not applicable	Not applicable
INST_OFC_0041_CC_AIRB_x0_R01	Institutions	Counterparty credit risk	Advanced IRB approach	Not applicable	Rating 1	Institutions	Other financial corporations	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Counterparties other than public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
INST_OFC_0041_CC_AIRB_x0_R02	Institutions	Counterparty credit risk	Advanced IRB approach	Not applicable	Rating 2	Institutions	Other financial corporations	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Counterparties other than public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
INST_OFC_0041_CC_AIRB_x0_R03	Institutions	Counterparty credit risk	Advanced IRB approach	Not applicable	Rating 3	Institutions	Other financial corporations	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Counterparties other than public sector entities	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposure	Size of exposure
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
INST_OFC_0041_CC_AIRB_x0_R04	Institutions	Counterparty credit risk	Advanced IRB approach	Not applicable	Rating 4	Institutions	Other financial corporations	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Counterparties other than public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
INST_OFC_0041_CC_AIRB_x0_R05	Institutions	Counterparty credit risk	Advanced IRB approach	Not applicable	Rating 5	Institutions	Other financial corporations	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Counterparties other than public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
INST_OFC_0041_CC_AIRB_x0_R06	Institutions	Counterparty credit risk	Advanced IRB approach	Not applicable	Rating 6	Institutions	Other financial corporations	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Counterparties other than public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
INST_OFC_0041_CC_AIRB_x0_R07	Institutions	Counterparty credit risk	Advanced IRB approach	Not applicable	Rating 7	Institutions	Other financial corporations	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Counterparties other than public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
INST_OFC_0041_CC_AIRB_x0_R08	Institutions	Counterparty credit risk	Advanced IRB approach	Not applicable	Rating 8	Institutions	Other financial corporations	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Counterparties other than public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
INST_OFC_0041_CC_AIRB_x0_R09	Institutions	Counterparty credit risk	Advanced IRB approach	Not applicable	Rating 9	Institutions	Other financial corporations	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Counterparties other than public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
INST_OFC_0041_CC_AIRB_x0_R10	Institutions	Counterparty credit risk	Advanced IRB approach	Not applicable	Rating 10	Institutions	Other financial corporations	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Counterparties other than public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
INST_OFC_0041_CC_AIRB_x0_R11	Institutions	Counterparty credit risk	Advanced IRB approach	Not applicable	Rating 11	Institutions	Other financial corporations	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Counterparties other than public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
INST_OFC_0041_CC_AIRB_x0_R12	Institutions	Counterparty credit risk	Advanced IRB approach	Not applicable	Rating 12	Institutions	Other financial corporations	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Counterparties other than public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
INST_OFC_0041_CC_AIRB_x0_R13	Institutions	Counterparty credit risk	Advanced IRB approach	Not applicable	Rating 13	Institutions	Other financial corporations	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Counterparties other than public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
INST_OFC_0041_CC_AIRB_x0_R14	Institutions	Counterparty credit risk	Advanced IRB approach	Not applicable	Rating 14	Institutions	Other financial corporations	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Counterparties other than public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
INST_OFC_0041_CC_AIRB_x0_R15	Institutions	Counterparty credit risk	Advanced IRB approach	Not applicable	Rating 15	Institutions	Other financial corporations	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Counterparties other than public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
INST_OFC_0041_CC_AIRB_x0_R16	Institutions	Counterparty credit risk	Advanced IRB approach	Not applicable	Rating 16	Institutions	Other financial corporations	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Counterparties other than public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
INST_OFC_0041_CC_AIRB_x0_R17	Institutions	Counterparty credit risk	Advanced IRB approach	Not applicable	Rating 17	Institutions	Other financial corporations	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Counterparties other than public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
INST_OFC_0041_CC_AIRB_x0_R18	Institutions	Counterparty credit risk	Advanced IRB approach	Not applicable	Rating 18	Institutions	Other financial corporations	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Counterparties other than public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
INST_OFC_0041_CC_AIRB_x0_R19	Institutions	Counterparty credit risk	Advanced IRB approach	Not applicable	Rating 19	Institutions	Other financial corporations	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Counterparties other than public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
INST_OFC_0041_CC_AIRB_x0_R20	Institutions	Counterparty credit risk	Advanced IRB approach	Not applicable	Rating 20	Institutions	Other financial corporations	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Counterparties other than public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
INST_OFC_0041_CC_AIRB_x0_R21	Institutions	Counterparty credit risk	Advanced IRB approach	Not applicable	Rating 21	Institutions	Other financial corporations	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Counterparties other than public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
INST_OFC_0041_CC_AIRB_x0_R22	Institutions	Counterparty credit risk	Advanced IRB approach	Not applicable	Rating 22	Institutions	Other financial corporations	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Counterparties other than public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
INST_OFC_0041_CC_AIRB_x0_R23	Institutions	Counterparty credit risk	Advanced IRB approach	Not applicable	Rating 23	Institutions	Other financial corporations	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Counterparties other than public sector entities	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposure	Size of exposure
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
INST_OFC_0041_CC_AIRB_x0_R24	Institutions	Counterparty credit risk	Advanced IRB approach	Not applicable	Rating 24	Institutions	Other financial corporations	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Counterparties other than public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
INST_OFC_0041_CC_AIRB_x0_R25	Institutions	Counterparty credit risk	Advanced IRB approach	Not applicable	Rating 25	Institutions	Other financial corporations	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Counterparties other than public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
INST_OFC_0041_CC_AIRB_x0_R26	Institutions	Counterparty credit risk	Advanced IRB approach	Not applicable	Rating 26	Institutions	Other financial corporations	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Counterparties other than public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
INST_OFC_0041_CC_AIRB_x0_R27	Institutions	Counterparty credit risk	Advanced IRB approach	Not applicable	Rating 27	Institutions	Other financial corporations	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Counterparties other than public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
INST_OFC_0041_CC_AIRB_x0_R28	Institutions	Counterparty credit risk	Advanced IRB approach	Not applicable	Rating 28	Institutions	Other financial corporations	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Counterparties other than public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
INST_OFC_0041_CC_AIRB_x0_R29	Institutions	Counterparty credit risk	Advanced IRB approach	Not applicable	Rating 29	Institutions	Other financial corporations	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Counterparties other than public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
INST_OFC_0041_CC_AIRB_x0_R30	Institutions	Counterparty credit risk	Advanced IRB approach	Not applicable	Rating 30	Institutions	Other financial corporations	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Counterparties other than public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
INST_OFC_0041_CC_AIRB_x0_R31	Institutions	Counterparty credit risk	Advanced IRB approach	Not applicable	Rating 31	Institutions	Other financial corporations	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Counterparties other than public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
INST_OFC_0041_CC_AIRB_x0_R32	Institutions	Counterparty credit risk	Advanced IRB approach	Not applicable	Rating 32	Institutions	Other financial corporations	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Counterparties other than public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
INST_OFC_0041_CC_AIRB_x0_R33	Institutions	Counterparty credit risk	Advanced IRB approach	Not applicable	Rating 33	Institutions	Other financial corporations	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Counterparties other than public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
INST_OFC_0041_CC_AIRB_x0_R34	Institutions	Counterparty credit risk	Advanced IRB approach	Not applicable	Rating 34	Institutions	Other financial corporations	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Counterparties other than public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
INST_OFC_0041_CC_AIRB_x0_R35	Institutions	Counterparty credit risk	Advanced IRB approach	Not applicable	Rating 35	Institutions	Other financial corporations	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Counterparties other than public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
INST_OFC_0041_CC_AIRB_x0_R36	Institutions	Counterparty credit risk	Advanced IRB approach	Not applicable	Rating 36	Institutions	Other financial corporations	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Counterparties other than public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
INST_OFC_0041_CC_AIRB_x0_R37	Institutions	Counterparty credit risk	Advanced IRB approach	Not applicable	Rating 37	Institutions	Other financial corporations	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Counterparties other than public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
INST_OFC_0041_CC_AIRB_x0_R38	Institutions	Counterparty credit risk	Advanced IRB approach	Not applicable	Rating 38	Institutions	Other financial corporations	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Counterparties other than public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
INST_OFC_0041_CC_AIRB_x0_R39	Institutions	Counterparty credit risk	Advanced IRB approach	Not applicable	Rating 39	Institutions	Other financial corporations	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Counterparties other than public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
INST_OFC_0041_CC_AIRB_x0_R40	Institutions	Counterparty credit risk	Advanced IRB approach	Not applicable	Rating 40	Institutions	Other financial corporations	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Counterparties other than public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
INST_OFC_0041_CC_AIRB_x0_R41	Institutions	Counterparty credit risk	Advanced IRB approach	Not applicable	Rating 41	Institutions	Other financial corporations	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Counterparties other than public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
INST_OFC_0041_CC_AIRB_x0_R42	Institutions	Counterparty credit risk	Advanced IRB approach	Not applicable	Rating 42	Institutions	Other financial corporations	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Counterparties other than public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
INST_OFC_0041_CC_AIRB_x0_R43	Institutions	Counterparty credit risk	Advanced IRB approach	Not applicable	Rating 43	Institutions	Other financial corporations	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Counterparties other than public sector entities	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposure	Size of exposure
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
INST_OFC_0041_CC_AIRB_x0_R44	Institutions	Counterparty credit risk	Advanced IRB approach	Not applicable	Rating 44	Institutions	Other financial corporations	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Counterparties other than public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
INST_OFC_0041_CC_AIRB_x0_R45	Institutions	Counterparty credit risk	Advanced IRB approach	Not applicable	Rating 45	Institutions	Other financial corporations	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Counterparties other than public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
INST_OFC_0041_CC_AIRB_x0_R46	Institutions	Counterparty credit risk	Advanced IRB approach	Not applicable	Rating 46	Institutions	Other financial corporations	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Counterparties other than public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
INST_OFC_0041_CC_AIRB_x0_R47	Institutions	Counterparty credit risk	Advanced IRB approach	Not applicable	Rating 47	Institutions	Other financial corporations	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Counterparties other than public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
INST_OFC_0041_CC_AIRB_x0_R48	Institutions	Counterparty credit risk	Advanced IRB approach	Not applicable	Rating 48	Institutions	Other financial corporations	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Counterparties other than public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
INST_OFC_0041_CC_AIRB_x0_R49	Institutions	Counterparty credit risk	Advanced IRB approach	Not applicable	Rating 49	Institutions	Other financial corporations	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Counterparties other than public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
INST_OFC_0041_CC_AIRB_x0_R50	Institutions	Counterparty credit risk	Advanced IRB approach	Not applicable	Rating 50	Institutions	Other financial corporations	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Counterparties other than public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
INST_OFC_0041_CC_AIRB_x0_R51	Institutions	Counterparty credit risk	Advanced IRB approach	Not applicable	Rating 51	Institutions	Other financial corporations	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Counterparties other than public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
INST_OFC_0041_CC_AIRB_x0_R52	Institutions	Counterparty credit risk	Advanced IRB approach	Not applicable	Rating 52	Institutions	Other financial corporations	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Counterparties other than public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
INST_OFC_0041_CC_AIRB_x0_R53	Institutions	Counterparty credit risk	Advanced IRB approach	Not applicable	Rating 53	Institutions	Other financial corporations	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Counterparties other than public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
INST_OFC_0041_CC_AIRB_x0_R54	Institutions	Counterparty credit risk	Advanced IRB approach	Not applicable	Rating 54	Institutions	Other financial corporations	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Counterparties other than public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
INST_OFC_0041_CC_AIRB_x0_R55	Institutions	Counterparty credit risk	Advanced IRB approach	Not applicable	Rating 55	Institutions	Other financial corporations	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Counterparties other than public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
INST_OFC_0041_CC_AIRB_x0_R56	Institutions	Counterparty credit risk	Advanced IRB approach	Not applicable	Rating 56	Institutions	Other financial corporations	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Counterparties other than public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
INST_OFC_0041_CC_AIRB_x0_R57	Institutions	Counterparty credit risk	Advanced IRB approach	Not applicable	Rating 57	Institutions	Other financial corporations	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Counterparties other than public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
INST_OFC_0041_CC_AIRB_x0_R58	Institutions	Counterparty credit risk	Advanced IRB approach	Not applicable	Rating 58	Institutions	Other financial corporations	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Counterparties other than public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
INST_OFC_0041_CC_AIRB_x0_R59	Institutions	Counterparty credit risk	Advanced IRB approach	Not applicable	Rating 59	Institutions	Other financial corporations	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Counterparties other than public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
INST_OFC_0041_CC_AIRB_x0_R60	Institutions	Counterparty credit risk	Advanced IRB approach	Not applicable	Rating 60	Institutions	Other financial corporations	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Counterparties other than public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
INST_OFC_0041_CC_AIRB_x0_R61	Institutions	Counterparty credit risk	Advanced IRB approach	Not applicable	Rating 61	Institutions	Other financial corporations	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Counterparties other than public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
INST_OFC_0041_CC_AIRB_x0_R62	Institutions	Counterparty credit risk	Advanced IRB approach	Not applicable	Rating 62	Institutions	Other financial corporations	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Counterparties other than public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
INST_OFC_0041_CC_AIRB_x0_R63	Institutions	Counterparty credit risk	Advanced IRB approach	Not applicable	Rating 63	Institutions	Other financial corporations	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Counterparties other than public sector entities	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposure	Size of exposure
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
INST_OFC_0041_CC_AIRB_x0_R64	Institutions	Counterparty credit risk	Advanced IRB approach	Not applicable	Rating 64	Institutions	Other financial corporations	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Counterparties other than public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
INST_OFC_0041_CC_AIRB_x0_R65	Institutions	Counterparty credit risk	Advanced IRB approach	Not applicable	Rating 65	Institutions	Other financial corporations	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Counterparties other than public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
INST_OFC_0041_CC_AIRB_x0_R66	Institutions	Counterparty credit risk	Advanced IRB approach	Not applicable	Rating 66	Institutions	Other financial corporations	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Counterparties other than public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
INST_OFC_0041_CC_AIRB_x0_R67	Institutions	Counterparty credit risk	Advanced IRB approach	Not applicable	Rating 67	Institutions	Other financial corporations	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Counterparties other than public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
INST_OFC_0041_CC_AIRB_x0_R68	Institutions	Counterparty credit risk	Advanced IRB approach	Not applicable	Rating 68	Institutions	Other financial corporations	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Counterparties other than public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
INST_OFC_0041_CC_AIRB_x0_R69	Institutions	Counterparty credit risk	Advanced IRB approach	Not applicable	Rating 69	Institutions	Other financial corporations	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Counterparties other than public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
INST_OFC_0041_CC_AIRB_x0_R70	Institutions	Counterparty credit risk	Advanced IRB approach	Not applicable	Rating 70	Institutions	Other financial corporations	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Counterparties other than public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
INST_OFC_0041_CC_AIRB_x0_R71	Institutions	Counterparty credit risk	Advanced IRB approach	Not applicable	Rating 71	Institutions	Other financial corporations	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Counterparties other than public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
INST_OFC_0041_CC_AIRB_x0_R72	Institutions	Counterparty credit risk	Advanced IRB approach	Not applicable	Rating 72	Institutions	Other financial corporations	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Counterparties other than public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
INST_OFC_0041_CC_AIRB_x0_R73	Institutions	Counterparty credit risk	Advanced IRB approach	Not applicable	Rating 73	Institutions	Other financial corporations	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Counterparties other than public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
INST_OFC_0041_CC_AIRB_x0_R74	Institutions	Counterparty credit risk	Advanced IRB approach	Not applicable	Rating 74	Institutions	Other financial corporations	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Counterparties other than public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
INST_OFC_0041_CC_AIRB_x0_R75	Institutions	Counterparty credit risk	Advanced IRB approach	Not applicable	Rating 75	Institutions	Other financial corporations	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Counterparties other than public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
INST_OFC_0041_CC_AIRB_x0_R76	Institutions	Counterparty credit risk	Advanced IRB approach	Not applicable	Rating 76	Institutions	Other financial corporations	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Counterparties other than public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
INST_OFC_0041_CC_AIRB_x0_R77	Institutions	Counterparty credit risk	Advanced IRB approach	Not applicable	Rating 77	Institutions	Other financial corporations	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Counterparties other than public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
INST_OFC_0041_CC_AIRB_x0_R78	Institutions	Counterparty credit risk	Advanced IRB approach	Not applicable	Rating 78	Institutions	Other financial corporations	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Counterparties other than public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
INST_OFC_0041_CC_AIRB_x0_R79	Institutions	Counterparty credit risk	Advanced IRB approach	Not applicable	Rating 79	Institutions	Other financial corporations	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Counterparties other than public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
INST_OFC_0041_CC_AIRB_x0_R80	Institutions	Counterparty credit risk	Advanced IRB approach	Not applicable	Rating 80	Institutions	Other financial corporations	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Counterparties other than public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
INST_OFC_0041_CC_AIRB_x0_R81	Institutions	Counterparty credit risk	Advanced IRB approach	Not applicable	Rating 81	Institutions	Other financial corporations	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Counterparties other than public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
INST_OFC_0041_CC_AIRB_x0_R82	Institutions	Counterparty credit risk	Advanced IRB approach	Not applicable	Rating 82	Institutions	Other financial corporations	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Counterparties other than public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
INST_OFC_0041_CC_AIRB_x0_R83	Institutions	Counterparty credit risk	Advanced IRB approach	Not applicable	Rating 83	Institutions	Other financial corporations	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Counterparties other than public sector entities	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposure	Size of exposure
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
INST_OFC_0041_CC_AIRB_x0_R84	Institutions	Counterparty credit risk	Advanced IRB approach	Not applicable	Rating 84	Institutions	Other financial corporations	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Counterparties other than public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
INST_OFC_0041_CC_AIRB_x0_R85	Institutions	Counterparty credit risk	Advanced IRB approach	Not applicable	Rating 85	Institutions	Other financial corporations	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Counterparties other than public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
INST_OFC_0041_CC_AIRB_x0_R86	Institutions	Counterparty credit risk	Advanced IRB approach	Not applicable	Rating 86	Institutions	Other financial corporations	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Counterparties other than public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
INST_OFC_0041_CC_AIRB_x0_R87	Institutions	Counterparty credit risk	Advanced IRB approach	Not applicable	Rating 87	Institutions	Other financial corporations	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Counterparties other than public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
INST_OFC_0041_CC_AIRB_x0_R88	Institutions	Counterparty credit risk	Advanced IRB approach	Not applicable	Rating 88	Institutions	Other financial corporations	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Counterparties other than public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
INST_OFC_0041_CC_AIRB_x0_R89	Institutions	Counterparty credit risk	Advanced IRB approach	Not applicable	Rating 89	Institutions	Other financial corporations	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Counterparties other than public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
INST_OFC_0041_CC_AIRB_x0_R90	Institutions	Counterparty credit risk	Advanced IRB approach	Not applicable	Rating 90	Institutions	Other financial corporations	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Counterparties other than public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
INST_OFC_0041_CC_AIRB_x0_R91	Institutions	Counterparty credit risk	Advanced IRB approach	Not applicable	Rating 91	Institutions	Other financial corporations	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Counterparties other than public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
INST_OFC_0041_CC_AIRB_x0_R92	Institutions	Counterparty credit risk	Advanced IRB approach	Not applicable	Rating 92	Institutions	Other financial corporations	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Counterparties other than public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
INST_OFC_0041_CC_AIRB_x0_R93	Institutions	Counterparty credit risk	Advanced IRB approach	Not applicable	Rating 93	Institutions	Other financial corporations	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Counterparties other than public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
INST_OFC_0041_CC_AIRB_x0_R94	Institutions	Counterparty credit risk	Advanced IRB approach	Not applicable	Rating 94	Institutions	Other financial corporations	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Counterparties other than public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
INST_OFC_0041_CC_AIRB_x0_R95	Institutions	Counterparty credit risk	Advanced IRB approach	Not applicable	Rating 95	Institutions	Other financial corporations	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Counterparties other than public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
INST_OFC_0041_CC_AIRB_x0_R96	Institutions	Counterparty credit risk	Advanced IRB approach	Not applicable	Rating 96	Institutions	Other financial corporations	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Counterparties other than public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
INST_OFC_0041_CC_AIRB_x0_R97	Institutions	Counterparty credit risk	Advanced IRB approach	Not applicable	Rating 97	Institutions	Other financial corporations	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Counterparties other than public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
INST_OFC_0041_CC_AIRB_x0_R98	Institutions	Counterparty credit risk	Advanced IRB approach	Not applicable	Rating 98	Institutions	Other financial corporations	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Counterparties other than public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
INST_OFC_0041_CC_AIRB_x0_R99	Institutions	Counterparty credit risk	Advanced IRB approach	Not applicable	Rating 99	Institutions	Other financial corporations	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Counterparties other than public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
INST_OFC_0042_CC_AIRB_x0_Rx0	Institutions	Counterparty credit risk	Advanced IRB approach	Not applicable	Not applicable	Institutions	Other financial corporations	Defaulted	Not applicable	Not applicable	Not applicable	Counterparties other than public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
INST_OFC_0043_CC_AIRB_x0_Rx0	Institutions	Counterparty credit risk	Advanced IRB approach	Not applicable	Not applicable	Institutions	Other financial corporations	Non-defaulted	Not applicable	Not applicable	Not applicable	Counterparties other than public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
INST_OFC_0044_CC_AIRB_x0_R01	Institutions	Counterparty credit risk	Advanced IRB approach	Not applicable	Rating 1	Institutions	Other financial corporations	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
INST_OFC_0044_CC_AIRB_x0_R02	Institutions	Counterparty credit risk	Advanced IRB approach	Not applicable	Rating 2	Institutions	Other financial corporations	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Public sector entities	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposure	Size of exposure
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
INST_OFC_0044_CC_AIRB_x0_R03	Institutions	Counterparty credit risk	Advanced IRB approach	Not applicable	Rating 3	Institutions	Other financial corporations	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
INST_OFC_0044_CC_AIRB_x0_R04	Institutions	Counterparty credit risk	Advanced IRB approach	Not applicable	Rating 4	Institutions	Other financial corporations	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
INST_OFC_0044_CC_AIRB_x0_R05	Institutions	Counterparty credit risk	Advanced IRB approach	Not applicable	Rating 5	Institutions	Other financial corporations	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
INST_OFC_0044_CC_AIRB_x0_R06	Institutions	Counterparty credit risk	Advanced IRB approach	Not applicable	Rating 6	Institutions	Other financial corporations	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
INST_OFC_0044_CC_AIRB_x0_R07	Institutions	Counterparty credit risk	Advanced IRB approach	Not applicable	Rating 7	Institutions	Other financial corporations	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
INST_OFC_0044_CC_AIRB_x0_R08	Institutions	Counterparty credit risk	Advanced IRB approach	Not applicable	Rating 8	Institutions	Other financial corporations	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
INST_OFC_0044_CC_AIRB_x0_R09	Institutions	Counterparty credit risk	Advanced IRB approach	Not applicable	Rating 9	Institutions	Other financial corporations	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
INST_OFC_0044_CC_AIRB_x0_R10	Institutions	Counterparty credit risk	Advanced IRB approach	Not applicable	Rating 10	Institutions	Other financial corporations	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
INST_OFC_0044_CC_AIRB_x0_R11	Institutions	Counterparty credit risk	Advanced IRB approach	Not applicable	Rating 11	Institutions	Other financial corporations	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
INST_OFC_0044_CC_AIRB_x0_R12	Institutions	Counterparty credit risk	Advanced IRB approach	Not applicable	Rating 12	Institutions	Other financial corporations	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
INST_OFC_0044_CC_AIRB_x0_R13	Institutions	Counterparty credit risk	Advanced IRB approach	Not applicable	Rating 13	Institutions	Other financial corporations	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
INST_OFC_0044_CC_AIRB_x0_R14	Institutions	Counterparty credit risk	Advanced IRB approach	Not applicable	Rating 14	Institutions	Other financial corporations	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
INST_OFC_0044_CC_AIRB_x0_R15	Institutions	Counterparty credit risk	Advanced IRB approach	Not applicable	Rating 15	Institutions	Other financial corporations	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
INST_OFC_0044_CC_AIRB_x0_R16	Institutions	Counterparty credit risk	Advanced IRB approach	Not applicable	Rating 16	Institutions	Other financial corporations	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
INST_OFC_0044_CC_AIRB_x0_R17	Institutions	Counterparty credit risk	Advanced IRB approach	Not applicable	Rating 17	Institutions	Other financial corporations	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
INST_OFC_0044_CC_AIRB_x0_R18	Institutions	Counterparty credit risk	Advanced IRB approach	Not applicable	Rating 18	Institutions	Other financial corporations	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
INST_OFC_0044_CC_AIRB_x0_R19	Institutions	Counterparty credit risk	Advanced IRB approach	Not applicable	Rating 19	Institutions	Other financial corporations	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
INST_OFC_0044_CC_AIRB_x0_R20	Institutions	Counterparty credit risk	Advanced IRB approach	Not applicable	Rating 20	Institutions	Other financial corporations	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
INST_OFC_0044_CC_AIRB_x0_R21	Institutions	Counterparty credit risk	Advanced IRB approach	Not applicable	Rating 21	Institutions	Other financial corporations	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
INST_OFC_0044_CC_AIRB_x0_R22	Institutions	Counterparty credit risk	Advanced IRB approach	Not applicable	Rating 22	Institutions	Other financial corporations	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Public sector entities	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposure	Size of exposure
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
INST_OFC_0044_CC_AIRB_x0_R23	Institutions	Counterparty credit risk	Advanced IRB approach	Not applicable	Rating 23	Institutions	Other financial corporations	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
INST_OFC_0044_CC_AIRB_x0_R24	Institutions	Counterparty credit risk	Advanced IRB approach	Not applicable	Rating 24	Institutions	Other financial corporations	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
INST_OFC_0044_CC_AIRB_x0_R25	Institutions	Counterparty credit risk	Advanced IRB approach	Not applicable	Rating 25	Institutions	Other financial corporations	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
INST_OFC_0044_CC_AIRB_x0_R26	Institutions	Counterparty credit risk	Advanced IRB approach	Not applicable	Rating 26	Institutions	Other financial corporations	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
INST_OFC_0044_CC_AIRB_x0_R27	Institutions	Counterparty credit risk	Advanced IRB approach	Not applicable	Rating 27	Institutions	Other financial corporations	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
INST_OFC_0044_CC_AIRB_x0_R28	Institutions	Counterparty credit risk	Advanced IRB approach	Not applicable	Rating 28	Institutions	Other financial corporations	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
INST_OFC_0044_CC_AIRB_x0_R29	Institutions	Counterparty credit risk	Advanced IRB approach	Not applicable	Rating 29	Institutions	Other financial corporations	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
INST_OFC_0044_CC_AIRB_x0_R30	Institutions	Counterparty credit risk	Advanced IRB approach	Not applicable	Rating 30	Institutions	Other financial corporations	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
INST_OFC_0044_CC_AIRB_x0_R31	Institutions	Counterparty credit risk	Advanced IRB approach	Not applicable	Rating 31	Institutions	Other financial corporations	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
INST_OFC_0044_CC_AIRB_x0_R32	Institutions	Counterparty credit risk	Advanced IRB approach	Not applicable	Rating 32	Institutions	Other financial corporations	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
INST_OFC_0044_CC_AIRB_x0_R33	Institutions	Counterparty credit risk	Advanced IRB approach	Not applicable	Rating 33	Institutions	Other financial corporations	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
INST_OFC_0044_CC_AIRB_x0_R34	Institutions	Counterparty credit risk	Advanced IRB approach	Not applicable	Rating 34	Institutions	Other financial corporations	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
INST_OFC_0044_CC_AIRB_x0_R35	Institutions	Counterparty credit risk	Advanced IRB approach	Not applicable	Rating 35	Institutions	Other financial corporations	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
INST_OFC_0044_CC_AIRB_x0_R36	Institutions	Counterparty credit risk	Advanced IRB approach	Not applicable	Rating 36	Institutions	Other financial corporations	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
INST_OFC_0044_CC_AIRB_x0_R37	Institutions	Counterparty credit risk	Advanced IRB approach	Not applicable	Rating 37	Institutions	Other financial corporations	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
INST_OFC_0044_CC_AIRB_x0_R38	Institutions	Counterparty credit risk	Advanced IRB approach	Not applicable	Rating 38	Institutions	Other financial corporations	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
INST_OFC_0044_CC_AIRB_x0_R39	Institutions	Counterparty credit risk	Advanced IRB approach	Not applicable	Rating 39	Institutions	Other financial corporations	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
INST_OFC_0044_CC_AIRB_x0_R40	Institutions	Counterparty credit risk	Advanced IRB approach	Not applicable	Rating 40	Institutions	Other financial corporations	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
INST_OFC_0044_CC_AIRB_x0_R41	Institutions	Counterparty credit risk	Advanced IRB approach	Not applicable	Rating 41	Institutions	Other financial corporations	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
INST_OFC_0044_CC_AIRB_x0_R42	Institutions	Counterparty credit risk	Advanced IRB approach	Not applicable	Rating 42	Institutions	Other financial corporations	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Public sector entities	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposure	Size of exposure
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
INST_OFC_0044_CC_AIRB_x0_R43	Institutions	Counterparty credit risk	Advanced IRB approach	Not applicable	Rating 43	Institutions	Other financial corporations	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
INST_OFC_0044_CC_AIRB_x0_R44	Institutions	Counterparty credit risk	Advanced IRB approach	Not applicable	Rating 44	Institutions	Other financial corporations	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
INST_OFC_0044_CC_AIRB_x0_R45	Institutions	Counterparty credit risk	Advanced IRB approach	Not applicable	Rating 45	Institutions	Other financial corporations	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
INST_OFC_0044_CC_AIRB_x0_R46	Institutions	Counterparty credit risk	Advanced IRB approach	Not applicable	Rating 46	Institutions	Other financial corporations	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
INST_OFC_0044_CC_AIRB_x0_R47	Institutions	Counterparty credit risk	Advanced IRB approach	Not applicable	Rating 47	Institutions	Other financial corporations	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
INST_OFC_0044_CC_AIRB_x0_R48	Institutions	Counterparty credit risk	Advanced IRB approach	Not applicable	Rating 48	Institutions	Other financial corporations	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
INST_OFC_0044_CC_AIRB_x0_R49	Institutions	Counterparty credit risk	Advanced IRB approach	Not applicable	Rating 49	Institutions	Other financial corporations	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
INST_OFC_0044_CC_AIRB_x0_R50	Institutions	Counterparty credit risk	Advanced IRB approach	Not applicable	Rating 50	Institutions	Other financial corporations	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
INST_OFC_0044_CC_AIRB_x0_R51	Institutions	Counterparty credit risk	Advanced IRB approach	Not applicable	Rating 51	Institutions	Other financial corporations	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
INST_OFC_0044_CC_AIRB_x0_R52	Institutions	Counterparty credit risk	Advanced IRB approach	Not applicable	Rating 52	Institutions	Other financial corporations	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
INST_OFC_0044_CC_AIRB_x0_R53	Institutions	Counterparty credit risk	Advanced IRB approach	Not applicable	Rating 53	Institutions	Other financial corporations	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
INST_OFC_0044_CC_AIRB_x0_R54	Institutions	Counterparty credit risk	Advanced IRB approach	Not applicable	Rating 54	Institutions	Other financial corporations	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
INST_OFC_0044_CC_AIRB_x0_R55	Institutions	Counterparty credit risk	Advanced IRB approach	Not applicable	Rating 55	Institutions	Other financial corporations	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
INST_OFC_0044_CC_AIRB_x0_R56	Institutions	Counterparty credit risk	Advanced IRB approach	Not applicable	Rating 56	Institutions	Other financial corporations	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
INST_OFC_0044_CC_AIRB_x0_R57	Institutions	Counterparty credit risk	Advanced IRB approach	Not applicable	Rating 57	Institutions	Other financial corporations	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
INST_OFC_0044_CC_AIRB_x0_R58	Institutions	Counterparty credit risk	Advanced IRB approach	Not applicable	Rating 58	Institutions	Other financial corporations	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
INST_OFC_0044_CC_AIRB_x0_R59	Institutions	Counterparty credit risk	Advanced IRB approach	Not applicable	Rating 59	Institutions	Other financial corporations	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
INST_OFC_0044_CC_AIRB_x0_R60	Institutions	Counterparty credit risk	Advanced IRB approach	Not applicable	Rating 60	Institutions	Other financial corporations	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
INST_OFC_0044_CC_AIRB_x0_R61	Institutions	Counterparty credit risk	Advanced IRB approach	Not applicable	Rating 61	Institutions	Other financial corporations	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
INST_OFC_0044_CC_AIRB_x0_R62	Institutions	Counterparty credit risk	Advanced IRB approach	Not applicable	Rating 62	Institutions	Other financial corporations	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Public sector entities	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposure	Size of exposure
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
INST_OFC_0044_CC_AIRB_x0_R63	Institutions	Counterparty credit risk	Advanced IRB approach	Not applicable	Rating 63	Institutions	Other financial corporations	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
INST_OFC_0044_CC_AIRB_x0_R64	Institutions	Counterparty credit risk	Advanced IRB approach	Not applicable	Rating 64	Institutions	Other financial corporations	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
INST_OFC_0044_CC_AIRB_x0_R65	Institutions	Counterparty credit risk	Advanced IRB approach	Not applicable	Rating 65	Institutions	Other financial corporations	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
INST_OFC_0044_CC_AIRB_x0_R66	Institutions	Counterparty credit risk	Advanced IRB approach	Not applicable	Rating 66	Institutions	Other financial corporations	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
INST_OFC_0044_CC_AIRB_x0_R67	Institutions	Counterparty credit risk	Advanced IRB approach	Not applicable	Rating 67	Institutions	Other financial corporations	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
INST_OFC_0044_CC_AIRB_x0_R68	Institutions	Counterparty credit risk	Advanced IRB approach	Not applicable	Rating 68	Institutions	Other financial corporations	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
INST_OFC_0044_CC_AIRB_x0_R69	Institutions	Counterparty credit risk	Advanced IRB approach	Not applicable	Rating 69	Institutions	Other financial corporations	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
INST_OFC_0044_CC_AIRB_x0_R70	Institutions	Counterparty credit risk	Advanced IRB approach	Not applicable	Rating 70	Institutions	Other financial corporations	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
INST_OFC_0044_CC_AIRB_x0_R71	Institutions	Counterparty credit risk	Advanced IRB approach	Not applicable	Rating 71	Institutions	Other financial corporations	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
INST_OFC_0044_CC_AIRB_x0_R72	Institutions	Counterparty credit risk	Advanced IRB approach	Not applicable	Rating 72	Institutions	Other financial corporations	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
INST_OFC_0044_CC_AIRB_x0_R73	Institutions	Counterparty credit risk	Advanced IRB approach	Not applicable	Rating 73	Institutions	Other financial corporations	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
INST_OFC_0044_CC_AIRB_x0_R74	Institutions	Counterparty credit risk	Advanced IRB approach	Not applicable	Rating 74	Institutions	Other financial corporations	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
INST_OFC_0044_CC_AIRB_x0_R75	Institutions	Counterparty credit risk	Advanced IRB approach	Not applicable	Rating 75	Institutions	Other financial corporations	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
INST_OFC_0044_CC_AIRB_x0_R76	Institutions	Counterparty credit risk	Advanced IRB approach	Not applicable	Rating 76	Institutions	Other financial corporations	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
INST_OFC_0044_CC_AIRB_x0_R77	Institutions	Counterparty credit risk	Advanced IRB approach	Not applicable	Rating 77	Institutions	Other financial corporations	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
INST_OFC_0044_CC_AIRB_x0_R78	Institutions	Counterparty credit risk	Advanced IRB approach	Not applicable	Rating 78	Institutions	Other financial corporations	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
INST_OFC_0044_CC_AIRB_x0_R79	Institutions	Counterparty credit risk	Advanced IRB approach	Not applicable	Rating 79	Institutions	Other financial corporations	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
INST_OFC_0044_CC_AIRB_x0_R80	Institutions	Counterparty credit risk	Advanced IRB approach	Not applicable	Rating 80	Institutions	Other financial corporations	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
INST_OFC_0044_CC_AIRB_x0_R81	Institutions	Counterparty credit risk	Advanced IRB approach	Not applicable	Rating 81	Institutions	Other financial corporations	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
INST_OFC_0044_CC_AIRB_x0_R82	Institutions	Counterparty credit risk	Advanced IRB approach	Not applicable	Rating 82	Institutions	Other financial corporations	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Public sector entities	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposure	Size of exposure
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
INST_OFC_0044_CC_AIRB_x0_R83	Institutions	Counterparty credit risk	Advanced IRB approach	Not applicable	Rating 83	Institutions	Other financial corporations	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
INST_OFC_0044_CC_AIRB_x0_R84	Institutions	Counterparty credit risk	Advanced IRB approach	Not applicable	Rating 84	Institutions	Other financial corporations	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
INST_OFC_0044_CC_AIRB_x0_R85	Institutions	Counterparty credit risk	Advanced IRB approach	Not applicable	Rating 85	Institutions	Other financial corporations	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
INST_OFC_0044_CC_AIRB_x0_R86	Institutions	Counterparty credit risk	Advanced IRB approach	Not applicable	Rating 86	Institutions	Other financial corporations	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
INST_OFC_0044_CC_AIRB_x0_R87	Institutions	Counterparty credit risk	Advanced IRB approach	Not applicable	Rating 87	Institutions	Other financial corporations	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
INST_OFC_0044_CC_AIRB_x0_R88	Institutions	Counterparty credit risk	Advanced IRB approach	Not applicable	Rating 88	Institutions	Other financial corporations	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
INST_OFC_0044_CC_AIRB_x0_R89	Institutions	Counterparty credit risk	Advanced IRB approach	Not applicable	Rating 89	Institutions	Other financial corporations	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
INST_OFC_0044_CC_AIRB_x0_R90	Institutions	Counterparty credit risk	Advanced IRB approach	Not applicable	Rating 90	Institutions	Other financial corporations	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
INST_OFC_0044_CC_AIRB_x0_R91	Institutions	Counterparty credit risk	Advanced IRB approach	Not applicable	Rating 91	Institutions	Other financial corporations	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
INST_OFC_0044_CC_AIRB_x0_R92	Institutions	Counterparty credit risk	Advanced IRB approach	Not applicable	Rating 92	Institutions	Other financial corporations	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
INST_OFC_0044_CC_AIRB_x0_R93	Institutions	Counterparty credit risk	Advanced IRB approach	Not applicable	Rating 93	Institutions	Other financial corporations	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
INST_OFC_0044_CC_AIRB_x0_R94	Institutions	Counterparty credit risk	Advanced IRB approach	Not applicable	Rating 94	Institutions	Other financial corporations	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
INST_OFC_0044_CC_AIRB_x0_R95	Institutions	Counterparty credit risk	Advanced IRB approach	Not applicable	Rating 95	Institutions	Other financial corporations	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
INST_OFC_0044_CC_AIRB_x0_R96	Institutions	Counterparty credit risk	Advanced IRB approach	Not applicable	Rating 96	Institutions	Other financial corporations	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
INST_OFC_0044_CC_AIRB_x0_R97	Institutions	Counterparty credit risk	Advanced IRB approach	Not applicable	Rating 97	Institutions	Other financial corporations	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
INST_OFC_0044_CC_AIRB_x0_R98	Institutions	Counterparty credit risk	Advanced IRB approach	Not applicable	Rating 98	Institutions	Other financial corporations	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
INST_OFC_0044_CC_AIRB_x0_R99	Institutions	Counterparty credit risk	Advanced IRB approach	Not applicable	Rating 99	Institutions	Other financial corporations	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
INST_OFC_0045_CC_AIRB_x0_Rx0	Institutions	Counterparty credit risk	Advanced IRB approach	Not applicable	Not applicable	Institutions	Other financial corporations	Defaulted	Not applicable	Not applicable	Not applicable	Public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
INST_OFC_0046_CC_AIRB_x0_Rx0	Institutions	Counterparty credit risk	Advanced IRB approach	Not applicable	Not applicable	Institutions	Other financial corporations	Non-defaulted	Not applicable	Not applicable	Not applicable	Public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
INST_OFC_0047_CC_AIRB_x0_Rx0	Institutions	Counterparty credit risk	Advanced IRB approach	Not applicable	Not applicable	Institutions	Other financial corporations	Non-defaulted	Drawn credit facility	Exposures without credit protection	Not applicable	Counterparties other than public sector entities	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposure	Size of exposure
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
INST_OFC_0048_CC_AIRB_x0_Rx0	Institutions	Counterparty credit risk	Advanced IRB approach	Not applicable	Not applicable	Institutions	Other financial corporations	Non-defaulted	Drawn credit facility	Exposures with funded credit protection	Eligible financial collateral	Counterparties other than public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
INST_OFC_0049_CC_AIRB_x0_Rx0	Institutions	Counterparty credit risk	Advanced IRB approach	Not applicable	Not applicable	Institutions	Other financial corporations	Non-defaulted	Drawn credit facility	Exposures with funded credit protection	Other eligible collateral: Receivables	Counterparties other than public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
INST_OFC_0050_CC_AIRB_x0_Rx0	Institutions	Counterparty credit risk	Advanced IRB approach	Not applicable	Not applicable	Institutions	Other financial corporations	Non-defaulted	Drawn credit facility	Exposures with funded credit protection	Other eligible collateral: Residential Real estate	Counterparties other than public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
INST_OFC_0051_CC_AIRB_x0_Rx0	Institutions	Counterparty credit risk	Advanced IRB approach	Not applicable	Not applicable	Institutions	Other financial corporations	Non-defaulted	Drawn credit facility	Exposures with funded credit protection	Other eligible collateral: Commercial Real estate	Counterparties other than public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
INST_OFC_0052_CC_AIRB_x0_Rx0	Institutions	Counterparty credit risk	Advanced IRB approach	Not applicable	Not applicable	Institutions	Other financial corporations	Non-defaulted	Drawn credit facility	Exposures with funded credit protection	Other eligible collateral: Physical collateral	Counterparties other than public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
INST_OFC_0053_CC_AIRB_x0_Rx0	Institutions	Counterparty credit risk	Advanced IRB approach	Not applicable	Not applicable	Institutions	Other financial corporations	Non-defaulted	Drawn credit facility	Exposures with funded credit protection	Other funded credit protection	Counterparties other than public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
INST_OFC_0054_CC_AIRB_x0_Rx0	Institutions	Counterparty credit risk	Advanced IRB approach	Not applicable	Not applicable	Institutions	Other financial corporations	Non-defaulted	Drawn credit facility	Exposures with unfunded credit protection	Unfunded credit protection	Counterparties other than public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
INST_OFC_0055_CC_AIRB_x0_Rx0	Institutions	Counterparty credit risk	Advanced IRB approach	Not applicable	Not applicable	Institutions	Other financial corporations	Non-defaulted	Undrawn committed revolving credit facility	Not applicable	Not applicable	Counterparties other than public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
INST_OFC_0056_CC_AIRB_x0_Rx0	Institutions	Counterparty credit risk	Advanced IRB approach	Not applicable	Not applicable	Institutions	Other financial corporations	Non-defaulted	Undrawn committed term credit facility	Not applicable	Not applicable	Counterparties other than public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
INST_OFC_0057_CC_AIRB_x0_Rx0	Institutions	Counterparty credit risk	Advanced IRB approach	Not applicable	Not applicable	Institutions	Other financial corporations	Non-defaulted	Note issuance facility (NIF) and revolving underwriting facility (RUF)	Not applicable	Not applicable	Counterparties other than public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
INST_OFC_0058_CC_AIRB_x0_Rx0	Institutions	Counterparty credit risk	Advanced IRB approach	Not applicable	Not applicable	Institutions	Other financial corporations	Non-defaulted	Undrawn committed other credit facility	Not applicable	Not applicable	Counterparties other than public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
INST_OFC_0059_CC_AIRB_x0_Rx0	Institutions	Counterparty credit risk	Advanced IRB approach	Not applicable	Not applicable	Institutions	Other financial corporations	Non-defaulted	Undrawn uncommitted credit lines	Not applicable	Not applicable	Counterparties other than public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
INST_OFC_0060_CC_AIRB_x0_Rx0	Institutions	Counterparty credit risk	Advanced IRB approach	Not applicable	Not applicable	Institutions	Other financial corporations	Non-defaulted	Undrawn purchase commitments for revolving purchased receivables and other low-risk off-balance sheet items	Not applicable	Not applicable	Counterparties other than public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
INST_OFC_0061_CC_AIRB_x0_Rx0	Institutions	Counterparty credit risk	Advanced IRB approach	Not applicable	Not applicable	Institutions	Other financial corporations	Non-defaulted	Issued short term letter of credit and other medium-risk off-balance sheet items	Not applicable	Not applicable	Counterparties other than public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
INST_OFC_0062_CC_AIRB_x0_Rx0	Institutions	Counterparty credit risk	Advanced IRB approach	Not applicable	Not applicable	Institutions	Other financial corporations	Non-defaulted	Issued warranties and indemnities, guarantees, irrevocable stand-by letter of credit and documentary credit	Not applicable	Not applicable	Counterparties other than public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
INST_OFC_0063_CC_AIRB_x0_Rx0	Institutions	Counterparty credit risk	Advanced IRB approach	Not applicable	Not applicable	Institutions	Other financial corporations	Non-defaulted	Full risk (100 %)	Not applicable	Not applicable	Counterparties other than public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
INST_OFC_0064_CC_AIRB_x0_Rx0	Institutions	Counterparty credit risk	Advanced IRB approach	Not applicable	Not applicable	Institutions	Other financial corporations	Non-defaulted	Drawn credit facility	Exposures without credit protection	Not applicable	Public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
INST_OFC_0065_CC_AIRB_x0_Rx0	Institutions	Counterparty credit risk	Advanced IRB approach	Not applicable	Not applicable	Institutions	Other financial corporations	Non-defaulted	Drawn credit facility	Exposures with funded credit protection	Eligible financial collateral	Public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
INST_OFC_0066_CC_AIRB_x0_Rx0	Institutions	Counterparty credit risk	Advanced IRB approach	Not applicable	Not applicable	Institutions	Other financial corporations	Non-defaulted	Drawn credit facility	Exposures with funded credit protection	Other eligible collateral: Receivables	Public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
INST_OFC_0067_CC_AIRB_x0_Rx0	Institutions	Counterparty credit risk	Advanced IRB approach	Not applicable	Not applicable	Institutions	Other financial corporations	Non-defaulted	Drawn credit facility	Exposures with funded credit protection	Other eligible collateral: Residential Real estate	Public sector entities	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposure	Size of exposure
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
INST_OFC_0068_CC_AIRB_x0_Rx0	Institutions	Counterparty credit risk	Advanced IRB approach	Not applicable	Not applicable	Institutions	Other financial corporations	Non-defaulted	Drawn credit facility	Exposures with funded credit protection	Other eligible collateral: Commercial Real estate	Public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
INST_OFC_0069_CC_AIRB_x0_Rx0	Institutions	Counterparty credit risk	Advanced IRB approach	Not applicable	Not applicable	Institutions	Other financial corporations	Non-defaulted	Drawn credit facility	Exposures with funded credit protection	Other eligible collateral: Physical collateral	Public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
INST_OFC_0070_CC_AIRB_x0_Rx0	Institutions	Counterparty credit risk	Advanced IRB approach	Not applicable	Not applicable	Institutions	Other financial corporations	Non-defaulted	Drawn credit facility	Exposures with funded credit protection	Other funded credit protection	Public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
INST_OFC_0071_CC_AIRB_x0_Rx0	Institutions	Counterparty credit risk	Advanced IRB approach	Not applicable	Not applicable	Institutions	Other financial corporations	Non-defaulted	Drawn credit facility	Exposures with unfunded credit protection	Unfunded credit protection	Public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
INST_OFC_0072_CC_AIRB_x0_Rx0	Institutions	Counterparty credit risk	Advanced IRB approach	Not applicable	Not applicable	Institutions	Other financial corporations	Non-defaulted	Undrawn committed revolving credit facility	Not applicable	Not applicable	Public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
INST_OFC_0073_CC_AIRB_x0_Rx0	Institutions	Counterparty credit risk	Advanced IRB approach	Not applicable	Not applicable	Institutions	Other financial corporations	Non-defaulted	Undrawn committed term credit facility	Not applicable	Not applicable	Public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
INST_OFC_0074_CC_AIRB_x0_Rx0	Institutions	Counterparty credit risk	Advanced IRB approach	Not applicable	Not applicable	Institutions	Other financial corporations	Non-defaulted	Note issuance facility (NIF) and revolving underwriting facility (RUF)	Not applicable	Not applicable	Public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
INST_OFC_0075_CC_AIRB_x0_Rx0	Institutions	Counterparty credit risk	Advanced IRB approach	Not applicable	Not applicable	Institutions	Other financial corporations	Non-defaulted	Undrawn committed other credit facility	Not applicable	Not applicable	Public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
INST_OFC_0076_CC_AIRB_x0_Rx0	Institutions	Counterparty credit risk	Advanced IRB approach	Not applicable	Not applicable	Institutions	Other financial corporations	Non-defaulted	Undrawn uncommitted credit lines	Not applicable	Not applicable	Public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
INST_OFC_0077_CC_AIRB_x0_Rx0	Institutions	Counterparty credit risk	Advanced IRB approach	Not applicable	Not applicable	Institutions	Other financial corporations	Non-defaulted	Undrawn purchase commitments for revolving purchased receivables and other low-risk off-balance sheet items	Not applicable	Not applicable	Public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
INST_OFC_0078_CC_AIRB_x0_Rx0	Institutions	Counterparty credit risk	Advanced IRB approach	Not applicable	Not applicable	Institutions	Other financial corporations	Non-defaulted	Issued short term letter of credit and other medium-risk off-balance sheet items	Not applicable	Not applicable	Public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
INST_OFC_0079_CC_AIRB_x0_Rx0	Institutions	Counterparty credit risk	Advanced IRB approach	Not applicable	Not applicable	Institutions	Other financial corporations	Non-defaulted	Issued warranties and indemnities, guarantees, irrevocable stand-by letter of credit and documentary credit	Not applicable	Not applicable	Public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
INST_OFC_0080_CC_AIRB_x0_Rx0	Institutions	Counterparty credit risk	Advanced IRB approach	Not applicable	Not applicable	Institutions	Other financial corporations	Non-defaulted	Full risk (100 %)	Not applicable	Not applicable	Public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
INST_OFC_0043_CC_AIRB_AT_Rx0	Institutions	Counterparty credit risk	Advanced IRB approach	AT	Not applicable	Institutions	Other financial corporations	Non-defaulted	Not applicable	Not applicable	Not applicable	Counterparties other than public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
INST_OFC_0043_CC_AIRB_AU_Rx0	Institutions	Counterparty credit risk	Advanced IRB approach	AU	Not applicable	Institutions	Other financial corporations	Non-defaulted	Not applicable	Not applicable	Not applicable	Counterparties other than public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
INST_OFC_0043_CC_AIRB_BE_Rx0	Institutions	Counterparty credit risk	Advanced IRB approach	BE	Not applicable	Institutions	Other financial corporations	Non-defaulted	Not applicable	Not applicable	Not applicable	Counterparties other than public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
INST_OFC_0043_CC_AIRB_BG_Rx0	Institutions	Counterparty credit risk	Advanced IRB approach	BG	Not applicable	Institutions	Other financial corporations	Non-defaulted	Not applicable	Not applicable	Not applicable	Counterparties other than public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
INST_OFC_0043_CC_AIRB_BR_Rx0	Institutions	Counterparty credit risk	Advanced IRB approach	BR	Not applicable	Institutions	Other financial corporations	Non-defaulted	Not applicable	Not applicable	Not applicable	Counterparties other than public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
INST_OFC_0043_CC_AIRB_CA_Rx0	Institutions	Counterparty credit risk	Advanced IRB approach	CA	Not applicable	Institutions	Other financial corporations	Non-defaulted	Not applicable	Not applicable	Not applicable	Counterparties other than public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
INST_OFC_0043_CC_AIRB_CH_Rx0	Institutions	Counterparty credit risk	Advanced IRB approach	CH	Not applicable	Institutions	Other financial corporations	Non-defaulted	Not applicable	Not applicable	Not applicable	Counterparties other than public sector entities	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposure	Size of exposure
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
INST_OFC_0043_CC_AIRB_CN_Rx0	Institutions	Counterparty credit risk	Advanced IRB approach	CN	Not applicable	Institutions	Other financial corporations	Non-defaulted	Not applicable	Not applicable	Not applicable	Counterparties other than public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
INST_OFC_0043_CC_AIRB_CY_Rx0	Institutions	Counterparty credit risk	Advanced IRB approach	CY	Not applicable	Institutions	Other financial corporations	Non-defaulted	Not applicable	Not applicable	Not applicable	Counterparties other than public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
INST_OFC_0043_CC_AIRB_CZ_Rx0	Institutions	Counterparty credit risk	Advanced IRB approach	CZ	Not applicable	Institutions	Other financial corporations	Non-defaulted	Not applicable	Not applicable	Not applicable	Counterparties other than public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
INST_OFC_0043_CC_AIRB_DE_Rx0	Institutions	Counterparty credit risk	Advanced IRB approach	DE	Not applicable	Institutions	Other financial corporations	Non-defaulted	Not applicable	Not applicable	Not applicable	Counterparties other than public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
INST_OFC_0043_CC_AIRB_DK_Rx0	Institutions	Counterparty credit risk	Advanced IRB approach	DK	Not applicable	Institutions	Other financial corporations	Non-defaulted	Not applicable	Not applicable	Not applicable	Counterparties other than public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
INST_OFC_0043_CC_AIRB_EE_Rx0	Institutions	Counterparty credit risk	Advanced IRB approach	EE	Not applicable	Institutions	Other financial corporations	Non-defaulted	Not applicable	Not applicable	Not applicable	Counterparties other than public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
INST_OFC_0043_CC_AIRB_ES_Rx0	Institutions	Counterparty credit risk	Advanced IRB approach	ES	Not applicable	Institutions	Other financial corporations	Non-defaulted	Not applicable	Not applicable	Not applicable	Counterparties other than public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
INST_OFC_0043_CC_AIRB_FI_Rx0	Institutions	Counterparty credit risk	Advanced IRB approach	FI	Not applicable	Institutions	Other financial corporations	Non-defaulted	Not applicable	Not applicable	Not applicable	Counterparties other than public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
INST_OFC_0043_CC_AIRB_FR_Rx0	Institutions	Counterparty credit risk	Advanced IRB approach	FR	Not applicable	Institutions	Other financial corporations	Non-defaulted	Not applicable	Not applicable	Not applicable	Counterparties other than public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
INST_OFC_0043_CC_AIRB_GB_Rx0	Institutions	Counterparty credit risk	Advanced IRB approach	GB	Not applicable	Institutions	Other financial corporations	Non-defaulted	Not applicable	Not applicable	Not applicable	Counterparties other than public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
INST_OFC_0043_CC_AIRB_GR_Rx0	Institutions	Counterparty credit risk	Advanced IRB approach	GR	Not applicable	Institutions	Other financial corporations	Non-defaulted	Not applicable	Not applicable	Not applicable	Counterparties other than public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
INST_OFC_0043_CC_AIRB_HK_Rx0	Institutions	Counterparty credit risk	Advanced IRB approach	HK	Not applicable	Institutions	Other financial corporations	Non-defaulted	Not applicable	Not applicable	Not applicable	Counterparties other than public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
INST_OFC_0043_CC_AIRB_HR_Rx0	Institutions	Counterparty credit risk	Advanced IRB approach	HR	Not applicable	Institutions	Other financial corporations	Non-defaulted	Not applicable	Not applicable	Not applicable	Counterparties other than public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
INST_OFC_0043_CC_AIRB_HU_Rx0	Institutions	Counterparty credit risk	Advanced IRB approach	HU	Not applicable	Institutions	Other financial corporations	Non-defaulted	Not applicable	Not applicable	Not applicable	Counterparties other than public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
INST_OFC_0043_CC_AIRB_IE_Rx0	Institutions	Counterparty credit risk	Advanced IRB approach	IE	Not applicable	Institutions	Other financial corporations	Non-defaulted	Not applicable	Not applicable	Not applicable	Counterparties other than public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
INST_OFC_0043_CC_AIRB_IL_Rx0	Institutions	Counterparty credit risk	Advanced IRB approach	IL	Not applicable	Institutions	Other financial corporations	Non-defaulted	Not applicable	Not applicable	Not applicable	Counterparties other than public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
INST_OFC_0043_CC_AIRB_IT_Rx0	Institutions	Counterparty credit risk	Advanced IRB approach	IT	Not applicable	Institutions	Other financial corporations	Non-defaulted	Not applicable	Not applicable	Not applicable	Counterparties other than public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
INST_OFC_0043_CC_AIRB_JP_Rx0	Institutions	Counterparty credit risk	Advanced IRB approach	JP	Not applicable	Institutions	Other financial corporations	Non-defaulted	Not applicable	Not applicable	Not applicable	Counterparties other than public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
INST_OFC_0043_CC_AIRB_KR_Rx0	Institutions	Counterparty credit risk	Advanced IRB approach	KR	Not applicable	Institutions	Other financial corporations	Non-defaulted	Not applicable	Not applicable	Not applicable	Counterparties other than public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
INST_OFC_0043_CC_AIRB_LT_Rx0	Institutions	Counterparty credit risk	Advanced IRB approach	LT	Not applicable	Institutions	Other financial corporations	Non-defaulted	Not applicable	Not applicable	Not applicable	Counterparties other than public sector entities	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposure	Size of exposure
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
INST_OFC_0043_CC_AIRB_LU_Rx0	Institutions	Counterparty credit risk	Advanced IRB approach	LU	Not applicable	Institutions	Other financial corporations	Non-defaulted	Not applicable	Not applicable	Not applicable	Counterparties other than public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
INST_OFC_0043_CC_AIRB_LV_Rx0	Institutions	Counterparty credit risk	Advanced IRB approach	LV	Not applicable	Institutions	Other financial corporations	Non-defaulted	Not applicable	Not applicable	Not applicable	Counterparties other than public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
INST_OFC_0043_CC_AIRB_MT_Rx0	Institutions	Counterparty credit risk	Advanced IRB approach	MT	Not applicable	Institutions	Other financial corporations	Non-defaulted	Not applicable	Not applicable	Not applicable	Counterparties other than public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
INST_OFC_0043_CC_AIRB_NL_Rx0	Institutions	Counterparty credit risk	Advanced IRB approach	NL	Not applicable	Institutions	Other financial corporations	Non-defaulted	Not applicable	Not applicable	Not applicable	Counterparties other than public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
INST_OFC_0043_CC_AIRB_NO_Rx0	Institutions	Counterparty credit risk	Advanced IRB approach	NO	Not applicable	Institutions	Other financial corporations	Non-defaulted	Not applicable	Not applicable	Not applicable	Counterparties other than public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
INST_OFC_0043_CC_AIRB_PL_Rx0	Institutions	Counterparty credit risk	Advanced IRB approach	PL	Not applicable	Institutions	Other financial corporations	Non-defaulted	Not applicable	Not applicable	Not applicable	Counterparties other than public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
INST_OFC_0043_CC_AIRB_PT_Rx0	Institutions	Counterparty credit risk	Advanced IRB approach	PT	Not applicable	Institutions	Other financial corporations	Non-defaulted	Not applicable	Not applicable	Not applicable	Counterparties other than public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
INST_OFC_0043_CC_AIRB_RO_Rx0	Institutions	Counterparty credit risk	Advanced IRB approach	RO	Not applicable	Institutions	Other financial corporations	Non-defaulted	Not applicable	Not applicable	Not applicable	Counterparties other than public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
INST_OFC_0043_CC_AIRB_RU_Rx0	Institutions	Counterparty credit risk	Advanced IRB approach	RU	Not applicable	Institutions	Other financial corporations	Non-defaulted	Not applicable	Not applicable	Not applicable	Counterparties other than public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
INST_OFC_0043_CC_AIRB_SE_Rx0	Institutions	Counterparty credit risk	Advanced IRB approach	SE	Not applicable	Institutions	Other financial corporations	Non-defaulted	Not applicable	Not applicable	Not applicable	Counterparties other than public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
INST_OFC_0043_CC_AIRB_SG_Rx0	Institutions	Counterparty credit risk	Advanced IRB approach	SG	Not applicable	Institutions	Other financial corporations	Non-defaulted	Not applicable	Not applicable	Not applicable	Counterparties other than public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
INST_OFC_0043_CC_AIRB_SI_Rx0	Institutions	Counterparty credit risk	Advanced IRB approach	SI	Not applicable	Institutions	Other financial corporations	Non-defaulted	Not applicable	Not applicable	Not applicable	Counterparties other than public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
INST_OFC_0043_CC_AIRB_SK_Rx0	Institutions	Counterparty credit risk	Advanced IRB approach	SK	Not applicable	Institutions	Other financial corporations	Non-defaulted	Not applicable	Not applicable	Not applicable	Counterparties other than public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
INST_OFC_0043_CC_AIRB_TR_Rx0	Institutions	Counterparty credit risk	Advanced IRB approach	TR	Not applicable	Institutions	Other financial corporations	Non-defaulted	Not applicable	Not applicable	Not applicable	Counterparties other than public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
INST_OFC_0043_CC_AIRB_US_Rx0	Institutions	Counterparty credit risk	Advanced IRB approach	US	Not applicable	Institutions	Other financial corporations	Non-defaulted	Not applicable	Not applicable	Not applicable	Counterparties other than public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
INST_OFC_0043_CC_AIRB_x2_Rx0	Institutions	Counterparty credit risk	Advanced IRB approach	Other countries	Not applicable	Institutions	Other financial corporations	Non-defaulted	Not applicable	Not applicable	Not applicable	Counterparties other than public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
INST_OFC_0046_CC_AIRB_AT_Rx0	Institutions	Counterparty credit risk	Advanced IRB approach	AT	Not applicable	Institutions	Other financial corporations	Non-defaulted	Not applicable	Not applicable	Not applicable	Public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
INST_OFC_0046_CC_AIRB_AU_Rx0	Institutions	Counterparty credit risk	Advanced IRB approach	AU	Not applicable	Institutions	Other financial corporations	Non-defaulted	Not applicable	Not applicable	Not applicable	Public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
INST_OFC_0046_CC_AIRB_BE_Rx0	Institutions	Counterparty credit risk	Advanced IRB approach	BE	Not applicable	Institutions	Other financial corporations	Non-defaulted	Not applicable	Not applicable	Not applicable	Public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
INST_OFC_0046_CC_AIRB_BG_Rx0	Institutions	Counterparty credit risk	Advanced IRB approach	BG	Not applicable	Institutions	Other financial corporations	Non-defaulted	Not applicable	Not applicable	Not applicable	Public sector entities	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposure	Size of exposure
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
INST_OFC_0046_CC_AIRB_BR_Rx0	Institutions	Counterparty credit risk	Advanced IRB approach	BR	Not applicable	Institutions	Other financial corporations	Non-defaulted	Not applicable	Not applicable	Not applicable	Public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
INST_OFC_0046_CC_AIRB_CA_Rx0	Institutions	Counterparty credit risk	Advanced IRB approach	CA	Not applicable	Institutions	Other financial corporations	Non-defaulted	Not applicable	Not applicable	Not applicable	Public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
INST_OFC_0046_CC_AIRB_CH_Rx0	Institutions	Counterparty credit risk	Advanced IRB approach	CH	Not applicable	Institutions	Other financial corporations	Non-defaulted	Not applicable	Not applicable	Not applicable	Public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
INST_OFC_0046_CC_AIRB_CN_Rx0	Institutions	Counterparty credit risk	Advanced IRB approach	CN	Not applicable	Institutions	Other financial corporations	Non-defaulted	Not applicable	Not applicable	Not applicable	Public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
INST_OFC_0046_CC_AIRB_CY_Rx0	Institutions	Counterparty credit risk	Advanced IRB approach	CY	Not applicable	Institutions	Other financial corporations	Non-defaulted	Not applicable	Not applicable	Not applicable	Public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
INST_OFC_0046_CC_AIRB_CZ_Rx0	Institutions	Counterparty credit risk	Advanced IRB approach	CZ	Not applicable	Institutions	Other financial corporations	Non-defaulted	Not applicable	Not applicable	Not applicable	Public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
INST_OFC_0046_CC_AIRB_DE_Rx0	Institutions	Counterparty credit risk	Advanced IRB approach	DE	Not applicable	Institutions	Other financial corporations	Non-defaulted	Not applicable	Not applicable	Not applicable	Public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
INST_OFC_0046_CC_AIRB_DK_Rx0	Institutions	Counterparty credit risk	Advanced IRB approach	DK	Not applicable	Institutions	Other financial corporations	Non-defaulted	Not applicable	Not applicable	Not applicable	Public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
INST_OFC_0046_CC_AIRB_EE_Rx0	Institutions	Counterparty credit risk	Advanced IRB approach	EE	Not applicable	Institutions	Other financial corporations	Non-defaulted	Not applicable	Not applicable	Not applicable	Public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
INST_OFC_0046_CC_AIRB_ES_Rx0	Institutions	Counterparty credit risk	Advanced IRB approach	ES	Not applicable	Institutions	Other financial corporations	Non-defaulted	Not applicable	Not applicable	Not applicable	Public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
INST_OFC_0046_CC_AIRB_FI_Rx0	Institutions	Counterparty credit risk	Advanced IRB approach	FI	Not applicable	Institutions	Other financial corporations	Non-defaulted	Not applicable	Not applicable	Not applicable	Public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
INST_OFC_0046_CC_AIRB_FR_Rx0	Institutions	Counterparty credit risk	Advanced IRB approach	FR	Not applicable	Institutions	Other financial corporations	Non-defaulted	Not applicable	Not applicable	Not applicable	Public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
INST_OFC_0046_CC_AIRB_GB_Rx0	Institutions	Counterparty credit risk	Advanced IRB approach	GB	Not applicable	Institutions	Other financial corporations	Non-defaulted	Not applicable	Not applicable	Not applicable	Public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
INST_OFC_0046_CC_AIRB_GR_Rx0	Institutions	Counterparty credit risk	Advanced IRB approach	GR	Not applicable	Institutions	Other financial corporations	Non-defaulted	Not applicable	Not applicable	Not applicable	Public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
INST_OFC_0046_CC_AIRB_HK_Rx0	Institutions	Counterparty credit risk	Advanced IRB approach	HK	Not applicable	Institutions	Other financial corporations	Non-defaulted	Not applicable	Not applicable	Not applicable	Public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
INST_OFC_0046_CC_AIRB_HR_Rx0	Institutions	Counterparty credit risk	Advanced IRB approach	HR	Not applicable	Institutions	Other financial corporations	Non-defaulted	Not applicable	Not applicable	Not applicable	Public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
INST_OFC_0046_CC_AIRB_HU_Rx0	Institutions	Counterparty credit risk	Advanced IRB approach	HU	Not applicable	Institutions	Other financial corporations	Non-defaulted	Not applicable	Not applicable	Not applicable	Public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
INST_OFC_0046_CC_AIRB_IE_Rx0	Institutions	Counterparty credit risk	Advanced IRB approach	IE	Not applicable	Institutions	Other financial corporations	Non-defaulted	Not applicable	Not applicable	Not applicable	Public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
INST_OFC_0046_CC_AIRB_IL_Rx0	Institutions	Counterparty credit risk	Advanced IRB approach	IL	Not applicable	Institutions	Other financial corporations	Non-defaulted	Not applicable	Not applicable	Not applicable	Public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
INST_OFC_0046_CC_AIRB_IT_Rx0	Institutions	Counterparty credit risk	Advanced IRB approach	IT	Not applicable	Institutions	Other financial corporations	Non-defaulted	Not applicable	Not applicable	Not applicable	Public sector entities	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposure	Size of exposure
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
INST_OFC_0046_CC_AIRB_JP_Rx0	Institutions	Counterparty credit risk	Advanced IRB approach	JP	Not applicable	Institutions	Other financial corporations	Non-defaulted	Not applicable	Not applicable	Not applicable	Public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
INST_OFC_0046_CC_AIRB_KR_Rx0	Institutions	Counterparty credit risk	Advanced IRB approach	KR	Not applicable	Institutions	Other financial corporations	Non-defaulted	Not applicable	Not applicable	Not applicable	Public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
INST_OFC_0046_CC_AIRB_LT_Rx0	Institutions	Counterparty credit risk	Advanced IRB approach	LT	Not applicable	Institutions	Other financial corporations	Non-defaulted	Not applicable	Not applicable	Not applicable	Public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
INST_OFC_0046_CC_AIRB_LU_Rx0	Institutions	Counterparty credit risk	Advanced IRB approach	LU	Not applicable	Institutions	Other financial corporations	Non-defaulted	Not applicable	Not applicable	Not applicable	Public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
INST_OFC_0046_CC_AIRB_LV_Rx0	Institutions	Counterparty credit risk	Advanced IRB approach	LV	Not applicable	Institutions	Other financial corporations	Non-defaulted	Not applicable	Not applicable	Not applicable	Public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
INST_OFC_0046_CC_AIRB_MT_Rx0	Institutions	Counterparty credit risk	Advanced IRB approach	MT	Not applicable	Institutions	Other financial corporations	Non-defaulted	Not applicable	Not applicable	Not applicable	Public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
INST_OFC_0046_CC_AIRB_NL_Rx0	Institutions	Counterparty credit risk	Advanced IRB approach	NL	Not applicable	Institutions	Other financial corporations	Non-defaulted	Not applicable	Not applicable	Not applicable	Public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
INST_OFC_0046_CC_AIRB_NO_Rx0	Institutions	Counterparty credit risk	Advanced IRB approach	NO	Not applicable	Institutions	Other financial corporations	Non-defaulted	Not applicable	Not applicable	Not applicable	Public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
INST_OFC_0046_CC_AIRB_PL_Rx0	Institutions	Counterparty credit risk	Advanced IRB approach	PL	Not applicable	Institutions	Other financial corporations	Non-defaulted	Not applicable	Not applicable	Not applicable	Public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
INST_OFC_0046_CC_AIRB_PT_Rx0	Institutions	Counterparty credit risk	Advanced IRB approach	PT	Not applicable	Institutions	Other financial corporations	Non-defaulted	Not applicable	Not applicable	Not applicable	Public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
INST_OFC_0046_CC_AIRB_RO_Rx0	Institutions	Counterparty credit risk	Advanced IRB approach	RO	Not applicable	Institutions	Other financial corporations	Non-defaulted	Not applicable	Not applicable	Not applicable	Public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
INST_OFC_0046_CC_AIRB_RU_Rx0	Institutions	Counterparty credit risk	Advanced IRB approach	RU	Not applicable	Institutions	Other financial corporations	Non-defaulted	Not applicable	Not applicable	Not applicable	Public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
INST_OFC_0046_CC_AIRB_SE_Rx0	Institutions	Counterparty credit risk	Advanced IRB approach	SE	Not applicable	Institutions	Other financial corporations	Non-defaulted	Not applicable	Not applicable	Not applicable	Public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
INST_OFC_0046_CC_AIRB_SG_Rx0	Institutions	Counterparty credit risk	Advanced IRB approach	SG	Not applicable	Institutions	Other financial corporations	Non-defaulted	Not applicable	Not applicable	Not applicable	Public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
INST_OFC_0046_CC_AIRB_SI_Rx0	Institutions	Counterparty credit risk	Advanced IRB approach	SI	Not applicable	Institutions	Other financial corporations	Non-defaulted	Not applicable	Not applicable	Not applicable	Public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
INST_OFC_0046_CC_AIRB_SK_Rx0	Institutions	Counterparty credit risk	Advanced IRB approach	SK	Not applicable	Institutions	Other financial corporations	Non-defaulted	Not applicable	Not applicable	Not applicable	Public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
INST_OFC_0046_CC_AIRB_TR_Rx0	Institutions	Counterparty credit risk	Advanced IRB approach	TR	Not applicable	Institutions	Other financial corporations	Non-defaulted	Not applicable	Not applicable	Not applicable	Public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
INST_OFC_0046_CC_AIRB_US_Rx0	Institutions	Counterparty credit risk	Advanced IRB approach	US	Not applicable	Institutions	Other financial corporations	Non-defaulted	Not applicable	Not applicable	Not applicable	Public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
INST_OFC_0046_CC_AIRB_x2_Rx0	Institutions	Counterparty credit risk	Advanced IRB approach	Other countries	Not applicable	Institutions	Other financial corporations	Non-defaulted	Not applicable	Not applicable	Not applicable	Public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
GOVT_ALL_0041_CC_AIRB_x0_R01	Sovereign	Counterparty credit risk	Advanced IRB approach	Not applicable	Rating 1	Central governments and central banks	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Counterparties other than public sector entities	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposure	Size of exposure
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
GOVT_ALL_0041_CC_AIRB_x0_R02	Sovereign	Counterparty credit risk	Advanced IRB approach	Not applicable	Rating 2	Central governments and central banks	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Counterparties other than public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
GOVT_ALL_0041_CC_AIRB_x0_R03	Sovereign	Counterparty credit risk	Advanced IRB approach	Not applicable	Rating 3	Central governments and central banks	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Counterparties other than public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
GOVT_ALL_0041_CC_AIRB_x0_R04	Sovereign	Counterparty credit risk	Advanced IRB approach	Not applicable	Rating 4	Central governments and central banks	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Counterparties other than public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
GOVT_ALL_0041_CC_AIRB_x0_R05	Sovereign	Counterparty credit risk	Advanced IRB approach	Not applicable	Rating 5	Central governments and central banks	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Counterparties other than public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
GOVT_ALL_0041_CC_AIRB_x0_R06	Sovereign	Counterparty credit risk	Advanced IRB approach	Not applicable	Rating 6	Central governments and central banks	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Counterparties other than public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
GOVT_ALL_0041_CC_AIRB_x0_R07	Sovereign	Counterparty credit risk	Advanced IRB approach	Not applicable	Rating 7	Central governments and central banks	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Counterparties other than public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
GOVT_ALL_0041_CC_AIRB_x0_R08	Sovereign	Counterparty credit risk	Advanced IRB approach	Not applicable	Rating 8	Central governments and central banks	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Counterparties other than public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
GOVT_ALL_0041_CC_AIRB_x0_R09	Sovereign	Counterparty credit risk	Advanced IRB approach	Not applicable	Rating 9	Central governments and central banks	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Counterparties other than public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
GOVT_ALL_0041_CC_AIRB_x0_R10	Sovereign	Counterparty credit risk	Advanced IRB approach	Not applicable	Rating 10	Central governments and central banks	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Counterparties other than public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
GOVT_ALL_0041_CC_AIRB_x0_R11	Sovereign	Counterparty credit risk	Advanced IRB approach	Not applicable	Rating 11	Central governments and central banks	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Counterparties other than public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
GOVT_ALL_0041_CC_AIRB_x0_R12	Sovereign	Counterparty credit risk	Advanced IRB approach	Not applicable	Rating 12	Central governments and central banks	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Counterparties other than public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
GOVT_ALL_0041_CC_AIRB_x0_R13	Sovereign	Counterparty credit risk	Advanced IRB approach	Not applicable	Rating 13	Central governments and central banks	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Counterparties other than public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
GOVT_ALL_0041_CC_AIRB_x0_R14	Sovereign	Counterparty credit risk	Advanced IRB approach	Not applicable	Rating 14	Central governments and central banks	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Counterparties other than public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
GOVT_ALL_0041_CC_AIRB_x0_R15	Sovereign	Counterparty credit risk	Advanced IRB approach	Not applicable	Rating 15	Central governments and central banks	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Counterparties other than public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
GOVT_ALL_0041_CC_AIRB_x0_R16	Sovereign	Counterparty credit risk	Advanced IRB approach	Not applicable	Rating 16	Central governments and central banks	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Counterparties other than public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
GOVT_ALL_0041_CC_AIRB_x0_R17	Sovereign	Counterparty credit risk	Advanced IRB approach	Not applicable	Rating 17	Central governments and central banks	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Counterparties other than public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
GOVT_ALL_0041_CC_AIRB_x0_R18	Sovereign	Counterparty credit risk	Advanced IRB approach	Not applicable	Rating 18	Central governments and central banks	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Counterparties other than public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
GOVT_ALL_0041_CC_AIRB_x0_R19	Sovereign	Counterparty credit risk	Advanced IRB approach	Not applicable	Rating 19	Central governments and central banks	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Counterparties other than public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
GOVT_ALL_0041_CC_AIRB_x0_R20	Sovereign	Counterparty credit risk	Advanced IRB approach	Not applicable	Rating 20	Central governments and central banks	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Counterparties other than public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
GOVT_ALL_0041_CC_AIRB_x0_R21	Sovereign	Counterparty credit risk	Advanced IRB approach	Not applicable	Rating 21	Central governments and central banks	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Counterparties other than public sector entities	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposure	Size of exposure
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
GOVT_ALL_0041_CC_AIRB_x0_R22	Sovereign	Counterparty credit risk	Advanced IRB approach	Not applicable	Rating 22	Central governments and central banks	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Counterparties other than public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
GOVT_ALL_0041_CC_AIRB_x0_R23	Sovereign	Counterparty credit risk	Advanced IRB approach	Not applicable	Rating 23	Central governments and central banks	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Counterparties other than public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
GOVT_ALL_0041_CC_AIRB_x0_R24	Sovereign	Counterparty credit risk	Advanced IRB approach	Not applicable	Rating 24	Central governments and central banks	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Counterparties other than public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
GOVT_ALL_0041_CC_AIRB_x0_R25	Sovereign	Counterparty credit risk	Advanced IRB approach	Not applicable	Rating 25	Central governments and central banks	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Counterparties other than public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
GOVT_ALL_0041_CC_AIRB_x0_R26	Sovereign	Counterparty credit risk	Advanced IRB approach	Not applicable	Rating 26	Central governments and central banks	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Counterparties other than public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
GOVT_ALL_0041_CC_AIRB_x0_R27	Sovereign	Counterparty credit risk	Advanced IRB approach	Not applicable	Rating 27	Central governments and central banks	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Counterparties other than public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
GOVT_ALL_0041_CC_AIRB_x0_R28	Sovereign	Counterparty credit risk	Advanced IRB approach	Not applicable	Rating 28	Central governments and central banks	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Counterparties other than public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
GOVT_ALL_0041_CC_AIRB_x0_R29	Sovereign	Counterparty credit risk	Advanced IRB approach	Not applicable	Rating 29	Central governments and central banks	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Counterparties other than public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
GOVT_ALL_0041_CC_AIRB_x0_R30	Sovereign	Counterparty credit risk	Advanced IRB approach	Not applicable	Rating 30	Central governments and central banks	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Counterparties other than public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
GOVT_ALL_0041_CC_AIRB_x0_R31	Sovereign	Counterparty credit risk	Advanced IRB approach	Not applicable	Rating 31	Central governments and central banks	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Counterparties other than public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
GOVT_ALL_0041_CC_AIRB_x0_R32	Sovereign	Counterparty credit risk	Advanced IRB approach	Not applicable	Rating 32	Central governments and central banks	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Counterparties other than public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
GOVT_ALL_0041_CC_AIRB_x0_R33	Sovereign	Counterparty credit risk	Advanced IRB approach	Not applicable	Rating 33	Central governments and central banks	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Counterparties other than public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
GOVT_ALL_0041_CC_AIRB_x0_R34	Sovereign	Counterparty credit risk	Advanced IRB approach	Not applicable	Rating 34	Central governments and central banks	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Counterparties other than public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
GOVT_ALL_0041_CC_AIRB_x0_R35	Sovereign	Counterparty credit risk	Advanced IRB approach	Not applicable	Rating 35	Central governments and central banks	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Counterparties other than public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
GOVT_ALL_0041_CC_AIRB_x0_R36	Sovereign	Counterparty credit risk	Advanced IRB approach	Not applicable	Rating 36	Central governments and central banks	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Counterparties other than public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
GOVT_ALL_0041_CC_AIRB_x0_R37	Sovereign	Counterparty credit risk	Advanced IRB approach	Not applicable	Rating 37	Central governments and central banks	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Counterparties other than public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
GOVT_ALL_0041_CC_AIRB_x0_R38	Sovereign	Counterparty credit risk	Advanced IRB approach	Not applicable	Rating 38	Central governments and central banks	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Counterparties other than public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
GOVT_ALL_0041_CC_AIRB_x0_R39	Sovereign	Counterparty credit risk	Advanced IRB approach	Not applicable	Rating 39	Central governments and central banks	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Counterparties other than public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
GOVT_ALL_0041_CC_AIRB_x0_R40	Sovereign	Counterparty credit risk	Advanced IRB approach	Not applicable	Rating 40	Central governments and central banks	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Counterparties other than public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
GOVT_ALL_0041_CC_AIRB_x0_R41	Sovereign	Counterparty credit risk	Advanced IRB approach	Not applicable	Rating 41	Central governments and central banks	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Counterparties other than public sector entities	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposure	Size of exposure
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
GOVT_ALL_0041_CC_AIRB_x0_R42	Sovereign	Counterparty credit risk	Advanced IRB approach	Not applicable	Rating 42	Central governments and central banks	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Counterparties other than public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
GOVT_ALL_0041_CC_AIRB_x0_R43	Sovereign	Counterparty credit risk	Advanced IRB approach	Not applicable	Rating 43	Central governments and central banks	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Counterparties other than public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
GOVT_ALL_0041_CC_AIRB_x0_R44	Sovereign	Counterparty credit risk	Advanced IRB approach	Not applicable	Rating 44	Central governments and central banks	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Counterparties other than public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
GOVT_ALL_0041_CC_AIRB_x0_R45	Sovereign	Counterparty credit risk	Advanced IRB approach	Not applicable	Rating 45	Central governments and central banks	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Counterparties other than public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
GOVT_ALL_0041_CC_AIRB_x0_R46	Sovereign	Counterparty credit risk	Advanced IRB approach	Not applicable	Rating 46	Central governments and central banks	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Counterparties other than public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
GOVT_ALL_0041_CC_AIRB_x0_R47	Sovereign	Counterparty credit risk	Advanced IRB approach	Not applicable	Rating 47	Central governments and central banks	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Counterparties other than public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
GOVT_ALL_0041_CC_AIRB_x0_R48	Sovereign	Counterparty credit risk	Advanced IRB approach	Not applicable	Rating 48	Central governments and central banks	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Counterparties other than public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
GOVT_ALL_0041_CC_AIRB_x0_R49	Sovereign	Counterparty credit risk	Advanced IRB approach	Not applicable	Rating 49	Central governments and central banks	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Counterparties other than public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
GOVT_ALL_0041_CC_AIRB_x0_R50	Sovereign	Counterparty credit risk	Advanced IRB approach	Not applicable	Rating 50	Central governments and central banks	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Counterparties other than public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
GOVT_ALL_0041_CC_AIRB_x0_R51	Sovereign	Counterparty credit risk	Advanced IRB approach	Not applicable	Rating 51	Central governments and central banks	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Counterparties other than public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
GOVT_ALL_0041_CC_AIRB_x0_R52	Sovereign	Counterparty credit risk	Advanced IRB approach	Not applicable	Rating 52	Central governments and central banks	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Counterparties other than public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
GOVT_ALL_0041_CC_AIRB_x0_R53	Sovereign	Counterparty credit risk	Advanced IRB approach	Not applicable	Rating 53	Central governments and central banks	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Counterparties other than public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
GOVT_ALL_0041_CC_AIRB_x0_R54	Sovereign	Counterparty credit risk	Advanced IRB approach	Not applicable	Rating 54	Central governments and central banks	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Counterparties other than public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
GOVT_ALL_0041_CC_AIRB_x0_R55	Sovereign	Counterparty credit risk	Advanced IRB approach	Not applicable	Rating 55	Central governments and central banks	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Counterparties other than public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
GOVT_ALL_0041_CC_AIRB_x0_R56	Sovereign	Counterparty credit risk	Advanced IRB approach	Not applicable	Rating 56	Central governments and central banks	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Counterparties other than public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
GOVT_ALL_0041_CC_AIRB_x0_R57	Sovereign	Counterparty credit risk	Advanced IRB approach	Not applicable	Rating 57	Central governments and central banks	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Counterparties other than public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
GOVT_ALL_0041_CC_AIRB_x0_R58	Sovereign	Counterparty credit risk	Advanced IRB approach	Not applicable	Rating 58	Central governments and central banks	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Counterparties other than public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
GOVT_ALL_0041_CC_AIRB_x0_R59	Sovereign	Counterparty credit risk	Advanced IRB approach	Not applicable	Rating 59	Central governments and central banks	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Counterparties other than public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
GOVT_ALL_0041_CC_AIRB_x0_R60	Sovereign	Counterparty credit risk	Advanced IRB approach	Not applicable	Rating 60	Central governments and central banks	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Counterparties other than public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
GOVT_ALL_0041_CC_AIRB_x0_R61	Sovereign	Counterparty credit risk	Advanced IRB approach	Not applicable	Rating 61	Central governments and central banks	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Counterparties other than public sector entities	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposure	Size of exposure
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
GOVT_ALL_0041_CC_AIRB_x0_R62	Sovereign	Counterparty credit risk	Advanced IRB approach	Not applicable	Rating 62	Central governments and central banks	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Counterparties other than public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
GOVT_ALL_0041_CC_AIRB_x0_R63	Sovereign	Counterparty credit risk	Advanced IRB approach	Not applicable	Rating 63	Central governments and central banks	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Counterparties other than public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
GOVT_ALL_0041_CC_AIRB_x0_R64	Sovereign	Counterparty credit risk	Advanced IRB approach	Not applicable	Rating 64	Central governments and central banks	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Counterparties other than public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
GOVT_ALL_0041_CC_AIRB_x0_R65	Sovereign	Counterparty credit risk	Advanced IRB approach	Not applicable	Rating 65	Central governments and central banks	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Counterparties other than public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
GOVT_ALL_0041_CC_AIRB_x0_R66	Sovereign	Counterparty credit risk	Advanced IRB approach	Not applicable	Rating 66	Central governments and central banks	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Counterparties other than public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
GOVT_ALL_0041_CC_AIRB_x0_R67	Sovereign	Counterparty credit risk	Advanced IRB approach	Not applicable	Rating 67	Central governments and central banks	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Counterparties other than public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
GOVT_ALL_0041_CC_AIRB_x0_R68	Sovereign	Counterparty credit risk	Advanced IRB approach	Not applicable	Rating 68	Central governments and central banks	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Counterparties other than public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
GOVT_ALL_0041_CC_AIRB_x0_R69	Sovereign	Counterparty credit risk	Advanced IRB approach	Not applicable	Rating 69	Central governments and central banks	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Counterparties other than public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
GOVT_ALL_0041_CC_AIRB_x0_R70	Sovereign	Counterparty credit risk	Advanced IRB approach	Not applicable	Rating 70	Central governments and central banks	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Counterparties other than public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
GOVT_ALL_0041_CC_AIRB_x0_R71	Sovereign	Counterparty credit risk	Advanced IRB approach	Not applicable	Rating 71	Central governments and central banks	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Counterparties other than public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
GOVT_ALL_0041_CC_AIRB_x0_R72	Sovereign	Counterparty credit risk	Advanced IRB approach	Not applicable	Rating 72	Central governments and central banks	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Counterparties other than public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
GOVT_ALL_0041_CC_AIRB_x0_R73	Sovereign	Counterparty credit risk	Advanced IRB approach	Not applicable	Rating 73	Central governments and central banks	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Counterparties other than public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
GOVT_ALL_0041_CC_AIRB_x0_R74	Sovereign	Counterparty credit risk	Advanced IRB approach	Not applicable	Rating 74	Central governments and central banks	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Counterparties other than public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
GOVT_ALL_0041_CC_AIRB_x0_R75	Sovereign	Counterparty credit risk	Advanced IRB approach	Not applicable	Rating 75	Central governments and central banks	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Counterparties other than public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
GOVT_ALL_0041_CC_AIRB_x0_R76	Sovereign	Counterparty credit risk	Advanced IRB approach	Not applicable	Rating 76	Central governments and central banks	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Counterparties other than public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
GOVT_ALL_0041_CC_AIRB_x0_R77	Sovereign	Counterparty credit risk	Advanced IRB approach	Not applicable	Rating 77	Central governments and central banks	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Counterparties other than public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
GOVT_ALL_0041_CC_AIRB_x0_R78	Sovereign	Counterparty credit risk	Advanced IRB approach	Not applicable	Rating 78	Central governments and central banks	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Counterparties other than public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
GOVT_ALL_0041_CC_AIRB_x0_R79	Sovereign	Counterparty credit risk	Advanced IRB approach	Not applicable	Rating 79	Central governments and central banks	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Counterparties other than public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
GOVT_ALL_0041_CC_AIRB_x0_R80	Sovereign	Counterparty credit risk	Advanced IRB approach	Not applicable	Rating 80	Central governments and central banks	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Counterparties other than public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
GOVT_ALL_0041_CC_AIRB_x0_R81	Sovereign	Counterparty credit risk	Advanced IRB approach	Not applicable	Rating 81	Central governments and central banks	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Counterparties other than public sector entities	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposure	Size of exposure
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
GOVT_ALL_0041_CC_AIRB_x0_R82	Sovereign	Counterparty credit risk	Advanced IRB approach	Not applicable	Rating 82	Central governments and central banks	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Counterparties other than public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
GOVT_ALL_0041_CC_AIRB_x0_R83	Sovereign	Counterparty credit risk	Advanced IRB approach	Not applicable	Rating 83	Central governments and central banks	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Counterparties other than public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
GOVT_ALL_0041_CC_AIRB_x0_R84	Sovereign	Counterparty credit risk	Advanced IRB approach	Not applicable	Rating 84	Central governments and central banks	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Counterparties other than public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
GOVT_ALL_0041_CC_AIRB_x0_R85	Sovereign	Counterparty credit risk	Advanced IRB approach	Not applicable	Rating 85	Central governments and central banks	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Counterparties other than public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
GOVT_ALL_0041_CC_AIRB_x0_R86	Sovereign	Counterparty credit risk	Advanced IRB approach	Not applicable	Rating 86	Central governments and central banks	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Counterparties other than public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
GOVT_ALL_0041_CC_AIRB_x0_R87	Sovereign	Counterparty credit risk	Advanced IRB approach	Not applicable	Rating 87	Central governments and central banks	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Counterparties other than public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
GOVT_ALL_0041_CC_AIRB_x0_R88	Sovereign	Counterparty credit risk	Advanced IRB approach	Not applicable	Rating 88	Central governments and central banks	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Counterparties other than public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
GOVT_ALL_0041_CC_AIRB_x0_R89	Sovereign	Counterparty credit risk	Advanced IRB approach	Not applicable	Rating 89	Central governments and central banks	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Counterparties other than public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
GOVT_ALL_0041_CC_AIRB_x0_R90	Sovereign	Counterparty credit risk	Advanced IRB approach	Not applicable	Rating 90	Central governments and central banks	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Counterparties other than public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
GOVT_ALL_0041_CC_AIRB_x0_R91	Sovereign	Counterparty credit risk	Advanced IRB approach	Not applicable	Rating 91	Central governments and central banks	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Counterparties other than public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
GOVT_ALL_0041_CC_AIRB_x0_R92	Sovereign	Counterparty credit risk	Advanced IRB approach	Not applicable	Rating 92	Central governments and central banks	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Counterparties other than public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
GOVT_ALL_0041_CC_AIRB_x0_R93	Sovereign	Counterparty credit risk	Advanced IRB approach	Not applicable	Rating 93	Central governments and central banks	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Counterparties other than public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
GOVT_ALL_0041_CC_AIRB_x0_R94	Sovereign	Counterparty credit risk	Advanced IRB approach	Not applicable	Rating 94	Central governments and central banks	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Counterparties other than public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
GOVT_ALL_0041_CC_AIRB_x0_R95	Sovereign	Counterparty credit risk	Advanced IRB approach	Not applicable	Rating 95	Central governments and central banks	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Counterparties other than public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
GOVT_ALL_0041_CC_AIRB_x0_R96	Sovereign	Counterparty credit risk	Advanced IRB approach	Not applicable	Rating 96	Central governments and central banks	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Counterparties other than public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
GOVT_ALL_0041_CC_AIRB_x0_R97	Sovereign	Counterparty credit risk	Advanced IRB approach	Not applicable	Rating 97	Central governments and central banks	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Counterparties other than public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
GOVT_ALL_0041_CC_AIRB_x0_R98	Sovereign	Counterparty credit risk	Advanced IRB approach	Not applicable	Rating 98	Central governments and central banks	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Counterparties other than public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
GOVT_ALL_0041_CC_AIRB_x0_R99	Sovereign	Counterparty credit risk	Advanced IRB approach	Not applicable	Rating 99	Central governments and central banks	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Counterparties other than public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
GOVT_ALL_0042_CC_AIRB_x0_Rx0	Sovereign	Counterparty credit risk	Advanced IRB approach	Not applicable	Not applicable	Central governments and central banks	Not applicable	Defaulted	Not applicable	Not applicable	Not applicable	Counterparties other than public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
GOVT_ALL_0043_CC_AIRB_x0_Rx0	Sovereign	Counterparty credit risk	Advanced IRB approach	Not applicable	Not applicable	Central governments and central banks	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Counterparties other than public sector entities	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposure	Size of exposure
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
GOVT_ALL_0044_CC_AIRB_x0_R01	Sovereign	Counterparty credit risk	Advanced IRB approach	Not applicable	Rating 1	Central governments and central banks	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
GOVT_ALL_0044_CC_AIRB_x0_R02	Sovereign	Counterparty credit risk	Advanced IRB approach	Not applicable	Rating 2	Central governments and central banks	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
GOVT_ALL_0044_CC_AIRB_x0_R03	Sovereign	Counterparty credit risk	Advanced IRB approach	Not applicable	Rating 3	Central governments and central banks	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
GOVT_ALL_0044_CC_AIRB_x0_R04	Sovereign	Counterparty credit risk	Advanced IRB approach	Not applicable	Rating 4	Central governments and central banks	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
GOVT_ALL_0044_CC_AIRB_x0_R05	Sovereign	Counterparty credit risk	Advanced IRB approach	Not applicable	Rating 5	Central governments and central banks	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
GOVT_ALL_0044_CC_AIRB_x0_R06	Sovereign	Counterparty credit risk	Advanced IRB approach	Not applicable	Rating 6	Central governments and central banks	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
GOVT_ALL_0044_CC_AIRB_x0_R07	Sovereign	Counterparty credit risk	Advanced IRB approach	Not applicable	Rating 7	Central governments and central banks	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
GOVT_ALL_0044_CC_AIRB_x0_R08	Sovereign	Counterparty credit risk	Advanced IRB approach	Not applicable	Rating 8	Central governments and central banks	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
GOVT_ALL_0044_CC_AIRB_x0_R09	Sovereign	Counterparty credit risk	Advanced IRB approach	Not applicable	Rating 9	Central governments and central banks	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
GOVT_ALL_0044_CC_AIRB_x0_R10	Sovereign	Counterparty credit risk	Advanced IRB approach	Not applicable	Rating 10	Central governments and central banks	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
GOVT_ALL_0044_CC_AIRB_x0_R11	Sovereign	Counterparty credit risk	Advanced IRB approach	Not applicable	Rating 11	Central governments and central banks	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
GOVT_ALL_0044_CC_AIRB_x0_R12	Sovereign	Counterparty credit risk	Advanced IRB approach	Not applicable	Rating 12	Central governments and central banks	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
GOVT_ALL_0044_CC_AIRB_x0_R13	Sovereign	Counterparty credit risk	Advanced IRB approach	Not applicable	Rating 13	Central governments and central banks	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
GOVT_ALL_0044_CC_AIRB_x0_R14	Sovereign	Counterparty credit risk	Advanced IRB approach	Not applicable	Rating 14	Central governments and central banks	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
GOVT_ALL_0044_CC_AIRB_x0_R15	Sovereign	Counterparty credit risk	Advanced IRB approach	Not applicable	Rating 15	Central governments and central banks	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
GOVT_ALL_0044_CC_AIRB_x0_R16	Sovereign	Counterparty credit risk	Advanced IRB approach	Not applicable	Rating 16	Central governments and central banks	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
GOVT_ALL_0044_CC_AIRB_x0_R17	Sovereign	Counterparty credit risk	Advanced IRB approach	Not applicable	Rating 17	Central governments and central banks	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
GOVT_ALL_0044_CC_AIRB_x0_R18	Sovereign	Counterparty credit risk	Advanced IRB approach	Not applicable	Rating 18	Central governments and central banks	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
GOVT_ALL_0044_CC_AIRB_x0_R19	Sovereign	Counterparty credit risk	Advanced IRB approach	Not applicable	Rating 19	Central governments and central banks	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
GOVT_ALL_0044_CC_AIRB_x0_R20	Sovereign	Counterparty credit risk	Advanced IRB approach	Not applicable	Rating 20	Central governments and central banks	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Public sector entities	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposure	Size of exposure
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
GOVT_ALL_0044_CC_AIRB_x0_R21	Sovereign	Counterparty credit risk	Advanced IRB approach	Not applicable	Rating 21	Central governments and central banks	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
GOVT_ALL_0044_CC_AIRB_x0_R22	Sovereign	Counterparty credit risk	Advanced IRB approach	Not applicable	Rating 22	Central governments and central banks	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
GOVT_ALL_0044_CC_AIRB_x0_R23	Sovereign	Counterparty credit risk	Advanced IRB approach	Not applicable	Rating 23	Central governments and central banks	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
GOVT_ALL_0044_CC_AIRB_x0_R24	Sovereign	Counterparty credit risk	Advanced IRB approach	Not applicable	Rating 24	Central governments and central banks	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
GOVT_ALL_0044_CC_AIRB_x0_R25	Sovereign	Counterparty credit risk	Advanced IRB approach	Not applicable	Rating 25	Central governments and central banks	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
GOVT_ALL_0044_CC_AIRB_x0_R26	Sovereign	Counterparty credit risk	Advanced IRB approach	Not applicable	Rating 26	Central governments and central banks	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
GOVT_ALL_0044_CC_AIRB_x0_R27	Sovereign	Counterparty credit risk	Advanced IRB approach	Not applicable	Rating 27	Central governments and central banks	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
GOVT_ALL_0044_CC_AIRB_x0_R28	Sovereign	Counterparty credit risk	Advanced IRB approach	Not applicable	Rating 28	Central governments and central banks	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
GOVT_ALL_0044_CC_AIRB_x0_R29	Sovereign	Counterparty credit risk	Advanced IRB approach	Not applicable	Rating 29	Central governments and central banks	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
GOVT_ALL_0044_CC_AIRB_x0_R30	Sovereign	Counterparty credit risk	Advanced IRB approach	Not applicable	Rating 30	Central governments and central banks	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
GOVT_ALL_0044_CC_AIRB_x0_R31	Sovereign	Counterparty credit risk	Advanced IRB approach	Not applicable	Rating 31	Central governments and central banks	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
GOVT_ALL_0044_CC_AIRB_x0_R32	Sovereign	Counterparty credit risk	Advanced IRB approach	Not applicable	Rating 32	Central governments and central banks	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
GOVT_ALL_0044_CC_AIRB_x0_R33	Sovereign	Counterparty credit risk	Advanced IRB approach	Not applicable	Rating 33	Central governments and central banks	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
GOVT_ALL_0044_CC_AIRB_x0_R34	Sovereign	Counterparty credit risk	Advanced IRB approach	Not applicable	Rating 34	Central governments and central banks	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
GOVT_ALL_0044_CC_AIRB_x0_R35	Sovereign	Counterparty credit risk	Advanced IRB approach	Not applicable	Rating 35	Central governments and central banks	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
GOVT_ALL_0044_CC_AIRB_x0_R36	Sovereign	Counterparty credit risk	Advanced IRB approach	Not applicable	Rating 36	Central governments and central banks	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
GOVT_ALL_0044_CC_AIRB_x0_R37	Sovereign	Counterparty credit risk	Advanced IRB approach	Not applicable	Rating 37	Central governments and central banks	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
GOVT_ALL_0044_CC_AIRB_x0_R38	Sovereign	Counterparty credit risk	Advanced IRB approach	Not applicable	Rating 38	Central governments and central banks	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
GOVT_ALL_0044_CC_AIRB_x0_R39	Sovereign	Counterparty credit risk	Advanced IRB approach	Not applicable	Rating 39	Central governments and central banks	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
GOVT_ALL_0044_CC_AIRB_x0_R40	Sovereign	Counterparty credit risk	Advanced IRB approach	Not applicable	Rating 40	Central governments and central banks	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Public sector entities	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposure	Size of exposure
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
GOVT_ALL_0044_CC_AIRB_x0_R41	Sovereign	Counterparty credit risk	Advanced IRB approach	Not applicable	Rating 41	Central governments and central banks	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
GOVT_ALL_0044_CC_AIRB_x0_R42	Sovereign	Counterparty credit risk	Advanced IRB approach	Not applicable	Rating 42	Central governments and central banks	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
GOVT_ALL_0044_CC_AIRB_x0_R43	Sovereign	Counterparty credit risk	Advanced IRB approach	Not applicable	Rating 43	Central governments and central banks	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
GOVT_ALL_0044_CC_AIRB_x0_R44	Sovereign	Counterparty credit risk	Advanced IRB approach	Not applicable	Rating 44	Central governments and central banks	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
GOVT_ALL_0044_CC_AIRB_x0_R45	Sovereign	Counterparty credit risk	Advanced IRB approach	Not applicable	Rating 45	Central governments and central banks	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
GOVT_ALL_0044_CC_AIRB_x0_R46	Sovereign	Counterparty credit risk	Advanced IRB approach	Not applicable	Rating 46	Central governments and central banks	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
GOVT_ALL_0044_CC_AIRB_x0_R47	Sovereign	Counterparty credit risk	Advanced IRB approach	Not applicable	Rating 47	Central governments and central banks	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
GOVT_ALL_0044_CC_AIRB_x0_R48	Sovereign	Counterparty credit risk	Advanced IRB approach	Not applicable	Rating 48	Central governments and central banks	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
GOVT_ALL_0044_CC_AIRB_x0_R49	Sovereign	Counterparty credit risk	Advanced IRB approach	Not applicable	Rating 49	Central governments and central banks	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
GOVT_ALL_0044_CC_AIRB_x0_R50	Sovereign	Counterparty credit risk	Advanced IRB approach	Not applicable	Rating 50	Central governments and central banks	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
GOVT_ALL_0044_CC_AIRB_x0_R51	Sovereign	Counterparty credit risk	Advanced IRB approach	Not applicable	Rating 51	Central governments and central banks	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
GOVT_ALL_0044_CC_AIRB_x0_R52	Sovereign	Counterparty credit risk	Advanced IRB approach	Not applicable	Rating 52	Central governments and central banks	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
GOVT_ALL_0044_CC_AIRB_x0_R53	Sovereign	Counterparty credit risk	Advanced IRB approach	Not applicable	Rating 53	Central governments and central banks	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
GOVT_ALL_0044_CC_AIRB_x0_R54	Sovereign	Counterparty credit risk	Advanced IRB approach	Not applicable	Rating 54	Central governments and central banks	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
GOVT_ALL_0044_CC_AIRB_x0_R55	Sovereign	Counterparty credit risk	Advanced IRB approach	Not applicable	Rating 55	Central governments and central banks	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
GOVT_ALL_0044_CC_AIRB_x0_R56	Sovereign	Counterparty credit risk	Advanced IRB approach	Not applicable	Rating 56	Central governments and central banks	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
GOVT_ALL_0044_CC_AIRB_x0_R57	Sovereign	Counterparty credit risk	Advanced IRB approach	Not applicable	Rating 57	Central governments and central banks	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
GOVT_ALL_0044_CC_AIRB_x0_R58	Sovereign	Counterparty credit risk	Advanced IRB approach	Not applicable	Rating 58	Central governments and central banks	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
GOVT_ALL_0044_CC_AIRB_x0_R59	Sovereign	Counterparty credit risk	Advanced IRB approach	Not applicable	Rating 59	Central governments and central banks	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
GOVT_ALL_0044_CC_AIRB_x0_R60	Sovereign	Counterparty credit risk	Advanced IRB approach	Not applicable	Rating 60	Central governments and central banks	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Public sector entities	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposure	Size of exposure
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
GOVT_ALL_0044_CC_AIRB_x0_R61	Sovereign	Counterparty credit risk	Advanced IRB approach	Not applicable	Rating 61	Central governments and central banks	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
GOVT_ALL_0044_CC_AIRB_x0_R62	Sovereign	Counterparty credit risk	Advanced IRB approach	Not applicable	Rating 62	Central governments and central banks	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
GOVT_ALL_0044_CC_AIRB_x0_R63	Sovereign	Counterparty credit risk	Advanced IRB approach	Not applicable	Rating 63	Central governments and central banks	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
GOVT_ALL_0044_CC_AIRB_x0_R64	Sovereign	Counterparty credit risk	Advanced IRB approach	Not applicable	Rating 64	Central governments and central banks	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
GOVT_ALL_0044_CC_AIRB_x0_R65	Sovereign	Counterparty credit risk	Advanced IRB approach	Not applicable	Rating 65	Central governments and central banks	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
GOVT_ALL_0044_CC_AIRB_x0_R66	Sovereign	Counterparty credit risk	Advanced IRB approach	Not applicable	Rating 66	Central governments and central banks	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
GOVT_ALL_0044_CC_AIRB_x0_R67	Sovereign	Counterparty credit risk	Advanced IRB approach	Not applicable	Rating 67	Central governments and central banks	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
GOVT_ALL_0044_CC_AIRB_x0_R68	Sovereign	Counterparty credit risk	Advanced IRB approach	Not applicable	Rating 68	Central governments and central banks	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
GOVT_ALL_0044_CC_AIRB_x0_R69	Sovereign	Counterparty credit risk	Advanced IRB approach	Not applicable	Rating 69	Central governments and central banks	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
GOVT_ALL_0044_CC_AIRB_x0_R70	Sovereign	Counterparty credit risk	Advanced IRB approach	Not applicable	Rating 70	Central governments and central banks	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
GOVT_ALL_0044_CC_AIRB_x0_R71	Sovereign	Counterparty credit risk	Advanced IRB approach	Not applicable	Rating 71	Central governments and central banks	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
GOVT_ALL_0044_CC_AIRB_x0_R72	Sovereign	Counterparty credit risk	Advanced IRB approach	Not applicable	Rating 72	Central governments and central banks	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
GOVT_ALL_0044_CC_AIRB_x0_R73	Sovereign	Counterparty credit risk	Advanced IRB approach	Not applicable	Rating 73	Central governments and central banks	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
GOVT_ALL_0044_CC_AIRB_x0_R74	Sovereign	Counterparty credit risk	Advanced IRB approach	Not applicable	Rating 74	Central governments and central banks	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
GOVT_ALL_0044_CC_AIRB_x0_R75	Sovereign	Counterparty credit risk	Advanced IRB approach	Not applicable	Rating 75	Central governments and central banks	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
GOVT_ALL_0044_CC_AIRB_x0_R76	Sovereign	Counterparty credit risk	Advanced IRB approach	Not applicable	Rating 76	Central governments and central banks	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
GOVT_ALL_0044_CC_AIRB_x0_R77	Sovereign	Counterparty credit risk	Advanced IRB approach	Not applicable	Rating 77	Central governments and central banks	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
GOVT_ALL_0044_CC_AIRB_x0_R78	Sovereign	Counterparty credit risk	Advanced IRB approach	Not applicable	Rating 78	Central governments and central banks	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
GOVT_ALL_0044_CC_AIRB_x0_R79	Sovereign	Counterparty credit risk	Advanced IRB approach	Not applicable	Rating 79	Central governments and central banks	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
GOVT_ALL_0044_CC_AIRB_x0_R80	Sovereign	Counterparty credit risk	Advanced IRB approach	Not applicable	Rating 80	Central governments and central banks	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Public sector entities	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposure	Size of exposure
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
GOVT_ALL_0044_CC_AIRB_x0_R81	Sovereign	Counterparty credit risk	Advanced IRB approach	Not applicable	Rating 81	Central governments and central banks	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
GOVT_ALL_0044_CC_AIRB_x0_R82	Sovereign	Counterparty credit risk	Advanced IRB approach	Not applicable	Rating 82	Central governments and central banks	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
GOVT_ALL_0044_CC_AIRB_x0_R83	Sovereign	Counterparty credit risk	Advanced IRB approach	Not applicable	Rating 83	Central governments and central banks	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
GOVT_ALL_0044_CC_AIRB_x0_R84	Sovereign	Counterparty credit risk	Advanced IRB approach	Not applicable	Rating 84	Central governments and central banks	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
GOVT_ALL_0044_CC_AIRB_x0_R85	Sovereign	Counterparty credit risk	Advanced IRB approach	Not applicable	Rating 85	Central governments and central banks	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
GOVT_ALL_0044_CC_AIRB_x0_R86	Sovereign	Counterparty credit risk	Advanced IRB approach	Not applicable	Rating 86	Central governments and central banks	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
GOVT_ALL_0044_CC_AIRB_x0_R87	Sovereign	Counterparty credit risk	Advanced IRB approach	Not applicable	Rating 87	Central governments and central banks	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
GOVT_ALL_0044_CC_AIRB_x0_R88	Sovereign	Counterparty credit risk	Advanced IRB approach	Not applicable	Rating 88	Central governments and central banks	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
GOVT_ALL_0044_CC_AIRB_x0_R89	Sovereign	Counterparty credit risk	Advanced IRB approach	Not applicable	Rating 89	Central governments and central banks	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
GOVT_ALL_0044_CC_AIRB_x0_R90	Sovereign	Counterparty credit risk	Advanced IRB approach	Not applicable	Rating 90	Central governments and central banks	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
GOVT_ALL_0044_CC_AIRB_x0_R91	Sovereign	Counterparty credit risk	Advanced IRB approach	Not applicable	Rating 91	Central governments and central banks	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
GOVT_ALL_0044_CC_AIRB_x0_R92	Sovereign	Counterparty credit risk	Advanced IRB approach	Not applicable	Rating 92	Central governments and central banks	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
GOVT_ALL_0044_CC_AIRB_x0_R93	Sovereign	Counterparty credit risk	Advanced IRB approach	Not applicable	Rating 93	Central governments and central banks	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
GOVT_ALL_0044_CC_AIRB_x0_R94	Sovereign	Counterparty credit risk	Advanced IRB approach	Not applicable	Rating 94	Central governments and central banks	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
GOVT_ALL_0044_CC_AIRB_x0_R95	Sovereign	Counterparty credit risk	Advanced IRB approach	Not applicable	Rating 95	Central governments and central banks	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
GOVT_ALL_0044_CC_AIRB_x0_R96	Sovereign	Counterparty credit risk	Advanced IRB approach	Not applicable	Rating 96	Central governments and central banks	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
GOVT_ALL_0044_CC_AIRB_x0_R97	Sovereign	Counterparty credit risk	Advanced IRB approach	Not applicable	Rating 97	Central governments and central banks	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
GOVT_ALL_0044_CC_AIRB_x0_R98	Sovereign	Counterparty credit risk	Advanced IRB approach	Not applicable	Rating 98	Central governments and central banks	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
GOVT_ALL_0044_CC_AIRB_x0_R99	Sovereign	Counterparty credit risk	Advanced IRB approach	Not applicable	Rating 99	Central governments and central banks	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
GOVT_ALL_0045_CC_AIRB_x0_Rx0	Sovereign	Counterparty credit risk	Advanced IRB approach	Not applicable	Not applicable	Central governments and central banks	Not applicable	Defaulted	Not applicable	Not applicable	Not applicable	Public sector entities	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposure	Size of exposure
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
GOVT_ALL_0046_CC_AIRB_x0_Rx0	Sovereign	Counterparty credit risk	Advanced IRB approach	Not applicable	Not applicable	Central governments and central banks	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
GOVT_ALL_0047_CC_AIRB_x0_Rx0	Sovereign	Counterparty credit risk	Advanced IRB approach	Not applicable	Not applicable	Central governments and central banks	Not applicable	Non-defaulted	Drawn credit facility	Exposures without credit protection	Not applicable	Counterparties other than public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
GOVT_ALL_0048_CC_AIRB_x0_Rx0	Sovereign	Counterparty credit risk	Advanced IRB approach	Not applicable	Not applicable	Central governments and central banks	Not applicable	Non-defaulted	Drawn credit facility	Exposures with funded credit protection	Eligible financial collateral	Counterparties other than public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
GOVT_ALL_0049_CC_AIRB_x0_Rx0	Sovereign	Counterparty credit risk	Advanced IRB approach	Not applicable	Not applicable	Central governments and central banks	Not applicable	Non-defaulted	Drawn credit facility	Exposures with funded credit protection	Other eligible collateral: Receivables	Counterparties other than public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
GOVT_ALL_0050_CC_AIRB_x0_Rx0	Sovereign	Counterparty credit risk	Advanced IRB approach	Not applicable	Not applicable	Central governments and central banks	Not applicable	Non-defaulted	Drawn credit facility	Exposures with funded credit protection	Other eligible collateral: Residential Real estate	Counterparties other than public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
GOVT_ALL_0051_CC_AIRB_x0_Rx0	Sovereign	Counterparty credit risk	Advanced IRB approach	Not applicable	Not applicable	Central governments and central banks	Not applicable	Non-defaulted	Drawn credit facility	Exposures with funded credit protection	Other eligible collateral: Commercial Real estate	Counterparties other than public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
GOVT_ALL_0052_CC_AIRB_x0_Rx0	Sovereign	Counterparty credit risk	Advanced IRB approach	Not applicable	Not applicable	Central governments and central banks	Not applicable	Non-defaulted	Drawn credit facility	Exposures with funded credit protection	Other eligible collateral: Physical collateral	Counterparties other than public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
GOVT_ALL_0053_CC_AIRB_x0_Rx0	Sovereign	Counterparty credit risk	Advanced IRB approach	Not applicable	Not applicable	Central governments and central banks	Not applicable	Non-defaulted	Drawn credit facility	Exposures with funded credit protection	Other funded credit protection	Counterparties other than public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
GOVT_ALL_0054_CC_AIRB_x0_Rx0	Sovereign	Counterparty credit risk	Advanced IRB approach	Not applicable	Not applicable	Central governments and central banks	Not applicable	Non-defaulted	Drawn credit facility	Exposures with unfunded credit protection	Unfunded credit protection	Counterparties other than public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
GOVT_ALL_0055_CC_AIRB_x0_Rx0	Sovereign	Counterparty credit risk	Advanced IRB approach	Not applicable	Not applicable	Central governments and central banks	Not applicable	Non-defaulted	Undrawn committed revolving credit facility	Not applicable	Not applicable	Counterparties other than public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
GOVT_ALL_0056_CC_AIRB_x0_Rx0	Sovereign	Counterparty credit risk	Advanced IRB approach	Not applicable	Not applicable	Central governments and central banks	Not applicable	Non-defaulted	Undrawn committed term credit facility	Not applicable	Not applicable	Counterparties other than public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
GOVT_ALL_0057_CC_AIRB_x0_Rx0	Sovereign	Counterparty credit risk	Advanced IRB approach	Not applicable	Not applicable	Central governments and central banks	Not applicable	Non-defaulted	Note issuance facility (NIF) and revolving underwriting facility (RUF)	Not applicable	Not applicable	Counterparties other than public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
GOVT_ALL_0058_CC_AIRB_x0_Rx0	Sovereign	Counterparty credit risk	Advanced IRB approach	Not applicable	Not applicable	Central governments and central banks	Not applicable	Non-defaulted	Undrawn committed other credit facility	Not applicable	Not applicable	Counterparties other than public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
GOVT_ALL_0059_CC_AIRB_x0_Rx0	Sovereign	Counterparty credit risk	Advanced IRB approach	Not applicable	Not applicable	Central governments and central banks	Not applicable	Non-defaulted	Undrawn uncommitted credit lines	Not applicable	Not applicable	Counterparties other than public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
GOVT_ALL_0060_CC_AIRB_x0_Rx0	Sovereign	Counterparty credit risk	Advanced IRB approach	Not applicable	Not applicable	Central governments and central banks	Not applicable	Non-defaulted	Undrawn purchase commitments for revolving purchased receivables and other low-risk off-balance sheet items	Not applicable	Not applicable	Counterparties other than public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
GOVT_ALL_0061_CC_AIRB_x0_Rx0	Sovereign	Counterparty credit risk	Advanced IRB approach	Not applicable	Not applicable	Central governments and central banks	Not applicable	Non-defaulted	Issued short term letter of credit and other medium-risk off-balance sheet items	Not applicable	Not applicable	Counterparties other than public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
GOVT_ALL_0062_CC_AIRB_x0_Rx0	Sovereign	Counterparty credit risk	Advanced IRB approach	Not applicable	Not applicable	Central governments and central banks	Not applicable	Non-defaulted	Issued warranties and indemnities, guarantees, irrevocable stand-by letter of credit and documentary credit	Not applicable	Not applicable	Counterparties other than public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
GOVT_ALL_0063_CC_AIRB_x0_Rx0	Sovereign	Counterparty credit risk	Advanced IRB approach	Not applicable	Not applicable	Central governments and central banks	Not applicable	Non-defaulted	Full risk (100 %)	Not applicable	Not applicable	Counterparties other than public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
GOVT_ALL_0064_CC_AIRB_x0_Rx0	Sovereign	Counterparty credit risk	Advanced IRB approach	Not applicable	Not applicable	Central governments and central banks	Not applicable	Non-defaulted	Drawn credit facility	Exposures without credit protection	Not applicable	Public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
GOVT_ALL_0065_CC_AIRB_x0_Rx0	Sovereign	Counterparty credit risk	Advanced IRB approach	Not applicable	Not applicable	Central governments and central banks	Not applicable	Non-defaulted	Drawn credit facility	Exposures with funded credit protection	Eligible financial collateral	Public sector entities	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposure	Size of exposure
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
GOVT_ALL_0066_CC_AIRB_x0_Rx0	Sovereign	Counterparty credit risk	Advanced IRB approach	Not applicable	Not applicable	Central governments and central banks	Not applicable	Non-defaulted	Drawn credit facility	Exposures with funded credit protection	Other eligible collateral: Receivables	Public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
GOVT_ALL_0067_CC_AIRB_x0_Rx0	Sovereign	Counterparty credit risk	Advanced IRB approach	Not applicable	Not applicable	Central governments and central banks	Not applicable	Non-defaulted	Drawn credit facility	Exposures with funded credit protection	Other eligible collateral: Residential Real estate	Public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
GOVT_ALL_0068_CC_AIRB_x0_Rx0	Sovereign	Counterparty credit risk	Advanced IRB approach	Not applicable	Not applicable	Central governments and central banks	Not applicable	Non-defaulted	Drawn credit facility	Exposures with funded credit protection	Other eligible collateral: Commercial Real estate	Public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
GOVT_ALL_0069_CC_AIRB_x0_Rx0	Sovereign	Counterparty credit risk	Advanced IRB approach	Not applicable	Not applicable	Central governments and central banks	Not applicable	Non-defaulted	Drawn credit facility	Exposures with funded credit protection	Other eligible collateral: Physical collateral	Public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
GOVT_ALL_0070_CC_AIRB_x0_Rx0	Sovereign	Counterparty credit risk	Advanced IRB approach	Not applicable	Not applicable	Central governments and central banks	Not applicable	Non-defaulted	Drawn credit facility	Exposures with funded credit protection	Other funded credit protection	Public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
GOVT_ALL_0071_CC_AIRB_x0_Rx0	Sovereign	Counterparty credit risk	Advanced IRB approach	Not applicable	Not applicable	Central governments and central banks	Not applicable	Non-defaulted	Drawn credit facility	Exposures with unfunded credit protection	Unfunded credit protection	Public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
GOVT_ALL_0072_CC_AIRB_x0_Rx0	Sovereign	Counterparty credit risk	Advanced IRB approach	Not applicable	Not applicable	Central governments and central banks	Not applicable	Non-defaulted	Undrawn committed revolving credit facility	Not applicable	Not applicable	Public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
GOVT_ALL_0073_CC_AIRB_x0_Rx0	Sovereign	Counterparty credit risk	Advanced IRB approach	Not applicable	Not applicable	Central governments and central banks	Not applicable	Non-defaulted	Undrawn committed term credit facility	Not applicable	Not applicable	Public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
GOVT_ALL_0074_CC_AIRB_x0_Rx0	Sovereign	Counterparty credit risk	Advanced IRB approach	Not applicable	Not applicable	Central governments and central banks	Not applicable	Non-defaulted	Note issuance facility (NIF) and revolving underwriting facility (RUF)	Not applicable	Not applicable	Public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
GOVT_ALL_0075_CC_AIRB_x0_Rx0	Sovereign	Counterparty credit risk	Advanced IRB approach	Not applicable	Not applicable	Central governments and central banks	Not applicable	Non-defaulted	Undrawn committed other credit facility	Not applicable	Not applicable	Public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
GOVT_ALL_0076_CC_AIRB_x0_Rx0	Sovereign	Counterparty credit risk	Advanced IRB approach	Not applicable	Not applicable	Central governments and central banks	Not applicable	Non-defaulted	Undrawn uncommitted credit lines	Not applicable	Not applicable	Public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
GOVT_ALL_0077_CC_AIRB_x0_Rx0	Sovereign	Counterparty credit risk	Advanced IRB approach	Not applicable	Not applicable	Central governments and central banks	Not applicable	Non-defaulted	Undrawn purchase commitments for revolving purchased receivables and other low-risk off-balance sheet items	Not applicable	Not applicable	Public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
GOVT_ALL_0078_CC_AIRB_x0_Rx0	Sovereign	Counterparty credit risk	Advanced IRB approach	Not applicable	Not applicable	Central governments and central banks	Not applicable	Non-defaulted	Issued short term letter of credit and other medium-risk off-balance sheet items	Not applicable	Not applicable	Public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
GOVT_ALL_0079_CC_AIRB_x0_Rx0	Sovereign	Counterparty credit risk	Advanced IRB approach	Not applicable	Not applicable	Central governments and central banks	Not applicable	Non-defaulted	Issued warranties and indemnities, guarantees, irrevocable stand-by letter of credit and documentary credit	Not applicable	Not applicable	Public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
GOVT_ALL_0080_CC_AIRB_x0_Rx0	Sovereign	Counterparty credit risk	Advanced IRB approach	Not applicable	Not applicable	Central governments and central banks	Not applicable	Non-defaulted	Full risk (100 %)	Not applicable	Not applicable	Public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
GOVT_ALL_0043_CC_AIRB_AT_Rx0	Sovereign	Counterparty credit risk	Advanced IRB approach	AT	Not applicable	Central governments and central banks	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Counterparties other than public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
GOVT_ALL_0043_CC_AIRB_AU_Rx0	Sovereign	Counterparty credit risk	Advanced IRB approach	AU	Not applicable	Central governments and central banks	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Counterparties other than public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
GOVT_ALL_0043_CC_AIRB_BE_Rx0	Sovereign	Counterparty credit risk	Advanced IRB approach	BE	Not applicable	Central governments and central banks	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Counterparties other than public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
GOVT_ALL_0043_CC_AIRB_BG_Rx0	Sovereign	Counterparty credit risk	Advanced IRB approach	BG	Not applicable	Central governments and central banks	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Counterparties other than public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
GOVT_ALL_0043_CC_AIRB_BR_Rx0	Sovereign	Counterparty credit risk	Advanced IRB approach	BR	Not applicable	Central governments and central banks	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Counterparties other than public sector entities	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposure	Size of exposure
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
GOVT_ALL_0043_CC_AIRB_CA_Rx0	Sovereign	Counterparty credit risk	Advanced IRB approach	CA	Not applicable	Central governments and central banks	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Counterparties other than public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
GOVT_ALL_0043_CC_AIRB_CH_Rx0	Sovereign	Counterparty credit risk	Advanced IRB approach	CH	Not applicable	Central governments and central banks	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Counterparties other than public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
GOVT_ALL_0043_CC_AIRB_CN_Rx0	Sovereign	Counterparty credit risk	Advanced IRB approach	CN	Not applicable	Central governments and central banks	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Counterparties other than public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
GOVT_ALL_0043_CC_AIRB_CY_Rx0	Sovereign	Counterparty credit risk	Advanced IRB approach	CY	Not applicable	Central governments and central banks	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Counterparties other than public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
GOVT_ALL_0043_CC_AIRB_CZ_Rx0	Sovereign	Counterparty credit risk	Advanced IRB approach	CZ	Not applicable	Central governments and central banks	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Counterparties other than public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
GOVT_ALL_0043_CC_AIRB_DE_Rx0	Sovereign	Counterparty credit risk	Advanced IRB approach	DE	Not applicable	Central governments and central banks	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Counterparties other than public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
GOVT_ALL_0043_CC_AIRB_DK_Rx0	Sovereign	Counterparty credit risk	Advanced IRB approach	DK	Not applicable	Central governments and central banks	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Counterparties other than public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
GOVT_ALL_0043_CC_AIRB_EE_Rx0	Sovereign	Counterparty credit risk	Advanced IRB approach	EE	Not applicable	Central governments and central banks	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Counterparties other than public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
GOVT_ALL_0043_CC_AIRB_ES_Rx0	Sovereign	Counterparty credit risk	Advanced IRB approach	ES	Not applicable	Central governments and central banks	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Counterparties other than public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
GOVT_ALL_0043_CC_AIRB_FI_Rx0	Sovereign	Counterparty credit risk	Advanced IRB approach	FI	Not applicable	Central governments and central banks	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Counterparties other than public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
GOVT_ALL_0043_CC_AIRB_FR_Rx0	Sovereign	Counterparty credit risk	Advanced IRB approach	FR	Not applicable	Central governments and central banks	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Counterparties other than public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
GOVT_ALL_0043_CC_AIRB_GB_Rx0	Sovereign	Counterparty credit risk	Advanced IRB approach	GB	Not applicable	Central governments and central banks	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Counterparties other than public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
GOVT_ALL_0043_CC_AIRB_GR_Rx0	Sovereign	Counterparty credit risk	Advanced IRB approach	GR	Not applicable	Central governments and central banks	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Counterparties other than public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
GOVT_ALL_0043_CC_AIRB_HK_Rx0	Sovereign	Counterparty credit risk	Advanced IRB approach	HK	Not applicable	Central governments and central banks	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Counterparties other than public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
GOVT_ALL_0043_CC_AIRB_HR_Rx0	Sovereign	Counterparty credit risk	Advanced IRB approach	HR	Not applicable	Central governments and central banks	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Counterparties other than public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
GOVT_ALL_0043_CC_AIRB_HU_Rx0	Sovereign	Counterparty credit risk	Advanced IRB approach	HU	Not applicable	Central governments and central banks	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Counterparties other than public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
GOVT_ALL_0043_CC_AIRB_IE_Rx0	Sovereign	Counterparty credit risk	Advanced IRB approach	IE	Not applicable	Central governments and central banks	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Counterparties other than public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
GOVT_ALL_0043_CC_AIRB_IL_Rx0	Sovereign	Counterparty credit risk	Advanced IRB approach	IL	Not applicable	Central governments and central banks	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Counterparties other than public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
GOVT_ALL_0043_CC_AIRB_IT_Rx0	Sovereign	Counterparty credit risk	Advanced IRB approach	IT	Not applicable	Central governments and central banks	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Counterparties other than public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
GOVT_ALL_0043_CC_AIRB_JP_Rx0	Sovereign	Counterparty credit risk	Advanced IRB approach	JP	Not applicable	Central governments and central banks	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Counterparties other than public sector entities	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposure	Size of exposure
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
GOVT_ALL_0043_CC_AIRB_KR_Rx0	Sovereign	Counterparty credit risk	Advanced IRB approach	KR	Not applicable	Central governments and central banks	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Counterparties other than public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
GOVT_ALL_0043_CC_AIRB_LT_Rx0	Sovereign	Counterparty credit risk	Advanced IRB approach	LT	Not applicable	Central governments and central banks	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Counterparties other than public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
GOVT_ALL_0043_CC_AIRB_LU_Rx0	Sovereign	Counterparty credit risk	Advanced IRB approach	LU	Not applicable	Central governments and central banks	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Counterparties other than public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
GOVT_ALL_0043_CC_AIRB_LV_Rx0	Sovereign	Counterparty credit risk	Advanced IRB approach	LV	Not applicable	Central governments and central banks	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Counterparties other than public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
GOVT_ALL_0043_CC_AIRB_MT_Rx0	Sovereign	Counterparty credit risk	Advanced IRB approach	MT	Not applicable	Central governments and central banks	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Counterparties other than public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
GOVT_ALL_0043_CC_AIRB_NL_Rx0	Sovereign	Counterparty credit risk	Advanced IRB approach	NL	Not applicable	Central governments and central banks	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Counterparties other than public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
GOVT_ALL_0043_CC_AIRB_NO_Rx0	Sovereign	Counterparty credit risk	Advanced IRB approach	NO	Not applicable	Central governments and central banks	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Counterparties other than public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
GOVT_ALL_0043_CC_AIRB_PL_Rx0	Sovereign	Counterparty credit risk	Advanced IRB approach	PL	Not applicable	Central governments and central banks	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Counterparties other than public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
GOVT_ALL_0043_CC_AIRB_PT_Rx0	Sovereign	Counterparty credit risk	Advanced IRB approach	PT	Not applicable	Central governments and central banks	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Counterparties other than public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
GOVT_ALL_0043_CC_AIRB_RO_Rx0	Sovereign	Counterparty credit risk	Advanced IRB approach	RO	Not applicable	Central governments and central banks	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Counterparties other than public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
GOVT_ALL_0043_CC_AIRB_RU_Rx0	Sovereign	Counterparty credit risk	Advanced IRB approach	RU	Not applicable	Central governments and central banks	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Counterparties other than public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
GOVT_ALL_0043_CC_AIRB_SE_Rx0	Sovereign	Counterparty credit risk	Advanced IRB approach	SE	Not applicable	Central governments and central banks	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Counterparties other than public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
GOVT_ALL_0043_CC_AIRB_SG_Rx0	Sovereign	Counterparty credit risk	Advanced IRB approach	SG	Not applicable	Central governments and central banks	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Counterparties other than public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
GOVT_ALL_0043_CC_AIRB_SI_Rx0	Sovereign	Counterparty credit risk	Advanced IRB approach	SI	Not applicable	Central governments and central banks	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Counterparties other than public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
GOVT_ALL_0043_CC_AIRB_SK_Rx0	Sovereign	Counterparty credit risk	Advanced IRB approach	SK	Not applicable	Central governments and central banks	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Counterparties other than public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
GOVT_ALL_0043_CC_AIRB_TR_Rx0	Sovereign	Counterparty credit risk	Advanced IRB approach	TR	Not applicable	Central governments and central banks	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Counterparties other than public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
GOVT_ALL_0043_CC_AIRB_US_Rx0	Sovereign	Counterparty credit risk	Advanced IRB approach	US	Not applicable	Central governments and central banks	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Counterparties other than public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
GOVT_ALL_0043_CC_AIRB_x2_Rx0	Sovereign	Counterparty credit risk	Advanced IRB approach	Other countries	Not applicable	Central governments and central banks	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Counterparties other than public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
GOVT_ALL_0046_CC_AIRB_AT_Rx0	Sovereign	Counterparty credit risk	Advanced IRB approach	AT	Not applicable	Central governments and central banks	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
GOVT_ALL_0046_CC_AIRB_AU_Rx0	Sovereign	Counterparty credit risk	Advanced IRB approach	AU	Not applicable	Central governments and central banks	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Public sector entities	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposure	Size of exposure
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
GOVT_ALL_0046_CC_AIRB_BE_Rx0	Sovereign	Counterparty credit risk	Advanced IRB approach	BE	Not applicable	Central governments and central banks	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
GOVT_ALL_0046_CC_AIRB_BG_Rx0	Sovereign	Counterparty credit risk	Advanced IRB approach	BG	Not applicable	Central governments and central banks	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
GOVT_ALL_0046_CC_AIRB_BR_Rx0	Sovereign	Counterparty credit risk	Advanced IRB approach	BR	Not applicable	Central governments and central banks	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
GOVT_ALL_0046_CC_AIRB_CA_Rx0	Sovereign	Counterparty credit risk	Advanced IRB approach	CA	Not applicable	Central governments and central banks	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
GOVT_ALL_0046_CC_AIRB_CH_Rx0	Sovereign	Counterparty credit risk	Advanced IRB approach	CH	Not applicable	Central governments and central banks	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
GOVT_ALL_0046_CC_AIRB_CN_Rx0	Sovereign	Counterparty credit risk	Advanced IRB approach	CN	Not applicable	Central governments and central banks	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
GOVT_ALL_0046_CC_AIRB_CY_Rx0	Sovereign	Counterparty credit risk	Advanced IRB approach	CY	Not applicable	Central governments and central banks	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
GOVT_ALL_0046_CC_AIRB_CZ_Rx0	Sovereign	Counterparty credit risk	Advanced IRB approach	CZ	Not applicable	Central governments and central banks	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
GOVT_ALL_0046_CC_AIRB_DE_Rx0	Sovereign	Counterparty credit risk	Advanced IRB approach	DE	Not applicable	Central governments and central banks	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
GOVT_ALL_0046_CC_AIRB_DK_Rx0	Sovereign	Counterparty credit risk	Advanced IRB approach	DK	Not applicable	Central governments and central banks	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
GOVT_ALL_0046_CC_AIRB_EE_Rx0	Sovereign	Counterparty credit risk	Advanced IRB approach	EE	Not applicable	Central governments and central banks	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
GOVT_ALL_0046_CC_AIRB_ES_Rx0	Sovereign	Counterparty credit risk	Advanced IRB approach	ES	Not applicable	Central governments and central banks	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
GOVT_ALL_0046_CC_AIRB_FI_Rx0	Sovereign	Counterparty credit risk	Advanced IRB approach	FI	Not applicable	Central governments and central banks	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
GOVT_ALL_0046_CC_AIRB_FR_Rx0	Sovereign	Counterparty credit risk	Advanced IRB approach	FR	Not applicable	Central governments and central banks	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
GOVT_ALL_0046_CC_AIRB_GB_Rx0	Sovereign	Counterparty credit risk	Advanced IRB approach	GB	Not applicable	Central governments and central banks	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
GOVT_ALL_0046_CC_AIRB_GR_Rx0	Sovereign	Counterparty credit risk	Advanced IRB approach	GR	Not applicable	Central governments and central banks	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
GOVT_ALL_0046_CC_AIRB_HK_Rx0	Sovereign	Counterparty credit risk	Advanced IRB approach	HK	Not applicable	Central governments and central banks	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
GOVT_ALL_0046_CC_AIRB_HR_Rx0	Sovereign	Counterparty credit risk	Advanced IRB approach	HR	Not applicable	Central governments and central banks	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
GOVT_ALL_0046_CC_AIRB_HU_Rx0	Sovereign	Counterparty credit risk	Advanced IRB approach	HU	Not applicable	Central governments and central banks	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
GOVT_ALL_0046_CC_AIRB_IE_Rx0	Sovereign	Counterparty credit risk	Advanced IRB approach	IE	Not applicable	Central governments and central banks	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Public sector entities	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposure	Size of exposure
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
GOVT_ALL_0046_CC_AIRB_IL_Rx0	Sovereign	Counterparty credit risk	Advanced IRB approach	IL	Not applicable	Central governments and central banks	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
GOVT_ALL_0046_CC_AIRB_IT_Rx0	Sovereign	Counterparty credit risk	Advanced IRB approach	IT	Not applicable	Central governments and central banks	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
GOVT_ALL_0046_CC_AIRB_JP_Rx0	Sovereign	Counterparty credit risk	Advanced IRB approach	JP	Not applicable	Central governments and central banks	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
GOVT_ALL_0046_CC_AIRB_KR_Rx0	Sovereign	Counterparty credit risk	Advanced IRB approach	KR	Not applicable	Central governments and central banks	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
GOVT_ALL_0046_CC_AIRB_LT_Rx0	Sovereign	Counterparty credit risk	Advanced IRB approach	LT	Not applicable	Central governments and central banks	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
GOVT_ALL_0046_CC_AIRB_LU_Rx0	Sovereign	Counterparty credit risk	Advanced IRB approach	LU	Not applicable	Central governments and central banks	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
GOVT_ALL_0046_CC_AIRB_LV_Rx0	Sovereign	Counterparty credit risk	Advanced IRB approach	LV	Not applicable	Central governments and central banks	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
GOVT_ALL_0046_CC_AIRB_MT_Rx0	Sovereign	Counterparty credit risk	Advanced IRB approach	MT	Not applicable	Central governments and central banks	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
GOVT_ALL_0046_CC_AIRB_NL_Rx0	Sovereign	Counterparty credit risk	Advanced IRB approach	NL	Not applicable	Central governments and central banks	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
GOVT_ALL_0046_CC_AIRB_NO_Rx0	Sovereign	Counterparty credit risk	Advanced IRB approach	NO	Not applicable	Central governments and central banks	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
GOVT_ALL_0046_CC_AIRB_PL_Rx0	Sovereign	Counterparty credit risk	Advanced IRB approach	PL	Not applicable	Central governments and central banks	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
GOVT_ALL_0046_CC_AIRB_PT_Rx0	Sovereign	Counterparty credit risk	Advanced IRB approach	PT	Not applicable	Central governments and central banks	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
GOVT_ALL_0046_CC_AIRB_RO_Rx0	Sovereign	Counterparty credit risk	Advanced IRB approach	RO	Not applicable	Central governments and central banks	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
GOVT_ALL_0046_CC_AIRB_RU_Rx0	Sovereign	Counterparty credit risk	Advanced IRB approach	RU	Not applicable	Central governments and central banks	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
GOVT_ALL_0046_CC_AIRB_SE_Rx0	Sovereign	Counterparty credit risk	Advanced IRB approach	SE	Not applicable	Central governments and central banks	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
GOVT_ALL_0046_CC_AIRB_SG_Rx0	Sovereign	Counterparty credit risk	Advanced IRB approach	SG	Not applicable	Central governments and central banks	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
GOVT_ALL_0046_CC_AIRB_SI_Rx0	Sovereign	Counterparty credit risk	Advanced IRB approach	SI	Not applicable	Central governments and central banks	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
GOVT_ALL_0046_CC_AIRB_SK_Rx0	Sovereign	Counterparty credit risk	Advanced IRB approach	SK	Not applicable	Central governments and central banks	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
GOVT_ALL_0046_CC_AIRB_TR_Rx0	Sovereign	Counterparty credit risk	Advanced IRB approach	TR	Not applicable	Central governments and central banks	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
GOVT_ALL_0046_CC_AIRB_US_Rx0	Sovereign	Counterparty credit risk	Advanced IRB approach	US	Not applicable	Central governments and central banks	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Public sector entities	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposure	Size of exposure
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
GOVT_ALL_0046_CC_AIRB_x2_Rx0	Sovereign	Counterparty credit risk	Advanced IRB approach	Other countries	Not applicable	Central governments and central banks	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0021_CC_SLSC_x0_R01	Large corporate	Counterparty credit risk	Specialized lending slotting criteria	Not applicable	Rating 1	Corporates	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Not applicable	>EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0021_CC_SLSC_x0_R02	Large corporate	Counterparty credit risk	Specialized lending slotting criteria	Not applicable	Rating 2	Corporates	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Not applicable	>EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0021_CC_SLSC_x0_R03	Large corporate	Counterparty credit risk	Specialized lending slotting criteria	Not applicable	Rating 3	Corporates	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Not applicable	>EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0021_CC_SLSC_x0_R04	Large corporate	Counterparty credit risk	Specialized lending slotting criteria	Not applicable	Rating 4	Corporates	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Not applicable	>EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0021_CC_SLSC_x0_R05	Large corporate	Counterparty credit risk	Specialized lending slotting criteria	Not applicable	Rating 5	Corporates	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Not applicable	>EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0021_CC_SLSC_x0_R06	Large corporate	Counterparty credit risk	Specialized lending slotting criteria	Not applicable	Rating 6	Corporates	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Not applicable	>EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0021_CC_SLSC_x0_R07	Large corporate	Counterparty credit risk	Specialized lending slotting criteria	Not applicable	Rating 7	Corporates	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Not applicable	>EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0021_CC_SLSC_x0_R08	Large corporate	Counterparty credit risk	Specialized lending slotting criteria	Not applicable	Rating 8	Corporates	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Not applicable	>EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0021_CC_SLSC_x0_R09	Large corporate	Counterparty credit risk	Specialized lending slotting criteria	Not applicable	Rating 9	Corporates	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Not applicable	>EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0021_CC_SLSC_x0_R10	Large corporate	Counterparty credit risk	Specialized lending slotting criteria	Not applicable	Rating 10	Corporates	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Not applicable	>EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0021_CC_SLSC_x0_R11	Large corporate	Counterparty credit risk	Specialized lending slotting criteria	Not applicable	Rating 11	Corporates	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Not applicable	>EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0021_CC_SLSC_x0_R12	Large corporate	Counterparty credit risk	Specialized lending slotting criteria	Not applicable	Rating 12	Corporates	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Not applicable	>EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0021_CC_SLSC_x0_R13	Large corporate	Counterparty credit risk	Specialized lending slotting criteria	Not applicable	Rating 13	Corporates	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Not applicable	>EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0021_CC_SLSC_x0_R14	Large corporate	Counterparty credit risk	Specialized lending slotting criteria	Not applicable	Rating 14	Corporates	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Not applicable	>EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0021_CC_SLSC_x0_R15	Large corporate	Counterparty credit risk	Specialized lending slotting criteria	Not applicable	Rating 15	Corporates	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Not applicable	>EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0021_CC_SLSC_x0_R16	Large corporate	Counterparty credit risk	Specialized lending slotting criteria	Not applicable	Rating 16	Corporates	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Not applicable	>EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0021_CC_SLSC_x0_R17	Large corporate	Counterparty credit risk	Specialized lending slotting criteria	Not applicable	Rating 17	Corporates	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Not applicable	>EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0021_CC_SLSC_x0_R18	Large corporate	Counterparty credit risk	Specialized lending slotting criteria	Not applicable	Rating 18	Corporates	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Not applicable	>EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0021_CC_SLSC_x0_R19	Large corporate	Counterparty credit risk	Specialized lending slotting criteria	Not applicable	Rating 19	Corporates	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Not applicable	>EUR 200 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposure	Size of exposure
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
CORP_ALL_0021_CC_SLSC_x0_R20	Large corporate	Counterparty credit risk	Specialized lending slotting criteria	Not applicable	Rating 20	Corporates	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Not applicable	>EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0021_CC_SLSC_x0_R21	Large corporate	Counterparty credit risk	Specialized lending slotting criteria	Not applicable	Rating 21	Corporates	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Not applicable	>EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0021_CC_SLSC_x0_R22	Large corporate	Counterparty credit risk	Specialized lending slotting criteria	Not applicable	Rating 22	Corporates	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Not applicable	>EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0021_CC_SLSC_x0_R23	Large corporate	Counterparty credit risk	Specialized lending slotting criteria	Not applicable	Rating 23	Corporates	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Not applicable	>EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0021_CC_SLSC_x0_R24	Large corporate	Counterparty credit risk	Specialized lending slotting criteria	Not applicable	Rating 24	Corporates	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Not applicable	>EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0021_CC_SLSC_x0_R25	Large corporate	Counterparty credit risk	Specialized lending slotting criteria	Not applicable	Rating 25	Corporates	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Not applicable	>EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0021_CC_SLSC_x0_R26	Large corporate	Counterparty credit risk	Specialized lending slotting criteria	Not applicable	Rating 26	Corporates	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Not applicable	>EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0021_CC_SLSC_x0_R27	Large corporate	Counterparty credit risk	Specialized lending slotting criteria	Not applicable	Rating 27	Corporates	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Not applicable	>EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0021_CC_SLSC_x0_R28	Large corporate	Counterparty credit risk	Specialized lending slotting criteria	Not applicable	Rating 28	Corporates	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Not applicable	>EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0021_CC_SLSC_x0_R29	Large corporate	Counterparty credit risk	Specialized lending slotting criteria	Not applicable	Rating 29	Corporates	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Not applicable	>EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0021_CC_SLSC_x0_R30	Large corporate	Counterparty credit risk	Specialized lending slotting criteria	Not applicable	Rating 30	Corporates	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Not applicable	>EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0021_CC_SLSC_x0_R31	Large corporate	Counterparty credit risk	Specialized lending slotting criteria	Not applicable	Rating 31	Corporates	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Not applicable	>EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0021_CC_SLSC_x0_R32	Large corporate	Counterparty credit risk	Specialized lending slotting criteria	Not applicable	Rating 32	Corporates	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Not applicable	>EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0021_CC_SLSC_x0_R33	Large corporate	Counterparty credit risk	Specialized lending slotting criteria	Not applicable	Rating 33	Corporates	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Not applicable	>EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0021_CC_SLSC_x0_R34	Large corporate	Counterparty credit risk	Specialized lending slotting criteria	Not applicable	Rating 34	Corporates	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Not applicable	>EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0021_CC_SLSC_x0_R35	Large corporate	Counterparty credit risk	Specialized lending slotting criteria	Not applicable	Rating 35	Corporates	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Not applicable	>EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0021_CC_SLSC_x0_R36	Large corporate	Counterparty credit risk	Specialized lending slotting criteria	Not applicable	Rating 36	Corporates	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Not applicable	>EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0021_CC_SLSC_x0_R37	Large corporate	Counterparty credit risk	Specialized lending slotting criteria	Not applicable	Rating 37	Corporates	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Not applicable	>EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0021_CC_SLSC_x0_R38	Large corporate	Counterparty credit risk	Specialized lending slotting criteria	Not applicable	Rating 38	Corporates	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Not applicable	>EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0021_CC_SLSC_x0_R39	Large corporate	Counterparty credit risk	Specialized lending slotting criteria	Not applicable	Rating 39	Corporates	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Not applicable	>EUR 200 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposure	Size of exposure
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
CORP_ALL_0021_CC_SLSC_x0_R40	Large corporate	Counterparty credit risk	Specialized lending slotting criteria	Not applicable	Rating 40	Corporates	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Not applicable	>EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0021_CC_SLSC_x0_R41	Large corporate	Counterparty credit risk	Specialized lending slotting criteria	Not applicable	Rating 41	Corporates	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Not applicable	>EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0021_CC_SLSC_x0_R42	Large corporate	Counterparty credit risk	Specialized lending slotting criteria	Not applicable	Rating 42	Corporates	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Not applicable	>EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0021_CC_SLSC_x0_R43	Large corporate	Counterparty credit risk	Specialized lending slotting criteria	Not applicable	Rating 43	Corporates	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Not applicable	>EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0021_CC_SLSC_x0_R44	Large corporate	Counterparty credit risk	Specialized lending slotting criteria	Not applicable	Rating 44	Corporates	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Not applicable	>EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0021_CC_SLSC_x0_R45	Large corporate	Counterparty credit risk	Specialized lending slotting criteria	Not applicable	Rating 45	Corporates	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Not applicable	>EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0021_CC_SLSC_x0_R46	Large corporate	Counterparty credit risk	Specialized lending slotting criteria	Not applicable	Rating 46	Corporates	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Not applicable	>EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0021_CC_SLSC_x0_R47	Large corporate	Counterparty credit risk	Specialized lending slotting criteria	Not applicable	Rating 47	Corporates	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Not applicable	>EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0021_CC_SLSC_x0_R48	Large corporate	Counterparty credit risk	Specialized lending slotting criteria	Not applicable	Rating 48	Corporates	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Not applicable	>EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0021_CC_SLSC_x0_R49	Large corporate	Counterparty credit risk	Specialized lending slotting criteria	Not applicable	Rating 49	Corporates	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Not applicable	>EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0021_CC_SLSC_x0_R50	Large corporate	Counterparty credit risk	Specialized lending slotting criteria	Not applicable	Rating 50	Corporates	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Not applicable	>EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0021_CC_SLSC_x0_R51	Large corporate	Counterparty credit risk	Specialized lending slotting criteria	Not applicable	Rating 51	Corporates	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Not applicable	>EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0021_CC_SLSC_x0_R52	Large corporate	Counterparty credit risk	Specialized lending slotting criteria	Not applicable	Rating 52	Corporates	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Not applicable	>EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0021_CC_SLSC_x0_R53	Large corporate	Counterparty credit risk	Specialized lending slotting criteria	Not applicable	Rating 53	Corporates	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Not applicable	>EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0021_CC_SLSC_x0_R54	Large corporate	Counterparty credit risk	Specialized lending slotting criteria	Not applicable	Rating 54	Corporates	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Not applicable	>EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0021_CC_SLSC_x0_R55	Large corporate	Counterparty credit risk	Specialized lending slotting criteria	Not applicable	Rating 55	Corporates	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Not applicable	>EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0021_CC_SLSC_x0_R56	Large corporate	Counterparty credit risk	Specialized lending slotting criteria	Not applicable	Rating 56	Corporates	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Not applicable	>EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0021_CC_SLSC_x0_R57	Large corporate	Counterparty credit risk	Specialized lending slotting criteria	Not applicable	Rating 57	Corporates	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Not applicable	>EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0021_CC_SLSC_x0_R58	Large corporate	Counterparty credit risk	Specialized lending slotting criteria	Not applicable	Rating 58	Corporates	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Not applicable	>EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0021_CC_SLSC_x0_R59	Large corporate	Counterparty credit risk	Specialized lending slotting criteria	Not applicable	Rating 59	Corporates	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Not applicable	>EUR 200 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposure	Size of exposure
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
CORP_ALL_0021_CC_SLSC_x0_R60	Large corporate	Counterparty credit risk	Specialized lending slotting criteria	Not applicable	Rating 60	Corporates	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Not applicable	>EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0021_CC_SLSC_x0_R61	Large corporate	Counterparty credit risk	Specialized lending slotting criteria	Not applicable	Rating 61	Corporates	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Not applicable	>EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0021_CC_SLSC_x0_R62	Large corporate	Counterparty credit risk	Specialized lending slotting criteria	Not applicable	Rating 62	Corporates	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Not applicable	>EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0021_CC_SLSC_x0_R63	Large corporate	Counterparty credit risk	Specialized lending slotting criteria	Not applicable	Rating 63	Corporates	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Not applicable	>EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0021_CC_SLSC_x0_R64	Large corporate	Counterparty credit risk	Specialized lending slotting criteria	Not applicable	Rating 64	Corporates	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Not applicable	>EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0021_CC_SLSC_x0_R65	Large corporate	Counterparty credit risk	Specialized lending slotting criteria	Not applicable	Rating 65	Corporates	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Not applicable	>EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0021_CC_SLSC_x0_R66	Large corporate	Counterparty credit risk	Specialized lending slotting criteria	Not applicable	Rating 66	Corporates	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Not applicable	>EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0021_CC_SLSC_x0_R67	Large corporate	Counterparty credit risk	Specialized lending slotting criteria	Not applicable	Rating 67	Corporates	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Not applicable	>EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0021_CC_SLSC_x0_R68	Large corporate	Counterparty credit risk	Specialized lending slotting criteria	Not applicable	Rating 68	Corporates	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Not applicable	>EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0021_CC_SLSC_x0_R69	Large corporate	Counterparty credit risk	Specialized lending slotting criteria	Not applicable	Rating 69	Corporates	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Not applicable	>EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0021_CC_SLSC_x0_R70	Large corporate	Counterparty credit risk	Specialized lending slotting criteria	Not applicable	Rating 70	Corporates	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Not applicable	>EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0021_CC_SLSC_x0_R71	Large corporate	Counterparty credit risk	Specialized lending slotting criteria	Not applicable	Rating 71	Corporates	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Not applicable	>EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0021_CC_SLSC_x0_R72	Large corporate	Counterparty credit risk	Specialized lending slotting criteria	Not applicable	Rating 72	Corporates	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Not applicable	>EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0021_CC_SLSC_x0_R73	Large corporate	Counterparty credit risk	Specialized lending slotting criteria	Not applicable	Rating 73	Corporates	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Not applicable	>EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0021_CC_SLSC_x0_R74	Large corporate	Counterparty credit risk	Specialized lending slotting criteria	Not applicable	Rating 74	Corporates	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Not applicable	>EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0021_CC_SLSC_x0_R75	Large corporate	Counterparty credit risk	Specialized lending slotting criteria	Not applicable	Rating 75	Corporates	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Not applicable	>EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0021_CC_SLSC_x0_R76	Large corporate	Counterparty credit risk	Specialized lending slotting criteria	Not applicable	Rating 76	Corporates	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Not applicable	>EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0021_CC_SLSC_x0_R77	Large corporate	Counterparty credit risk	Specialized lending slotting criteria	Not applicable	Rating 77	Corporates	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Not applicable	>EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0021_CC_SLSC_x0_R78	Large corporate	Counterparty credit risk	Specialized lending slotting criteria	Not applicable	Rating 78	Corporates	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Not applicable	>EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0021_CC_SLSC_x0_R79	Large corporate	Counterparty credit risk	Specialized lending slotting criteria	Not applicable	Rating 79	Corporates	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Not applicable	>EUR 200 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposure	Size of exposure
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
CORP_ALL_0021_CC_SLSC_x0_R80	Large corporate	Counterparty credit risk	Specialized lending slotting criteria	Not applicable	Rating 80	Corporates	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Not applicable	>EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0021_CC_SLSC_x0_R81	Large corporate	Counterparty credit risk	Specialized lending slotting criteria	Not applicable	Rating 81	Corporates	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Not applicable	>EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0021_CC_SLSC_x0_R82	Large corporate	Counterparty credit risk	Specialized lending slotting criteria	Not applicable	Rating 82	Corporates	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Not applicable	>EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0021_CC_SLSC_x0_R83	Large corporate	Counterparty credit risk	Specialized lending slotting criteria	Not applicable	Rating 83	Corporates	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Not applicable	>EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0021_CC_SLSC_x0_R84	Large corporate	Counterparty credit risk	Specialized lending slotting criteria	Not applicable	Rating 84	Corporates	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Not applicable	>EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0021_CC_SLSC_x0_R85	Large corporate	Counterparty credit risk	Specialized lending slotting criteria	Not applicable	Rating 85	Corporates	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Not applicable	>EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0021_CC_SLSC_x0_R86	Large corporate	Counterparty credit risk	Specialized lending slotting criteria	Not applicable	Rating 86	Corporates	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Not applicable	>EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0021_CC_SLSC_x0_R87	Large corporate	Counterparty credit risk	Specialized lending slotting criteria	Not applicable	Rating 87	Corporates	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Not applicable	>EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0021_CC_SLSC_x0_R88	Large corporate	Counterparty credit risk	Specialized lending slotting criteria	Not applicable	Rating 88	Corporates	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Not applicable	>EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0021_CC_SLSC_x0_R89	Large corporate	Counterparty credit risk	Specialized lending slotting criteria	Not applicable	Rating 89	Corporates	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Not applicable	>EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0021_CC_SLSC_x0_R90	Large corporate	Counterparty credit risk	Specialized lending slotting criteria	Not applicable	Rating 90	Corporates	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Not applicable	>EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0021_CC_SLSC_x0_R91	Large corporate	Counterparty credit risk	Specialized lending slotting criteria	Not applicable	Rating 91	Corporates	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Not applicable	>EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0021_CC_SLSC_x0_R92	Large corporate	Counterparty credit risk	Specialized lending slotting criteria	Not applicable	Rating 92	Corporates	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Not applicable	>EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0021_CC_SLSC_x0_R93	Large corporate	Counterparty credit risk	Specialized lending slotting criteria	Not applicable	Rating 93	Corporates	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Not applicable	>EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0021_CC_SLSC_x0_R94	Large corporate	Counterparty credit risk	Specialized lending slotting criteria	Not applicable	Rating 94	Corporates	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Not applicable	>EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0021_CC_SLSC_x0_R95	Large corporate	Counterparty credit risk	Specialized lending slotting criteria	Not applicable	Rating 95	Corporates	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Not applicable	>EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0021_CC_SLSC_x0_R96	Large corporate	Counterparty credit risk	Specialized lending slotting criteria	Not applicable	Rating 96	Corporates	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Not applicable	>EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0021_CC_SLSC_x0_R97	Large corporate	Counterparty credit risk	Specialized lending slotting criteria	Not applicable	Rating 97	Corporates	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Not applicable	>EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0021_CC_SLSC_x0_R98	Large corporate	Counterparty credit risk	Specialized lending slotting criteria	Not applicable	Rating 98	Corporates	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Not applicable	>EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0021_CC_SLSC_x0_R99	Large corporate	Counterparty credit risk	Specialized lending slotting criteria	Not applicable	Rating 99	Corporates	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Not applicable	>EUR 200 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposure	Size of exposure
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
CORP_ALL_0022_CC_SLSC_x0_Rx0	Large corporate	Counterparty credit risk	Specialized lending slotting criteria	Not applicable	Not applicable	Corporates	Not applicable	Defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0023_CC_SLSC_x0_Rx0	Large corporate	Counterparty credit risk	Specialized lending slotting criteria	Not applicable	Not applicable	Corporates	Not applicable	Non-defaulted	Drawn credit facility	Exposures without credit protection	Not applicable	Not applicable	>EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0024_CC_SLSC_x0_Rx0	Large corporate	Counterparty credit risk	Specialized lending slotting criteria	Not applicable	Not applicable	Corporates	Not applicable	Non-defaulted	Drawn credit facility	Exposures with funded credit protection	Eligible financial collateral	Not applicable	>EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0025_CC_SLSC_x0_Rx0	Large corporate	Counterparty credit risk	Specialized lending slotting criteria	Not applicable	Not applicable	Corporates	Not applicable	Non-defaulted	Drawn credit facility	Exposures with funded credit protection	Other eligible collateral: Receivables	Not applicable	>EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0026_CC_SLSC_x0_Rx0	Large corporate	Counterparty credit risk	Specialized lending slotting criteria	Not applicable	Not applicable	Corporates	Not applicable	Non-defaulted	Drawn credit facility	Exposures with funded credit protection	Other eligible collateral: Residential Real estate	Not applicable	>EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0027_CC_SLSC_x0_Rx0	Large corporate	Counterparty credit risk	Specialized lending slotting criteria	Not applicable	Not applicable	Corporates	Not applicable	Non-defaulted	Drawn credit facility	Exposures with funded credit protection	Other eligible collateral: Commercial Real estate	Not applicable	>EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0028_CC_SLSC_x0_Rx0	Large corporate	Counterparty credit risk	Specialized lending slotting criteria	Not applicable	Not applicable	Corporates	Not applicable	Non-defaulted	Drawn credit facility	Exposures with funded credit protection	Other eligible collateral: Physical collateral	Not applicable	>EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0029_CC_SLSC_x0_Rx0	Large corporate	Counterparty credit risk	Specialized lending slotting criteria	Not applicable	Not applicable	Corporates	Not applicable	Non-defaulted	Drawn credit facility	Exposures with funded credit protection	Other funded credit protection	Not applicable	>EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0030_CC_SLSC_x0_Rx0	Large corporate	Counterparty credit risk	Specialized lending slotting criteria	Not applicable	Not applicable	Corporates	Not applicable	Non-defaulted	Drawn credit facility	Exposures with unfunded credit protection	Unfunded credit protection	Not applicable	>EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0031_CC_SLSC_x0_Rx0	Large corporate	Counterparty credit risk	Specialized lending slotting criteria	Not applicable	Not applicable	Corporates	Not applicable	Non-defaulted	Undrawn committed revolving credit facility	Not applicable	Not applicable	Not applicable	>EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0032_CC_SLSC_x0_Rx0	Large corporate	Counterparty credit risk	Specialized lending slotting criteria	Not applicable	Not applicable	Corporates	Not applicable	Non-defaulted	Undrawn committed term credit facility	Not applicable	Not applicable	Not applicable	>EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0033_CC_SLSC_x0_Rx0	Large corporate	Counterparty credit risk	Specialized lending slotting criteria	Not applicable	Not applicable	Corporates	Not applicable	Non-defaulted	Note issuance facility (NIF) and revolving underwriting facility (RUF)	Not applicable	Not applicable	Not applicable	>EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0034_CC_SLSC_x0_Rx0	Large corporate	Counterparty credit risk	Specialized lending slotting criteria	Not applicable	Not applicable	Corporates	Not applicable	Non-defaulted	Undrawn committed other credit facility	Not applicable	Not applicable	Not applicable	>EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0035_CC_SLSC_x0_Rx0	Large corporate	Counterparty credit risk	Specialized lending slotting criteria	Not applicable	Not applicable	Corporates	Not applicable	Non-defaulted	Undrawn uncommitted credit lines	Not applicable	Not applicable	Not applicable	>EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0036_CC_SLSC_x0_Rx0	Large corporate	Counterparty credit risk	Specialized lending slotting criteria	Not applicable	Not applicable	Corporates	Not applicable	Non-defaulted	Undrawn purchase commitments for revolving purchased receivables and other low-risk off-balance sheet items	Not applicable	Not applicable	Not applicable	>EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0037_CC_SLSC_x0_Rx0	Large corporate	Counterparty credit risk	Specialized lending slotting criteria	Not applicable	Not applicable	Corporates	Not applicable	Non-defaulted	Issued short term letter of credit and other medium-risk off-balance sheet items	Not applicable	Not applicable	Not applicable	>EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0038_CC_SLSC_x0_Rx0	Large corporate	Counterparty credit risk	Specialized lending slotting criteria	Not applicable	Not applicable	Corporates	Not applicable	Non-defaulted	Issued warranties and indemnities, guarantees, irrevocable stand-by letter of credit and documentary credit	Not applicable	Not applicable	Not applicable	>EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0039_CC_SLSC_x0_Rx0	Large corporate	Counterparty credit risk	Specialized lending slotting criteria	Not applicable	Not applicable	Corporates	Not applicable	Non-defaulted	Full risk (100 %)	Not applicable	Not applicable	Not applicable	>EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0040_CC_SLSC_x0_Rx0	Large corporate	Counterparty credit risk	Specialized lending slotting criteria	Not applicable	Not applicable	Corporates	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_NFC_0040_CC_SLSC_x0_Rx0	Large corporate	Counterparty credit risk	Specialized lending slotting criteria	Not applicable	Not applicable	Corporates	Non-financial corporations	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 200 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposure	Size of exposure
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
CORP_NFC_0040_CC_SLSC_AT_Rx0	Large corporate	Counterparty credit risk	Specialized lending slotting criteria	AT	Not applicable	Corporates	Non-financial corporations	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_NFC_0040_CC_SLSC_AU_Rx0	Large corporate	Counterparty credit risk	Specialized lending slotting criteria	AU	Not applicable	Corporates	Non-financial corporations	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_NFC_0040_CC_SLSC_BE_Rx0	Large corporate	Counterparty credit risk	Specialized lending slotting criteria	BE	Not applicable	Corporates	Non-financial corporations	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_NFC_0040_CC_SLSC_BG_Rx0	Large corporate	Counterparty credit risk	Specialized lending slotting criteria	BG	Not applicable	Corporates	Non-financial corporations	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_NFC_0040_CC_SLSC_BR_Rx0	Large corporate	Counterparty credit risk	Specialized lending slotting criteria	BR	Not applicable	Corporates	Non-financial corporations	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_NFC_0040_CC_SLSC_CA_Rx0	Large corporate	Counterparty credit risk	Specialized lending slotting criteria	CA	Not applicable	Corporates	Non-financial corporations	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_NFC_0040_CC_SLSC_CH_Rx0	Large corporate	Counterparty credit risk	Specialized lending slotting criteria	CH	Not applicable	Corporates	Non-financial corporations	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_NFC_0040_CC_SLSC_CN_Rx0	Large corporate	Counterparty credit risk	Specialized lending slotting criteria	CN	Not applicable	Corporates	Non-financial corporations	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_NFC_0040_CC_SLSC_CY_Rx0	Large corporate	Counterparty credit risk	Specialized lending slotting criteria	CY	Not applicable	Corporates	Non-financial corporations	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_NFC_0040_CC_SLSC_CZ_Rx0	Large corporate	Counterparty credit risk	Specialized lending slotting criteria	CZ	Not applicable	Corporates	Non-financial corporations	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_NFC_0040_CC_SLSC_DE_Rx0	Large corporate	Counterparty credit risk	Specialized lending slotting criteria	DE	Not applicable	Corporates	Non-financial corporations	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_NFC_0040_CC_SLSC_DK_Rx0	Large corporate	Counterparty credit risk	Specialized lending slotting criteria	DK	Not applicable	Corporates	Non-financial corporations	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_NFC_0040_CC_SLSC_EE_Rx0	Large corporate	Counterparty credit risk	Specialized lending slotting criteria	EE	Not applicable	Corporates	Non-financial corporations	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_NFC_0040_CC_SLSC_ES_Rx0	Large corporate	Counterparty credit risk	Specialized lending slotting criteria	ES	Not applicable	Corporates	Non-financial corporations	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_NFC_0040_CC_SLSC_FI_Rx0	Large corporate	Counterparty credit risk	Specialized lending slotting criteria	FI	Not applicable	Corporates	Non-financial corporations	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_NFC_0040_CC_SLSC_FR_Rx0	Large corporate	Counterparty credit risk	Specialized lending slotting criteria	FR	Not applicable	Corporates	Non-financial corporations	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_NFC_0040_CC_SLSC_GB_Rx0	Large corporate	Counterparty credit risk	Specialized lending slotting criteria	GB	Not applicable	Corporates	Non-financial corporations	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_NFC_0040_CC_SLSC_GR_Rx0	Large corporate	Counterparty credit risk	Specialized lending slotting criteria	GR	Not applicable	Corporates	Non-financial corporations	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_NFC_0040_CC_SLSC_HK_Rx0	Large corporate	Counterparty credit risk	Specialized lending slotting criteria	HK	Not applicable	Corporates	Non-financial corporations	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_NFC_0040_CC_SLSC_HR_Rx0	Large corporate	Counterparty credit risk	Specialized lending slotting criteria	HR	Not applicable	Corporates	Non-financial corporations	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 200 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposure	Size of exposure
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
CORP_NFC_0040_CC_SLSC_HU_Rx0	Large corporate	Counterparty credit risk	Specialized lending slotting criteria	HU	Not applicable	Corporates	Non-financial corporations	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_NFC_0040_CC_SLSC_IE_Rx0	Large corporate	Counterparty credit risk	Specialized lending slotting criteria	IE	Not applicable	Corporates	Non-financial corporations	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_NFC_0040_CC_SLSC_IL_Rx0	Large corporate	Counterparty credit risk	Specialized lending slotting criteria	IL	Not applicable	Corporates	Non-financial corporations	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_NFC_0040_CC_SLSC_IT_Rx0	Large corporate	Counterparty credit risk	Specialized lending slotting criteria	IT	Not applicable	Corporates	Non-financial corporations	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_NFC_0040_CC_SLSC_JP_Rx0	Large corporate	Counterparty credit risk	Specialized lending slotting criteria	JP	Not applicable	Corporates	Non-financial corporations	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_NFC_0040_CC_SLSC_KR_Rx0	Large corporate	Counterparty credit risk	Specialized lending slotting criteria	KR	Not applicable	Corporates	Non-financial corporations	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_NFC_0040_CC_SLSC_LT_Rx0	Large corporate	Counterparty credit risk	Specialized lending slotting criteria	LT	Not applicable	Corporates	Non-financial corporations	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_NFC_0040_CC_SLSC_LU_Rx0	Large corporate	Counterparty credit risk	Specialized lending slotting criteria	LU	Not applicable	Corporates	Non-financial corporations	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_NFC_0040_CC_SLSC_LV_Rx0	Large corporate	Counterparty credit risk	Specialized lending slotting criteria	LV	Not applicable	Corporates	Non-financial corporations	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_NFC_0040_CC_SLSC_MT_Rx0	Large corporate	Counterparty credit risk	Specialized lending slotting criteria	MT	Not applicable	Corporates	Non-financial corporations	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_NFC_0040_CC_SLSC_NL_Rx0	Large corporate	Counterparty credit risk	Specialized lending slotting criteria	NL	Not applicable	Corporates	Non-financial corporations	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_NFC_0040_CC_SLSC_NO_Rx0	Large corporate	Counterparty credit risk	Specialized lending slotting criteria	NO	Not applicable	Corporates	Non-financial corporations	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_NFC_0040_CC_SLSC_PL_Rx0	Large corporate	Counterparty credit risk	Specialized lending slotting criteria	PL	Not applicable	Corporates	Non-financial corporations	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_NFC_0040_CC_SLSC_PT_Rx0	Large corporate	Counterparty credit risk	Specialized lending slotting criteria	PT	Not applicable	Corporates	Non-financial corporations	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_NFC_0040_CC_SLSC_RO_Rx0	Large corporate	Counterparty credit risk	Specialized lending slotting criteria	RO	Not applicable	Corporates	Non-financial corporations	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_NFC_0040_CC_SLSC_RU_Rx0	Large corporate	Counterparty credit risk	Specialized lending slotting criteria	RU	Not applicable	Corporates	Non-financial corporations	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_NFC_0040_CC_SLSC_SE_Rx0	Large corporate	Counterparty credit risk	Specialized lending slotting criteria	SE	Not applicable	Corporates	Non-financial corporations	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_NFC_0040_CC_SLSC_SG_Rx0	Large corporate	Counterparty credit risk	Specialized lending slotting criteria	SG	Not applicable	Corporates	Non-financial corporations	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_NFC_0040_CC_SLSC_SI_Rx0	Large corporate	Counterparty credit risk	Specialized lending slotting criteria	SI	Not applicable	Corporates	Non-financial corporations	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_NFC_0040_CC_SLSC_SK_Rx0	Large corporate	Counterparty credit risk	Specialized lending slotting criteria	SK	Not applicable	Corporates	Non-financial corporations	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 200 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposure	Size of exposure
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
CORP_NFC_0040_CC_SLSC_TR_Rx0	Large corporate	Counterparty credit risk	Specialized lending slotting criteria	TR	Not applicable	Corporates	Non-financial corporations	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_NFC_0040_CC_SLSC_US_Rx0	Large corporate	Counterparty credit risk	Specialized lending slotting criteria	US	Not applicable	Corporates	Non-financial corporations	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_NFC_0040_CC_SLSC_x2_Rx0	Large corporate	Counterparty credit risk	Specialized lending slotting criteria	Other countries	Not applicable	Corporates	Non-financial corporations	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_OFC_0040_CC_SLSC_x0_Rx0	Large corporate	Counterparty credit risk	Specialized lending slotting criteria	Not applicable	Not applicable	Corporates	Other financial corporations	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_OFC_0040_CC_SLSC_AT_Rx0	Large corporate	Counterparty credit risk	Specialized lending slotting criteria	AT	Not applicable	Corporates	Other financial corporations	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_OFC_0040_CC_SLSC_AU_Rx0	Large corporate	Counterparty credit risk	Specialized lending slotting criteria	AU	Not applicable	Corporates	Other financial corporations	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_OFC_0040_CC_SLSC_BE_Rx0	Large corporate	Counterparty credit risk	Specialized lending slotting criteria	BE	Not applicable	Corporates	Other financial corporations	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_OFC_0040_CC_SLSC_BG_Rx0	Large corporate	Counterparty credit risk	Specialized lending slotting criteria	BG	Not applicable	Corporates	Other financial corporations	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_OFC_0040_CC_SLSC_BR_Rx0	Large corporate	Counterparty credit risk	Specialized lending slotting criteria	BR	Not applicable	Corporates	Other financial corporations	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_OFC_0040_CC_SLSC_CA_Rx0	Large corporate	Counterparty credit risk	Specialized lending slotting criteria	CA	Not applicable	Corporates	Other financial corporations	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_OFC_0040_CC_SLSC_CH_Rx0	Large corporate	Counterparty credit risk	Specialized lending slotting criteria	CH	Not applicable	Corporates	Other financial corporations	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_OFC_0040_CC_SLSC_CN_Rx0	Large corporate	Counterparty credit risk	Specialized lending slotting criteria	CN	Not applicable	Corporates	Other financial corporations	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_OFC_0040_CC_SLSC_CY_Rx0	Large corporate	Counterparty credit risk	Specialized lending slotting criteria	CY	Not applicable	Corporates	Other financial corporations	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_OFC_0040_CC_SLSC_CZ_Rx0	Large corporate	Counterparty credit risk	Specialized lending slotting criteria	CZ	Not applicable	Corporates	Other financial corporations	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_OFC_0040_CC_SLSC_DE_Rx0	Large corporate	Counterparty credit risk	Specialized lending slotting criteria	DE	Not applicable	Corporates	Other financial corporations	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_OFC_0040_CC_SLSC_DK_Rx0	Large corporate	Counterparty credit risk	Specialized lending slotting criteria	DK	Not applicable	Corporates	Other financial corporations	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_OFC_0040_CC_SLSC_EE_Rx0	Large corporate	Counterparty credit risk	Specialized lending slotting criteria	EE	Not applicable	Corporates	Other financial corporations	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_OFC_0040_CC_SLSC_ES_Rx0	Large corporate	Counterparty credit risk	Specialized lending slotting criteria	ES	Not applicable	Corporates	Other financial corporations	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_OFC_0040_CC_SLSC_FI_Rx0	Large corporate	Counterparty credit risk	Specialized lending slotting criteria	FI	Not applicable	Corporates	Other financial corporations	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_OFC_0040_CC_SLSC_FR_Rx0	Large corporate	Counterparty credit risk	Specialized lending slotting criteria	FR	Not applicable	Corporates	Other financial corporations	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 200 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposure	Size of exposure
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
CORP_OFC_0040_CC_SLSC_GB_Rx0	Large corporate	Counterparty credit risk	Specialized lending slotting criteria	GB	Not applicable	Corporates	Other financial corporations	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_OFC_0040_CC_SLSC_GR_Rx0	Large corporate	Counterparty credit risk	Specialized lending slotting criteria	GR	Not applicable	Corporates	Other financial corporations	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_OFC_0040_CC_SLSC_HK_Rx0	Large corporate	Counterparty credit risk	Specialized lending slotting criteria	HK	Not applicable	Corporates	Other financial corporations	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_OFC_0040_CC_SLSC_HR_Rx0	Large corporate	Counterparty credit risk	Specialized lending slotting criteria	HR	Not applicable	Corporates	Other financial corporations	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_OFC_0040_CC_SLSC_HU_Rx0	Large corporate	Counterparty credit risk	Specialized lending slotting criteria	HU	Not applicable	Corporates	Other financial corporations	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_OFC_0040_CC_SLSC_IE_Rx0	Large corporate	Counterparty credit risk	Specialized lending slotting criteria	IE	Not applicable	Corporates	Other financial corporations	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_OFC_0040_CC_SLSC_IL_Rx0	Large corporate	Counterparty credit risk	Specialized lending slotting criteria	IL	Not applicable	Corporates	Other financial corporations	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_OFC_0040_CC_SLSC_IT_Rx0	Large corporate	Counterparty credit risk	Specialized lending slotting criteria	IT	Not applicable	Corporates	Other financial corporations	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_OFC_0040_CC_SLSC_JP_Rx0	Large corporate	Counterparty credit risk	Specialized lending slotting criteria	JP	Not applicable	Corporates	Other financial corporations	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_OFC_0040_CC_SLSC_KR_Rx0	Large corporate	Counterparty credit risk	Specialized lending slotting criteria	KR	Not applicable	Corporates	Other financial corporations	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_OFC_0040_CC_SLSC_LT_Rx0	Large corporate	Counterparty credit risk	Specialized lending slotting criteria	LT	Not applicable	Corporates	Other financial corporations	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_OFC_0040_CC_SLSC_LU_Rx0	Large corporate	Counterparty credit risk	Specialized lending slotting criteria	LU	Not applicable	Corporates	Other financial corporations	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_OFC_0040_CC_SLSC_LV_Rx0	Large corporate	Counterparty credit risk	Specialized lending slotting criteria	LV	Not applicable	Corporates	Other financial corporations	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_OFC_0040_CC_SLSC_MT_Rx0	Large corporate	Counterparty credit risk	Specialized lending slotting criteria	MT	Not applicable	Corporates	Other financial corporations	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_OFC_0040_CC_SLSC_NL_Rx0	Large corporate	Counterparty credit risk	Specialized lending slotting criteria	NL	Not applicable	Corporates	Other financial corporations	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_OFC_0040_CC_SLSC_NO_Rx0	Large corporate	Counterparty credit risk	Specialized lending slotting criteria	NO	Not applicable	Corporates	Other financial corporations	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_OFC_0040_CC_SLSC_PL_Rx0	Large corporate	Counterparty credit risk	Specialized lending slotting criteria	PL	Not applicable	Corporates	Other financial corporations	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_OFC_0040_CC_SLSC_PT_Rx0	Large corporate	Counterparty credit risk	Specialized lending slotting criteria	PT	Not applicable	Corporates	Other financial corporations	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_OFC_0040_CC_SLSC_RO_Rx0	Large corporate	Counterparty credit risk	Specialized lending slotting criteria	RO	Not applicable	Corporates	Other financial corporations	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_OFC_0040_CC_SLSC_RU_Rx0	Large corporate	Counterparty credit risk	Specialized lending slotting criteria	RU	Not applicable	Corporates	Other financial corporations	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 200 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposure	Size of exposure
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
CORP_OFC_0040_CC_SLSC_SE_Rx0	Large corporate	Counterparty credit risk	Specialized lending slotting criteria	SE	Not applicable	Corporates	Other financial corporations	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_OFC_0040_CC_SLSC_SG_Rx0	Large corporate	Counterparty credit risk	Specialized lending slotting criteria	SG	Not applicable	Corporates	Other financial corporations	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_OFC_0040_CC_SLSC_SI_Rx0	Large corporate	Counterparty credit risk	Specialized lending slotting criteria	SI	Not applicable	Corporates	Other financial corporations	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_OFC_0040_CC_SLSC_SK_Rx0	Large corporate	Counterparty credit risk	Specialized lending slotting criteria	SK	Not applicable	Corporates	Other financial corporations	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_OFC_0040_CC_SLSC_TR_Rx0	Large corporate	Counterparty credit risk	Specialized lending slotting criteria	TR	Not applicable	Corporates	Other financial corporations	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_OFC_0040_CC_SLSC_US_Rx0	Large corporate	Counterparty credit risk	Specialized lending slotting criteria	US	Not applicable	Corporates	Other financial corporations	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_OFC_0040_CC_SLSC_x2_Rx0	Large corporate	Counterparty credit risk	Specialized lending slotting criteria	Other countries	Not applicable	Corporates	Other financial corporations	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 200 mln.	Not applicable	Not applicable	Not applicable
GOVT_ALL_0081_CT_FIRB_x0_Rx0	Sovereign	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	Not applicable	Not applicable	Central governments and central banks	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Counterparties other than public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
GOVT_ALL_0081_CR_FIRB_x0_Rx0	Sovereign	Credit risk and free deliveries	Foundation IRB approach	Not applicable	Not applicable	Central governments and central banks	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Counterparties other than public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
GOVT_ALL_0081_CC_FIRB_x0_Rx0	Sovereign	Counterparty credit risk	Foundation IRB approach	Not applicable	Not applicable	Central governments and central banks	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Counterparties other than public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
GOVT_ALL_0081_CT_AIRB_x0_Rx0	Sovereign	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Not applicable	Central governments and central banks	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Counterparties other than public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
GOVT_ALL_0081_CR_AIRB_x0_Rx0	Sovereign	Credit risk and free deliveries	Advanced IRB approach	Not applicable	Not applicable	Central governments and central banks	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Counterparties other than public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
GOVT_ALL_0081_CC_AIRB_x0_Rx0	Sovereign	Counterparty credit risk	Advanced IRB approach	Not applicable	Not applicable	Central governments and central banks	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Counterparties other than public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
GOVT_ALL_0082_CT_FIRB_x0_Rx0	Sovereign	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	Not applicable	Not applicable	Central governments and central banks	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
GOVT_ALL_0082_CR_FIRB_x0_Rx0	Sovereign	Credit risk and free deliveries	Foundation IRB approach	Not applicable	Not applicable	Central governments and central banks	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
GOVT_ALL_0082_CC_FIRB_x0_Rx0	Sovereign	Counterparty credit risk	Foundation IRB approach	Not applicable	Not applicable	Central governments and central banks	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
GOVT_ALL_0082_CT_AIRB_x0_Rx0	Sovereign	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Not applicable	Central governments and central banks	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
GOVT_ALL_0082_CR_AIRB_x0_Rx0	Sovereign	Credit risk and free deliveries	Advanced IRB approach	Not applicable	Not applicable	Central governments and central banks	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
GOVT_ALL_0082_CC_AIRB_x0_Rx0	Sovereign	Counterparty credit risk	Advanced IRB approach	Not applicable	Not applicable	Central governments and central banks	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
GOVT_ALL_0083_CT_FIRB_x0_Rx0	Sovereign	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	Not applicable	Not applicable	Central governments and central banks	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposure	Size of exposure
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
GOVT_ALL_0083_CR_FIRB_x0_Rx0	Sovereign	Credit risk and free deliveries	Foundation IRB approach	Not applicable	Not applicable	Central governments and central banks	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
GOVT_ALL_0083_CC_FIRB_x0_Rx0	Sovereign	Counterparty credit risk	Foundation IRB approach	Not applicable	Not applicable	Central governments and central banks	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
GOVT_ALL_0083_CT_AIRB_x0_Rx0	Sovereign	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Not applicable	Central governments and central banks	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
GOVT_ALL_0083_CR_AIRB_x0_Rx0	Sovereign	Credit risk and free deliveries	Advanced IRB approach	Not applicable	Not applicable	Central governments and central banks	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
GOVT_ALL_0083_CC_AIRB_x0_Rx0	Sovereign	Counterparty credit risk	Advanced IRB approach	Not applicable	Not applicable	Central governments and central banks	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
GOVT_ALL_0002_CT_FIRB_x0_Rx0	Sovereign	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	Not applicable	Not applicable	Central governments and central banks	Not applicable	Defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
GOVT_ALL_0002_CR_FIRB_x0_Rx0	Sovereign	Credit risk and free deliveries	Foundation IRB approach	Not applicable	Not applicable	Central governments and central banks	Not applicable	Defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
GOVT_ALL_0002_CC_FIRB_x0_Rx0	Sovereign	Counterparty credit risk	Foundation IRB approach	Not applicable	Not applicable	Central governments and central banks	Not applicable	Defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
GOVT_ALL_0002_CT_AIRB_x0_Rx0	Sovereign	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Not applicable	Central governments and central banks	Not applicable	Defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
GOVT_ALL_0002_CR_AIRB_x0_Rx0	Sovereign	Credit risk and free deliveries	Advanced IRB approach	Not applicable	Not applicable	Central governments and central banks	Not applicable	Defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
GOVT_ALL_0002_CC_AIRB_x0_Rx0	Sovereign	Counterparty credit risk	Advanced IRB approach	Not applicable	Not applicable	Central governments and central banks	Not applicable	Defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
GOVT_ALL_0003_CT_FIRB_x0_Rx0	Sovereign	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	Not applicable	Not applicable	Central governments and central banks	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
GOVT_ALL_0003_CR_FIRB_x0_Rx0	Sovereign	Credit risk and free deliveries	Foundation IRB approach	Not applicable	Not applicable	Central governments and central banks	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
GOVT_ALL_0003_CC_FIRB_x0_Rx0	Sovereign	Counterparty credit risk	Foundation IRB approach	Not applicable	Not applicable	Central governments and central banks	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
GOVT_ALL_0003_CT_AIRB_x0_Rx0	Sovereign	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Not applicable	Central governments and central banks	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
GOVT_ALL_0003_CR_AIRB_x0_Rx0	Sovereign	Credit risk and free deliveries	Advanced IRB approach	Not applicable	Not applicable	Central governments and central banks	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
GOVT_ALL_0003_CC_AIRB_x0_Rx0	Sovereign	Counterparty credit risk	Advanced IRB approach	Not applicable	Not applicable	Central governments and central banks	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
INST_CIN_0083_CT_AIRB_x0_Rx0	Institutions	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Not applicable	Institutions	Credit institutions	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
INST_OFC_0081_CT_AIRB_x0_Rx0	Institutions	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Not applicable	Institutions	Other financial corporations	Not applicable	Not applicable	Not applicable	Not applicable	Counterparties other than public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
INST_OFC_0082_CT_AIRB_x0_Rx0	Institutions	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Not applicable	Institutions	Other financial corporations	Not applicable	Not applicable	Not applicable	Not applicable	Public sector entities	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposure	Size of exposure
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
INST_ALL_0083_CT_AIRB_x0_Rx0	Institutions	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Not applicable	Institutions	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
INST_ALL_0002_CT_AIRB_x0_Rx0	Institutions	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Not applicable	Institutions	Not applicable	Defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
INST_ALL_0003_CT_AIRB_x0_Rx0	Institutions	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Not applicable	Institutions	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
INST_CIN_0083_CT_FIRB_x0_Rx0	Institutions	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	Not applicable	Not applicable	Institutions	Credit institutions	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
INST_OFC_0081_CT_FIRB_x0_Rx0	Institutions	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	Not applicable	Not applicable	Institutions	Other financial corporations	Not applicable	Not applicable	Not applicable	Not applicable	Counterparties other than public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
INST_OFC_0082_CT_FIRB_x0_Rx0	Institutions	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	Not applicable	Not applicable	Institutions	Other financial corporations	Not applicable	Not applicable	Not applicable	Not applicable	Public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
INST_ALL_0083_CT_FIRB_x0_Rx0	Institutions	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	Not applicable	Not applicable	Institutions	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
INST_ALL_0002_CT_FIRB_x0_Rx0	Institutions	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	Not applicable	Not applicable	Institutions	Not applicable	Defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
INST_ALL_0003_CT_FIRB_x0_Rx0	Institutions	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	Not applicable	Not applicable	Institutions	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
INST_CIN_0083_CR_FIRB_x0_Rx0	Institutions	Credit risk and free deliveries	Foundation IRB approach	Not applicable	Not applicable	Institutions	Credit institutions	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
INST_OFC_0081_CR_FIRB_x0_Rx0	Institutions	Credit risk and free deliveries	Foundation IRB approach	Not applicable	Not applicable	Institutions	Other financial corporations	Not applicable	Not applicable	Not applicable	Not applicable	Counterparties other than public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
INST_OFC_0082_CR_FIRB_x0_Rx0	Institutions	Credit risk and free deliveries	Foundation IRB approach	Not applicable	Not applicable	Institutions	Other financial corporations	Not applicable	Not applicable	Not applicable	Not applicable	Public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
INST_ALL_0083_CR_FIRB_x0_Rx0	Institutions	Credit risk and free deliveries	Foundation IRB approach	Not applicable	Not applicable	Institutions	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
INST_ALL_0002_CR_FIRB_x0_Rx0	Institutions	Credit risk and free deliveries	Foundation IRB approach	Not applicable	Not applicable	Institutions	Not applicable	Defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
INST_ALL_0003_CR_FIRB_x0_Rx0	Institutions	Credit risk and free deliveries	Foundation IRB approach	Not applicable	Not applicable	Institutions	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
INST_CIN_0083_CR_AIRB_x0_Rx0	Institutions	Credit risk and free deliveries	Advanced IRB approach	Not applicable	Not applicable	Institutions	Credit institutions	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
INST_OFC_0081_CR_AIRB_x0_Rx0	Institutions	Credit risk and free deliveries	Advanced IRB approach	Not applicable	Not applicable	Institutions	Other financial corporations	Not applicable	Not applicable	Not applicable	Not applicable	Counterparties other than public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
INST_OFC_0082_CR_AIRB_x0_Rx0	Institutions	Credit risk and free deliveries	Advanced IRB approach	Not applicable	Not applicable	Institutions	Other financial corporations	Not applicable	Not applicable	Not applicable	Not applicable	Public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
INST_ALL_0083_CR_AIRB_x0_Rx0	Institutions	Credit risk and free deliveries	Advanced IRB approach	Not applicable	Not applicable	Institutions	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
INST_ALL_0002_CR_AIRB_x0_Rx0	Institutions	Credit risk and free deliveries	Advanced IRB approach	Not applicable	Not applicable	Institutions	Not applicable	Defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposure	Size of exposure
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
INST_ALL_0003_CR_AIRB_x0_Rx0	Institutions	Credit risk and free deliveries	Advanced IRB approach	Not applicable	Not applicable	Institutions	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
INST_CIN_0083_CC_FIRB_x0_Rx0	Institutions	Counterparty credit risk	Foundation IRB approach	Not applicable	Not applicable	Institutions	Credit institutions	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
INST_OFC_0081_CC_FIRB_x0_Rx0	Institutions	Counterparty credit risk	Foundation IRB approach	Not applicable	Not applicable	Institutions	Other financial corporations	Not applicable	Not applicable	Not applicable	Not applicable	Counterparties other than public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
INST_OFC_0082_CC_FIRB_x0_Rx0	Institutions	Counterparty credit risk	Foundation IRB approach	Not applicable	Not applicable	Institutions	Other financial corporations	Not applicable	Not applicable	Not applicable	Not applicable	Public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
INST_ALL_0083_CC_FIRB_x0_Rx0	Institutions	Counterparty credit risk	Foundation IRB approach	Not applicable	Not applicable	Institutions	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
INST_ALL_0002_CC_FIRB_x0_Rx0	Institutions	Counterparty credit risk	Foundation IRB approach	Not applicable	Not applicable	Institutions	Not applicable	Defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
INST_ALL_0003_CC_FIRB_x0_Rx0	Institutions	Counterparty credit risk	Foundation IRB approach	Not applicable	Not applicable	Institutions	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
INST_CIN_0083_CC_AIRB_x0_Rx0	Institutions	Counterparty credit risk	Advanced IRB approach	Not applicable	Not applicable	Institutions	Credit institutions	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
INST_OFC_0081_CC_AIRB_x0_Rx0	Institutions	Counterparty credit risk	Advanced IRB approach	Not applicable	Not applicable	Institutions	Other financial corporations	Not applicable	Not applicable	Not applicable	Not applicable	Counterparties other than public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
INST_OFC_0082_CC_AIRB_x0_Rx0	Institutions	Counterparty credit risk	Advanced IRB approach	Not applicable	Not applicable	Institutions	Other financial corporations	Not applicable	Not applicable	Not applicable	Not applicable	Public sector entities	Not applicable	Not applicable	Not applicable	Not applicable
INST_ALL_0083_CC_AIRB_x0_Rx0	Institutions	Counterparty credit risk	Advanced IRB approach	Not applicable	Not applicable	Institutions	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
INST_ALL_0002_CC_AIRB_x0_Rx0	Institutions	Counterparty credit risk	Advanced IRB approach	Not applicable	Not applicable	Institutions	Not applicable	Defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
INST_ALL_0003_CC_AIRB_x0_Rx0	Institutions	Counterparty credit risk	Advanced IRB approach	Not applicable	Not applicable	Institutions	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
CORP_ALL_0084_CT_AIRB_x0_Rx0	Large corporate	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Not applicable	Corporates	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0084_CT_FIRB_x0_Rx0	Large corporate	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	Not applicable	Not applicable	Corporates	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0084_CT_SLSC_x0_Rx0	Large corporate	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	Not applicable	Not applicable	Corporates	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0084_CR_AIRB_x0_Rx0	Large corporate	Credit risk and free deliveries	Advanced IRB approach	Not applicable	Not applicable	Corporates	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0084_CR_FIRB_x0_Rx0	Large corporate	Credit risk and free deliveries	Foundation IRB approach	Not applicable	Not applicable	Corporates	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0084_CR_SLSC_x0_Rx0	Large corporate	Credit risk and free deliveries	Specialized lending slotting criteria	Not applicable	Not applicable	Corporates	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0084_CC_AIRB_x0_Rx0	Large corporate	Counterparty credit risk	Advanced IRB approach	Not applicable	Not applicable	Corporates	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 200 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposure	Size of exposure
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
CORP_ALL_0084_CC_FIRB_x0_Rx0	Large corporate	Counterparty credit risk	Foundation IRB approach	Not applicable	Not applicable	Corporates	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0084_CC_SLSC_x0_Rx0	Large corporate	Counterparty credit risk	Specialized lending slotting criteria	Not applicable	Not applicable	Corporates	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 200 mln.	Not applicable	Not applicable	Not applicable
ALLX_ALL_0001_CT_FIRB_x0_R01	Large corporate sample	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	Not applicable	Rating 1	Not applicable	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
ALLX_ALL_0001_CT_FIRB_x0_R02	Large corporate sample	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	Not applicable	Rating 2	Not applicable	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
ALLX_ALL_0001_CT_FIRB_x0_R03	Large corporate sample	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	Not applicable	Rating 3	Not applicable	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
ALLX_ALL_0001_CT_FIRB_x0_R04	Large corporate sample	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	Not applicable	Rating 4	Not applicable	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
ALLX_ALL_0001_CT_FIRB_x0_R05	Large corporate sample	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	Not applicable	Rating 5	Not applicable	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
ALLX_ALL_0001_CT_FIRB_x0_R06	Large corporate sample	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	Not applicable	Rating 6	Not applicable	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
ALLX_ALL_0001_CT_FIRB_x0_R07	Large corporate sample	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	Not applicable	Rating 7	Not applicable	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
ALLX_ALL_0001_CT_FIRB_x0_R08	Large corporate sample	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	Not applicable	Rating 8	Not applicable	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
ALLX_ALL_0001_CT_FIRB_x0_R09	Large corporate sample	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	Not applicable	Rating 9	Not applicable	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
ALLX_ALL_0001_CT_FIRB_x0_R10	Large corporate sample	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	Not applicable	Rating 10	Not applicable	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
ALLX_ALL_0001_CT_FIRB_x0_R11	Large corporate sample	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	Not applicable	Rating 11	Not applicable	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
ALLX_ALL_0001_CT_FIRB_x0_R12	Large corporate sample	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	Not applicable	Rating 12	Not applicable	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
ALLX_ALL_0001_CT_FIRB_x0_R13	Large corporate sample	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	Not applicable	Rating 13	Not applicable	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
ALLX_ALL_0001_CT_FIRB_x0_R14	Large corporate sample	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	Not applicable	Rating 14	Not applicable	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
ALLX_ALL_0001_CT_FIRB_x0_R15	Large corporate sample	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	Not applicable	Rating 15	Not applicable	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
ALLX_ALL_0001_CT_FIRB_x0_R16	Large corporate sample	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	Not applicable	Rating 16	Not applicable	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
ALLX_ALL_0001_CT_FIRB_x0_R17	Large corporate sample	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	Not applicable	Rating 17	Not applicable	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
ALLX_ALL_0001_CT_FIRB_x0_R18	Large corporate sample	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	Not applicable	Rating 18	Not applicable	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposure	Size of exposure
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
ALLX_ALL_0001_CT_FIRB_x0_R19	Large corporate sample	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	Not applicable	Rating 19	Not applicable	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
ALLX_ALL_0001_CT_FIRB_x0_R20	Large corporate sample	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	Not applicable	Rating 20	Not applicable	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
ALLX_ALL_0001_CT_FIRB_x0_R21	Large corporate sample	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	Not applicable	Rating 21	Not applicable	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
ALLX_ALL_0001_CT_FIRB_x0_R22	Large corporate sample	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	Not applicable	Rating 22	Not applicable	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
ALLX_ALL_0001_CT_FIRB_x0_R23	Large corporate sample	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	Not applicable	Rating 23	Not applicable	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
ALLX_ALL_0001_CT_FIRB_x0_R24	Large corporate sample	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	Not applicable	Rating 24	Not applicable	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
ALLX_ALL_0001_CT_FIRB_x0_R25	Large corporate sample	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	Not applicable	Rating 25	Not applicable	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
ALLX_ALL_0001_CT_FIRB_x0_R26	Large corporate sample	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	Not applicable	Rating 26	Not applicable	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
ALLX_ALL_0001_CT_FIRB_x0_R27	Large corporate sample	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	Not applicable	Rating 27	Not applicable	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
ALLX_ALL_0001_CT_FIRB_x0_R28	Large corporate sample	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	Not applicable	Rating 28	Not applicable	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
ALLX_ALL_0001_CT_FIRB_x0_R29	Large corporate sample	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	Not applicable	Rating 29	Not applicable	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
ALLX_ALL_0001_CT_FIRB_x0_R30	Large corporate sample	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	Not applicable	Rating 30	Not applicable	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
ALLX_ALL_0001_CT_FIRB_x0_R31	Large corporate sample	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	Not applicable	Rating 31	Not applicable	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
ALLX_ALL_0001_CT_FIRB_x0_R32	Large corporate sample	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	Not applicable	Rating 32	Not applicable	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
ALLX_ALL_0001_CT_FIRB_x0_R33	Large corporate sample	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	Not applicable	Rating 33	Not applicable	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
ALLX_ALL_0001_CT_FIRB_x0_R34	Large corporate sample	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	Not applicable	Rating 34	Not applicable	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
ALLX_ALL_0001_CT_FIRB_x0_R35	Large corporate sample	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	Not applicable	Rating 35	Not applicable	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
ALLX_ALL_0001_CT_FIRB_x0_R36	Large corporate sample	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	Not applicable	Rating 36	Not applicable	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
ALLX_ALL_0001_CT_FIRB_x0_R37	Large corporate sample	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	Not applicable	Rating 37	Not applicable	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
ALLX_ALL_0001_CT_FIRB_x0_R38	Large corporate sample	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	Not applicable	Rating 38	Not applicable	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposure	Size of exposure
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
ALLX_ALL_0001_CT_FIRB_x0_R39	Large corporate sample	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	Not applicable	Rating 39	Not applicable	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
ALLX_ALL_0001_CT_FIRB_x0_R40	Large corporate sample	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	Not applicable	Rating 40	Not applicable	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
ALLX_ALL_0001_CT_FIRB_x0_R41	Large corporate sample	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	Not applicable	Rating 41	Not applicable	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
ALLX_ALL_0001_CT_FIRB_x0_R42	Large corporate sample	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	Not applicable	Rating 42	Not applicable	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
ALLX_ALL_0001_CT_FIRB_x0_R43	Large corporate sample	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	Not applicable	Rating 43	Not applicable	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
ALLX_ALL_0001_CT_FIRB_x0_R44	Large corporate sample	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	Not applicable	Rating 44	Not applicable	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
ALLX_ALL_0001_CT_FIRB_x0_R45	Large corporate sample	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	Not applicable	Rating 45	Not applicable	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
ALLX_ALL_0001_CT_FIRB_x0_R46	Large corporate sample	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	Not applicable	Rating 46	Not applicable	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
ALLX_ALL_0001_CT_FIRB_x0_R47	Large corporate sample	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	Not applicable	Rating 47	Not applicable	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
ALLX_ALL_0001_CT_FIRB_x0_R48	Large corporate sample	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	Not applicable	Rating 48	Not applicable	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
ALLX_ALL_0001_CT_FIRB_x0_R49	Large corporate sample	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	Not applicable	Rating 49	Not applicable	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
ALLX_ALL_0001_CT_FIRB_x0_R50	Large corporate sample	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	Not applicable	Rating 50	Not applicable	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
ALLX_ALL_0001_CT_FIRB_x0_R51	Large corporate sample	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	Not applicable	Rating 51	Not applicable	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
ALLX_ALL_0001_CT_FIRB_x0_R52	Large corporate sample	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	Not applicable	Rating 52	Not applicable	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
ALLX_ALL_0001_CT_FIRB_x0_R53	Large corporate sample	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	Not applicable	Rating 53	Not applicable	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
ALLX_ALL_0001_CT_FIRB_x0_R54	Large corporate sample	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	Not applicable	Rating 54	Not applicable	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
ALLX_ALL_0001_CT_FIRB_x0_R55	Large corporate sample	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	Not applicable	Rating 55	Not applicable	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
ALLX_ALL_0001_CT_FIRB_x0_R56	Large corporate sample	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	Not applicable	Rating 56	Not applicable	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
ALLX_ALL_0001_CT_FIRB_x0_R57	Large corporate sample	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	Not applicable	Rating 57	Not applicable	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
ALLX_ALL_0001_CT_FIRB_x0_R58	Large corporate sample	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	Not applicable	Rating 58	Not applicable	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposure	Size of exposure
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
ALLX_ALL_0001_CT_FIRB_x0_R59	Large corporate sample	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	Not applicable	Rating 59	Not applicable	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
ALLX_ALL_0001_CT_FIRB_x0_R60	Large corporate sample	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	Not applicable	Rating 60	Not applicable	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
ALLX_ALL_0001_CT_FIRB_x0_R61	Large corporate sample	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	Not applicable	Rating 61	Not applicable	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
ALLX_ALL_0001_CT_FIRB_x0_R62	Large corporate sample	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	Not applicable	Rating 62	Not applicable	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
ALLX_ALL_0001_CT_FIRB_x0_R63	Large corporate sample	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	Not applicable	Rating 63	Not applicable	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
ALLX_ALL_0001_CT_FIRB_x0_R64	Large corporate sample	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	Not applicable	Rating 64	Not applicable	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
ALLX_ALL_0001_CT_FIRB_x0_R65	Large corporate sample	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	Not applicable	Rating 65	Not applicable	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
ALLX_ALL_0001_CT_FIRB_x0_R66	Large corporate sample	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	Not applicable	Rating 66	Not applicable	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
ALLX_ALL_0001_CT_FIRB_x0_R67	Large corporate sample	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	Not applicable	Rating 67	Not applicable	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
ALLX_ALL_0001_CT_FIRB_x0_R68	Large corporate sample	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	Not applicable	Rating 68	Not applicable	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
ALLX_ALL_0001_CT_FIRB_x0_R69	Large corporate sample	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	Not applicable	Rating 69	Not applicable	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
ALLX_ALL_0001_CT_FIRB_x0_R70	Large corporate sample	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	Not applicable	Rating 70	Not applicable	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
ALLX_ALL_0001_CT_FIRB_x0_R71	Large corporate sample	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	Not applicable	Rating 71	Not applicable	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
ALLX_ALL_0001_CT_FIRB_x0_R72	Large corporate sample	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	Not applicable	Rating 72	Not applicable	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
ALLX_ALL_0001_CT_FIRB_x0_R73	Large corporate sample	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	Not applicable	Rating 73	Not applicable	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
ALLX_ALL_0001_CT_FIRB_x0_R74	Large corporate sample	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	Not applicable	Rating 74	Not applicable	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
ALLX_ALL_0001_CT_FIRB_x0_R75	Large corporate sample	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	Not applicable	Rating 75	Not applicable	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
ALLX_ALL_0001_CT_FIRB_x0_R76	Large corporate sample	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	Not applicable	Rating 76	Not applicable	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
ALLX_ALL_0001_CT_FIRB_x0_R77	Large corporate sample	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	Not applicable	Rating 77	Not applicable	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
ALLX_ALL_0001_CT_FIRB_x0_R78	Large corporate sample	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	Not applicable	Rating 78	Not applicable	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposure	Size of exposure
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
ALLX_ALL_0001_CT_FIRB_x0_R79	Large corporate sample	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	Not applicable	Rating 79	Not applicable	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
ALLX_ALL_0001_CT_FIRB_x0_R80	Large corporate sample	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	Not applicable	Rating 80	Not applicable	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
ALLX_ALL_0001_CT_FIRB_x0_R81	Large corporate sample	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	Not applicable	Rating 81	Not applicable	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
ALLX_ALL_0001_CT_FIRB_x0_R82	Large corporate sample	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	Not applicable	Rating 82	Not applicable	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
ALLX_ALL_0001_CT_FIRB_x0_R83	Large corporate sample	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	Not applicable	Rating 83	Not applicable	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
ALLX_ALL_0001_CT_FIRB_x0_R84	Large corporate sample	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	Not applicable	Rating 84	Not applicable	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
ALLX_ALL_0001_CT_FIRB_x0_R85	Large corporate sample	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	Not applicable	Rating 85	Not applicable	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
ALLX_ALL_0001_CT_FIRB_x0_R86	Large corporate sample	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	Not applicable	Rating 86	Not applicable	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
ALLX_ALL_0001_CT_FIRB_x0_R87	Large corporate sample	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	Not applicable	Rating 87	Not applicable	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
ALLX_ALL_0001_CT_FIRB_x0_R88	Large corporate sample	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	Not applicable	Rating 88	Not applicable	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
ALLX_ALL_0001_CT_FIRB_x0_R89	Large corporate sample	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	Not applicable	Rating 89	Not applicable	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
ALLX_ALL_0001_CT_FIRB_x0_R90	Large corporate sample	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	Not applicable	Rating 90	Not applicable	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
ALLX_ALL_0001_CT_FIRB_x0_R91	Large corporate sample	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	Not applicable	Rating 91	Not applicable	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
ALLX_ALL_0001_CT_FIRB_x0_R92	Large corporate sample	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	Not applicable	Rating 92	Not applicable	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
ALLX_ALL_0001_CT_FIRB_x0_R93	Large corporate sample	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	Not applicable	Rating 93	Not applicable	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
ALLX_ALL_0001_CT_FIRB_x0_R94	Large corporate sample	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	Not applicable	Rating 94	Not applicable	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
ALLX_ALL_0001_CT_FIRB_x0_R95	Large corporate sample	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	Not applicable	Rating 95	Not applicable	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
ALLX_ALL_0001_CT_FIRB_x0_R96	Large corporate sample	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	Not applicable	Rating 96	Not applicable	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
ALLX_ALL_0001_CT_FIRB_x0_R97	Large corporate sample	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	Not applicable	Rating 97	Not applicable	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
ALLX_ALL_0001_CT_FIRB_x0_R98	Large corporate sample	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	Not applicable	Rating 98	Not applicable	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposure	Size of exposure
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
ALLX_ALL_0001_CT_FIRB_x0_R99	Large corporate sample	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	Not applicable	Rating 99	Not applicable	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
ALLX_ALL_0002_CT_FIRB_x0_Rx0	Large corporate sample	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	Not applicable	Not applicable	Not applicable	Not applicable	Defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
ALLX_ALL_0004_CT_FIRB_x0_Rx0	Large corporate sample	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	Not applicable	Not applicable	Not applicable	Not applicable	Non-defaulted	Drawn credit facility	Exposures without credit protection	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
ALLX_ALL_0005_CT_FIRB_x0_Rx0	Large corporate sample	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	Not applicable	Not applicable	Not applicable	Not applicable	Non-defaulted	Drawn credit facility	Exposures with funded credit protection	Eligible financial collateral	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
ALLX_ALL_0006_CT_FIRB_x0_Rx0	Large corporate sample	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	Not applicable	Not applicable	Not applicable	Not applicable	Non-defaulted	Drawn credit facility	Exposures with funded credit protection	Other eligible collateral: Receivables	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
ALLX_ALL_0007_CT_FIRB_x0_Rx0	Large corporate sample	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	Not applicable	Not applicable	Not applicable	Not applicable	Non-defaulted	Drawn credit facility	Exposures with funded credit protection	Other eligible collateral: Residential Real estate	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
ALLX_ALL_0008_CT_FIRB_x0_Rx0	Large corporate sample	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	Not applicable	Not applicable	Not applicable	Not applicable	Non-defaulted	Drawn credit facility	Exposures with funded credit protection	Other eligible collateral: Commercial Real estate	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
ALLX_ALL_0009_CT_FIRB_x0_Rx0	Large corporate sample	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	Not applicable	Not applicable	Not applicable	Not applicable	Non-defaulted	Drawn credit facility	Exposures with funded credit protection	Other eligible collateral: Physical collateral	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
ALLX_ALL_0010_CT_FIRB_x0_Rx0	Large corporate sample	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	Not applicable	Not applicable	Not applicable	Not applicable	Non-defaulted	Drawn credit facility	Exposures with funded credit protection	Other funded credit protection	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
ALLX_ALL_0011_CT_FIRB_x0_Rx0	Large corporate sample	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	Not applicable	Not applicable	Not applicable	Not applicable	Non-defaulted	Drawn credit facility	Exposures with unfunded credit protection	Unfunded credit protection	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
ALLX_ALL_0012_CT_FIRB_x0_Rx0	Large corporate sample	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	Not applicable	Not applicable	Not applicable	Not applicable	Non-defaulted	Undrawn committed revolving credit facility	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
ALLX_ALL_0013_CT_FIRB_x0_Rx0	Large corporate sample	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	Not applicable	Not applicable	Not applicable	Not applicable	Non-defaulted	Undrawn committed term credit facility	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
ALLX_ALL_0014_CT_FIRB_x0_Rx0	Large corporate sample	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	Not applicable	Not applicable	Not applicable	Not applicable	Non-defaulted	Note issuance facility (NIF) and revolving underwriting facility (RUF)	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
ALLX_ALL_0015_CT_FIRB_x0_Rx0	Large corporate sample	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	Not applicable	Not applicable	Not applicable	Not applicable	Non-defaulted	Undrawn committed other credit facility	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
ALLX_ALL_0016_CT_FIRB_x0_Rx0	Large corporate sample	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	Not applicable	Not applicable	Not applicable	Not applicable	Non-defaulted	Undrawn uncommitted credit lines	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
ALLX_ALL_0017_CT_FIRB_x0_Rx0	Large corporate sample	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	Not applicable	Not applicable	Not applicable	Not applicable	Non-defaulted	Undrawn purchase commitments for revolving purchased receivables and other low-risk off-balance sheet items	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
ALLX_ALL_0018_CT_FIRB_x0_Rx0	Large corporate sample	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	Not applicable	Not applicable	Not applicable	Not applicable	Non-defaulted	Issued short term letter of credit and other medium-risk off-balance sheet items	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
ALLX_ALL_0019_CT_FIRB_x0_Rx0	Large corporate sample	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	Not applicable	Not applicable	Not applicable	Not applicable	Non-defaulted	Issued warranties and indemnities, guarantees, irrevocable stand-by letter of credit and documentary credit	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
ALLX_ALL_0020_CT_FIRB_x0_Rx0	Large corporate sample	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	Not applicable	Not applicable	Not applicable	Not applicable	Non-defaulted	Full risk (100 %)	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
ALLX_ALL_0003_CT_FIRB_x0_Rx0	Large corporate sample	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	Not applicable	Not applicable	Not applicable	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposure	Size of exposure
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
ALLX_ALL_0001_CT_AIRB_x0_R01	Large corporate sample	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 1	Not applicable	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
ALLX_ALL_0001_CT_AIRB_x0_R02	Large corporate sample	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 2	Not applicable	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
ALLX_ALL_0001_CT_AIRB_x0_R03	Large corporate sample	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 3	Not applicable	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
ALLX_ALL_0001_CT_AIRB_x0_R04	Large corporate sample	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 4	Not applicable	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
ALLX_ALL_0001_CT_AIRB_x0_R05	Large corporate sample	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 5	Not applicable	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
ALLX_ALL_0001_CT_AIRB_x0_R06	Large corporate sample	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 6	Not applicable	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
ALLX_ALL_0001_CT_AIRB_x0_R07	Large corporate sample	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 7	Not applicable	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
ALLX_ALL_0001_CT_AIRB_x0_R08	Large corporate sample	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 8	Not applicable	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
ALLX_ALL_0001_CT_AIRB_x0_R09	Large corporate sample	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 9	Not applicable	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
ALLX_ALL_0001_CT_AIRB_x0_R10	Large corporate sample	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 10	Not applicable	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
ALLX_ALL_0001_CT_AIRB_x0_R11	Large corporate sample	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 11	Not applicable	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
ALLX_ALL_0001_CT_AIRB_x0_R12	Large corporate sample	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 12	Not applicable	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
ALLX_ALL_0001_CT_AIRB_x0_R13	Large corporate sample	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 13	Not applicable	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
ALLX_ALL_0001_CT_AIRB_x0_R14	Large corporate sample	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 14	Not applicable	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
ALLX_ALL_0001_CT_AIRB_x0_R15	Large corporate sample	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 15	Not applicable	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
ALLX_ALL_0001_CT_AIRB_x0_R16	Large corporate sample	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 16	Not applicable	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
ALLX_ALL_0001_CT_AIRB_x0_R17	Large corporate sample	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 17	Not applicable	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
ALLX_ALL_0001_CT_AIRB_x0_R18	Large corporate sample	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 18	Not applicable	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
ALLX_ALL_0001_CT_AIRB_x0_R19	Large corporate sample	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 19	Not applicable	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
ALLX_ALL_0001_CT_AIRB_x0_R20	Large corporate sample	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 20	Not applicable	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposure	Size of exposure
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
ALLX_ALL_0001_CT_AIRB_x0_R21	Large corporate sample	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 21	Not applicable	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
ALLX_ALL_0001_CT_AIRB_x0_R22	Large corporate sample	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 22	Not applicable	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
ALLX_ALL_0001_CT_AIRB_x0_R23	Large corporate sample	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 23	Not applicable	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
ALLX_ALL_0001_CT_AIRB_x0_R24	Large corporate sample	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 24	Not applicable	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
ALLX_ALL_0001_CT_AIRB_x0_R25	Large corporate sample	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 25	Not applicable	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
ALLX_ALL_0001_CT_AIRB_x0_R26	Large corporate sample	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 26	Not applicable	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
ALLX_ALL_0001_CT_AIRB_x0_R27	Large corporate sample	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 27	Not applicable	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
ALLX_ALL_0001_CT_AIRB_x0_R28	Large corporate sample	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 28	Not applicable	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
ALLX_ALL_0001_CT_AIRB_x0_R29	Large corporate sample	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 29	Not applicable	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
ALLX_ALL_0001_CT_AIRB_x0_R30	Large corporate sample	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 30	Not applicable	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
ALLX_ALL_0001_CT_AIRB_x0_R31	Large corporate sample	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 31	Not applicable	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
ALLX_ALL_0001_CT_AIRB_x0_R32	Large corporate sample	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 32	Not applicable	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
ALLX_ALL_0001_CT_AIRB_x0_R33	Large corporate sample	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 33	Not applicable	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
ALLX_ALL_0001_CT_AIRB_x0_R34	Large corporate sample	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 34	Not applicable	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
ALLX_ALL_0001_CT_AIRB_x0_R35	Large corporate sample	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 35	Not applicable	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
ALLX_ALL_0001_CT_AIRB_x0_R36	Large corporate sample	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 36	Not applicable	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
ALLX_ALL_0001_CT_AIRB_x0_R37	Large corporate sample	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 37	Not applicable	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
ALLX_ALL_0001_CT_AIRB_x0_R38	Large corporate sample	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 38	Not applicable	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
ALLX_ALL_0001_CT_AIRB_x0_R39	Large corporate sample	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 39	Not applicable	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
ALLX_ALL_0001_CT_AIRB_x0_R40	Large corporate sample	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 40	Not applicable	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposure	Size of exposure
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
ALLX_ALL_0001_CT_AIRB_x0_R41	Large corporate sample	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 41	Not applicable	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
ALLX_ALL_0001_CT_AIRB_x0_R42	Large corporate sample	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 42	Not applicable	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
ALLX_ALL_0001_CT_AIRB_x0_R43	Large corporate sample	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 43	Not applicable	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
ALLX_ALL_0001_CT_AIRB_x0_R44	Large corporate sample	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 44	Not applicable	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
ALLX_ALL_0001_CT_AIRB_x0_R45	Large corporate sample	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 45	Not applicable	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
ALLX_ALL_0001_CT_AIRB_x0_R46	Large corporate sample	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 46	Not applicable	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
ALLX_ALL_0001_CT_AIRB_x0_R47	Large corporate sample	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 47	Not applicable	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
ALLX_ALL_0001_CT_AIRB_x0_R48	Large corporate sample	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 48	Not applicable	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
ALLX_ALL_0001_CT_AIRB_x0_R49	Large corporate sample	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 49	Not applicable	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
ALLX_ALL_0001_CT_AIRB_x0_R50	Large corporate sample	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 50	Not applicable	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
ALLX_ALL_0001_CT_AIRB_x0_R51	Large corporate sample	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 51	Not applicable	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
ALLX_ALL_0001_CT_AIRB_x0_R52	Large corporate sample	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 52	Not applicable	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
ALLX_ALL_0001_CT_AIRB_x0_R53	Large corporate sample	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 53	Not applicable	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
ALLX_ALL_0001_CT_AIRB_x0_R54	Large corporate sample	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 54	Not applicable	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
ALLX_ALL_0001_CT_AIRB_x0_R55	Large corporate sample	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 55	Not applicable	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
ALLX_ALL_0001_CT_AIRB_x0_R56	Large corporate sample	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 56	Not applicable	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
ALLX_ALL_0001_CT_AIRB_x0_R57	Large corporate sample	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 57	Not applicable	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
ALLX_ALL_0001_CT_AIRB_x0_R58	Large corporate sample	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 58	Not applicable	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
ALLX_ALL_0001_CT_AIRB_x0_R59	Large corporate sample	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 59	Not applicable	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
ALLX_ALL_0001_CT_AIRB_x0_R60	Large corporate sample	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 60	Not applicable	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposure	Size of exposure
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
ALLX_ALL_0001_CT_AIRB_x0_R61	Large corporate sample	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 61	Not applicable	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
ALLX_ALL_0001_CT_AIRB_x0_R62	Large corporate sample	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 62	Not applicable	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
ALLX_ALL_0001_CT_AIRB_x0_R63	Large corporate sample	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 63	Not applicable	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
ALLX_ALL_0001_CT_AIRB_x0_R64	Large corporate sample	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 64	Not applicable	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
ALLX_ALL_0001_CT_AIRB_x0_R65	Large corporate sample	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 65	Not applicable	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
ALLX_ALL_0001_CT_AIRB_x0_R66	Large corporate sample	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 66	Not applicable	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
ALLX_ALL_0001_CT_AIRB_x0_R67	Large corporate sample	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 67	Not applicable	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
ALLX_ALL_0001_CT_AIRB_x0_R68	Large corporate sample	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 68	Not applicable	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
ALLX_ALL_0001_CT_AIRB_x0_R69	Large corporate sample	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 69	Not applicable	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
ALLX_ALL_0001_CT_AIRB_x0_R70	Large corporate sample	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 70	Not applicable	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
ALLX_ALL_0001_CT_AIRB_x0_R71	Large corporate sample	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 71	Not applicable	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
ALLX_ALL_0001_CT_AIRB_x0_R72	Large corporate sample	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 72	Not applicable	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
ALLX_ALL_0001_CT_AIRB_x0_R73	Large corporate sample	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 73	Not applicable	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
ALLX_ALL_0001_CT_AIRB_x0_R74	Large corporate sample	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 74	Not applicable	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
ALLX_ALL_0001_CT_AIRB_x0_R75	Large corporate sample	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 75	Not applicable	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
ALLX_ALL_0001_CT_AIRB_x0_R76	Large corporate sample	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 76	Not applicable	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
ALLX_ALL_0001_CT_AIRB_x0_R77	Large corporate sample	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 77	Not applicable	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
ALLX_ALL_0001_CT_AIRB_x0_R78	Large corporate sample	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 78	Not applicable	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
ALLX_ALL_0001_CT_AIRB_x0_R79	Large corporate sample	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 79	Not applicable	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
ALLX_ALL_0001_CT_AIRB_x0_R80	Large corporate sample	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 80	Not applicable	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposure	Size of exposure
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
ALLX_ALL_0001_CT_AIRB_x0_R81	Large corporate sample	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 81	Not applicable	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
ALLX_ALL_0001_CT_AIRB_x0_R82	Large corporate sample	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 82	Not applicable	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
ALLX_ALL_0001_CT_AIRB_x0_R83	Large corporate sample	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 83	Not applicable	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
ALLX_ALL_0001_CT_AIRB_x0_R84	Large corporate sample	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 84	Not applicable	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
ALLX_ALL_0001_CT_AIRB_x0_R85	Large corporate sample	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 85	Not applicable	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
ALLX_ALL_0001_CT_AIRB_x0_R86	Large corporate sample	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 86	Not applicable	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
ALLX_ALL_0001_CT_AIRB_x0_R87	Large corporate sample	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 87	Not applicable	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
ALLX_ALL_0001_CT_AIRB_x0_R88	Large corporate sample	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 88	Not applicable	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
ALLX_ALL_0001_CT_AIRB_x0_R89	Large corporate sample	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 89	Not applicable	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
ALLX_ALL_0001_CT_AIRB_x0_R90	Large corporate sample	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 90	Not applicable	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
ALLX_ALL_0001_CT_AIRB_x0_R91	Large corporate sample	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 91	Not applicable	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
ALLX_ALL_0001_CT_AIRB_x0_R92	Large corporate sample	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 92	Not applicable	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
ALLX_ALL_0001_CT_AIRB_x0_R93	Large corporate sample	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 93	Not applicable	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
ALLX_ALL_0001_CT_AIRB_x0_R94	Large corporate sample	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 94	Not applicable	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
ALLX_ALL_0001_CT_AIRB_x0_R95	Large corporate sample	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 95	Not applicable	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
ALLX_ALL_0001_CT_AIRB_x0_R96	Large corporate sample	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 96	Not applicable	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
ALLX_ALL_0001_CT_AIRB_x0_R97	Large corporate sample	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 97	Not applicable	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
ALLX_ALL_0001_CT_AIRB_x0_R98	Large corporate sample	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 98	Not applicable	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
ALLX_ALL_0001_CT_AIRB_x0_R99	Large corporate sample	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 99	Not applicable	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
ALLX_ALL_0002_CT_AIRB_x0_Rx0	Large corporate sample	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Not applicable	Not applicable	Not applicable	Defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposure	Size of exposure
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
ALLX_ALL_0004_CT_AIRB_x0_Rx0	Large corporate sample	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Not applicable	Not applicable	Not applicable	Non-defaulted	Drawn credit facility	Exposures without credit protection	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
ALLX_ALL_0005_CT_AIRB_x0_Rx0	Large corporate sample	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Not applicable	Not applicable	Not applicable	Non-defaulted	Drawn credit facility	Exposures with funded credit protection	Eligible financial collateral	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
ALLX_ALL_0006_CT_AIRB_x0_Rx0	Large corporate sample	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Not applicable	Not applicable	Not applicable	Non-defaulted	Drawn credit facility	Exposures with funded credit protection	Other eligible collateral: Receivables	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
ALLX_ALL_0007_CT_AIRB_x0_Rx0	Large corporate sample	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Not applicable	Not applicable	Not applicable	Non-defaulted	Drawn credit facility	Exposures with funded credit protection	Other eligible collateral: Residential Real estate	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
ALLX_ALL_0008_CT_AIRB_x0_Rx0	Large corporate sample	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Not applicable	Not applicable	Not applicable	Non-defaulted	Drawn credit facility	Exposures with funded credit protection	Other eligible collateral: Commercial Real estate	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
ALLX_ALL_0009_CT_AIRB_x0_Rx0	Large corporate sample	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Not applicable	Not applicable	Not applicable	Non-defaulted	Drawn credit facility	Exposures with funded credit protection	Other eligible collateral: Physical collateral	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
ALLX_ALL_0010_CT_AIRB_x0_Rx0	Large corporate sample	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Not applicable	Not applicable	Not applicable	Non-defaulted	Drawn credit facility	Exposures with funded credit protection	Other funded credit protection	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
ALLX_ALL_0011_CT_AIRB_x0_Rx0	Large corporate sample	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Not applicable	Not applicable	Not applicable	Non-defaulted	Drawn credit facility	Exposures with unfunded credit protection	Unfunded credit protection	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
ALLX_ALL_0012_CT_AIRB_x0_Rx0	Large corporate sample	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Not applicable	Not applicable	Not applicable	Non-defaulted	Undrawn committed revolving credit facility	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
ALLX_ALL_0013_CT_AIRB_x0_Rx0	Large corporate sample	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Not applicable	Not applicable	Not applicable	Non-defaulted	Undrawn committed term credit facility	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
ALLX_ALL_0014_CT_AIRB_x0_Rx0	Large corporate sample	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Not applicable	Not applicable	Not applicable	Non-defaulted	Note issuance facility (NIF) and revolving underwriting facility (RUF)	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
ALLX_ALL_0015_CT_AIRB_x0_Rx0	Large corporate sample	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Not applicable	Not applicable	Not applicable	Non-defaulted	Undrawn committed other credit facility	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
ALLX_ALL_0016_CT_AIRB_x0_Rx0	Large corporate sample	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Not applicable	Not applicable	Not applicable	Non-defaulted	Undrawn uncommitted credit lines	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
ALLX_ALL_0017_CT_AIRB_x0_Rx0	Large corporate sample	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Not applicable	Not applicable	Not applicable	Non-defaulted	Undrawn purchase commitments for revolving purchased receivables and other low-risk off-balance sheet items	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
ALLX_ALL_0018_CT_AIRB_x0_Rx0	Large corporate sample	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Not applicable	Not applicable	Not applicable	Non-defaulted	Issued short term letter of credit and other medium-risk off-balance sheet items	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
ALLX_ALL_0019_CT_AIRB_x0_Rx0	Large corporate sample	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Not applicable	Not applicable	Not applicable	Non-defaulted	Issued warranties and indemnities, guarantees, irrevocable stand-by letter of credit and documentary credit	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
ALLX_ALL_0020_CT_AIRB_x0_Rx0	Large corporate sample	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Not applicable	Not applicable	Not applicable	Non-defaulted	Full risk (100 %)	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
ALLX_ALL_0003_CT_AIRB_x0_Rx0	Large corporate sample	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Not applicable	Not applicable	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
ALLX_ALL_0001_CT_SLSC_x0_R01	Large corporate sample	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	Not applicable	Rating 1	Not applicable	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
ALLX_ALL_0001_CT_SLSC_x0_R02	Large corporate sample	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	Not applicable	Rating 2	Not applicable	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposure	Size of exposure
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
ALLX_ALL_0001_CT_SLSC_x0_R03	Large corporate sample	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	Not applicable	Rating 3	Not applicable	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
ALLX_ALL_0001_CT_SLSC_x0_R04	Large corporate sample	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	Not applicable	Rating 4	Not applicable	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
ALLX_ALL_0001_CT_SLSC_x0_R05	Large corporate sample	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	Not applicable	Rating 5	Not applicable	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
ALLX_ALL_0001_CT_SLSC_x0_R06	Large corporate sample	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	Not applicable	Rating 6	Not applicable	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
ALLX_ALL_0001_CT_SLSC_x0_R07	Large corporate sample	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	Not applicable	Rating 7	Not applicable	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
ALLX_ALL_0001_CT_SLSC_x0_R08	Large corporate sample	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	Not applicable	Rating 8	Not applicable	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
ALLX_ALL_0001_CT_SLSC_x0_R09	Large corporate sample	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	Not applicable	Rating 9	Not applicable	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
ALLX_ALL_0001_CT_SLSC_x0_R10	Large corporate sample	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	Not applicable	Rating 10	Not applicable	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
ALLX_ALL_0001_CT_SLSC_x0_R11	Large corporate sample	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	Not applicable	Rating 11	Not applicable	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
ALLX_ALL_0001_CT_SLSC_x0_R12	Large corporate sample	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	Not applicable	Rating 12	Not applicable	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
ALLX_ALL_0001_CT_SLSC_x0_R13	Large corporate sample	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	Not applicable	Rating 13	Not applicable	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
ALLX_ALL_0001_CT_SLSC_x0_R14	Large corporate sample	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	Not applicable	Rating 14	Not applicable	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
ALLX_ALL_0001_CT_SLSC_x0_R15	Large corporate sample	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	Not applicable	Rating 15	Not applicable	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
ALLX_ALL_0001_CT_SLSC_x0_R16	Large corporate sample	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	Not applicable	Rating 16	Not applicable	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
ALLX_ALL_0001_CT_SLSC_x0_R17	Large corporate sample	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	Not applicable	Rating 17	Not applicable	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
ALLX_ALL_0001_CT_SLSC_x0_R18	Large corporate sample	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	Not applicable	Rating 18	Not applicable	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
ALLX_ALL_0001_CT_SLSC_x0_R19	Large corporate sample	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	Not applicable	Rating 19	Not applicable	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
ALLX_ALL_0001_CT_SLSC_x0_R20	Large corporate sample	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	Not applicable	Rating 20	Not applicable	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
ALLX_ALL_0001_CT_SLSC_x0_R21	Large corporate sample	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	Not applicable	Rating 21	Not applicable	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
ALLX_ALL_0001_CT_SLSC_x0_R22	Large corporate sample	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	Not applicable	Rating 22	Not applicable	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposure	Size of exposure
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
ALLX_ALL_0001_CT_SLSC_x0_R23	Large corporate sample	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	Not applicable	Rating 23	Not applicable	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
ALLX_ALL_0001_CT_SLSC_x0_R24	Large corporate sample	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	Not applicable	Rating 24	Not applicable	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
ALLX_ALL_0001_CT_SLSC_x0_R25	Large corporate sample	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	Not applicable	Rating 25	Not applicable	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
ALLX_ALL_0001_CT_SLSC_x0_R26	Large corporate sample	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	Not applicable	Rating 26	Not applicable	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
ALLX_ALL_0001_CT_SLSC_x0_R27	Large corporate sample	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	Not applicable	Rating 27	Not applicable	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
ALLX_ALL_0001_CT_SLSC_x0_R28	Large corporate sample	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	Not applicable	Rating 28	Not applicable	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
ALLX_ALL_0001_CT_SLSC_x0_R29	Large corporate sample	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	Not applicable	Rating 29	Not applicable	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
ALLX_ALL_0001_CT_SLSC_x0_R30	Large corporate sample	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	Not applicable	Rating 30	Not applicable	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
ALLX_ALL_0001_CT_SLSC_x0_R31	Large corporate sample	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	Not applicable	Rating 31	Not applicable	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
ALLX_ALL_0001_CT_SLSC_x0_R32	Large corporate sample	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	Not applicable	Rating 32	Not applicable	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
ALLX_ALL_0001_CT_SLSC_x0_R33	Large corporate sample	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	Not applicable	Rating 33	Not applicable	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
ALLX_ALL_0001_CT_SLSC_x0_R34	Large corporate sample	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	Not applicable	Rating 34	Not applicable	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
ALLX_ALL_0001_CT_SLSC_x0_R35	Large corporate sample	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	Not applicable	Rating 35	Not applicable	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
ALLX_ALL_0001_CT_SLSC_x0_R36	Large corporate sample	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	Not applicable	Rating 36	Not applicable	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
ALLX_ALL_0001_CT_SLSC_x0_R37	Large corporate sample	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	Not applicable	Rating 37	Not applicable	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
ALLX_ALL_0001_CT_SLSC_x0_R38	Large corporate sample	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	Not applicable	Rating 38	Not applicable	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
ALLX_ALL_0001_CT_SLSC_x0_R39	Large corporate sample	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	Not applicable	Rating 39	Not applicable	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
ALLX_ALL_0001_CT_SLSC_x0_R40	Large corporate sample	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	Not applicable	Rating 40	Not applicable	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
ALLX_ALL_0001_CT_SLSC_x0_R41	Large corporate sample	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	Not applicable	Rating 41	Not applicable	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
ALLX_ALL_0001_CT_SLSC_x0_R42	Large corporate sample	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	Not applicable	Rating 42	Not applicable	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposure	Size of exposure
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
ALLX_ALL_0001_CT_SLSC_x0_R43	Large corporate sample	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	Not applicable	Rating 43	Not applicable	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
ALLX_ALL_0001_CT_SLSC_x0_R44	Large corporate sample	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	Not applicable	Rating 44	Not applicable	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
ALLX_ALL_0001_CT_SLSC_x0_R45	Large corporate sample	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	Not applicable	Rating 45	Not applicable	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
ALLX_ALL_0001_CT_SLSC_x0_R46	Large corporate sample	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	Not applicable	Rating 46	Not applicable	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
ALLX_ALL_0001_CT_SLSC_x0_R47	Large corporate sample	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	Not applicable	Rating 47	Not applicable	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
ALLX_ALL_0001_CT_SLSC_x0_R48	Large corporate sample	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	Not applicable	Rating 48	Not applicable	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
ALLX_ALL_0001_CT_SLSC_x0_R49	Large corporate sample	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	Not applicable	Rating 49	Not applicable	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
ALLX_ALL_0001_CT_SLSC_x0_R50	Large corporate sample	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	Not applicable	Rating 50	Not applicable	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
ALLX_ALL_0001_CT_SLSC_x0_R51	Large corporate sample	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	Not applicable	Rating 51	Not applicable	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
ALLX_ALL_0001_CT_SLSC_x0_R52	Large corporate sample	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	Not applicable	Rating 52	Not applicable	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
ALLX_ALL_0001_CT_SLSC_x0_R53	Large corporate sample	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	Not applicable	Rating 53	Not applicable	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
ALLX_ALL_0001_CT_SLSC_x0_R54	Large corporate sample	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	Not applicable	Rating 54	Not applicable	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
ALLX_ALL_0001_CT_SLSC_x0_R55	Large corporate sample	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	Not applicable	Rating 55	Not applicable	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
ALLX_ALL_0001_CT_SLSC_x0_R56	Large corporate sample	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	Not applicable	Rating 56	Not applicable	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
ALLX_ALL_0001_CT_SLSC_x0_R57	Large corporate sample	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	Not applicable	Rating 57	Not applicable	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
ALLX_ALL_0001_CT_SLSC_x0_R58	Large corporate sample	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	Not applicable	Rating 58	Not applicable	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
ALLX_ALL_0001_CT_SLSC_x0_R59	Large corporate sample	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	Not applicable	Rating 59	Not applicable	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
ALLX_ALL_0001_CT_SLSC_x0_R60	Large corporate sample	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	Not applicable	Rating 60	Not applicable	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
ALLX_ALL_0001_CT_SLSC_x0_R61	Large corporate sample	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	Not applicable	Rating 61	Not applicable	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
ALLX_ALL_0001_CT_SLSC_x0_R62	Large corporate sample	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	Not applicable	Rating 62	Not applicable	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposure	Size of exposure
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
ALLX_ALL_0001_CT_SLSC_x0_R63	Large corporate sample	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	Not applicable	Rating 63	Not applicable	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
ALLX_ALL_0001_CT_SLSC_x0_R64	Large corporate sample	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	Not applicable	Rating 64	Not applicable	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
ALLX_ALL_0001_CT_SLSC_x0_R65	Large corporate sample	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	Not applicable	Rating 65	Not applicable	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
ALLX_ALL_0001_CT_SLSC_x0_R66	Large corporate sample	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	Not applicable	Rating 66	Not applicable	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
ALLX_ALL_0001_CT_SLSC_x0_R67	Large corporate sample	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	Not applicable	Rating 67	Not applicable	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
ALLX_ALL_0001_CT_SLSC_x0_R68	Large corporate sample	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	Not applicable	Rating 68	Not applicable	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
ALLX_ALL_0001_CT_SLSC_x0_R69	Large corporate sample	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	Not applicable	Rating 69	Not applicable	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
ALLX_ALL_0001_CT_SLSC_x0_R70	Large corporate sample	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	Not applicable	Rating 70	Not applicable	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
ALLX_ALL_0001_CT_SLSC_x0_R71	Large corporate sample	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	Not applicable	Rating 71	Not applicable	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
ALLX_ALL_0001_CT_SLSC_x0_R72	Large corporate sample	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	Not applicable	Rating 72	Not applicable	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
ALLX_ALL_0001_CT_SLSC_x0_R73	Large corporate sample	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	Not applicable	Rating 73	Not applicable	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
ALLX_ALL_0001_CT_SLSC_x0_R74	Large corporate sample	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	Not applicable	Rating 74	Not applicable	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
ALLX_ALL_0001_CT_SLSC_x0_R75	Large corporate sample	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	Not applicable	Rating 75	Not applicable	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
ALLX_ALL_0001_CT_SLSC_x0_R76	Large corporate sample	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	Not applicable	Rating 76	Not applicable	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
ALLX_ALL_0001_CT_SLSC_x0_R77	Large corporate sample	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	Not applicable	Rating 77	Not applicable	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
ALLX_ALL_0001_CT_SLSC_x0_R78	Large corporate sample	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	Not applicable	Rating 78	Not applicable	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
ALLX_ALL_0001_CT_SLSC_x0_R79	Large corporate sample	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	Not applicable	Rating 79	Not applicable	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
ALLX_ALL_0001_CT_SLSC_x0_R80	Large corporate sample	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	Not applicable	Rating 80	Not applicable	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
ALLX_ALL_0001_CT_SLSC_x0_R81	Large corporate sample	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	Not applicable	Rating 81	Not applicable	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
ALLX_ALL_0001_CT_SLSC_x0_R82	Large corporate sample	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	Not applicable	Rating 82	Not applicable	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposure	Size of exposure
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
ALLX_ALL_0001_CT_SLSC_x0_R83	Large corporate sample	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	Not applicable	Rating 83	Not applicable	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
ALLX_ALL_0001_CT_SLSC_x0_R84	Large corporate sample	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	Not applicable	Rating 84	Not applicable	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
ALLX_ALL_0001_CT_SLSC_x0_R85	Large corporate sample	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	Not applicable	Rating 85	Not applicable	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
ALLX_ALL_0001_CT_SLSC_x0_R86	Large corporate sample	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	Not applicable	Rating 86	Not applicable	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
ALLX_ALL_0001_CT_SLSC_x0_R87	Large corporate sample	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	Not applicable	Rating 87	Not applicable	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
ALLX_ALL_0001_CT_SLSC_x0_R88	Large corporate sample	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	Not applicable	Rating 88	Not applicable	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
ALLX_ALL_0001_CT_SLSC_x0_R89	Large corporate sample	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	Not applicable	Rating 89	Not applicable	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
ALLX_ALL_0001_CT_SLSC_x0_R90	Large corporate sample	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	Not applicable	Rating 90	Not applicable	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
ALLX_ALL_0001_CT_SLSC_x0_R91	Large corporate sample	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	Not applicable	Rating 91	Not applicable	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
ALLX_ALL_0001_CT_SLSC_x0_R92	Large corporate sample	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	Not applicable	Rating 92	Not applicable	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
ALLX_ALL_0001_CT_SLSC_x0_R93	Large corporate sample	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	Not applicable	Rating 93	Not applicable	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
ALLX_ALL_0001_CT_SLSC_x0_R94	Large corporate sample	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	Not applicable	Rating 94	Not applicable	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
ALLX_ALL_0001_CT_SLSC_x0_R95	Large corporate sample	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	Not applicable	Rating 95	Not applicable	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
ALLX_ALL_0001_CT_SLSC_x0_R96	Large corporate sample	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	Not applicable	Rating 96	Not applicable	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
ALLX_ALL_0001_CT_SLSC_x0_R97	Large corporate sample	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	Not applicable	Rating 97	Not applicable	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
ALLX_ALL_0001_CT_SLSC_x0_R98	Large corporate sample	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	Not applicable	Rating 98	Not applicable	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
ALLX_ALL_0001_CT_SLSC_x0_R99	Large corporate sample	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	Not applicable	Rating 99	Not applicable	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
ALLX_ALL_0002_CT_SLSC_x0_Rx0	Large corporate sample	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	Not applicable	Not applicable	Not applicable	Not applicable	Defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
ALLX_ALL_0004_CT_SLSC_x0_Rx0	Large corporate sample	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	Not applicable	Not applicable	Not applicable	Not applicable	Non-defaulted	Drawn credit facility	Exposures without credit protection	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
ALLX_ALL_0005_CT_SLSC_x0_Rx0	Large corporate sample	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	Not applicable	Not applicable	Not applicable	Not applicable	Non-defaulted	Drawn credit facility	Exposures with funded credit protection	Eligible financial collateral	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposure	Size of exposure
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
ALLX_ALL_0006_CT_SLSC_x0_Rx0	Large corporate sample	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	Not applicable	Not applicable	Not applicable	Not applicable	Non-defaulted	Drawn credit facility	Exposures with funded credit protection	Other eligible collateral: Receivables	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
ALLX_ALL_0007_CT_SLSC_x0_Rx0	Large corporate sample	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	Not applicable	Not applicable	Not applicable	Not applicable	Non-defaulted	Drawn credit facility	Exposures with funded credit protection	Other eligible collateral: Residential Real estate	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
ALLX_ALL_0008_CT_SLSC_x0_Rx0	Large corporate sample	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	Not applicable	Not applicable	Not applicable	Not applicable	Non-defaulted	Drawn credit facility	Exposures with funded credit protection	Other eligible collateral: Commercial Real estate	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
ALLX_ALL_0009_CT_SLSC_x0_Rx0	Large corporate sample	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	Not applicable	Not applicable	Not applicable	Not applicable	Non-defaulted	Drawn credit facility	Exposures with funded credit protection	Other eligible collateral: Physical collateral	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
ALLX_ALL_0010_CT_SLSC_x0_Rx0	Large corporate sample	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	Not applicable	Not applicable	Not applicable	Not applicable	Non-defaulted	Drawn credit facility	Exposures with funded credit protection	Other funded credit protection	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
ALLX_ALL_0011_CT_SLSC_x0_Rx0	Large corporate sample	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	Not applicable	Not applicable	Not applicable	Not applicable	Non-defaulted	Drawn credit facility	Exposures with unfunded credit protection	Unfunded credit protection	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
ALLX_ALL_0012_CT_SLSC_x0_Rx0	Large corporate sample	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	Not applicable	Not applicable	Not applicable	Not applicable	Non-defaulted	Undrawn committed revolving credit facility	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
ALLX_ALL_0013_CT_SLSC_x0_Rx0	Large corporate sample	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	Not applicable	Not applicable	Not applicable	Not applicable	Non-defaulted	Undrawn committed term credit facility	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
ALLX_ALL_0014_CT_SLSC_x0_Rx0	Large corporate sample	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	Not applicable	Not applicable	Not applicable	Not applicable	Non-defaulted	Note issuance facility (NIF) and revolving underwriting facility (RUF)	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
ALLX_ALL_0015_CT_SLSC_x0_Rx0	Large corporate sample	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	Not applicable	Not applicable	Not applicable	Not applicable	Non-defaulted	Undrawn committed other credit facility	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
ALLX_ALL_0016_CT_SLSC_x0_Rx0	Large corporate sample	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	Not applicable	Not applicable	Not applicable	Not applicable	Non-defaulted	Undrawn uncommitted credit lines	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
ALLX_ALL_0017_CT_SLSC_x0_Rx0	Large corporate sample	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	Not applicable	Not applicable	Not applicable	Not applicable	Non-defaulted	Undrawn purchase commitments for revolving purchased receivables and other low-risk off-balance sheet items	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
ALLX_ALL_0018_CT_SLSC_x0_Rx0	Large corporate sample	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	Not applicable	Not applicable	Not applicable	Not applicable	Non-defaulted	Issued short term letter of credit and other medium-risk off-balance sheet items	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
ALLX_ALL_0019_CT_SLSC_x0_Rx0	Large corporate sample	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	Not applicable	Not applicable	Not applicable	Not applicable	Non-defaulted	Issued warranties and indemnities, guarantees, irrevocable stand-by letter of credit and documentary credit	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
ALLX_ALL_0020_CT_SLSC_x0_Rx0	Large corporate sample	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	Not applicable	Not applicable	Not applicable	Not applicable	Non-defaulted	Full risk (100 %)	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
ALLX_ALL_0003_CT_SLSC_x0_Rx0	Large corporate sample	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	Not applicable	Not applicable	Not applicable	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
ALLX_ALL_0001_CR_FIRB_x0_R01	Large corporate sample	Credit risk and free deliveries	Foundation IRB approach	Not applicable	Rating 1	Not applicable	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
ALLX_ALL_0001_CR_FIRB_x0_R02	Large corporate sample	Credit risk and free deliveries	Foundation IRB approach	Not applicable	Rating 2	Not applicable	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
ALLX_ALL_0001_CR_FIRB_x0_R03	Large corporate sample	Credit risk and free deliveries	Foundation IRB approach	Not applicable	Rating 3	Not applicable	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
ALLX_ALL_0001_CR_FIRB_x0_R04	Large corporate sample	Credit risk and free deliveries	Foundation IRB approach	Not applicable	Rating 4	Not applicable	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposure	Size of exposure
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
ALLX_ALL_0001_CR_FIRB_x0_R05	Large corporate sample	Credit risk and free deliveries	Foundation IRB approach	Not applicable	Rating 5	Not applicable	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
ALLX_ALL_0001_CR_FIRB_x0_R06	Large corporate sample	Credit risk and free deliveries	Foundation IRB approach	Not applicable	Rating 6	Not applicable	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
ALLX_ALL_0001_CR_FIRB_x0_R07	Large corporate sample	Credit risk and free deliveries	Foundation IRB approach	Not applicable	Rating 7	Not applicable	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
ALLX_ALL_0001_CR_FIRB_x0_R08	Large corporate sample	Credit risk and free deliveries	Foundation IRB approach	Not applicable	Rating 8	Not applicable	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
ALLX_ALL_0001_CR_FIRB_x0_R09	Large corporate sample	Credit risk and free deliveries	Foundation IRB approach	Not applicable	Rating 9	Not applicable	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
ALLX_ALL_0001_CR_FIRB_x0_R10	Large corporate sample	Credit risk and free deliveries	Foundation IRB approach	Not applicable	Rating 10	Not applicable	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
ALLX_ALL_0001_CR_FIRB_x0_R11	Large corporate sample	Credit risk and free deliveries	Foundation IRB approach	Not applicable	Rating 11	Not applicable	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
ALLX_ALL_0001_CR_FIRB_x0_R12	Large corporate sample	Credit risk and free deliveries	Foundation IRB approach	Not applicable	Rating 12	Not applicable	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
ALLX_ALL_0001_CR_FIRB_x0_R13	Large corporate sample	Credit risk and free deliveries	Foundation IRB approach	Not applicable	Rating 13	Not applicable	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
ALLX_ALL_0001_CR_FIRB_x0_R14	Large corporate sample	Credit risk and free deliveries	Foundation IRB approach	Not applicable	Rating 14	Not applicable	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
ALLX_ALL_0001_CR_FIRB_x0_R15	Large corporate sample	Credit risk and free deliveries	Foundation IRB approach	Not applicable	Rating 15	Not applicable	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
ALLX_ALL_0001_CR_FIRB_x0_R16	Large corporate sample	Credit risk and free deliveries	Foundation IRB approach	Not applicable	Rating 16	Not applicable	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
ALLX_ALL_0001_CR_FIRB_x0_R17	Large corporate sample	Credit risk and free deliveries	Foundation IRB approach	Not applicable	Rating 17	Not applicable	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
ALLX_ALL_0001_CR_FIRB_x0_R18	Large corporate sample	Credit risk and free deliveries	Foundation IRB approach	Not applicable	Rating 18	Not applicable	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
ALLX_ALL_0001_CR_FIRB_x0_R19	Large corporate sample	Credit risk and free deliveries	Foundation IRB approach	Not applicable	Rating 19	Not applicable	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
ALLX_ALL_0001_CR_FIRB_x0_R20	Large corporate sample	Credit risk and free deliveries	Foundation IRB approach	Not applicable	Rating 20	Not applicable	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
ALLX_ALL_0001_CR_FIRB_x0_R21	Large corporate sample	Credit risk and free deliveries	Foundation IRB approach	Not applicable	Rating 21	Not applicable	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
ALLX_ALL_0001_CR_FIRB_x0_R22	Large corporate sample	Credit risk and free deliveries	Foundation IRB approach	Not applicable	Rating 22	Not applicable	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
ALLX_ALL_0001_CR_FIRB_x0_R23	Large corporate sample	Credit risk and free deliveries	Foundation IRB approach	Not applicable	Rating 23	Not applicable	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
ALLX_ALL_0001_CR_FIRB_x0_R24	Large corporate sample	Credit risk and free deliveries	Foundation IRB approach	Not applicable	Rating 24	Not applicable	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposure	Size of exposure
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
ALLX_ALL_0001_CR_FIRB_x0_R25	Large corporate sample	Credit risk and free deliveries	Foundation IRB approach	Not applicable	Rating 25	Not applicable	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
ALLX_ALL_0001_CR_FIRB_x0_R26	Large corporate sample	Credit risk and free deliveries	Foundation IRB approach	Not applicable	Rating 26	Not applicable	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
ALLX_ALL_0001_CR_FIRB_x0_R27	Large corporate sample	Credit risk and free deliveries	Foundation IRB approach	Not applicable	Rating 27	Not applicable	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
ALLX_ALL_0001_CR_FIRB_x0_R28	Large corporate sample	Credit risk and free deliveries	Foundation IRB approach	Not applicable	Rating 28	Not applicable	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
ALLX_ALL_0001_CR_FIRB_x0_R29	Large corporate sample	Credit risk and free deliveries	Foundation IRB approach	Not applicable	Rating 29	Not applicable	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
ALLX_ALL_0001_CR_FIRB_x0_R30	Large corporate sample	Credit risk and free deliveries	Foundation IRB approach	Not applicable	Rating 30	Not applicable	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
ALLX_ALL_0001_CR_FIRB_x0_R31	Large corporate sample	Credit risk and free deliveries	Foundation IRB approach	Not applicable	Rating 31	Not applicable	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
ALLX_ALL_0001_CR_FIRB_x0_R32	Large corporate sample	Credit risk and free deliveries	Foundation IRB approach	Not applicable	Rating 32	Not applicable	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
ALLX_ALL_0001_CR_FIRB_x0_R33	Large corporate sample	Credit risk and free deliveries	Foundation IRB approach	Not applicable	Rating 33	Not applicable	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
ALLX_ALL_0001_CR_FIRB_x0_R34	Large corporate sample	Credit risk and free deliveries	Foundation IRB approach	Not applicable	Rating 34	Not applicable	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
ALLX_ALL_0001_CR_FIRB_x0_R35	Large corporate sample	Credit risk and free deliveries	Foundation IRB approach	Not applicable	Rating 35	Not applicable	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
ALLX_ALL_0001_CR_FIRB_x0_R36	Large corporate sample	Credit risk and free deliveries	Foundation IRB approach	Not applicable	Rating 36	Not applicable	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
ALLX_ALL_0001_CR_FIRB_x0_R37	Large corporate sample	Credit risk and free deliveries	Foundation IRB approach	Not applicable	Rating 37	Not applicable	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
ALLX_ALL_0001_CR_FIRB_x0_R38	Large corporate sample	Credit risk and free deliveries	Foundation IRB approach	Not applicable	Rating 38	Not applicable	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
ALLX_ALL_0001_CR_FIRB_x0_R39	Large corporate sample	Credit risk and free deliveries	Foundation IRB approach	Not applicable	Rating 39	Not applicable	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
ALLX_ALL_0001_CR_FIRB_x0_R40	Large corporate sample	Credit risk and free deliveries	Foundation IRB approach	Not applicable	Rating 40	Not applicable	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
ALLX_ALL_0001_CR_FIRB_x0_R41	Large corporate sample	Credit risk and free deliveries	Foundation IRB approach	Not applicable	Rating 41	Not applicable	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
ALLX_ALL_0001_CR_FIRB_x0_R42	Large corporate sample	Credit risk and free deliveries	Foundation IRB approach	Not applicable	Rating 42	Not applicable	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
ALLX_ALL_0001_CR_FIRB_x0_R43	Large corporate sample	Credit risk and free deliveries	Foundation IRB approach	Not applicable	Rating 43	Not applicable	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
ALLX_ALL_0001_CR_FIRB_x0_R44	Large corporate sample	Credit risk and free deliveries	Foundation IRB approach	Not applicable	Rating 44	Not applicable	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposure	Size of exposure
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
ALLX_ALL_0001_CR_FIRB_x0_R45	Large corporate sample	Credit risk and free deliveries	Foundation IRB approach	Not applicable	Rating 45	Not applicable	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
ALLX_ALL_0001_CR_FIRB_x0_R46	Large corporate sample	Credit risk and free deliveries	Foundation IRB approach	Not applicable	Rating 46	Not applicable	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
ALLX_ALL_0001_CR_FIRB_x0_R47	Large corporate sample	Credit risk and free deliveries	Foundation IRB approach	Not applicable	Rating 47	Not applicable	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
ALLX_ALL_0001_CR_FIRB_x0_R48	Large corporate sample	Credit risk and free deliveries	Foundation IRB approach	Not applicable	Rating 48	Not applicable	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
ALLX_ALL_0001_CR_FIRB_x0_R49	Large corporate sample	Credit risk and free deliveries	Foundation IRB approach	Not applicable	Rating 49	Not applicable	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
ALLX_ALL_0001_CR_FIRB_x0_R50	Large corporate sample	Credit risk and free deliveries	Foundation IRB approach	Not applicable	Rating 50	Not applicable	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
ALLX_ALL_0001_CR_FIRB_x0_R51	Large corporate sample	Credit risk and free deliveries	Foundation IRB approach	Not applicable	Rating 51	Not applicable	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
ALLX_ALL_0001_CR_FIRB_x0_R52	Large corporate sample	Credit risk and free deliveries	Foundation IRB approach	Not applicable	Rating 52	Not applicable	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
ALLX_ALL_0001_CR_FIRB_x0_R53	Large corporate sample	Credit risk and free deliveries	Foundation IRB approach	Not applicable	Rating 53	Not applicable	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
ALLX_ALL_0001_CR_FIRB_x0_R54	Large corporate sample	Credit risk and free deliveries	Foundation IRB approach	Not applicable	Rating 54	Not applicable	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
ALLX_ALL_0001_CR_FIRB_x0_R55	Large corporate sample	Credit risk and free deliveries	Foundation IRB approach	Not applicable	Rating 55	Not applicable	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
ALLX_ALL_0001_CR_FIRB_x0_R56	Large corporate sample	Credit risk and free deliveries	Foundation IRB approach	Not applicable	Rating 56	Not applicable	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
ALLX_ALL_0001_CR_FIRB_x0_R57	Large corporate sample	Credit risk and free deliveries	Foundation IRB approach	Not applicable	Rating 57	Not applicable	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
ALLX_ALL_0001_CR_FIRB_x0_R58	Large corporate sample	Credit risk and free deliveries	Foundation IRB approach	Not applicable	Rating 58	Not applicable	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
ALLX_ALL_0001_CR_FIRB_x0_R59	Large corporate sample	Credit risk and free deliveries	Foundation IRB approach	Not applicable	Rating 59	Not applicable	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
ALLX_ALL_0001_CR_FIRB_x0_R60	Large corporate sample	Credit risk and free deliveries	Foundation IRB approach	Not applicable	Rating 60	Not applicable	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
ALLX_ALL_0001_CR_FIRB_x0_R61	Large corporate sample	Credit risk and free deliveries	Foundation IRB approach	Not applicable	Rating 61	Not applicable	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
ALLX_ALL_0001_CR_FIRB_x0_R62	Large corporate sample	Credit risk and free deliveries	Foundation IRB approach	Not applicable	Rating 62	Not applicable	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
ALLX_ALL_0001_CR_FIRB_x0_R63	Large corporate sample	Credit risk and free deliveries	Foundation IRB approach	Not applicable	Rating 63	Not applicable	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
ALLX_ALL_0001_CR_FIRB_x0_R64	Large corporate sample	Credit risk and free deliveries	Foundation IRB approach	Not applicable	Rating 64	Not applicable	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposure	Size of exposure
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
ALLX_ALL_0001_CR_FIRB_x0_R65	Large corporate sample	Credit risk and free deliveries	Foundation IRB approach	Not applicable	Rating 65	Not applicable	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
ALLX_ALL_0001_CR_FIRB_x0_R66	Large corporate sample	Credit risk and free deliveries	Foundation IRB approach	Not applicable	Rating 66	Not applicable	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
ALLX_ALL_0001_CR_FIRB_x0_R67	Large corporate sample	Credit risk and free deliveries	Foundation IRB approach	Not applicable	Rating 67	Not applicable	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
ALLX_ALL_0001_CR_FIRB_x0_R68	Large corporate sample	Credit risk and free deliveries	Foundation IRB approach	Not applicable	Rating 68	Not applicable	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
ALLX_ALL_0001_CR_FIRB_x0_R69	Large corporate sample	Credit risk and free deliveries	Foundation IRB approach	Not applicable	Rating 69	Not applicable	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
ALLX_ALL_0001_CR_FIRB_x0_R70	Large corporate sample	Credit risk and free deliveries	Foundation IRB approach	Not applicable	Rating 70	Not applicable	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
ALLX_ALL_0001_CR_FIRB_x0_R71	Large corporate sample	Credit risk and free deliveries	Foundation IRB approach	Not applicable	Rating 71	Not applicable	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
ALLX_ALL_0001_CR_FIRB_x0_R72	Large corporate sample	Credit risk and free deliveries	Foundation IRB approach	Not applicable	Rating 72	Not applicable	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
ALLX_ALL_0001_CR_FIRB_x0_R73	Large corporate sample	Credit risk and free deliveries	Foundation IRB approach	Not applicable	Rating 73	Not applicable	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
ALLX_ALL_0001_CR_FIRB_x0_R74	Large corporate sample	Credit risk and free deliveries	Foundation IRB approach	Not applicable	Rating 74	Not applicable	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
ALLX_ALL_0001_CR_FIRB_x0_R75	Large corporate sample	Credit risk and free deliveries	Foundation IRB approach	Not applicable	Rating 75	Not applicable	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
ALLX_ALL_0001_CR_FIRB_x0_R76	Large corporate sample	Credit risk and free deliveries	Foundation IRB approach	Not applicable	Rating 76	Not applicable	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
ALLX_ALL_0001_CR_FIRB_x0_R77	Large corporate sample	Credit risk and free deliveries	Foundation IRB approach	Not applicable	Rating 77	Not applicable	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
ALLX_ALL_0001_CR_FIRB_x0_R78	Large corporate sample	Credit risk and free deliveries	Foundation IRB approach	Not applicable	Rating 78	Not applicable	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
ALLX_ALL_0001_CR_FIRB_x0_R79	Large corporate sample	Credit risk and free deliveries	Foundation IRB approach	Not applicable	Rating 79	Not applicable	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
ALLX_ALL_0001_CR_FIRB_x0_R80	Large corporate sample	Credit risk and free deliveries	Foundation IRB approach	Not applicable	Rating 80	Not applicable	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
ALLX_ALL_0001_CR_FIRB_x0_R81	Large corporate sample	Credit risk and free deliveries	Foundation IRB approach	Not applicable	Rating 81	Not applicable	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
ALLX_ALL_0001_CR_FIRB_x0_R82	Large corporate sample	Credit risk and free deliveries	Foundation IRB approach	Not applicable	Rating 82	Not applicable	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
ALLX_ALL_0001_CR_FIRB_x0_R83	Large corporate sample	Credit risk and free deliveries	Foundation IRB approach	Not applicable	Rating 83	Not applicable	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
ALLX_ALL_0001_CR_FIRB_x0_R84	Large corporate sample	Credit risk and free deliveries	Foundation IRB approach	Not applicable	Rating 84	Not applicable	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposure	Size of exposure
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
ALLX_ALL_0001_CR_FIRB_x0_R85	Large corporate sample	Credit risk and free deliveries	Foundation IRB approach	Not applicable	Rating 85	Not applicable	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
ALLX_ALL_0001_CR_FIRB_x0_R86	Large corporate sample	Credit risk and free deliveries	Foundation IRB approach	Not applicable	Rating 86	Not applicable	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
ALLX_ALL_0001_CR_FIRB_x0_R87	Large corporate sample	Credit risk and free deliveries	Foundation IRB approach	Not applicable	Rating 87	Not applicable	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
ALLX_ALL_0001_CR_FIRB_x0_R88	Large corporate sample	Credit risk and free deliveries	Foundation IRB approach	Not applicable	Rating 88	Not applicable	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
ALLX_ALL_0001_CR_FIRB_x0_R89	Large corporate sample	Credit risk and free deliveries	Foundation IRB approach	Not applicable	Rating 89	Not applicable	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
ALLX_ALL_0001_CR_FIRB_x0_R90	Large corporate sample	Credit risk and free deliveries	Foundation IRB approach	Not applicable	Rating 90	Not applicable	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
ALLX_ALL_0001_CR_FIRB_x0_R91	Large corporate sample	Credit risk and free deliveries	Foundation IRB approach	Not applicable	Rating 91	Not applicable	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
ALLX_ALL_0001_CR_FIRB_x0_R92	Large corporate sample	Credit risk and free deliveries	Foundation IRB approach	Not applicable	Rating 92	Not applicable	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
ALLX_ALL_0001_CR_FIRB_x0_R93	Large corporate sample	Credit risk and free deliveries	Foundation IRB approach	Not applicable	Rating 93	Not applicable	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
ALLX_ALL_0001_CR_FIRB_x0_R94	Large corporate sample	Credit risk and free deliveries	Foundation IRB approach	Not applicable	Rating 94	Not applicable	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
ALLX_ALL_0001_CR_FIRB_x0_R95	Large corporate sample	Credit risk and free deliveries	Foundation IRB approach	Not applicable	Rating 95	Not applicable	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
ALLX_ALL_0001_CR_FIRB_x0_R96	Large corporate sample	Credit risk and free deliveries	Foundation IRB approach	Not applicable	Rating 96	Not applicable	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
ALLX_ALL_0001_CR_FIRB_x0_R97	Large corporate sample	Credit risk and free deliveries	Foundation IRB approach	Not applicable	Rating 97	Not applicable	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
ALLX_ALL_0001_CR_FIRB_x0_R98	Large corporate sample	Credit risk and free deliveries	Foundation IRB approach	Not applicable	Rating 98	Not applicable	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
ALLX_ALL_0001_CR_FIRB_x0_R99	Large corporate sample	Credit risk and free deliveries	Foundation IRB approach	Not applicable	Rating 99	Not applicable	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
ALLX_ALL_0002_CR_FIRB_x0_Rx0	Large corporate sample	Credit risk and free deliveries	Foundation IRB approach	Not applicable	Not applicable	Not applicable	Not applicable	Defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
ALLX_ALL_0004_CR_FIRB_x0_Rx0	Large corporate sample	Credit risk and free deliveries	Foundation IRB approach	Not applicable	Not applicable	Not applicable	Not applicable	Non-defaulted	Drawn credit facility	Exposures without credit protection	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
ALLX_ALL_0005_CR_FIRB_x0_Rx0	Large corporate sample	Credit risk and free deliveries	Foundation IRB approach	Not applicable	Not applicable	Not applicable	Not applicable	Non-defaulted	Drawn credit facility	Exposures with funded credit protection	Eligible financial collateral	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
ALLX_ALL_0006_CR_FIRB_x0_Rx0	Large corporate sample	Credit risk and free deliveries	Foundation IRB approach	Not applicable	Not applicable	Not applicable	Not applicable	Non-defaulted	Drawn credit facility	Exposures with funded credit protection	Other eligible collateral: Receivables	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
ALLX_ALL_0007_CR_FIRB_x0_Rx0	Large corporate sample	Credit risk and free deliveries	Foundation IRB approach	Not applicable	Not applicable	Not applicable	Not applicable	Non-defaulted	Drawn credit facility	Exposures with funded credit protection	Other eligible collateral: Residential Real estate	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposure	Size of exposure
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
ALLX_ALL_0008_CR_FIRB_x0_Rx0	Large corporate sample	Credit risk and free deliveries	Foundation IRB approach	Not applicable	Not applicable	Not applicable	Not applicable	Non-defaulted	Drawn credit facility	Exposures with funded credit protection	Other eligible collateral: Commercial Real estate	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
ALLX_ALL_0009_CR_FIRB_x0_Rx0	Large corporate sample	Credit risk and free deliveries	Foundation IRB approach	Not applicable	Not applicable	Not applicable	Not applicable	Non-defaulted	Drawn credit facility	Exposures with funded credit protection	Other eligible collateral: Physical collateral	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
ALLX_ALL_0010_CR_FIRB_x0_Rx0	Large corporate sample	Credit risk and free deliveries	Foundation IRB approach	Not applicable	Not applicable	Not applicable	Not applicable	Non-defaulted	Drawn credit facility	Exposures with funded credit protection	Other funded credit protection	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
ALLX_ALL_0011_CR_FIRB_x0_Rx0	Large corporate sample	Credit risk and free deliveries	Foundation IRB approach	Not applicable	Not applicable	Not applicable	Not applicable	Non-defaulted	Drawn credit facility	Exposures with unfunded credit protection	Unfunded credit protection	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
ALLX_ALL_0012_CR_FIRB_x0_Rx0	Large corporate sample	Credit risk and free deliveries	Foundation IRB approach	Not applicable	Not applicable	Not applicable	Not applicable	Non-defaulted	Undrawn committed revolving credit facility	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
ALLX_ALL_0013_CR_FIRB_x0_Rx0	Large corporate sample	Credit risk and free deliveries	Foundation IRB approach	Not applicable	Not applicable	Not applicable	Not applicable	Non-defaulted	Undrawn committed term credit facility	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
ALLX_ALL_0014_CR_FIRB_x0_Rx0	Large corporate sample	Credit risk and free deliveries	Foundation IRB approach	Not applicable	Not applicable	Not applicable	Not applicable	Non-defaulted	Note issuance facility (NIF) and revolving underwriting facility (RUF)	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
ALLX_ALL_0015_CR_FIRB_x0_Rx0	Large corporate sample	Credit risk and free deliveries	Foundation IRB approach	Not applicable	Not applicable	Not applicable	Not applicable	Non-defaulted	Undrawn committed other credit facility	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
ALLX_ALL_0016_CR_FIRB_x0_Rx0	Large corporate sample	Credit risk and free deliveries	Foundation IRB approach	Not applicable	Not applicable	Not applicable	Not applicable	Non-defaulted	Undrawn uncommitted credit lines	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
ALLX_ALL_0017_CR_FIRB_x0_Rx0	Large corporate sample	Credit risk and free deliveries	Foundation IRB approach	Not applicable	Not applicable	Not applicable	Not applicable	Non-defaulted	Undrawn purchase commitments for revolving purchased receivables and other low-risk off-balance sheet items	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
ALLX_ALL_0018_CR_FIRB_x0_Rx0	Large corporate sample	Credit risk and free deliveries	Foundation IRB approach	Not applicable	Not applicable	Not applicable	Not applicable	Non-defaulted	Issued short term letter of credit and other medium-risk off-balance sheet items	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
ALLX_ALL_0019_CR_FIRB_x0_Rx0	Large corporate sample	Credit risk and free deliveries	Foundation IRB approach	Not applicable	Not applicable	Not applicable	Not applicable	Non-defaulted	Issued warranties and indemnities, guarantees, irrevocable stand-by letter of credit and documentary credit	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
ALLX_ALL_0020_CR_FIRB_x0_Rx0	Large corporate sample	Credit risk and free deliveries	Foundation IRB approach	Not applicable	Not applicable	Not applicable	Not applicable	Non-defaulted	Full risk (100 %)	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
ALLX_ALL_0003_CR_FIRB_x0_Rx0	Large corporate sample	Credit risk and free deliveries	Foundation IRB approach	Not applicable	Not applicable	Not applicable	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
ALLX_ALL_0001_CR_AIRB_x0_R01	Large corporate sample	Credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 1	Not applicable	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
ALLX_ALL_0001_CR_AIRB_x0_R02	Large corporate sample	Credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 2	Not applicable	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
ALLX_ALL_0001_CR_AIRB_x0_R03	Large corporate sample	Credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 3	Not applicable	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
ALLX_ALL_0001_CR_AIRB_x0_R04	Large corporate sample	Credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 4	Not applicable	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
ALLX_ALL_0001_CR_AIRB_x0_R05	Large corporate sample	Credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 5	Not applicable	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
ALLX_ALL_0001_CR_AIRB_x0_R06	Large corporate sample	Credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 6	Not applicable	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposure	Size of exposure
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
ALLX_ALL_0001_CR_AIRB_x0_R07	Large corporate sample	Credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 7	Not applicable	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
ALLX_ALL_0001_CR_AIRB_x0_R08	Large corporate sample	Credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 8	Not applicable	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
ALLX_ALL_0001_CR_AIRB_x0_R09	Large corporate sample	Credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 9	Not applicable	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
ALLX_ALL_0001_CR_AIRB_x0_R10	Large corporate sample	Credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 10	Not applicable	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
ALLX_ALL_0001_CR_AIRB_x0_R11	Large corporate sample	Credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 11	Not applicable	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
ALLX_ALL_0001_CR_AIRB_x0_R12	Large corporate sample	Credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 12	Not applicable	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
ALLX_ALL_0001_CR_AIRB_x0_R13	Large corporate sample	Credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 13	Not applicable	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
ALLX_ALL_0001_CR_AIRB_x0_R14	Large corporate sample	Credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 14	Not applicable	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
ALLX_ALL_0001_CR_AIRB_x0_R15	Large corporate sample	Credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 15	Not applicable	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
ALLX_ALL_0001_CR_AIRB_x0_R16	Large corporate sample	Credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 16	Not applicable	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
ALLX_ALL_0001_CR_AIRB_x0_R17	Large corporate sample	Credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 17	Not applicable	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
ALLX_ALL_0001_CR_AIRB_x0_R18	Large corporate sample	Credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 18	Not applicable	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
ALLX_ALL_0001_CR_AIRB_x0_R19	Large corporate sample	Credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 19	Not applicable	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
ALLX_ALL_0001_CR_AIRB_x0_R20	Large corporate sample	Credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 20	Not applicable	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
ALLX_ALL_0001_CR_AIRB_x0_R21	Large corporate sample	Credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 21	Not applicable	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
ALLX_ALL_0001_CR_AIRB_x0_R22	Large corporate sample	Credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 22	Not applicable	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
ALLX_ALL_0001_CR_AIRB_x0_R23	Large corporate sample	Credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 23	Not applicable	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
ALLX_ALL_0001_CR_AIRB_x0_R24	Large corporate sample	Credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 24	Not applicable	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
ALLX_ALL_0001_CR_AIRB_x0_R25	Large corporate sample	Credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 25	Not applicable	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
ALLX_ALL_0001_CR_AIRB_x0_R26	Large corporate sample	Credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 26	Not applicable	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposure	Size of exposure
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
ALLX_ALL_0001_CR_AIRB_x0_R27	Large corporate sample	Credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 27	Not applicable	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
ALLX_ALL_0001_CR_AIRB_x0_R28	Large corporate sample	Credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 28	Not applicable	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
ALLX_ALL_0001_CR_AIRB_x0_R29	Large corporate sample	Credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 29	Not applicable	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
ALLX_ALL_0001_CR_AIRB_x0_R30	Large corporate sample	Credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 30	Not applicable	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
ALLX_ALL_0001_CR_AIRB_x0_R31	Large corporate sample	Credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 31	Not applicable	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
ALLX_ALL_0001_CR_AIRB_x0_R32	Large corporate sample	Credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 32	Not applicable	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
ALLX_ALL_0001_CR_AIRB_x0_R33	Large corporate sample	Credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 33	Not applicable	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
ALLX_ALL_0001_CR_AIRB_x0_R34	Large corporate sample	Credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 34	Not applicable	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
ALLX_ALL_0001_CR_AIRB_x0_R35	Large corporate sample	Credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 35	Not applicable	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
ALLX_ALL_0001_CR_AIRB_x0_R36	Large corporate sample	Credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 36	Not applicable	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
ALLX_ALL_0001_CR_AIRB_x0_R37	Large corporate sample	Credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 37	Not applicable	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
ALLX_ALL_0001_CR_AIRB_x0_R38	Large corporate sample	Credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 38	Not applicable	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
ALLX_ALL_0001_CR_AIRB_x0_R39	Large corporate sample	Credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 39	Not applicable	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
ALLX_ALL_0001_CR_AIRB_x0_R40	Large corporate sample	Credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 40	Not applicable	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
ALLX_ALL_0001_CR_AIRB_x0_R41	Large corporate sample	Credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 41	Not applicable	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
ALLX_ALL_0001_CR_AIRB_x0_R42	Large corporate sample	Credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 42	Not applicable	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
ALLX_ALL_0001_CR_AIRB_x0_R43	Large corporate sample	Credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 43	Not applicable	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
ALLX_ALL_0001_CR_AIRB_x0_R44	Large corporate sample	Credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 44	Not applicable	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
ALLX_ALL_0001_CR_AIRB_x0_R45	Large corporate sample	Credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 45	Not applicable	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
ALLX_ALL_0001_CR_AIRB_x0_R46	Large corporate sample	Credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 46	Not applicable	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposure	Size of exposure
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
ALLX_ALL_0001_CR_AIRB_x0_R47	Large corporate sample	Credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 47	Not applicable	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
ALLX_ALL_0001_CR_AIRB_x0_R48	Large corporate sample	Credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 48	Not applicable	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
ALLX_ALL_0001_CR_AIRB_x0_R49	Large corporate sample	Credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 49	Not applicable	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
ALLX_ALL_0001_CR_AIRB_x0_R50	Large corporate sample	Credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 50	Not applicable	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
ALLX_ALL_0001_CR_AIRB_x0_R51	Large corporate sample	Credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 51	Not applicable	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
ALLX_ALL_0001_CR_AIRB_x0_R52	Large corporate sample	Credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 52	Not applicable	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
ALLX_ALL_0001_CR_AIRB_x0_R53	Large corporate sample	Credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 53	Not applicable	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
ALLX_ALL_0001_CR_AIRB_x0_R54	Large corporate sample	Credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 54	Not applicable	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
ALLX_ALL_0001_CR_AIRB_x0_R55	Large corporate sample	Credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 55	Not applicable	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
ALLX_ALL_0001_CR_AIRB_x0_R56	Large corporate sample	Credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 56	Not applicable	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
ALLX_ALL_0001_CR_AIRB_x0_R57	Large corporate sample	Credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 57	Not applicable	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
ALLX_ALL_0001_CR_AIRB_x0_R58	Large corporate sample	Credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 58	Not applicable	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
ALLX_ALL_0001_CR_AIRB_x0_R59	Large corporate sample	Credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 59	Not applicable	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
ALLX_ALL_0001_CR_AIRB_x0_R60	Large corporate sample	Credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 60	Not applicable	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
ALLX_ALL_0001_CR_AIRB_x0_R61	Large corporate sample	Credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 61	Not applicable	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
ALLX_ALL_0001_CR_AIRB_x0_R62	Large corporate sample	Credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 62	Not applicable	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
ALLX_ALL_0001_CR_AIRB_x0_R63	Large corporate sample	Credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 63	Not applicable	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
ALLX_ALL_0001_CR_AIRB_x0_R64	Large corporate sample	Credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 64	Not applicable	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
ALLX_ALL_0001_CR_AIRB_x0_R65	Large corporate sample	Credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 65	Not applicable	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
ALLX_ALL_0001_CR_AIRB_x0_R66	Large corporate sample	Credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 66	Not applicable	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposure	Size of exposure
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
ALLX_ALL_0001_CR_AIRB_x0_R67	Large corporate sample	Credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 67	Not applicable	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
ALLX_ALL_0001_CR_AIRB_x0_R68	Large corporate sample	Credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 68	Not applicable	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
ALLX_ALL_0001_CR_AIRB_x0_R69	Large corporate sample	Credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 69	Not applicable	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
ALLX_ALL_0001_CR_AIRB_x0_R70	Large corporate sample	Credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 70	Not applicable	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
ALLX_ALL_0001_CR_AIRB_x0_R71	Large corporate sample	Credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 71	Not applicable	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
ALLX_ALL_0001_CR_AIRB_x0_R72	Large corporate sample	Credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 72	Not applicable	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
ALLX_ALL_0001_CR_AIRB_x0_R73	Large corporate sample	Credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 73	Not applicable	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
ALLX_ALL_0001_CR_AIRB_x0_R74	Large corporate sample	Credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 74	Not applicable	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
ALLX_ALL_0001_CR_AIRB_x0_R75	Large corporate sample	Credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 75	Not applicable	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
ALLX_ALL_0001_CR_AIRB_x0_R76	Large corporate sample	Credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 76	Not applicable	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
ALLX_ALL_0001_CR_AIRB_x0_R77	Large corporate sample	Credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 77	Not applicable	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
ALLX_ALL_0001_CR_AIRB_x0_R78	Large corporate sample	Credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 78	Not applicable	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
ALLX_ALL_0001_CR_AIRB_x0_R79	Large corporate sample	Credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 79	Not applicable	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
ALLX_ALL_0001_CR_AIRB_x0_R80	Large corporate sample	Credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 80	Not applicable	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
ALLX_ALL_0001_CR_AIRB_x0_R81	Large corporate sample	Credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 81	Not applicable	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
ALLX_ALL_0001_CR_AIRB_x0_R82	Large corporate sample	Credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 82	Not applicable	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
ALLX_ALL_0001_CR_AIRB_x0_R83	Large corporate sample	Credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 83	Not applicable	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
ALLX_ALL_0001_CR_AIRB_x0_R84	Large corporate sample	Credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 84	Not applicable	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
ALLX_ALL_0001_CR_AIRB_x0_R85	Large corporate sample	Credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 85	Not applicable	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
ALLX_ALL_0001_CR_AIRB_x0_R86	Large corporate sample	Credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 86	Not applicable	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposure	Size of exposure
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
ALLX_ALL_0001_CR_AIRB_x0_R87	Large corporate sample	Credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 87	Not applicable	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
ALLX_ALL_0001_CR_AIRB_x0_R88	Large corporate sample	Credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 88	Not applicable	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
ALLX_ALL_0001_CR_AIRB_x0_R89	Large corporate sample	Credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 89	Not applicable	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
ALLX_ALL_0001_CR_AIRB_x0_R90	Large corporate sample	Credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 90	Not applicable	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
ALLX_ALL_0001_CR_AIRB_x0_R91	Large corporate sample	Credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 91	Not applicable	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
ALLX_ALL_0001_CR_AIRB_x0_R92	Large corporate sample	Credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 92	Not applicable	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
ALLX_ALL_0001_CR_AIRB_x0_R93	Large corporate sample	Credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 93	Not applicable	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
ALLX_ALL_0001_CR_AIRB_x0_R94	Large corporate sample	Credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 94	Not applicable	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
ALLX_ALL_0001_CR_AIRB_x0_R95	Large corporate sample	Credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 95	Not applicable	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
ALLX_ALL_0001_CR_AIRB_x0_R96	Large corporate sample	Credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 96	Not applicable	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
ALLX_ALL_0001_CR_AIRB_x0_R97	Large corporate sample	Credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 97	Not applicable	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
ALLX_ALL_0001_CR_AIRB_x0_R98	Large corporate sample	Credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 98	Not applicable	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
ALLX_ALL_0001_CR_AIRB_x0_R99	Large corporate sample	Credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 99	Not applicable	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
ALLX_ALL_0002_CR_AIRB_x0_Rx0	Large corporate sample	Credit risk and free deliveries	Advanced IRB approach	Not applicable	Not applicable	Not applicable	Not applicable	Defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
ALLX_ALL_0004_CR_AIRB_x0_Rx0	Large corporate sample	Credit risk and free deliveries	Advanced IRB approach	Not applicable	Not applicable	Not applicable	Not applicable	Non-defaulted	Drawn credit facility	Exposures without credit protection	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
ALLX_ALL_0005_CR_AIRB_x0_Rx0	Large corporate sample	Credit risk and free deliveries	Advanced IRB approach	Not applicable	Not applicable	Not applicable	Not applicable	Non-defaulted	Drawn credit facility	Exposures with funded credit protection	Eligible financial collateral	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
ALLX_ALL_0006_CR_AIRB_x0_Rx0	Large corporate sample	Credit risk and free deliveries	Advanced IRB approach	Not applicable	Not applicable	Not applicable	Not applicable	Non-defaulted	Drawn credit facility	Exposures with funded credit protection	Other eligible collateral: Receivables	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
ALLX_ALL_0007_CR_AIRB_x0_Rx0	Large corporate sample	Credit risk and free deliveries	Advanced IRB approach	Not applicable	Not applicable	Not applicable	Not applicable	Non-defaulted	Drawn credit facility	Exposures with funded credit protection	Other eligible collateral: Residential Real estate	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
ALLX_ALL_0008_CR_AIRB_x0_Rx0	Large corporate sample	Credit risk and free deliveries	Advanced IRB approach	Not applicable	Not applicable	Not applicable	Not applicable	Non-defaulted	Drawn credit facility	Exposures with funded credit protection	Other eligible collateral: Commercial Real estate	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
ALLX_ALL_0009_CR_AIRB_x0_Rx0	Large corporate sample	Credit risk and free deliveries	Advanced IRB approach	Not applicable	Not applicable	Not applicable	Not applicable	Non-defaulted	Drawn credit facility	Exposures with funded credit protection	Other eligible collateral: Physical collateral	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposure	Size of exposure
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
ALLX_ALL_0010_CR_AIRB_x0_Rx0	Large corporate sample	Credit risk and free deliveries	Advanced IRB approach	Not applicable	Not applicable	Not applicable	Not applicable	Non-defaulted	Drawn credit facility	Exposures with funded credit protection	Other funded credit protection	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
ALLX_ALL_0011_CR_AIRB_x0_Rx0	Large corporate sample	Credit risk and free deliveries	Advanced IRB approach	Not applicable	Not applicable	Not applicable	Not applicable	Non-defaulted	Drawn credit facility	Exposures with unfunded credit protection	Unfunded credit protection	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
ALLX_ALL_0012_CR_AIRB_x0_Rx0	Large corporate sample	Credit risk and free deliveries	Advanced IRB approach	Not applicable	Not applicable	Not applicable	Not applicable	Non-defaulted	Undrawn committed revolving credit facility	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
ALLX_ALL_0013_CR_AIRB_x0_Rx0	Large corporate sample	Credit risk and free deliveries	Advanced IRB approach	Not applicable	Not applicable	Not applicable	Not applicable	Non-defaulted	Undrawn committed term credit facility	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
ALLX_ALL_0014_CR_AIRB_x0_Rx0	Large corporate sample	Credit risk and free deliveries	Advanced IRB approach	Not applicable	Not applicable	Not applicable	Not applicable	Non-defaulted	Note issuance facility (NIF) and revolving underwriting facility (RUF)	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
ALLX_ALL_0015_CR_AIRB_x0_Rx0	Large corporate sample	Credit risk and free deliveries	Advanced IRB approach	Not applicable	Not applicable	Not applicable	Not applicable	Non-defaulted	Undrawn committed other credit facility	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
ALLX_ALL_0016_CR_AIRB_x0_Rx0	Large corporate sample	Credit risk and free deliveries	Advanced IRB approach	Not applicable	Not applicable	Not applicable	Not applicable	Non-defaulted	Undrawn uncommitted credit lines	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
ALLX_ALL_0017_CR_AIRB_x0_Rx0	Large corporate sample	Credit risk and free deliveries	Advanced IRB approach	Not applicable	Not applicable	Not applicable	Not applicable	Non-defaulted	Undrawn purchase commitments for revolving purchased receivables and other low-risk off-balance sheet items	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
ALLX_ALL_0018_CR_AIRB_x0_Rx0	Large corporate sample	Credit risk and free deliveries	Advanced IRB approach	Not applicable	Not applicable	Not applicable	Not applicable	Non-defaulted	Issued short term letter of credit and other medium-risk off-balance sheet items	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
ALLX_ALL_0019_CR_AIRB_x0_Rx0	Large corporate sample	Credit risk and free deliveries	Advanced IRB approach	Not applicable	Not applicable	Not applicable	Not applicable	Non-defaulted	Issued warranties and indemnities, guarantees, irrevocable stand-by letter of credit and documentary credit	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
ALLX_ALL_0020_CR_AIRB_x0_Rx0	Large corporate sample	Credit risk and free deliveries	Advanced IRB approach	Not applicable	Not applicable	Not applicable	Not applicable	Non-defaulted	Full risk (100 %)	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
ALLX_ALL_0003_CR_AIRB_x0_Rx0	Large corporate sample	Credit risk and free deliveries	Advanced IRB approach	Not applicable	Not applicable	Not applicable	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
ALLX_ALL_0001_CR_SLSC_x0_R01	Large corporate sample	Credit risk and free deliveries	Specialized lending slotting criteria	Not applicable	Rating 1	Not applicable	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
ALLX_ALL_0001_CR_SLSC_x0_R02	Large corporate sample	Credit risk and free deliveries	Specialized lending slotting criteria	Not applicable	Rating 2	Not applicable	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
ALLX_ALL_0001_CR_SLSC_x0_R03	Large corporate sample	Credit risk and free deliveries	Specialized lending slotting criteria	Not applicable	Rating 3	Not applicable	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
ALLX_ALL_0001_CR_SLSC_x0_R04	Large corporate sample	Credit risk and free deliveries	Specialized lending slotting criteria	Not applicable	Rating 4	Not applicable	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
ALLX_ALL_0001_CR_SLSC_x0_R05	Large corporate sample	Credit risk and free deliveries	Specialized lending slotting criteria	Not applicable	Rating 5	Not applicable	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
ALLX_ALL_0001_CR_SLSC_x0_R06	Large corporate sample	Credit risk and free deliveries	Specialized lending slotting criteria	Not applicable	Rating 6	Not applicable	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
ALLX_ALL_0001_CR_SLSC_x0_R07	Large corporate sample	Credit risk and free deliveries	Specialized lending slotting criteria	Not applicable	Rating 7	Not applicable	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
ALLX_ALL_0001_CR_SLSC_x0_R08	Large corporate sample	Credit risk and free deliveries	Specialized lending slotting criteria	Not applicable	Rating 8	Not applicable	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposure	Size of exposure
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
ALLX_ALL_0001_CR_SLSC_x0_R09	Large corporate sample	Credit risk and free deliveries	Specialized lending slotting criteria	Not applicable	Rating 9	Not applicable	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
ALLX_ALL_0001_CR_SLSC_x0_R10	Large corporate sample	Credit risk and free deliveries	Specialized lending slotting criteria	Not applicable	Rating 10	Not applicable	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
ALLX_ALL_0001_CR_SLSC_x0_R11	Large corporate sample	Credit risk and free deliveries	Specialized lending slotting criteria	Not applicable	Rating 11	Not applicable	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
ALLX_ALL_0001_CR_SLSC_x0_R12	Large corporate sample	Credit risk and free deliveries	Specialized lending slotting criteria	Not applicable	Rating 12	Not applicable	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
ALLX_ALL_0001_CR_SLSC_x0_R13	Large corporate sample	Credit risk and free deliveries	Specialized lending slotting criteria	Not applicable	Rating 13	Not applicable	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
ALLX_ALL_0001_CR_SLSC_x0_R14	Large corporate sample	Credit risk and free deliveries	Specialized lending slotting criteria	Not applicable	Rating 14	Not applicable	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
ALLX_ALL_0001_CR_SLSC_x0_R15	Large corporate sample	Credit risk and free deliveries	Specialized lending slotting criteria	Not applicable	Rating 15	Not applicable	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
ALLX_ALL_0001_CR_SLSC_x0_R16	Large corporate sample	Credit risk and free deliveries	Specialized lending slotting criteria	Not applicable	Rating 16	Not applicable	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
ALLX_ALL_0001_CR_SLSC_x0_R17	Large corporate sample	Credit risk and free deliveries	Specialized lending slotting criteria	Not applicable	Rating 17	Not applicable	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
ALLX_ALL_0001_CR_SLSC_x0_R18	Large corporate sample	Credit risk and free deliveries	Specialized lending slotting criteria	Not applicable	Rating 18	Not applicable	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
ALLX_ALL_0001_CR_SLSC_x0_R19	Large corporate sample	Credit risk and free deliveries	Specialized lending slotting criteria	Not applicable	Rating 19	Not applicable	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
ALLX_ALL_0001_CR_SLSC_x0_R20	Large corporate sample	Credit risk and free deliveries	Specialized lending slotting criteria	Not applicable	Rating 20	Not applicable	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
ALLX_ALL_0001_CR_SLSC_x0_R21	Large corporate sample	Credit risk and free deliveries	Specialized lending slotting criteria	Not applicable	Rating 21	Not applicable	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
ALLX_ALL_0001_CR_SLSC_x0_R22	Large corporate sample	Credit risk and free deliveries	Specialized lending slotting criteria	Not applicable	Rating 22	Not applicable	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
ALLX_ALL_0001_CR_SLSC_x0_R23	Large corporate sample	Credit risk and free deliveries	Specialized lending slotting criteria	Not applicable	Rating 23	Not applicable	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
ALLX_ALL_0001_CR_SLSC_x0_R24	Large corporate sample	Credit risk and free deliveries	Specialized lending slotting criteria	Not applicable	Rating 24	Not applicable	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
ALLX_ALL_0001_CR_SLSC_x0_R25	Large corporate sample	Credit risk and free deliveries	Specialized lending slotting criteria	Not applicable	Rating 25	Not applicable	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
ALLX_ALL_0001_CR_SLSC_x0_R26	Large corporate sample	Credit risk and free deliveries	Specialized lending slotting criteria	Not applicable	Rating 26	Not applicable	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
ALLX_ALL_0001_CR_SLSC_x0_R27	Large corporate sample	Credit risk and free deliveries	Specialized lending slotting criteria	Not applicable	Rating 27	Not applicable	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
ALLX_ALL_0001_CR_SLSC_x0_R28	Large corporate sample	Credit risk and free deliveries	Specialized lending slotting criteria	Not applicable	Rating 28	Not applicable	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposure	Size of exposure
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
ALLX_ALL_0001_CR_SLSC_x0_R29	Large corporate sample	Credit risk and free deliveries	Specialized lending slotting criteria	Not applicable	Rating 29	Not applicable	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
ALLX_ALL_0001_CR_SLSC_x0_R30	Large corporate sample	Credit risk and free deliveries	Specialized lending slotting criteria	Not applicable	Rating 30	Not applicable	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
ALLX_ALL_0001_CR_SLSC_x0_R31	Large corporate sample	Credit risk and free deliveries	Specialized lending slotting criteria	Not applicable	Rating 31	Not applicable	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
ALLX_ALL_0001_CR_SLSC_x0_R32	Large corporate sample	Credit risk and free deliveries	Specialized lending slotting criteria	Not applicable	Rating 32	Not applicable	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
ALLX_ALL_0001_CR_SLSC_x0_R33	Large corporate sample	Credit risk and free deliveries	Specialized lending slotting criteria	Not applicable	Rating 33	Not applicable	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
ALLX_ALL_0001_CR_SLSC_x0_R34	Large corporate sample	Credit risk and free deliveries	Specialized lending slotting criteria	Not applicable	Rating 34	Not applicable	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
ALLX_ALL_0001_CR_SLSC_x0_R35	Large corporate sample	Credit risk and free deliveries	Specialized lending slotting criteria	Not applicable	Rating 35	Not applicable	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
ALLX_ALL_0001_CR_SLSC_x0_R36	Large corporate sample	Credit risk and free deliveries	Specialized lending slotting criteria	Not applicable	Rating 36	Not applicable	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
ALLX_ALL_0001_CR_SLSC_x0_R37	Large corporate sample	Credit risk and free deliveries	Specialized lending slotting criteria	Not applicable	Rating 37	Not applicable	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
ALLX_ALL_0001_CR_SLSC_x0_R38	Large corporate sample	Credit risk and free deliveries	Specialized lending slotting criteria	Not applicable	Rating 38	Not applicable	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
ALLX_ALL_0001_CR_SLSC_x0_R39	Large corporate sample	Credit risk and free deliveries	Specialized lending slotting criteria	Not applicable	Rating 39	Not applicable	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
ALLX_ALL_0001_CR_SLSC_x0_R40	Large corporate sample	Credit risk and free deliveries	Specialized lending slotting criteria	Not applicable	Rating 40	Not applicable	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
ALLX_ALL_0001_CR_SLSC_x0_R41	Large corporate sample	Credit risk and free deliveries	Specialized lending slotting criteria	Not applicable	Rating 41	Not applicable	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
ALLX_ALL_0001_CR_SLSC_x0_R42	Large corporate sample	Credit risk and free deliveries	Specialized lending slotting criteria	Not applicable	Rating 42	Not applicable	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
ALLX_ALL_0001_CR_SLSC_x0_R43	Large corporate sample	Credit risk and free deliveries	Specialized lending slotting criteria	Not applicable	Rating 43	Not applicable	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
ALLX_ALL_0001_CR_SLSC_x0_R44	Large corporate sample	Credit risk and free deliveries	Specialized lending slotting criteria	Not applicable	Rating 44	Not applicable	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
ALLX_ALL_0001_CR_SLSC_x0_R45	Large corporate sample	Credit risk and free deliveries	Specialized lending slotting criteria	Not applicable	Rating 45	Not applicable	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
ALLX_ALL_0001_CR_SLSC_x0_R46	Large corporate sample	Credit risk and free deliveries	Specialized lending slotting criteria	Not applicable	Rating 46	Not applicable	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
ALLX_ALL_0001_CR_SLSC_x0_R47	Large corporate sample	Credit risk and free deliveries	Specialized lending slotting criteria	Not applicable	Rating 47	Not applicable	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
ALLX_ALL_0001_CR_SLSC_x0_R48	Large corporate sample	Credit risk and free deliveries	Specialized lending slotting criteria	Not applicable	Rating 48	Not applicable	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposure	Size of exposure
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
ALLX_ALL_0001_CR_SLSC_x0_R49	Large corporate sample	Credit risk and free deliveries	Specialized lending slotting criteria	Not applicable	Rating 49	Not applicable	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
ALLX_ALL_0001_CR_SLSC_x0_R50	Large corporate sample	Credit risk and free deliveries	Specialized lending slotting criteria	Not applicable	Rating 50	Not applicable	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
ALLX_ALL_0001_CR_SLSC_x0_R51	Large corporate sample	Credit risk and free deliveries	Specialized lending slotting criteria	Not applicable	Rating 51	Not applicable	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
ALLX_ALL_0001_CR_SLSC_x0_R52	Large corporate sample	Credit risk and free deliveries	Specialized lending slotting criteria	Not applicable	Rating 52	Not applicable	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
ALLX_ALL_0001_CR_SLSC_x0_R53	Large corporate sample	Credit risk and free deliveries	Specialized lending slotting criteria	Not applicable	Rating 53	Not applicable	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
ALLX_ALL_0001_CR_SLSC_x0_R54	Large corporate sample	Credit risk and free deliveries	Specialized lending slotting criteria	Not applicable	Rating 54	Not applicable	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
ALLX_ALL_0001_CR_SLSC_x0_R55	Large corporate sample	Credit risk and free deliveries	Specialized lending slotting criteria	Not applicable	Rating 55	Not applicable	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
ALLX_ALL_0001_CR_SLSC_x0_R56	Large corporate sample	Credit risk and free deliveries	Specialized lending slotting criteria	Not applicable	Rating 56	Not applicable	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
ALLX_ALL_0001_CR_SLSC_x0_R57	Large corporate sample	Credit risk and free deliveries	Specialized lending slotting criteria	Not applicable	Rating 57	Not applicable	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
ALLX_ALL_0001_CR_SLSC_x0_R58	Large corporate sample	Credit risk and free deliveries	Specialized lending slotting criteria	Not applicable	Rating 58	Not applicable	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
ALLX_ALL_0001_CR_SLSC_x0_R59	Large corporate sample	Credit risk and free deliveries	Specialized lending slotting criteria	Not applicable	Rating 59	Not applicable	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
ALLX_ALL_0001_CR_SLSC_x0_R60	Large corporate sample	Credit risk and free deliveries	Specialized lending slotting criteria	Not applicable	Rating 60	Not applicable	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
ALLX_ALL_0001_CR_SLSC_x0_R61	Large corporate sample	Credit risk and free deliveries	Specialized lending slotting criteria	Not applicable	Rating 61	Not applicable	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
ALLX_ALL_0001_CR_SLSC_x0_R62	Large corporate sample	Credit risk and free deliveries	Specialized lending slotting criteria	Not applicable	Rating 62	Not applicable	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
ALLX_ALL_0001_CR_SLSC_x0_R63	Large corporate sample	Credit risk and free deliveries	Specialized lending slotting criteria	Not applicable	Rating 63	Not applicable	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
ALLX_ALL_0001_CR_SLSC_x0_R64	Large corporate sample	Credit risk and free deliveries	Specialized lending slotting criteria	Not applicable	Rating 64	Not applicable	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
ALLX_ALL_0001_CR_SLSC_x0_R65	Large corporate sample	Credit risk and free deliveries	Specialized lending slotting criteria	Not applicable	Rating 65	Not applicable	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
ALLX_ALL_0001_CR_SLSC_x0_R66	Large corporate sample	Credit risk and free deliveries	Specialized lending slotting criteria	Not applicable	Rating 66	Not applicable	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
ALLX_ALL_0001_CR_SLSC_x0_R67	Large corporate sample	Credit risk and free deliveries	Specialized lending slotting criteria	Not applicable	Rating 67	Not applicable	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
ALLX_ALL_0001_CR_SLSC_x0_R68	Large corporate sample	Credit risk and free deliveries	Specialized lending slotting criteria	Not applicable	Rating 68	Not applicable	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposure	Size of exposure
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
ALLX_ALL_0001_CR_SLSC_x0_R69	Large corporate sample	Credit risk and free deliveries	Specialized lending slotting criteria	Not applicable	Rating 69	Not applicable	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
ALLX_ALL_0001_CR_SLSC_x0_R70	Large corporate sample	Credit risk and free deliveries	Specialized lending slotting criteria	Not applicable	Rating 70	Not applicable	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
ALLX_ALL_0001_CR_SLSC_x0_R71	Large corporate sample	Credit risk and free deliveries	Specialized lending slotting criteria	Not applicable	Rating 71	Not applicable	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
ALLX_ALL_0001_CR_SLSC_x0_R72	Large corporate sample	Credit risk and free deliveries	Specialized lending slotting criteria	Not applicable	Rating 72	Not applicable	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
ALLX_ALL_0001_CR_SLSC_x0_R73	Large corporate sample	Credit risk and free deliveries	Specialized lending slotting criteria	Not applicable	Rating 73	Not applicable	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
ALLX_ALL_0001_CR_SLSC_x0_R74	Large corporate sample	Credit risk and free deliveries	Specialized lending slotting criteria	Not applicable	Rating 74	Not applicable	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
ALLX_ALL_0001_CR_SLSC_x0_R75	Large corporate sample	Credit risk and free deliveries	Specialized lending slotting criteria	Not applicable	Rating 75	Not applicable	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
ALLX_ALL_0001_CR_SLSC_x0_R76	Large corporate sample	Credit risk and free deliveries	Specialized lending slotting criteria	Not applicable	Rating 76	Not applicable	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
ALLX_ALL_0001_CR_SLSC_x0_R77	Large corporate sample	Credit risk and free deliveries	Specialized lending slotting criteria	Not applicable	Rating 77	Not applicable	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
ALLX_ALL_0001_CR_SLSC_x0_R78	Large corporate sample	Credit risk and free deliveries	Specialized lending slotting criteria	Not applicable	Rating 78	Not applicable	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
ALLX_ALL_0001_CR_SLSC_x0_R79	Large corporate sample	Credit risk and free deliveries	Specialized lending slotting criteria	Not applicable	Rating 79	Not applicable	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
ALLX_ALL_0001_CR_SLSC_x0_R80	Large corporate sample	Credit risk and free deliveries	Specialized lending slotting criteria	Not applicable	Rating 80	Not applicable	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
ALLX_ALL_0001_CR_SLSC_x0_R81	Large corporate sample	Credit risk and free deliveries	Specialized lending slotting criteria	Not applicable	Rating 81	Not applicable	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
ALLX_ALL_0001_CR_SLSC_x0_R82	Large corporate sample	Credit risk and free deliveries	Specialized lending slotting criteria	Not applicable	Rating 82	Not applicable	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
ALLX_ALL_0001_CR_SLSC_x0_R83	Large corporate sample	Credit risk and free deliveries	Specialized lending slotting criteria	Not applicable	Rating 83	Not applicable	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
ALLX_ALL_0001_CR_SLSC_x0_R84	Large corporate sample	Credit risk and free deliveries	Specialized lending slotting criteria	Not applicable	Rating 84	Not applicable	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
ALLX_ALL_0001_CR_SLSC_x0_R85	Large corporate sample	Credit risk and free deliveries	Specialized lending slotting criteria	Not applicable	Rating 85	Not applicable	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
ALLX_ALL_0001_CR_SLSC_x0_R86	Large corporate sample	Credit risk and free deliveries	Specialized lending slotting criteria	Not applicable	Rating 86	Not applicable	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
ALLX_ALL_0001_CR_SLSC_x0_R87	Large corporate sample	Credit risk and free deliveries	Specialized lending slotting criteria	Not applicable	Rating 87	Not applicable	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
ALLX_ALL_0001_CR_SLSC_x0_R88	Large corporate sample	Credit risk and free deliveries	Specialized lending slotting criteria	Not applicable	Rating 88	Not applicable	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposure	Size of exposure
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
ALLX_ALL_0001_CR_SLSC_x0_R89	Large corporate sample	Credit risk and free deliveries	Specialized lending slotting criteria	Not applicable	Rating 89	Not applicable	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
ALLX_ALL_0001_CR_SLSC_x0_R90	Large corporate sample	Credit risk and free deliveries	Specialized lending slotting criteria	Not applicable	Rating 90	Not applicable	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
ALLX_ALL_0001_CR_SLSC_x0_R91	Large corporate sample	Credit risk and free deliveries	Specialized lending slotting criteria	Not applicable	Rating 91	Not applicable	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
ALLX_ALL_0001_CR_SLSC_x0_R92	Large corporate sample	Credit risk and free deliveries	Specialized lending slotting criteria	Not applicable	Rating 92	Not applicable	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
ALLX_ALL_0001_CR_SLSC_x0_R93	Large corporate sample	Credit risk and free deliveries	Specialized lending slotting criteria	Not applicable	Rating 93	Not applicable	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
ALLX_ALL_0001_CR_SLSC_x0_R94	Large corporate sample	Credit risk and free deliveries	Specialized lending slotting criteria	Not applicable	Rating 94	Not applicable	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
ALLX_ALL_0001_CR_SLSC_x0_R95	Large corporate sample	Credit risk and free deliveries	Specialized lending slotting criteria	Not applicable	Rating 95	Not applicable	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
ALLX_ALL_0001_CR_SLSC_x0_R96	Large corporate sample	Credit risk and free deliveries	Specialized lending slotting criteria	Not applicable	Rating 96	Not applicable	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
ALLX_ALL_0001_CR_SLSC_x0_R97	Large corporate sample	Credit risk and free deliveries	Specialized lending slotting criteria	Not applicable	Rating 97	Not applicable	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
ALLX_ALL_0001_CR_SLSC_x0_R98	Large corporate sample	Credit risk and free deliveries	Specialized lending slotting criteria	Not applicable	Rating 98	Not applicable	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
ALLX_ALL_0001_CR_SLSC_x0_R99	Large corporate sample	Credit risk and free deliveries	Specialized lending slotting criteria	Not applicable	Rating 99	Not applicable	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
ALLX_ALL_0002_CR_SLSC_x0_Rx0	Large corporate sample	Credit risk and free deliveries	Specialized lending slotting criteria	Not applicable	Not applicable	Not applicable	Not applicable	Defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
ALLX_ALL_0004_CR_SLSC_x0_Rx0	Large corporate sample	Credit risk and free deliveries	Specialized lending slotting criteria	Not applicable	Not applicable	Not applicable	Not applicable	Non-defaulted	Drawn credit facility	Exposures without credit protection	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
ALLX_ALL_0005_CR_SLSC_x0_Rx0	Large corporate sample	Credit risk and free deliveries	Specialized lending slotting criteria	Not applicable	Not applicable	Not applicable	Not applicable	Non-defaulted	Drawn credit facility	Exposures with funded credit protection	Eligible financial collateral	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
ALLX_ALL_0006_CR_SLSC_x0_Rx0	Large corporate sample	Credit risk and free deliveries	Specialized lending slotting criteria	Not applicable	Not applicable	Not applicable	Not applicable	Non-defaulted	Drawn credit facility	Exposures with funded credit protection	Other eligible collateral: Receivables	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
ALLX_ALL_0007_CR_SLSC_x0_Rx0	Large corporate sample	Credit risk and free deliveries	Specialized lending slotting criteria	Not applicable	Not applicable	Not applicable	Not applicable	Non-defaulted	Drawn credit facility	Exposures with funded credit protection	Other eligible collateral: Residential Real estate	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
ALLX_ALL_0008_CR_SLSC_x0_Rx0	Large corporate sample	Credit risk and free deliveries	Specialized lending slotting criteria	Not applicable	Not applicable	Not applicable	Not applicable	Non-defaulted	Drawn credit facility	Exposures with funded credit protection	Other eligible collateral: Commercial Real estate	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
ALLX_ALL_0009_CR_SLSC_x0_Rx0	Large corporate sample	Credit risk and free deliveries	Specialized lending slotting criteria	Not applicable	Not applicable	Not applicable	Not applicable	Non-defaulted	Drawn credit facility	Exposures with funded credit protection	Other eligible collateral: Physical collateral	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
ALLX_ALL_0010_CR_SLSC_x0_Rx0	Large corporate sample	Credit risk and free deliveries	Specialized lending slotting criteria	Not applicable	Not applicable	Not applicable	Not applicable	Non-defaulted	Drawn credit facility	Exposures with funded credit protection	Other funded credit protection	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
ALLX_ALL_0011_CR_SLSC_x0_Rx0	Large corporate sample	Credit risk and free deliveries	Specialized lending slotting criteria	Not applicable	Not applicable	Not applicable	Not applicable	Non-defaulted	Drawn credit facility	Exposures with unfunded credit protection	Unfunded credit protection	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposure	Size of exposure
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
ALLX_ALL_0012_CR_SLSC_x0_Rx0	Large corporate sample	Credit risk and free deliveries	Specialized lending slotting criteria	Not applicable	Not applicable	Not applicable	Not applicable	Non-defaulted	Undrawn committed revolving credit facility	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
ALLX_ALL_0013_CR_SLSC_x0_Rx0	Large corporate sample	Credit risk and free deliveries	Specialized lending slotting criteria	Not applicable	Not applicable	Not applicable	Not applicable	Non-defaulted	Undrawn committed term credit facility	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
ALLX_ALL_0014_CR_SLSC_x0_Rx0	Large corporate sample	Credit risk and free deliveries	Specialized lending slotting criteria	Not applicable	Not applicable	Not applicable	Not applicable	Non-defaulted	Note issuance facility (NIF) and revolving underwriting facility (RUF)	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
ALLX_ALL_0015_CR_SLSC_x0_Rx0	Large corporate sample	Credit risk and free deliveries	Specialized lending slotting criteria	Not applicable	Not applicable	Not applicable	Not applicable	Non-defaulted	Undrawn committed other credit facility	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
ALLX_ALL_0016_CR_SLSC_x0_Rx0	Large corporate sample	Credit risk and free deliveries	Specialized lending slotting criteria	Not applicable	Not applicable	Not applicable	Not applicable	Non-defaulted	Undrawn uncommitted credit lines	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
ALLX_ALL_0017_CR_SLSC_x0_Rx0	Large corporate sample	Credit risk and free deliveries	Specialized lending slotting criteria	Not applicable	Not applicable	Not applicable	Not applicable	Non-defaulted	Undrawn purchase commitments for revolving purchased receivables and other low-risk off-balance sheet items	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
ALLX_ALL_0018_CR_SLSC_x0_Rx0	Large corporate sample	Credit risk and free deliveries	Specialized lending slotting criteria	Not applicable	Not applicable	Not applicable	Not applicable	Non-defaulted	Issued short term letter of credit and other medium-risk off-balance sheet items	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
ALLX_ALL_0019_CR_SLSC_x0_Rx0	Large corporate sample	Credit risk and free deliveries	Specialized lending slotting criteria	Not applicable	Not applicable	Not applicable	Not applicable	Non-defaulted	Issued warranties and indemnities, guarantees, irrevocable stand-by letter of credit and documentary credit	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
ALLX_ALL_0020_CR_SLSC_x0_Rx0	Large corporate sample	Credit risk and free deliveries	Specialized lending slotting criteria	Not applicable	Not applicable	Not applicable	Not applicable	Non-defaulted	Full risk (100 %)	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
ALLX_ALL_0003_CR_SLSC_x0_Rx0	Large corporate sample	Credit risk and free deliveries	Specialized lending slotting criteria	Not applicable	Not applicable	Not applicable	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
ALLX_ALL_0001_CC_FIRB_x0_R01	Large corporate sample	Counterparty credit risk	Foundation IRB approach	Not applicable	Rating 1	Not applicable	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
ALLX_ALL_0001_CC_FIRB_x0_R02	Large corporate sample	Counterparty credit risk	Foundation IRB approach	Not applicable	Rating 2	Not applicable	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
ALLX_ALL_0001_CC_FIRB_x0_R03	Large corporate sample	Counterparty credit risk	Foundation IRB approach	Not applicable	Rating 3	Not applicable	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
ALLX_ALL_0001_CC_FIRB_x0_R04	Large corporate sample	Counterparty credit risk	Foundation IRB approach	Not applicable	Rating 4	Not applicable	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
ALLX_ALL_0001_CC_FIRB_x0_R05	Large corporate sample	Counterparty credit risk	Foundation IRB approach	Not applicable	Rating 5	Not applicable	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
ALLX_ALL_0001_CC_FIRB_x0_R06	Large corporate sample	Counterparty credit risk	Foundation IRB approach	Not applicable	Rating 6	Not applicable	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
ALLX_ALL_0001_CC_FIRB_x0_R07	Large corporate sample	Counterparty credit risk	Foundation IRB approach	Not applicable	Rating 7	Not applicable	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
ALLX_ALL_0001_CC_FIRB_x0_R08	Large corporate sample	Counterparty credit risk	Foundation IRB approach	Not applicable	Rating 8	Not applicable	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
ALLX_ALL_0001_CC_FIRB_x0_R09	Large corporate sample	Counterparty credit risk	Foundation IRB approach	Not applicable	Rating 9	Not applicable	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
ALLX_ALL_0001_CC_FIRB_x0_R10	Large corporate sample	Counterparty credit risk	Foundation IRB approach	Not applicable	Rating 10	Not applicable	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposure	Size of exposure
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
ALLX_ALL_0001_CC_FIRB_x0_R11	Large corporate sample	Counterparty credit risk	Foundation IRB approach	Not applicable	Rating 11	Not applicable	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
ALLX_ALL_0001_CC_FIRB_x0_R12	Large corporate sample	Counterparty credit risk	Foundation IRB approach	Not applicable	Rating 12	Not applicable	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
ALLX_ALL_0001_CC_FIRB_x0_R13	Large corporate sample	Counterparty credit risk	Foundation IRB approach	Not applicable	Rating 13	Not applicable	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
ALLX_ALL_0001_CC_FIRB_x0_R14	Large corporate sample	Counterparty credit risk	Foundation IRB approach	Not applicable	Rating 14	Not applicable	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
ALLX_ALL_0001_CC_FIRB_x0_R15	Large corporate sample	Counterparty credit risk	Foundation IRB approach	Not applicable	Rating 15	Not applicable	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
ALLX_ALL_0001_CC_FIRB_x0_R16	Large corporate sample	Counterparty credit risk	Foundation IRB approach	Not applicable	Rating 16	Not applicable	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
ALLX_ALL_0001_CC_FIRB_x0_R17	Large corporate sample	Counterparty credit risk	Foundation IRB approach	Not applicable	Rating 17	Not applicable	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
ALLX_ALL_0001_CC_FIRB_x0_R18	Large corporate sample	Counterparty credit risk	Foundation IRB approach	Not applicable	Rating 18	Not applicable	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
ALLX_ALL_0001_CC_FIRB_x0_R19	Large corporate sample	Counterparty credit risk	Foundation IRB approach	Not applicable	Rating 19	Not applicable	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
ALLX_ALL_0001_CC_FIRB_x0_R20	Large corporate sample	Counterparty credit risk	Foundation IRB approach	Not applicable	Rating 20	Not applicable	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
ALLX_ALL_0001_CC_FIRB_x0_R21	Large corporate sample	Counterparty credit risk	Foundation IRB approach	Not applicable	Rating 21	Not applicable	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
ALLX_ALL_0001_CC_FIRB_x0_R22	Large corporate sample	Counterparty credit risk	Foundation IRB approach	Not applicable	Rating 22	Not applicable	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
ALLX_ALL_0001_CC_FIRB_x0_R23	Large corporate sample	Counterparty credit risk	Foundation IRB approach	Not applicable	Rating 23	Not applicable	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
ALLX_ALL_0001_CC_FIRB_x0_R24	Large corporate sample	Counterparty credit risk	Foundation IRB approach	Not applicable	Rating 24	Not applicable	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
ALLX_ALL_0001_CC_FIRB_x0_R25	Large corporate sample	Counterparty credit risk	Foundation IRB approach	Not applicable	Rating 25	Not applicable	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
ALLX_ALL_0001_CC_FIRB_x0_R26	Large corporate sample	Counterparty credit risk	Foundation IRB approach	Not applicable	Rating 26	Not applicable	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
ALLX_ALL_0001_CC_FIRB_x0_R27	Large corporate sample	Counterparty credit risk	Foundation IRB approach	Not applicable	Rating 27	Not applicable	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
ALLX_ALL_0001_CC_FIRB_x0_R28	Large corporate sample	Counterparty credit risk	Foundation IRB approach	Not applicable	Rating 28	Not applicable	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
ALLX_ALL_0001_CC_FIRB_x0_R29	Large corporate sample	Counterparty credit risk	Foundation IRB approach	Not applicable	Rating 29	Not applicable	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
ALLX_ALL_0001_CC_FIRB_x0_R30	Large corporate sample	Counterparty credit risk	Foundation IRB approach	Not applicable	Rating 30	Not applicable	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposure	Size of exposure
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
ALLX_ALL_0001_CC_FIRB_x0_R31	Large corporate sample	Counterparty credit risk	Foundation IRB approach	Not applicable	Rating 31	Not applicable	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
ALLX_ALL_0001_CC_FIRB_x0_R32	Large corporate sample	Counterparty credit risk	Foundation IRB approach	Not applicable	Rating 32	Not applicable	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
ALLX_ALL_0001_CC_FIRB_x0_R33	Large corporate sample	Counterparty credit risk	Foundation IRB approach	Not applicable	Rating 33	Not applicable	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
ALLX_ALL_0001_CC_FIRB_x0_R34	Large corporate sample	Counterparty credit risk	Foundation IRB approach	Not applicable	Rating 34	Not applicable	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
ALLX_ALL_0001_CC_FIRB_x0_R35	Large corporate sample	Counterparty credit risk	Foundation IRB approach	Not applicable	Rating 35	Not applicable	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
ALLX_ALL_0001_CC_FIRB_x0_R36	Large corporate sample	Counterparty credit risk	Foundation IRB approach	Not applicable	Rating 36	Not applicable	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
ALLX_ALL_0001_CC_FIRB_x0_R37	Large corporate sample	Counterparty credit risk	Foundation IRB approach	Not applicable	Rating 37	Not applicable	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
ALLX_ALL_0001_CC_FIRB_x0_R38	Large corporate sample	Counterparty credit risk	Foundation IRB approach	Not applicable	Rating 38	Not applicable	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
ALLX_ALL_0001_CC_FIRB_x0_R39	Large corporate sample	Counterparty credit risk	Foundation IRB approach	Not applicable	Rating 39	Not applicable	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
ALLX_ALL_0001_CC_FIRB_x0_R40	Large corporate sample	Counterparty credit risk	Foundation IRB approach	Not applicable	Rating 40	Not applicable	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
ALLX_ALL_0001_CC_FIRB_x0_R41	Large corporate sample	Counterparty credit risk	Foundation IRB approach	Not applicable	Rating 41	Not applicable	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
ALLX_ALL_0001_CC_FIRB_x0_R42	Large corporate sample	Counterparty credit risk	Foundation IRB approach	Not applicable	Rating 42	Not applicable	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
ALLX_ALL_0001_CC_FIRB_x0_R43	Large corporate sample	Counterparty credit risk	Foundation IRB approach	Not applicable	Rating 43	Not applicable	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
ALLX_ALL_0001_CC_FIRB_x0_R44	Large corporate sample	Counterparty credit risk	Foundation IRB approach	Not applicable	Rating 44	Not applicable	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
ALLX_ALL_0001_CC_FIRB_x0_R45	Large corporate sample	Counterparty credit risk	Foundation IRB approach	Not applicable	Rating 45	Not applicable	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
ALLX_ALL_0001_CC_FIRB_x0_R46	Large corporate sample	Counterparty credit risk	Foundation IRB approach	Not applicable	Rating 46	Not applicable	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
ALLX_ALL_0001_CC_FIRB_x0_R47	Large corporate sample	Counterparty credit risk	Foundation IRB approach	Not applicable	Rating 47	Not applicable	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
ALLX_ALL_0001_CC_FIRB_x0_R48	Large corporate sample	Counterparty credit risk	Foundation IRB approach	Not applicable	Rating 48	Not applicable	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
ALLX_ALL_0001_CC_FIRB_x0_R49	Large corporate sample	Counterparty credit risk	Foundation IRB approach	Not applicable	Rating 49	Not applicable	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
ALLX_ALL_0001_CC_FIRB_x0_R50	Large corporate sample	Counterparty credit risk	Foundation IRB approach	Not applicable	Rating 50	Not applicable	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposure	Size of exposure
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
ALLX_ALL_0001_CC_FIRB_x0_R51	Large corporate sample	Counterparty credit risk	Foundation IRB approach	Not applicable	Rating 51	Not applicable	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
ALLX_ALL_0001_CC_FIRB_x0_R52	Large corporate sample	Counterparty credit risk	Foundation IRB approach	Not applicable	Rating 52	Not applicable	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
ALLX_ALL_0001_CC_FIRB_x0_R53	Large corporate sample	Counterparty credit risk	Foundation IRB approach	Not applicable	Rating 53	Not applicable	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
ALLX_ALL_0001_CC_FIRB_x0_R54	Large corporate sample	Counterparty credit risk	Foundation IRB approach	Not applicable	Rating 54	Not applicable	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
ALLX_ALL_0001_CC_FIRB_x0_R55	Large corporate sample	Counterparty credit risk	Foundation IRB approach	Not applicable	Rating 55	Not applicable	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
ALLX_ALL_0001_CC_FIRB_x0_R56	Large corporate sample	Counterparty credit risk	Foundation IRB approach	Not applicable	Rating 56	Not applicable	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
ALLX_ALL_0001_CC_FIRB_x0_R57	Large corporate sample	Counterparty credit risk	Foundation IRB approach	Not applicable	Rating 57	Not applicable	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
ALLX_ALL_0001_CC_FIRB_x0_R58	Large corporate sample	Counterparty credit risk	Foundation IRB approach	Not applicable	Rating 58	Not applicable	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
ALLX_ALL_0001_CC_FIRB_x0_R59	Large corporate sample	Counterparty credit risk	Foundation IRB approach	Not applicable	Rating 59	Not applicable	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
ALLX_ALL_0001_CC_FIRB_x0_R60	Large corporate sample	Counterparty credit risk	Foundation IRB approach	Not applicable	Rating 60	Not applicable	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
ALLX_ALL_0001_CC_FIRB_x0_R61	Large corporate sample	Counterparty credit risk	Foundation IRB approach	Not applicable	Rating 61	Not applicable	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
ALLX_ALL_0001_CC_FIRB_x0_R62	Large corporate sample	Counterparty credit risk	Foundation IRB approach	Not applicable	Rating 62	Not applicable	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
ALLX_ALL_0001_CC_FIRB_x0_R63	Large corporate sample	Counterparty credit risk	Foundation IRB approach	Not applicable	Rating 63	Not applicable	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
ALLX_ALL_0001_CC_FIRB_x0_R64	Large corporate sample	Counterparty credit risk	Foundation IRB approach	Not applicable	Rating 64	Not applicable	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
ALLX_ALL_0001_CC_FIRB_x0_R65	Large corporate sample	Counterparty credit risk	Foundation IRB approach	Not applicable	Rating 65	Not applicable	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
ALLX_ALL_0001_CC_FIRB_x0_R66	Large corporate sample	Counterparty credit risk	Foundation IRB approach	Not applicable	Rating 66	Not applicable	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
ALLX_ALL_0001_CC_FIRB_x0_R67	Large corporate sample	Counterparty credit risk	Foundation IRB approach	Not applicable	Rating 67	Not applicable	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
ALLX_ALL_0001_CC_FIRB_x0_R68	Large corporate sample	Counterparty credit risk	Foundation IRB approach	Not applicable	Rating 68	Not applicable	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
ALLX_ALL_0001_CC_FIRB_x0_R69	Large corporate sample	Counterparty credit risk	Foundation IRB approach	Not applicable	Rating 69	Not applicable	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
ALLX_ALL_0001_CC_FIRB_x0_R70	Large corporate sample	Counterparty credit risk	Foundation IRB approach	Not applicable	Rating 70	Not applicable	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposure	Size of exposure
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
ALLX_ALL_0001_CC_FIRB_x0_R71	Large corporate sample	Counterparty credit risk	Foundation IRB approach	Not applicable	Rating 71	Not applicable	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
ALLX_ALL_0001_CC_FIRB_x0_R72	Large corporate sample	Counterparty credit risk	Foundation IRB approach	Not applicable	Rating 72	Not applicable	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
ALLX_ALL_0001_CC_FIRB_x0_R73	Large corporate sample	Counterparty credit risk	Foundation IRB approach	Not applicable	Rating 73	Not applicable	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
ALLX_ALL_0001_CC_FIRB_x0_R74	Large corporate sample	Counterparty credit risk	Foundation IRB approach	Not applicable	Rating 74	Not applicable	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
ALLX_ALL_0001_CC_FIRB_x0_R75	Large corporate sample	Counterparty credit risk	Foundation IRB approach	Not applicable	Rating 75	Not applicable	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
ALLX_ALL_0001_CC_FIRB_x0_R76	Large corporate sample	Counterparty credit risk	Foundation IRB approach	Not applicable	Rating 76	Not applicable	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
ALLX_ALL_0001_CC_FIRB_x0_R77	Large corporate sample	Counterparty credit risk	Foundation IRB approach	Not applicable	Rating 77	Not applicable	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
ALLX_ALL_0001_CC_FIRB_x0_R78	Large corporate sample	Counterparty credit risk	Foundation IRB approach	Not applicable	Rating 78	Not applicable	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
ALLX_ALL_0001_CC_FIRB_x0_R79	Large corporate sample	Counterparty credit risk	Foundation IRB approach	Not applicable	Rating 79	Not applicable	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
ALLX_ALL_0001_CC_FIRB_x0_R80	Large corporate sample	Counterparty credit risk	Foundation IRB approach	Not applicable	Rating 80	Not applicable	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
ALLX_ALL_0001_CC_FIRB_x0_R81	Large corporate sample	Counterparty credit risk	Foundation IRB approach	Not applicable	Rating 81	Not applicable	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
ALLX_ALL_0001_CC_FIRB_x0_R82	Large corporate sample	Counterparty credit risk	Foundation IRB approach	Not applicable	Rating 82	Not applicable	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
ALLX_ALL_0001_CC_FIRB_x0_R83	Large corporate sample	Counterparty credit risk	Foundation IRB approach	Not applicable	Rating 83	Not applicable	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
ALLX_ALL_0001_CC_FIRB_x0_R84	Large corporate sample	Counterparty credit risk	Foundation IRB approach	Not applicable	Rating 84	Not applicable	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
ALLX_ALL_0001_CC_FIRB_x0_R85	Large corporate sample	Counterparty credit risk	Foundation IRB approach	Not applicable	Rating 85	Not applicable	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
ALLX_ALL_0001_CC_FIRB_x0_R86	Large corporate sample	Counterparty credit risk	Foundation IRB approach	Not applicable	Rating 86	Not applicable	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
ALLX_ALL_0001_CC_FIRB_x0_R87	Large corporate sample	Counterparty credit risk	Foundation IRB approach	Not applicable	Rating 87	Not applicable	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
ALLX_ALL_0001_CC_FIRB_x0_R88	Large corporate sample	Counterparty credit risk	Foundation IRB approach	Not applicable	Rating 88	Not applicable	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
ALLX_ALL_0001_CC_FIRB_x0_R89	Large corporate sample	Counterparty credit risk	Foundation IRB approach	Not applicable	Rating 89	Not applicable	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
ALLX_ALL_0001_CC_FIRB_x0_R90	Large corporate sample	Counterparty credit risk	Foundation IRB approach	Not applicable	Rating 90	Not applicable	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposure	Size of exposure
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
ALLX_ALL_0001_CC_FIRB_x0_R91	Large corporate sample	Counterparty credit risk	Foundation IRB approach	Not applicable	Rating 91	Not applicable	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
ALLX_ALL_0001_CC_FIRB_x0_R92	Large corporate sample	Counterparty credit risk	Foundation IRB approach	Not applicable	Rating 92	Not applicable	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
ALLX_ALL_0001_CC_FIRB_x0_R93	Large corporate sample	Counterparty credit risk	Foundation IRB approach	Not applicable	Rating 93	Not applicable	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
ALLX_ALL_0001_CC_FIRB_x0_R94	Large corporate sample	Counterparty credit risk	Foundation IRB approach	Not applicable	Rating 94	Not applicable	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
ALLX_ALL_0001_CC_FIRB_x0_R95	Large corporate sample	Counterparty credit risk	Foundation IRB approach	Not applicable	Rating 95	Not applicable	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
ALLX_ALL_0001_CC_FIRB_x0_R96	Large corporate sample	Counterparty credit risk	Foundation IRB approach	Not applicable	Rating 96	Not applicable	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
ALLX_ALL_0001_CC_FIRB_x0_R97	Large corporate sample	Counterparty credit risk	Foundation IRB approach	Not applicable	Rating 97	Not applicable	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
ALLX_ALL_0001_CC_FIRB_x0_R98	Large corporate sample	Counterparty credit risk	Foundation IRB approach	Not applicable	Rating 98	Not applicable	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
ALLX_ALL_0001_CC_FIRB_x0_R99	Large corporate sample	Counterparty credit risk	Foundation IRB approach	Not applicable	Rating 99	Not applicable	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
ALLX_ALL_0002_CC_FIRB_x0_Rx0	Large corporate sample	Counterparty credit risk	Foundation IRB approach	Not applicable	Not applicable	Not applicable	Not applicable	Defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
ALLX_ALL_0004_CC_FIRB_x0_Rx0	Large corporate sample	Counterparty credit risk	Foundation IRB approach	Not applicable	Not applicable	Not applicable	Not applicable	Non-defaulted	Drawn credit facility	Exposures without credit protection	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
ALLX_ALL_0005_CC_FIRB_x0_Rx0	Large corporate sample	Counterparty credit risk	Foundation IRB approach	Not applicable	Not applicable	Not applicable	Not applicable	Non-defaulted	Drawn credit facility	Exposures with funded credit protection	Eligible financial collateral	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
ALLX_ALL_0006_CC_FIRB_x0_Rx0	Large corporate sample	Counterparty credit risk	Foundation IRB approach	Not applicable	Not applicable	Not applicable	Not applicable	Non-defaulted	Drawn credit facility	Exposures with funded credit protection	Other eligible collateral: Receivables	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
ALLX_ALL_0007_CC_FIRB_x0_Rx0	Large corporate sample	Counterparty credit risk	Foundation IRB approach	Not applicable	Not applicable	Not applicable	Not applicable	Non-defaulted	Drawn credit facility	Exposures with funded credit protection	Other eligible collateral: Residential Real estate	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
ALLX_ALL_0008_CC_FIRB_x0_Rx0	Large corporate sample	Counterparty credit risk	Foundation IRB approach	Not applicable	Not applicable	Not applicable	Not applicable	Non-defaulted	Drawn credit facility	Exposures with funded credit protection	Other eligible collateral: Commercial Real estate	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
ALLX_ALL_0009_CC_FIRB_x0_Rx0	Large corporate sample	Counterparty credit risk	Foundation IRB approach	Not applicable	Not applicable	Not applicable	Not applicable	Non-defaulted	Drawn credit facility	Exposures with funded credit protection	Other eligible collateral: Physical collateral	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
ALLX_ALL_0010_CC_FIRB_x0_Rx0	Large corporate sample	Counterparty credit risk	Foundation IRB approach	Not applicable	Not applicable	Not applicable	Not applicable	Non-defaulted	Drawn credit facility	Exposures with funded credit protection	Other funded credit protection	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
ALLX_ALL_0011_CC_FIRB_x0_Rx0	Large corporate sample	Counterparty credit risk	Foundation IRB approach	Not applicable	Not applicable	Not applicable	Not applicable	Non-defaulted	Drawn credit facility	Exposures with unfunded credit protection	Unfunded credit protection	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
ALLX_ALL_0012_CC_FIRB_x0_Rx0	Large corporate sample	Counterparty credit risk	Foundation IRB approach	Not applicable	Not applicable	Not applicable	Not applicable	Non-defaulted	Undrawn committed revolving credit facility	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
ALLX_ALL_0013_CC_FIRB_x0_Rx0	Large corporate sample	Counterparty credit risk	Foundation IRB approach	Not applicable	Not applicable	Not applicable	Not applicable	Non-defaulted	Undrawn committed term credit facility	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposure	Size of exposure
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
ALLX_ALL_0014_CC_FIRB_x0_Rx0	Large corporate sample	Counterparty credit risk	Foundation IRB approach	Not applicable	Not applicable	Not applicable	Not applicable	Non-defaulted	Note issuance facility (NIF) and revolving underwriting facility (RUF)	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
ALLX_ALL_0015_CC_FIRB_x0_Rx0	Large corporate sample	Counterparty credit risk	Foundation IRB approach	Not applicable	Not applicable	Not applicable	Not applicable	Non-defaulted	Undrawn committed other credit facility	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
ALLX_ALL_0016_CC_FIRB_x0_Rx0	Large corporate sample	Counterparty credit risk	Foundation IRB approach	Not applicable	Not applicable	Not applicable	Not applicable	Non-defaulted	Undrawn uncommitted credit lines	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
ALLX_ALL_0017_CC_FIRB_x0_Rx0	Large corporate sample	Counterparty credit risk	Foundation IRB approach	Not applicable	Not applicable	Not applicable	Not applicable	Non-defaulted	Undrawn purchase commitments for revolving purchased receivables and other low-risk off-balance sheet items	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
ALLX_ALL_0018_CC_FIRB_x0_Rx0	Large corporate sample	Counterparty credit risk	Foundation IRB approach	Not applicable	Not applicable	Not applicable	Not applicable	Non-defaulted	Issued short term letter of credit and other medium-risk off-balance sheet items	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
ALLX_ALL_0019_CC_FIRB_x0_Rx0	Large corporate sample	Counterparty credit risk	Foundation IRB approach	Not applicable	Not applicable	Not applicable	Not applicable	Non-defaulted	Issued warranties and indemnities, guarantees, irrevocable stand-by letter of credit and documentary credit	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
ALLX_ALL_0020_CC_FIRB_x0_Rx0	Large corporate sample	Counterparty credit risk	Foundation IRB approach	Not applicable	Not applicable	Not applicable	Not applicable	Non-defaulted	Full risk (100 %)	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
ALLX_ALL_0003_CC_FIRB_x0_Rx0	Large corporate sample	Counterparty credit risk	Foundation IRB approach	Not applicable	Not applicable	Not applicable	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
ALLX_ALL_0001_CC_AIRB_x0_R01	Large corporate sample	Counterparty credit risk	Advanced IRB approach	Not applicable	Rating 1	Not applicable	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
ALLX_ALL_0001_CC_AIRB_x0_R02	Large corporate sample	Counterparty credit risk	Advanced IRB approach	Not applicable	Rating 2	Not applicable	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
ALLX_ALL_0001_CC_AIRB_x0_R03	Large corporate sample	Counterparty credit risk	Advanced IRB approach	Not applicable	Rating 3	Not applicable	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
ALLX_ALL_0001_CC_AIRB_x0_R04	Large corporate sample	Counterparty credit risk	Advanced IRB approach	Not applicable	Rating 4	Not applicable	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
ALLX_ALL_0001_CC_AIRB_x0_R05	Large corporate sample	Counterparty credit risk	Advanced IRB approach	Not applicable	Rating 5	Not applicable	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
ALLX_ALL_0001_CC_AIRB_x0_R06	Large corporate sample	Counterparty credit risk	Advanced IRB approach	Not applicable	Rating 6	Not applicable	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
ALLX_ALL_0001_CC_AIRB_x0_R07	Large corporate sample	Counterparty credit risk	Advanced IRB approach	Not applicable	Rating 7	Not applicable	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
ALLX_ALL_0001_CC_AIRB_x0_R08	Large corporate sample	Counterparty credit risk	Advanced IRB approach	Not applicable	Rating 8	Not applicable	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
ALLX_ALL_0001_CC_AIRB_x0_R09	Large corporate sample	Counterparty credit risk	Advanced IRB approach	Not applicable	Rating 9	Not applicable	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
ALLX_ALL_0001_CC_AIRB_x0_R10	Large corporate sample	Counterparty credit risk	Advanced IRB approach	Not applicable	Rating 10	Not applicable	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
ALLX_ALL_0001_CC_AIRB_x0_R11	Large corporate sample	Counterparty credit risk	Advanced IRB approach	Not applicable	Rating 11	Not applicable	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
ALLX_ALL_0001_CC_AIRB_x0_R12	Large corporate sample	Counterparty credit risk	Advanced IRB approach	Not applicable	Rating 12	Not applicable	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposure	Size of exposure
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
ALLX_ALL_0001_CC_AIRB_x0_R13	Large corporate sample	Counterparty credit risk	Advanced IRB approach	Not applicable	Rating 13	Not applicable	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
ALLX_ALL_0001_CC_AIRB_x0_R14	Large corporate sample	Counterparty credit risk	Advanced IRB approach	Not applicable	Rating 14	Not applicable	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
ALLX_ALL_0001_CC_AIRB_x0_R15	Large corporate sample	Counterparty credit risk	Advanced IRB approach	Not applicable	Rating 15	Not applicable	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
ALLX_ALL_0001_CC_AIRB_x0_R16	Large corporate sample	Counterparty credit risk	Advanced IRB approach	Not applicable	Rating 16	Not applicable	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
ALLX_ALL_0001_CC_AIRB_x0_R17	Large corporate sample	Counterparty credit risk	Advanced IRB approach	Not applicable	Rating 17	Not applicable	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
ALLX_ALL_0001_CC_AIRB_x0_R18	Large corporate sample	Counterparty credit risk	Advanced IRB approach	Not applicable	Rating 18	Not applicable	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
ALLX_ALL_0001_CC_AIRB_x0_R19	Large corporate sample	Counterparty credit risk	Advanced IRB approach	Not applicable	Rating 19	Not applicable	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
ALLX_ALL_0001_CC_AIRB_x0_R20	Large corporate sample	Counterparty credit risk	Advanced IRB approach	Not applicable	Rating 20	Not applicable	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
ALLX_ALL_0001_CC_AIRB_x0_R21	Large corporate sample	Counterparty credit risk	Advanced IRB approach	Not applicable	Rating 21	Not applicable	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
ALLX_ALL_0001_CC_AIRB_x0_R22	Large corporate sample	Counterparty credit risk	Advanced IRB approach	Not applicable	Rating 22	Not applicable	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
ALLX_ALL_0001_CC_AIRB_x0_R23	Large corporate sample	Counterparty credit risk	Advanced IRB approach	Not applicable	Rating 23	Not applicable	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
ALLX_ALL_0001_CC_AIRB_x0_R24	Large corporate sample	Counterparty credit risk	Advanced IRB approach	Not applicable	Rating 24	Not applicable	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
ALLX_ALL_0001_CC_AIRB_x0_R25	Large corporate sample	Counterparty credit risk	Advanced IRB approach	Not applicable	Rating 25	Not applicable	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
ALLX_ALL_0001_CC_AIRB_x0_R26	Large corporate sample	Counterparty credit risk	Advanced IRB approach	Not applicable	Rating 26	Not applicable	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
ALLX_ALL_0001_CC_AIRB_x0_R27	Large corporate sample	Counterparty credit risk	Advanced IRB approach	Not applicable	Rating 27	Not applicable	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
ALLX_ALL_0001_CC_AIRB_x0_R28	Large corporate sample	Counterparty credit risk	Advanced IRB approach	Not applicable	Rating 28	Not applicable	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
ALLX_ALL_0001_CC_AIRB_x0_R29	Large corporate sample	Counterparty credit risk	Advanced IRB approach	Not applicable	Rating 29	Not applicable	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
ALLX_ALL_0001_CC_AIRB_x0_R30	Large corporate sample	Counterparty credit risk	Advanced IRB approach	Not applicable	Rating 30	Not applicable	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
ALLX_ALL_0001_CC_AIRB_x0_R31	Large corporate sample	Counterparty credit risk	Advanced IRB approach	Not applicable	Rating 31	Not applicable	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
ALLX_ALL_0001_CC_AIRB_x0_R32	Large corporate sample	Counterparty credit risk	Advanced IRB approach	Not applicable	Rating 32	Not applicable	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposure	Size of exposure
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
ALLX_ALL_0001_CC_AIRB_x0_R33	Large corporate sample	Counterparty credit risk	Advanced IRB approach	Not applicable	Rating 33	Not applicable	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
ALLX_ALL_0001_CC_AIRB_x0_R34	Large corporate sample	Counterparty credit risk	Advanced IRB approach	Not applicable	Rating 34	Not applicable	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
ALLX_ALL_0001_CC_AIRB_x0_R35	Large corporate sample	Counterparty credit risk	Advanced IRB approach	Not applicable	Rating 35	Not applicable	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
ALLX_ALL_0001_CC_AIRB_x0_R36	Large corporate sample	Counterparty credit risk	Advanced IRB approach	Not applicable	Rating 36	Not applicable	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
ALLX_ALL_0001_CC_AIRB_x0_R37	Large corporate sample	Counterparty credit risk	Advanced IRB approach	Not applicable	Rating 37	Not applicable	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
ALLX_ALL_0001_CC_AIRB_x0_R38	Large corporate sample	Counterparty credit risk	Advanced IRB approach	Not applicable	Rating 38	Not applicable	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
ALLX_ALL_0001_CC_AIRB_x0_R39	Large corporate sample	Counterparty credit risk	Advanced IRB approach	Not applicable	Rating 39	Not applicable	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
ALLX_ALL_0001_CC_AIRB_x0_R40	Large corporate sample	Counterparty credit risk	Advanced IRB approach	Not applicable	Rating 40	Not applicable	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
ALLX_ALL_0001_CC_AIRB_x0_R41	Large corporate sample	Counterparty credit risk	Advanced IRB approach	Not applicable	Rating 41	Not applicable	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
ALLX_ALL_0001_CC_AIRB_x0_R42	Large corporate sample	Counterparty credit risk	Advanced IRB approach	Not applicable	Rating 42	Not applicable	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
ALLX_ALL_0001_CC_AIRB_x0_R43	Large corporate sample	Counterparty credit risk	Advanced IRB approach	Not applicable	Rating 43	Not applicable	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
ALLX_ALL_0001_CC_AIRB_x0_R44	Large corporate sample	Counterparty credit risk	Advanced IRB approach	Not applicable	Rating 44	Not applicable	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
ALLX_ALL_0001_CC_AIRB_x0_R45	Large corporate sample	Counterparty credit risk	Advanced IRB approach	Not applicable	Rating 45	Not applicable	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
ALLX_ALL_0001_CC_AIRB_x0_R46	Large corporate sample	Counterparty credit risk	Advanced IRB approach	Not applicable	Rating 46	Not applicable	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
ALLX_ALL_0001_CC_AIRB_x0_R47	Large corporate sample	Counterparty credit risk	Advanced IRB approach	Not applicable	Rating 47	Not applicable	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
ALLX_ALL_0001_CC_AIRB_x0_R48	Large corporate sample	Counterparty credit risk	Advanced IRB approach	Not applicable	Rating 48	Not applicable	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
ALLX_ALL_0001_CC_AIRB_x0_R49	Large corporate sample	Counterparty credit risk	Advanced IRB approach	Not applicable	Rating 49	Not applicable	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
ALLX_ALL_0001_CC_AIRB_x0_R50	Large corporate sample	Counterparty credit risk	Advanced IRB approach	Not applicable	Rating 50	Not applicable	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
ALLX_ALL_0001_CC_AIRB_x0_R51	Large corporate sample	Counterparty credit risk	Advanced IRB approach	Not applicable	Rating 51	Not applicable	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
ALLX_ALL_0001_CC_AIRB_x0_R52	Large corporate sample	Counterparty credit risk	Advanced IRB approach	Not applicable	Rating 52	Not applicable	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposure	Size of exposure
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
ALLX_ALL_0001_CC_AIRB_x0_R53	Large corporate sample	Counterparty credit risk	Advanced IRB approach	Not applicable	Rating 53	Not applicable	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
ALLX_ALL_0001_CC_AIRB_x0_R54	Large corporate sample	Counterparty credit risk	Advanced IRB approach	Not applicable	Rating 54	Not applicable	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
ALLX_ALL_0001_CC_AIRB_x0_R55	Large corporate sample	Counterparty credit risk	Advanced IRB approach	Not applicable	Rating 55	Not applicable	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
ALLX_ALL_0001_CC_AIRB_x0_R56	Large corporate sample	Counterparty credit risk	Advanced IRB approach	Not applicable	Rating 56	Not applicable	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
ALLX_ALL_0001_CC_AIRB_x0_R57	Large corporate sample	Counterparty credit risk	Advanced IRB approach	Not applicable	Rating 57	Not applicable	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
ALLX_ALL_0001_CC_AIRB_x0_R58	Large corporate sample	Counterparty credit risk	Advanced IRB approach	Not applicable	Rating 58	Not applicable	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
ALLX_ALL_0001_CC_AIRB_x0_R59	Large corporate sample	Counterparty credit risk	Advanced IRB approach	Not applicable	Rating 59	Not applicable	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
ALLX_ALL_0001_CC_AIRB_x0_R60	Large corporate sample	Counterparty credit risk	Advanced IRB approach	Not applicable	Rating 60	Not applicable	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
ALLX_ALL_0001_CC_AIRB_x0_R61	Large corporate sample	Counterparty credit risk	Advanced IRB approach	Not applicable	Rating 61	Not applicable	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
ALLX_ALL_0001_CC_AIRB_x0_R62	Large corporate sample	Counterparty credit risk	Advanced IRB approach	Not applicable	Rating 62	Not applicable	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
ALLX_ALL_0001_CC_AIRB_x0_R63	Large corporate sample	Counterparty credit risk	Advanced IRB approach	Not applicable	Rating 63	Not applicable	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
ALLX_ALL_0001_CC_AIRB_x0_R64	Large corporate sample	Counterparty credit risk	Advanced IRB approach	Not applicable	Rating 64	Not applicable	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
ALLX_ALL_0001_CC_AIRB_x0_R65	Large corporate sample	Counterparty credit risk	Advanced IRB approach	Not applicable	Rating 65	Not applicable	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
ALLX_ALL_0001_CC_AIRB_x0_R66	Large corporate sample	Counterparty credit risk	Advanced IRB approach	Not applicable	Rating 66	Not applicable	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
ALLX_ALL_0001_CC_AIRB_x0_R67	Large corporate sample	Counterparty credit risk	Advanced IRB approach	Not applicable	Rating 67	Not applicable	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
ALLX_ALL_0001_CC_AIRB_x0_R68	Large corporate sample	Counterparty credit risk	Advanced IRB approach	Not applicable	Rating 68	Not applicable	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
ALLX_ALL_0001_CC_AIRB_x0_R69	Large corporate sample	Counterparty credit risk	Advanced IRB approach	Not applicable	Rating 69	Not applicable	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
ALLX_ALL_0001_CC_AIRB_x0_R70	Large corporate sample	Counterparty credit risk	Advanced IRB approach	Not applicable	Rating 70	Not applicable	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
ALLX_ALL_0001_CC_AIRB_x0_R71	Large corporate sample	Counterparty credit risk	Advanced IRB approach	Not applicable	Rating 71	Not applicable	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
ALLX_ALL_0001_CC_AIRB_x0_R72	Large corporate sample	Counterparty credit risk	Advanced IRB approach	Not applicable	Rating 72	Not applicable	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposure	Size of exposure
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
ALLX_ALL_0001_CC_AIRB_x0_R73	Large corporate sample	Counterparty credit risk	Advanced IRB approach	Not applicable	Rating 73	Not applicable	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
ALLX_ALL_0001_CC_AIRB_x0_R74	Large corporate sample	Counterparty credit risk	Advanced IRB approach	Not applicable	Rating 74	Not applicable	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
ALLX_ALL_0001_CC_AIRB_x0_R75	Large corporate sample	Counterparty credit risk	Advanced IRB approach	Not applicable	Rating 75	Not applicable	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
ALLX_ALL_0001_CC_AIRB_x0_R76	Large corporate sample	Counterparty credit risk	Advanced IRB approach	Not applicable	Rating 76	Not applicable	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
ALLX_ALL_0001_CC_AIRB_x0_R77	Large corporate sample	Counterparty credit risk	Advanced IRB approach	Not applicable	Rating 77	Not applicable	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
ALLX_ALL_0001_CC_AIRB_x0_R78	Large corporate sample	Counterparty credit risk	Advanced IRB approach	Not applicable	Rating 78	Not applicable	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
ALLX_ALL_0001_CC_AIRB_x0_R79	Large corporate sample	Counterparty credit risk	Advanced IRB approach	Not applicable	Rating 79	Not applicable	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
ALLX_ALL_0001_CC_AIRB_x0_R80	Large corporate sample	Counterparty credit risk	Advanced IRB approach	Not applicable	Rating 80	Not applicable	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
ALLX_ALL_0001_CC_AIRB_x0_R81	Large corporate sample	Counterparty credit risk	Advanced IRB approach	Not applicable	Rating 81	Not applicable	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
ALLX_ALL_0001_CC_AIRB_x0_R82	Large corporate sample	Counterparty credit risk	Advanced IRB approach	Not applicable	Rating 82	Not applicable	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
ALLX_ALL_0001_CC_AIRB_x0_R83	Large corporate sample	Counterparty credit risk	Advanced IRB approach	Not applicable	Rating 83	Not applicable	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
ALLX_ALL_0001_CC_AIRB_x0_R84	Large corporate sample	Counterparty credit risk	Advanced IRB approach	Not applicable	Rating 84	Not applicable	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
ALLX_ALL_0001_CC_AIRB_x0_R85	Large corporate sample	Counterparty credit risk	Advanced IRB approach	Not applicable	Rating 85	Not applicable	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
ALLX_ALL_0001_CC_AIRB_x0_R86	Large corporate sample	Counterparty credit risk	Advanced IRB approach	Not applicable	Rating 86	Not applicable	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
ALLX_ALL_0001_CC_AIRB_x0_R87	Large corporate sample	Counterparty credit risk	Advanced IRB approach	Not applicable	Rating 87	Not applicable	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
ALLX_ALL_0001_CC_AIRB_x0_R88	Large corporate sample	Counterparty credit risk	Advanced IRB approach	Not applicable	Rating 88	Not applicable	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
ALLX_ALL_0001_CC_AIRB_x0_R89	Large corporate sample	Counterparty credit risk	Advanced IRB approach	Not applicable	Rating 89	Not applicable	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
ALLX_ALL_0001_CC_AIRB_x0_R90	Large corporate sample	Counterparty credit risk	Advanced IRB approach	Not applicable	Rating 90	Not applicable	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
ALLX_ALL_0001_CC_AIRB_x0_R91	Large corporate sample	Counterparty credit risk	Advanced IRB approach	Not applicable	Rating 91	Not applicable	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
ALLX_ALL_0001_CC_AIRB_x0_R92	Large corporate sample	Counterparty credit risk	Advanced IRB approach	Not applicable	Rating 92	Not applicable	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposure	Size of exposure
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
ALLX_ALL_0001_CC_AIRB_x0_R93	Large corporate sample	Counterparty credit risk	Advanced IRB approach	Not applicable	Rating 93	Not applicable	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
ALLX_ALL_0001_CC_AIRB_x0_R94	Large corporate sample	Counterparty credit risk	Advanced IRB approach	Not applicable	Rating 94	Not applicable	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
ALLX_ALL_0001_CC_AIRB_x0_R95	Large corporate sample	Counterparty credit risk	Advanced IRB approach	Not applicable	Rating 95	Not applicable	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
ALLX_ALL_0001_CC_AIRB_x0_R96	Large corporate sample	Counterparty credit risk	Advanced IRB approach	Not applicable	Rating 96	Not applicable	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
ALLX_ALL_0001_CC_AIRB_x0_R97	Large corporate sample	Counterparty credit risk	Advanced IRB approach	Not applicable	Rating 97	Not applicable	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
ALLX_ALL_0001_CC_AIRB_x0_R98	Large corporate sample	Counterparty credit risk	Advanced IRB approach	Not applicable	Rating 98	Not applicable	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
ALLX_ALL_0001_CC_AIRB_x0_R99	Large corporate sample	Counterparty credit risk	Advanced IRB approach	Not applicable	Rating 99	Not applicable	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
ALLX_ALL_0002_CC_AIRB_x0_Rx0	Large corporate sample	Counterparty credit risk	Advanced IRB approach	Not applicable	Not applicable	Not applicable	Not applicable	Defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
ALLX_ALL_0004_CC_AIRB_x0_Rx0	Large corporate sample	Counterparty credit risk	Advanced IRB approach	Not applicable	Not applicable	Not applicable	Not applicable	Non-defaulted	Drawn credit facility	Exposures without credit protection	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
ALLX_ALL_0005_CC_AIRB_x0_Rx0	Large corporate sample	Counterparty credit risk	Advanced IRB approach	Not applicable	Not applicable	Not applicable	Not applicable	Non-defaulted	Drawn credit facility	Exposures with funded credit protection	Eligible financial collateral	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
ALLX_ALL_0006_CC_AIRB_x0_Rx0	Large corporate sample	Counterparty credit risk	Advanced IRB approach	Not applicable	Not applicable	Not applicable	Not applicable	Non-defaulted	Drawn credit facility	Exposures with funded credit protection	Other eligible collateral: Receivables	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
ALLX_ALL_0007_CC_AIRB_x0_Rx0	Large corporate sample	Counterparty credit risk	Advanced IRB approach	Not applicable	Not applicable	Not applicable	Not applicable	Non-defaulted	Drawn credit facility	Exposures with funded credit protection	Other eligible collateral: Residential Real estate	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
ALLX_ALL_0008_CC_AIRB_x0_Rx0	Large corporate sample	Counterparty credit risk	Advanced IRB approach	Not applicable	Not applicable	Not applicable	Not applicable	Non-defaulted	Drawn credit facility	Exposures with funded credit protection	Other eligible collateral: Commercial Real estate	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
ALLX_ALL_0009_CC_AIRB_x0_Rx0	Large corporate sample	Counterparty credit risk	Advanced IRB approach	Not applicable	Not applicable	Not applicable	Not applicable	Non-defaulted	Drawn credit facility	Exposures with funded credit protection	Other eligible collateral: Physical collateral	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
ALLX_ALL_0010_CC_AIRB_x0_Rx0	Large corporate sample	Counterparty credit risk	Advanced IRB approach	Not applicable	Not applicable	Not applicable	Not applicable	Non-defaulted	Drawn credit facility	Exposures with funded credit protection	Other funded credit protection	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
ALLX_ALL_0011_CC_AIRB_x0_Rx0	Large corporate sample	Counterparty credit risk	Advanced IRB approach	Not applicable	Not applicable	Not applicable	Not applicable	Non-defaulted	Drawn credit facility	Exposures with unfunded credit protection	Unfunded credit protection	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
ALLX_ALL_0012_CC_AIRB_x0_Rx0	Large corporate sample	Counterparty credit risk	Advanced IRB approach	Not applicable	Not applicable	Not applicable	Not applicable	Non-defaulted	Undrawn committed revolving credit facility	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
ALLX_ALL_0013_CC_AIRB_x0_Rx0	Large corporate sample	Counterparty credit risk	Advanced IRB approach	Not applicable	Not applicable	Not applicable	Not applicable	Non-defaulted	Undrawn committed term credit facility	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
ALLX_ALL_0014_CC_AIRB_x0_Rx0	Large corporate sample	Counterparty credit risk	Advanced IRB approach	Not applicable	Not applicable	Not applicable	Not applicable	Non-defaulted	Note issuance facility (NIF) and revolving underwriting facility (RUF)	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
ALLX_ALL_0015_CC_AIRB_x0_Rx0	Large corporate sample	Counterparty credit risk	Advanced IRB approach	Not applicable	Not applicable	Not applicable	Not applicable	Non-defaulted	Undrawn committed other credit facility	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposure	Size of exposure
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
ALLX_ALL_0016_CC_AIRB_x0_Rx0	Large corporate sample	Counterparty credit risk	Advanced IRB approach	Not applicable	Not applicable	Not applicable	Not applicable	Non-defaulted	Undrawn uncommitted credit lines	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
ALLX_ALL_0017_CC_AIRB_x0_Rx0	Large corporate sample	Counterparty credit risk	Advanced IRB approach	Not applicable	Not applicable	Not applicable	Not applicable	Non-defaulted	Undrawn purchase commitments for revolving purchased receivables and other low-risk off-balance sheet items	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
ALLX_ALL_0018_CC_AIRB_x0_Rx0	Large corporate sample	Counterparty credit risk	Advanced IRB approach	Not applicable	Not applicable	Not applicable	Not applicable	Non-defaulted	Issued short term letter of credit and other medium-risk off-balance sheet items	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
ALLX_ALL_0019_CC_AIRB_x0_Rx0	Large corporate sample	Counterparty credit risk	Advanced IRB approach	Not applicable	Not applicable	Not applicable	Not applicable	Non-defaulted	Issued warranties and indemnities, guarantees, irrevocable stand-by letter of credit and documentary credit	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
ALLX_ALL_0020_CC_AIRB_x0_Rx0	Large corporate sample	Counterparty credit risk	Advanced IRB approach	Not applicable	Not applicable	Not applicable	Not applicable	Non-defaulted	Full risk (100 %)	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
ALLX_ALL_0003_CC_AIRB_x0_Rx0	Large corporate sample	Counterparty credit risk	Advanced IRB approach	Not applicable	Not applicable	Not applicable	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
ALLX_ALL_0001_CC_SLSC_x0_R01	Large corporate sample	Counterparty credit risk	Specialized lending slotting criteria	Not applicable	Rating 1	Not applicable	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
ALLX_ALL_0001_CC_SLSC_x0_R02	Large corporate sample	Counterparty credit risk	Specialized lending slotting criteria	Not applicable	Rating 2	Not applicable	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
ALLX_ALL_0001_CC_SLSC_x0_R03	Large corporate sample	Counterparty credit risk	Specialized lending slotting criteria	Not applicable	Rating 3	Not applicable	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
ALLX_ALL_0001_CC_SLSC_x0_R04	Large corporate sample	Counterparty credit risk	Specialized lending slotting criteria	Not applicable	Rating 4	Not applicable	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
ALLX_ALL_0001_CC_SLSC_x0_R05	Large corporate sample	Counterparty credit risk	Specialized lending slotting criteria	Not applicable	Rating 5	Not applicable	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
ALLX_ALL_0001_CC_SLSC_x0_R06	Large corporate sample	Counterparty credit risk	Specialized lending slotting criteria	Not applicable	Rating 6	Not applicable	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
ALLX_ALL_0001_CC_SLSC_x0_R07	Large corporate sample	Counterparty credit risk	Specialized lending slotting criteria	Not applicable	Rating 7	Not applicable	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
ALLX_ALL_0001_CC_SLSC_x0_R08	Large corporate sample	Counterparty credit risk	Specialized lending slotting criteria	Not applicable	Rating 8	Not applicable	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
ALLX_ALL_0001_CC_SLSC_x0_R09	Large corporate sample	Counterparty credit risk	Specialized lending slotting criteria	Not applicable	Rating 9	Not applicable	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
ALLX_ALL_0001_CC_SLSC_x0_R10	Large corporate sample	Counterparty credit risk	Specialized lending slotting criteria	Not applicable	Rating 10	Not applicable	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
ALLX_ALL_0001_CC_SLSC_x0_R11	Large corporate sample	Counterparty credit risk	Specialized lending slotting criteria	Not applicable	Rating 11	Not applicable	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
ALLX_ALL_0001_CC_SLSC_x0_R12	Large corporate sample	Counterparty credit risk	Specialized lending slotting criteria	Not applicable	Rating 12	Not applicable	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
ALLX_ALL_0001_CC_SLSC_x0_R13	Large corporate sample	Counterparty credit risk	Specialized lending slotting criteria	Not applicable	Rating 13	Not applicable	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
ALLX_ALL_0001_CC_SLSC_x0_R14	Large corporate sample	Counterparty credit risk	Specialized lending slotting criteria	Not applicable	Rating 14	Not applicable	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposure	Size of exposure
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
ALLX_ALL_0001_CC_SLSC_x0_R15	Large corporate sample	Counterparty credit risk	Specialized lending slotting criteria	Not applicable	Rating 15	Not applicable	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
ALLX_ALL_0001_CC_SLSC_x0_R16	Large corporate sample	Counterparty credit risk	Specialized lending slotting criteria	Not applicable	Rating 16	Not applicable	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
ALLX_ALL_0001_CC_SLSC_x0_R17	Large corporate sample	Counterparty credit risk	Specialized lending slotting criteria	Not applicable	Rating 17	Not applicable	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
ALLX_ALL_0001_CC_SLSC_x0_R18	Large corporate sample	Counterparty credit risk	Specialized lending slotting criteria	Not applicable	Rating 18	Not applicable	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
ALLX_ALL_0001_CC_SLSC_x0_R19	Large corporate sample	Counterparty credit risk	Specialized lending slotting criteria	Not applicable	Rating 19	Not applicable	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
ALLX_ALL_0001_CC_SLSC_x0_R20	Large corporate sample	Counterparty credit risk	Specialized lending slotting criteria	Not applicable	Rating 20	Not applicable	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
ALLX_ALL_0001_CC_SLSC_x0_R21	Large corporate sample	Counterparty credit risk	Specialized lending slotting criteria	Not applicable	Rating 21	Not applicable	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
ALLX_ALL_0001_CC_SLSC_x0_R22	Large corporate sample	Counterparty credit risk	Specialized lending slotting criteria	Not applicable	Rating 22	Not applicable	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
ALLX_ALL_0001_CC_SLSC_x0_R23	Large corporate sample	Counterparty credit risk	Specialized lending slotting criteria	Not applicable	Rating 23	Not applicable	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
ALLX_ALL_0001_CC_SLSC_x0_R24	Large corporate sample	Counterparty credit risk	Specialized lending slotting criteria	Not applicable	Rating 24	Not applicable	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
ALLX_ALL_0001_CC_SLSC_x0_R25	Large corporate sample	Counterparty credit risk	Specialized lending slotting criteria	Not applicable	Rating 25	Not applicable	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
ALLX_ALL_0001_CC_SLSC_x0_R26	Large corporate sample	Counterparty credit risk	Specialized lending slotting criteria	Not applicable	Rating 26	Not applicable	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
ALLX_ALL_0001_CC_SLSC_x0_R27	Large corporate sample	Counterparty credit risk	Specialized lending slotting criteria	Not applicable	Rating 27	Not applicable	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
ALLX_ALL_0001_CC_SLSC_x0_R28	Large corporate sample	Counterparty credit risk	Specialized lending slotting criteria	Not applicable	Rating 28	Not applicable	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
ALLX_ALL_0001_CC_SLSC_x0_R29	Large corporate sample	Counterparty credit risk	Specialized lending slotting criteria	Not applicable	Rating 29	Not applicable	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
ALLX_ALL_0001_CC_SLSC_x0_R30	Large corporate sample	Counterparty credit risk	Specialized lending slotting criteria	Not applicable	Rating 30	Not applicable	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
ALLX_ALL_0001_CC_SLSC_x0_R31	Large corporate sample	Counterparty credit risk	Specialized lending slotting criteria	Not applicable	Rating 31	Not applicable	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
ALLX_ALL_0001_CC_SLSC_x0_R32	Large corporate sample	Counterparty credit risk	Specialized lending slotting criteria	Not applicable	Rating 32	Not applicable	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
ALLX_ALL_0001_CC_SLSC_x0_R33	Large corporate sample	Counterparty credit risk	Specialized lending slotting criteria	Not applicable	Rating 33	Not applicable	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
ALLX_ALL_0001_CC_SLSC_x0_R34	Large corporate sample	Counterparty credit risk	Specialized lending slotting criteria	Not applicable	Rating 34	Not applicable	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposure	Size of exposure
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
ALLX_ALL_0001_CC_SLSC_x0_R35	Large corporate sample	Counterparty credit risk	Specialized lending slotting criteria	Not applicable	Rating 35	Not applicable	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
ALLX_ALL_0001_CC_SLSC_x0_R36	Large corporate sample	Counterparty credit risk	Specialized lending slotting criteria	Not applicable	Rating 36	Not applicable	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
ALLX_ALL_0001_CC_SLSC_x0_R37	Large corporate sample	Counterparty credit risk	Specialized lending slotting criteria	Not applicable	Rating 37	Not applicable	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
ALLX_ALL_0001_CC_SLSC_x0_R38	Large corporate sample	Counterparty credit risk	Specialized lending slotting criteria	Not applicable	Rating 38	Not applicable	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
ALLX_ALL_0001_CC_SLSC_x0_R39	Large corporate sample	Counterparty credit risk	Specialized lending slotting criteria	Not applicable	Rating 39	Not applicable	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
ALLX_ALL_0001_CC_SLSC_x0_R40	Large corporate sample	Counterparty credit risk	Specialized lending slotting criteria	Not applicable	Rating 40	Not applicable	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
ALLX_ALL_0001_CC_SLSC_x0_R41	Large corporate sample	Counterparty credit risk	Specialized lending slotting criteria	Not applicable	Rating 41	Not applicable	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
ALLX_ALL_0001_CC_SLSC_x0_R42	Large corporate sample	Counterparty credit risk	Specialized lending slotting criteria	Not applicable	Rating 42	Not applicable	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
ALLX_ALL_0001_CC_SLSC_x0_R43	Large corporate sample	Counterparty credit risk	Specialized lending slotting criteria	Not applicable	Rating 43	Not applicable	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
ALLX_ALL_0001_CC_SLSC_x0_R44	Large corporate sample	Counterparty credit risk	Specialized lending slotting criteria	Not applicable	Rating 44	Not applicable	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
ALLX_ALL_0001_CC_SLSC_x0_R45	Large corporate sample	Counterparty credit risk	Specialized lending slotting criteria	Not applicable	Rating 45	Not applicable	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
ALLX_ALL_0001_CC_SLSC_x0_R46	Large corporate sample	Counterparty credit risk	Specialized lending slotting criteria	Not applicable	Rating 46	Not applicable	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
ALLX_ALL_0001_CC_SLSC_x0_R47	Large corporate sample	Counterparty credit risk	Specialized lending slotting criteria	Not applicable	Rating 47	Not applicable	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
ALLX_ALL_0001_CC_SLSC_x0_R48	Large corporate sample	Counterparty credit risk	Specialized lending slotting criteria	Not applicable	Rating 48	Not applicable	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
ALLX_ALL_0001_CC_SLSC_x0_R49	Large corporate sample	Counterparty credit risk	Specialized lending slotting criteria	Not applicable	Rating 49	Not applicable	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
ALLX_ALL_0001_CC_SLSC_x0_R50	Large corporate sample	Counterparty credit risk	Specialized lending slotting criteria	Not applicable	Rating 50	Not applicable	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
ALLX_ALL_0001_CC_SLSC_x0_R51	Large corporate sample	Counterparty credit risk	Specialized lending slotting criteria	Not applicable	Rating 51	Not applicable	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
ALLX_ALL_0001_CC_SLSC_x0_R52	Large corporate sample	Counterparty credit risk	Specialized lending slotting criteria	Not applicable	Rating 52	Not applicable	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
ALLX_ALL_0001_CC_SLSC_x0_R53	Large corporate sample	Counterparty credit risk	Specialized lending slotting criteria	Not applicable	Rating 53	Not applicable	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
ALLX_ALL_0001_CC_SLSC_x0_R54	Large corporate sample	Counterparty credit risk	Specialized lending slotting criteria	Not applicable	Rating 54	Not applicable	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposure	Size of exposure
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
ALLX_ALL_0001_CC_SLSC_x0_R55	Large corporate sample	Counterparty credit risk	Specialized lending slotting criteria	Not applicable	Rating 55	Not applicable	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
ALLX_ALL_0001_CC_SLSC_x0_R56	Large corporate sample	Counterparty credit risk	Specialized lending slotting criteria	Not applicable	Rating 56	Not applicable	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
ALLX_ALL_0001_CC_SLSC_x0_R57	Large corporate sample	Counterparty credit risk	Specialized lending slotting criteria	Not applicable	Rating 57	Not applicable	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
ALLX_ALL_0001_CC_SLSC_x0_R58	Large corporate sample	Counterparty credit risk	Specialized lending slotting criteria	Not applicable	Rating 58	Not applicable	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
ALLX_ALL_0001_CC_SLSC_x0_R59	Large corporate sample	Counterparty credit risk	Specialized lending slotting criteria	Not applicable	Rating 59	Not applicable	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
ALLX_ALL_0001_CC_SLSC_x0_R60	Large corporate sample	Counterparty credit risk	Specialized lending slotting criteria	Not applicable	Rating 60	Not applicable	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
ALLX_ALL_0001_CC_SLSC_x0_R61	Large corporate sample	Counterparty credit risk	Specialized lending slotting criteria	Not applicable	Rating 61	Not applicable	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
ALLX_ALL_0001_CC_SLSC_x0_R62	Large corporate sample	Counterparty credit risk	Specialized lending slotting criteria	Not applicable	Rating 62	Not applicable	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
ALLX_ALL_0001_CC_SLSC_x0_R63	Large corporate sample	Counterparty credit risk	Specialized lending slotting criteria	Not applicable	Rating 63	Not applicable	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
ALLX_ALL_0001_CC_SLSC_x0_R64	Large corporate sample	Counterparty credit risk	Specialized lending slotting criteria	Not applicable	Rating 64	Not applicable	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
ALLX_ALL_0001_CC_SLSC_x0_R65	Large corporate sample	Counterparty credit risk	Specialized lending slotting criteria	Not applicable	Rating 65	Not applicable	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
ALLX_ALL_0001_CC_SLSC_x0_R66	Large corporate sample	Counterparty credit risk	Specialized lending slotting criteria	Not applicable	Rating 66	Not applicable	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
ALLX_ALL_0001_CC_SLSC_x0_R67	Large corporate sample	Counterparty credit risk	Specialized lending slotting criteria	Not applicable	Rating 67	Not applicable	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
ALLX_ALL_0001_CC_SLSC_x0_R68	Large corporate sample	Counterparty credit risk	Specialized lending slotting criteria	Not applicable	Rating 68	Not applicable	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
ALLX_ALL_0001_CC_SLSC_x0_R69	Large corporate sample	Counterparty credit risk	Specialized lending slotting criteria	Not applicable	Rating 69	Not applicable	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
ALLX_ALL_0001_CC_SLSC_x0_R70	Large corporate sample	Counterparty credit risk	Specialized lending slotting criteria	Not applicable	Rating 70	Not applicable	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
ALLX_ALL_0001_CC_SLSC_x0_R71	Large corporate sample	Counterparty credit risk	Specialized lending slotting criteria	Not applicable	Rating 71	Not applicable	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
ALLX_ALL_0001_CC_SLSC_x0_R72	Large corporate sample	Counterparty credit risk	Specialized lending slotting criteria	Not applicable	Rating 72	Not applicable	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
ALLX_ALL_0001_CC_SLSC_x0_R73	Large corporate sample	Counterparty credit risk	Specialized lending slotting criteria	Not applicable	Rating 73	Not applicable	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
ALLX_ALL_0001_CC_SLSC_x0_R74	Large corporate sample	Counterparty credit risk	Specialized lending slotting criteria	Not applicable	Rating 74	Not applicable	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposure	Size of exposure
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
ALLX_ALL_0001_CC_SLSC_x0_R75	Large corporate sample	Counterparty credit risk	Specialized lending slotting criteria	Not applicable	Rating 75	Not applicable	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
ALLX_ALL_0001_CC_SLSC_x0_R76	Large corporate sample	Counterparty credit risk	Specialized lending slotting criteria	Not applicable	Rating 76	Not applicable	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
ALLX_ALL_0001_CC_SLSC_x0_R77	Large corporate sample	Counterparty credit risk	Specialized lending slotting criteria	Not applicable	Rating 77	Not applicable	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
ALLX_ALL_0001_CC_SLSC_x0_R78	Large corporate sample	Counterparty credit risk	Specialized lending slotting criteria	Not applicable	Rating 78	Not applicable	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
ALLX_ALL_0001_CC_SLSC_x0_R79	Large corporate sample	Counterparty credit risk	Specialized lending slotting criteria	Not applicable	Rating 79	Not applicable	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
ALLX_ALL_0001_CC_SLSC_x0_R80	Large corporate sample	Counterparty credit risk	Specialized lending slotting criteria	Not applicable	Rating 80	Not applicable	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
ALLX_ALL_0001_CC_SLSC_x0_R81	Large corporate sample	Counterparty credit risk	Specialized lending slotting criteria	Not applicable	Rating 81	Not applicable	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
ALLX_ALL_0001_CC_SLSC_x0_R82	Large corporate sample	Counterparty credit risk	Specialized lending slotting criteria	Not applicable	Rating 82	Not applicable	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
ALLX_ALL_0001_CC_SLSC_x0_R83	Large corporate sample	Counterparty credit risk	Specialized lending slotting criteria	Not applicable	Rating 83	Not applicable	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
ALLX_ALL_0001_CC_SLSC_x0_R84	Large corporate sample	Counterparty credit risk	Specialized lending slotting criteria	Not applicable	Rating 84	Not applicable	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
ALLX_ALL_0001_CC_SLSC_x0_R85	Large corporate sample	Counterparty credit risk	Specialized lending slotting criteria	Not applicable	Rating 85	Not applicable	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
ALLX_ALL_0001_CC_SLSC_x0_R86	Large corporate sample	Counterparty credit risk	Specialized lending slotting criteria	Not applicable	Rating 86	Not applicable	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
ALLX_ALL_0001_CC_SLSC_x0_R87	Large corporate sample	Counterparty credit risk	Specialized lending slotting criteria	Not applicable	Rating 87	Not applicable	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
ALLX_ALL_0001_CC_SLSC_x0_R88	Large corporate sample	Counterparty credit risk	Specialized lending slotting criteria	Not applicable	Rating 88	Not applicable	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
ALLX_ALL_0001_CC_SLSC_x0_R89	Large corporate sample	Counterparty credit risk	Specialized lending slotting criteria	Not applicable	Rating 89	Not applicable	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
ALLX_ALL_0001_CC_SLSC_x0_R90	Large corporate sample	Counterparty credit risk	Specialized lending slotting criteria	Not applicable	Rating 90	Not applicable	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
ALLX_ALL_0001_CC_SLSC_x0_R91	Large corporate sample	Counterparty credit risk	Specialized lending slotting criteria	Not applicable	Rating 91	Not applicable	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
ALLX_ALL_0001_CC_SLSC_x0_R92	Large corporate sample	Counterparty credit risk	Specialized lending slotting criteria	Not applicable	Rating 92	Not applicable	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
ALLX_ALL_0001_CC_SLSC_x0_R93	Large corporate sample	Counterparty credit risk	Specialized lending slotting criteria	Not applicable	Rating 93	Not applicable	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
ALLX_ALL_0001_CC_SLSC_x0_R94	Large corporate sample	Counterparty credit risk	Specialized lending slotting criteria	Not applicable	Rating 94	Not applicable	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposure	Size of exposure
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
ALLX_ALL_0001_CC_SLSC_x0_R95	Large corporate sample	Counterparty credit risk	Specialized lending slotting criteria	Not applicable	Rating 95	Not applicable	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
ALLX_ALL_0001_CC_SLSC_x0_R96	Large corporate sample	Counterparty credit risk	Specialized lending slotting criteria	Not applicable	Rating 96	Not applicable	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
ALLX_ALL_0001_CC_SLSC_x0_R97	Large corporate sample	Counterparty credit risk	Specialized lending slotting criteria	Not applicable	Rating 97	Not applicable	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
ALLX_ALL_0001_CC_SLSC_x0_R98	Large corporate sample	Counterparty credit risk	Specialized lending slotting criteria	Not applicable	Rating 98	Not applicable	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
ALLX_ALL_0001_CC_SLSC_x0_R99	Large corporate sample	Counterparty credit risk	Specialized lending slotting criteria	Not applicable	Rating 99	Not applicable	Not applicable	Non-defaulted	Drawn credit facility	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
ALLX_ALL_0002_CC_SLSC_x0_Rx0	Large corporate sample	Counterparty credit risk	Specialized lending slotting criteria	Not applicable	Not applicable	Not applicable	Not applicable	Defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
ALLX_ALL_0004_CC_SLSC_x0_Rx0	Large corporate sample	Counterparty credit risk	Specialized lending slotting criteria	Not applicable	Not applicable	Not applicable	Not applicable	Non-defaulted	Drawn credit facility	Exposures without credit protection	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
ALLX_ALL_0005_CC_SLSC_x0_Rx0	Large corporate sample	Counterparty credit risk	Specialized lending slotting criteria	Not applicable	Not applicable	Not applicable	Not applicable	Non-defaulted	Drawn credit facility	Exposures with funded credit protection	Eligible financial collateral	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
ALLX_ALL_0006_CC_SLSC_x0_Rx0	Large corporate sample	Counterparty credit risk	Specialized lending slotting criteria	Not applicable	Not applicable	Not applicable	Not applicable	Non-defaulted	Drawn credit facility	Exposures with funded credit protection	Other eligible collateral: Receivables	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
ALLX_ALL_0007_CC_SLSC_x0_Rx0	Large corporate sample	Counterparty credit risk	Specialized lending slotting criteria	Not applicable	Not applicable	Not applicable	Not applicable	Non-defaulted	Drawn credit facility	Exposures with funded credit protection	Other eligible collateral: Residential Real estate	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
ALLX_ALL_0008_CC_SLSC_x0_Rx0	Large corporate sample	Counterparty credit risk	Specialized lending slotting criteria	Not applicable	Not applicable	Not applicable	Not applicable	Non-defaulted	Drawn credit facility	Exposures with funded credit protection	Other eligible collateral: Commercial Real estate	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
ALLX_ALL_0009_CC_SLSC_x0_Rx0	Large corporate sample	Counterparty credit risk	Specialized lending slotting criteria	Not applicable	Not applicable	Not applicable	Not applicable	Non-defaulted	Drawn credit facility	Exposures with funded credit protection	Other eligible collateral: Physical collateral	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
ALLX_ALL_0010_CC_SLSC_x0_Rx0	Large corporate sample	Counterparty credit risk	Specialized lending slotting criteria	Not applicable	Not applicable	Not applicable	Not applicable	Non-defaulted	Drawn credit facility	Exposures with funded credit protection	Other funded credit protection	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
ALLX_ALL_0011_CC_SLSC_x0_Rx0	Large corporate sample	Counterparty credit risk	Specialized lending slotting criteria	Not applicable	Not applicable	Not applicable	Not applicable	Non-defaulted	Drawn credit facility	Exposures with unfunded credit protection	Unfunded credit protection	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
ALLX_ALL_0012_CC_SLSC_x0_Rx0	Large corporate sample	Counterparty credit risk	Specialized lending slotting criteria	Not applicable	Not applicable	Not applicable	Not applicable	Non-defaulted	Undrawn committed revolving credit facility	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
ALLX_ALL_0013_CC_SLSC_x0_Rx0	Large corporate sample	Counterparty credit risk	Specialized lending slotting criteria	Not applicable	Not applicable	Not applicable	Not applicable	Non-defaulted	Undrawn committed term credit facility	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
ALLX_ALL_0014_CC_SLSC_x0_Rx0	Large corporate sample	Counterparty credit risk	Specialized lending slotting criteria	Not applicable	Not applicable	Not applicable	Not applicable	Non-defaulted	Note issuance facility (NIF) and revolving underwriting facility (RUF)	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
ALLX_ALL_0015_CC_SLSC_x0_Rx0	Large corporate sample	Counterparty credit risk	Specialized lending slotting criteria	Not applicable	Not applicable	Not applicable	Not applicable	Non-defaulted	Undrawn committed other credit facility	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
ALLX_ALL_0016_CC_SLSC_x0_Rx0	Large corporate sample	Counterparty credit risk	Specialized lending slotting criteria	Not applicable	Not applicable	Not applicable	Not applicable	Non-defaulted	Undrawn uncommitted credit lines	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
ALLX_ALL_0017_CC_SLSC_x0_Rx0	Large corporate sample	Counterparty credit risk	Specialized lending slotting criteria	Not applicable	Not applicable	Not applicable	Not applicable	Non-defaulted	Undrawn purchase commitments for revolving purchased receivables and other low-risk off-balance sheet items	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	Counterparty	Size of counterparty	NACE code	Type of exposure	Size of exposure
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
ALLX_ALL_0018_CC_SLSC_x0_Rx0	Large corporate sample	Counterparty credit risk	Specialized lending slotting criteria	Not applicable	Not applicable	Not applicable	Not applicable	Non-defaulted	Issued short term letter of credit and other medium-risk off-balance sheet items	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
ALLX_ALL_0019_CC_SLSC_x0_Rx0	Large corporate sample	Counterparty credit risk	Specialized lending slotting criteria	Not applicable	Not applicable	Not applicable	Not applicable	Non-defaulted	Issued warranties and indemnities, guarantees, irrevocable stand-by letter of credit and documentary credit	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
ALLX_ALL_0020_CC_SLSC_x0_Rx0	Large corporate sample	Counterparty credit risk	Specialized lending slotting criteria	Not applicable	Not applicable	Not applicable	Not applicable	Non-defaulted	Full risk (100 %)	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
ALLX_ALL_0003_CC_SLSC_x0_Rx0	Large corporate sample	Counterparty credit risk	Specialized lending slotting criteria	Not applicable	Not applicable	Not applicable	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable

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Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
CORP_ALL_0085_CT_AIRB_x0_Rx0	CORP Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Not applicable	Corporates - No SME	Not applicable	Defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0085_CT_AIRB_AT_Rx0	CORP Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	AT	Not applicable	Corporates - No SME	Not applicable	Defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0085_CT_AIRB_AU_Rx0	CORP Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	AU	Not applicable	Corporates - No SME	Not applicable	Defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0085_CT_AIRB_BE_Rx0	CORP Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BE	Not applicable	Corporates - No SME	Not applicable	Defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0085_CT_AIRB_BG_Rx0	CORP Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BG	Not applicable	Corporates - No SME	Not applicable	Defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0085_CT_AIRB_BR_Rx0	CORP Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BR	Not applicable	Corporates - No SME	Not applicable	Defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0085_CT_AIRB_CA_Rx0	CORP Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CA	Not applicable	Corporates - No SME	Not applicable	Defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0085_CT_AIRB_CH_Rx0	CORP Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CH	Not applicable	Corporates - No SME	Not applicable	Defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0085_CT_AIRB_CN_Rx0	CORP Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CN	Not applicable	Corporates - No SME	Not applicable	Defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0085_CT_AIRB_CY_Rx0	CORP Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CY	Not applicable	Corporates - No SME	Not applicable	Defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0085_CT_AIRB_CZ_Rx0	CORP Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CZ	Not applicable	Corporates - No SME	Not applicable	Defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0085_CT_AIRB_DE_Rx0	CORP Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	DE	Not applicable	Corporates - No SME	Not applicable	Defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0085_CT_AIRB_DK_Rx0	CORP Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	DK	Not applicable	Corporates - No SME	Not applicable	Defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0085_CT_AIRB_EE_Rx0	CORP Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	EE	Not applicable	Corporates - No SME	Not applicable	Defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0085_CT_AIRB_ES_Rx0	CORP Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	ES	Not applicable	Corporates - No SME	Not applicable	Defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0085_CT_AIRB_FI_Rx0	CORP Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	FI	Not applicable	Corporates - No SME	Not applicable	Defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0085_CT_AIRB_FR_Rx0	CORP Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	FR	Not applicable	Corporates - No SME	Not applicable	Defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0085_CT_AIRB_GB_Rx0	CORP Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	GB	Not applicable	Corporates - No SME	Not applicable	Defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0085_CT_AIRB_GR_Rx0	CORP Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	GR	Not applicable	Corporates - No SME	Not applicable	Defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0085_CT_AIRB_HK_Rx0	CORP Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HK	Not applicable	Corporates - No SME	Not applicable	Defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
CORP_ALL_0085_CT_AIRB_HR_Rx0	CORP Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HR	Not applicable	Corporates - No SME	Not applicable	Defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0085_CT_AIRB_HU_Rx0	CORP Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HU	Not applicable	Corporates - No SME	Not applicable	Defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0085_CT_AIRB_IE_Rx0	CORP Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IE	Not applicable	Corporates - No SME	Not applicable	Defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0085_CT_AIRB_IL_Rx0	CORP Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IL	Not applicable	Corporates - No SME	Not applicable	Defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0085_CT_AIRB_IT_Rx0	CORP Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IT	Not applicable	Corporates - No SME	Not applicable	Defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0085_CT_AIRB_JP_Rx0	CORP Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	JP	Not applicable	Corporates - No SME	Not applicable	Defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0085_CT_AIRB_KR_Rx0	CORP Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	KR	Not applicable	Corporates - No SME	Not applicable	Defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0085_CT_AIRB_LT_Rx0	CORP Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LT	Not applicable	Corporates - No SME	Not applicable	Defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0085_CT_AIRB_LU_Rx0	CORP Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LU	Not applicable	Corporates - No SME	Not applicable	Defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0085_CT_AIRB_LV_Rx0	CORP Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LV	Not applicable	Corporates - No SME	Not applicable	Defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0085_CT_AIRB_MT_Rx0	CORP Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	MT	Not applicable	Corporates - No SME	Not applicable	Defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0085_CT_AIRB_NL_Rx0	CORP Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	NL	Not applicable	Corporates - No SME	Not applicable	Defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0085_CT_AIRB_NO_Rx0	CORP Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	NO	Not applicable	Corporates - No SME	Not applicable	Defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0085_CT_AIRB_PL_Rx0	CORP Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	PL	Not applicable	Corporates - No SME	Not applicable	Defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0085_CT_AIRB_PT_Rx0	CORP Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	PT	Not applicable	Corporates - No SME	Not applicable	Defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0085_CT_AIRB_RO_Rx0	CORP Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	RO	Not applicable	Corporates - No SME	Not applicable	Defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0085_CT_AIRB_RU_Rx0	CORP Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	RU	Not applicable	Corporates - No SME	Not applicable	Defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0085_CT_AIRB_SE_Rx0	CORP Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SE	Not applicable	Corporates - No SME	Not applicable	Defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0085_CT_AIRB_SG_Rx0	CORP Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SG	Not applicable	Corporates - No SME	Not applicable	Defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0085_CT_AIRB_SI_Rx0	CORP Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SI	Not applicable	Corporates - No SME	Not applicable	Defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0085_CT_AIRB_SK_Rx0	CORP Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SK	Not applicable	Corporates - No SME	Not applicable	Defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0085_CT_AIRB_TR_Rx0	CORP Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	TR	Not applicable	Corporates - No SME	Not applicable	Defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
CORP_ALL_0085_CT_AIRB_US_Rx0	CORP Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	US	Not applicable	Corporates - No SME	Not applicable	Defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0085_CT_AIRB_x2_Rx0	CORP Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Other countries	Not applicable	Corporates - No SME	Not applicable	Defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_x0_Rx0	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_AT_Rx0	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	AT	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_AU_Rx0	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	AU	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_BE_Rx0	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BE	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_BG_Rx0	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BG	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_BR_Rx0	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BR	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_CA_Rx0	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CA	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_CH_Rx0	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CH	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_CN_Rx0	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CN	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_CY_Rx0	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CY	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_CZ_Rx0	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CZ	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_DE_Rx0	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	DE	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_DK_Rx0	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	DK	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_EE_Rx0	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	EE	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_ES_Rx0	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	ES	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_FI_Rx0	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	FI	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_FR_Rx0	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	FR	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_GB_Rx0	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	GB	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_GR_Rx0	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	GR	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_HK_Rx0	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HK	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
CORP_ALL_0086_CT_AIRB_HR_Rx0	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HR	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_HU_Rx0	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HU	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_IE_Rx0	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IE	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_IL_Rx0	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IL	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_IT_Rx0	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IT	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_JP_Rx0	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	JP	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_KR_Rx0	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	KR	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_LT_Rx0	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LT	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_LU_Rx0	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LU	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_LV_Rx0	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LV	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_MT_Rx0	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	MT	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_NL_Rx0	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	NL	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_NO_Rx0	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	NO	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_PL_Rx0	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	PL	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_PT_Rx0	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	PT	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_RO_Rx0	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	RO	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_RU_Rx0	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	RU	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_SE_Rx0	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SE	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_SG_Rx0	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SG	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_SI_Rx0	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SI	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_SK_Rx0	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SK	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_TR_Rx0	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	TR	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
CORP_ALL_0086_CT_AIRB_US_Rx0	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	US	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_x2_Rx0	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Other countries	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0088_CT_AIRB_x0_Rx0	CORP Non-defaulted Secured	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0088_CT_AIRB_AT_Rx0	CORP Non-defaulted Secured	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	AT	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0088_CT_AIRB_AU_Rx0	CORP Non-defaulted Secured	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	AU	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0088_CT_AIRB_BE_Rx0	CORP Non-defaulted Secured	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BE	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0088_CT_AIRB_BG_Rx0	CORP Non-defaulted Secured	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BG	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0088_CT_AIRB_BR_Rx0	CORP Non-defaulted Secured	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BR	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0088_CT_AIRB_CA_Rx0	CORP Non-defaulted Secured	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CA	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0088_CT_AIRB_CH_Rx0	CORP Non-defaulted Secured	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CH	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0088_CT_AIRB_CN_Rx0	CORP Non-defaulted Secured	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CN	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0088_CT_AIRB_CY_Rx0	CORP Non-defaulted Secured	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CY	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0088_CT_AIRB_CZ_Rx0	CORP Non-defaulted Secured	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CZ	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0088_CT_AIRB_DE_Rx0	CORP Non-defaulted Secured	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	DE	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0088_CT_AIRB_DK_Rx0	CORP Non-defaulted Secured	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	DK	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0088_CT_AIRB_EE_Rx0	CORP Non-defaulted Secured	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	EE	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0088_CT_AIRB_ES_Rx0	CORP Non-defaulted Secured	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	ES	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0088_CT_AIRB_FI_Rx0	CORP Non-defaulted Secured	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	FI	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0088_CT_AIRB_FR_Rx0	CORP Non-defaulted Secured	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	FR	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0088_CT_AIRB_GB_Rx0	CORP Non-defaulted Secured	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	GB	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0088_CT_AIRB_GR_Rx0	CORP Non-defaulted Secured	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	GR	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0088_CT_AIRB_HK_Rx0	CORP Non-defaulted Secured	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HK	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
CORP_ALL_0088_CT_AIRB_HR_Rx0	CORP Non-defaulted Secured	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HR	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0088_CT_AIRB_HU_Rx0	CORP Non-defaulted Secured	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HU	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0088_CT_AIRB_IE_Rx0	CORP Non-defaulted Secured	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IE	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0088_CT_AIRB_IL_Rx0	CORP Non-defaulted Secured	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IL	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0088_CT_AIRB_IT_Rx0	CORP Non-defaulted Secured	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IT	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0088_CT_AIRB_JP_Rx0	CORP Non-defaulted Secured	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	JP	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0088_CT_AIRB_KR_Rx0	CORP Non-defaulted Secured	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	KR	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0088_CT_AIRB_LT_Rx0	CORP Non-defaulted Secured	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LT	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0088_CT_AIRB_LU_Rx0	CORP Non-defaulted Secured	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LU	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0088_CT_AIRB_LV_Rx0	CORP Non-defaulted Secured	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LV	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0088_CT_AIRB_MT_Rx0	CORP Non-defaulted Secured	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	MT	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0088_CT_AIRB_NL_Rx0	CORP Non-defaulted Secured	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	NL	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0088_CT_AIRB_NO_Rx0	CORP Non-defaulted Secured	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	NO	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0088_CT_AIRB_PL_Rx0	CORP Non-defaulted Secured	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	PL	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0088_CT_AIRB_PT_Rx0	CORP Non-defaulted Secured	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	PT	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0088_CT_AIRB_RO_Rx0	CORP Non-defaulted Secured	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	RO	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0088_CT_AIRB_RU_Rx0	CORP Non-defaulted Secured	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	RU	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0088_CT_AIRB_SE_Rx0	CORP Non-defaulted Secured	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SE	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0088_CT_AIRB_SG_Rx0	CORP Non-defaulted Secured	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SG	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0088_CT_AIRB_SI_Rx0	CORP Non-defaulted Secured	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SI	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0088_CT_AIRB_SK_Rx0	CORP Non-defaulted Secured	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SK	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0088_CT_AIRB_TR_Rx0	CORP Non-defaulted Secured	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	TR	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
CORP_ALL_0088_CT_AIRB_US_Rx0	CORP Non-defaulted Secured	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	US	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0088_CT_AIRB_x2_Rx0	CORP Non-defaulted Secured	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Other countries	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0087_CT_AIRB_x0_Rx0	CORP Non-defaulted Unsecured	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Exposures without credit protection	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0087_CT_AIRB_AT_Rx0	CORP Non-defaulted Unsecured	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	AT	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Exposures without credit protection	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0087_CT_AIRB_AU_Rx0	CORP Non-defaulted Unsecured	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	AU	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Exposures without credit protection	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0087_CT_AIRB_BE_Rx0	CORP Non-defaulted Unsecured	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BE	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Exposures without credit protection	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0087_CT_AIRB_BG_Rx0	CORP Non-defaulted Unsecured	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BG	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Exposures without credit protection	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0087_CT_AIRB_BR_Rx0	CORP Non-defaulted Unsecured	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BR	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Exposures without credit protection	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0087_CT_AIRB_CA_Rx0	CORP Non-defaulted Unsecured	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CA	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Exposures without credit protection	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0087_CT_AIRB_CH_Rx0	CORP Non-defaulted Unsecured	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CH	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Exposures without credit protection	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0087_CT_AIRB_CN_Rx0	CORP Non-defaulted Unsecured	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CN	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Exposures without credit protection	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0087_CT_AIRB_CY_Rx0	CORP Non-defaulted Unsecured	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CY	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Exposures without credit protection	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0087_CT_AIRB_CZ_Rx0	CORP Non-defaulted Unsecured	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CZ	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Exposures without credit protection	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0087_CT_AIRB_DE_Rx0	CORP Non-defaulted Unsecured	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	DE	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Exposures without credit protection	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0087_CT_AIRB_DK_Rx0	CORP Non-defaulted Unsecured	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	DK	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Exposures without credit protection	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0087_CT_AIRB_EE_Rx0	CORP Non-defaulted Unsecured	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	EE	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Exposures without credit protection	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0087_CT_AIRB_ES_Rx0	CORP Non-defaulted Unsecured	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	ES	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Exposures without credit protection	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0087_CT_AIRB_FI_Rx0	CORP Non-defaulted Unsecured	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	FI	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Exposures without credit protection	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0087_CT_AIRB_FR_Rx0	CORP Non-defaulted Unsecured	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	FR	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Exposures without credit protection	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0087_CT_AIRB_GB_Rx0	CORP Non-defaulted Unsecured	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	GB	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Exposures without credit protection	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0087_CT_AIRB_GR_Rx0	CORP Non-defaulted Unsecured	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	GR	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Exposures without credit protection	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0087_CT_AIRB_HK_Rx0	CORP Non-defaulted Unsecured	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HK	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Exposures without credit protection	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
CORP_ALL_0087_CT_AIRB_HR_Rx0	CORP Non-defaulted Unsecured	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HR	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Exposures without credit protection	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0087_CT_AIRB_HU_Rx0	CORP Non-defaulted Unsecured	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HU	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Exposures without credit protection	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0087_CT_AIRB_IE_Rx0	CORP Non-defaulted Unsecured	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IE	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Exposures without credit protection	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0087_CT_AIRB_IL_Rx0	CORP Non-defaulted Unsecured	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IL	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Exposures without credit protection	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0087_CT_AIRB_IT_Rx0	CORP Non-defaulted Unsecured	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IT	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Exposures without credit protection	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0087_CT_AIRB_JP_Rx0	CORP Non-defaulted Unsecured	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	JP	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Exposures without credit protection	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0087_CT_AIRB_KR_Rx0	CORP Non-defaulted Unsecured	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	KR	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Exposures without credit protection	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0087_CT_AIRB_LT_Rx0	CORP Non-defaulted Unsecured	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LT	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Exposures without credit protection	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0087_CT_AIRB_LU_Rx0	CORP Non-defaulted Unsecured	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LU	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Exposures without credit protection	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0087_CT_AIRB_LV_Rx0	CORP Non-defaulted Unsecured	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LV	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Exposures without credit protection	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0087_CT_AIRB_MT_Rx0	CORP Non-defaulted Unsecured	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	MT	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Exposures without credit protection	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0087_CT_AIRB_NL_Rx0	CORP Non-defaulted Unsecured	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	NL	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Exposures without credit protection	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0087_CT_AIRB_NO_Rx0	CORP Non-defaulted Unsecured	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	NO	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Exposures without credit protection	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0087_CT_AIRB_PL_Rx0	CORP Non-defaulted Unsecured	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	PL	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Exposures without credit protection	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0087_CT_AIRB_PT_Rx0	CORP Non-defaulted Unsecured	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	PT	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Exposures without credit protection	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0087_CT_AIRB_RO_Rx0	CORP Non-defaulted Unsecured	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	RO	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Exposures without credit protection	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0087_CT_AIRB_RU_Rx0	CORP Non-defaulted Unsecured	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	RU	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Exposures without credit protection	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0087_CT_AIRB_SE_Rx0	CORP Non-defaulted Unsecured	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SE	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Exposures without credit protection	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0087_CT_AIRB_SG_Rx0	CORP Non-defaulted Unsecured	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SG	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Exposures without credit protection	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0087_CT_AIRB_SI_Rx0	CORP Non-defaulted Unsecured	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SI	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Exposures without credit protection	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0087_CT_AIRB_SK_Rx0	CORP Non-defaulted Unsecured	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SK	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Exposures without credit protection	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0087_CT_AIRB_TR_Rx0	CORP Non-defaulted Unsecured	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	TR	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Exposures without credit protection	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
CORP_ALL_0087_CT_AIRB_US_Rx0	CORP Non-defaulted Unsecured	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	US	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Exposures without credit protection	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0087_CT_AIRB_x2_Rx0	CORP Non-defaulted Unsecured	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Other countries	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Exposures without credit protection	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0089_CT_AIRB_x0_Rx0	CORP Non-defaulted Secured	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Real estate collateral	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0089_CT_AIRB_AT_Rx0	CORP Non-defaulted Secured	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	AT	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Real estate collateral	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0089_CT_AIRB_AU_Rx0	CORP Non-defaulted Secured	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	AU	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Real estate collateral	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0089_CT_AIRB_BE_Rx0	CORP Non-defaulted Secured	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BE	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Real estate collateral	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0089_CT_AIRB_BG_Rx0	CORP Non-defaulted Secured	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BG	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Real estate collateral	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0089_CT_AIRB_BR_Rx0	CORP Non-defaulted Secured	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BR	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Real estate collateral	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0089_CT_AIRB_CA_Rx0	CORP Non-defaulted Secured	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CA	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Real estate collateral	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0089_CT_AIRB_CH_Rx0	CORP Non-defaulted Secured	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CH	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Real estate collateral	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0089_CT_AIRB_CN_Rx0	CORP Non-defaulted Secured	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CN	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Real estate collateral	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0089_CT_AIRB_CY_Rx0	CORP Non-defaulted Secured	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CY	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Real estate collateral	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0089_CT_AIRB_CZ_Rx0	CORP Non-defaulted Secured	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CZ	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Real estate collateral	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0089_CT_AIRB_DE_Rx0	CORP Non-defaulted Secured	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	DE	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Real estate collateral	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0089_CT_AIRB_DK_Rx0	CORP Non-defaulted Secured	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	DK	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Real estate collateral	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0089_CT_AIRB_EE_Rx0	CORP Non-defaulted Secured	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	EE	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Real estate collateral	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0089_CT_AIRB_ES_Rx0	CORP Non-defaulted Secured	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	ES	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Real estate collateral	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0089_CT_AIRB_FI_Rx0	CORP Non-defaulted Secured	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	FI	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Real estate collateral	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0089_CT_AIRB_FR_Rx0	CORP Non-defaulted Secured	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	FR	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Real estate collateral	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0089_CT_AIRB_GB_Rx0	CORP Non-defaulted Secured	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	GB	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Real estate collateral	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0089_CT_AIRB_GR_Rx0	CORP Non-defaulted Secured	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	GR	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Real estate collateral	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0089_CT_AIRB_HK_Rx0	CORP Non-defaulted Secured	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HK	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Real estate collateral	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
CORP_ALL_0089_CT_AIRB_HR_Rx0	CORP Non-defaulted Secured	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HR	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Real estate collateral	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0089_CT_AIRB_HU_Rx0	CORP Non-defaulted Secured	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HU	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Real estate collateral	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0089_CT_AIRB_IE_Rx0	CORP Non-defaulted Secured	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IE	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Real estate collateral	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0089_CT_AIRB_IL_Rx0	CORP Non-defaulted Secured	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IL	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Real estate collateral	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0089_CT_AIRB_IT_Rx0	CORP Non-defaulted Secured	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IT	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Real estate collateral	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0089_CT_AIRB_JP_Rx0	CORP Non-defaulted Secured	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	JP	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Real estate collateral	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0089_CT_AIRB_KR_Rx0	CORP Non-defaulted Secured	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	KR	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Real estate collateral	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0089_CT_AIRB_LT_Rx0	CORP Non-defaulted Secured	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LT	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Real estate collateral	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0089_CT_AIRB_LU_Rx0	CORP Non-defaulted Secured	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LU	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Real estate collateral	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0089_CT_AIRB_LV_Rx0	CORP Non-defaulted Secured	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LV	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Real estate collateral	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0089_CT_AIRB_MT_Rx0	CORP Non-defaulted Secured	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	MT	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Real estate collateral	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0089_CT_AIRB_NL_Rx0	CORP Non-defaulted Secured	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	NL	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Real estate collateral	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0089_CT_AIRB_NO_Rx0	CORP Non-defaulted Secured	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	NO	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Real estate collateral	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0089_CT_AIRB_PL_Rx0	CORP Non-defaulted Secured	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	PL	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Real estate collateral	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0089_CT_AIRB_PT_Rx0	CORP Non-defaulted Secured	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	PT	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Real estate collateral	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0089_CT_AIRB_RO_Rx0	CORP Non-defaulted Secured	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	RO	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Real estate collateral	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0089_CT_AIRB_RU_Rx0	CORP Non-defaulted Secured	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	RU	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Real estate collateral	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0089_CT_AIRB_SE_Rx0	CORP Non-defaulted Secured	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SE	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Real estate collateral	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0089_CT_AIRB_SG_Rx0	CORP Non-defaulted Secured	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SG	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Real estate collateral	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0089_CT_AIRB_SI_Rx0	CORP Non-defaulted Secured	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SI	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Real estate collateral	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0089_CT_AIRB_SK_Rx0	CORP Non-defaulted Secured	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SK	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Real estate collateral	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0089_CT_AIRB_TR_Rx0	CORP Non-defaulted Secured	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	TR	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Real estate collateral	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
CORP_ALL_0089_CT_AIRB_US_Rx0	CORP Non-defaulted Secured	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	US	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Real estate collateral	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0089_CT_AIRB_x2_Rx0	CORP Non-defaulted Secured	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Other countries	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Real estate collateral	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0090_CT_AIRB_x0_Rx0	CORP Non-defaulted Secured	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Eligible collateral other than real estate	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0090_CT_AIRB_AT_Rx0	CORP Non-defaulted Secured	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	AT	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Eligible collateral other than real estate	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0090_CT_AIRB_AU_Rx0	CORP Non-defaulted Secured	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	AU	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Eligible collateral other than real estate	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0090_CT_AIRB_BE_Rx0	CORP Non-defaulted Secured	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BE	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Eligible collateral other than real estate	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0090_CT_AIRB_BG_Rx0	CORP Non-defaulted Secured	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BG	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Eligible collateral other than real estate	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0090_CT_AIRB_BR_Rx0	CORP Non-defaulted Secured	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BR	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Eligible collateral other than real estate	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0090_CT_AIRB_CA_Rx0	CORP Non-defaulted Secured	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CA	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Eligible collateral other than real estate	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0090_CT_AIRB_CH_Rx0	CORP Non-defaulted Secured	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CH	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Eligible collateral other than real estate	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0090_CT_AIRB_CN_Rx0	CORP Non-defaulted Secured	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CN	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Eligible collateral other than real estate	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0090_CT_AIRB_CY_Rx0	CORP Non-defaulted Secured	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CY	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Eligible collateral other than real estate	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0090_CT_AIRB_CZ_Rx0	CORP Non-defaulted Secured	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CZ	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Eligible collateral other than real estate	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0090_CT_AIRB_DE_Rx0	CORP Non-defaulted Secured	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	DE	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Eligible collateral other than real estate	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0090_CT_AIRB_DK_Rx0	CORP Non-defaulted Secured	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	DK	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Eligible collateral other than real estate	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0090_CT_AIRB_EE_Rx0	CORP Non-defaulted Secured	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	EE	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Eligible collateral other than real estate	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0090_CT_AIRB_ES_Rx0	CORP Non-defaulted Secured	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	ES	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Eligible collateral other than real estate	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0090_CT_AIRB_FI_Rx0	CORP Non-defaulted Secured	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	FI	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Eligible collateral other than real estate	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0090_CT_AIRB_FR_Rx0	CORP Non-defaulted Secured	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	FR	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Eligible collateral other than real estate	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0090_CT_AIRB_GB_Rx0	CORP Non-defaulted Secured	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	GB	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Eligible collateral other than real estate	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0090_CT_AIRB_GR_Rx0	CORP Non-defaulted Secured	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	GR	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Eligible collateral other than real estate	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0090_CT_AIRB_HK_Rx0	CORP Non-defaulted Secured	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HK	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Eligible collateral other than real estate	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
CORP_ALL_0090_CT_AIRB_HR_Rx0	CORP Non-defaulted Secured	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HR	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Eligible collateral other than real estate	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0090_CT_AIRB_HU_Rx0	CORP Non-defaulted Secured	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HU	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Eligible collateral other than real estate	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0090_CT_AIRB_IE_Rx0	CORP Non-defaulted Secured	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IE	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Eligible collateral other than real estate	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0090_CT_AIRB_IL_Rx0	CORP Non-defaulted Secured	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IL	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Eligible collateral other than real estate	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0090_CT_AIRB_IT_Rx0	CORP Non-defaulted Secured	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IT	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Eligible collateral other than real estate	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0090_CT_AIRB_JP_Rx0	CORP Non-defaulted Secured	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	JP	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Eligible collateral other than real estate	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0090_CT_AIRB_KR_Rx0	CORP Non-defaulted Secured	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	KR	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Eligible collateral other than real estate	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0090_CT_AIRB_LT_Rx0	CORP Non-defaulted Secured	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LT	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Eligible collateral other than real estate	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0090_CT_AIRB_LU_Rx0	CORP Non-defaulted Secured	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LU	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Eligible collateral other than real estate	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0090_CT_AIRB_LV_Rx0	CORP Non-defaulted Secured	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LV	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Eligible collateral other than real estate	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0090_CT_AIRB_MT_Rx0	CORP Non-defaulted Secured	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	MT	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Eligible collateral other than real estate	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0090_CT_AIRB_NL_Rx0	CORP Non-defaulted Secured	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	NL	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Eligible collateral other than real estate	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0090_CT_AIRB_NO_Rx0	CORP Non-defaulted Secured	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	NO	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Eligible collateral other than real estate	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0090_CT_AIRB_PL_Rx0	CORP Non-defaulted Secured	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	PL	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Eligible collateral other than real estate	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0090_CT_AIRB_PT_Rx0	CORP Non-defaulted Secured	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	PT	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Eligible collateral other than real estate	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0090_CT_AIRB_RO_Rx0	CORP Non-defaulted Secured	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	RO	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Eligible collateral other than real estate	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0090_CT_AIRB_RU_Rx0	CORP Non-defaulted Secured	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	RU	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Eligible collateral other than real estate	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0090_CT_AIRB_SE_Rx0	CORP Non-defaulted Secured	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SE	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Eligible collateral other than real estate	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0090_CT_AIRB_SG_Rx0	CORP Non-defaulted Secured	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SG	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Eligible collateral other than real estate	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0090_CT_AIRB_SI_Rx0	CORP Non-defaulted Secured	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SI	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Eligible collateral other than real estate	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0090_CT_AIRB_SK_Rx0	CORP Non-defaulted Secured	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SK	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Eligible collateral other than real estate	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0090_CT_AIRB_TR_Rx0	CORP Non-defaulted Secured	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	TR	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Eligible collateral other than real estate	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
CORP_ALL_0090_CT_AIRB_US_Rx0	CORP Non-defaulted Secured	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	US	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Eligible collateral other than real estate	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0090_CT_AIRB_x2_Rx0	CORP Non-defaulted Secured	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Other countries	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Eligible collateral other than real estate	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0091_CT_AIRB_x0_Rx0	CORP Non-defaulted Unsecured Construction	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Exposures without credit protection	Not applicable	F Construction	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0091_CT_AIRB_AT_Rx0	CORP Non-defaulted Unsecured Construction	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	AT	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Exposures without credit protection	Not applicable	F Construction	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0091_CT_AIRB_AU_Rx0	CORP Non-defaulted Unsecured Construction	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	AU	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Exposures without credit protection	Not applicable	F Construction	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0091_CT_AIRB_BE_Rx0	CORP Non-defaulted Unsecured Construction	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BE	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Exposures without credit protection	Not applicable	F Construction	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0091_CT_AIRB_BG_Rx0	CORP Non-defaulted Unsecured Construction	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BG	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Exposures without credit protection	Not applicable	F Construction	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0091_CT_AIRB_BR_Rx0	CORP Non-defaulted Unsecured Construction	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BR	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Exposures without credit protection	Not applicable	F Construction	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0091_CT_AIRB_CA_Rx0	CORP Non-defaulted Unsecured Construction	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CA	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Exposures without credit protection	Not applicable	F Construction	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0091_CT_AIRB_CH_Rx0	CORP Non-defaulted Unsecured Construction	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CH	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Exposures without credit protection	Not applicable	F Construction	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0091_CT_AIRB_CN_Rx0	CORP Non-defaulted Unsecured Construction	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CN	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Exposures without credit protection	Not applicable	F Construction	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0091_CT_AIRB_CY_Rx0	CORP Non-defaulted Unsecured Construction	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CY	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Exposures without credit protection	Not applicable	F Construction	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0091_CT_AIRB_CZ_Rx0	CORP Non-defaulted Unsecured Construction	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CZ	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Exposures without credit protection	Not applicable	F Construction	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0091_CT_AIRB_DE_Rx0	CORP Non-defaulted Unsecured Construction	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	DE	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Exposures without credit protection	Not applicable	F Construction	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0091_CT_AIRB_DK_Rx0	CORP Non-defaulted Unsecured Construction	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	DK	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Exposures without credit protection	Not applicable	F Construction	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0091_CT_AIRB_EE_Rx0	CORP Non-defaulted Unsecured Construction	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	EE	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Exposures without credit protection	Not applicable	F Construction	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0091_CT_AIRB_ES_Rx0	CORP Non-defaulted Unsecured Construction	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	ES	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Exposures without credit protection	Not applicable	F Construction	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0091_CT_AIRB_FI_Rx0	CORP Non-defaulted Unsecured Construction	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	FI	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Exposures without credit protection	Not applicable	F Construction	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0091_CT_AIRB_FR_Rx0	CORP Non-defaulted Unsecured Construction	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	FR	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Exposures without credit protection	Not applicable	F Construction	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0091_CT_AIRB_GB_Rx0	CORP Non-defaulted Unsecured Construction	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	GB	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Exposures without credit protection	Not applicable	F Construction	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0091_CT_AIRB_GR_Rx0	CORP Non-defaulted Unsecured Construction	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	GR	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Exposures without credit protection	Not applicable	F Construction	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0091_CT_AIRB_HK_Rx0	CORP Non-defaulted Unsecured Construction	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HK	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Exposures without credit protection	Not applicable	F Construction	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
CORP_ALL_0091_CT_AIRB_HR_Rx0	CORP Non-defaulted Unsecured Construction	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HR	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Exposures without credit protection	Not applicable	F Construction	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0091_CT_AIRB_HU_Rx0	CORP Non-defaulted Unsecured Construction	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HU	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Exposures without credit protection	Not applicable	F Construction	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0091_CT_AIRB_IE_Rx0	CORP Non-defaulted Unsecured Construction	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IE	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Exposures without credit protection	Not applicable	F Construction	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0091_CT_AIRB_IL_Rx0	CORP Non-defaulted Unsecured Construction	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IL	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Exposures without credit protection	Not applicable	F Construction	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0091_CT_AIRB_IT_Rx0	CORP Non-defaulted Unsecured Construction	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IT	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Exposures without credit protection	Not applicable	F Construction	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0091_CT_AIRB_JP_Rx0	CORP Non-defaulted Unsecured Construction	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	JP	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Exposures without credit protection	Not applicable	F Construction	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0091_CT_AIRB_KR_Rx0	CORP Non-defaulted Unsecured Construction	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	KR	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Exposures without credit protection	Not applicable	F Construction	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0091_CT_AIRB_LT_Rx0	CORP Non-defaulted Unsecured Construction	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LT	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Exposures without credit protection	Not applicable	F Construction	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0091_CT_AIRB_LU_Rx0	CORP Non-defaulted Unsecured Construction	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LU	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Exposures without credit protection	Not applicable	F Construction	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0091_CT_AIRB_LV_Rx0	CORP Non-defaulted Unsecured Construction	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LV	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Exposures without credit protection	Not applicable	F Construction	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0091_CT_AIRB_MT_Rx0	CORP Non-defaulted Unsecured Construction	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	MT	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Exposures without credit protection	Not applicable	F Construction	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0091_CT_AIRB_NL_Rx0	CORP Non-defaulted Unsecured Construction	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	NL	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Exposures without credit protection	Not applicable	F Construction	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0091_CT_AIRB_NO_Rx0	CORP Non-defaulted Unsecured Construction	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	NO	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Exposures without credit protection	Not applicable	F Construction	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0091_CT_AIRB_PL_Rx0	CORP Non-defaulted Unsecured Construction	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	PL	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Exposures without credit protection	Not applicable	F Construction	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0091_CT_AIRB_PT_Rx0	CORP Non-defaulted Unsecured Construction	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	PT	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Exposures without credit protection	Not applicable	F Construction	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0091_CT_AIRB_RO_Rx0	CORP Non-defaulted Unsecured Construction	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	RO	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Exposures without credit protection	Not applicable	F Construction	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0091_CT_AIRB_RU_Rx0	CORP Non-defaulted Unsecured Construction	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	RU	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Exposures without credit protection	Not applicable	F Construction	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0091_CT_AIRB_SE_Rx0	CORP Non-defaulted Unsecured Construction	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SE	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Exposures without credit protection	Not applicable	F Construction	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0091_CT_AIRB_SG_Rx0	CORP Non-defaulted Unsecured Construction	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SG	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Exposures without credit protection	Not applicable	F Construction	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0091_CT_AIRB_SI_Rx0	CORP Non-defaulted Unsecured Construction	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SI	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Exposures without credit protection	Not applicable	F Construction	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0091_CT_AIRB_SK_Rx0	CORP Non-defaulted Unsecured Construction	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SK	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Exposures without credit protection	Not applicable	F Construction	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0091_CT_AIRB_TR_Rx0	CORP Non-defaulted Unsecured Construction	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	TR	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Exposures without credit protection	Not applicable	F Construction	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
CORP_ALL_0091_CT_AIRB_US_Rx0	CORP Non-defaulted Unsecured Construction	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	US	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Exposures without credit protection	Not applicable	F Construction	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0091_CT_AIRB_x2_Rx0	CORP Non-defaulted Unsecured Construction	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Other countries	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Exposures without credit protection	Not applicable	F Construction	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0092_CT_AIRB_x0_Rx0	CORP Non-defaulted Secured Construction	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Not applicable	F Construction	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0092_CT_AIRB_AT_Rx0	CORP Non-defaulted Secured Construction	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	AT	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Not applicable	F Construction	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0092_CT_AIRB_AU_Rx0	CORP Non-defaulted Secured Construction	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	AU	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Not applicable	F Construction	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0092_CT_AIRB_BE_Rx0	CORP Non-defaulted Secured Construction	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BE	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Not applicable	F Construction	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0092_CT_AIRB_BG_Rx0	CORP Non-defaulted Secured Construction	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BG	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Not applicable	F Construction	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0092_CT_AIRB_BR_Rx0	CORP Non-defaulted Secured Construction	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BR	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Not applicable	F Construction	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0092_CT_AIRB_CA_Rx0	CORP Non-defaulted Secured Construction	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CA	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Not applicable	F Construction	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0092_CT_AIRB_CH_Rx0	CORP Non-defaulted Secured Construction	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CH	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Not applicable	F Construction	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0092_CT_AIRB_CN_Rx0	CORP Non-defaulted Secured Construction	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CN	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Not applicable	F Construction	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0092_CT_AIRB_CY_Rx0	CORP Non-defaulted Secured Construction	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CY	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Not applicable	F Construction	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0092_CT_AIRB_CZ_Rx0	CORP Non-defaulted Secured Construction	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CZ	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Not applicable	F Construction	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0092_CT_AIRB_DE_Rx0	CORP Non-defaulted Secured Construction	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	DE	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Not applicable	F Construction	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0092_CT_AIRB_DK_Rx0	CORP Non-defaulted Secured Construction	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	DK	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Not applicable	F Construction	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0092_CT_AIRB_EE_Rx0	CORP Non-defaulted Secured Construction	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	EE	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Not applicable	F Construction	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0092_CT_AIRB_ES_Rx0	CORP Non-defaulted Secured Construction	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	ES	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Not applicable	F Construction	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0092_CT_AIRB_FI_Rx0	CORP Non-defaulted Secured Construction	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	FI	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Not applicable	F Construction	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0092_CT_AIRB_FR_Rx0	CORP Non-defaulted Secured Construction	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	FR	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Not applicable	F Construction	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0092_CT_AIRB_GB_Rx0	CORP Non-defaulted Secured Construction	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	GB	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Not applicable	F Construction	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0092_CT_AIRB_GR_Rx0	CORP Non-defaulted Secured Construction	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	GR	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Not applicable	F Construction	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0092_CT_AIRB_HK_Rx0	CORP Non-defaulted Secured Construction	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HK	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Not applicable	F Construction	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
CORP_ALL_0092_CT_AIRB_HR_Rx0	CORP Non-defaulted Secured Construction	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HR	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Not applicable	F Construction	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0092_CT_AIRB_HU_Rx0	CORP Non-defaulted Secured Construction	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HU	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Not applicable	F Construction	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0092_CT_AIRB_IE_Rx0	CORP Non-defaulted Secured Construction	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IE	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Not applicable	F Construction	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0092_CT_AIRB_IL_Rx0	CORP Non-defaulted Secured Construction	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IL	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Not applicable	F Construction	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0092_CT_AIRB_IT_Rx0	CORP Non-defaulted Secured Construction	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IT	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Not applicable	F Construction	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0092_CT_AIRB_JP_Rx0	CORP Non-defaulted Secured Construction	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	JP	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Not applicable	F Construction	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0092_CT_AIRB_KR_Rx0	CORP Non-defaulted Secured Construction	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	KR	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Not applicable	F Construction	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0092_CT_AIRB_LT_Rx0	CORP Non-defaulted Secured Construction	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LT	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Not applicable	F Construction	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0092_CT_AIRB_LU_Rx0	CORP Non-defaulted Secured Construction	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LU	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Not applicable	F Construction	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0092_CT_AIRB_LV_Rx0	CORP Non-defaulted Secured Construction	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LV	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Not applicable	F Construction	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0092_CT_AIRB_MT_Rx0	CORP Non-defaulted Secured Construction	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	MT	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Not applicable	F Construction	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0092_CT_AIRB_NL_Rx0	CORP Non-defaulted Secured Construction	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	NL	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Not applicable	F Construction	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0092_CT_AIRB_NO_Rx0	CORP Non-defaulted Secured Construction	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	NO	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Not applicable	F Construction	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0092_CT_AIRB_PL_Rx0	CORP Non-defaulted Secured Construction	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	PL	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Not applicable	F Construction	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0092_CT_AIRB_PT_Rx0	CORP Non-defaulted Secured Construction	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	PT	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Not applicable	F Construction	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0092_CT_AIRB_RO_Rx0	CORP Non-defaulted Secured Construction	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	RO	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Not applicable	F Construction	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0092_CT_AIRB_RU_Rx0	CORP Non-defaulted Secured Construction	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	RU	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Not applicable	F Construction	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0092_CT_AIRB_SE_Rx0	CORP Non-defaulted Secured Construction	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SE	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Not applicable	F Construction	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0092_CT_AIRB_SG_Rx0	CORP Non-defaulted Secured Construction	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SG	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Not applicable	F Construction	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0092_CT_AIRB_SI_Rx0	CORP Non-defaulted Secured Construction	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SI	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Not applicable	F Construction	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0092_CT_AIRB_SK_Rx0	CORP Non-defaulted Secured Construction	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SK	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Not applicable	F Construction	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0092_CT_AIRB_TR_Rx0	CORP Non-defaulted Secured Construction	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	TR	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Not applicable	F Construction	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
CORP_ALL_0092_CT_AIRB_US_Rx0	CORP Non-defaulted Secured Construction	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	US	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Not applicable	F Construction	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0092_CT_AIRB_x2_Rx0	CORP Non-defaulted Secured Construction	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Other countries	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Not applicable	F Construction	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
MORT_ALL_0093_CT_AIRB_x0_Rx0	Mortgages Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Not applicable	Retail - No SME - Secured by real estate	Not applicable	Defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0093_CT_AIRB_AT_Rx0	Mortgages Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	AT	Not applicable	Retail - No SME - Secured by real estate	Not applicable	Defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0093_CT_AIRB_AU_Rx0	Mortgages Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	AU	Not applicable	Retail - No SME - Secured by real estate	Not applicable	Defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0093_CT_AIRB_BE_Rx0	Mortgages Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BE	Not applicable	Retail - No SME - Secured by real estate	Not applicable	Defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0093_CT_AIRB_BG_Rx0	Mortgages Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BG	Not applicable	Retail - No SME - Secured by real estate	Not applicable	Defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0093_CT_AIRB_BR_Rx0	Mortgages Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BR	Not applicable	Retail - No SME - Secured by real estate	Not applicable	Defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0093_CT_AIRB_CA_Rx0	Mortgages Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CA	Not applicable	Retail - No SME - Secured by real estate	Not applicable	Defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0093_CT_AIRB_CH_Rx0	Mortgages Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CH	Not applicable	Retail - No SME - Secured by real estate	Not applicable	Defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0093_CT_AIRB_CN_Rx0	Mortgages Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CN	Not applicable	Retail - No SME - Secured by real estate	Not applicable	Defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0093_CT_AIRB_CY_Rx0	Mortgages Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CY	Not applicable	Retail - No SME - Secured by real estate	Not applicable	Defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0093_CT_AIRB_CZ_Rx0	Mortgages Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CZ	Not applicable	Retail - No SME - Secured by real estate	Not applicable	Defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0093_CT_AIRB_DE_Rx0	Mortgages Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	DE	Not applicable	Retail - No SME - Secured by real estate	Not applicable	Defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0093_CT_AIRB_DK_Rx0	Mortgages Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	DK	Not applicable	Retail - No SME - Secured by real estate	Not applicable	Defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0093_CT_AIRB_EE_Rx0	Mortgages Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	EE	Not applicable	Retail - No SME - Secured by real estate	Not applicable	Defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0093_CT_AIRB_ES_Rx0	Mortgages Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	ES	Not applicable	Retail - No SME - Secured by real estate	Not applicable	Defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0093_CT_AIRB_FI_Rx0	Mortgages Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	FI	Not applicable	Retail - No SME - Secured by real estate	Not applicable	Defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0093_CT_AIRB_FR_Rx0	Mortgages Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	FR	Not applicable	Retail - No SME - Secured by real estate	Not applicable	Defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0093_CT_AIRB_GB_Rx0	Mortgages Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	GB	Not applicable	Retail - No SME - Secured by real estate	Not applicable	Defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0093_CT_AIRB_GR_Rx0	Mortgages Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	GR	Not applicable	Retail - No SME - Secured by real estate	Not applicable	Defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0093_CT_AIRB_HK_Rx0	Mortgages Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HK	Not applicable	Retail - No SME - Secured by real estate	Not applicable	Defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
MORT_ALL_0093_CT_AIRB_HR_Rx0	Mortgages Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HR	Not applicable	Retail - No SME - Secured by real estate	Not applicable	Defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0093_CT_AIRB_HU_Rx0	Mortgages Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HU	Not applicable	Retail - No SME - Secured by real estate	Not applicable	Defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0093_CT_AIRB_IE_Rx0	Mortgages Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IE	Not applicable	Retail - No SME - Secured by real estate	Not applicable	Defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0093_CT_AIRB_IL_Rx0	Mortgages Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IL	Not applicable	Retail - No SME - Secured by real estate	Not applicable	Defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0093_CT_AIRB_IT_Rx0	Mortgages Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IT	Not applicable	Retail - No SME - Secured by real estate	Not applicable	Defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0093_CT_AIRB_JP_Rx0	Mortgages Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	JP	Not applicable	Retail - No SME - Secured by real estate	Not applicable	Defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0093_CT_AIRB_KR_Rx0	Mortgages Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	KR	Not applicable	Retail - No SME - Secured by real estate	Not applicable	Defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0093_CT_AIRB_LT_Rx0	Mortgages Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LT	Not applicable	Retail - No SME - Secured by real estate	Not applicable	Defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0093_CT_AIRB_LU_Rx0	Mortgages Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LU	Not applicable	Retail - No SME - Secured by real estate	Not applicable	Defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0093_CT_AIRB_LV_Rx0	Mortgages Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LV	Not applicable	Retail - No SME - Secured by real estate	Not applicable	Defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0093_CT_AIRB_MT_Rx0	Mortgages Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	MT	Not applicable	Retail - No SME - Secured by real estate	Not applicable	Defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0093_CT_AIRB_NL_Rx0	Mortgages Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	NL	Not applicable	Retail - No SME - Secured by real estate	Not applicable	Defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0093_CT_AIRB_NO_Rx0	Mortgages Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	NO	Not applicable	Retail - No SME - Secured by real estate	Not applicable	Defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0093_CT_AIRB_PL_Rx0	Mortgages Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	PL	Not applicable	Retail - No SME - Secured by real estate	Not applicable	Defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0093_CT_AIRB_PT_Rx0	Mortgages Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	PT	Not applicable	Retail - No SME - Secured by real estate	Not applicable	Defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0093_CT_AIRB_RO_Rx0	Mortgages Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	RO	Not applicable	Retail - No SME - Secured by real estate	Not applicable	Defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0093_CT_AIRB_RU_Rx0	Mortgages Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	RU	Not applicable	Retail - No SME - Secured by real estate	Not applicable	Defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0093_CT_AIRB_SE_Rx0	Mortgages Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SE	Not applicable	Retail - No SME - Secured by real estate	Not applicable	Defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0093_CT_AIRB_SG_Rx0	Mortgages Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SG	Not applicable	Retail - No SME - Secured by real estate	Not applicable	Defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0093_CT_AIRB_SI_Rx0	Mortgages Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SI	Not applicable	Retail - No SME - Secured by real estate	Not applicable	Defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0093_CT_AIRB_SK_Rx0	Mortgages Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SK	Not applicable	Retail - No SME - Secured by real estate	Not applicable	Defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0093_CT_AIRB_TR_Rx0	Mortgages Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	TR	Not applicable	Retail - No SME - Secured by real estate	Not applicable	Defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
MORT_ALL_0093_CT_AIRB_US_Rx0	Mortgages Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	US	Not applicable	Retail - No SME - Secured by real estate	Not applicable	Defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0093_CT_AIRB_x2_Rx0	Mortgages Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Other countries	Not applicable	Retail - No SME - Secured by real estate	Not applicable	Defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_x0_Rx0	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Not applicable	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_AT_Rx0	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	AT	Not applicable	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_AU_Rx0	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	AU	Not applicable	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_BE_Rx0	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BE	Not applicable	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_BG_Rx0	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BG	Not applicable	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_BR_Rx0	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BR	Not applicable	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_CA_Rx0	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CA	Not applicable	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_CH_Rx0	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CH	Not applicable	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_CN_Rx0	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CN	Not applicable	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_CY_Rx0	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CY	Not applicable	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_CZ_Rx0	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CZ	Not applicable	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_DE_Rx0	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	DE	Not applicable	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_DK_Rx0	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	DK	Not applicable	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_EE_Rx0	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	EE	Not applicable	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_ES_Rx0	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	ES	Not applicable	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_FI_Rx0	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	FI	Not applicable	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_FR_Rx0	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	FR	Not applicable	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_GB_Rx0	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	GB	Not applicable	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_GR_Rx0	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	GR	Not applicable	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_HK_Rx0	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HK	Not applicable	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
MORT_ALL_0094_CT_AIRB_HR_Rx0	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HR	Not applicable	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_HU_Rx0	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HU	Not applicable	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_IE_Rx0	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IE	Not applicable	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_IL_Rx0	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IL	Not applicable	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_IT_Rx0	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IT	Not applicable	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_JP_Rx0	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	JP	Not applicable	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_KR_Rx0	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	KR	Not applicable	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_LT_Rx0	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LT	Not applicable	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_LU_Rx0	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LU	Not applicable	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_LV_Rx0	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LV	Not applicable	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_MT_Rx0	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	MT	Not applicable	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_NL_Rx0	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	NL	Not applicable	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_NO_Rx0	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	NO	Not applicable	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_PL_Rx0	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	PL	Not applicable	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_PT_Rx0	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	PT	Not applicable	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_RO_Rx0	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	RO	Not applicable	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_RU_Rx0	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	RU	Not applicable	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_SE_Rx0	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SE	Not applicable	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_SG_Rx0	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SG	Not applicable	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_SI_Rx0	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SI	Not applicable	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_SK_Rx0	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SK	Not applicable	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_TR_Rx0	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	TR	Not applicable	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
MORT_ALL_0094_CT_AIRB_US_Rx0	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	US	Not applicable	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_x2_Rx0	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Other countries	Not applicable	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0096_CT_AIRB_x0_Rx0	Mortgages Non-defaulted Secured	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Not applicable	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0096_CT_AIRB_AT_Rx0	Mortgages Non-defaulted Secured	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	AT	Not applicable	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0096_CT_AIRB_AU_Rx0	Mortgages Non-defaulted Secured	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	AU	Not applicable	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0096_CT_AIRB_BE_Rx0	Mortgages Non-defaulted Secured	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BE	Not applicable	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0096_CT_AIRB_BG_Rx0	Mortgages Non-defaulted Secured	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BG	Not applicable	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0096_CT_AIRB_BR_Rx0	Mortgages Non-defaulted Secured	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BR	Not applicable	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0096_CT_AIRB_CA_Rx0	Mortgages Non-defaulted Secured	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CA	Not applicable	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0096_CT_AIRB_CH_Rx0	Mortgages Non-defaulted Secured	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CH	Not applicable	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0096_CT_AIRB_CN_Rx0	Mortgages Non-defaulted Secured	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CN	Not applicable	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0096_CT_AIRB_CY_Rx0	Mortgages Non-defaulted Secured	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CY	Not applicable	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0096_CT_AIRB_CZ_Rx0	Mortgages Non-defaulted Secured	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CZ	Not applicable	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0096_CT_AIRB_DE_Rx0	Mortgages Non-defaulted Secured	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	DE	Not applicable	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0096_CT_AIRB_DK_Rx0	Mortgages Non-defaulted Secured	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	DK	Not applicable	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0096_CT_AIRB_EE_Rx0	Mortgages Non-defaulted Secured	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	EE	Not applicable	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0096_CT_AIRB_ES_Rx0	Mortgages Non-defaulted Secured	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	ES	Not applicable	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0096_CT_AIRB_FI_Rx0	Mortgages Non-defaulted Secured	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	FI	Not applicable	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0096_CT_AIRB_FR_Rx0	Mortgages Non-defaulted Secured	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	FR	Not applicable	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0096_CT_AIRB_GB_Rx0	Mortgages Non-defaulted Secured	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	GB	Not applicable	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0096_CT_AIRB_GR_Rx0	Mortgages Non-defaulted Secured	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	GR	Not applicable	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0096_CT_AIRB_HK_Rx0	Mortgages Non-defaulted Secured	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HK	Not applicable	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
MORT_ALL_0096_CT_AIRB_HR_Rx0	Mortgages Non-defaulted Secured	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HR	Not applicable	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0096_CT_AIRB_HU_Rx0	Mortgages Non-defaulted Secured	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HU	Not applicable	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0096_CT_AIRB_IE_Rx0	Mortgages Non-defaulted Secured	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IE	Not applicable	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0096_CT_AIRB_IL_Rx0	Mortgages Non-defaulted Secured	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IL	Not applicable	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0096_CT_AIRB_IT_Rx0	Mortgages Non-defaulted Secured	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IT	Not applicable	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0096_CT_AIRB_JP_Rx0	Mortgages Non-defaulted Secured	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	JP	Not applicable	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0096_CT_AIRB_KR_Rx0	Mortgages Non-defaulted Secured	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	KR	Not applicable	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0096_CT_AIRB_LT_Rx0	Mortgages Non-defaulted Secured	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LT	Not applicable	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0096_CT_AIRB_LU_Rx0	Mortgages Non-defaulted Secured	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LU	Not applicable	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0096_CT_AIRB_LV_Rx0	Mortgages Non-defaulted Secured	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LV	Not applicable	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0096_CT_AIRB_MT_Rx0	Mortgages Non-defaulted Secured	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	MT	Not applicable	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0096_CT_AIRB_NL_Rx0	Mortgages Non-defaulted Secured	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	NL	Not applicable	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0096_CT_AIRB_NO_Rx0	Mortgages Non-defaulted Secured	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	NO	Not applicable	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0096_CT_AIRB_PL_Rx0	Mortgages Non-defaulted Secured	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	PL	Not applicable	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0096_CT_AIRB_PT_Rx0	Mortgages Non-defaulted Secured	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	PT	Not applicable	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0096_CT_AIRB_RO_Rx0	Mortgages Non-defaulted Secured	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	RO	Not applicable	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0096_CT_AIRB_RU_Rx0	Mortgages Non-defaulted Secured	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	RU	Not applicable	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0096_CT_AIRB_SE_Rx0	Mortgages Non-defaulted Secured	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SE	Not applicable	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0096_CT_AIRB_SG_Rx0	Mortgages Non-defaulted Secured	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SG	Not applicable	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0096_CT_AIRB_SI_Rx0	Mortgages Non-defaulted Secured	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SI	Not applicable	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0096_CT_AIRB_SK_Rx0	Mortgages Non-defaulted Secured	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SK	Not applicable	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0096_CT_AIRB_TR_Rx0	Mortgages Non-defaulted Secured	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	TR	Not applicable	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
MORT_ALL_0096_CT_AIRB_US_Rx0	Mortgages Non-defaulted Secured	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	US	Not applicable	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0096_CT_AIRB_x2_Rx0	Mortgages Non-defaulted Secured	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Other countries	Not applicable	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0095_CT_AIRB_x0_Rx0	Mortgages Non-defaulted Unsecured	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Not applicable	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Exposures without credit protection	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0095_CT_AIRB_AT_Rx0	Mortgages Non-defaulted Unsecured	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	AT	Not applicable	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Exposures without credit protection	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0095_CT_AIRB_AU_Rx0	Mortgages Non-defaulted Unsecured	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	AU	Not applicable	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Exposures without credit protection	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0095_CT_AIRB_BE_Rx0	Mortgages Non-defaulted Unsecured	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BE	Not applicable	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Exposures without credit protection	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0095_CT_AIRB_BG_Rx0	Mortgages Non-defaulted Unsecured	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BG	Not applicable	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Exposures without credit protection	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0095_CT_AIRB_BR_Rx0	Mortgages Non-defaulted Unsecured	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BR	Not applicable	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Exposures without credit protection	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0095_CT_AIRB_CA_Rx0	Mortgages Non-defaulted Unsecured	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CA	Not applicable	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Exposures without credit protection	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0095_CT_AIRB_CH_Rx0	Mortgages Non-defaulted Unsecured	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CH	Not applicable	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Exposures without credit protection	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0095_CT_AIRB_CN_Rx0	Mortgages Non-defaulted Unsecured	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CN	Not applicable	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Exposures without credit protection	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0095_CT_AIRB_CY_Rx0	Mortgages Non-defaulted Unsecured	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CY	Not applicable	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Exposures without credit protection	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0095_CT_AIRB_CZ_Rx0	Mortgages Non-defaulted Unsecured	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CZ	Not applicable	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Exposures without credit protection	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0095_CT_AIRB_DE_Rx0	Mortgages Non-defaulted Unsecured	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	DE	Not applicable	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Exposures without credit protection	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0095_CT_AIRB_DK_Rx0	Mortgages Non-defaulted Unsecured	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	DK	Not applicable	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Exposures without credit protection	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0095_CT_AIRB_EE_Rx0	Mortgages Non-defaulted Unsecured	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	EE	Not applicable	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Exposures without credit protection	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0095_CT_AIRB_ES_Rx0	Mortgages Non-defaulted Unsecured	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	ES	Not applicable	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Exposures without credit protection	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0095_CT_AIRB_FI_Rx0	Mortgages Non-defaulted Unsecured	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	FI	Not applicable	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Exposures without credit protection	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0095_CT_AIRB_FR_Rx0	Mortgages Non-defaulted Unsecured	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	FR	Not applicable	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Exposures without credit protection	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0095_CT_AIRB_GB_Rx0	Mortgages Non-defaulted Unsecured	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	GB	Not applicable	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Exposures without credit protection	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0095_CT_AIRB_GR_Rx0	Mortgages Non-defaulted Unsecured	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	GR	Not applicable	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Exposures without credit protection	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0095_CT_AIRB_HK_Rx0	Mortgages Non-defaulted Unsecured	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HK	Not applicable	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Exposures without credit protection	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
MORT_ALL_0095_CT_AIRB_HR_Rx0	Mortgages Non-defaulted Unsecured	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HR	Not applicable	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Exposures without credit protection	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0095_CT_AIRB_HU_Rx0	Mortgages Non-defaulted Unsecured	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HU	Not applicable	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Exposures without credit protection	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0095_CT_AIRB_IE_Rx0	Mortgages Non-defaulted Unsecured	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IE	Not applicable	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Exposures without credit protection	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0095_CT_AIRB_IL_Rx0	Mortgages Non-defaulted Unsecured	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IL	Not applicable	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Exposures without credit protection	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0095_CT_AIRB_IT_Rx0	Mortgages Non-defaulted Unsecured	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IT	Not applicable	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Exposures without credit protection	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0095_CT_AIRB_JP_Rx0	Mortgages Non-defaulted Unsecured	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	JP	Not applicable	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Exposures without credit protection	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0095_CT_AIRB_KR_Rx0	Mortgages Non-defaulted Unsecured	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	KR	Not applicable	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Exposures without credit protection	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0095_CT_AIRB_LT_Rx0	Mortgages Non-defaulted Unsecured	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LT	Not applicable	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Exposures without credit protection	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0095_CT_AIRB_LU_Rx0	Mortgages Non-defaulted Unsecured	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LU	Not applicable	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Exposures without credit protection	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0095_CT_AIRB_LV_Rx0	Mortgages Non-defaulted Unsecured	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LV	Not applicable	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Exposures without credit protection	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0095_CT_AIRB_MT_Rx0	Mortgages Non-defaulted Unsecured	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	MT	Not applicable	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Exposures without credit protection	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0095_CT_AIRB_NL_Rx0	Mortgages Non-defaulted Unsecured	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	NL	Not applicable	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Exposures without credit protection	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0095_CT_AIRB_NO_Rx0	Mortgages Non-defaulted Unsecured	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	NO	Not applicable	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Exposures without credit protection	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0095_CT_AIRB_PL_Rx0	Mortgages Non-defaulted Unsecured	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	PL	Not applicable	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Exposures without credit protection	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0095_CT_AIRB_PT_Rx0	Mortgages Non-defaulted Unsecured	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	PT	Not applicable	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Exposures without credit protection	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0095_CT_AIRB_RO_Rx0	Mortgages Non-defaulted Unsecured	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	RO	Not applicable	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Exposures without credit protection	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0095_CT_AIRB_RU_Rx0	Mortgages Non-defaulted Unsecured	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	RU	Not applicable	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Exposures without credit protection	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0095_CT_AIRB_SE_Rx0	Mortgages Non-defaulted Unsecured	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SE	Not applicable	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Exposures without credit protection	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0095_CT_AIRB_SG_Rx0	Mortgages Non-defaulted Unsecured	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SG	Not applicable	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Exposures without credit protection	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0095_CT_AIRB_SI_Rx0	Mortgages Non-defaulted Unsecured	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SI	Not applicable	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Exposures without credit protection	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0095_CT_AIRB_SK_Rx0	Mortgages Non-defaulted Unsecured	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SK	Not applicable	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Exposures without credit protection	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0095_CT_AIRB_TR_Rx0	Mortgages Non-defaulted Unsecured	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	TR	Not applicable	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Exposures without credit protection	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
MORT_ALL_0095_CT_AIRB_US_Rx0	Mortgages Non-defaulted Unsecured	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	US	Not applicable	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Exposures without credit protection	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0095_CT_AIRB_x2_Rx0	Mortgages Non-defaulted Unsecured	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Other countries	Not applicable	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Exposures without credit protection	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0097_CT_AIRB_x0_Rx0	Mortgages Non-defaulted Secured	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Not applicable	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Real estate collateral	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0097_CT_AIRB_AT_Rx0	Mortgages Non-defaulted Secured	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	AT	Not applicable	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Real estate collateral	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0097_CT_AIRB_AU_Rx0	Mortgages Non-defaulted Secured	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	AU	Not applicable	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Real estate collateral	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0097_CT_AIRB_BE_Rx0	Mortgages Non-defaulted Secured	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BE	Not applicable	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Real estate collateral	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0097_CT_AIRB_BG_Rx0	Mortgages Non-defaulted Secured	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BG	Not applicable	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Real estate collateral	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0097_CT_AIRB_BR_Rx0	Mortgages Non-defaulted Secured	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BR	Not applicable	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Real estate collateral	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0097_CT_AIRB_CA_Rx0	Mortgages Non-defaulted Secured	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CA	Not applicable	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Real estate collateral	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0097_CT_AIRB_CH_Rx0	Mortgages Non-defaulted Secured	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CH	Not applicable	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Real estate collateral	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0097_CT_AIRB_CN_Rx0	Mortgages Non-defaulted Secured	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CN	Not applicable	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Real estate collateral	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0097_CT_AIRB_CY_Rx0	Mortgages Non-defaulted Secured	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CY	Not applicable	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Real estate collateral	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0097_CT_AIRB_CZ_Rx0	Mortgages Non-defaulted Secured	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CZ	Not applicable	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Real estate collateral	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0097_CT_AIRB_DE_Rx0	Mortgages Non-defaulted Secured	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	DE	Not applicable	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Real estate collateral	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0097_CT_AIRB_DK_Rx0	Mortgages Non-defaulted Secured	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	DK	Not applicable	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Real estate collateral	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0097_CT_AIRB_EE_Rx0	Mortgages Non-defaulted Secured	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	EE	Not applicable	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Real estate collateral	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0097_CT_AIRB_ES_Rx0	Mortgages Non-defaulted Secured	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	ES	Not applicable	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Real estate collateral	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0097_CT_AIRB_FI_Rx0	Mortgages Non-defaulted Secured	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	FI	Not applicable	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Real estate collateral	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0097_CT_AIRB_FR_Rx0	Mortgages Non-defaulted Secured	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	FR	Not applicable	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Real estate collateral	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0097_CT_AIRB_GB_Rx0	Mortgages Non-defaulted Secured	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	GB	Not applicable	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Real estate collateral	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0097_CT_AIRB_GR_Rx0	Mortgages Non-defaulted Secured	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	GR	Not applicable	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Real estate collateral	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0097_CT_AIRB_HK_Rx0	Mortgages Non-defaulted Secured	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HK	Not applicable	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Real estate collateral	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
MORT_ALL_0097_CT_AIRB_HR_Rx0	Mortgages Non-defaulted Secured	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HR	Not applicable	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Real estate collateral	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0097_CT_AIRB_HU_Rx0	Mortgages Non-defaulted Secured	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HU	Not applicable	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Real estate collateral	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0097_CT_AIRB_IE_Rx0	Mortgages Non-defaulted Secured	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IE	Not applicable	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Real estate collateral	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0097_CT_AIRB_IL_Rx0	Mortgages Non-defaulted Secured	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IL	Not applicable	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Real estate collateral	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0097_CT_AIRB_IT_Rx0	Mortgages Non-defaulted Secured	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IT	Not applicable	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Real estate collateral	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0097_CT_AIRB_JP_Rx0	Mortgages Non-defaulted Secured	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	JP	Not applicable	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Real estate collateral	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0097_CT_AIRB_KR_Rx0	Mortgages Non-defaulted Secured	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	KR	Not applicable	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Real estate collateral	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0097_CT_AIRB_LT_Rx0	Mortgages Non-defaulted Secured	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LT	Not applicable	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Real estate collateral	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0097_CT_AIRB_LU_Rx0	Mortgages Non-defaulted Secured	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LU	Not applicable	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Real estate collateral	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0097_CT_AIRB_LV_Rx0	Mortgages Non-defaulted Secured	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LV	Not applicable	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Real estate collateral	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0097_CT_AIRB_MT_Rx0	Mortgages Non-defaulted Secured	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	MT	Not applicable	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Real estate collateral	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0097_CT_AIRB_NL_Rx0	Mortgages Non-defaulted Secured	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	NL	Not applicable	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Real estate collateral	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0097_CT_AIRB_NO_Rx0	Mortgages Non-defaulted Secured	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	NO	Not applicable	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Real estate collateral	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0097_CT_AIRB_PL_Rx0	Mortgages Non-defaulted Secured	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	PL	Not applicable	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Real estate collateral	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0097_CT_AIRB_PT_Rx0	Mortgages Non-defaulted Secured	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	PT	Not applicable	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Real estate collateral	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0097_CT_AIRB_RO_Rx0	Mortgages Non-defaulted Secured	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	RO	Not applicable	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Real estate collateral	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0097_CT_AIRB_RU_Rx0	Mortgages Non-defaulted Secured	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	RU	Not applicable	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Real estate collateral	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0097_CT_AIRB_SE_Rx0	Mortgages Non-defaulted Secured	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SE	Not applicable	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Real estate collateral	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0097_CT_AIRB_SG_Rx0	Mortgages Non-defaulted Secured	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SG	Not applicable	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Real estate collateral	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0097_CT_AIRB_SI_Rx0	Mortgages Non-defaulted Secured	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SI	Not applicable	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Real estate collateral	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0097_CT_AIRB_SK_Rx0	Mortgages Non-defaulted Secured	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SK	Not applicable	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Real estate collateral	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0097_CT_AIRB_TR_Rx0	Mortgages Non-defaulted Secured	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	TR	Not applicable	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Real estate collateral	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
MORT_ALL_0097_CT_AIRB_US_Rx0	Mortgages Non-defaulted Secured	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	US	Not applicable	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Real estate collateral	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0097_CT_AIRB_x2_Rx0	Mortgages Non-defaulted Secured	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Other countries	Not applicable	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Real estate collateral	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0098_CT_AIRB_x0_Rx0	Mortgages Non-defaulted Secured	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Not applicable	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Eligible collateral other than real estate	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0098_CT_AIRB_AT_Rx0	Mortgages Non-defaulted Secured	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	AT	Not applicable	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Eligible collateral other than real estate	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0098_CT_AIRB_AU_Rx0	Mortgages Non-defaulted Secured	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	AU	Not applicable	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Eligible collateral other than real estate	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0098_CT_AIRB_BE_Rx0	Mortgages Non-defaulted Secured	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BE	Not applicable	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Eligible collateral other than real estate	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0098_CT_AIRB_BG_Rx0	Mortgages Non-defaulted Secured	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BG	Not applicable	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Eligible collateral other than real estate	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0098_CT_AIRB_BR_Rx0	Mortgages Non-defaulted Secured	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BR	Not applicable	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Eligible collateral other than real estate	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0098_CT_AIRB_CA_Rx0	Mortgages Non-defaulted Secured	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CA	Not applicable	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Eligible collateral other than real estate	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0098_CT_AIRB_CH_Rx0	Mortgages Non-defaulted Secured	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CH	Not applicable	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Eligible collateral other than real estate	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0098_CT_AIRB_CN_Rx0	Mortgages Non-defaulted Secured	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CN	Not applicable	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Eligible collateral other than real estate	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0098_CT_AIRB_CY_Rx0	Mortgages Non-defaulted Secured	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CY	Not applicable	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Eligible collateral other than real estate	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0098_CT_AIRB_CZ_Rx0	Mortgages Non-defaulted Secured	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CZ	Not applicable	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Eligible collateral other than real estate	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0098_CT_AIRB_DE_Rx0	Mortgages Non-defaulted Secured	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	DE	Not applicable	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Eligible collateral other than real estate	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0098_CT_AIRB_DK_Rx0	Mortgages Non-defaulted Secured	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	DK	Not applicable	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Eligible collateral other than real estate	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0098_CT_AIRB_EE_Rx0	Mortgages Non-defaulted Secured	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	EE	Not applicable	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Eligible collateral other than real estate	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0098_CT_AIRB_ES_Rx0	Mortgages Non-defaulted Secured	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	ES	Not applicable	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Eligible collateral other than real estate	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0098_CT_AIRB_FI_Rx0	Mortgages Non-defaulted Secured	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	FI	Not applicable	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Eligible collateral other than real estate	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0098_CT_AIRB_FR_Rx0	Mortgages Non-defaulted Secured	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	FR	Not applicable	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Eligible collateral other than real estate	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0098_CT_AIRB_GB_Rx0	Mortgages Non-defaulted Secured	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	GB	Not applicable	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Eligible collateral other than real estate	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0098_CT_AIRB_GR_Rx0	Mortgages Non-defaulted Secured	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	GR	Not applicable	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Eligible collateral other than real estate	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0098_CT_AIRB_HK_Rx0	Mortgages Non-defaulted Secured	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HK	Not applicable	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Eligible collateral other than real estate	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
MORT_ALL_0098_CT_AIRB_HR_Rx0	Mortgages Non-defaulted Secured	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HR	Not applicable	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Eligible collateral other than real estate	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0098_CT_AIRB_HU_Rx0	Mortgages Non-defaulted Secured	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HU	Not applicable	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Eligible collateral other than real estate	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0098_CT_AIRB_IE_Rx0	Mortgages Non-defaulted Secured	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IE	Not applicable	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Eligible collateral other than real estate	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0098_CT_AIRB_IL_Rx0	Mortgages Non-defaulted Secured	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IL	Not applicable	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Eligible collateral other than real estate	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0098_CT_AIRB_IT_Rx0	Mortgages Non-defaulted Secured	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IT	Not applicable	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Eligible collateral other than real estate	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0098_CT_AIRB_JP_Rx0	Mortgages Non-defaulted Secured	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	JP	Not applicable	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Eligible collateral other than real estate	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0098_CT_AIRB_KR_Rx0	Mortgages Non-defaulted Secured	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	KR	Not applicable	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Eligible collateral other than real estate	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0098_CT_AIRB_LT_Rx0	Mortgages Non-defaulted Secured	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LT	Not applicable	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Eligible collateral other than real estate	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0098_CT_AIRB_LU_Rx0	Mortgages Non-defaulted Secured	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LU	Not applicable	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Eligible collateral other than real estate	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0098_CT_AIRB_LV_Rx0	Mortgages Non-defaulted Secured	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LV	Not applicable	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Eligible collateral other than real estate	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0098_CT_AIRB_MT_Rx0	Mortgages Non-defaulted Secured	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	MT	Not applicable	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Eligible collateral other than real estate	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0098_CT_AIRB_NL_Rx0	Mortgages Non-defaulted Secured	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	NL	Not applicable	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Eligible collateral other than real estate	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0098_CT_AIRB_NO_Rx0	Mortgages Non-defaulted Secured	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	NO	Not applicable	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Eligible collateral other than real estate	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0098_CT_AIRB_PL_Rx0	Mortgages Non-defaulted Secured	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	PL	Not applicable	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Eligible collateral other than real estate	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0098_CT_AIRB_PT_Rx0	Mortgages Non-defaulted Secured	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	PT	Not applicable	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Eligible collateral other than real estate	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0098_CT_AIRB_RO_Rx0	Mortgages Non-defaulted Secured	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	RO	Not applicable	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Eligible collateral other than real estate	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0098_CT_AIRB_RU_Rx0	Mortgages Non-defaulted Secured	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	RU	Not applicable	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Eligible collateral other than real estate	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0098_CT_AIRB_SE_Rx0	Mortgages Non-defaulted Secured	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SE	Not applicable	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Eligible collateral other than real estate	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0098_CT_AIRB_SG_Rx0	Mortgages Non-defaulted Secured	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SG	Not applicable	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Eligible collateral other than real estate	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0098_CT_AIRB_SI_Rx0	Mortgages Non-defaulted Secured	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SI	Not applicable	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Eligible collateral other than real estate	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0098_CT_AIRB_SK_Rx0	Mortgages Non-defaulted Secured	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SK	Not applicable	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Eligible collateral other than real estate	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0098_CT_AIRB_TR_Rx0	Mortgages Non-defaulted Secured	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	TR	Not applicable	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Eligible collateral other than real estate	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
MORT_ALL_0098_CT_AIRB_US_Rx0	Mortgages Non-defaulted Secured	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	US	Not applicable	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Eligible collateral other than real estate	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0098_CT_AIRB_x2_Rx0	Mortgages Non-defaulted Secured	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Other countries	Not applicable	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Eligible collateral other than real estate	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0099_CT_AIRB_x0_Rx0	Mortgages Non-defaulted ILTV <=25 %	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Not applicable	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	<=25 %
MORT_ALL_0099_CT_AIRB_AT_Rx0	Mortgages Non-defaulted ILTV <=25 %	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	AT	Not applicable	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	<=25 %
MORT_ALL_0099_CT_AIRB_AU_Rx0	Mortgages Non-defaulted ILTV <=25 %	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	AU	Not applicable	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	<=25 %
MORT_ALL_0099_CT_AIRB_BE_Rx0	Mortgages Non-defaulted ILTV <=25 %	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BE	Not applicable	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	<=25 %
MORT_ALL_0099_CT_AIRB_BG_Rx0	Mortgages Non-defaulted ILTV <=25 %	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BG	Not applicable	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	<=25 %
MORT_ALL_0099_CT_AIRB_BR_Rx0	Mortgages Non-defaulted ILTV <=25 %	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BR	Not applicable	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	<=25 %
MORT_ALL_0099_CT_AIRB_CA_Rx0	Mortgages Non-defaulted ILTV <=25 %	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CA	Not applicable	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	<=25 %
MORT_ALL_0099_CT_AIRB_CH_Rx0	Mortgages Non-defaulted ILTV <=25 %	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CH	Not applicable	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	<=25 %
MORT_ALL_0099_CT_AIRB_CN_Rx0	Mortgages Non-defaulted ILTV <=25 %	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CN	Not applicable	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	<=25 %
MORT_ALL_0099_CT_AIRB_CY_Rx0	Mortgages Non-defaulted ILTV <=25 %	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CY	Not applicable	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	<=25 %
MORT_ALL_0099_CT_AIRB_CZ_Rx0	Mortgages Non-defaulted ILTV <=25 %	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CZ	Not applicable	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	<=25 %
MORT_ALL_0099_CT_AIRB_DE_Rx0	Mortgages Non-defaulted ILTV <=25 %	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	DE	Not applicable	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	<=25 %
MORT_ALL_0099_CT_AIRB_DK_Rx0	Mortgages Non-defaulted ILTV <=25 %	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	DK	Not applicable	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	<=25 %
MORT_ALL_0099_CT_AIRB_EE_Rx0	Mortgages Non-defaulted ILTV <=25 %	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	EE	Not applicable	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	<=25 %
MORT_ALL_0099_CT_AIRB_ES_Rx0	Mortgages Non-defaulted ILTV <=25 %	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	ES	Not applicable	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	<=25 %
MORT_ALL_0099_CT_AIRB_FI_Rx0	Mortgages Non-defaulted ILTV <=25 %	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	FI	Not applicable	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	<=25 %
MORT_ALL_0099_CT_AIRB_FR_Rx0	Mortgages Non-defaulted ILTV <=25 %	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	FR	Not applicable	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	<=25 %
MORT_ALL_0099_CT_AIRB_GB_Rx0	Mortgages Non-defaulted ILTV <=25 %	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	GB	Not applicable	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	<=25 %
MORT_ALL_0099_CT_AIRB_GR_Rx0	Mortgages Non-defaulted ILTV <=25 %	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	GR	Not applicable	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	<=25 %
MORT_ALL_0099_CT_AIRB_HK_Rx0	Mortgages Non-defaulted ILTV <=25 %	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HK	Not applicable	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	<=25 %

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
MORT_ALL_0099_CT_AIRB_HR_Rx0	Mortgages Non-defaulted ILTV <=25 %	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HR	Not applicable	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	<=25 %
MORT_ALL_0099_CT_AIRB_HU_Rx0	Mortgages Non-defaulted ILTV <=25 %	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HU	Not applicable	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	<=25 %
MORT_ALL_0099_CT_AIRB_IE_Rx0	Mortgages Non-defaulted ILTV <=25 %	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IE	Not applicable	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	<=25 %
MORT_ALL_0099_CT_AIRB_IL_Rx0	Mortgages Non-defaulted ILTV <=25 %	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IL	Not applicable	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	<=25 %
MORT_ALL_0099_CT_AIRB_IT_Rx0	Mortgages Non-defaulted ILTV <=25 %	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IT	Not applicable	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	<=25 %
MORT_ALL_0099_CT_AIRB_JP_Rx0	Mortgages Non-defaulted ILTV <=25 %	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	JP	Not applicable	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	<=25 %
MORT_ALL_0099_CT_AIRB_KR_Rx0	Mortgages Non-defaulted ILTV <=25 %	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	KR	Not applicable	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	<=25 %
MORT_ALL_0099_CT_AIRB_LT_Rx0	Mortgages Non-defaulted ILTV <=25 %	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LT	Not applicable	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	<=25 %
MORT_ALL_0099_CT_AIRB_LU_Rx0	Mortgages Non-defaulted ILTV <=25 %	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LU	Not applicable	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	<=25 %
MORT_ALL_0099_CT_AIRB_LV_Rx0	Mortgages Non-defaulted ILTV <=25 %	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LV	Not applicable	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	<=25 %
MORT_ALL_0099_CT_AIRB_MT_Rx0	Mortgages Non-defaulted ILTV <=25 %	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	MT	Not applicable	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	<=25 %
MORT_ALL_0099_CT_AIRB_NL_Rx0	Mortgages Non-defaulted ILTV <=25 %	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	NL	Not applicable	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	<=25 %
MORT_ALL_0099_CT_AIRB_NO_Rx0	Mortgages Non-defaulted ILTV <=25 %	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	NO	Not applicable	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	<=25 %
MORT_ALL_0099_CT_AIRB_PL_Rx0	Mortgages Non-defaulted ILTV <=25 %	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	PL	Not applicable	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	<=25 %
MORT_ALL_0099_CT_AIRB_PT_Rx0	Mortgages Non-defaulted ILTV <=25 %	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	PT	Not applicable	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	<=25 %
MORT_ALL_0099_CT_AIRB_RO_Rx0	Mortgages Non-defaulted ILTV <=25 %	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	RO	Not applicable	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	<=25 %
MORT_ALL_0099_CT_AIRB_RU_Rx0	Mortgages Non-defaulted ILTV <=25 %	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	RU	Not applicable	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	<=25 %
MORT_ALL_0099_CT_AIRB_SE_Rx0	Mortgages Non-defaulted ILTV <=25 %	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SE	Not applicable	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	<=25 %
MORT_ALL_0099_CT_AIRB_SG_Rx0	Mortgages Non-defaulted ILTV <=25 %	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SG	Not applicable	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	<=25 %
MORT_ALL_0099_CT_AIRB_SI_Rx0	Mortgages Non-defaulted ILTV <=25 %	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SI	Not applicable	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	<=25 %
MORT_ALL_0099_CT_AIRB_SK_Rx0	Mortgages Non-defaulted ILTV <=25 %	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SK	Not applicable	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	<=25 %
MORT_ALL_0099_CT_AIRB_TR_Rx0	Mortgages Non-defaulted ILTV <=25 %	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	TR	Not applicable	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	<=25 %

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
MORT_ALL_0099_CT_AIRB_US_Rx0	Mortgages Non-defaulted ILTV <=25 %	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	US	Not applicable	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	<=25 %
MORT_ALL_0099_CT_AIRB_x2_Rx0	Mortgages Non-defaulted ILTV <=25 %	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Other countries	Not applicable	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	<=25 %
MORT_ALL_0100_CT_AIRB_x0_Rx0	Mortgages Non-defaulted ILTV >25 %,<=50 %	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Not applicable	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	>25 % <=50 %
MORT_ALL_0100_CT_AIRB_AT_Rx0	Mortgages Non-defaulted ILTV >25 %,<=50 %	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	AT	Not applicable	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	>25 % <=50 %
MORT_ALL_0100_CT_AIRB_AU_Rx0	Mortgages Non-defaulted ILTV >25 %,<=50 %	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	AU	Not applicable	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	>25 % <=50 %
MORT_ALL_0100_CT_AIRB_BE_Rx0	Mortgages Non-defaulted ILTV >25 %,<=50 %	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BE	Not applicable	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	>25 % <=50 %
MORT_ALL_0100_CT_AIRB_BG_Rx0	Mortgages Non-defaulted ILTV >25 %,<=50 %	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BG	Not applicable	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	>25 % <=50 %
MORT_ALL_0100_CT_AIRB_BR_Rx0	Mortgages Non-defaulted ILTV >25 %,<=50 %	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BR	Not applicable	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	>25 % <=50 %
MORT_ALL_0100_CT_AIRB_CA_Rx0	Mortgages Non-defaulted ILTV >25 %,<=50 %	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CA	Not applicable	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	>25 % <=50 %
MORT_ALL_0100_CT_AIRB_CH_Rx0	Mortgages Non-defaulted ILTV >25 %,<=50 %	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CH	Not applicable	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	>25 % <=50 %
MORT_ALL_0100_CT_AIRB_CN_Rx0	Mortgages Non-defaulted ILTV >25 %,<=50 %	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CN	Not applicable	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	>25 % <=50 %
MORT_ALL_0100_CT_AIRB_CY_Rx0	Mortgages Non-defaulted ILTV >25 %,<=50 %	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CY	Not applicable	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	>25 % <=50 %
MORT_ALL_0100_CT_AIRB_CZ_Rx0	Mortgages Non-defaulted ILTV >25 %,<=50 %	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CZ	Not applicable	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	>25 % <=50 %
MORT_ALL_0100_CT_AIRB_DE_Rx0	Mortgages Non-defaulted ILTV >25 %,<=50 %	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	DE	Not applicable	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	>25 % <=50 %
MORT_ALL_0100_CT_AIRB_DK_Rx0	Mortgages Non-defaulted ILTV >25 %,<=50 %	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	DK	Not applicable	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	>25 % <=50 %
MORT_ALL_0100_CT_AIRB_EE_Rx0	Mortgages Non-defaulted ILTV >25 %,<=50 %	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	EE	Not applicable	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	>25 % <=50 %
MORT_ALL_0100_CT_AIRB_ES_Rx0	Mortgages Non-defaulted ILTV >25 %,<=50 %	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	ES	Not applicable	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	>25 % <=50 %
MORT_ALL_0100_CT_AIRB_FI_Rx0	Mortgages Non-defaulted ILTV >25 %,<=50 %	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	FI	Not applicable	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	>25 % <=50 %
MORT_ALL_0100_CT_AIRB_FR_Rx0	Mortgages Non-defaulted ILTV >25 %,<=50 %	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	FR	Not applicable	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	>25 % <=50 %
MORT_ALL_0100_CT_AIRB_GB_Rx0	Mortgages Non-defaulted ILTV >25 %,<=50 %	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	GB	Not applicable	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	>25 % <=50 %
MORT_ALL_0100_CT_AIRB_GR_Rx0	Mortgages Non-defaulted ILTV >25 %,<=50 %	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	GR	Not applicable	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	>25 % <=50 %
MORT_ALL_0100_CT_AIRB_HK_Rx0	Mortgages Non-defaulted ILTV >25 %,<=50 %	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HK	Not applicable	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	>25 % <=50 %

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
MORT_ALL_0100_CT_AIRB_HR_Rx0	Mortgages Non-defaulted ILTV >25 %,<=50 %	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HR	Not applicable	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	>25 % <=50 %
MORT_ALL_0100_CT_AIRB_HU_Rx0	Mortgages Non-defaulted ILTV >25 %,<=50 %	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HU	Not applicable	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	>25 % <=50 %
MORT_ALL_0100_CT_AIRB_IE_Rx0	Mortgages Non-defaulted ILTV >25 %,<=50 %	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IE	Not applicable	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	>25 % <=50 %
MORT_ALL_0100_CT_AIRB_IL_Rx0	Mortgages Non-defaulted ILTV >25 %,<=50 %	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IL	Not applicable	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	>25 % <=50 %
MORT_ALL_0100_CT_AIRB_IT_Rx0	Mortgages Non-defaulted ILTV >25 %,<=50 %	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IT	Not applicable	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	>25 % <=50 %
MORT_ALL_0100_CT_AIRB_JP_Rx0	Mortgages Non-defaulted ILTV >25 %,<=50 %	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	JP	Not applicable	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	>25 % <=50 %
MORT_ALL_0100_CT_AIRB_KR_Rx0	Mortgages Non-defaulted ILTV >25 %,<=50 %	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	KR	Not applicable	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	>25 % <=50 %
MORT_ALL_0100_CT_AIRB_LT_Rx0	Mortgages Non-defaulted ILTV >25 %,<=50 %	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LT	Not applicable	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	>25 % <=50 %
MORT_ALL_0100_CT_AIRB_LU_Rx0	Mortgages Non-defaulted ILTV >25 %,<=50 %	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LU	Not applicable	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	>25 % <=50 %
MORT_ALL_0100_CT_AIRB_LV_Rx0	Mortgages Non-defaulted ILTV >25 %,<=50 %	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LV	Not applicable	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	>25 % <=50 %
MORT_ALL_0100_CT_AIRB_MT_Rx0	Mortgages Non-defaulted ILTV >25 %,<=50 %	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	MT	Not applicable	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	>25 % <=50 %
MORT_ALL_0100_CT_AIRB_NL_Rx0	Mortgages Non-defaulted ILTV >25 %,<=50 %	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	NL	Not applicable	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	>25 % <=50 %
MORT_ALL_0100_CT_AIRB_NO_Rx0	Mortgages Non-defaulted ILTV >25 %,<=50 %	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	NO	Not applicable	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	>25 % <=50 %
MORT_ALL_0100_CT_AIRB_PL_Rx0	Mortgages Non-defaulted ILTV >25 %,<=50 %	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	PL	Not applicable	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	>25 % <=50 %
MORT_ALL_0100_CT_AIRB_PT_Rx0	Mortgages Non-defaulted ILTV >25 %,<=50 %	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	PT	Not applicable	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	>25 % <=50 %
MORT_ALL_0100_CT_AIRB_RO_Rx0	Mortgages Non-defaulted ILTV >25 %,<=50 %	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	RO	Not applicable	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	>25 % <=50 %
MORT_ALL_0100_CT_AIRB_RU_Rx0	Mortgages Non-defaulted ILTV >25 %,<=50 %	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	RU	Not applicable	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	>25 % <=50 %
MORT_ALL_0100_CT_AIRB_SE_Rx0	Mortgages Non-defaulted ILTV >25 %,<=50 %	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SE	Not applicable	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	>25 % <=50 %
MORT_ALL_0100_CT_AIRB_SG_Rx0	Mortgages Non-defaulted ILTV >25 %,<=50 %	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SG	Not applicable	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	>25 % <=50 %
MORT_ALL_0100_CT_AIRB_SI_Rx0	Mortgages Non-defaulted ILTV >25 %,<=50 %	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SI	Not applicable	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	>25 % <=50 %
MORT_ALL_0100_CT_AIRB_SK_Rx0	Mortgages Non-defaulted ILTV >25 %,<=50 %	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SK	Not applicable	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	>25 % <=50 %
MORT_ALL_0100_CT_AIRB_TR_Rx0	Mortgages Non-defaulted ILTV >25 %,<=50 %	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	TR	Not applicable	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	>25 % <=50 %

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
MORT_ALL_0100_CT_AIRB_US_Rx0	Mortgages Non-defaulted ILTV >25 %,<=50 %	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	US	Not applicable	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	>25 % <=50 %
MORT_ALL_0100_CT_AIRB_x2_Rx0	Mortgages Non-defaulted ILTV >25 %,<=50 %	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Other countries	Not applicable	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	>25 % <=50 %
MORT_ALL_0101_CT_AIRB_x0_Rx0	Mortgages Non-defaulted ILTV >50 %,<=75 %	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Not applicable	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	>50 % <=75 %
MORT_ALL_0101_CT_AIRB_AT_Rx0	Mortgages Non-defaulted ILTV >50 %,<=75 %	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	AT	Not applicable	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	>50 % <=75 %
MORT_ALL_0101_CT_AIRB_AU_Rx0	Mortgages Non-defaulted ILTV >50 %,<=75 %	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	AU	Not applicable	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	>50 % <=75 %
MORT_ALL_0101_CT_AIRB_BE_Rx0	Mortgages Non-defaulted ILTV >50 %,<=75 %	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BE	Not applicable	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	>50 % <=75 %
MORT_ALL_0101_CT_AIRB_BG_Rx0	Mortgages Non-defaulted ILTV >50 %,<=75 %	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BG	Not applicable	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	>50 % <=75 %
MORT_ALL_0101_CT_AIRB_BR_Rx0	Mortgages Non-defaulted ILTV >50 %,<=75 %	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BR	Not applicable	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	>50 % <=75 %
MORT_ALL_0101_CT_AIRB_CA_Rx0	Mortgages Non-defaulted ILTV >50 %,<=75 %	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CA	Not applicable	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	>50 % <=75 %
MORT_ALL_0101_CT_AIRB_CH_Rx0	Mortgages Non-defaulted ILTV >50 %,<=75 %	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CH	Not applicable	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	>50 % <=75 %
MORT_ALL_0101_CT_AIRB_CN_Rx0	Mortgages Non-defaulted ILTV >50 %,<=75 %	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CN	Not applicable	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	>50 % <=75 %
MORT_ALL_0101_CT_AIRB_CY_Rx0	Mortgages Non-defaulted ILTV >50 %,<=75 %	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CY	Not applicable	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	>50 % <=75 %
MORT_ALL_0101_CT_AIRB_CZ_Rx0	Mortgages Non-defaulted ILTV >50 %,<=75 %	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CZ	Not applicable	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	>50 % <=75 %
MORT_ALL_0101_CT_AIRB_DE_Rx0	Mortgages Non-defaulted ILTV >50 %,<=75 %	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	DE	Not applicable	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	>50 % <=75 %
MORT_ALL_0101_CT_AIRB_DK_Rx0	Mortgages Non-defaulted ILTV >50 %,<=75 %	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	DK	Not applicable	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	>50 % <=75 %
MORT_ALL_0101_CT_AIRB_EE_Rx0	Mortgages Non-defaulted ILTV >50 %,<=75 %	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	EE	Not applicable	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	>50 % <=75 %
MORT_ALL_0101_CT_AIRB_ES_Rx0	Mortgages Non-defaulted ILTV >50 %,<=75 %	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	ES	Not applicable	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	>50 % <=75 %
MORT_ALL_0101_CT_AIRB_FI_Rx0	Mortgages Non-defaulted ILTV >50 %,<=75 %	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	FI	Not applicable	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	>50 % <=75 %
MORT_ALL_0101_CT_AIRB_FR_Rx0	Mortgages Non-defaulted ILTV >50 %,<=75 %	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	FR	Not applicable	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	>50 % <=75 %
MORT_ALL_0101_CT_AIRB_GB_Rx0	Mortgages Non-defaulted ILTV >50 %,<=75 %	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	GB	Not applicable	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	>50 % <=75 %
MORT_ALL_0101_CT_AIRB_GR_Rx0	Mortgages Non-defaulted ILTV >50 %,<=75 %	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	GR	Not applicable	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	>50 % <=75 %
MORT_ALL_0101_CT_AIRB_HK_Rx0	Mortgages Non-defaulted ILTV >50 %,<=75 %	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HK	Not applicable	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	>50 % <=75 %

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
MORT_ALL_0101_CT_AIRB_HR_Rx0	Mortgages Non-defaulted ILTV >50 %,<=75 %	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HR	Not applicable	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	>50 % <=75 %
MORT_ALL_0101_CT_AIRB_HU_Rx0	Mortgages Non-defaulted ILTV >50 %,<=75 %	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HU	Not applicable	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	>50 % <=75 %
MORT_ALL_0101_CT_AIRB_IE_Rx0	Mortgages Non-defaulted ILTV >50 %,<=75 %	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IE	Not applicable	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	>50 % <=75 %
MORT_ALL_0101_CT_AIRB_IL_Rx0	Mortgages Non-defaulted ILTV >50 %,<=75 %	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IL	Not applicable	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	>50 % <=75 %
MORT_ALL_0101_CT_AIRB_IT_Rx0	Mortgages Non-defaulted ILTV >50 %,<=75 %	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IT	Not applicable	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	>50 % <=75 %
MORT_ALL_0101_CT_AIRB_JP_Rx0	Mortgages Non-defaulted ILTV >50 %,<=75 %	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	JP	Not applicable	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	>50 % <=75 %
MORT_ALL_0101_CT_AIRB_KR_Rx0	Mortgages Non-defaulted ILTV >50 %,<=75 %	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	KR	Not applicable	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	>50 % <=75 %
MORT_ALL_0101_CT_AIRB_LT_Rx0	Mortgages Non-defaulted ILTV >50 %,<=75 %	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LT	Not applicable	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	>50 % <=75 %
MORT_ALL_0101_CT_AIRB_LU_Rx0	Mortgages Non-defaulted ILTV >50 %,<=75 %	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LU	Not applicable	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	>50 % <=75 %
MORT_ALL_0101_CT_AIRB_LV_Rx0	Mortgages Non-defaulted ILTV >50 %,<=75 %	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LV	Not applicable	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	>50 % <=75 %
MORT_ALL_0101_CT_AIRB_MT_Rx0	Mortgages Non-defaulted ILTV >50 %,<=75 %	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	MT	Not applicable	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	>50 % <=75 %
MORT_ALL_0101_CT_AIRB_NL_Rx0	Mortgages Non-defaulted ILTV >50 %,<=75 %	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	NL	Not applicable	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	>50 % <=75 %
MORT_ALL_0101_CT_AIRB_NO_Rx0	Mortgages Non-defaulted ILTV >50 %,<=75 %	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	NO	Not applicable	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	>50 % <=75 %
MORT_ALL_0101_CT_AIRB_PL_Rx0	Mortgages Non-defaulted ILTV >50 %,<=75 %	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	PL	Not applicable	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	>50 % <=75 %
MORT_ALL_0101_CT_AIRB_PT_Rx0	Mortgages Non-defaulted ILTV >50 %,<=75 %	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	PT	Not applicable	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	>50 % <=75 %
MORT_ALL_0101_CT_AIRB_RO_Rx0	Mortgages Non-defaulted ILTV >50 %,<=75 %	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	RO	Not applicable	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	>50 % <=75 %
MORT_ALL_0101_CT_AIRB_RU_Rx0	Mortgages Non-defaulted ILTV >50 %,<=75 %	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	RU	Not applicable	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	>50 % <=75 %
MORT_ALL_0101_CT_AIRB_SE_Rx0	Mortgages Non-defaulted ILTV >50 %,<=75 %	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SE	Not applicable	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	>50 % <=75 %
MORT_ALL_0101_CT_AIRB_SG_Rx0	Mortgages Non-defaulted ILTV >50 %,<=75 %	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SG	Not applicable	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	>50 % <=75 %
MORT_ALL_0101_CT_AIRB_SI_Rx0	Mortgages Non-defaulted ILTV >50 %,<=75 %	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SI	Not applicable	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	>50 % <=75 %
MORT_ALL_0101_CT_AIRB_SK_Rx0	Mortgages Non-defaulted ILTV >50 %,<=75 %	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SK	Not applicable	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	>50 % <=75 %
MORT_ALL_0101_CT_AIRB_TR_Rx0	Mortgages Non-defaulted ILTV >50 %,<=75 %	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	TR	Not applicable	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	>50 % <=75 %

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
MORT_ALL_0101_CT_AIRB_US_Rx0	Mortgages Non-defaulted ILTV >50 %,<=75 %	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	US	Not applicable	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	>50 % <=75 %
MORT_ALL_0101_CT_AIRB_x2_Rx0	Mortgages Non-defaulted ILTV >50 %,<=75 %	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Other countries	Not applicable	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	>50 % <=75 %
MORT_ALL_0102_CT_AIRB_x0_Rx0	Mortgages Non-defaulted ILTV >75 %,<=100 %	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Not applicable	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	>75 % <=100 %
MORT_ALL_0102_CT_AIRB_AT_Rx0	Mortgages Non-defaulted ILTV >75 %,<=100 %	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	AT	Not applicable	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	>75 % <=100 %
MORT_ALL_0102_CT_AIRB_AU_Rx0	Mortgages Non-defaulted ILTV >75 %,<=100 %	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	AU	Not applicable	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	>75 % <=100 %
MORT_ALL_0102_CT_AIRB_BE_Rx0	Mortgages Non-defaulted ILTV >75 %,<=100 %	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BE	Not applicable	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	>75 % <=100 %
MORT_ALL_0102_CT_AIRB_BG_Rx0	Mortgages Non-defaulted ILTV >75 %,<=100 %	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BG	Not applicable	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	>75 % <=100 %
MORT_ALL_0102_CT_AIRB_BR_Rx0	Mortgages Non-defaulted ILTV >75 %,<=100 %	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BR	Not applicable	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	>75 % <=100 %
MORT_ALL_0102_CT_AIRB_CA_Rx0	Mortgages Non-defaulted ILTV >75 %,<=100 %	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CA	Not applicable	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	>75 % <=100 %
MORT_ALL_0102_CT_AIRB_CH_Rx0	Mortgages Non-defaulted ILTV >75 %,<=100 %	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CH	Not applicable	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	>75 % <=100 %
MORT_ALL_0102_CT_AIRB_CN_Rx0	Mortgages Non-defaulted ILTV >75 %,<=100 %	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CN	Not applicable	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	>75 % <=100 %
MORT_ALL_0102_CT_AIRB_CY_Rx0	Mortgages Non-defaulted ILTV >75 %,<=100 %	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CY	Not applicable	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	>75 % <=100 %
MORT_ALL_0102_CT_AIRB_CZ_Rx0	Mortgages Non-defaulted ILTV >75 %,<=100 %	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CZ	Not applicable	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	>75 % <=100 %
MORT_ALL_0102_CT_AIRB_DE_Rx0	Mortgages Non-defaulted ILTV >75 %,<=100 %	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	DE	Not applicable	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	>75 % <=100 %
MORT_ALL_0102_CT_AIRB_DK_Rx0	Mortgages Non-defaulted ILTV >75 %,<=100 %	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	DK	Not applicable	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	>75 % <=100 %
MORT_ALL_0102_CT_AIRB_EE_Rx0	Mortgages Non-defaulted ILTV >75 %,<=100 %	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	EE	Not applicable	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	>75 % <=100 %
MORT_ALL_0102_CT_AIRB_ES_Rx0	Mortgages Non-defaulted ILTV >75 %,<=100 %	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	ES	Not applicable	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	>75 % <=100 %
MORT_ALL_0102_CT_AIRB_FI_Rx0	Mortgages Non-defaulted ILTV >75 %,<=100 %	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	FI	Not applicable	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	>75 % <=100 %
MORT_ALL_0102_CT_AIRB_FR_Rx0	Mortgages Non-defaulted ILTV >75 %,<=100 %	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	FR	Not applicable	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	>75 % <=100 %
MORT_ALL_0102_CT_AIRB_GB_Rx0	Mortgages Non-defaulted ILTV >75 %,<=100 %	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	GB	Not applicable	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	>75 % <=100 %
MORT_ALL_0102_CT_AIRB_GR_Rx0	Mortgages Non-defaulted ILTV >75 %,<=100 %	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	GR	Not applicable	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	>75 % <=100 %
MORT_ALL_0102_CT_AIRB_HK_Rx0	Mortgages Non-defaulted ILTV >75 %,<=100 %	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HK	Not applicable	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	>75 % <=100 %

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
MORT_ALL_0102_CT_AIRB_HR_Rx0	Mortgages Non-defaulted ILTV >75 %,<=100 %	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HR	Not applicable	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	>75 % <=100 %
MORT_ALL_0102_CT_AIRB_HU_Rx0	Mortgages Non-defaulted ILTV >75 %,<=100 %	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HU	Not applicable	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	>75 % <=100 %
MORT_ALL_0102_CT_AIRB_IE_Rx0	Mortgages Non-defaulted ILTV >75 %,<=100 %	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IE	Not applicable	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	>75 % <=100 %
MORT_ALL_0102_CT_AIRB_IL_Rx0	Mortgages Non-defaulted ILTV >75 %,<=100 %	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IL	Not applicable	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	>75 % <=100 %
MORT_ALL_0102_CT_AIRB_IT_Rx0	Mortgages Non-defaulted ILTV >75 %,<=100 %	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IT	Not applicable	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	>75 % <=100 %
MORT_ALL_0102_CT_AIRB_JP_Rx0	Mortgages Non-defaulted ILTV >75 %,<=100 %	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	JP	Not applicable	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	>75 % <=100 %
MORT_ALL_0102_CT_AIRB_KR_Rx0	Mortgages Non-defaulted ILTV >75 %,<=100 %	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	KR	Not applicable	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	>75 % <=100 %
MORT_ALL_0102_CT_AIRB_LT_Rx0	Mortgages Non-defaulted ILTV >75 %,<=100 %	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LT	Not applicable	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	>75 % <=100 %
MORT_ALL_0102_CT_AIRB_LU_Rx0	Mortgages Non-defaulted ILTV >75 %,<=100 %	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LU	Not applicable	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	>75 % <=100 %
MORT_ALL_0102_CT_AIRB_LV_Rx0	Mortgages Non-defaulted ILTV >75 %,<=100 %	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LV	Not applicable	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	>75 % <=100 %
MORT_ALL_0102_CT_AIRB_MT_Rx0	Mortgages Non-defaulted ILTV >75 %,<=100 %	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	MT	Not applicable	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	>75 % <=100 %
MORT_ALL_0102_CT_AIRB_NL_Rx0	Mortgages Non-defaulted ILTV >75 %,<=100 %	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	NL	Not applicable	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	>75 % <=100 %
MORT_ALL_0102_CT_AIRB_NO_Rx0	Mortgages Non-defaulted ILTV >75 %,<=100 %	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	NO	Not applicable	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	>75 % <=100 %
MORT_ALL_0102_CT_AIRB_PL_Rx0	Mortgages Non-defaulted ILTV >75 %,<=100 %	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	PL	Not applicable	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	>75 % <=100 %
MORT_ALL_0102_CT_AIRB_PT_Rx0	Mortgages Non-defaulted ILTV >75 %,<=100 %	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	PT	Not applicable	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	>75 % <=100 %
MORT_ALL_0102_CT_AIRB_RO_Rx0	Mortgages Non-defaulted ILTV >75 %,<=100 %	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	RO	Not applicable	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	>75 % <=100 %
MORT_ALL_0102_CT_AIRB_RU_Rx0	Mortgages Non-defaulted ILTV >75 %,<=100 %	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	RU	Not applicable	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	>75 % <=100 %
MORT_ALL_0102_CT_AIRB_SE_Rx0	Mortgages Non-defaulted ILTV >75 %,<=100 %	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SE	Not applicable	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	>75 % <=100 %
MORT_ALL_0102_CT_AIRB_SG_Rx0	Mortgages Non-defaulted ILTV >75 %,<=100 %	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SG	Not applicable	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	>75 % <=100 %
MORT_ALL_0102_CT_AIRB_SI_Rx0	Mortgages Non-defaulted ILTV >75 %,<=100 %	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SI	Not applicable	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	>75 % <=100 %
MORT_ALL_0102_CT_AIRB_SK_Rx0	Mortgages Non-defaulted ILTV >75 %,<=100 %	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SK	Not applicable	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	>75 % <=100 %
MORT_ALL_0102_CT_AIRB_TR_Rx0	Mortgages Non-defaulted ILTV >75 %,<=100 %	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	TR	Not applicable	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	>75 % <=100 %

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
MORT_ALL_0102_CT_AIRB_US_Rx0	Mortgages Non-defaulted ILTV >75 %,<=100 %	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	US	Not applicable	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	>75 % <=100 %
MORT_ALL_0102_CT_AIRB_x2_Rx0	Mortgages Non-defaulted ILTV >75 %,<=100 %	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Other countries	Not applicable	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	>75 % <=100 %
MORT_ALL_0103_CT_AIRB_x0_Rx0	Mortgages Non-defaulted ILTV >100 %,<=125 %	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Not applicable	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	>100 % <= 125 %
MORT_ALL_0103_CT_AIRB_AT_Rx0	Mortgages Non-defaulted ILTV >100 %,<=125 %	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	AT	Not applicable	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	>100 % <= 125 %
MORT_ALL_0103_CT_AIRB_AU_Rx0	Mortgages Non-defaulted ILTV >100 %,<=125 %	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	AU	Not applicable	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	>100 % <= 125 %
MORT_ALL_0103_CT_AIRB_BE_Rx0	Mortgages Non-defaulted ILTV >100 %,<=125 %	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BE	Not applicable	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	>100 % <= 125 %
MORT_ALL_0103_CT_AIRB_BG_Rx0	Mortgages Non-defaulted ILTV >100 %,<=125 %	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BG	Not applicable	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	>100 % <= 125 %
MORT_ALL_0103_CT_AIRB_BR_Rx0	Mortgages Non-defaulted ILTV >100 %,<=125 %	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BR	Not applicable	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	>100 % <= 125 %
MORT_ALL_0103_CT_AIRB_CA_Rx0	Mortgages Non-defaulted ILTV >100 %,<=125 %	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CA	Not applicable	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	>100 % <= 125 %
MORT_ALL_0103_CT_AIRB_CH_Rx0	Mortgages Non-defaulted ILTV >100 %,<=125 %	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CH	Not applicable	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	>100 % <= 125 %
MORT_ALL_0103_CT_AIRB_CN_Rx0	Mortgages Non-defaulted ILTV >100 %,<=125 %	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CN	Not applicable	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	>100 % <= 125 %
MORT_ALL_0103_CT_AIRB_CY_Rx0	Mortgages Non-defaulted ILTV >100 %,<=125 %	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CY	Not applicable	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	>100 % <= 125 %
MORT_ALL_0103_CT_AIRB_CZ_Rx0	Mortgages Non-defaulted ILTV >100 %,<=125 %	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CZ	Not applicable	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	>100 % <= 125 %
MORT_ALL_0103_CT_AIRB_DE_Rx0	Mortgages Non-defaulted ILTV >100 %,<=125 %	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	DE	Not applicable	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	>100 % <= 125 %
MORT_ALL_0103_CT_AIRB_DK_Rx0	Mortgages Non-defaulted ILTV >100 %,<=125 %	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	DK	Not applicable	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	>100 % <= 125 %
MORT_ALL_0103_CT_AIRB_EE_Rx0	Mortgages Non-defaulted ILTV >100 %,<=125 %	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	EE	Not applicable	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	>100 % <= 125 %
MORT_ALL_0103_CT_AIRB_ES_Rx0	Mortgages Non-defaulted ILTV >100 %,<=125 %	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	ES	Not applicable	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	>100 % <= 125 %
MORT_ALL_0103_CT_AIRB_FI_Rx0	Mortgages Non-defaulted ILTV >100 %,<=125 %	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	FI	Not applicable	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	>100 % <= 125 %
MORT_ALL_0103_CT_AIRB_FR_Rx0	Mortgages Non-defaulted ILTV >100 %,<=125 %	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	FR	Not applicable	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	>100 % <= 125 %
MORT_ALL_0103_CT_AIRB_GB_Rx0	Mortgages Non-defaulted ILTV >100 %,<=125 %	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	GB	Not applicable	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	>100 % <= 125 %
MORT_ALL_0103_CT_AIRB_GR_Rx0	Mortgages Non-defaulted ILTV >100 %,<=125 %	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	GR	Not applicable	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	>100 % <= 125 %
MORT_ALL_0103_CT_AIRB_HK_Rx0	Mortgages Non-defaulted ILTV >100 %,<=125 %	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HK	Not applicable	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	>100 % <= 125 %

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
MORT_ALL_0103_CT_AIRB_HR_Rx0	Mortgages Non-defaulted ILTV >100 %,<=125 %	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HR	Not applicable	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	>100 % <= 125 %
MORT_ALL_0103_CT_AIRB_HU_Rx0	Mortgages Non-defaulted ILTV >100 %,<=125 %	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HU	Not applicable	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	>100 % <= 125 %
MORT_ALL_0103_CT_AIRB_IE_Rx0	Mortgages Non-defaulted ILTV >100 %,<=125 %	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IE	Not applicable	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	>100 % <= 125 %
MORT_ALL_0103_CT_AIRB_IL_Rx0	Mortgages Non-defaulted ILTV >100 %,<=125 %	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IL	Not applicable	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	>100 % <= 125 %
MORT_ALL_0103_CT_AIRB_IT_Rx0	Mortgages Non-defaulted ILTV >100 %,<=125 %	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IT	Not applicable	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	>100 % <= 125 %
MORT_ALL_0103_CT_AIRB_JP_Rx0	Mortgages Non-defaulted ILTV >100 %,<=125 %	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	JP	Not applicable	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	>100 % <= 125 %
MORT_ALL_0103_CT_AIRB_KR_Rx0	Mortgages Non-defaulted ILTV >100 %,<=125 %	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	KR	Not applicable	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	>100 % <= 125 %
MORT_ALL_0103_CT_AIRB_LT_Rx0	Mortgages Non-defaulted ILTV >100 %,<=125 %	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LT	Not applicable	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	>100 % <= 125 %
MORT_ALL_0103_CT_AIRB_LU_Rx0	Mortgages Non-defaulted ILTV >100 %,<=125 %	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LU	Not applicable	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	>100 % <= 125 %
MORT_ALL_0103_CT_AIRB_LV_Rx0	Mortgages Non-defaulted ILTV >100 %,<=125 %	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LV	Not applicable	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	>100 % <= 125 %
MORT_ALL_0103_CT_AIRB_MT_Rx0	Mortgages Non-defaulted ILTV >100 %,<=125 %	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	MT	Not applicable	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	>100 % <= 125 %
MORT_ALL_0103_CT_AIRB_NL_Rx0	Mortgages Non-defaulted ILTV >100 %,<=125 %	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	NL	Not applicable	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	>100 % <= 125 %
MORT_ALL_0103_CT_AIRB_NO_Rx0	Mortgages Non-defaulted ILTV >100 %,<=125 %	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	NO	Not applicable	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	>100 % <= 125 %
MORT_ALL_0103_CT_AIRB_PL_Rx0	Mortgages Non-defaulted ILTV >100 %,<=125 %	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	PL	Not applicable	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	>100 % <= 125 %
MORT_ALL_0103_CT_AIRB_PT_Rx0	Mortgages Non-defaulted ILTV >100 %,<=125 %	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	PT	Not applicable	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	>100 % <= 125 %
MORT_ALL_0103_CT_AIRB_RO_Rx0	Mortgages Non-defaulted ILTV >100 %,<=125 %	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	RO	Not applicable	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	>100 % <= 125 %
MORT_ALL_0103_CT_AIRB_RU_Rx0	Mortgages Non-defaulted ILTV >100 %,<=125 %	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	RU	Not applicable	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	>100 % <= 125 %
MORT_ALL_0103_CT_AIRB_SE_Rx0	Mortgages Non-defaulted ILTV >100 %,<=125 %	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SE	Not applicable	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	>100 % <= 125 %
MORT_ALL_0103_CT_AIRB_SG_Rx0	Mortgages Non-defaulted ILTV >100 %,<=125 %	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SG	Not applicable	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	>100 % <= 125 %
MORT_ALL_0103_CT_AIRB_SI_Rx0	Mortgages Non-defaulted ILTV >100 %,<=125 %	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SI	Not applicable	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	>100 % <= 125 %
MORT_ALL_0103_CT_AIRB_SK_Rx0	Mortgages Non-defaulted ILTV >100 %,<=125 %	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SK	Not applicable	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	>100 % <= 125 %
MORT_ALL_0103_CT_AIRB_TR_Rx0	Mortgages Non-defaulted ILTV >100 %,<=125 %	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	TR	Not applicable	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	>100 % <= 125 %

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
MORT_ALL_0103_CT_AIRB_US_Rx0	Mortgages Non-defaulted ILTV >100 %,<=125 %	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	US	Not applicable	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	>100 % <= 125 %
MORT_ALL_0103_CT_AIRB_x2_Rx0	Mortgages Non-defaulted ILTV >100 %,<=125 %	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Other countries	Not applicable	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	>100 % <= 125 %
MORT_ALL_0104_CT_AIRB_x0_Rx0	Mortgages Non-defaulted ILTV >125 %	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Not applicable	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	>125 %
MORT_ALL_0104_CT_AIRB_AT_Rx0	Mortgages Non-defaulted ILTV >125 %	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	AT	Not applicable	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	>125 %
MORT_ALL_0104_CT_AIRB_AU_Rx0	Mortgages Non-defaulted ILTV >125 %	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	AU	Not applicable	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	>125 %
MORT_ALL_0104_CT_AIRB_BE_Rx0	Mortgages Non-defaulted ILTV >125 %	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BE	Not applicable	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	>125 %
MORT_ALL_0104_CT_AIRB_BG_Rx0	Mortgages Non-defaulted ILTV >125 %	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BG	Not applicable	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	>125 %
MORT_ALL_0104_CT_AIRB_BR_Rx0	Mortgages Non-defaulted ILTV >125 %	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BR	Not applicable	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	>125 %
MORT_ALL_0104_CT_AIRB_CA_Rx0	Mortgages Non-defaulted ILTV >125 %	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CA	Not applicable	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	>125 %
MORT_ALL_0104_CT_AIRB_CH_Rx0	Mortgages Non-defaulted ILTV >125 %	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CH	Not applicable	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	>125 %
MORT_ALL_0104_CT_AIRB_CN_Rx0	Mortgages Non-defaulted ILTV >125 %	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CN	Not applicable	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	>125 %
MORT_ALL_0104_CT_AIRB_CY_Rx0	Mortgages Non-defaulted ILTV >125 %	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CY	Not applicable	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	>125 %
MORT_ALL_0104_CT_AIRB_CZ_Rx0	Mortgages Non-defaulted ILTV >125 %	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CZ	Not applicable	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	>125 %
MORT_ALL_0104_CT_AIRB_DE_Rx0	Mortgages Non-defaulted ILTV >125 %	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	DE	Not applicable	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	>125 %
MORT_ALL_0104_CT_AIRB_DK_Rx0	Mortgages Non-defaulted ILTV >125 %	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	DK	Not applicable	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	>125 %
MORT_ALL_0104_CT_AIRB_EE_Rx0	Mortgages Non-defaulted ILTV >125 %	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	EE	Not applicable	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	>125 %
MORT_ALL_0104_CT_AIRB_ES_Rx0	Mortgages Non-defaulted ILTV >125 %	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	ES	Not applicable	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	>125 %
MORT_ALL_0104_CT_AIRB_FI_Rx0	Mortgages Non-defaulted ILTV >125 %	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	FI	Not applicable	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	>125 %
MORT_ALL_0104_CT_AIRB_FR_Rx0	Mortgages Non-defaulted ILTV >125 %	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	FR	Not applicable	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	>125 %
MORT_ALL_0104_CT_AIRB_GB_Rx0	Mortgages Non-defaulted ILTV >125 %	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	GB	Not applicable	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	>125 %
MORT_ALL_0104_CT_AIRB_GR_Rx0	Mortgages Non-defaulted ILTV >125 %	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	GR	Not applicable	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	>125 %
MORT_ALL_0104_CT_AIRB_HK_Rx0	Mortgages Non-defaulted ILTV >125 %	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HK	Not applicable	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	>125 %

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
MORT_ALL_0104_CT_AIRB_HR_Rx0	Mortgages Non-defaulted ILTV >125 %	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HR	Not applicable	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	>125 %
MORT_ALL_0104_CT_AIRB_HU_Rx0	Mortgages Non-defaulted ILTV >125 %	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HU	Not applicable	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	>125 %
MORT_ALL_0104_CT_AIRB_IE_Rx0	Mortgages Non-defaulted ILTV >125 %	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IE	Not applicable	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	>125 %
MORT_ALL_0104_CT_AIRB_IL_Rx0	Mortgages Non-defaulted ILTV >125 %	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IL	Not applicable	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	>125 %
MORT_ALL_0104_CT_AIRB_IT_Rx0	Mortgages Non-defaulted ILTV >125 %	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IT	Not applicable	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	>125 %
MORT_ALL_0104_CT_AIRB_JP_Rx0	Mortgages Non-defaulted ILTV >125 %	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	JP	Not applicable	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	>125 %
MORT_ALL_0104_CT_AIRB_KR_Rx0	Mortgages Non-defaulted ILTV >125 %	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	KR	Not applicable	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	>125 %
MORT_ALL_0104_CT_AIRB_LT_Rx0	Mortgages Non-defaulted ILTV >125 %	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LT	Not applicable	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	>125 %
MORT_ALL_0104_CT_AIRB_LU_Rx0	Mortgages Non-defaulted ILTV >125 %	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LU	Not applicable	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	>125 %
MORT_ALL_0104_CT_AIRB_LV_Rx0	Mortgages Non-defaulted ILTV >125 %	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LV	Not applicable	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	>125 %
MORT_ALL_0104_CT_AIRB_MT_Rx0	Mortgages Non-defaulted ILTV >125 %	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	MT	Not applicable	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	>125 %
MORT_ALL_0104_CT_AIRB_NL_Rx0	Mortgages Non-defaulted ILTV >125 %	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	NL	Not applicable	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	>125 %
MORT_ALL_0104_CT_AIRB_NO_Rx0	Mortgages Non-defaulted ILTV >125 %	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	NO	Not applicable	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	>125 %
MORT_ALL_0104_CT_AIRB_PL_Rx0	Mortgages Non-defaulted ILTV >125 %	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	PL	Not applicable	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	>125 %
MORT_ALL_0104_CT_AIRB_PT_Rx0	Mortgages Non-defaulted ILTV >125 %	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	PT	Not applicable	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	>125 %
MORT_ALL_0104_CT_AIRB_RO_Rx0	Mortgages Non-defaulted ILTV >125 %	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	RO	Not applicable	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	>125 %
MORT_ALL_0104_CT_AIRB_RU_Rx0	Mortgages Non-defaulted ILTV >125 %	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	RU	Not applicable	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	>125 %
MORT_ALL_0104_CT_AIRB_SE_Rx0	Mortgages Non-defaulted ILTV >125 %	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SE	Not applicable	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	>125 %
MORT_ALL_0104_CT_AIRB_SG_Rx0	Mortgages Non-defaulted ILTV >125 %	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SG	Not applicable	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	>125 %
MORT_ALL_0104_CT_AIRB_SI_Rx0	Mortgages Non-defaulted ILTV >125 %	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SI	Not applicable	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	>125 %
MORT_ALL_0104_CT_AIRB_SK_Rx0	Mortgages Non-defaulted ILTV >125 %	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SK	Not applicable	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	>125 %
MORT_ALL_0104_CT_AIRB_TR_Rx0	Mortgages Non-defaulted ILTV >125 %	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	TR	Not applicable	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	>125 %

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
MORT_ALL_0104_CT_AIRB_US_Rx0	Mortgages Non-defaulted ILTV >125 %	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	US	Not applicable	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	>125 %
MORT_ALL_0104_CT_AIRB_x2_Rx0	Mortgages Non-defaulted ILTV >125 %	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Other countries	Not applicable	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	>125 %
SMEC_ALL_0105_CT_AIRB_x0_Rx0	SMEC Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Not applicable	Corporates - SME	Not applicable	Defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0105_CT_AIRB_AT_Rx0	SMEC Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	AT	Not applicable	Corporates - SME	Not applicable	Defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0105_CT_AIRB_AU_Rx0	SMEC Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	AU	Not applicable	Corporates - SME	Not applicable	Defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0105_CT_AIRB_BE_Rx0	SMEC Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BE	Not applicable	Corporates - SME	Not applicable	Defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0105_CT_AIRB_BG_Rx0	SMEC Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BG	Not applicable	Corporates - SME	Not applicable	Defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0105_CT_AIRB_BR_Rx0	SMEC Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BR	Not applicable	Corporates - SME	Not applicable	Defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0105_CT_AIRB_CA_Rx0	SMEC Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CA	Not applicable	Corporates - SME	Not applicable	Defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0105_CT_AIRB_CH_Rx0	SMEC Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CH	Not applicable	Corporates - SME	Not applicable	Defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0105_CT_AIRB_CN_Rx0	SMEC Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CN	Not applicable	Corporates - SME	Not applicable	Defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0105_CT_AIRB_CY_Rx0	SMEC Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CY	Not applicable	Corporates - SME	Not applicable	Defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0105_CT_AIRB_CZ_Rx0	SMEC Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CZ	Not applicable	Corporates - SME	Not applicable	Defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0105_CT_AIRB_DE_Rx0	SMEC Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	DE	Not applicable	Corporates - SME	Not applicable	Defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0105_CT_AIRB_DK_Rx0	SMEC Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	DK	Not applicable	Corporates - SME	Not applicable	Defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0105_CT_AIRB_EE_Rx0	SMEC Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	EE	Not applicable	Corporates - SME	Not applicable	Defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0105_CT_AIRB_ES_Rx0	SMEC Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	ES	Not applicable	Corporates - SME	Not applicable	Defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0105_CT_AIRB_FI_Rx0	SMEC Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	FI	Not applicable	Corporates - SME	Not applicable	Defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0105_CT_AIRB_FR_Rx0	SMEC Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	FR	Not applicable	Corporates - SME	Not applicable	Defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0105_CT_AIRB_GB_Rx0	SMEC Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	GB	Not applicable	Corporates - SME	Not applicable	Defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0105_CT_AIRB_GR_Rx0	SMEC Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	GR	Not applicable	Corporates - SME	Not applicable	Defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0105_CT_AIRB_HK_Rx0	SMEC Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HK	Not applicable	Corporates - SME	Not applicable	Defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMEC_ALL_0105_CT_AIRB_HR_Rx0	SMEC Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HR	Not applicable	Corporates - SME	Not applicable	Defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0105_CT_AIRB_HU_Rx0	SMEC Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HU	Not applicable	Corporates - SME	Not applicable	Defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0105_CT_AIRB_IE_Rx0	SMEC Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IE	Not applicable	Corporates - SME	Not applicable	Defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0105_CT_AIRB_IL_Rx0	SMEC Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IL	Not applicable	Corporates - SME	Not applicable	Defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0105_CT_AIRB_IT_Rx0	SMEC Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IT	Not applicable	Corporates - SME	Not applicable	Defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0105_CT_AIRB_JP_Rx0	SMEC Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	JP	Not applicable	Corporates - SME	Not applicable	Defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0105_CT_AIRB_KR_Rx0	SMEC Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	KR	Not applicable	Corporates - SME	Not applicable	Defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0105_CT_AIRB_LT_Rx0	SMEC Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LT	Not applicable	Corporates - SME	Not applicable	Defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0105_CT_AIRB_LU_Rx0	SMEC Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LU	Not applicable	Corporates - SME	Not applicable	Defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0105_CT_AIRB_LV_Rx0	SMEC Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LV	Not applicable	Corporates - SME	Not applicable	Defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0105_CT_AIRB_MT_Rx0	SMEC Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	MT	Not applicable	Corporates - SME	Not applicable	Defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0105_CT_AIRB_NL_Rx0	SMEC Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	NL	Not applicable	Corporates - SME	Not applicable	Defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0105_CT_AIRB_NO_Rx0	SMEC Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	NO	Not applicable	Corporates - SME	Not applicable	Defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0105_CT_AIRB_PL_Rx0	SMEC Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	PL	Not applicable	Corporates - SME	Not applicable	Defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0105_CT_AIRB_PT_Rx0	SMEC Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	PT	Not applicable	Corporates - SME	Not applicable	Defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0105_CT_AIRB_RO_Rx0	SMEC Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	RO	Not applicable	Corporates - SME	Not applicable	Defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0105_CT_AIRB_RU_Rx0	SMEC Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	RU	Not applicable	Corporates - SME	Not applicable	Defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0105_CT_AIRB_SE_Rx0	SMEC Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SE	Not applicable	Corporates - SME	Not applicable	Defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0105_CT_AIRB_SG_Rx0	SMEC Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SG	Not applicable	Corporates - SME	Not applicable	Defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0105_CT_AIRB_SI_Rx0	SMEC Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SI	Not applicable	Corporates - SME	Not applicable	Defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0105_CT_AIRB_SK_Rx0	SMEC Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SK	Not applicable	Corporates - SME	Not applicable	Defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0105_CT_AIRB_TR_Rx0	SMEC Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	TR	Not applicable	Corporates - SME	Not applicable	Defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMEC_ALL_0105_CT_AIRB_US_Rx0	SMEC Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	US	Not applicable	Corporates - SME	Not applicable	Defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0105_CT_AIRB_x2_Rx0	SMEC Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Other countries	Not applicable	Corporates - SME	Not applicable	Defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_x0_Rx0	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_AT_Rx0	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	AT	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_AU_Rx0	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	AU	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_BE_Rx0	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BE	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_BG_Rx0	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BG	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_BR_Rx0	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BR	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_CA_Rx0	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CA	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_CH_Rx0	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CH	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_CN_Rx0	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CN	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_CY_Rx0	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CY	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_CZ_Rx0	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CZ	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_DE_Rx0	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	DE	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_DK_Rx0	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	DK	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_EE_Rx0	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	EE	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_ES_Rx0	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	ES	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_FI_Rx0	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	FI	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_FR_Rx0	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	FR	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_GB_Rx0	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	GB	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_GR_Rx0	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	GR	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_HK_Rx0	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HK	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMEC_ALL_0106_CT_AIRB_HR_Rx0	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HR	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_HU_Rx0	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HU	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_IE_Rx0	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IE	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_IL_Rx0	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IL	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_IT_Rx0	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IT	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_JP_Rx0	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	JP	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_KR_Rx0	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	KR	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_LT_Rx0	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LT	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_LU_Rx0	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LU	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_LV_Rx0	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LV	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_MT_Rx0	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	MT	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_NL_Rx0	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	NL	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_NO_Rx0	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	NO	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_PL_Rx0	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	PL	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_PT_Rx0	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	PT	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_RO_Rx0	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	RO	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_RU_Rx0	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	RU	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_SE_Rx0	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SE	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_SG_Rx0	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SG	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_SI_Rx0	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SI	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_SK_Rx0	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SK	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_TR_Rx0	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	TR	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMEC_ALL_0106_CT_AIRB_US_Rx0	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	US	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_x2_Rx0	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Other countries	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0108_CT_AIRB_x0_Rx0	SMEC Non-defaulted Secured	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0108_CT_AIRB_AT_Rx0	SMEC Non-defaulted Secured	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	AT	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0108_CT_AIRB_AU_Rx0	SMEC Non-defaulted Secured	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	AU	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0108_CT_AIRB_BE_Rx0	SMEC Non-defaulted Secured	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BE	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0108_CT_AIRB_BG_Rx0	SMEC Non-defaulted Secured	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BG	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0108_CT_AIRB_BR_Rx0	SMEC Non-defaulted Secured	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BR	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0108_CT_AIRB_CA_Rx0	SMEC Non-defaulted Secured	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CA	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0108_CT_AIRB_CH_Rx0	SMEC Non-defaulted Secured	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CH	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0108_CT_AIRB_CN_Rx0	SMEC Non-defaulted Secured	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CN	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0108_CT_AIRB_CY_Rx0	SMEC Non-defaulted Secured	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CY	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0108_CT_AIRB_CZ_Rx0	SMEC Non-defaulted Secured	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CZ	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0108_CT_AIRB_DE_Rx0	SMEC Non-defaulted Secured	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	DE	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0108_CT_AIRB_DK_Rx0	SMEC Non-defaulted Secured	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	DK	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0108_CT_AIRB_EE_Rx0	SMEC Non-defaulted Secured	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	EE	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0108_CT_AIRB_ES_Rx0	SMEC Non-defaulted Secured	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	ES	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0108_CT_AIRB_FI_Rx0	SMEC Non-defaulted Secured	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	FI	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0108_CT_AIRB_FR_Rx0	SMEC Non-defaulted Secured	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	FR	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0108_CT_AIRB_GB_Rx0	SMEC Non-defaulted Secured	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	GB	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0108_CT_AIRB_GR_Rx0	SMEC Non-defaulted Secured	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	GR	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0108_CT_AIRB_HK_Rx0	SMEC Non-defaulted Secured	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HK	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMEC_ALL_0108_CT_AIRB_HR_Rx0	SMEC Non-defaulted Secured	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HR	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0108_CT_AIRB_HU_Rx0	SMEC Non-defaulted Secured	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HU	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0108_CT_AIRB_IE_Rx0	SMEC Non-defaulted Secured	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IE	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0108_CT_AIRB_IL_Rx0	SMEC Non-defaulted Secured	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IL	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0108_CT_AIRB_IT_Rx0	SMEC Non-defaulted Secured	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IT	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0108_CT_AIRB_JP_Rx0	SMEC Non-defaulted Secured	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	JP	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0108_CT_AIRB_KR_Rx0	SMEC Non-defaulted Secured	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	KR	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0108_CT_AIRB_LT_Rx0	SMEC Non-defaulted Secured	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LT	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0108_CT_AIRB_LU_Rx0	SMEC Non-defaulted Secured	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LU	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0108_CT_AIRB_LV_Rx0	SMEC Non-defaulted Secured	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LV	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0108_CT_AIRB_MT_Rx0	SMEC Non-defaulted Secured	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	MT	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0108_CT_AIRB_NL_Rx0	SMEC Non-defaulted Secured	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	NL	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0108_CT_AIRB_NO_Rx0	SMEC Non-defaulted Secured	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	NO	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0108_CT_AIRB_PL_Rx0	SMEC Non-defaulted Secured	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	PL	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0108_CT_AIRB_PT_Rx0	SMEC Non-defaulted Secured	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	PT	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0108_CT_AIRB_RO_Rx0	SMEC Non-defaulted Secured	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	RO	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0108_CT_AIRB_RU_Rx0	SMEC Non-defaulted Secured	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	RU	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0108_CT_AIRB_SE_Rx0	SMEC Non-defaulted Secured	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SE	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0108_CT_AIRB_SG_Rx0	SMEC Non-defaulted Secured	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SG	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0108_CT_AIRB_SI_Rx0	SMEC Non-defaulted Secured	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SI	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0108_CT_AIRB_SK_Rx0	SMEC Non-defaulted Secured	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SK	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0108_CT_AIRB_TR_Rx0	SMEC Non-defaulted Secured	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	TR	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMEC_ALL_0108_CT_AIRB_US_Rx0	SMEC Non-defaulted Secured	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	US	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0108_CT_AIRB_x2_Rx0	SMEC Non-defaulted Secured	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Other countries	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0107_CT_AIRB_x0_Rx0	SMEC Non-defaulted Unsecured	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Exposures without credit protection	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0107_CT_AIRB_AT_Rx0	SMEC Non-defaulted Unsecured	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	AT	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Exposures without credit protection	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0107_CT_AIRB_AU_Rx0	SMEC Non-defaulted Unsecured	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	AU	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Exposures without credit protection	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0107_CT_AIRB_BE_Rx0	SMEC Non-defaulted Unsecured	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BE	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Exposures without credit protection	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0107_CT_AIRB_BG_Rx0	SMEC Non-defaulted Unsecured	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BG	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Exposures without credit protection	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0107_CT_AIRB_BR_Rx0	SMEC Non-defaulted Unsecured	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BR	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Exposures without credit protection	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0107_CT_AIRB_CA_Rx0	SMEC Non-defaulted Unsecured	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CA	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Exposures without credit protection	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0107_CT_AIRB_CH_Rx0	SMEC Non-defaulted Unsecured	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CH	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Exposures without credit protection	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0107_CT_AIRB_CN_Rx0	SMEC Non-defaulted Unsecured	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CN	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Exposures without credit protection	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0107_CT_AIRB_CY_Rx0	SMEC Non-defaulted Unsecured	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CY	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Exposures without credit protection	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0107_CT_AIRB_CZ_Rx0	SMEC Non-defaulted Unsecured	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CZ	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Exposures without credit protection	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0107_CT_AIRB_DE_Rx0	SMEC Non-defaulted Unsecured	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	DE	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Exposures without credit protection	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0107_CT_AIRB_DK_Rx0	SMEC Non-defaulted Unsecured	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	DK	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Exposures without credit protection	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0107_CT_AIRB_EE_Rx0	SMEC Non-defaulted Unsecured	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	EE	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Exposures without credit protection	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0107_CT_AIRB_ES_Rx0	SMEC Non-defaulted Unsecured	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	ES	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Exposures without credit protection	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0107_CT_AIRB_FI_Rx0	SMEC Non-defaulted Unsecured	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	FI	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Exposures without credit protection	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0107_CT_AIRB_FR_Rx0	SMEC Non-defaulted Unsecured	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	FR	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Exposures without credit protection	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0107_CT_AIRB_GB_Rx0	SMEC Non-defaulted Unsecured	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	GB	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Exposures without credit protection	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0107_CT_AIRB_GR_Rx0	SMEC Non-defaulted Unsecured	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	GR	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Exposures without credit protection	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0107_CT_AIRB_HK_Rx0	SMEC Non-defaulted Unsecured	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HK	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Exposures without credit protection	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMEC_ALL_0107_CT_AIRB_HR_Rx0	SMEC Non-defaulted Unsecured	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HR	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Exposures without credit protection	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0107_CT_AIRB_HU_Rx0	SMEC Non-defaulted Unsecured	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HU	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Exposures without credit protection	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0107_CT_AIRB_IE_Rx0	SMEC Non-defaulted Unsecured	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IE	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Exposures without credit protection	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0107_CT_AIRB_IL_Rx0	SMEC Non-defaulted Unsecured	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IL	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Exposures without credit protection	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0107_CT_AIRB_IT_Rx0	SMEC Non-defaulted Unsecured	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IT	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Exposures without credit protection	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0107_CT_AIRB_JP_Rx0	SMEC Non-defaulted Unsecured	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	JP	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Exposures without credit protection	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0107_CT_AIRB_KR_Rx0	SMEC Non-defaulted Unsecured	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	KR	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Exposures without credit protection	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0107_CT_AIRB_LT_Rx0	SMEC Non-defaulted Unsecured	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LT	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Exposures without credit protection	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0107_CT_AIRB_LU_Rx0	SMEC Non-defaulted Unsecured	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LU	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Exposures without credit protection	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0107_CT_AIRB_LV_Rx0	SMEC Non-defaulted Unsecured	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LV	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Exposures without credit protection	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0107_CT_AIRB_MT_Rx0	SMEC Non-defaulted Unsecured	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	MT	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Exposures without credit protection	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0107_CT_AIRB_NL_Rx0	SMEC Non-defaulted Unsecured	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	NL	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Exposures without credit protection	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0107_CT_AIRB_NO_Rx0	SMEC Non-defaulted Unsecured	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	NO	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Exposures without credit protection	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0107_CT_AIRB_PL_Rx0	SMEC Non-defaulted Unsecured	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	PL	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Exposures without credit protection	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0107_CT_AIRB_PT_Rx0	SMEC Non-defaulted Unsecured	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	PT	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Exposures without credit protection	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0107_CT_AIRB_RO_Rx0	SMEC Non-defaulted Unsecured	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	RO	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Exposures without credit protection	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0107_CT_AIRB_RU_Rx0	SMEC Non-defaulted Unsecured	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	RU	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Exposures without credit protection	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0107_CT_AIRB_SE_Rx0	SMEC Non-defaulted Unsecured	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SE	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Exposures without credit protection	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0107_CT_AIRB_SG_Rx0	SMEC Non-defaulted Unsecured	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SG	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Exposures without credit protection	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0107_CT_AIRB_SI_Rx0	SMEC Non-defaulted Unsecured	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SI	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Exposures without credit protection	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0107_CT_AIRB_SK_Rx0	SMEC Non-defaulted Unsecured	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SK	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Exposures without credit protection	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0107_CT_AIRB_TR_Rx0	SMEC Non-defaulted Unsecured	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	TR	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Exposures without credit protection	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMEC_ALL_0107_CT_AIRB_US_Rx0	SMEC Non-defaulted Unsecured	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	US	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Exposures without credit protection	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0107_CT_AIRB_x2_Rx0	SMEC Non-defaulted Unsecured	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Other countries	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Exposures without credit protection	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0109_CT_AIRB_x0_Rx0	SMEC Non-defaulted Secured	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Real estate collateral	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0109_CT_AIRB_AT_Rx0	SMEC Non-defaulted Secured	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	AT	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Real estate collateral	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0109_CT_AIRB_AU_Rx0	SMEC Non-defaulted Secured	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	AU	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Real estate collateral	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0109_CT_AIRB_BE_Rx0	SMEC Non-defaulted Secured	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BE	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Real estate collateral	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0109_CT_AIRB_BG_Rx0	SMEC Non-defaulted Secured	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BG	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Real estate collateral	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0109_CT_AIRB_BR_Rx0	SMEC Non-defaulted Secured	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BR	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Real estate collateral	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0109_CT_AIRB_CA_Rx0	SMEC Non-defaulted Secured	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CA	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Real estate collateral	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0109_CT_AIRB_CH_Rx0	SMEC Non-defaulted Secured	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CH	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Real estate collateral	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0109_CT_AIRB_CN_Rx0	SMEC Non-defaulted Secured	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CN	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Real estate collateral	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0109_CT_AIRB_CY_Rx0	SMEC Non-defaulted Secured	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CY	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Real estate collateral	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0109_CT_AIRB_CZ_Rx0	SMEC Non-defaulted Secured	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CZ	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Real estate collateral	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0109_CT_AIRB_DE_Rx0	SMEC Non-defaulted Secured	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	DE	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Real estate collateral	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0109_CT_AIRB_DK_Rx0	SMEC Non-defaulted Secured	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	DK	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Real estate collateral	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0109_CT_AIRB_EE_Rx0	SMEC Non-defaulted Secured	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	EE	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Real estate collateral	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0109_CT_AIRB_ES_Rx0	SMEC Non-defaulted Secured	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	ES	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Real estate collateral	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0109_CT_AIRB_FI_Rx0	SMEC Non-defaulted Secured	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	FI	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Real estate collateral	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0109_CT_AIRB_FR_Rx0	SMEC Non-defaulted Secured	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	FR	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Real estate collateral	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0109_CT_AIRB_GB_Rx0	SMEC Non-defaulted Secured	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	GB	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Real estate collateral	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0109_CT_AIRB_GR_Rx0	SMEC Non-defaulted Secured	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	GR	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Real estate collateral	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0109_CT_AIRB_HK_Rx0	SMEC Non-defaulted Secured	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HK	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Real estate collateral	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMEC_ALL_0109_CT_AIRB_HR_Rx0	SMEC Non-defaulted Secured	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HR	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Real estate collateral	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0109_CT_AIRB_HU_Rx0	SMEC Non-defaulted Secured	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HU	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Real estate collateral	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0109_CT_AIRB_IE_Rx0	SMEC Non-defaulted Secured	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IE	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Real estate collateral	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0109_CT_AIRB_IL_Rx0	SMEC Non-defaulted Secured	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IL	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Real estate collateral	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0109_CT_AIRB_IT_Rx0	SMEC Non-defaulted Secured	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IT	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Real estate collateral	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0109_CT_AIRB_JP_Rx0	SMEC Non-defaulted Secured	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	JP	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Real estate collateral	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0109_CT_AIRB_KR_Rx0	SMEC Non-defaulted Secured	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	KR	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Real estate collateral	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0109_CT_AIRB_LT_Rx0	SMEC Non-defaulted Secured	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LT	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Real estate collateral	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0109_CT_AIRB_LU_Rx0	SMEC Non-defaulted Secured	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LU	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Real estate collateral	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0109_CT_AIRB_LV_Rx0	SMEC Non-defaulted Secured	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LV	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Real estate collateral	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0109_CT_AIRB_MT_Rx0	SMEC Non-defaulted Secured	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	MT	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Real estate collateral	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0109_CT_AIRB_NL_Rx0	SMEC Non-defaulted Secured	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	NL	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Real estate collateral	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0109_CT_AIRB_NO_Rx0	SMEC Non-defaulted Secured	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	NO	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Real estate collateral	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0109_CT_AIRB_PL_Rx0	SMEC Non-defaulted Secured	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	PL	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Real estate collateral	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0109_CT_AIRB_PT_Rx0	SMEC Non-defaulted Secured	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	PT	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Real estate collateral	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0109_CT_AIRB_RO_Rx0	SMEC Non-defaulted Secured	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	RO	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Real estate collateral	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0109_CT_AIRB_RU_Rx0	SMEC Non-defaulted Secured	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	RU	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Real estate collateral	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0109_CT_AIRB_SE_Rx0	SMEC Non-defaulted Secured	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SE	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Real estate collateral	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0109_CT_AIRB_SG_Rx0	SMEC Non-defaulted Secured	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SG	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Real estate collateral	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0109_CT_AIRB_SI_Rx0	SMEC Non-defaulted Secured	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SI	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Real estate collateral	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0109_CT_AIRB_SK_Rx0	SMEC Non-defaulted Secured	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SK	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Real estate collateral	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0109_CT_AIRB_TR_Rx0	SMEC Non-defaulted Secured	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	TR	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Real estate collateral	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMEC_ALL_0109_CT_AIRB_US_Rx0	SMEC Non-defaulted Secured	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	US	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Real estate collateral	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0109_CT_AIRB_x2_Rx0	SMEC Non-defaulted Secured	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Other countries	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Real estate collateral	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0110_CT_AIRB_x0_Rx0	SMEC Non-defaulted Secured	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Eligible collateral other than real estate	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0110_CT_AIRB_AT_Rx0	SMEC Non-defaulted Secured	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	AT	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Eligible collateral other than real estate	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0110_CT_AIRB_AU_Rx0	SMEC Non-defaulted Secured	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	AU	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Eligible collateral other than real estate	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0110_CT_AIRB_BE_Rx0	SMEC Non-defaulted Secured	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BE	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Eligible collateral other than real estate	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0110_CT_AIRB_BG_Rx0	SMEC Non-defaulted Secured	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BG	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Eligible collateral other than real estate	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0110_CT_AIRB_BR_Rx0	SMEC Non-defaulted Secured	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BR	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Eligible collateral other than real estate	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0110_CT_AIRB_CA_Rx0	SMEC Non-defaulted Secured	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CA	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Eligible collateral other than real estate	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0110_CT_AIRB_CH_Rx0	SMEC Non-defaulted Secured	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CH	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Eligible collateral other than real estate	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0110_CT_AIRB_CN_Rx0	SMEC Non-defaulted Secured	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CN	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Eligible collateral other than real estate	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0110_CT_AIRB_CY_Rx0	SMEC Non-defaulted Secured	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CY	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Eligible collateral other than real estate	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0110_CT_AIRB_CZ_Rx0	SMEC Non-defaulted Secured	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CZ	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Eligible collateral other than real estate	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0110_CT_AIRB_DE_Rx0	SMEC Non-defaulted Secured	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	DE	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Eligible collateral other than real estate	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0110_CT_AIRB_DK_Rx0	SMEC Non-defaulted Secured	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	DK	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Eligible collateral other than real estate	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0110_CT_AIRB_EE_Rx0	SMEC Non-defaulted Secured	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	EE	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Eligible collateral other than real estate	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0110_CT_AIRB_ES_Rx0	SMEC Non-defaulted Secured	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	ES	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Eligible collateral other than real estate	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0110_CT_AIRB_FI_Rx0	SMEC Non-defaulted Secured	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	FI	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Eligible collateral other than real estate	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0110_CT_AIRB_FR_Rx0	SMEC Non-defaulted Secured	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	FR	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Eligible collateral other than real estate	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0110_CT_AIRB_GB_Rx0	SMEC Non-defaulted Secured	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	GB	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Eligible collateral other than real estate	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0110_CT_AIRB_GR_Rx0	SMEC Non-defaulted Secured	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	GR	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Eligible collateral other than real estate	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0110_CT_AIRB_HK_Rx0	SMEC Non-defaulted Secured	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HK	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Eligible collateral other than real estate	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMEC_ALL_0110_CT_AIRB_HR_Rx0	SMEC Non-defaulted Secured	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HR	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Eligible collateral other than real estate	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0110_CT_AIRB_HU_Rx0	SMEC Non-defaulted Secured	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HU	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Eligible collateral other than real estate	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0110_CT_AIRB_IE_Rx0	SMEC Non-defaulted Secured	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IE	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Eligible collateral other than real estate	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0110_CT_AIRB_IL_Rx0	SMEC Non-defaulted Secured	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IL	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Eligible collateral other than real estate	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0110_CT_AIRB_IT_Rx0	SMEC Non-defaulted Secured	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IT	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Eligible collateral other than real estate	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0110_CT_AIRB_JP_Rx0	SMEC Non-defaulted Secured	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	JP	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Eligible collateral other than real estate	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0110_CT_AIRB_KR_Rx0	SMEC Non-defaulted Secured	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	KR	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Eligible collateral other than real estate	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0110_CT_AIRB_LT_Rx0	SMEC Non-defaulted Secured	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LT	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Eligible collateral other than real estate	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0110_CT_AIRB_LU_Rx0	SMEC Non-defaulted Secured	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LU	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Eligible collateral other than real estate	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0110_CT_AIRB_LV_Rx0	SMEC Non-defaulted Secured	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LV	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Eligible collateral other than real estate	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0110_CT_AIRB_MT_Rx0	SMEC Non-defaulted Secured	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	MT	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Eligible collateral other than real estate	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0110_CT_AIRB_NL_Rx0	SMEC Non-defaulted Secured	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	NL	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Eligible collateral other than real estate	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0110_CT_AIRB_NO_Rx0	SMEC Non-defaulted Secured	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	NO	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Eligible collateral other than real estate	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0110_CT_AIRB_PL_Rx0	SMEC Non-defaulted Secured	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	PL	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Eligible collateral other than real estate	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0110_CT_AIRB_PT_Rx0	SMEC Non-defaulted Secured	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	PT	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Eligible collateral other than real estate	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0110_CT_AIRB_RO_Rx0	SMEC Non-defaulted Secured	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	RO	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Eligible collateral other than real estate	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0110_CT_AIRB_RU_Rx0	SMEC Non-defaulted Secured	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	RU	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Eligible collateral other than real estate	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0110_CT_AIRB_SE_Rx0	SMEC Non-defaulted Secured	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SE	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Eligible collateral other than real estate	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0110_CT_AIRB_SG_Rx0	SMEC Non-defaulted Secured	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SG	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Eligible collateral other than real estate	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0110_CT_AIRB_SI_Rx0	SMEC Non-defaulted Secured	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SI	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Eligible collateral other than real estate	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0110_CT_AIRB_SK_Rx0	SMEC Non-defaulted Secured	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SK	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Eligible collateral other than real estate	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0110_CT_AIRB_TR_Rx0	SMEC Non-defaulted Secured	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	TR	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Eligible collateral other than real estate	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMEC_ALL_0110_CT_AIRB_US_Rx0	SMEC Non-defaulted Secured	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	US	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Eligible collateral other than real estate	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0110_CT_AIRB_x2_Rx0	SMEC Non-defaulted Secured	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Other countries	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Eligible collateral other than real estate	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0111_CT_AIRB_x0_Rx0	SMEC Non-defaulted Unsecured Construction	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Exposures without credit protection	Not applicable	F Construction	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0111_CT_AIRB_AT_Rx0	SMEC Non-defaulted Unsecured Construction	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	AT	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Exposures without credit protection	Not applicable	F Construction	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0111_CT_AIRB_AU_Rx0	SMEC Non-defaulted Unsecured Construction	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	AU	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Exposures without credit protection	Not applicable	F Construction	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0111_CT_AIRB_BE_Rx0	SMEC Non-defaulted Unsecured Construction	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BE	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Exposures without credit protection	Not applicable	F Construction	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0111_CT_AIRB_BG_Rx0	SMEC Non-defaulted Unsecured Construction	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BG	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Exposures without credit protection	Not applicable	F Construction	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0111_CT_AIRB_BR_Rx0	SMEC Non-defaulted Unsecured Construction	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BR	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Exposures without credit protection	Not applicable	F Construction	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0111_CT_AIRB_CA_Rx0	SMEC Non-defaulted Unsecured Construction	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CA	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Exposures without credit protection	Not applicable	F Construction	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0111_CT_AIRB_CH_Rx0	SMEC Non-defaulted Unsecured Construction	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CH	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Exposures without credit protection	Not applicable	F Construction	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0111_CT_AIRB_CN_Rx0	SMEC Non-defaulted Unsecured Construction	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CN	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Exposures without credit protection	Not applicable	F Construction	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0111_CT_AIRB_CY_Rx0	SMEC Non-defaulted Unsecured Construction	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CY	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Exposures without credit protection	Not applicable	F Construction	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0111_CT_AIRB_CZ_Rx0	SMEC Non-defaulted Unsecured Construction	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CZ	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Exposures without credit protection	Not applicable	F Construction	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0111_CT_AIRB_DE_Rx0	SMEC Non-defaulted Unsecured Construction	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	DE	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Exposures without credit protection	Not applicable	F Construction	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0111_CT_AIRB_DK_Rx0	SMEC Non-defaulted Unsecured Construction	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	DK	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Exposures without credit protection	Not applicable	F Construction	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0111_CT_AIRB_EE_Rx0	SMEC Non-defaulted Unsecured Construction	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	EE	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Exposures without credit protection	Not applicable	F Construction	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0111_CT_AIRB_ES_Rx0	SMEC Non-defaulted Unsecured Construction	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	ES	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Exposures without credit protection	Not applicable	F Construction	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0111_CT_AIRB_FI_Rx0	SMEC Non-defaulted Unsecured Construction	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	FI	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Exposures without credit protection	Not applicable	F Construction	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0111_CT_AIRB_FR_Rx0	SMEC Non-defaulted Unsecured Construction	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	FR	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Exposures without credit protection	Not applicable	F Construction	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0111_CT_AIRB_GB_Rx0	SMEC Non-defaulted Unsecured Construction	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	GB	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Exposures without credit protection	Not applicable	F Construction	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0111_CT_AIRB_GR_Rx0	SMEC Non-defaulted Unsecured Construction	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	GR	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Exposures without credit protection	Not applicable	F Construction	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0111_CT_AIRB_HK_Rx0	SMEC Non-defaulted Unsecured Construction	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HK	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Exposures without credit protection	Not applicable	F Construction	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMEC_ALL_0111_CT_AIRB_HR_Rx0	SMEC Non-defaulted Unsecured Construction	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HR	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Exposures without credit protection	Not applicable	F Construction	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0111_CT_AIRB_HU_Rx0	SMEC Non-defaulted Unsecured Construction	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HU	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Exposures without credit protection	Not applicable	F Construction	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0111_CT_AIRB_IE_Rx0	SMEC Non-defaulted Unsecured Construction	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IE	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Exposures without credit protection	Not applicable	F Construction	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0111_CT_AIRB_IL_Rx0	SMEC Non-defaulted Unsecured Construction	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IL	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Exposures without credit protection	Not applicable	F Construction	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0111_CT_AIRB_IT_Rx0	SMEC Non-defaulted Unsecured Construction	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IT	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Exposures without credit protection	Not applicable	F Construction	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0111_CT_AIRB_JP_Rx0	SMEC Non-defaulted Unsecured Construction	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	JP	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Exposures without credit protection	Not applicable	F Construction	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0111_CT_AIRB_KR_Rx0	SMEC Non-defaulted Unsecured Construction	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	KR	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Exposures without credit protection	Not applicable	F Construction	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0111_CT_AIRB_LT_Rx0	SMEC Non-defaulted Unsecured Construction	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LT	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Exposures without credit protection	Not applicable	F Construction	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0111_CT_AIRB_LU_Rx0	SMEC Non-defaulted Unsecured Construction	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LU	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Exposures without credit protection	Not applicable	F Construction	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0111_CT_AIRB_LV_Rx0	SMEC Non-defaulted Unsecured Construction	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LV	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Exposures without credit protection	Not applicable	F Construction	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0111_CT_AIRB_MT_Rx0	SMEC Non-defaulted Unsecured Construction	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	MT	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Exposures without credit protection	Not applicable	F Construction	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0111_CT_AIRB_NL_Rx0	SMEC Non-defaulted Unsecured Construction	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	NL	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Exposures without credit protection	Not applicable	F Construction	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0111_CT_AIRB_NO_Rx0	SMEC Non-defaulted Unsecured Construction	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	NO	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Exposures without credit protection	Not applicable	F Construction	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0111_CT_AIRB_PL_Rx0	SMEC Non-defaulted Unsecured Construction	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	PL	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Exposures without credit protection	Not applicable	F Construction	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0111_CT_AIRB_PT_Rx0	SMEC Non-defaulted Unsecured Construction	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	PT	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Exposures without credit protection	Not applicable	F Construction	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0111_CT_AIRB_RO_Rx0	SMEC Non-defaulted Unsecured Construction	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	RO	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Exposures without credit protection	Not applicable	F Construction	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0111_CT_AIRB_RU_Rx0	SMEC Non-defaulted Unsecured Construction	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	RU	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Exposures without credit protection	Not applicable	F Construction	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0111_CT_AIRB_SE_Rx0	SMEC Non-defaulted Unsecured Construction	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SE	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Exposures without credit protection	Not applicable	F Construction	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0111_CT_AIRB_SG_Rx0	SMEC Non-defaulted Unsecured Construction	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SG	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Exposures without credit protection	Not applicable	F Construction	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0111_CT_AIRB_SI_Rx0	SMEC Non-defaulted Unsecured Construction	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SI	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Exposures without credit protection	Not applicable	F Construction	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0111_CT_AIRB_SK_Rx0	SMEC Non-defaulted Unsecured Construction	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SK	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Exposures without credit protection	Not applicable	F Construction	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0111_CT_AIRB_TR_Rx0	SMEC Non-defaulted Unsecured Construction	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	TR	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Exposures without credit protection	Not applicable	F Construction	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMEC_ALL_0111_CT_AIRB_US_Rx0	SMEC Non-defaulted Unsecured Construction	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	US	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Exposures without credit protection	Not applicable	F Construction	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0111_CT_AIRB_x2_Rx0	SMEC Non-defaulted Unsecured Construction	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Other countries	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Exposures without credit protection	Not applicable	F Construction	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0112_CT_AIRB_x0_Rx0	SMEC Non-defaulted Secured Construction	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Not applicable	F Construction	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0112_CT_AIRB_AT_Rx0	SMEC Non-defaulted Secured Construction	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	AT	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Not applicable	F Construction	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0112_CT_AIRB_AU_Rx0	SMEC Non-defaulted Secured Construction	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	AU	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Not applicable	F Construction	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0112_CT_AIRB_BE_Rx0	SMEC Non-defaulted Secured Construction	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BE	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Not applicable	F Construction	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0112_CT_AIRB_BG_Rx0	SMEC Non-defaulted Secured Construction	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BG	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Not applicable	F Construction	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0112_CT_AIRB_BR_Rx0	SMEC Non-defaulted Secured Construction	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BR	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Not applicable	F Construction	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0112_CT_AIRB_CA_Rx0	SMEC Non-defaulted Secured Construction	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CA	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Not applicable	F Construction	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0112_CT_AIRB_CH_Rx0	SMEC Non-defaulted Secured Construction	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CH	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Not applicable	F Construction	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0112_CT_AIRB_CN_Rx0	SMEC Non-defaulted Secured Construction	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CN	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Not applicable	F Construction	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0112_CT_AIRB_CY_Rx0	SMEC Non-defaulted Secured Construction	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CY	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Not applicable	F Construction	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0112_CT_AIRB_CZ_Rx0	SMEC Non-defaulted Secured Construction	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CZ	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Not applicable	F Construction	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0112_CT_AIRB_DE_Rx0	SMEC Non-defaulted Secured Construction	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	DE	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Not applicable	F Construction	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0112_CT_AIRB_DK_Rx0	SMEC Non-defaulted Secured Construction	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	DK	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Not applicable	F Construction	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0112_CT_AIRB_EE_Rx0	SMEC Non-defaulted Secured Construction	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	EE	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Not applicable	F Construction	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0112_CT_AIRB_ES_Rx0	SMEC Non-defaulted Secured Construction	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	ES	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Not applicable	F Construction	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0112_CT_AIRB_FI_Rx0	SMEC Non-defaulted Secured Construction	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	FI	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Not applicable	F Construction	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0112_CT_AIRB_FR_Rx0	SMEC Non-defaulted Secured Construction	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	FR	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Not applicable	F Construction	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0112_CT_AIRB_GB_Rx0	SMEC Non-defaulted Secured Construction	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	GB	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Not applicable	F Construction	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0112_CT_AIRB_GR_Rx0	SMEC Non-defaulted Secured Construction	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	GR	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Not applicable	F Construction	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0112_CT_AIRB_HK_Rx0	SMEC Non-defaulted Secured Construction	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HK	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Not applicable	F Construction	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMEC_ALL_0112_CT_AIRB_HR_Rx0	SMEC Non-defaulted Secured Construction	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HR	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Not applicable	F Construction	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0112_CT_AIRB_HU_Rx0	SMEC Non-defaulted Secured Construction	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HU	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Not applicable	F Construction	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0112_CT_AIRB_IE_Rx0	SMEC Non-defaulted Secured Construction	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IE	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Not applicable	F Construction	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0112_CT_AIRB_IL_Rx0	SMEC Non-defaulted Secured Construction	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IL	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Not applicable	F Construction	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0112_CT_AIRB_IT_Rx0	SMEC Non-defaulted Secured Construction	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IT	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Not applicable	F Construction	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0112_CT_AIRB_JP_Rx0	SMEC Non-defaulted Secured Construction	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	JP	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Not applicable	F Construction	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0112_CT_AIRB_KR_Rx0	SMEC Non-defaulted Secured Construction	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	KR	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Not applicable	F Construction	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0112_CT_AIRB_LT_Rx0	SMEC Non-defaulted Secured Construction	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LT	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Not applicable	F Construction	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0112_CT_AIRB_LU_Rx0	SMEC Non-defaulted Secured Construction	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LU	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Not applicable	F Construction	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0112_CT_AIRB_LV_Rx0	SMEC Non-defaulted Secured Construction	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LV	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Not applicable	F Construction	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0112_CT_AIRB_MT_Rx0	SMEC Non-defaulted Secured Construction	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	MT	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Not applicable	F Construction	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0112_CT_AIRB_NL_Rx0	SMEC Non-defaulted Secured Construction	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	NL	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Not applicable	F Construction	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0112_CT_AIRB_NO_Rx0	SMEC Non-defaulted Secured Construction	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	NO	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Not applicable	F Construction	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0112_CT_AIRB_PL_Rx0	SMEC Non-defaulted Secured Construction	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	PL	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Not applicable	F Construction	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0112_CT_AIRB_PT_Rx0	SMEC Non-defaulted Secured Construction	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	PT	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Not applicable	F Construction	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0112_CT_AIRB_RO_Rx0	SMEC Non-defaulted Secured Construction	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	RO	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Not applicable	F Construction	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0112_CT_AIRB_RU_Rx0	SMEC Non-defaulted Secured Construction	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	RU	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Not applicable	F Construction	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0112_CT_AIRB_SE_Rx0	SMEC Non-defaulted Secured Construction	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SE	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Not applicable	F Construction	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0112_CT_AIRB_SG_Rx0	SMEC Non-defaulted Secured Construction	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SG	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Not applicable	F Construction	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0112_CT_AIRB_SI_Rx0	SMEC Non-defaulted Secured Construction	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SI	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Not applicable	F Construction	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0112_CT_AIRB_SK_Rx0	SMEC Non-defaulted Secured Construction	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SK	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Not applicable	F Construction	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0112_CT_AIRB_TR_Rx0	SMEC Non-defaulted Secured Construction	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	TR	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Not applicable	F Construction	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMEC_ALL_0112_CT_AIRB_US_Rx0	SMEC Non-defaulted Secured Construction	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	US	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Not applicable	F Construction	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0112_CT_AIRB_x2_Rx0	SMEC Non-defaulted Secured Construction	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Other countries	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Not applicable	F Construction	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0105_CT_AIRB_x0_Rx0	SMER Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Not applicable	Retail - SME	Not applicable	Defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0105_CT_AIRB_AT_Rx0	SMER Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	AT	Not applicable	Retail - SME	Not applicable	Defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0105_CT_AIRB_AU_Rx0	SMER Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	AU	Not applicable	Retail - SME	Not applicable	Defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0105_CT_AIRB_BE_Rx0	SMER Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BE	Not applicable	Retail - SME	Not applicable	Defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0105_CT_AIRB_BG_Rx0	SMER Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BG	Not applicable	Retail - SME	Not applicable	Defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0105_CT_AIRB_BR_Rx0	SMER Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BR	Not applicable	Retail - SME	Not applicable	Defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0105_CT_AIRB_CA_Rx0	SMER Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CA	Not applicable	Retail - SME	Not applicable	Defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0105_CT_AIRB_CH_Rx0	SMER Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CH	Not applicable	Retail - SME	Not applicable	Defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0105_CT_AIRB_CN_Rx0	SMER Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CN	Not applicable	Retail - SME	Not applicable	Defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0105_CT_AIRB_CY_Rx0	SMER Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CY	Not applicable	Retail - SME	Not applicable	Defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0105_CT_AIRB_CZ_Rx0	SMER Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CZ	Not applicable	Retail - SME	Not applicable	Defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0105_CT_AIRB_DE_Rx0	SMER Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	DE	Not applicable	Retail - SME	Not applicable	Defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0105_CT_AIRB_DK_Rx0	SMER Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	DK	Not applicable	Retail - SME	Not applicable	Defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0105_CT_AIRB_EE_Rx0	SMER Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	EE	Not applicable	Retail - SME	Not applicable	Defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0105_CT_AIRB_ES_Rx0	SMER Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	ES	Not applicable	Retail - SME	Not applicable	Defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0105_CT_AIRB_FI_Rx0	SMER Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	FI	Not applicable	Retail - SME	Not applicable	Defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0105_CT_AIRB_FR_Rx0	SMER Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	FR	Not applicable	Retail - SME	Not applicable	Defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0105_CT_AIRB_GB_Rx0	SMER Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	GB	Not applicable	Retail - SME	Not applicable	Defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0105_CT_AIRB_GR_Rx0	SMER Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	GR	Not applicable	Retail - SME	Not applicable	Defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0105_CT_AIRB_HK_Rx0	SMER Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HK	Not applicable	Retail - SME	Not applicable	Defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMER_ALL_0105_CT_AIRB_HR_Rx0	SMER Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HR	Not applicable	Retail - SME	Not applicable	Defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0105_CT_AIRB_HU_Rx0	SMER Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HU	Not applicable	Retail - SME	Not applicable	Defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0105_CT_AIRB_IE_Rx0	SMER Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IE	Not applicable	Retail - SME	Not applicable	Defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0105_CT_AIRB_IL_Rx0	SMER Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IL	Not applicable	Retail - SME	Not applicable	Defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0105_CT_AIRB_IT_Rx0	SMER Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IT	Not applicable	Retail - SME	Not applicable	Defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0105_CT_AIRB_JP_Rx0	SMER Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	JP	Not applicable	Retail - SME	Not applicable	Defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0105_CT_AIRB_KR_Rx0	SMER Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	KR	Not applicable	Retail - SME	Not applicable	Defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0105_CT_AIRB_LT_Rx0	SMER Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LT	Not applicable	Retail - SME	Not applicable	Defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0105_CT_AIRB_LU_Rx0	SMER Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LU	Not applicable	Retail - SME	Not applicable	Defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0105_CT_AIRB_LV_Rx0	SMER Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LV	Not applicable	Retail - SME	Not applicable	Defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0105_CT_AIRB_MT_Rx0	SMER Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	MT	Not applicable	Retail - SME	Not applicable	Defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0105_CT_AIRB_NL_Rx0	SMER Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	NL	Not applicable	Retail - SME	Not applicable	Defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0105_CT_AIRB_NO_Rx0	SMER Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	NO	Not applicable	Retail - SME	Not applicable	Defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0105_CT_AIRB_PL_Rx0	SMER Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	PL	Not applicable	Retail - SME	Not applicable	Defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0105_CT_AIRB_PT_Rx0	SMER Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	PT	Not applicable	Retail - SME	Not applicable	Defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0105_CT_AIRB_RO_Rx0	SMER Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	RO	Not applicable	Retail - SME	Not applicable	Defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0105_CT_AIRB_RU_Rx0	SMER Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	RU	Not applicable	Retail - SME	Not applicable	Defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0105_CT_AIRB_SE_Rx0	SMER Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SE	Not applicable	Retail - SME	Not applicable	Defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0105_CT_AIRB_SG_Rx0	SMER Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SG	Not applicable	Retail - SME	Not applicable	Defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0105_CT_AIRB_SI_Rx0	SMER Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SI	Not applicable	Retail - SME	Not applicable	Defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0105_CT_AIRB_SK_Rx0	SMER Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SK	Not applicable	Retail - SME	Not applicable	Defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0105_CT_AIRB_TR_Rx0	SMER Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	TR	Not applicable	Retail - SME	Not applicable	Defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMER_ALL_0105_CT_AIRB_US_Rx0	SMER Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	US	Not applicable	Retail - SME	Not applicable	Defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0105_CT_AIRB_x2_Rx0	SMER Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Other countries	Not applicable	Retail - SME	Not applicable	Defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_x0_Rx0	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Not applicable	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_AT_Rx0	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	AT	Not applicable	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_AU_Rx0	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	AU	Not applicable	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_BE_Rx0	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BE	Not applicable	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_BG_Rx0	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BG	Not applicable	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_BR_Rx0	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BR	Not applicable	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_CA_Rx0	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CA	Not applicable	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_CH_Rx0	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CH	Not applicable	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_CN_Rx0	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CN	Not applicable	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_CY_Rx0	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CY	Not applicable	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_CZ_Rx0	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CZ	Not applicable	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_DE_Rx0	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	DE	Not applicable	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_DK_Rx0	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	DK	Not applicable	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_EE_Rx0	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	EE	Not applicable	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_ES_Rx0	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	ES	Not applicable	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_FI_Rx0	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	FI	Not applicable	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_FR_Rx0	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	FR	Not applicable	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_GB_Rx0	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	GB	Not applicable	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_GR_Rx0	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	GR	Not applicable	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_HK_Rx0	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HK	Not applicable	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMER_ALL_0106_CT_AIRB_HR_Rx0	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HR	Not applicable	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_HU_Rx0	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HU	Not applicable	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_IE_Rx0	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IE	Not applicable	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_IL_Rx0	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IL	Not applicable	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_IT_Rx0	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IT	Not applicable	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_JP_Rx0	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	JP	Not applicable	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_KR_Rx0	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	KR	Not applicable	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_LT_Rx0	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LT	Not applicable	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_LU_Rx0	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LU	Not applicable	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_LV_Rx0	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LV	Not applicable	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_MT_Rx0	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	MT	Not applicable	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_NL_Rx0	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	NL	Not applicable	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_NO_Rx0	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	NO	Not applicable	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_PL_Rx0	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	PL	Not applicable	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_PT_Rx0	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	PT	Not applicable	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_RO_Rx0	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	RO	Not applicable	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_RU_Rx0	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	RU	Not applicable	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_SE_Rx0	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SE	Not applicable	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_SG_Rx0	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SG	Not applicable	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_SI_Rx0	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SI	Not applicable	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_SK_Rx0	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SK	Not applicable	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_TR_Rx0	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	TR	Not applicable	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMER_ALL_0106_CT_AIRB_US_Rx0	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	US	Not applicable	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_x2_Rx0	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Other countries	Not applicable	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0108_CT_AIRB_x0_Rx0	SMER Non-defaulted Secured	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Not applicable	Retail - SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0108_CT_AIRB_AT_Rx0	SMER Non-defaulted Secured	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	AT	Not applicable	Retail - SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0108_CT_AIRB_AU_Rx0	SMER Non-defaulted Secured	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	AU	Not applicable	Retail - SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0108_CT_AIRB_BE_Rx0	SMER Non-defaulted Secured	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BE	Not applicable	Retail - SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0108_CT_AIRB_BG_Rx0	SMER Non-defaulted Secured	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BG	Not applicable	Retail - SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0108_CT_AIRB_BR_Rx0	SMER Non-defaulted Secured	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BR	Not applicable	Retail - SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0108_CT_AIRB_CA_Rx0	SMER Non-defaulted Secured	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CA	Not applicable	Retail - SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0108_CT_AIRB_CH_Rx0	SMER Non-defaulted Secured	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CH	Not applicable	Retail - SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0108_CT_AIRB_CN_Rx0	SMER Non-defaulted Secured	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CN	Not applicable	Retail - SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0108_CT_AIRB_CY_Rx0	SMER Non-defaulted Secured	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CY	Not applicable	Retail - SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0108_CT_AIRB_CZ_Rx0	SMER Non-defaulted Secured	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CZ	Not applicable	Retail - SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0108_CT_AIRB_DE_Rx0	SMER Non-defaulted Secured	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	DE	Not applicable	Retail - SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0108_CT_AIRB_DK_Rx0	SMER Non-defaulted Secured	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	DK	Not applicable	Retail - SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0108_CT_AIRB_EE_Rx0	SMER Non-defaulted Secured	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	EE	Not applicable	Retail - SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0108_CT_AIRB_ES_Rx0	SMER Non-defaulted Secured	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	ES	Not applicable	Retail - SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0108_CT_AIRB_FI_Rx0	SMER Non-defaulted Secured	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	FI	Not applicable	Retail - SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0108_CT_AIRB_FR_Rx0	SMER Non-defaulted Secured	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	FR	Not applicable	Retail - SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0108_CT_AIRB_GB_Rx0	SMER Non-defaulted Secured	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	GB	Not applicable	Retail - SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0108_CT_AIRB_GR_Rx0	SMER Non-defaulted Secured	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	GR	Not applicable	Retail - SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0108_CT_AIRB_HK_Rx0	SMER Non-defaulted Secured	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HK	Not applicable	Retail - SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMER_ALL_0108_CT_AIRB_HR_Rx0	SMER Non-defaulted Secured	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HR	Not applicable	Retail - SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0108_CT_AIRB_HU_Rx0	SMER Non-defaulted Secured	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HU	Not applicable	Retail - SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0108_CT_AIRB_IE_Rx0	SMER Non-defaulted Secured	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IE	Not applicable	Retail - SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0108_CT_AIRB_IL_Rx0	SMER Non-defaulted Secured	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IL	Not applicable	Retail - SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0108_CT_AIRB_IT_Rx0	SMER Non-defaulted Secured	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IT	Not applicable	Retail - SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0108_CT_AIRB_JP_Rx0	SMER Non-defaulted Secured	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	JP	Not applicable	Retail - SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0108_CT_AIRB_KR_Rx0	SMER Non-defaulted Secured	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	KR	Not applicable	Retail - SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0108_CT_AIRB_LT_Rx0	SMER Non-defaulted Secured	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LT	Not applicable	Retail - SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0108_CT_AIRB_LU_Rx0	SMER Non-defaulted Secured	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LU	Not applicable	Retail - SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0108_CT_AIRB_LV_Rx0	SMER Non-defaulted Secured	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LV	Not applicable	Retail - SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0108_CT_AIRB_MT_Rx0	SMER Non-defaulted Secured	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	MT	Not applicable	Retail - SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0108_CT_AIRB_NL_Rx0	SMER Non-defaulted Secured	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	NL	Not applicable	Retail - SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0108_CT_AIRB_NO_Rx0	SMER Non-defaulted Secured	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	NO	Not applicable	Retail - SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0108_CT_AIRB_PL_Rx0	SMER Non-defaulted Secured	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	PL	Not applicable	Retail - SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0108_CT_AIRB_PT_Rx0	SMER Non-defaulted Secured	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	PT	Not applicable	Retail - SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0108_CT_AIRB_RO_Rx0	SMER Non-defaulted Secured	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	RO	Not applicable	Retail - SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0108_CT_AIRB_RU_Rx0	SMER Non-defaulted Secured	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	RU	Not applicable	Retail - SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0108_CT_AIRB_SE_Rx0	SMER Non-defaulted Secured	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SE	Not applicable	Retail - SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0108_CT_AIRB_SG_Rx0	SMER Non-defaulted Secured	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SG	Not applicable	Retail - SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0108_CT_AIRB_SI_Rx0	SMER Non-defaulted Secured	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SI	Not applicable	Retail - SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0108_CT_AIRB_SK_Rx0	SMER Non-defaulted Secured	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SK	Not applicable	Retail - SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0108_CT_AIRB_TR_Rx0	SMER Non-defaulted Secured	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	TR	Not applicable	Retail - SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMER_ALL_0108_CT_AIRB_US_Rx0	SMER Non-defaulted Secured	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	US	Not applicable	Retail - SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0108_CT_AIRB_x2_Rx0	SMER Non-defaulted Secured	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Other countries	Not applicable	Retail - SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0107_CT_AIRB_x0_Rx0	SMER Non-defaulted Unsecured	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Not applicable	Retail - SME	Not applicable	Non-defaulted	Not applicable	Exposures without credit protection	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0107_CT_AIRB_AT_Rx0	SMER Non-defaulted Unsecured	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	AT	Not applicable	Retail - SME	Not applicable	Non-defaulted	Not applicable	Exposures without credit protection	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0107_CT_AIRB_AU_Rx0	SMER Non-defaulted Unsecured	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	AU	Not applicable	Retail - SME	Not applicable	Non-defaulted	Not applicable	Exposures without credit protection	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0107_CT_AIRB_BE_Rx0	SMER Non-defaulted Unsecured	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BE	Not applicable	Retail - SME	Not applicable	Non-defaulted	Not applicable	Exposures without credit protection	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0107_CT_AIRB_BG_Rx0	SMER Non-defaulted Unsecured	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BG	Not applicable	Retail - SME	Not applicable	Non-defaulted	Not applicable	Exposures without credit protection	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0107_CT_AIRB_BR_Rx0	SMER Non-defaulted Unsecured	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BR	Not applicable	Retail - SME	Not applicable	Non-defaulted	Not applicable	Exposures without credit protection	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0107_CT_AIRB_CA_Rx0	SMER Non-defaulted Unsecured	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CA	Not applicable	Retail - SME	Not applicable	Non-defaulted	Not applicable	Exposures without credit protection	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0107_CT_AIRB_CH_Rx0	SMER Non-defaulted Unsecured	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CH	Not applicable	Retail - SME	Not applicable	Non-defaulted	Not applicable	Exposures without credit protection	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0107_CT_AIRB_CN_Rx0	SMER Non-defaulted Unsecured	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CN	Not applicable	Retail - SME	Not applicable	Non-defaulted	Not applicable	Exposures without credit protection	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0107_CT_AIRB_CY_Rx0	SMER Non-defaulted Unsecured	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CY	Not applicable	Retail - SME	Not applicable	Non-defaulted	Not applicable	Exposures without credit protection	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0107_CT_AIRB_CZ_Rx0	SMER Non-defaulted Unsecured	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CZ	Not applicable	Retail - SME	Not applicable	Non-defaulted	Not applicable	Exposures without credit protection	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0107_CT_AIRB_DE_Rx0	SMER Non-defaulted Unsecured	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	DE	Not applicable	Retail - SME	Not applicable	Non-defaulted	Not applicable	Exposures without credit protection	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0107_CT_AIRB_DK_Rx0	SMER Non-defaulted Unsecured	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	DK	Not applicable	Retail - SME	Not applicable	Non-defaulted	Not applicable	Exposures without credit protection	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0107_CT_AIRB_EE_Rx0	SMER Non-defaulted Unsecured	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	EE	Not applicable	Retail - SME	Not applicable	Non-defaulted	Not applicable	Exposures without credit protection	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0107_CT_AIRB_ES_Rx0	SMER Non-defaulted Unsecured	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	ES	Not applicable	Retail - SME	Not applicable	Non-defaulted	Not applicable	Exposures without credit protection	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0107_CT_AIRB_FI_Rx0	SMER Non-defaulted Unsecured	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	FI	Not applicable	Retail - SME	Not applicable	Non-defaulted	Not applicable	Exposures without credit protection	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0107_CT_AIRB_FR_Rx0	SMER Non-defaulted Unsecured	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	FR	Not applicable	Retail - SME	Not applicable	Non-defaulted	Not applicable	Exposures without credit protection	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0107_CT_AIRB_GB_Rx0	SMER Non-defaulted Unsecured	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	GB	Not applicable	Retail - SME	Not applicable	Non-defaulted	Not applicable	Exposures without credit protection	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0107_CT_AIRB_GR_Rx0	SMER Non-defaulted Unsecured	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	GR	Not applicable	Retail - SME	Not applicable	Non-defaulted	Not applicable	Exposures without credit protection	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0107_CT_AIRB_HK_Rx0	SMER Non-defaulted Unsecured	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HK	Not applicable	Retail - SME	Not applicable	Non-defaulted	Not applicable	Exposures without credit protection	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMER_ALL_0107_CT_AIRB_HR_Rx0	SMER Non-defaulted Unsecured	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HR	Not applicable	Retail - SME	Not applicable	Non-defaulted	Not applicable	Exposures without credit protection	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0107_CT_AIRB_HU_Rx0	SMER Non-defaulted Unsecured	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HU	Not applicable	Retail - SME	Not applicable	Non-defaulted	Not applicable	Exposures without credit protection	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0107_CT_AIRB_IE_Rx0	SMER Non-defaulted Unsecured	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IE	Not applicable	Retail - SME	Not applicable	Non-defaulted	Not applicable	Exposures without credit protection	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0107_CT_AIRB_IL_Rx0	SMER Non-defaulted Unsecured	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IL	Not applicable	Retail - SME	Not applicable	Non-defaulted	Not applicable	Exposures without credit protection	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0107_CT_AIRB_IT_Rx0	SMER Non-defaulted Unsecured	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IT	Not applicable	Retail - SME	Not applicable	Non-defaulted	Not applicable	Exposures without credit protection	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0107_CT_AIRB_JP_Rx0	SMER Non-defaulted Unsecured	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	JP	Not applicable	Retail - SME	Not applicable	Non-defaulted	Not applicable	Exposures without credit protection	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0107_CT_AIRB_KR_Rx0	SMER Non-defaulted Unsecured	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	KR	Not applicable	Retail - SME	Not applicable	Non-defaulted	Not applicable	Exposures without credit protection	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0107_CT_AIRB_LT_Rx0	SMER Non-defaulted Unsecured	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LT	Not applicable	Retail - SME	Not applicable	Non-defaulted	Not applicable	Exposures without credit protection	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0107_CT_AIRB_LU_Rx0	SMER Non-defaulted Unsecured	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LU	Not applicable	Retail - SME	Not applicable	Non-defaulted	Not applicable	Exposures without credit protection	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0107_CT_AIRB_LV_Rx0	SMER Non-defaulted Unsecured	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LV	Not applicable	Retail - SME	Not applicable	Non-defaulted	Not applicable	Exposures without credit protection	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0107_CT_AIRB_MT_Rx0	SMER Non-defaulted Unsecured	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	MT	Not applicable	Retail - SME	Not applicable	Non-defaulted	Not applicable	Exposures without credit protection	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0107_CT_AIRB_NL_Rx0	SMER Non-defaulted Unsecured	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	NL	Not applicable	Retail - SME	Not applicable	Non-defaulted	Not applicable	Exposures without credit protection	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0107_CT_AIRB_NO_Rx0	SMER Non-defaulted Unsecured	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	NO	Not applicable	Retail - SME	Not applicable	Non-defaulted	Not applicable	Exposures without credit protection	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0107_CT_AIRB_PL_Rx0	SMER Non-defaulted Unsecured	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	PL	Not applicable	Retail - SME	Not applicable	Non-defaulted	Not applicable	Exposures without credit protection	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0107_CT_AIRB_PT_Rx0	SMER Non-defaulted Unsecured	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	PT	Not applicable	Retail - SME	Not applicable	Non-defaulted	Not applicable	Exposures without credit protection	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0107_CT_AIRB_RO_Rx0	SMER Non-defaulted Unsecured	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	RO	Not applicable	Retail - SME	Not applicable	Non-defaulted	Not applicable	Exposures without credit protection	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0107_CT_AIRB_RU_Rx0	SMER Non-defaulted Unsecured	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	RU	Not applicable	Retail - SME	Not applicable	Non-defaulted	Not applicable	Exposures without credit protection	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0107_CT_AIRB_SE_Rx0	SMER Non-defaulted Unsecured	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SE	Not applicable	Retail - SME	Not applicable	Non-defaulted	Not applicable	Exposures without credit protection	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0107_CT_AIRB_SG_Rx0	SMER Non-defaulted Unsecured	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SG	Not applicable	Retail - SME	Not applicable	Non-defaulted	Not applicable	Exposures without credit protection	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0107_CT_AIRB_SI_Rx0	SMER Non-defaulted Unsecured	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SI	Not applicable	Retail - SME	Not applicable	Non-defaulted	Not applicable	Exposures without credit protection	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0107_CT_AIRB_SK_Rx0	SMER Non-defaulted Unsecured	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SK	Not applicable	Retail - SME	Not applicable	Non-defaulted	Not applicable	Exposures without credit protection	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0107_CT_AIRB_TR_Rx0	SMER Non-defaulted Unsecured	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	TR	Not applicable	Retail - SME	Not applicable	Non-defaulted	Not applicable	Exposures without credit protection	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMER_ALL_0107_CT_AIRB_US_Rx0	SMER Non-defaulted Unsecured	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	US	Not applicable	Retail - SME	Not applicable	Non-defaulted	Not applicable	Exposures without credit protection	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0107_CT_AIRB_x2_Rx0	SMER Non-defaulted Unsecured	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Other countries	Not applicable	Retail - SME	Not applicable	Non-defaulted	Not applicable	Exposures without credit protection	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0109_CT_AIRB_x0_Rx0	SMER Non-defaulted Secured	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Not applicable	Retail - SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Real estate collateral	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0109_CT_AIRB_AT_Rx0	SMER Non-defaulted Secured	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	AT	Not applicable	Retail - SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Real estate collateral	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0109_CT_AIRB_AU_Rx0	SMER Non-defaulted Secured	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	AU	Not applicable	Retail - SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Real estate collateral	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0109_CT_AIRB_BE_Rx0	SMER Non-defaulted Secured	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BE	Not applicable	Retail - SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Real estate collateral	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0109_CT_AIRB_BG_Rx0	SMER Non-defaulted Secured	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BG	Not applicable	Retail - SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Real estate collateral	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0109_CT_AIRB_BR_Rx0	SMER Non-defaulted Secured	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BR	Not applicable	Retail - SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Real estate collateral	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0109_CT_AIRB_CA_Rx0	SMER Non-defaulted Secured	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CA	Not applicable	Retail - SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Real estate collateral	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0109_CT_AIRB_CH_Rx0	SMER Non-defaulted Secured	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CH	Not applicable	Retail - SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Real estate collateral	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0109_CT_AIRB_CN_Rx0	SMER Non-defaulted Secured	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CN	Not applicable	Retail - SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Real estate collateral	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0109_CT_AIRB_CY_Rx0	SMER Non-defaulted Secured	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CY	Not applicable	Retail - SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Real estate collateral	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0109_CT_AIRB_CZ_Rx0	SMER Non-defaulted Secured	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CZ	Not applicable	Retail - SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Real estate collateral	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0109_CT_AIRB_DE_Rx0	SMER Non-defaulted Secured	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	DE	Not applicable	Retail - SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Real estate collateral	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0109_CT_AIRB_DK_Rx0	SMER Non-defaulted Secured	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	DK	Not applicable	Retail - SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Real estate collateral	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0109_CT_AIRB_EE_Rx0	SMER Non-defaulted Secured	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	EE	Not applicable	Retail - SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Real estate collateral	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0109_CT_AIRB_ES_Rx0	SMER Non-defaulted Secured	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	ES	Not applicable	Retail - SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Real estate collateral	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0109_CT_AIRB_FI_Rx0	SMER Non-defaulted Secured	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	FI	Not applicable	Retail - SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Real estate collateral	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0109_CT_AIRB_FR_Rx0	SMER Non-defaulted Secured	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	FR	Not applicable	Retail - SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Real estate collateral	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0109_CT_AIRB_GB_Rx0	SMER Non-defaulted Secured	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	GB	Not applicable	Retail - SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Real estate collateral	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0109_CT_AIRB_GR_Rx0	SMER Non-defaulted Secured	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	GR	Not applicable	Retail - SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Real estate collateral	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0109_CT_AIRB_HK_Rx0	SMER Non-defaulted Secured	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HK	Not applicable	Retail - SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Real estate collateral	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMER_ALL_0109_CT_AIRB_HR_Rx0	SMER Non-defaulted Secured	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HR	Not applicable	Retail - SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Real estate collateral	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0109_CT_AIRB_HU_Rx0	SMER Non-defaulted Secured	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HU	Not applicable	Retail - SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Real estate collateral	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0109_CT_AIRB_IE_Rx0	SMER Non-defaulted Secured	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IE	Not applicable	Retail - SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Real estate collateral	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0109_CT_AIRB_IL_Rx0	SMER Non-defaulted Secured	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IL	Not applicable	Retail - SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Real estate collateral	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0109_CT_AIRB_IT_Rx0	SMER Non-defaulted Secured	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IT	Not applicable	Retail - SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Real estate collateral	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0109_CT_AIRB_JP_Rx0	SMER Non-defaulted Secured	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	JP	Not applicable	Retail - SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Real estate collateral	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0109_CT_AIRB_KR_Rx0	SMER Non-defaulted Secured	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	KR	Not applicable	Retail - SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Real estate collateral	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0109_CT_AIRB_LT_Rx0	SMER Non-defaulted Secured	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LT	Not applicable	Retail - SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Real estate collateral	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0109_CT_AIRB_LU_Rx0	SMER Non-defaulted Secured	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LU	Not applicable	Retail - SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Real estate collateral	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0109_CT_AIRB_LV_Rx0	SMER Non-defaulted Secured	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LV	Not applicable	Retail - SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Real estate collateral	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0109_CT_AIRB_MT_Rx0	SMER Non-defaulted Secured	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	MT	Not applicable	Retail - SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Real estate collateral	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0109_CT_AIRB_NL_Rx0	SMER Non-defaulted Secured	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	NL	Not applicable	Retail - SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Real estate collateral	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0109_CT_AIRB_NO_Rx0	SMER Non-defaulted Secured	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	NO	Not applicable	Retail - SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Real estate collateral	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0109_CT_AIRB_PL_Rx0	SMER Non-defaulted Secured	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	PL	Not applicable	Retail - SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Real estate collateral	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0109_CT_AIRB_PT_Rx0	SMER Non-defaulted Secured	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	PT	Not applicable	Retail - SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Real estate collateral	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0109_CT_AIRB_RO_Rx0	SMER Non-defaulted Secured	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	RO	Not applicable	Retail - SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Real estate collateral	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0109_CT_AIRB_RU_Rx0	SMER Non-defaulted Secured	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	RU	Not applicable	Retail - SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Real estate collateral	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0109_CT_AIRB_SE_Rx0	SMER Non-defaulted Secured	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SE	Not applicable	Retail - SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Real estate collateral	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0109_CT_AIRB_SG_Rx0	SMER Non-defaulted Secured	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SG	Not applicable	Retail - SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Real estate collateral	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0109_CT_AIRB_SI_Rx0	SMER Non-defaulted Secured	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SI	Not applicable	Retail - SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Real estate collateral	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0109_CT_AIRB_SK_Rx0	SMER Non-defaulted Secured	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SK	Not applicable	Retail - SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Real estate collateral	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0109_CT_AIRB_TR_Rx0	SMER Non-defaulted Secured	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	TR	Not applicable	Retail - SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Real estate collateral	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMER_ALL_0109_CT_AIRB_US_Rx0	SMER Non-defaulted Secured	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	US	Not applicable	Retail - SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Real estate collateral	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0109_CT_AIRB_x2_Rx0	SMER Non-defaulted Secured	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Other countries	Not applicable	Retail - SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Real estate collateral	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0110_CT_AIRB_x0_Rx0	SMER Non-defaulted Secured	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Not applicable	Retail - SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Eligible collateral other than real estate	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0110_CT_AIRB_AT_Rx0	SMER Non-defaulted Secured	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	AT	Not applicable	Retail - SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Eligible collateral other than real estate	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0110_CT_AIRB_AU_Rx0	SMER Non-defaulted Secured	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	AU	Not applicable	Retail - SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Eligible collateral other than real estate	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0110_CT_AIRB_BE_Rx0	SMER Non-defaulted Secured	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BE	Not applicable	Retail - SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Eligible collateral other than real estate	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0110_CT_AIRB_BG_Rx0	SMER Non-defaulted Secured	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BG	Not applicable	Retail - SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Eligible collateral other than real estate	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0110_CT_AIRB_BR_Rx0	SMER Non-defaulted Secured	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BR	Not applicable	Retail - SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Eligible collateral other than real estate	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0110_CT_AIRB_CA_Rx0	SMER Non-defaulted Secured	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CA	Not applicable	Retail - SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Eligible collateral other than real estate	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0110_CT_AIRB_CH_Rx0	SMER Non-defaulted Secured	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CH	Not applicable	Retail - SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Eligible collateral other than real estate	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0110_CT_AIRB_CN_Rx0	SMER Non-defaulted Secured	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CN	Not applicable	Retail - SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Eligible collateral other than real estate	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0110_CT_AIRB_CY_Rx0	SMER Non-defaulted Secured	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CY	Not applicable	Retail - SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Eligible collateral other than real estate	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0110_CT_AIRB_CZ_Rx0	SMER Non-defaulted Secured	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CZ	Not applicable	Retail - SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Eligible collateral other than real estate	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0110_CT_AIRB_DE_Rx0	SMER Non-defaulted Secured	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	DE	Not applicable	Retail - SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Eligible collateral other than real estate	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0110_CT_AIRB_DK_Rx0	SMER Non-defaulted Secured	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	DK	Not applicable	Retail - SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Eligible collateral other than real estate	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0110_CT_AIRB_EE_Rx0	SMER Non-defaulted Secured	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	EE	Not applicable	Retail - SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Eligible collateral other than real estate	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0110_CT_AIRB_ES_Rx0	SMER Non-defaulted Secured	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	ES	Not applicable	Retail - SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Eligible collateral other than real estate	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0110_CT_AIRB_FI_Rx0	SMER Non-defaulted Secured	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	FI	Not applicable	Retail - SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Eligible collateral other than real estate	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0110_CT_AIRB_FR_Rx0	SMER Non-defaulted Secured	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	FR	Not applicable	Retail - SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Eligible collateral other than real estate	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0110_CT_AIRB_GB_Rx0	SMER Non-defaulted Secured	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	GB	Not applicable	Retail - SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Eligible collateral other than real estate	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0110_CT_AIRB_GR_Rx0	SMER Non-defaulted Secured	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	GR	Not applicable	Retail - SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Eligible collateral other than real estate	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0110_CT_AIRB_HK_Rx0	SMER Non-defaulted Secured	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HK	Not applicable	Retail - SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Eligible collateral other than real estate	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMER_ALL_0110_CT_AIRB_HR_Rx0	SMER Non-defaulted Secured	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HR	Not applicable	Retail - SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Eligible collateral other than real estate	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0110_CT_AIRB_HU_Rx0	SMER Non-defaulted Secured	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HU	Not applicable	Retail - SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Eligible collateral other than real estate	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0110_CT_AIRB_IE_Rx0	SMER Non-defaulted Secured	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IE	Not applicable	Retail - SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Eligible collateral other than real estate	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0110_CT_AIRB_IL_Rx0	SMER Non-defaulted Secured	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IL	Not applicable	Retail - SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Eligible collateral other than real estate	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0110_CT_AIRB_IT_Rx0	SMER Non-defaulted Secured	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IT	Not applicable	Retail - SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Eligible collateral other than real estate	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0110_CT_AIRB_JP_Rx0	SMER Non-defaulted Secured	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	JP	Not applicable	Retail - SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Eligible collateral other than real estate	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0110_CT_AIRB_KR_Rx0	SMER Non-defaulted Secured	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	KR	Not applicable	Retail - SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Eligible collateral other than real estate	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0110_CT_AIRB_LT_Rx0	SMER Non-defaulted Secured	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LT	Not applicable	Retail - SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Eligible collateral other than real estate	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0110_CT_AIRB_LU_Rx0	SMER Non-defaulted Secured	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LU	Not applicable	Retail - SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Eligible collateral other than real estate	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0110_CT_AIRB_LV_Rx0	SMER Non-defaulted Secured	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LV	Not applicable	Retail - SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Eligible collateral other than real estate	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0110_CT_AIRB_MT_Rx0	SMER Non-defaulted Secured	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	MT	Not applicable	Retail - SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Eligible collateral other than real estate	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0110_CT_AIRB_NL_Rx0	SMER Non-defaulted Secured	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	NL	Not applicable	Retail - SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Eligible collateral other than real estate	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0110_CT_AIRB_NO_Rx0	SMER Non-defaulted Secured	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	NO	Not applicable	Retail - SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Eligible collateral other than real estate	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0110_CT_AIRB_PL_Rx0	SMER Non-defaulted Secured	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	PL	Not applicable	Retail - SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Eligible collateral other than real estate	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0110_CT_AIRB_PT_Rx0	SMER Non-defaulted Secured	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	PT	Not applicable	Retail - SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Eligible collateral other than real estate	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0110_CT_AIRB_RO_Rx0	SMER Non-defaulted Secured	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	RO	Not applicable	Retail - SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Eligible collateral other than real estate	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0110_CT_AIRB_RU_Rx0	SMER Non-defaulted Secured	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	RU	Not applicable	Retail - SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Eligible collateral other than real estate	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0110_CT_AIRB_SE_Rx0	SMER Non-defaulted Secured	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SE	Not applicable	Retail - SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Eligible collateral other than real estate	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0110_CT_AIRB_SG_Rx0	SMER Non-defaulted Secured	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SG	Not applicable	Retail - SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Eligible collateral other than real estate	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0110_CT_AIRB_SI_Rx0	SMER Non-defaulted Secured	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SI	Not applicable	Retail - SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Eligible collateral other than real estate	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0110_CT_AIRB_SK_Rx0	SMER Non-defaulted Secured	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SK	Not applicable	Retail - SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Eligible collateral other than real estate	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0110_CT_AIRB_TR_Rx0	SMER Non-defaulted Secured	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	TR	Not applicable	Retail - SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Eligible collateral other than real estate	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMER_ALL_0110_CT_AIRB_US_Rx0	SMER Non-defaulted Secured	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	US	Not applicable	Retail - SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Eligible collateral other than real estate	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0110_CT_AIRB_x2_Rx0	SMER Non-defaulted Secured	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Other countries	Not applicable	Retail - SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Eligible collateral other than real estate	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0111_CT_AIRB_x0_Rx0	SMER Non-defaulted Unsecured Construction	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Not applicable	Retail - SME	Not applicable	Non-defaulted	Not applicable	Exposures without credit protection	Not applicable	F Construction	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0111_CT_AIRB_AT_Rx0	SMER Non-defaulted Unsecured Construction	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	AT	Not applicable	Retail - SME	Not applicable	Non-defaulted	Not applicable	Exposures without credit protection	Not applicable	F Construction	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0111_CT_AIRB_AU_Rx0	SMER Non-defaulted Unsecured Construction	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	AU	Not applicable	Retail - SME	Not applicable	Non-defaulted	Not applicable	Exposures without credit protection	Not applicable	F Construction	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0111_CT_AIRB_BE_Rx0	SMER Non-defaulted Unsecured Construction	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BE	Not applicable	Retail - SME	Not applicable	Non-defaulted	Not applicable	Exposures without credit protection	Not applicable	F Construction	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0111_CT_AIRB_BG_Rx0	SMER Non-defaulted Unsecured Construction	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BG	Not applicable	Retail - SME	Not applicable	Non-defaulted	Not applicable	Exposures without credit protection	Not applicable	F Construction	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0111_CT_AIRB_BR_Rx0	SMER Non-defaulted Unsecured Construction	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BR	Not applicable	Retail - SME	Not applicable	Non-defaulted	Not applicable	Exposures without credit protection	Not applicable	F Construction	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0111_CT_AIRB_CA_Rx0	SMER Non-defaulted Unsecured Construction	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CA	Not applicable	Retail - SME	Not applicable	Non-defaulted	Not applicable	Exposures without credit protection	Not applicable	F Construction	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0111_CT_AIRB_CH_Rx0	SMER Non-defaulted Unsecured Construction	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CH	Not applicable	Retail - SME	Not applicable	Non-defaulted	Not applicable	Exposures without credit protection	Not applicable	F Construction	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0111_CT_AIRB_CN_Rx0	SMER Non-defaulted Unsecured Construction	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CN	Not applicable	Retail - SME	Not applicable	Non-defaulted	Not applicable	Exposures without credit protection	Not applicable	F Construction	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0111_CT_AIRB_CY_Rx0	SMER Non-defaulted Unsecured Construction	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CY	Not applicable	Retail - SME	Not applicable	Non-defaulted	Not applicable	Exposures without credit protection	Not applicable	F Construction	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0111_CT_AIRB_CZ_Rx0	SMER Non-defaulted Unsecured Construction	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CZ	Not applicable	Retail - SME	Not applicable	Non-defaulted	Not applicable	Exposures without credit protection	Not applicable	F Construction	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0111_CT_AIRB_DE_Rx0	SMER Non-defaulted Unsecured Construction	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	DE	Not applicable	Retail - SME	Not applicable	Non-defaulted	Not applicable	Exposures without credit protection	Not applicable	F Construction	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0111_CT_AIRB_DK_Rx0	SMER Non-defaulted Unsecured Construction	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	DK	Not applicable	Retail - SME	Not applicable	Non-defaulted	Not applicable	Exposures without credit protection	Not applicable	F Construction	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0111_CT_AIRB_EE_Rx0	SMER Non-defaulted Unsecured Construction	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	EE	Not applicable	Retail - SME	Not applicable	Non-defaulted	Not applicable	Exposures without credit protection	Not applicable	F Construction	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0111_CT_AIRB_ES_Rx0	SMER Non-defaulted Unsecured Construction	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	ES	Not applicable	Retail - SME	Not applicable	Non-defaulted	Not applicable	Exposures without credit protection	Not applicable	F Construction	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0111_CT_AIRB_FI_Rx0	SMER Non-defaulted Unsecured Construction	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	FI	Not applicable	Retail - SME	Not applicable	Non-defaulted	Not applicable	Exposures without credit protection	Not applicable	F Construction	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0111_CT_AIRB_FR_Rx0	SMER Non-defaulted Unsecured Construction	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	FR	Not applicable	Retail - SME	Not applicable	Non-defaulted	Not applicable	Exposures without credit protection	Not applicable	F Construction	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0111_CT_AIRB_GB_Rx0	SMER Non-defaulted Unsecured Construction	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	GB	Not applicable	Retail - SME	Not applicable	Non-defaulted	Not applicable	Exposures without credit protection	Not applicable	F Construction	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0111_CT_AIRB_GR_Rx0	SMER Non-defaulted Unsecured Construction	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	GR	Not applicable	Retail - SME	Not applicable	Non-defaulted	Not applicable	Exposures without credit protection	Not applicable	F Construction	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0111_CT_AIRB_HK_Rx0	SMER Non-defaulted Unsecured Construction	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HK	Not applicable	Retail - SME	Not applicable	Non-defaulted	Not applicable	Exposures without credit protection	Not applicable	F Construction	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMER_ALL_0111_CT_AIRB_HR_Rx0	SMER Non-defaulted Unsecured Construction	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HR	Not applicable	Retail - SME	Not applicable	Non-defaulted	Not applicable	Exposures without credit protection	Not applicable	F Construction	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0111_CT_AIRB_HU_Rx0	SMER Non-defaulted Unsecured Construction	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HU	Not applicable	Retail - SME	Not applicable	Non-defaulted	Not applicable	Exposures without credit protection	Not applicable	F Construction	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0111_CT_AIRB_IE_Rx0	SMER Non-defaulted Unsecured Construction	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IE	Not applicable	Retail - SME	Not applicable	Non-defaulted	Not applicable	Exposures without credit protection	Not applicable	F Construction	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0111_CT_AIRB_IL_Rx0	SMER Non-defaulted Unsecured Construction	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IL	Not applicable	Retail - SME	Not applicable	Non-defaulted	Not applicable	Exposures without credit protection	Not applicable	F Construction	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0111_CT_AIRB_IT_Rx0	SMER Non-defaulted Unsecured Construction	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IT	Not applicable	Retail - SME	Not applicable	Non-defaulted	Not applicable	Exposures without credit protection	Not applicable	F Construction	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0111_CT_AIRB_JP_Rx0	SMER Non-defaulted Unsecured Construction	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	JP	Not applicable	Retail - SME	Not applicable	Non-defaulted	Not applicable	Exposures without credit protection	Not applicable	F Construction	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0111_CT_AIRB_KR_Rx0	SMER Non-defaulted Unsecured Construction	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	KR	Not applicable	Retail - SME	Not applicable	Non-defaulted	Not applicable	Exposures without credit protection	Not applicable	F Construction	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0111_CT_AIRB_LT_Rx0	SMER Non-defaulted Unsecured Construction	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LT	Not applicable	Retail - SME	Not applicable	Non-defaulted	Not applicable	Exposures without credit protection	Not applicable	F Construction	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0111_CT_AIRB_LU_Rx0	SMER Non-defaulted Unsecured Construction	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LU	Not applicable	Retail - SME	Not applicable	Non-defaulted	Not applicable	Exposures without credit protection	Not applicable	F Construction	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0111_CT_AIRB_LV_Rx0	SMER Non-defaulted Unsecured Construction	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LV	Not applicable	Retail - SME	Not applicable	Non-defaulted	Not applicable	Exposures without credit protection	Not applicable	F Construction	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0111_CT_AIRB_MT_Rx0	SMER Non-defaulted Unsecured Construction	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	MT	Not applicable	Retail - SME	Not applicable	Non-defaulted	Not applicable	Exposures without credit protection	Not applicable	F Construction	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0111_CT_AIRB_NL_Rx0	SMER Non-defaulted Unsecured Construction	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	NL	Not applicable	Retail - SME	Not applicable	Non-defaulted	Not applicable	Exposures without credit protection	Not applicable	F Construction	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0111_CT_AIRB_NO_Rx0	SMER Non-defaulted Unsecured Construction	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	NO	Not applicable	Retail - SME	Not applicable	Non-defaulted	Not applicable	Exposures without credit protection	Not applicable	F Construction	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0111_CT_AIRB_PL_Rx0	SMER Non-defaulted Unsecured Construction	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	PL	Not applicable	Retail - SME	Not applicable	Non-defaulted	Not applicable	Exposures without credit protection	Not applicable	F Construction	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0111_CT_AIRB_PT_Rx0	SMER Non-defaulted Unsecured Construction	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	PT	Not applicable	Retail - SME	Not applicable	Non-defaulted	Not applicable	Exposures without credit protection	Not applicable	F Construction	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0111_CT_AIRB_RO_Rx0	SMER Non-defaulted Unsecured Construction	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	RO	Not applicable	Retail - SME	Not applicable	Non-defaulted	Not applicable	Exposures without credit protection	Not applicable	F Construction	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0111_CT_AIRB_RU_Rx0	SMER Non-defaulted Unsecured Construction	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	RU	Not applicable	Retail - SME	Not applicable	Non-defaulted	Not applicable	Exposures without credit protection	Not applicable	F Construction	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0111_CT_AIRB_SE_Rx0	SMER Non-defaulted Unsecured Construction	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SE	Not applicable	Retail - SME	Not applicable	Non-defaulted	Not applicable	Exposures without credit protection	Not applicable	F Construction	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0111_CT_AIRB_SG_Rx0	SMER Non-defaulted Unsecured Construction	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SG	Not applicable	Retail - SME	Not applicable	Non-defaulted	Not applicable	Exposures without credit protection	Not applicable	F Construction	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0111_CT_AIRB_SI_Rx0	SMER Non-defaulted Unsecured Construction	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SI	Not applicable	Retail - SME	Not applicable	Non-defaulted	Not applicable	Exposures without credit protection	Not applicable	F Construction	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0111_CT_AIRB_SK_Rx0	SMER Non-defaulted Unsecured Construction	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SK	Not applicable	Retail - SME	Not applicable	Non-defaulted	Not applicable	Exposures without credit protection	Not applicable	F Construction	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0111_CT_AIRB_TR_Rx0	SMER Non-defaulted Unsecured Construction	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	TR	Not applicable	Retail - SME	Not applicable	Non-defaulted	Not applicable	Exposures without credit protection	Not applicable	F Construction	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMER_ALL_0111_CT_AIRB_US_Rx0	SMER Non-defaulted Unsecured Construction	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	US	Not applicable	Retail - SME	Not applicable	Non-defaulted	Not applicable	Exposures without credit protection	Not applicable	F Construction	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0111_CT_AIRB_x2_Rx0	SMER Non-defaulted Unsecured Construction	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Other countries	Not applicable	Retail - SME	Not applicable	Non-defaulted	Not applicable	Exposures without credit protection	Not applicable	F Construction	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0112_CT_AIRB_x0_Rx0	SMER Non-defaulted Secured Construction	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Not applicable	Retail - SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Not applicable	F Construction	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0112_CT_AIRB_AT_Rx0	SMER Non-defaulted Secured Construction	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	AT	Not applicable	Retail - SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Not applicable	F Construction	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0112_CT_AIRB_AU_Rx0	SMER Non-defaulted Secured Construction	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	AU	Not applicable	Retail - SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Not applicable	F Construction	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0112_CT_AIRB_BE_Rx0	SMER Non-defaulted Secured Construction	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BE	Not applicable	Retail - SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Not applicable	F Construction	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0112_CT_AIRB_BG_Rx0	SMER Non-defaulted Secured Construction	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BG	Not applicable	Retail - SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Not applicable	F Construction	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0112_CT_AIRB_BR_Rx0	SMER Non-defaulted Secured Construction	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BR	Not applicable	Retail - SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Not applicable	F Construction	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0112_CT_AIRB_CA_Rx0	SMER Non-defaulted Secured Construction	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CA	Not applicable	Retail - SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Not applicable	F Construction	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0112_CT_AIRB_CH_Rx0	SMER Non-defaulted Secured Construction	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CH	Not applicable	Retail - SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Not applicable	F Construction	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0112_CT_AIRB_CN_Rx0	SMER Non-defaulted Secured Construction	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CN	Not applicable	Retail - SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Not applicable	F Construction	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0112_CT_AIRB_CY_Rx0	SMER Non-defaulted Secured Construction	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CY	Not applicable	Retail - SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Not applicable	F Construction	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0112_CT_AIRB_CZ_Rx0	SMER Non-defaulted Secured Construction	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CZ	Not applicable	Retail - SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Not applicable	F Construction	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0112_CT_AIRB_DE_Rx0	SMER Non-defaulted Secured Construction	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	DE	Not applicable	Retail - SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Not applicable	F Construction	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0112_CT_AIRB_DK_Rx0	SMER Non-defaulted Secured Construction	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	DK	Not applicable	Retail - SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Not applicable	F Construction	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0112_CT_AIRB_EE_Rx0	SMER Non-defaulted Secured Construction	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	EE	Not applicable	Retail - SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Not applicable	F Construction	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0112_CT_AIRB_ES_Rx0	SMER Non-defaulted Secured Construction	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	ES	Not applicable	Retail - SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Not applicable	F Construction	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0112_CT_AIRB_FI_Rx0	SMER Non-defaulted Secured Construction	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	FI	Not applicable	Retail - SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Not applicable	F Construction	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0112_CT_AIRB_FR_Rx0	SMER Non-defaulted Secured Construction	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	FR	Not applicable	Retail - SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Not applicable	F Construction	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0112_CT_AIRB_GB_Rx0	SMER Non-defaulted Secured Construction	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	GB	Not applicable	Retail - SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Not applicable	F Construction	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0112_CT_AIRB_GR_Rx0	SMER Non-defaulted Secured Construction	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	GR	Not applicable	Retail - SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Not applicable	F Construction	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0112_CT_AIRB_HK_Rx0	SMER Non-defaulted Secured Construction	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HK	Not applicable	Retail - SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Not applicable	F Construction	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMER_ALL_0112_CT_AIRB_HR_Rx0	SMER Non-defaulted Secured Construction	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HR	Not applicable	Retail - SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Not applicable	F Construction	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0112_CT_AIRB_HU_Rx0	SMER Non-defaulted Secured Construction	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HU	Not applicable	Retail - SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Not applicable	F Construction	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0112_CT_AIRB_IE_Rx0	SMER Non-defaulted Secured Construction	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IE	Not applicable	Retail - SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Not applicable	F Construction	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0112_CT_AIRB_IL_Rx0	SMER Non-defaulted Secured Construction	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IL	Not applicable	Retail - SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Not applicable	F Construction	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0112_CT_AIRB_IT_Rx0	SMER Non-defaulted Secured Construction	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IT	Not applicable	Retail - SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Not applicable	F Construction	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0112_CT_AIRB_JP_Rx0	SMER Non-defaulted Secured Construction	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	JP	Not applicable	Retail - SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Not applicable	F Construction	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0112_CT_AIRB_KR_Rx0	SMER Non-defaulted Secured Construction	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	KR	Not applicable	Retail - SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Not applicable	F Construction	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0112_CT_AIRB_LT_Rx0	SMER Non-defaulted Secured Construction	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LT	Not applicable	Retail - SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Not applicable	F Construction	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0112_CT_AIRB_LU_Rx0	SMER Non-defaulted Secured Construction	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LU	Not applicable	Retail - SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Not applicable	F Construction	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0112_CT_AIRB_LV_Rx0	SMER Non-defaulted Secured Construction	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LV	Not applicable	Retail - SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Not applicable	F Construction	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0112_CT_AIRB_MT_Rx0	SMER Non-defaulted Secured Construction	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	MT	Not applicable	Retail - SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Not applicable	F Construction	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0112_CT_AIRB_NL_Rx0	SMER Non-defaulted Secured Construction	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	NL	Not applicable	Retail - SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Not applicable	F Construction	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0112_CT_AIRB_NO_Rx0	SMER Non-defaulted Secured Construction	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	NO	Not applicable	Retail - SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Not applicable	F Construction	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0112_CT_AIRB_PL_Rx0	SMER Non-defaulted Secured Construction	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	PL	Not applicable	Retail - SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Not applicable	F Construction	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0112_CT_AIRB_PT_Rx0	SMER Non-defaulted Secured Construction	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	PT	Not applicable	Retail - SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Not applicable	F Construction	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0112_CT_AIRB_RO_Rx0	SMER Non-defaulted Secured Construction	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	RO	Not applicable	Retail - SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Not applicable	F Construction	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0112_CT_AIRB_RU_Rx0	SMER Non-defaulted Secured Construction	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	RU	Not applicable	Retail - SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Not applicable	F Construction	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0112_CT_AIRB_SE_Rx0	SMER Non-defaulted Secured Construction	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SE	Not applicable	Retail - SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Not applicable	F Construction	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0112_CT_AIRB_SG_Rx0	SMER Non-defaulted Secured Construction	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SG	Not applicable	Retail - SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Not applicable	F Construction	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0112_CT_AIRB_SI_Rx0	SMER Non-defaulted Secured Construction	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SI	Not applicable	Retail - SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Not applicable	F Construction	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0112_CT_AIRB_SK_Rx0	SMER Non-defaulted Secured Construction	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SK	Not applicable	Retail - SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Not applicable	F Construction	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0112_CT_AIRB_TR_Rx0	SMER Non-defaulted Secured Construction	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	TR	Not applicable	Retail - SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Not applicable	F Construction	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMER_ALL_0112_CT_AIRB_US_Rx0	SMER Non-defaulted Secured Construction	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	US	Not applicable	Retail - SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Not applicable	F Construction	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0112_CT_AIRB_x2_Rx0	SMER Non-defaulted Secured Construction	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Other countries	Not applicable	Retail - SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Not applicable	F Construction	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_x0_R01	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 1	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_AT_R01	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	AT	Rating 1	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_AU_R01	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	AU	Rating 1	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_BE_R01	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BE	Rating 1	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_BG_R01	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BG	Rating 1	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_BR_R01	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BR	Rating 1	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_CA_R01	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CA	Rating 1	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_CH_R01	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CH	Rating 1	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_CN_R01	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CN	Rating 1	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_CY_R01	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CY	Rating 1	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_CZ_R01	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CZ	Rating 1	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_DE_R01	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	DE	Rating 1	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_DK_R01	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	DK	Rating 1	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_EE_R01	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	EE	Rating 1	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_ES_R01	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	ES	Rating 1	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_FI_R01	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	FI	Rating 1	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_FR_R01	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	FR	Rating 1	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_GB_R01	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	GB	Rating 1	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_GR_R01	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	GR	Rating 1	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_HK_R01	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HK	Rating 1	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
CORP_ALL_0086_CT_AIRB_HR_R01	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HR	Rating 1	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_HU_R01	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HU	Rating 1	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_IE_R01	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IE	Rating 1	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_IL_R01	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IL	Rating 1	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_IT_R01	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IT	Rating 1	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_JP_R01	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	JP	Rating 1	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_KR_R01	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	KR	Rating 1	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_LT_R01	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LT	Rating 1	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_LU_R01	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LU	Rating 1	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_LV_R01	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LV	Rating 1	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_MT_R01	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	MT	Rating 1	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_NL_R01	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	NL	Rating 1	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_NO_R01	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	NO	Rating 1	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_PL_R01	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	PL	Rating 1	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_PT_R01	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	PT	Rating 1	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_RO_R01	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	RO	Rating 1	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_RU_R01	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	RU	Rating 1	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_SE_R01	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SE	Rating 1	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_SG_R01	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SG	Rating 1	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_SI_R01	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SI	Rating 1	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_SK_R01	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SK	Rating 1	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_TR_R01	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	TR	Rating 1	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
CORP_ALL_0086_CT_AIRB_US_R01	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	US	Rating 1	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_x2_R01	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Other countries	Rating 1	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_x0_R02	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 2	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_AT_R02	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	AT	Rating 2	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_AU_R02	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	AU	Rating 2	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_BE_R02	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BE	Rating 2	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_BG_R02	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BG	Rating 2	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_BR_R02	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BR	Rating 2	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_CA_R02	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CA	Rating 2	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_CH_R02	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CH	Rating 2	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_CN_R02	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CN	Rating 2	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_CY_R02	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CY	Rating 2	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_CZ_R02	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CZ	Rating 2	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_DE_R02	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	DE	Rating 2	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_DK_R02	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	DK	Rating 2	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_EE_R02	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	EE	Rating 2	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_ES_R02	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	ES	Rating 2	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_FI_R02	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	FI	Rating 2	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_FR_R02	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	FR	Rating 2	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_GB_R02	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	GB	Rating 2	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_GR_R02	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	GR	Rating 2	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_HK_R02	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HK	Rating 2	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
CORP_ALL_0086_CT_AIRB_HR_R02	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HR	Rating 2	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_HU_R02	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HU	Rating 2	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_IE_R02	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IE	Rating 2	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_IL_R02	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IL	Rating 2	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_IT_R02	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IT	Rating 2	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_JP_R02	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	JP	Rating 2	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_KR_R02	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	KR	Rating 2	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_LT_R02	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LT	Rating 2	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_LU_R02	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LU	Rating 2	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_LV_R02	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LV	Rating 2	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_MT_R02	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	MT	Rating 2	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_NL_R02	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	NL	Rating 2	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_NO_R02	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	NO	Rating 2	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_PL_R02	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	PL	Rating 2	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_PT_R02	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	PT	Rating 2	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_RO_R02	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	RO	Rating 2	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_RU_R02	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	RU	Rating 2	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_SE_R02	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SE	Rating 2	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_SG_R02	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SG	Rating 2	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_SI_R02	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SI	Rating 2	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_SK_R02	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SK	Rating 2	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_TR_R02	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	TR	Rating 2	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
CORP_ALL_0086_CT_AIRB_US_R02	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	US	Rating 2	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_x2_R02	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Other countries	Rating 2	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_x0_R03	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 3	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_AT_R03	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	AT	Rating 3	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_AU_R03	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	AU	Rating 3	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_BE_R03	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BE	Rating 3	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_BG_R03	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BG	Rating 3	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_BR_R03	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BR	Rating 3	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_CA_R03	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CA	Rating 3	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_CH_R03	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CH	Rating 3	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_CN_R03	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CN	Rating 3	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_CY_R03	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CY	Rating 3	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_CZ_R03	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CZ	Rating 3	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_DE_R03	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	DE	Rating 3	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_DK_R03	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	DK	Rating 3	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_EE_R03	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	EE	Rating 3	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_ES_R03	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	ES	Rating 3	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_FI_R03	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	FI	Rating 3	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_FR_R03	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	FR	Rating 3	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_GB_R03	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	GB	Rating 3	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_GR_R03	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	GR	Rating 3	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_HK_R03	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HK	Rating 3	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
CORP_ALL_0086_CT_AIRB_HR_R03	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HR	Rating 3	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_HU_R03	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HU	Rating 3	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_IE_R03	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IE	Rating 3	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_IL_R03	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IL	Rating 3	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_IT_R03	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IT	Rating 3	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_JP_R03	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	JP	Rating 3	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_KR_R03	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	KR	Rating 3	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_LT_R03	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LT	Rating 3	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_LU_R03	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LU	Rating 3	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_LV_R03	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LV	Rating 3	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_MT_R03	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	MT	Rating 3	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_NL_R03	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	NL	Rating 3	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_NO_R03	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	NO	Rating 3	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_PL_R03	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	PL	Rating 3	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_PT_R03	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	PT	Rating 3	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_RO_R03	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	RO	Rating 3	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_RU_R03	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	RU	Rating 3	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_SE_R03	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SE	Rating 3	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_SG_R03	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SG	Rating 3	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_SI_R03	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SI	Rating 3	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_SK_R03	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SK	Rating 3	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_TR_R03	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	TR	Rating 3	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
CORP_ALL_0086_CT_AIRB_US_R03	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	US	Rating 3	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_x2_R03	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Other countries	Rating 3	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_x0_R04	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 4	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_AT_R04	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	AT	Rating 4	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_AU_R04	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	AU	Rating 4	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_BE_R04	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BE	Rating 4	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_BG_R04	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BG	Rating 4	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_BR_R04	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BR	Rating 4	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_CA_R04	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CA	Rating 4	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_CH_R04	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CH	Rating 4	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_CN_R04	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CN	Rating 4	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_CY_R04	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CY	Rating 4	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_CZ_R04	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CZ	Rating 4	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_DE_R04	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	DE	Rating 4	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_DK_R04	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	DK	Rating 4	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_EE_R04	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	EE	Rating 4	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_ES_R04	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	ES	Rating 4	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_FI_R04	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	FI	Rating 4	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_FR_R04	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	FR	Rating 4	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_GB_R04	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	GB	Rating 4	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_GR_R04	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	GR	Rating 4	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_HK_R04	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HK	Rating 4	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
CORP_ALL_0086_CT_AIRB_HR_R04	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HR	Rating 4	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_HU_R04	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HU	Rating 4	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_IE_R04	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IE	Rating 4	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_IL_R04	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IL	Rating 4	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_IT_R04	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IT	Rating 4	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_JP_R04	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	JP	Rating 4	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_KR_R04	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	KR	Rating 4	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_LT_R04	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LT	Rating 4	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_LU_R04	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LU	Rating 4	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_LV_R04	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LV	Rating 4	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_MT_R04	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	MT	Rating 4	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_NL_R04	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	NL	Rating 4	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_NO_R04	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	NO	Rating 4	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_PL_R04	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	PL	Rating 4	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_PT_R04	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	PT	Rating 4	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_RO_R04	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	RO	Rating 4	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_RU_R04	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	RU	Rating 4	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_SE_R04	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SE	Rating 4	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_SG_R04	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SG	Rating 4	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_SI_R04	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SI	Rating 4	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_SK_R04	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SK	Rating 4	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_TR_R04	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	TR	Rating 4	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
CORP_ALL_0086_CT_AIRB_US_R04	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	US	Rating 4	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_x2_R04	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Other countries	Rating 4	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_x0_R05	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 5	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_AT_R05	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	AT	Rating 5	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_AU_R05	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	AU	Rating 5	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_BE_R05	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BE	Rating 5	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_BG_R05	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BG	Rating 5	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_BR_R05	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BR	Rating 5	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_CA_R05	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CA	Rating 5	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_CH_R05	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CH	Rating 5	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_CN_R05	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CN	Rating 5	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_CY_R05	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CY	Rating 5	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_CZ_R05	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CZ	Rating 5	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_DE_R05	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	DE	Rating 5	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_DK_R05	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	DK	Rating 5	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_EE_R05	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	EE	Rating 5	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_ES_R05	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	ES	Rating 5	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_FI_R05	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	FI	Rating 5	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_FR_R05	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	FR	Rating 5	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_GB_R05	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	GB	Rating 5	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_GR_R05	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	GR	Rating 5	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_HK_R05	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HK	Rating 5	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
CORP_ALL_0086_CT_AIRB_HR_R05	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HR	Rating 5	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_HU_R05	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HU	Rating 5	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_IE_R05	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IE	Rating 5	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_IL_R05	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IL	Rating 5	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_IT_R05	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IT	Rating 5	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_JP_R05	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	JP	Rating 5	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_KR_R05	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	KR	Rating 5	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_LT_R05	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LT	Rating 5	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_LU_R05	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LU	Rating 5	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_LV_R05	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LV	Rating 5	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_MT_R05	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	MT	Rating 5	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_NL_R05	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	NL	Rating 5	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_NO_R05	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	NO	Rating 5	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_PL_R05	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	PL	Rating 5	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_PT_R05	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	PT	Rating 5	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_RO_R05	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	RO	Rating 5	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_RU_R05	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	RU	Rating 5	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_SE_R05	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SE	Rating 5	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_SG_R05	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SG	Rating 5	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_SI_R05	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SI	Rating 5	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_SK_R05	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SK	Rating 5	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_TR_R05	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	TR	Rating 5	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
CORP_ALL_0086_CT_AIRB_US_R05	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	US	Rating 5	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_x2_R05	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Other countries	Rating 5	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_x0_R06	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 6	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_AT_R06	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	AT	Rating 6	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_AU_R06	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	AU	Rating 6	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_BE_R06	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BE	Rating 6	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_BG_R06	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BG	Rating 6	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_BR_R06	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BR	Rating 6	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_CA_R06	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CA	Rating 6	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_CH_R06	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CH	Rating 6	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_CN_R06	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CN	Rating 6	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_CY_R06	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CY	Rating 6	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_CZ_R06	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CZ	Rating 6	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_DE_R06	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	DE	Rating 6	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_DK_R06	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	DK	Rating 6	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_EE_R06	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	EE	Rating 6	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_ES_R06	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	ES	Rating 6	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_FI_R06	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	FI	Rating 6	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_FR_R06	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	FR	Rating 6	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_GB_R06	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	GB	Rating 6	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_GR_R06	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	GR	Rating 6	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_HK_R06	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HK	Rating 6	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
CORP_ALL_0086_CT_AIRB_HR_R06	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HR	Rating 6	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_HU_R06	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HU	Rating 6	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_IE_R06	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IE	Rating 6	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_IL_R06	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IL	Rating 6	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_IT_R06	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IT	Rating 6	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_JP_R06	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	JP	Rating 6	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_KR_R06	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	KR	Rating 6	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_LT_R06	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LT	Rating 6	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_LU_R06	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LU	Rating 6	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_LV_R06	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LV	Rating 6	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_MT_R06	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	MT	Rating 6	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_NL_R06	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	NL	Rating 6	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_NO_R06	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	NO	Rating 6	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_PL_R06	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	PL	Rating 6	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_PT_R06	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	PT	Rating 6	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_RO_R06	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	RO	Rating 6	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_RU_R06	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	RU	Rating 6	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_SE_R06	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SE	Rating 6	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_SG_R06	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SG	Rating 6	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_SI_R06	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SI	Rating 6	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_SK_R06	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SK	Rating 6	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_TR_R06	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	TR	Rating 6	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
CORP_ALL_0086_CT_AIRB_US_R06	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	US	Rating 6	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_x2_R06	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Other countries	Rating 6	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_x0_R07	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 7	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_AT_R07	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	AT	Rating 7	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_AU_R07	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	AU	Rating 7	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_BE_R07	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BE	Rating 7	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_BG_R07	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BG	Rating 7	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_BR_R07	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BR	Rating 7	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_CA_R07	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CA	Rating 7	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_CH_R07	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CH	Rating 7	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_CN_R07	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CN	Rating 7	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_CY_R07	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CY	Rating 7	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_CZ_R07	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CZ	Rating 7	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_DE_R07	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	DE	Rating 7	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_DK_R07	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	DK	Rating 7	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_EE_R07	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	EE	Rating 7	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_ES_R07	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	ES	Rating 7	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_FI_R07	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	FI	Rating 7	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_FR_R07	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	FR	Rating 7	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_GB_R07	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	GB	Rating 7	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_GR_R07	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	GR	Rating 7	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_HK_R07	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HK	Rating 7	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
CORP_ALL_0086_CT_AIRB_HR_R07	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HR	Rating 7	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_HU_R07	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HU	Rating 7	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_IE_R07	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IE	Rating 7	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_IL_R07	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IL	Rating 7	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_IT_R07	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IT	Rating 7	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_JP_R07	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	JP	Rating 7	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_KR_R07	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	KR	Rating 7	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_LT_R07	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LT	Rating 7	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_LU_R07	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LU	Rating 7	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_LV_R07	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LV	Rating 7	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_MT_R07	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	MT	Rating 7	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_NL_R07	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	NL	Rating 7	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_NO_R07	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	NO	Rating 7	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_PL_R07	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	PL	Rating 7	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_PT_R07	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	PT	Rating 7	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_RO_R07	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	RO	Rating 7	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_RU_R07	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	RU	Rating 7	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_SE_R07	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SE	Rating 7	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_SG_R07	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SG	Rating 7	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_SI_R07	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SI	Rating 7	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_SK_R07	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SK	Rating 7	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_TR_R07	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	TR	Rating 7	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
CORP_ALL_0086_CT_AIRB_US_R07	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	US	Rating 7	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_x2_R07	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Other countries	Rating 7	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_x0_R08	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 8	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_AT_R08	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	AT	Rating 8	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_AU_R08	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	AU	Rating 8	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_BE_R08	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BE	Rating 8	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_BG_R08	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BG	Rating 8	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_BR_R08	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BR	Rating 8	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_CA_R08	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CA	Rating 8	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_CH_R08	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CH	Rating 8	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_CN_R08	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CN	Rating 8	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_CY_R08	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CY	Rating 8	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_CZ_R08	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CZ	Rating 8	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_DE_R08	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	DE	Rating 8	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_DK_R08	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	DK	Rating 8	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_EE_R08	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	EE	Rating 8	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_ES_R08	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	ES	Rating 8	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_FI_R08	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	FI	Rating 8	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_FR_R08	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	FR	Rating 8	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_GB_R08	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	GB	Rating 8	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_GR_R08	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	GR	Rating 8	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_HK_R08	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HK	Rating 8	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
CORP_ALL_0086_CT_AIRB_HR_R08	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HR	Rating 8	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_HU_R08	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HU	Rating 8	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_IE_R08	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IE	Rating 8	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_IL_R08	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IL	Rating 8	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_IT_R08	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IT	Rating 8	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_JP_R08	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	JP	Rating 8	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_KR_R08	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	KR	Rating 8	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_LT_R08	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LT	Rating 8	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_LU_R08	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LU	Rating 8	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_LV_R08	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LV	Rating 8	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_MT_R08	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	MT	Rating 8	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_NL_R08	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	NL	Rating 8	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_NO_R08	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	NO	Rating 8	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_PL_R08	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	PL	Rating 8	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_PT_R08	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	PT	Rating 8	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_RO_R08	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	RO	Rating 8	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_RU_R08	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	RU	Rating 8	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_SE_R08	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SE	Rating 8	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_SG_R08	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SG	Rating 8	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_SI_R08	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SI	Rating 8	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_SK_R08	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SK	Rating 8	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_TR_R08	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	TR	Rating 8	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
CORP_ALL_0086_CT_AIRB_US_R08	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	US	Rating 8	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_x2_R08	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Other countries	Rating 8	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_x0_R09	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 9	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_AT_R09	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	AT	Rating 9	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_AU_R09	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	AU	Rating 9	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_BE_R09	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BE	Rating 9	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_BG_R09	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BG	Rating 9	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_BR_R09	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BR	Rating 9	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_CA_R09	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CA	Rating 9	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_CH_R09	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CH	Rating 9	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_CN_R09	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CN	Rating 9	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_CY_R09	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CY	Rating 9	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_CZ_R09	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CZ	Rating 9	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_DE_R09	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	DE	Rating 9	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_DK_R09	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	DK	Rating 9	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_EE_R09	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	EE	Rating 9	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_ES_R09	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	ES	Rating 9	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_FI_R09	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	FI	Rating 9	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_FR_R09	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	FR	Rating 9	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_GB_R09	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	GB	Rating 9	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_GR_R09	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	GR	Rating 9	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_HK_R09	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HK	Rating 9	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
CORP_ALL_0086_CT_AIRB_HR_R09	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HR	Rating 9	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_HU_R09	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HU	Rating 9	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_IE_R09	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IE	Rating 9	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_IL_R09	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IL	Rating 9	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_IT_R09	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IT	Rating 9	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_JP_R09	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	JP	Rating 9	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_KR_R09	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	KR	Rating 9	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_LT_R09	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LT	Rating 9	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_LU_R09	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LU	Rating 9	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_LV_R09	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LV	Rating 9	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_MT_R09	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	MT	Rating 9	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_NL_R09	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	NL	Rating 9	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_NO_R09	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	NO	Rating 9	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_PL_R09	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	PL	Rating 9	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_PT_R09	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	PT	Rating 9	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_RO_R09	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	RO	Rating 9	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_RU_R09	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	RU	Rating 9	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_SE_R09	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SE	Rating 9	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_SG_R09	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SG	Rating 9	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_SI_R09	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SI	Rating 9	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_SK_R09	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SK	Rating 9	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_TR_R09	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	TR	Rating 9	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
CORP_ALL_0086_CT_AIRB_US_R09	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	US	Rating 9	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_x2_R09	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Other countries	Rating 9	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_x0_R10	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 10	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_AT_R10	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	AT	Rating 10	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_AU_R10	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	AU	Rating 10	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_BE_R10	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BE	Rating 10	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_BG_R10	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BG	Rating 10	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_BR_R10	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BR	Rating 10	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_CA_R10	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CA	Rating 10	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_CH_R10	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CH	Rating 10	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_CN_R10	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CN	Rating 10	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_CY_R10	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CY	Rating 10	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_CZ_R10	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CZ	Rating 10	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_DE_R10	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	DE	Rating 10	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_DK_R10	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	DK	Rating 10	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_EE_R10	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	EE	Rating 10	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_ES_R10	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	ES	Rating 10	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_FI_R10	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	FI	Rating 10	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_FR_R10	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	FR	Rating 10	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_GB_R10	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	GB	Rating 10	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_GR_R10	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	GR	Rating 10	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_HK_R10	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HK	Rating 10	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
CORP_ALL_0086_CT_AIRB_HR_R10	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HR	Rating 10	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_HU_R10	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HU	Rating 10	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_IE_R10	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IE	Rating 10	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_IL_R10	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IL	Rating 10	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_IT_R10	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IT	Rating 10	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_JP_R10	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	JP	Rating 10	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_KR_R10	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	KR	Rating 10	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_LT_R10	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LT	Rating 10	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_LU_R10	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LU	Rating 10	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_LV_R10	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LV	Rating 10	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_MT_R10	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	MT	Rating 10	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_NL_R10	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	NL	Rating 10	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_NO_R10	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	NO	Rating 10	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_PL_R10	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	PL	Rating 10	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_PT_R10	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	PT	Rating 10	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_RO_R10	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	RO	Rating 10	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_RU_R10	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	RU	Rating 10	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_SE_R10	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SE	Rating 10	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_SG_R10	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SG	Rating 10	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_SI_R10	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SI	Rating 10	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_SK_R10	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SK	Rating 10	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_TR_R10	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	TR	Rating 10	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
CORP_ALL_0086_CT_AIRB_US_R10	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	US	Rating 10	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_x2_R10	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Other countries	Rating 10	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_x0_R11	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 11	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_AT_R11	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	AT	Rating 11	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_AU_R11	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	AU	Rating 11	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_BE_R11	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BE	Rating 11	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_BG_R11	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BG	Rating 11	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_BR_R11	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BR	Rating 11	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_CA_R11	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CA	Rating 11	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_CH_R11	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CH	Rating 11	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_CN_R11	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CN	Rating 11	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_CY_R11	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CY	Rating 11	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_CZ_R11	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CZ	Rating 11	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_DE_R11	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	DE	Rating 11	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_DK_R11	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	DK	Rating 11	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_EE_R11	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	EE	Rating 11	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_ES_R11	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	ES	Rating 11	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_FI_R11	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	FI	Rating 11	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_FR_R11	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	FR	Rating 11	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_GB_R11	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	GB	Rating 11	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_GR_R11	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	GR	Rating 11	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_HK_R11	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HK	Rating 11	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
CORP_ALL_0086_CT_AIRB_HR_R11	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HR	Rating 11	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_HU_R11	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HU	Rating 11	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_IE_R11	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IE	Rating 11	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_IL_R11	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IL	Rating 11	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_IT_R11	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IT	Rating 11	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_JP_R11	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	JP	Rating 11	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_KR_R11	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	KR	Rating 11	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_LT_R11	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LT	Rating 11	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_LU_R11	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LU	Rating 11	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_LV_R11	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LV	Rating 11	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_MT_R11	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	MT	Rating 11	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_NL_R11	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	NL	Rating 11	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_NO_R11	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	NO	Rating 11	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_PL_R11	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	PL	Rating 11	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_PT_R11	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	PT	Rating 11	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_RO_R11	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	RO	Rating 11	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_RU_R11	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	RU	Rating 11	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_SE_R11	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SE	Rating 11	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_SG_R11	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SG	Rating 11	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_SI_R11	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SI	Rating 11	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_SK_R11	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SK	Rating 11	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_TR_R11	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	TR	Rating 11	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
CORP_ALL_0086_CT_AIRB_US_R11	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	US	Rating 11	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_x2_R11	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Other countries	Rating 11	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_x0_R12	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 12	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_AT_R12	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	AT	Rating 12	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_AU_R12	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	AU	Rating 12	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_BE_R12	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BE	Rating 12	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_BG_R12	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BG	Rating 12	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_BR_R12	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BR	Rating 12	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_CA_R12	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CA	Rating 12	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_CH_R12	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CH	Rating 12	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_CN_R12	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CN	Rating 12	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_CY_R12	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CY	Rating 12	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_CZ_R12	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CZ	Rating 12	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_DE_R12	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	DE	Rating 12	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_DK_R12	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	DK	Rating 12	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_EE_R12	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	EE	Rating 12	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_ES_R12	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	ES	Rating 12	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_FI_R12	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	FI	Rating 12	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_FR_R12	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	FR	Rating 12	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_GB_R12	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	GB	Rating 12	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_GR_R12	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	GR	Rating 12	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_HK_R12	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HK	Rating 12	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
CORP_ALL_0086_CT_AIRB_HR_R12	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HR	Rating 12	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_HU_R12	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HU	Rating 12	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_IE_R12	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IE	Rating 12	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_IL_R12	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IL	Rating 12	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_IT_R12	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IT	Rating 12	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_JP_R12	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	JP	Rating 12	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_KR_R12	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	KR	Rating 12	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_LT_R12	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LT	Rating 12	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_LU_R12	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LU	Rating 12	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_LV_R12	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LV	Rating 12	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_MT_R12	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	MT	Rating 12	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_NL_R12	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	NL	Rating 12	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_NO_R12	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	NO	Rating 12	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_PL_R12	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	PL	Rating 12	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_PT_R12	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	PT	Rating 12	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_RO_R12	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	RO	Rating 12	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_RU_R12	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	RU	Rating 12	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_SE_R12	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SE	Rating 12	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_SG_R12	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SG	Rating 12	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_SI_R12	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SI	Rating 12	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_SK_R12	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SK	Rating 12	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_TR_R12	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	TR	Rating 12	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
CORP_ALL_0086_CT_AIRB_US_R12	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	US	Rating 12	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_x2_R12	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Other countries	Rating 12	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_x0_R13	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 13	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_AT_R13	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	AT	Rating 13	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_AU_R13	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	AU	Rating 13	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_BE_R13	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BE	Rating 13	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_BG_R13	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BG	Rating 13	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_BR_R13	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BR	Rating 13	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_CA_R13	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CA	Rating 13	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_CH_R13	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CH	Rating 13	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_CN_R13	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CN	Rating 13	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_CY_R13	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CY	Rating 13	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_CZ_R13	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CZ	Rating 13	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_DE_R13	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	DE	Rating 13	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_DK_R13	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	DK	Rating 13	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_EE_R13	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	EE	Rating 13	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_ES_R13	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	ES	Rating 13	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_FI_R13	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	FI	Rating 13	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_FR_R13	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	FR	Rating 13	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_GB_R13	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	GB	Rating 13	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_GR_R13	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	GR	Rating 13	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_HK_R13	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HK	Rating 13	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
CORP_ALL_0086_CT_AIRB_HR_R13	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HR	Rating 13	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_HU_R13	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HU	Rating 13	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_IE_R13	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IE	Rating 13	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_IL_R13	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IL	Rating 13	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_IT_R13	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IT	Rating 13	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_JP_R13	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	JP	Rating 13	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_KR_R13	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	KR	Rating 13	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_LT_R13	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LT	Rating 13	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_LU_R13	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LU	Rating 13	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_LV_R13	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LV	Rating 13	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_MT_R13	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	MT	Rating 13	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_NL_R13	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	NL	Rating 13	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_NO_R13	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	NO	Rating 13	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_PL_R13	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	PL	Rating 13	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_PT_R13	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	PT	Rating 13	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_RO_R13	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	RO	Rating 13	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_RU_R13	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	RU	Rating 13	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_SE_R13	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SE	Rating 13	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_SG_R13	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SG	Rating 13	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_SI_R13	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SI	Rating 13	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_SK_R13	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SK	Rating 13	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_TR_R13	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	TR	Rating 13	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
CORP_ALL_0086_CT_AIRB_US_R13	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	US	Rating 13	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_x2_R13	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Other countries	Rating 13	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_x0_R14	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 14	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_AT_R14	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	AT	Rating 14	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_AU_R14	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	AU	Rating 14	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_BE_R14	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BE	Rating 14	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_BG_R14	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BG	Rating 14	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_BR_R14	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BR	Rating 14	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_CA_R14	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CA	Rating 14	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_CH_R14	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CH	Rating 14	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_CN_R14	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CN	Rating 14	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_CY_R14	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CY	Rating 14	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_CZ_R14	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CZ	Rating 14	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_DE_R14	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	DE	Rating 14	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_DK_R14	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	DK	Rating 14	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_EE_R14	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	EE	Rating 14	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_ES_R14	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	ES	Rating 14	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_FI_R14	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	FI	Rating 14	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_FR_R14	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	FR	Rating 14	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_GB_R14	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	GB	Rating 14	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_GR_R14	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	GR	Rating 14	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_HK_R14	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HK	Rating 14	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
CORP_ALL_0086_CT_AIRB_HR_R14	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HR	Rating 14	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_HU_R14	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HU	Rating 14	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_IE_R14	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IE	Rating 14	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_IL_R14	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IL	Rating 14	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_IT_R14	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IT	Rating 14	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_JP_R14	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	JP	Rating 14	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_KR_R14	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	KR	Rating 14	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_LT_R14	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LT	Rating 14	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_LU_R14	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LU	Rating 14	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_LV_R14	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LV	Rating 14	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_MT_R14	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	MT	Rating 14	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_NL_R14	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	NL	Rating 14	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_NO_R14	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	NO	Rating 14	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_PL_R14	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	PL	Rating 14	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_PT_R14	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	PT	Rating 14	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_RO_R14	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	RO	Rating 14	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_RU_R14	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	RU	Rating 14	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_SE_R14	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SE	Rating 14	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_SG_R14	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SG	Rating 14	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_SI_R14	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SI	Rating 14	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_SK_R14	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SK	Rating 14	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_TR_R14	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	TR	Rating 14	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
CORP_ALL_0086_CT_AIRB_US_R14	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	US	Rating 14	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_x2_R14	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Other countries	Rating 14	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_x0_R15	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 15	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_AT_R15	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	AT	Rating 15	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_AU_R15	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	AU	Rating 15	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_BE_R15	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BE	Rating 15	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_BG_R15	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BG	Rating 15	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_BR_R15	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BR	Rating 15	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_CA_R15	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CA	Rating 15	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_CH_R15	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CH	Rating 15	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_CN_R15	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CN	Rating 15	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_CY_R15	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CY	Rating 15	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_CZ_R15	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CZ	Rating 15	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_DE_R15	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	DE	Rating 15	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_DK_R15	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	DK	Rating 15	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_EE_R15	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	EE	Rating 15	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_ES_R15	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	ES	Rating 15	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_FI_R15	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	FI	Rating 15	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_FR_R15	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	FR	Rating 15	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_GB_R15	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	GB	Rating 15	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_GR_R15	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	GR	Rating 15	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_HK_R15	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HK	Rating 15	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
CORP_ALL_0086_CT_AIRB_HR_R15	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HR	Rating 15	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_HU_R15	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HU	Rating 15	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_IE_R15	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IE	Rating 15	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_IL_R15	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IL	Rating 15	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_IT_R15	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IT	Rating 15	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_JP_R15	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	JP	Rating 15	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_KR_R15	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	KR	Rating 15	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_LT_R15	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LT	Rating 15	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_LU_R15	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LU	Rating 15	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_LV_R15	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LV	Rating 15	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_MT_R15	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	MT	Rating 15	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_NL_R15	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	NL	Rating 15	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_NO_R15	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	NO	Rating 15	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_PL_R15	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	PL	Rating 15	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_PT_R15	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	PT	Rating 15	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_RO_R15	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	RO	Rating 15	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_RU_R15	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	RU	Rating 15	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_SE_R15	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SE	Rating 15	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_SG_R15	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SG	Rating 15	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_SI_R15	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SI	Rating 15	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_SK_R15	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SK	Rating 15	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_TR_R15	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	TR	Rating 15	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
CORP_ALL_0086_CT_AIRB_US_R15	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	US	Rating 15	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_x2_R15	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Other countries	Rating 15	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_x0_R16	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 16	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_AT_R16	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	AT	Rating 16	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_AU_R16	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	AU	Rating 16	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_BE_R16	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BE	Rating 16	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_BG_R16	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BG	Rating 16	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_BR_R16	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BR	Rating 16	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_CA_R16	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CA	Rating 16	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_CH_R16	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CH	Rating 16	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_CN_R16	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CN	Rating 16	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_CY_R16	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CY	Rating 16	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_CZ_R16	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CZ	Rating 16	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_DE_R16	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	DE	Rating 16	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_DK_R16	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	DK	Rating 16	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_EE_R16	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	EE	Rating 16	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_ES_R16	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	ES	Rating 16	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_FI_R16	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	FI	Rating 16	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_FR_R16	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	FR	Rating 16	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_GB_R16	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	GB	Rating 16	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_GR_R16	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	GR	Rating 16	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_HK_R16	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HK	Rating 16	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
CORP_ALL_0086_CT_AIRB_HR_R16	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HR	Rating 16	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_HU_R16	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HU	Rating 16	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_IE_R16	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IE	Rating 16	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_IL_R16	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IL	Rating 16	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_IT_R16	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IT	Rating 16	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_JP_R16	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	JP	Rating 16	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_KR_R16	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	KR	Rating 16	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_LT_R16	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LT	Rating 16	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_LU_R16	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LU	Rating 16	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_LV_R16	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LV	Rating 16	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_MT_R16	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	MT	Rating 16	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_NL_R16	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	NL	Rating 16	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_NO_R16	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	NO	Rating 16	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_PL_R16	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	PL	Rating 16	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_PT_R16	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	PT	Rating 16	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_RO_R16	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	RO	Rating 16	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_RU_R16	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	RU	Rating 16	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_SE_R16	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SE	Rating 16	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_SG_R16	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SG	Rating 16	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_SI_R16	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SI	Rating 16	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_SK_R16	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SK	Rating 16	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_TR_R16	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	TR	Rating 16	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
CORP_ALL_0086_CT_AIRB_US_R16	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	US	Rating 16	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_x2_R16	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Other countries	Rating 16	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_x0_R17	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 17	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_AT_R17	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	AT	Rating 17	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_AU_R17	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	AU	Rating 17	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_BE_R17	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BE	Rating 17	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_BG_R17	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BG	Rating 17	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_BR_R17	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BR	Rating 17	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_CA_R17	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CA	Rating 17	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_CH_R17	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CH	Rating 17	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_CN_R17	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CN	Rating 17	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_CY_R17	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CY	Rating 17	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_CZ_R17	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CZ	Rating 17	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_DE_R17	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	DE	Rating 17	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_DK_R17	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	DK	Rating 17	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_EE_R17	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	EE	Rating 17	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_ES_R17	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	ES	Rating 17	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_FI_R17	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	FI	Rating 17	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_FR_R17	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	FR	Rating 17	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_GB_R17	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	GB	Rating 17	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_GR_R17	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	GR	Rating 17	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_HK_R17	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HK	Rating 17	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
CORP_ALL_0086_CT_AIRB_HR_R17	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HR	Rating 17	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_HU_R17	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HU	Rating 17	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_IE_R17	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IE	Rating 17	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_IL_R17	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IL	Rating 17	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_IT_R17	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IT	Rating 17	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_JP_R17	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	JP	Rating 17	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_KR_R17	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	KR	Rating 17	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_LT_R17	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LT	Rating 17	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_LU_R17	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LU	Rating 17	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_LV_R17	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LV	Rating 17	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_MT_R17	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	MT	Rating 17	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_NL_R17	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	NL	Rating 17	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_NO_R17	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	NO	Rating 17	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_PL_R17	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	PL	Rating 17	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_PT_R17	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	PT	Rating 17	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_RO_R17	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	RO	Rating 17	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_RU_R17	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	RU	Rating 17	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_SE_R17	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SE	Rating 17	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_SG_R17	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SG	Rating 17	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_SI_R17	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SI	Rating 17	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_SK_R17	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SK	Rating 17	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_TR_R17	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	TR	Rating 17	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
CORP_ALL_0086_CT_AIRB_US_R17	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	US	Rating 17	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_x2_R17	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Other countries	Rating 17	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_x0_R18	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 18	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_AT_R18	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	AT	Rating 18	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_AU_R18	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	AU	Rating 18	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_BE_R18	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BE	Rating 18	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_BG_R18	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BG	Rating 18	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_BR_R18	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BR	Rating 18	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_CA_R18	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CA	Rating 18	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_CH_R18	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CH	Rating 18	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_CN_R18	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CN	Rating 18	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_CY_R18	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CY	Rating 18	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_CZ_R18	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CZ	Rating 18	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_DE_R18	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	DE	Rating 18	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_DK_R18	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	DK	Rating 18	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_EE_R18	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	EE	Rating 18	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_ES_R18	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	ES	Rating 18	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_FI_R18	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	FI	Rating 18	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_FR_R18	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	FR	Rating 18	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_GB_R18	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	GB	Rating 18	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_GR_R18	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	GR	Rating 18	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_HK_R18	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HK	Rating 18	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
CORP_ALL_0086_CT_AIRB_HR_R18	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HR	Rating 18	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_HU_R18	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HU	Rating 18	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_IE_R18	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IE	Rating 18	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_IL_R18	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IL	Rating 18	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_IT_R18	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IT	Rating 18	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_JP_R18	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	JP	Rating 18	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_KR_R18	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	KR	Rating 18	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_LT_R18	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LT	Rating 18	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_LU_R18	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LU	Rating 18	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_LV_R18	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LV	Rating 18	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_MT_R18	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	MT	Rating 18	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_NL_R18	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	NL	Rating 18	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_NO_R18	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	NO	Rating 18	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_PL_R18	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	PL	Rating 18	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_PT_R18	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	PT	Rating 18	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_RO_R18	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	RO	Rating 18	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_RU_R18	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	RU	Rating 18	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_SE_R18	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SE	Rating 18	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_SG_R18	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SG	Rating 18	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_SI_R18	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SI	Rating 18	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_SK_R18	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SK	Rating 18	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_TR_R18	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	TR	Rating 18	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
CORP_ALL_0086_CT_AIRB_US_R18	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	US	Rating 18	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_x2_R18	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Other countries	Rating 18	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_x0_R19	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 19	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_AT_R19	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	AT	Rating 19	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_AU_R19	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	AU	Rating 19	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_BE_R19	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BE	Rating 19	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_BG_R19	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BG	Rating 19	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_BR_R19	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BR	Rating 19	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_CA_R19	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CA	Rating 19	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_CH_R19	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CH	Rating 19	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_CN_R19	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CN	Rating 19	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_CY_R19	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CY	Rating 19	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_CZ_R19	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CZ	Rating 19	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_DE_R19	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	DE	Rating 19	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_DK_R19	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	DK	Rating 19	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_EE_R19	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	EE	Rating 19	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_ES_R19	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	ES	Rating 19	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_FI_R19	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	FI	Rating 19	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_FR_R19	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	FR	Rating 19	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_GB_R19	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	GB	Rating 19	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_GR_R19	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	GR	Rating 19	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_HK_R19	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HK	Rating 19	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
CORP_ALL_0086_CT_AIRB_HR_R19	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HR	Rating 19	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_HU_R19	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HU	Rating 19	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_IE_R19	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IE	Rating 19	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_IL_R19	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IL	Rating 19	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_IT_R19	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IT	Rating 19	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_JP_R19	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	JP	Rating 19	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_KR_R19	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	KR	Rating 19	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_LT_R19	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LT	Rating 19	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_LU_R19	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LU	Rating 19	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_LV_R19	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LV	Rating 19	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_MT_R19	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	MT	Rating 19	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_NL_R19	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	NL	Rating 19	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_NO_R19	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	NO	Rating 19	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_PL_R19	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	PL	Rating 19	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_PT_R19	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	PT	Rating 19	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_RO_R19	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	RO	Rating 19	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_RU_R19	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	RU	Rating 19	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_SE_R19	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SE	Rating 19	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_SG_R19	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SG	Rating 19	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_SI_R19	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SI	Rating 19	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_SK_R19	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SK	Rating 19	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_TR_R19	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	TR	Rating 19	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
CORP_ALL_0086_CT_AIRB_US_R19	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	US	Rating 19	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_x2_R19	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Other countries	Rating 19	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_x0_R20	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 20	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_AT_R20	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	AT	Rating 20	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_AU_R20	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	AU	Rating 20	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_BE_R20	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BE	Rating 20	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_BG_R20	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BG	Rating 20	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_BR_R20	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BR	Rating 20	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_CA_R20	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CA	Rating 20	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_CH_R20	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CH	Rating 20	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_CN_R20	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CN	Rating 20	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_CY_R20	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CY	Rating 20	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_CZ_R20	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CZ	Rating 20	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_DE_R20	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	DE	Rating 20	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_DK_R20	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	DK	Rating 20	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_EE_R20	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	EE	Rating 20	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_ES_R20	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	ES	Rating 20	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_FI_R20	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	FI	Rating 20	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_FR_R20	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	FR	Rating 20	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_GB_R20	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	GB	Rating 20	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_GR_R20	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	GR	Rating 20	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_HK_R20	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HK	Rating 20	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
CORP_ALL_0086_CT_AIRB_HR_R20	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HR	Rating 20	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_HU_R20	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HU	Rating 20	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_IE_R20	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IE	Rating 20	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_IL_R20	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IL	Rating 20	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_IT_R20	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IT	Rating 20	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_JP_R20	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	JP	Rating 20	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_KR_R20	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	KR	Rating 20	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_LT_R20	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LT	Rating 20	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_LU_R20	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LU	Rating 20	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_LV_R20	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LV	Rating 20	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_MT_R20	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	MT	Rating 20	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_NL_R20	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	NL	Rating 20	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_NO_R20	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	NO	Rating 20	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_PL_R20	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	PL	Rating 20	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_PT_R20	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	PT	Rating 20	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_RO_R20	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	RO	Rating 20	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_RU_R20	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	RU	Rating 20	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_SE_R20	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SE	Rating 20	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_SG_R20	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SG	Rating 20	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_SI_R20	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SI	Rating 20	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_SK_R20	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SK	Rating 20	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_TR_R20	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	TR	Rating 20	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
CORP_ALL_0086_CT_AIRB_US_R20	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	US	Rating 20	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_x2_R20	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Other countries	Rating 20	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_x0_R21	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 21	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_AT_R21	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	AT	Rating 21	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_AU_R21	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	AU	Rating 21	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_BE_R21	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BE	Rating 21	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_BG_R21	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BG	Rating 21	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_BR_R21	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BR	Rating 21	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_CA_R21	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CA	Rating 21	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_CH_R21	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CH	Rating 21	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_CN_R21	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CN	Rating 21	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_CY_R21	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CY	Rating 21	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_CZ_R21	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CZ	Rating 21	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_DE_R21	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	DE	Rating 21	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_DK_R21	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	DK	Rating 21	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_EE_R21	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	EE	Rating 21	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_ES_R21	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	ES	Rating 21	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_FI_R21	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	FI	Rating 21	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_FR_R21	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	FR	Rating 21	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_GB_R21	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	GB	Rating 21	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_GR_R21	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	GR	Rating 21	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_HK_R21	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HK	Rating 21	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
CORP_ALL_0086_CT_AIRB_HR_R21	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HR	Rating 21	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_HU_R21	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HU	Rating 21	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_IE_R21	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IE	Rating 21	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_IL_R21	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IL	Rating 21	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_IT_R21	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IT	Rating 21	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_JP_R21	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	JP	Rating 21	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_KR_R21	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	KR	Rating 21	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_LT_R21	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LT	Rating 21	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_LU_R21	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LU	Rating 21	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_LV_R21	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LV	Rating 21	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_MT_R21	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	MT	Rating 21	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_NL_R21	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	NL	Rating 21	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_NO_R21	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	NO	Rating 21	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_PL_R21	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	PL	Rating 21	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_PT_R21	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	PT	Rating 21	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_RO_R21	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	RO	Rating 21	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_RU_R21	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	RU	Rating 21	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_SE_R21	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SE	Rating 21	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_SG_R21	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SG	Rating 21	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_SI_R21	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SI	Rating 21	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_SK_R21	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SK	Rating 21	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_TR_R21	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	TR	Rating 21	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
CORP_ALL_0086_CT_AIRB_US_R21	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	US	Rating 21	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_x2_R21	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Other countries	Rating 21	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_x0_R22	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 22	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_AT_R22	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	AT	Rating 22	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_AU_R22	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	AU	Rating 22	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_BE_R22	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BE	Rating 22	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_BG_R22	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BG	Rating 22	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_BR_R22	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BR	Rating 22	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_CA_R22	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CA	Rating 22	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_CH_R22	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CH	Rating 22	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_CN_R22	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CN	Rating 22	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_CY_R22	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CY	Rating 22	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_CZ_R22	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CZ	Rating 22	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_DE_R22	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	DE	Rating 22	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_DK_R22	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	DK	Rating 22	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_EE_R22	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	EE	Rating 22	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_ES_R22	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	ES	Rating 22	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_FI_R22	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	FI	Rating 22	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_FR_R22	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	FR	Rating 22	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_GB_R22	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	GB	Rating 22	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_GR_R22	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	GR	Rating 22	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_HK_R22	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HK	Rating 22	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
CORP_ALL_0086_CT_AIRB_HR_R22	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HR	Rating 22	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_HU_R22	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HU	Rating 22	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_IE_R22	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IE	Rating 22	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_IL_R22	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IL	Rating 22	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_IT_R22	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IT	Rating 22	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_JP_R22	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	JP	Rating 22	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_KR_R22	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	KR	Rating 22	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_LT_R22	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LT	Rating 22	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_LU_R22	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LU	Rating 22	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_LV_R22	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LV	Rating 22	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_MT_R22	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	MT	Rating 22	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_NL_R22	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	NL	Rating 22	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_NO_R22	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	NO	Rating 22	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_PL_R22	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	PL	Rating 22	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_PT_R22	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	PT	Rating 22	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_RO_R22	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	RO	Rating 22	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_RU_R22	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	RU	Rating 22	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_SE_R22	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SE	Rating 22	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_SG_R22	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SG	Rating 22	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_SI_R22	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SI	Rating 22	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_SK_R22	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SK	Rating 22	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_TR_R22	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	TR	Rating 22	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
CORP_ALL_0086_CT_AIRB_US_R22	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	US	Rating 22	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_x2_R22	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Other countries	Rating 22	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_x0_R23	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 23	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_AT_R23	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	AT	Rating 23	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_AU_R23	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	AU	Rating 23	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_BE_R23	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BE	Rating 23	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_BG_R23	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BG	Rating 23	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_BR_R23	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BR	Rating 23	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_CA_R23	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CA	Rating 23	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_CH_R23	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CH	Rating 23	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_CN_R23	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CN	Rating 23	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_CY_R23	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CY	Rating 23	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_CZ_R23	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CZ	Rating 23	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_DE_R23	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	DE	Rating 23	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_DK_R23	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	DK	Rating 23	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_EE_R23	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	EE	Rating 23	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_ES_R23	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	ES	Rating 23	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_FI_R23	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	FI	Rating 23	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_FR_R23	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	FR	Rating 23	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_GB_R23	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	GB	Rating 23	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_GR_R23	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	GR	Rating 23	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_HK_R23	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HK	Rating 23	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
CORP_ALL_0086_CT_AIRB_HR_R23	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HR	Rating 23	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_HU_R23	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HU	Rating 23	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_IE_R23	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IE	Rating 23	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_IL_R23	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IL	Rating 23	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_IT_R23	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IT	Rating 23	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_JP_R23	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	JP	Rating 23	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_KR_R23	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	KR	Rating 23	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_LT_R23	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LT	Rating 23	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_LU_R23	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LU	Rating 23	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_LV_R23	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LV	Rating 23	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_MT_R23	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	MT	Rating 23	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_NL_R23	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	NL	Rating 23	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_NO_R23	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	NO	Rating 23	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_PL_R23	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	PL	Rating 23	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_PT_R23	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	PT	Rating 23	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_RO_R23	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	RO	Rating 23	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_RU_R23	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	RU	Rating 23	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_SE_R23	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SE	Rating 23	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_SG_R23	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SG	Rating 23	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_SI_R23	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SI	Rating 23	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_SK_R23	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SK	Rating 23	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_TR_R23	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	TR	Rating 23	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
CORP_ALL_0086_CT_AIRB_US_R23	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	US	Rating 23	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_x2_R23	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Other countries	Rating 23	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_x0_R24	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 24	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_AT_R24	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	AT	Rating 24	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_AU_R24	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	AU	Rating 24	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_BE_R24	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BE	Rating 24	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_BG_R24	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BG	Rating 24	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_BR_R24	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BR	Rating 24	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_CA_R24	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CA	Rating 24	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_CH_R24	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CH	Rating 24	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_CN_R24	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CN	Rating 24	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_CY_R24	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CY	Rating 24	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_CZ_R24	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CZ	Rating 24	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_DE_R24	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	DE	Rating 24	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_DK_R24	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	DK	Rating 24	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_EE_R24	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	EE	Rating 24	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_ES_R24	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	ES	Rating 24	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_FI_R24	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	FI	Rating 24	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_FR_R24	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	FR	Rating 24	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_GB_R24	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	GB	Rating 24	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_GR_R24	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	GR	Rating 24	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_HK_R24	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HK	Rating 24	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
CORP_ALL_0086_CT_AIRB_HR_R24	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HR	Rating 24	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_HU_R24	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HU	Rating 24	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_IE_R24	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IE	Rating 24	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_IL_R24	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IL	Rating 24	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_IT_R24	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IT	Rating 24	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_JP_R24	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	JP	Rating 24	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_KR_R24	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	KR	Rating 24	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_LT_R24	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LT	Rating 24	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_LU_R24	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LU	Rating 24	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_LV_R24	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LV	Rating 24	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_MT_R24	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	MT	Rating 24	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_NL_R24	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	NL	Rating 24	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_NO_R24	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	NO	Rating 24	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_PL_R24	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	PL	Rating 24	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_PT_R24	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	PT	Rating 24	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_RO_R24	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	RO	Rating 24	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_RU_R24	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	RU	Rating 24	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_SE_R24	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SE	Rating 24	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_SG_R24	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SG	Rating 24	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_SI_R24	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SI	Rating 24	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_SK_R24	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SK	Rating 24	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_TR_R24	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	TR	Rating 24	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
CORP_ALL_0086_CT_AIRB_US_R24	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	US	Rating 24	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_x2_R24	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Other countries	Rating 24	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_x0_R25	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 25	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_AT_R25	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	AT	Rating 25	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_AU_R25	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	AU	Rating 25	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_BE_R25	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BE	Rating 25	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_BG_R25	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BG	Rating 25	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_BR_R25	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BR	Rating 25	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_CA_R25	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CA	Rating 25	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_CH_R25	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CH	Rating 25	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_CN_R25	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CN	Rating 25	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_CY_R25	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CY	Rating 25	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_CZ_R25	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CZ	Rating 25	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_DE_R25	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	DE	Rating 25	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_DK_R25	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	DK	Rating 25	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_EE_R25	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	EE	Rating 25	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_ES_R25	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	ES	Rating 25	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_FI_R25	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	FI	Rating 25	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_FR_R25	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	FR	Rating 25	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_GB_R25	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	GB	Rating 25	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_GR_R25	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	GR	Rating 25	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_HK_R25	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HK	Rating 25	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
CORP_ALL_0086_CT_AIRB_HR_R25	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HR	Rating 25	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_HU_R25	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HU	Rating 25	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_IE_R25	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IE	Rating 25	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_IL_R25	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IL	Rating 25	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_IT_R25	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IT	Rating 25	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_JP_R25	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	JP	Rating 25	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_KR_R25	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	KR	Rating 25	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_LT_R25	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LT	Rating 25	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_LU_R25	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LU	Rating 25	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_LV_R25	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LV	Rating 25	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_MT_R25	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	MT	Rating 25	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_NL_R25	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	NL	Rating 25	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_NO_R25	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	NO	Rating 25	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_PL_R25	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	PL	Rating 25	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_PT_R25	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	PT	Rating 25	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_RO_R25	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	RO	Rating 25	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_RU_R25	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	RU	Rating 25	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_SE_R25	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SE	Rating 25	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_SG_R25	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SG	Rating 25	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_SI_R25	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SI	Rating 25	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_SK_R25	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SK	Rating 25	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_TR_R25	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	TR	Rating 25	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
CORP_ALL_0086_CT_AIRB_US_R25	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	US	Rating 25	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_x2_R25	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Other countries	Rating 25	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_x0_R26	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 26	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_AT_R26	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	AT	Rating 26	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_AU_R26	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	AU	Rating 26	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_BE_R26	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BE	Rating 26	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_BG_R26	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BG	Rating 26	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_BR_R26	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BR	Rating 26	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_CA_R26	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CA	Rating 26	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_CH_R26	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CH	Rating 26	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_CN_R26	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CN	Rating 26	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_CY_R26	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CY	Rating 26	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_CZ_R26	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CZ	Rating 26	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_DE_R26	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	DE	Rating 26	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_DK_R26	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	DK	Rating 26	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_EE_R26	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	EE	Rating 26	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_ES_R26	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	ES	Rating 26	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_FI_R26	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	FI	Rating 26	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_FR_R26	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	FR	Rating 26	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_GB_R26	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	GB	Rating 26	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_GR_R26	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	GR	Rating 26	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_HK_R26	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HK	Rating 26	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
CORP_ALL_0086_CT_AIRB_HR_R26	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HR	Rating 26	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_HU_R26	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HU	Rating 26	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_IE_R26	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IE	Rating 26	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_IL_R26	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IL	Rating 26	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_IT_R26	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IT	Rating 26	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_JP_R26	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	JP	Rating 26	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_KR_R26	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	KR	Rating 26	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_LT_R26	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LT	Rating 26	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_LU_R26	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LU	Rating 26	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_LV_R26	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LV	Rating 26	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_MT_R26	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	MT	Rating 26	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_NL_R26	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	NL	Rating 26	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_NO_R26	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	NO	Rating 26	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_PL_R26	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	PL	Rating 26	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_PT_R26	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	PT	Rating 26	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_RO_R26	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	RO	Rating 26	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_RU_R26	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	RU	Rating 26	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_SE_R26	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SE	Rating 26	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_SG_R26	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SG	Rating 26	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_SI_R26	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SI	Rating 26	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_SK_R26	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SK	Rating 26	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_TR_R26	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	TR	Rating 26	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
CORP_ALL_0086_CT_AIRB_US_R26	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	US	Rating 26	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_x2_R26	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Other countries	Rating 26	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_x0_R27	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 27	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_AT_R27	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	AT	Rating 27	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_AU_R27	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	AU	Rating 27	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_BE_R27	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BE	Rating 27	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_BG_R27	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BG	Rating 27	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_BR_R27	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BR	Rating 27	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_CA_R27	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CA	Rating 27	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_CH_R27	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CH	Rating 27	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_CN_R27	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CN	Rating 27	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_CY_R27	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CY	Rating 27	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_CZ_R27	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CZ	Rating 27	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_DE_R27	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	DE	Rating 27	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_DK_R27	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	DK	Rating 27	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_EE_R27	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	EE	Rating 27	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_ES_R27	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	ES	Rating 27	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_FI_R27	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	FI	Rating 27	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_FR_R27	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	FR	Rating 27	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_GB_R27	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	GB	Rating 27	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_GR_R27	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	GR	Rating 27	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_HK_R27	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HK	Rating 27	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
CORP_ALL_0086_CT_AIRB_HR_R27	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HR	Rating 27	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_HU_R27	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HU	Rating 27	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_IE_R27	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IE	Rating 27	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_IL_R27	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IL	Rating 27	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_IT_R27	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IT	Rating 27	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_JP_R27	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	JP	Rating 27	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_KR_R27	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	KR	Rating 27	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_LT_R27	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LT	Rating 27	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_LU_R27	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LU	Rating 27	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_LV_R27	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LV	Rating 27	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_MT_R27	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	MT	Rating 27	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_NL_R27	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	NL	Rating 27	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_NO_R27	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	NO	Rating 27	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_PL_R27	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	PL	Rating 27	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_PT_R27	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	PT	Rating 27	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_RO_R27	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	RO	Rating 27	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_RU_R27	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	RU	Rating 27	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_SE_R27	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SE	Rating 27	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_SG_R27	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SG	Rating 27	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_SI_R27	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SI	Rating 27	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_SK_R27	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SK	Rating 27	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_TR_R27	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	TR	Rating 27	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
CORP_ALL_0086_CT_AIRB_US_R27	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	US	Rating 27	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_x2_R27	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Other countries	Rating 27	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_x0_R28	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 28	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_AT_R28	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	AT	Rating 28	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_AU_R28	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	AU	Rating 28	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_BE_R28	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BE	Rating 28	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_BG_R28	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BG	Rating 28	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_BR_R28	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BR	Rating 28	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_CA_R28	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CA	Rating 28	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_CH_R28	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CH	Rating 28	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_CN_R28	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CN	Rating 28	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_CY_R28	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CY	Rating 28	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_CZ_R28	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CZ	Rating 28	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_DE_R28	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	DE	Rating 28	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_DK_R28	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	DK	Rating 28	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_EE_R28	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	EE	Rating 28	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_ES_R28	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	ES	Rating 28	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_FI_R28	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	FI	Rating 28	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_FR_R28	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	FR	Rating 28	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_GB_R28	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	GB	Rating 28	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_GR_R28	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	GR	Rating 28	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_HK_R28	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HK	Rating 28	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
CORP_ALL_0086_CT_AIRB_HR_R28	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HR	Rating 28	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_HU_R28	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HU	Rating 28	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_IE_R28	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IE	Rating 28	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_IL_R28	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IL	Rating 28	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_IT_R28	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IT	Rating 28	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_JP_R28	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	JP	Rating 28	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_KR_R28	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	KR	Rating 28	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_LT_R28	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LT	Rating 28	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_LU_R28	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LU	Rating 28	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_LV_R28	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LV	Rating 28	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_MT_R28	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	MT	Rating 28	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_NL_R28	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	NL	Rating 28	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_NO_R28	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	NO	Rating 28	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_PL_R28	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	PL	Rating 28	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_PT_R28	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	PT	Rating 28	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_RO_R28	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	RO	Rating 28	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_RU_R28	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	RU	Rating 28	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_SE_R28	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SE	Rating 28	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_SG_R28	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SG	Rating 28	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_SI_R28	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SI	Rating 28	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_SK_R28	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SK	Rating 28	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_TR_R28	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	TR	Rating 28	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
CORP_ALL_0086_CT_AIRB_US_R28	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	US	Rating 28	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_x2_R28	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Other countries	Rating 28	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_x0_R29	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 29	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_AT_R29	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	AT	Rating 29	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_AU_R29	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	AU	Rating 29	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_BE_R29	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BE	Rating 29	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_BG_R29	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BG	Rating 29	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_BR_R29	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BR	Rating 29	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_CA_R29	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CA	Rating 29	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_CH_R29	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CH	Rating 29	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_CN_R29	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CN	Rating 29	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_CY_R29	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CY	Rating 29	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_CZ_R29	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CZ	Rating 29	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_DE_R29	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	DE	Rating 29	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_DK_R29	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	DK	Rating 29	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_EE_R29	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	EE	Rating 29	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_ES_R29	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	ES	Rating 29	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_FI_R29	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	FI	Rating 29	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_FR_R29	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	FR	Rating 29	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_GB_R29	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	GB	Rating 29	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_GR_R29	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	GR	Rating 29	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_HK_R29	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HK	Rating 29	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
CORP_ALL_0086_CT_AIRB_HR_R29	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HR	Rating 29	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_HU_R29	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HU	Rating 29	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_IE_R29	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IE	Rating 29	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_IL_R29	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IL	Rating 29	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_IT_R29	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IT	Rating 29	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_JP_R29	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	JP	Rating 29	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_KR_R29	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	KR	Rating 29	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_LT_R29	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LT	Rating 29	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_LU_R29	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LU	Rating 29	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_LV_R29	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LV	Rating 29	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_MT_R29	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	MT	Rating 29	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_NL_R29	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	NL	Rating 29	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_NO_R29	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	NO	Rating 29	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_PL_R29	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	PL	Rating 29	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_PT_R29	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	PT	Rating 29	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_RO_R29	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	RO	Rating 29	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_RU_R29	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	RU	Rating 29	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_SE_R29	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SE	Rating 29	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_SG_R29	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SG	Rating 29	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_SI_R29	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SI	Rating 29	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_SK_R29	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SK	Rating 29	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_TR_R29	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	TR	Rating 29	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
CORP_ALL_0086_CT_AIRB_US_R29	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	US	Rating 29	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_x2_R29	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Other countries	Rating 29	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_x0_R30	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 30	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_AT_R30	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	AT	Rating 30	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_AU_R30	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	AU	Rating 30	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_BE_R30	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BE	Rating 30	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_BG_R30	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BG	Rating 30	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_BR_R30	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BR	Rating 30	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_CA_R30	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CA	Rating 30	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_CH_R30	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CH	Rating 30	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_CN_R30	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CN	Rating 30	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_CY_R30	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CY	Rating 30	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_CZ_R30	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CZ	Rating 30	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_DE_R30	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	DE	Rating 30	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_DK_R30	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	DK	Rating 30	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_EE_R30	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	EE	Rating 30	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_ES_R30	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	ES	Rating 30	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_FI_R30	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	FI	Rating 30	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_FR_R30	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	FR	Rating 30	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_GB_R30	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	GB	Rating 30	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_GR_R30	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	GR	Rating 30	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_HK_R30	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HK	Rating 30	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
CORP_ALL_0086_CT_AIRB_HR_R30	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HR	Rating 30	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_HU_R30	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HU	Rating 30	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_IE_R30	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IE	Rating 30	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_IL_R30	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IL	Rating 30	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_IT_R30	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IT	Rating 30	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_JP_R30	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	JP	Rating 30	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_KR_R30	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	KR	Rating 30	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_LT_R30	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LT	Rating 30	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_LU_R30	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LU	Rating 30	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_LV_R30	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LV	Rating 30	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_MT_R30	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	MT	Rating 30	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_NL_R30	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	NL	Rating 30	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_NO_R30	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	NO	Rating 30	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_PL_R30	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	PL	Rating 30	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_PT_R30	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	PT	Rating 30	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_RO_R30	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	RO	Rating 30	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_RU_R30	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	RU	Rating 30	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_SE_R30	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SE	Rating 30	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_SG_R30	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SG	Rating 30	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_SI_R30	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SI	Rating 30	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_SK_R30	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SK	Rating 30	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_TR_R30	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	TR	Rating 30	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
CORP_ALL_0086_CT_AIRB_US_R30	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	US	Rating 30	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_x2_R30	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Other countries	Rating 30	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_x0_R31	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 31	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_AT_R31	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	AT	Rating 31	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_AU_R31	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	AU	Rating 31	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_BE_R31	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BE	Rating 31	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_BG_R31	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BG	Rating 31	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_BR_R31	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BR	Rating 31	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_CA_R31	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CA	Rating 31	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_CH_R31	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CH	Rating 31	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_CN_R31	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CN	Rating 31	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_CY_R31	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CY	Rating 31	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_CZ_R31	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CZ	Rating 31	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_DE_R31	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	DE	Rating 31	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_DK_R31	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	DK	Rating 31	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_EE_R31	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	EE	Rating 31	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_ES_R31	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	ES	Rating 31	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_FI_R31	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	FI	Rating 31	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_FR_R31	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	FR	Rating 31	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_GB_R31	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	GB	Rating 31	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_GR_R31	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	GR	Rating 31	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_HK_R31	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HK	Rating 31	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
CORP_ALL_0086_CT_AIRB_HR_R31	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HR	Rating 31	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_HU_R31	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HU	Rating 31	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_IE_R31	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IE	Rating 31	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_IL_R31	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IL	Rating 31	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_IT_R31	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IT	Rating 31	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_JP_R31	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	JP	Rating 31	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_KR_R31	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	KR	Rating 31	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_LT_R31	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LT	Rating 31	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_LU_R31	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LU	Rating 31	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_LV_R31	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LV	Rating 31	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_MT_R31	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	MT	Rating 31	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_NL_R31	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	NL	Rating 31	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_NO_R31	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	NO	Rating 31	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_PL_R31	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	PL	Rating 31	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_PT_R31	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	PT	Rating 31	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_RO_R31	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	RO	Rating 31	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_RU_R31	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	RU	Rating 31	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_SE_R31	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SE	Rating 31	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_SG_R31	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SG	Rating 31	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_SI_R31	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SI	Rating 31	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_SK_R31	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SK	Rating 31	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_TR_R31	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	TR	Rating 31	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
CORP_ALL_0086_CT_AIRB_US_R31	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	US	Rating 31	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_x2_R31	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Other countries	Rating 31	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_x0_R32	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 32	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_AT_R32	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	AT	Rating 32	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_AU_R32	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	AU	Rating 32	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_BE_R32	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BE	Rating 32	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_BG_R32	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BG	Rating 32	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_BR_R32	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BR	Rating 32	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_CA_R32	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CA	Rating 32	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_CH_R32	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CH	Rating 32	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_CN_R32	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CN	Rating 32	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_CY_R32	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CY	Rating 32	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_CZ_R32	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CZ	Rating 32	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_DE_R32	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	DE	Rating 32	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_DK_R32	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	DK	Rating 32	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_EE_R32	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	EE	Rating 32	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_ES_R32	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	ES	Rating 32	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_FI_R32	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	FI	Rating 32	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_FR_R32	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	FR	Rating 32	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_GB_R32	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	GB	Rating 32	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_GR_R32	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	GR	Rating 32	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_HK_R32	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HK	Rating 32	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
CORP_ALL_0086_CT_AIRB_HR_R32	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HR	Rating 32	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_HU_R32	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HU	Rating 32	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_IE_R32	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IE	Rating 32	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_IL_R32	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IL	Rating 32	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_IT_R32	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IT	Rating 32	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_JP_R32	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	JP	Rating 32	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_KR_R32	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	KR	Rating 32	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_LT_R32	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LT	Rating 32	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_LU_R32	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LU	Rating 32	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_LV_R32	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LV	Rating 32	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_MT_R32	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	MT	Rating 32	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_NL_R32	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	NL	Rating 32	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_NO_R32	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	NO	Rating 32	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_PL_R32	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	PL	Rating 32	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_PT_R32	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	PT	Rating 32	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_RO_R32	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	RO	Rating 32	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_RU_R32	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	RU	Rating 32	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_SE_R32	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SE	Rating 32	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_SG_R32	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SG	Rating 32	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_SI_R32	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SI	Rating 32	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_SK_R32	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SK	Rating 32	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_TR_R32	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	TR	Rating 32	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
CORP_ALL_0086_CT_AIRB_US_R32	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	US	Rating 32	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_x2_R32	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Other countries	Rating 32	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_x0_R33	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 33	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_AT_R33	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	AT	Rating 33	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_AU_R33	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	AU	Rating 33	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_BE_R33	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BE	Rating 33	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_BG_R33	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BG	Rating 33	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_BR_R33	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BR	Rating 33	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_CA_R33	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CA	Rating 33	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_CH_R33	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CH	Rating 33	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_CN_R33	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CN	Rating 33	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_CY_R33	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CY	Rating 33	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_CZ_R33	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CZ	Rating 33	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_DE_R33	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	DE	Rating 33	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_DK_R33	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	DK	Rating 33	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_EE_R33	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	EE	Rating 33	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_ES_R33	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	ES	Rating 33	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_FI_R33	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	FI	Rating 33	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_FR_R33	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	FR	Rating 33	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_GB_R33	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	GB	Rating 33	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_GR_R33	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	GR	Rating 33	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_HK_R33	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HK	Rating 33	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
CORP_ALL_0086_CT_AIRB_HR_R33	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HR	Rating 33	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_HU_R33	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HU	Rating 33	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_IE_R33	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IE	Rating 33	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_IL_R33	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IL	Rating 33	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_IT_R33	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IT	Rating 33	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_JP_R33	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	JP	Rating 33	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_KR_R33	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	KR	Rating 33	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_LT_R33	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LT	Rating 33	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_LU_R33	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LU	Rating 33	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_LV_R33	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LV	Rating 33	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_MT_R33	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	MT	Rating 33	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_NL_R33	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	NL	Rating 33	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_NO_R33	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	NO	Rating 33	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_PL_R33	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	PL	Rating 33	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_PT_R33	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	PT	Rating 33	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_RO_R33	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	RO	Rating 33	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_RU_R33	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	RU	Rating 33	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_SE_R33	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SE	Rating 33	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_SG_R33	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SG	Rating 33	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_SI_R33	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SI	Rating 33	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_SK_R33	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SK	Rating 33	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_TR_R33	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	TR	Rating 33	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
CORP_ALL_0086_CT_AIRB_US_R33	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	US	Rating 33	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_x2_R33	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Other countries	Rating 33	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_x0_R34	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 34	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_AT_R34	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	AT	Rating 34	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_AU_R34	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	AU	Rating 34	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_BE_R34	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BE	Rating 34	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_BG_R34	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BG	Rating 34	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_BR_R34	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BR	Rating 34	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_CA_R34	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CA	Rating 34	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_CH_R34	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CH	Rating 34	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_CN_R34	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CN	Rating 34	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_CY_R34	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CY	Rating 34	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_CZ_R34	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CZ	Rating 34	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_DE_R34	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	DE	Rating 34	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_DK_R34	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	DK	Rating 34	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_EE_R34	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	EE	Rating 34	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_ES_R34	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	ES	Rating 34	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_FI_R34	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	FI	Rating 34	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_FR_R34	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	FR	Rating 34	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_GB_R34	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	GB	Rating 34	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_GR_R34	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	GR	Rating 34	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_HK_R34	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HK	Rating 34	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
CORP_ALL_0086_CT_AIRB_HR_R34	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HR	Rating 34	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_HU_R34	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HU	Rating 34	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_IE_R34	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IE	Rating 34	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_IL_R34	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IL	Rating 34	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_IT_R34	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IT	Rating 34	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_JP_R34	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	JP	Rating 34	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_KR_R34	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	KR	Rating 34	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_LT_R34	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LT	Rating 34	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_LU_R34	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LU	Rating 34	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_LV_R34	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LV	Rating 34	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_MT_R34	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	MT	Rating 34	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_NL_R34	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	NL	Rating 34	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_NO_R34	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	NO	Rating 34	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_PL_R34	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	PL	Rating 34	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_PT_R34	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	PT	Rating 34	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_RO_R34	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	RO	Rating 34	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_RU_R34	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	RU	Rating 34	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_SE_R34	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SE	Rating 34	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_SG_R34	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SG	Rating 34	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_SI_R34	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SI	Rating 34	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_SK_R34	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SK	Rating 34	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_TR_R34	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	TR	Rating 34	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
CORP_ALL_0086_CT_AIRB_US_R34	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	US	Rating 34	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_x2_R34	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Other countries	Rating 34	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_x0_R35	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 35	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_AT_R35	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	AT	Rating 35	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_AU_R35	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	AU	Rating 35	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_BE_R35	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BE	Rating 35	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_BG_R35	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BG	Rating 35	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_BR_R35	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BR	Rating 35	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_CA_R35	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CA	Rating 35	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_CH_R35	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CH	Rating 35	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_CN_R35	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CN	Rating 35	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_CY_R35	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CY	Rating 35	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_CZ_R35	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CZ	Rating 35	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_DE_R35	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	DE	Rating 35	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_DK_R35	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	DK	Rating 35	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_EE_R35	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	EE	Rating 35	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_ES_R35	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	ES	Rating 35	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_FI_R35	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	FI	Rating 35	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_FR_R35	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	FR	Rating 35	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_GB_R35	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	GB	Rating 35	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_GR_R35	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	GR	Rating 35	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_HK_R35	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HK	Rating 35	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
CORP_ALL_0086_CT_AIRB_HR_R35	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HR	Rating 35	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_HU_R35	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HU	Rating 35	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_IE_R35	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IE	Rating 35	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_IL_R35	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IL	Rating 35	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_IT_R35	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IT	Rating 35	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_JP_R35	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	JP	Rating 35	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_KR_R35	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	KR	Rating 35	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_LT_R35	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LT	Rating 35	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_LU_R35	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LU	Rating 35	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_LV_R35	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LV	Rating 35	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_MT_R35	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	MT	Rating 35	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_NL_R35	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	NL	Rating 35	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_NO_R35	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	NO	Rating 35	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_PL_R35	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	PL	Rating 35	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_PT_R35	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	PT	Rating 35	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_RO_R35	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	RO	Rating 35	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_RU_R35	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	RU	Rating 35	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_SE_R35	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SE	Rating 35	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_SG_R35	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SG	Rating 35	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_SI_R35	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SI	Rating 35	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_SK_R35	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SK	Rating 35	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_TR_R35	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	TR	Rating 35	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
CORP_ALL_0086_CT_AIRB_US_R35	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	US	Rating 35	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_x2_R35	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Other countries	Rating 35	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_x0_R36	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 36	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_AT_R36	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	AT	Rating 36	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_AU_R36	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	AU	Rating 36	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_BE_R36	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BE	Rating 36	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_BG_R36	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BG	Rating 36	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_BR_R36	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BR	Rating 36	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_CA_R36	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CA	Rating 36	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_CH_R36	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CH	Rating 36	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_CN_R36	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CN	Rating 36	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_CY_R36	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CY	Rating 36	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_CZ_R36	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CZ	Rating 36	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_DE_R36	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	DE	Rating 36	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_DK_R36	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	DK	Rating 36	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_EE_R36	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	EE	Rating 36	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_ES_R36	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	ES	Rating 36	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_FI_R36	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	FI	Rating 36	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_FR_R36	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	FR	Rating 36	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_GB_R36	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	GB	Rating 36	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_GR_R36	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	GR	Rating 36	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_HK_R36	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HK	Rating 36	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
CORP_ALL_0086_CT_AIRB_HR_R36	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HR	Rating 36	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_HU_R36	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HU	Rating 36	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_IE_R36	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IE	Rating 36	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_IL_R36	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IL	Rating 36	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_IT_R36	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IT	Rating 36	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_JP_R36	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	JP	Rating 36	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_KR_R36	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	KR	Rating 36	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_LT_R36	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LT	Rating 36	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_LU_R36	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LU	Rating 36	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_LV_R36	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LV	Rating 36	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_MT_R36	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	MT	Rating 36	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_NL_R36	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	NL	Rating 36	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_NO_R36	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	NO	Rating 36	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_PL_R36	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	PL	Rating 36	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_PT_R36	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	PT	Rating 36	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_RO_R36	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	RO	Rating 36	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_RU_R36	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	RU	Rating 36	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_SE_R36	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SE	Rating 36	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_SG_R36	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SG	Rating 36	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_SI_R36	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SI	Rating 36	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_SK_R36	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SK	Rating 36	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_TR_R36	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	TR	Rating 36	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
CORP_ALL_0086_CT_AIRB_US_R36	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	US	Rating 36	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_x2_R36	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Other countries	Rating 36	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_x0_R37	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 37	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_AT_R37	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	AT	Rating 37	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_AU_R37	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	AU	Rating 37	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_BE_R37	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BE	Rating 37	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_BG_R37	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BG	Rating 37	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_BR_R37	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BR	Rating 37	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_CA_R37	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CA	Rating 37	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_CH_R37	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CH	Rating 37	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_CN_R37	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CN	Rating 37	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_CY_R37	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CY	Rating 37	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_CZ_R37	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CZ	Rating 37	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_DE_R37	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	DE	Rating 37	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_DK_R37	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	DK	Rating 37	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_EE_R37	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	EE	Rating 37	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_ES_R37	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	ES	Rating 37	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_FI_R37	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	FI	Rating 37	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_FR_R37	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	FR	Rating 37	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_GB_R37	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	GB	Rating 37	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_GR_R37	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	GR	Rating 37	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_HK_R37	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HK	Rating 37	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
CORP_ALL_0086_CT_AIRB_HR_R37	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HR	Rating 37	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_HU_R37	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HU	Rating 37	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_IE_R37	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IE	Rating 37	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_IL_R37	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IL	Rating 37	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_IT_R37	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IT	Rating 37	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_JP_R37	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	JP	Rating 37	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_KR_R37	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	KR	Rating 37	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_LT_R37	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LT	Rating 37	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_LU_R37	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LU	Rating 37	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_LV_R37	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LV	Rating 37	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_MT_R37	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	MT	Rating 37	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_NL_R37	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	NL	Rating 37	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_NO_R37	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	NO	Rating 37	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_PL_R37	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	PL	Rating 37	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_PT_R37	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	PT	Rating 37	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_RO_R37	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	RO	Rating 37	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_RU_R37	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	RU	Rating 37	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_SE_R37	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SE	Rating 37	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_SG_R37	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SG	Rating 37	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_SI_R37	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SI	Rating 37	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_SK_R37	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SK	Rating 37	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_TR_R37	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	TR	Rating 37	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
CORP_ALL_0086_CT_AIRB_US_R37	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	US	Rating 37	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_x2_R37	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Other countries	Rating 37	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_x0_R38	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 38	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_AT_R38	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	AT	Rating 38	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_AU_R38	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	AU	Rating 38	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_BE_R38	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BE	Rating 38	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_BG_R38	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BG	Rating 38	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_BR_R38	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BR	Rating 38	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_CA_R38	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CA	Rating 38	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_CH_R38	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CH	Rating 38	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_CN_R38	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CN	Rating 38	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_CY_R38	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CY	Rating 38	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_CZ_R38	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CZ	Rating 38	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_DE_R38	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	DE	Rating 38	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_DK_R38	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	DK	Rating 38	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_EE_R38	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	EE	Rating 38	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_ES_R38	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	ES	Rating 38	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_FI_R38	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	FI	Rating 38	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_FR_R38	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	FR	Rating 38	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_GB_R38	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	GB	Rating 38	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_GR_R38	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	GR	Rating 38	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_HK_R38	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HK	Rating 38	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
CORP_ALL_0086_CT_AIRB_HR_R38	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HR	Rating 38	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_HU_R38	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HU	Rating 38	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_IE_R38	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IE	Rating 38	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_IL_R38	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IL	Rating 38	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_IT_R38	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IT	Rating 38	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_JP_R38	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	JP	Rating 38	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_KR_R38	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	KR	Rating 38	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_LT_R38	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LT	Rating 38	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_LU_R38	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LU	Rating 38	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_LV_R38	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LV	Rating 38	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_MT_R38	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	MT	Rating 38	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_NL_R38	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	NL	Rating 38	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_NO_R38	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	NO	Rating 38	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_PL_R38	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	PL	Rating 38	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_PT_R38	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	PT	Rating 38	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_RO_R38	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	RO	Rating 38	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_RU_R38	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	RU	Rating 38	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_SE_R38	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SE	Rating 38	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_SG_R38	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SG	Rating 38	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_SI_R38	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SI	Rating 38	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_SK_R38	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SK	Rating 38	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_TR_R38	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	TR	Rating 38	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
CORP_ALL_0086_CT_AIRB_US_R38	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	US	Rating 38	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_x2_R38	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Other countries	Rating 38	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_x0_R39	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 39	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_AT_R39	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	AT	Rating 39	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_AU_R39	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	AU	Rating 39	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_BE_R39	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BE	Rating 39	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_BG_R39	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BG	Rating 39	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_BR_R39	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BR	Rating 39	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_CA_R39	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CA	Rating 39	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_CH_R39	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CH	Rating 39	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_CN_R39	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CN	Rating 39	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_CY_R39	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CY	Rating 39	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_CZ_R39	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CZ	Rating 39	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_DE_R39	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	DE	Rating 39	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_DK_R39	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	DK	Rating 39	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_EE_R39	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	EE	Rating 39	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_ES_R39	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	ES	Rating 39	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_FI_R39	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	FI	Rating 39	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_FR_R39	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	FR	Rating 39	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_GB_R39	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	GB	Rating 39	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_GR_R39	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	GR	Rating 39	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_HK_R39	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HK	Rating 39	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
CORP_ALL_0086_CT_AIRB_HR_R39	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HR	Rating 39	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_HU_R39	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HU	Rating 39	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_IE_R39	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IE	Rating 39	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_IL_R39	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IL	Rating 39	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_IT_R39	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IT	Rating 39	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_JP_R39	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	JP	Rating 39	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_KR_R39	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	KR	Rating 39	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_LT_R39	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LT	Rating 39	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_LU_R39	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LU	Rating 39	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_LV_R39	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LV	Rating 39	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_MT_R39	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	MT	Rating 39	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_NL_R39	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	NL	Rating 39	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_NO_R39	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	NO	Rating 39	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_PL_R39	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	PL	Rating 39	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_PT_R39	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	PT	Rating 39	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_RO_R39	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	RO	Rating 39	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_RU_R39	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	RU	Rating 39	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_SE_R39	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SE	Rating 39	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_SG_R39	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SG	Rating 39	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_SI_R39	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SI	Rating 39	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_SK_R39	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SK	Rating 39	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_TR_R39	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	TR	Rating 39	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
CORP_ALL_0086_CT_AIRB_US_R39	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	US	Rating 39	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_x2_R39	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Other countries	Rating 39	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_x0_R40	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 40	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_AT_R40	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	AT	Rating 40	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_AU_R40	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	AU	Rating 40	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_BE_R40	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BE	Rating 40	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_BG_R40	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BG	Rating 40	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_BR_R40	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BR	Rating 40	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_CA_R40	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CA	Rating 40	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_CH_R40	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CH	Rating 40	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_CN_R40	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CN	Rating 40	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_CY_R40	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CY	Rating 40	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_CZ_R40	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CZ	Rating 40	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_DE_R40	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	DE	Rating 40	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_DK_R40	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	DK	Rating 40	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_EE_R40	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	EE	Rating 40	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_ES_R40	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	ES	Rating 40	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_FI_R40	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	FI	Rating 40	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_FR_R40	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	FR	Rating 40	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_GB_R40	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	GB	Rating 40	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_GR_R40	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	GR	Rating 40	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_HK_R40	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HK	Rating 40	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
CORP_ALL_0086_CT_AIRB_HR_R40	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HR	Rating 40	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_HU_R40	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HU	Rating 40	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_IE_R40	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IE	Rating 40	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_IL_R40	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IL	Rating 40	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_IT_R40	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IT	Rating 40	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_JP_R40	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	JP	Rating 40	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_KR_R40	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	KR	Rating 40	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_LT_R40	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LT	Rating 40	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_LU_R40	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LU	Rating 40	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_LV_R40	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LV	Rating 40	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_MT_R40	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	MT	Rating 40	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_NL_R40	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	NL	Rating 40	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_NO_R40	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	NO	Rating 40	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_PL_R40	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	PL	Rating 40	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_PT_R40	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	PT	Rating 40	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_RO_R40	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	RO	Rating 40	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_RU_R40	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	RU	Rating 40	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_SE_R40	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SE	Rating 40	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_SG_R40	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SG	Rating 40	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_SI_R40	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SI	Rating 40	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_SK_R40	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SK	Rating 40	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_TR_R40	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	TR	Rating 40	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
CORP_ALL_0086_CT_AIRB_US_R40	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	US	Rating 40	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_x2_R40	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Other countries	Rating 40	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_x0_R41	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 41	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_AT_R41	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	AT	Rating 41	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_AU_R41	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	AU	Rating 41	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_BE_R41	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BE	Rating 41	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_BG_R41	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BG	Rating 41	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_BR_R41	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BR	Rating 41	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_CA_R41	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CA	Rating 41	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_CH_R41	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CH	Rating 41	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_CN_R41	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CN	Rating 41	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_CY_R41	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CY	Rating 41	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_CZ_R41	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CZ	Rating 41	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_DE_R41	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	DE	Rating 41	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_DK_R41	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	DK	Rating 41	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_EE_R41	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	EE	Rating 41	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_ES_R41	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	ES	Rating 41	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_FI_R41	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	FI	Rating 41	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_FR_R41	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	FR	Rating 41	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_GB_R41	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	GB	Rating 41	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_GR_R41	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	GR	Rating 41	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_HK_R41	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HK	Rating 41	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
CORP_ALL_0086_CT_AIRB_HR_R41	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HR	Rating 41	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_HU_R41	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HU	Rating 41	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_IE_R41	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IE	Rating 41	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_IL_R41	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IL	Rating 41	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_IT_R41	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IT	Rating 41	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_JP_R41	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	JP	Rating 41	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_KR_R41	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	KR	Rating 41	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_LT_R41	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LT	Rating 41	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_LU_R41	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LU	Rating 41	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_LV_R41	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LV	Rating 41	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_MT_R41	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	MT	Rating 41	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_NL_R41	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	NL	Rating 41	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_NO_R41	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	NO	Rating 41	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_PL_R41	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	PL	Rating 41	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_PT_R41	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	PT	Rating 41	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_RO_R41	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	RO	Rating 41	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_RU_R41	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	RU	Rating 41	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_SE_R41	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SE	Rating 41	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_SG_R41	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SG	Rating 41	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_SI_R41	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SI	Rating 41	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_SK_R41	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SK	Rating 41	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_TR_R41	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	TR	Rating 41	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
CORP_ALL_0086_CT_AIRB_US_R41	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	US	Rating 41	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_x2_R41	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Other countries	Rating 41	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_x0_R42	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 42	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_AT_R42	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	AT	Rating 42	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_AU_R42	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	AU	Rating 42	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_BE_R42	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BE	Rating 42	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_BG_R42	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BG	Rating 42	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_BR_R42	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BR	Rating 42	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_CA_R42	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CA	Rating 42	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_CH_R42	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CH	Rating 42	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_CN_R42	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CN	Rating 42	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_CY_R42	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CY	Rating 42	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_CZ_R42	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CZ	Rating 42	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_DE_R42	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	DE	Rating 42	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_DK_R42	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	DK	Rating 42	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_EE_R42	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	EE	Rating 42	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_ES_R42	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	ES	Rating 42	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_FI_R42	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	FI	Rating 42	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_FR_R42	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	FR	Rating 42	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_GB_R42	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	GB	Rating 42	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_GR_R42	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	GR	Rating 42	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_HK_R42	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HK	Rating 42	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
CORP_ALL_0086_CT_AIRB_HR_R42	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HR	Rating 42	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_HU_R42	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HU	Rating 42	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_IE_R42	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IE	Rating 42	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_IL_R42	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IL	Rating 42	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_IT_R42	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IT	Rating 42	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_JP_R42	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	JP	Rating 42	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_KR_R42	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	KR	Rating 42	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_LT_R42	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LT	Rating 42	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_LU_R42	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LU	Rating 42	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_LV_R42	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LV	Rating 42	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_MT_R42	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	MT	Rating 42	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_NL_R42	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	NL	Rating 42	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_NO_R42	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	NO	Rating 42	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_PL_R42	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	PL	Rating 42	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_PT_R42	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	PT	Rating 42	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_RO_R42	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	RO	Rating 42	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_RU_R42	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	RU	Rating 42	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_SE_R42	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SE	Rating 42	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_SG_R42	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SG	Rating 42	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_SI_R42	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SI	Rating 42	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_SK_R42	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SK	Rating 42	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_TR_R42	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	TR	Rating 42	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
CORP_ALL_0086_CT_AIRB_US_R42	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	US	Rating 42	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_x2_R42	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Other countries	Rating 42	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_x0_R43	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 43	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_AT_R43	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	AT	Rating 43	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_AU_R43	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	AU	Rating 43	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_BE_R43	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BE	Rating 43	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_BG_R43	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BG	Rating 43	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_BR_R43	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BR	Rating 43	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_CA_R43	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CA	Rating 43	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_CH_R43	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CH	Rating 43	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_CN_R43	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CN	Rating 43	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_CY_R43	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CY	Rating 43	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_CZ_R43	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CZ	Rating 43	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_DE_R43	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	DE	Rating 43	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_DK_R43	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	DK	Rating 43	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_EE_R43	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	EE	Rating 43	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_ES_R43	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	ES	Rating 43	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_FI_R43	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	FI	Rating 43	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_FR_R43	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	FR	Rating 43	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_GB_R43	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	GB	Rating 43	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_GR_R43	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	GR	Rating 43	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_HK_R43	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HK	Rating 43	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
CORP_ALL_0086_CT_AIRB_HR_R43	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HR	Rating 43	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_HU_R43	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HU	Rating 43	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_IE_R43	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IE	Rating 43	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_IL_R43	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IL	Rating 43	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_IT_R43	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IT	Rating 43	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_JP_R43	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	JP	Rating 43	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_KR_R43	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	KR	Rating 43	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_LT_R43	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LT	Rating 43	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_LU_R43	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LU	Rating 43	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_LV_R43	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LV	Rating 43	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_MT_R43	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	MT	Rating 43	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_NL_R43	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	NL	Rating 43	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_NO_R43	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	NO	Rating 43	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_PL_R43	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	PL	Rating 43	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_PT_R43	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	PT	Rating 43	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_RO_R43	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	RO	Rating 43	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_RU_R43	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	RU	Rating 43	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_SE_R43	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SE	Rating 43	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_SG_R43	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SG	Rating 43	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_SI_R43	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SI	Rating 43	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_SK_R43	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SK	Rating 43	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_TR_R43	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	TR	Rating 43	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
CORP_ALL_0086_CT_AIRB_US_R43	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	US	Rating 43	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_x2_R43	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Other countries	Rating 43	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_x0_R44	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 44	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_AT_R44	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	AT	Rating 44	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_AU_R44	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	AU	Rating 44	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_BE_R44	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BE	Rating 44	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_BG_R44	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BG	Rating 44	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_BR_R44	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BR	Rating 44	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_CA_R44	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CA	Rating 44	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_CH_R44	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CH	Rating 44	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_CN_R44	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CN	Rating 44	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_CY_R44	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CY	Rating 44	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_CZ_R44	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CZ	Rating 44	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_DE_R44	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	DE	Rating 44	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_DK_R44	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	DK	Rating 44	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_EE_R44	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	EE	Rating 44	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_ES_R44	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	ES	Rating 44	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_FI_R44	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	FI	Rating 44	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_FR_R44	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	FR	Rating 44	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_GB_R44	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	GB	Rating 44	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_GR_R44	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	GR	Rating 44	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_HK_R44	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HK	Rating 44	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
CORP_ALL_0086_CT_AIRB_HR_R44	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HR	Rating 44	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_HU_R44	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HU	Rating 44	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_IE_R44	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IE	Rating 44	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_IL_R44	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IL	Rating 44	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_IT_R44	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IT	Rating 44	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_JP_R44	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	JP	Rating 44	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_KR_R44	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	KR	Rating 44	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_LT_R44	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LT	Rating 44	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_LU_R44	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LU	Rating 44	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_LV_R44	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LV	Rating 44	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_MT_R44	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	MT	Rating 44	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_NL_R44	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	NL	Rating 44	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_NO_R44	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	NO	Rating 44	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_PL_R44	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	PL	Rating 44	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_PT_R44	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	PT	Rating 44	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_RO_R44	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	RO	Rating 44	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_RU_R44	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	RU	Rating 44	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_SE_R44	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SE	Rating 44	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_SG_R44	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SG	Rating 44	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_SI_R44	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SI	Rating 44	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_SK_R44	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SK	Rating 44	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_TR_R44	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	TR	Rating 44	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
CORP_ALL_0086_CT_AIRB_US_R44	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	US	Rating 44	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_x2_R44	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Other countries	Rating 44	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_x0_R45	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 45	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_AT_R45	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	AT	Rating 45	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_AU_R45	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	AU	Rating 45	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_BE_R45	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BE	Rating 45	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_BG_R45	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BG	Rating 45	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_BR_R45	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BR	Rating 45	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_CA_R45	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CA	Rating 45	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_CH_R45	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CH	Rating 45	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_CN_R45	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CN	Rating 45	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_CY_R45	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CY	Rating 45	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_CZ_R45	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CZ	Rating 45	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_DE_R45	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	DE	Rating 45	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_DK_R45	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	DK	Rating 45	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_EE_R45	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	EE	Rating 45	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_ES_R45	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	ES	Rating 45	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_FI_R45	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	FI	Rating 45	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_FR_R45	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	FR	Rating 45	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_GB_R45	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	GB	Rating 45	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_GR_R45	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	GR	Rating 45	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_HK_R45	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HK	Rating 45	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
CORP_ALL_0086_CT_AIRB_HR_R45	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HR	Rating 45	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_HU_R45	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HU	Rating 45	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_IE_R45	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IE	Rating 45	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_IL_R45	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IL	Rating 45	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_IT_R45	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IT	Rating 45	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_JP_R45	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	JP	Rating 45	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_KR_R45	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	KR	Rating 45	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_LT_R45	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LT	Rating 45	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_LU_R45	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LU	Rating 45	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_LV_R45	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LV	Rating 45	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_MT_R45	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	MT	Rating 45	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_NL_R45	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	NL	Rating 45	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_NO_R45	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	NO	Rating 45	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_PL_R45	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	PL	Rating 45	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_PT_R45	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	PT	Rating 45	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_RO_R45	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	RO	Rating 45	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_RU_R45	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	RU	Rating 45	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_SE_R45	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SE	Rating 45	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_SG_R45	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SG	Rating 45	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_SI_R45	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SI	Rating 45	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_SK_R45	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SK	Rating 45	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_TR_R45	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	TR	Rating 45	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
CORP_ALL_0086_CT_AIRB_US_R45	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	US	Rating 45	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_x2_R45	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Other countries	Rating 45	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_x0_R46	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 46	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_AT_R46	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	AT	Rating 46	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_AU_R46	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	AU	Rating 46	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_BE_R46	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BE	Rating 46	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_BG_R46	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BG	Rating 46	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_BR_R46	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BR	Rating 46	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_CA_R46	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CA	Rating 46	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_CH_R46	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CH	Rating 46	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_CN_R46	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CN	Rating 46	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_CY_R46	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CY	Rating 46	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_CZ_R46	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CZ	Rating 46	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_DE_R46	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	DE	Rating 46	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_DK_R46	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	DK	Rating 46	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_EE_R46	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	EE	Rating 46	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_ES_R46	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	ES	Rating 46	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_FI_R46	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	FI	Rating 46	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_FR_R46	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	FR	Rating 46	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_GB_R46	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	GB	Rating 46	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_GR_R46	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	GR	Rating 46	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_HK_R46	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HK	Rating 46	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
CORP_ALL_0086_CT_AIRB_HR_R46	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HR	Rating 46	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_HU_R46	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HU	Rating 46	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_IE_R46	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IE	Rating 46	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_IL_R46	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IL	Rating 46	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_IT_R46	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IT	Rating 46	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_JP_R46	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	JP	Rating 46	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_KR_R46	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	KR	Rating 46	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_LT_R46	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LT	Rating 46	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_LU_R46	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LU	Rating 46	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_LV_R46	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LV	Rating 46	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_MT_R46	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	MT	Rating 46	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_NL_R46	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	NL	Rating 46	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_NO_R46	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	NO	Rating 46	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_PL_R46	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	PL	Rating 46	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_PT_R46	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	PT	Rating 46	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_RO_R46	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	RO	Rating 46	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_RU_R46	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	RU	Rating 46	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_SE_R46	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SE	Rating 46	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_SG_R46	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SG	Rating 46	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_SI_R46	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SI	Rating 46	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_SK_R46	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SK	Rating 46	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_TR_R46	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	TR	Rating 46	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
CORP_ALL_0086_CT_AIRB_US_R46	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	US	Rating 46	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_x2_R46	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Other countries	Rating 46	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_x0_R47	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 47	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_AT_R47	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	AT	Rating 47	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_AU_R47	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	AU	Rating 47	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_BE_R47	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BE	Rating 47	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_BG_R47	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BG	Rating 47	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_BR_R47	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BR	Rating 47	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_CA_R47	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CA	Rating 47	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_CH_R47	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CH	Rating 47	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_CN_R47	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CN	Rating 47	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_CY_R47	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CY	Rating 47	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_CZ_R47	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CZ	Rating 47	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_DE_R47	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	DE	Rating 47	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_DK_R47	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	DK	Rating 47	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_EE_R47	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	EE	Rating 47	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_ES_R47	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	ES	Rating 47	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_FI_R47	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	FI	Rating 47	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_FR_R47	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	FR	Rating 47	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_GB_R47	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	GB	Rating 47	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_GR_R47	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	GR	Rating 47	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_HK_R47	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HK	Rating 47	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
CORP_ALL_0086_CT_AIRB_HR_R47	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HR	Rating 47	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_HU_R47	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HU	Rating 47	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_IE_R47	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IE	Rating 47	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_IL_R47	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IL	Rating 47	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_IT_R47	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IT	Rating 47	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_JP_R47	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	JP	Rating 47	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_KR_R47	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	KR	Rating 47	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_LT_R47	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LT	Rating 47	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_LU_R47	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LU	Rating 47	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_LV_R47	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LV	Rating 47	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_MT_R47	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	MT	Rating 47	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_NL_R47	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	NL	Rating 47	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_NO_R47	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	NO	Rating 47	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_PL_R47	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	PL	Rating 47	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_PT_R47	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	PT	Rating 47	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_RO_R47	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	RO	Rating 47	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_RU_R47	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	RU	Rating 47	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_SE_R47	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SE	Rating 47	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_SG_R47	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SG	Rating 47	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_SI_R47	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SI	Rating 47	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_SK_R47	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SK	Rating 47	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_TR_R47	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	TR	Rating 47	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
CORP_ALL_0086_CT_AIRB_US_R47	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	US	Rating 47	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_x2_R47	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Other countries	Rating 47	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_x0_R48	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 48	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_AT_R48	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	AT	Rating 48	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_AU_R48	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	AU	Rating 48	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_BE_R48	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BE	Rating 48	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_BG_R48	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BG	Rating 48	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_BR_R48	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BR	Rating 48	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_CA_R48	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CA	Rating 48	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_CH_R48	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CH	Rating 48	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_CN_R48	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CN	Rating 48	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_CY_R48	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CY	Rating 48	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_CZ_R48	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CZ	Rating 48	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_DE_R48	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	DE	Rating 48	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_DK_R48	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	DK	Rating 48	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_EE_R48	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	EE	Rating 48	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_ES_R48	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	ES	Rating 48	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_FI_R48	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	FI	Rating 48	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_FR_R48	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	FR	Rating 48	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_GB_R48	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	GB	Rating 48	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_GR_R48	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	GR	Rating 48	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_HK_R48	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HK	Rating 48	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
CORP_ALL_0086_CT_AIRB_HR_R48	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HR	Rating 48	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_HU_R48	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HU	Rating 48	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_IE_R48	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IE	Rating 48	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_IL_R48	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IL	Rating 48	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_IT_R48	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IT	Rating 48	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_JP_R48	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	JP	Rating 48	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_KR_R48	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	KR	Rating 48	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_LT_R48	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LT	Rating 48	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_LU_R48	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LU	Rating 48	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_LV_R48	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LV	Rating 48	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_MT_R48	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	MT	Rating 48	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_NL_R48	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	NL	Rating 48	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_NO_R48	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	NO	Rating 48	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_PL_R48	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	PL	Rating 48	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_PT_R48	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	PT	Rating 48	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_RO_R48	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	RO	Rating 48	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_RU_R48	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	RU	Rating 48	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_SE_R48	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SE	Rating 48	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_SG_R48	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SG	Rating 48	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_SI_R48	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SI	Rating 48	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_SK_R48	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SK	Rating 48	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_TR_R48	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	TR	Rating 48	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
CORP_ALL_0086_CT_AIRB_US_R48	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	US	Rating 48	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_x2_R48	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Other countries	Rating 48	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_x0_R49	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 49	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_AT_R49	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	AT	Rating 49	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_AU_R49	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	AU	Rating 49	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_BE_R49	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BE	Rating 49	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_BG_R49	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BG	Rating 49	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_BR_R49	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BR	Rating 49	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_CA_R49	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CA	Rating 49	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_CH_R49	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CH	Rating 49	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_CN_R49	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CN	Rating 49	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_CY_R49	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CY	Rating 49	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_CZ_R49	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CZ	Rating 49	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_DE_R49	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	DE	Rating 49	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_DK_R49	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	DK	Rating 49	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_EE_R49	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	EE	Rating 49	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_ES_R49	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	ES	Rating 49	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_FI_R49	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	FI	Rating 49	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_FR_R49	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	FR	Rating 49	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_GB_R49	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	GB	Rating 49	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_GR_R49	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	GR	Rating 49	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_HK_R49	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HK	Rating 49	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
CORP_ALL_0086_CT_AIRB_HR_R49	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HR	Rating 49	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_HU_R49	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HU	Rating 49	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_IE_R49	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IE	Rating 49	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_IL_R49	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IL	Rating 49	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_IT_R49	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IT	Rating 49	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_JP_R49	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	JP	Rating 49	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_KR_R49	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	KR	Rating 49	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_LT_R49	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LT	Rating 49	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_LU_R49	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LU	Rating 49	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_LV_R49	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LV	Rating 49	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_MT_R49	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	MT	Rating 49	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_NL_R49	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	NL	Rating 49	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_NO_R49	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	NO	Rating 49	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_PL_R49	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	PL	Rating 49	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_PT_R49	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	PT	Rating 49	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_RO_R49	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	RO	Rating 49	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_RU_R49	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	RU	Rating 49	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_SE_R49	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SE	Rating 49	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_SG_R49	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SG	Rating 49	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_SI_R49	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SI	Rating 49	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_SK_R49	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SK	Rating 49	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_TR_R49	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	TR	Rating 49	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
CORP_ALL_0086_CT_AIRB_US_R49	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	US	Rating 49	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_x2_R49	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Other countries	Rating 49	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_x0_R50	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 50	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_AT_R50	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	AT	Rating 50	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_AU_R50	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	AU	Rating 50	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_BE_R50	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BE	Rating 50	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_BG_R50	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BG	Rating 50	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_BR_R50	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BR	Rating 50	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_CA_R50	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CA	Rating 50	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_CH_R50	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CH	Rating 50	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_CN_R50	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CN	Rating 50	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_CY_R50	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CY	Rating 50	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_CZ_R50	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CZ	Rating 50	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_DE_R50	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	DE	Rating 50	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_DK_R50	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	DK	Rating 50	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_EE_R50	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	EE	Rating 50	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_ES_R50	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	ES	Rating 50	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_FI_R50	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	FI	Rating 50	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_FR_R50	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	FR	Rating 50	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_GB_R50	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	GB	Rating 50	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_GR_R50	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	GR	Rating 50	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_HK_R50	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HK	Rating 50	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
CORP_ALL_0086_CT_AIRB_HR_R50	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HR	Rating 50	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_HU_R50	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HU	Rating 50	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_IE_R50	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IE	Rating 50	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_IL_R50	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IL	Rating 50	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_IT_R50	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IT	Rating 50	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_JP_R50	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	JP	Rating 50	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_KR_R50	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	KR	Rating 50	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_LT_R50	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LT	Rating 50	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_LU_R50	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LU	Rating 50	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_LV_R50	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LV	Rating 50	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_MT_R50	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	MT	Rating 50	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_NL_R50	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	NL	Rating 50	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_NO_R50	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	NO	Rating 50	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_PL_R50	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	PL	Rating 50	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_PT_R50	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	PT	Rating 50	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_RO_R50	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	RO	Rating 50	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_RU_R50	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	RU	Rating 50	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_SE_R50	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SE	Rating 50	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_SG_R50	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SG	Rating 50	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_SI_R50	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SI	Rating 50	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_SK_R50	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SK	Rating 50	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_TR_R50	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	TR	Rating 50	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
CORP_ALL_0086_CT_AIRB_US_R50	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	US	Rating 50	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_x2_R50	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Other countries	Rating 50	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_x0_R51	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 51	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_AT_R51	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	AT	Rating 51	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_AU_R51	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	AU	Rating 51	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_BE_R51	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BE	Rating 51	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_BG_R51	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BG	Rating 51	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_BR_R51	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BR	Rating 51	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_CA_R51	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CA	Rating 51	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_CH_R51	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CH	Rating 51	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_CN_R51	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CN	Rating 51	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_CY_R51	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CY	Rating 51	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_CZ_R51	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CZ	Rating 51	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_DE_R51	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	DE	Rating 51	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_DK_R51	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	DK	Rating 51	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_EE_R51	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	EE	Rating 51	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_ES_R51	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	ES	Rating 51	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_FI_R51	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	FI	Rating 51	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_FR_R51	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	FR	Rating 51	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_GB_R51	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	GB	Rating 51	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_GR_R51	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	GR	Rating 51	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_HK_R51	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HK	Rating 51	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
CORP_ALL_0086_CT_AIRB_HR_R51	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HR	Rating 51	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_HU_R51	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HU	Rating 51	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_IE_R51	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IE	Rating 51	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_IL_R51	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IL	Rating 51	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_IT_R51	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IT	Rating 51	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_JP_R51	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	JP	Rating 51	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_KR_R51	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	KR	Rating 51	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_LT_R51	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LT	Rating 51	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_LU_R51	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LU	Rating 51	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_LV_R51	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LV	Rating 51	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_MT_R51	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	MT	Rating 51	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_NL_R51	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	NL	Rating 51	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_NO_R51	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	NO	Rating 51	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_PL_R51	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	PL	Rating 51	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_PT_R51	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	PT	Rating 51	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_RO_R51	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	RO	Rating 51	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_RU_R51	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	RU	Rating 51	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_SE_R51	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SE	Rating 51	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_SG_R51	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SG	Rating 51	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_SI_R51	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SI	Rating 51	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_SK_R51	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SK	Rating 51	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_TR_R51	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	TR	Rating 51	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
CORP_ALL_0086_CT_AIRB_US_R51	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	US	Rating 51	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_x2_R51	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Other countries	Rating 51	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_x0_R52	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 52	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_AT_R52	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	AT	Rating 52	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_AU_R52	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	AU	Rating 52	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_BE_R52	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BE	Rating 52	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_BG_R52	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BG	Rating 52	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_BR_R52	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BR	Rating 52	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_CA_R52	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CA	Rating 52	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_CH_R52	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CH	Rating 52	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_CN_R52	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CN	Rating 52	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_CY_R52	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CY	Rating 52	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_CZ_R52	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CZ	Rating 52	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_DE_R52	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	DE	Rating 52	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_DK_R52	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	DK	Rating 52	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_EE_R52	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	EE	Rating 52	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_ES_R52	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	ES	Rating 52	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_FI_R52	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	FI	Rating 52	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_FR_R52	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	FR	Rating 52	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_GB_R52	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	GB	Rating 52	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_GR_R52	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	GR	Rating 52	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_HK_R52	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HK	Rating 52	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
CORP_ALL_0086_CT_AIRB_HR_R52	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HR	Rating 52	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_HU_R52	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HU	Rating 52	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_IE_R52	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IE	Rating 52	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_IL_R52	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IL	Rating 52	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_IT_R52	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IT	Rating 52	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_JP_R52	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	JP	Rating 52	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_KR_R52	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	KR	Rating 52	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_LT_R52	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LT	Rating 52	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_LU_R52	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LU	Rating 52	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_LV_R52	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LV	Rating 52	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_MT_R52	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	MT	Rating 52	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_NL_R52	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	NL	Rating 52	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_NO_R52	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	NO	Rating 52	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_PL_R52	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	PL	Rating 52	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_PT_R52	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	PT	Rating 52	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_RO_R52	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	RO	Rating 52	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_RU_R52	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	RU	Rating 52	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_SE_R52	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SE	Rating 52	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_SG_R52	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SG	Rating 52	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_SI_R52	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SI	Rating 52	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_SK_R52	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SK	Rating 52	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_TR_R52	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	TR	Rating 52	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
CORP_ALL_0086_CT_AIRB_US_R52	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	US	Rating 52	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_x2_R52	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Other countries	Rating 52	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_x0_R53	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 53	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_AT_R53	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	AT	Rating 53	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_AU_R53	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	AU	Rating 53	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_BE_R53	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BE	Rating 53	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_BG_R53	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BG	Rating 53	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_BR_R53	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BR	Rating 53	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_CA_R53	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CA	Rating 53	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_CH_R53	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CH	Rating 53	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_CN_R53	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CN	Rating 53	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_CY_R53	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CY	Rating 53	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_CZ_R53	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CZ	Rating 53	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_DE_R53	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	DE	Rating 53	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_DK_R53	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	DK	Rating 53	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_EE_R53	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	EE	Rating 53	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_ES_R53	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	ES	Rating 53	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_FI_R53	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	FI	Rating 53	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_FR_R53	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	FR	Rating 53	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_GB_R53	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	GB	Rating 53	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_GR_R53	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	GR	Rating 53	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_HK_R53	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HK	Rating 53	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
CORP_ALL_0086_CT_AIRB_HR_R53	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HR	Rating 53	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_HU_R53	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HU	Rating 53	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_IE_R53	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IE	Rating 53	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_IL_R53	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IL	Rating 53	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_IT_R53	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IT	Rating 53	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_JP_R53	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	JP	Rating 53	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_KR_R53	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	KR	Rating 53	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_LT_R53	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LT	Rating 53	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_LU_R53	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LU	Rating 53	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_LV_R53	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LV	Rating 53	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_MT_R53	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	MT	Rating 53	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_NL_R53	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	NL	Rating 53	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_NO_R53	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	NO	Rating 53	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_PL_R53	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	PL	Rating 53	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_PT_R53	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	PT	Rating 53	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_RO_R53	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	RO	Rating 53	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_RU_R53	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	RU	Rating 53	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_SE_R53	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SE	Rating 53	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_SG_R53	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SG	Rating 53	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_SI_R53	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SI	Rating 53	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_SK_R53	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SK	Rating 53	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_TR_R53	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	TR	Rating 53	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
CORP_ALL_0086_CT_AIRB_US_R53	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	US	Rating 53	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_x2_R53	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Other countries	Rating 53	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_x0_R54	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 54	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_AT_R54	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	AT	Rating 54	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_AU_R54	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	AU	Rating 54	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_BE_R54	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BE	Rating 54	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_BG_R54	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BG	Rating 54	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_BR_R54	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BR	Rating 54	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_CA_R54	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CA	Rating 54	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_CH_R54	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CH	Rating 54	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_CN_R54	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CN	Rating 54	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_CY_R54	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CY	Rating 54	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_CZ_R54	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CZ	Rating 54	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_DE_R54	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	DE	Rating 54	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_DK_R54	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	DK	Rating 54	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_EE_R54	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	EE	Rating 54	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_ES_R54	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	ES	Rating 54	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_FI_R54	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	FI	Rating 54	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_FR_R54	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	FR	Rating 54	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_GB_R54	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	GB	Rating 54	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_GR_R54	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	GR	Rating 54	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_HK_R54	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HK	Rating 54	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
CORP_ALL_0086_CT_AIRB_HR_R54	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HR	Rating 54	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_HU_R54	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HU	Rating 54	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_IE_R54	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IE	Rating 54	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_IL_R54	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IL	Rating 54	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_IT_R54	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IT	Rating 54	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_JP_R54	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	JP	Rating 54	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_KR_R54	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	KR	Rating 54	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_LT_R54	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LT	Rating 54	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_LU_R54	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LU	Rating 54	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_LV_R54	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LV	Rating 54	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_MT_R54	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	MT	Rating 54	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_NL_R54	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	NL	Rating 54	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_NO_R54	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	NO	Rating 54	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_PL_R54	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	PL	Rating 54	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_PT_R54	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	PT	Rating 54	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_RO_R54	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	RO	Rating 54	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_RU_R54	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	RU	Rating 54	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_SE_R54	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SE	Rating 54	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_SG_R54	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SG	Rating 54	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_SI_R54	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SI	Rating 54	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_SK_R54	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SK	Rating 54	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_TR_R54	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	TR	Rating 54	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
CORP_ALL_0086_CT_AIRB_US_R54	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	US	Rating 54	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_x2_R54	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Other countries	Rating 54	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_x0_R55	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 55	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_AT_R55	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	AT	Rating 55	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_AU_R55	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	AU	Rating 55	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_BE_R55	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BE	Rating 55	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_BG_R55	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BG	Rating 55	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_BR_R55	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BR	Rating 55	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_CA_R55	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CA	Rating 55	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_CH_R55	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CH	Rating 55	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_CN_R55	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CN	Rating 55	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_CY_R55	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CY	Rating 55	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_CZ_R55	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CZ	Rating 55	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_DE_R55	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	DE	Rating 55	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_DK_R55	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	DK	Rating 55	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_EE_R55	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	EE	Rating 55	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_ES_R55	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	ES	Rating 55	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_FI_R55	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	FI	Rating 55	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_FR_R55	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	FR	Rating 55	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_GB_R55	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	GB	Rating 55	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_GR_R55	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	GR	Rating 55	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_HK_R55	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HK	Rating 55	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
CORP_ALL_0086_CT_AIRB_HR_R55	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HR	Rating 55	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_HU_R55	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HU	Rating 55	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_IE_R55	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IE	Rating 55	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_IL_R55	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IL	Rating 55	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_IT_R55	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IT	Rating 55	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_JP_R55	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	JP	Rating 55	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_KR_R55	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	KR	Rating 55	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_LT_R55	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LT	Rating 55	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_LU_R55	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LU	Rating 55	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_LV_R55	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LV	Rating 55	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_MT_R55	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	MT	Rating 55	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_NL_R55	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	NL	Rating 55	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_NO_R55	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	NO	Rating 55	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_PL_R55	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	PL	Rating 55	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_PT_R55	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	PT	Rating 55	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_RO_R55	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	RO	Rating 55	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_RU_R55	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	RU	Rating 55	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_SE_R55	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SE	Rating 55	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_SG_R55	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SG	Rating 55	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_SI_R55	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SI	Rating 55	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_SK_R55	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SK	Rating 55	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_TR_R55	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	TR	Rating 55	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
CORP_ALL_0086_CT_AIRB_US_R55	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	US	Rating 55	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_x2_R55	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Other countries	Rating 55	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_x0_R56	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 56	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_AT_R56	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	AT	Rating 56	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_AU_R56	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	AU	Rating 56	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_BE_R56	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BE	Rating 56	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_BG_R56	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BG	Rating 56	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_BR_R56	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BR	Rating 56	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_CA_R56	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CA	Rating 56	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_CH_R56	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CH	Rating 56	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_CN_R56	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CN	Rating 56	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_CY_R56	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CY	Rating 56	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_CZ_R56	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CZ	Rating 56	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_DE_R56	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	DE	Rating 56	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_DK_R56	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	DK	Rating 56	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_EE_R56	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	EE	Rating 56	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_ES_R56	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	ES	Rating 56	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_FI_R56	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	FI	Rating 56	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_FR_R56	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	FR	Rating 56	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_GB_R56	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	GB	Rating 56	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_GR_R56	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	GR	Rating 56	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_HK_R56	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HK	Rating 56	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
CORP_ALL_0086_CT_AIRB_HR_R56	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HR	Rating 56	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_HU_R56	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HU	Rating 56	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_IE_R56	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IE	Rating 56	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_IL_R56	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IL	Rating 56	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_IT_R56	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IT	Rating 56	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_JP_R56	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	JP	Rating 56	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_KR_R56	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	KR	Rating 56	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_LT_R56	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LT	Rating 56	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_LU_R56	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LU	Rating 56	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_LV_R56	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LV	Rating 56	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_MT_R56	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	MT	Rating 56	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_NL_R56	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	NL	Rating 56	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_NO_R56	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	NO	Rating 56	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_PL_R56	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	PL	Rating 56	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_PT_R56	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	PT	Rating 56	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_RO_R56	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	RO	Rating 56	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_RU_R56	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	RU	Rating 56	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_SE_R56	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SE	Rating 56	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_SG_R56	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SG	Rating 56	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_SI_R56	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SI	Rating 56	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_SK_R56	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SK	Rating 56	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_TR_R56	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	TR	Rating 56	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
CORP_ALL_0086_CT_AIRB_US_R56	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	US	Rating 56	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_x2_R56	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Other countries	Rating 56	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_x0_R57	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 57	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_AT_R57	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	AT	Rating 57	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_AU_R57	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	AU	Rating 57	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_BE_R57	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BE	Rating 57	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_BG_R57	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BG	Rating 57	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_BR_R57	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BR	Rating 57	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_CA_R57	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CA	Rating 57	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_CH_R57	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CH	Rating 57	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_CN_R57	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CN	Rating 57	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_CY_R57	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CY	Rating 57	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_CZ_R57	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CZ	Rating 57	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_DE_R57	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	DE	Rating 57	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_DK_R57	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	DK	Rating 57	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_EE_R57	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	EE	Rating 57	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_ES_R57	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	ES	Rating 57	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_FI_R57	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	FI	Rating 57	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_FR_R57	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	FR	Rating 57	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_GB_R57	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	GB	Rating 57	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_GR_R57	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	GR	Rating 57	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_HK_R57	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HK	Rating 57	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
CORP_ALL_0086_CT_AIRB_HR_R57	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HR	Rating 57	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_HU_R57	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HU	Rating 57	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_IE_R57	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IE	Rating 57	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_IL_R57	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IL	Rating 57	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_IT_R57	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IT	Rating 57	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_JP_R57	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	JP	Rating 57	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_KR_R57	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	KR	Rating 57	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_LT_R57	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LT	Rating 57	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_LU_R57	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LU	Rating 57	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_LV_R57	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LV	Rating 57	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_MT_R57	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	MT	Rating 57	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_NL_R57	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	NL	Rating 57	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_NO_R57	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	NO	Rating 57	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_PL_R57	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	PL	Rating 57	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_PT_R57	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	PT	Rating 57	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_RO_R57	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	RO	Rating 57	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_RU_R57	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	RU	Rating 57	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_SE_R57	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SE	Rating 57	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_SG_R57	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SG	Rating 57	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_SI_R57	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SI	Rating 57	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_SK_R57	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SK	Rating 57	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_TR_R57	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	TR	Rating 57	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
CORP_ALL_0086_CT_AIRB_US_R57	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	US	Rating 57	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_x2_R57	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Other countries	Rating 57	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_x0_R58	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 58	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_AT_R58	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	AT	Rating 58	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_AU_R58	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	AU	Rating 58	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_BE_R58	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BE	Rating 58	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_BG_R58	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BG	Rating 58	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_BR_R58	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BR	Rating 58	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_CA_R58	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CA	Rating 58	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_CH_R58	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CH	Rating 58	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_CN_R58	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CN	Rating 58	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_CY_R58	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CY	Rating 58	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_CZ_R58	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CZ	Rating 58	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_DE_R58	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	DE	Rating 58	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_DK_R58	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	DK	Rating 58	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_EE_R58	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	EE	Rating 58	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_ES_R58	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	ES	Rating 58	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_FI_R58	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	FI	Rating 58	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_FR_R58	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	FR	Rating 58	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_GB_R58	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	GB	Rating 58	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_GR_R58	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	GR	Rating 58	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_HK_R58	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HK	Rating 58	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
CORP_ALL_0086_CT_AIRB_HR_R58	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HR	Rating 58	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_HU_R58	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HU	Rating 58	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_IE_R58	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IE	Rating 58	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_IL_R58	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IL	Rating 58	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_IT_R58	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IT	Rating 58	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_JP_R58	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	JP	Rating 58	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_KR_R58	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	KR	Rating 58	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_LT_R58	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LT	Rating 58	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_LU_R58	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LU	Rating 58	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_LV_R58	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LV	Rating 58	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_MT_R58	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	MT	Rating 58	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_NL_R58	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	NL	Rating 58	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_NO_R58	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	NO	Rating 58	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_PL_R58	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	PL	Rating 58	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_PT_R58	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	PT	Rating 58	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_RO_R58	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	RO	Rating 58	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_RU_R58	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	RU	Rating 58	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_SE_R58	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SE	Rating 58	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_SG_R58	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SG	Rating 58	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_SI_R58	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SI	Rating 58	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_SK_R58	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SK	Rating 58	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_TR_R58	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	TR	Rating 58	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
CORP_ALL_0086_CT_AIRB_US_R58	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	US	Rating 58	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_x2_R58	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Other countries	Rating 58	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_x0_R59	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 59	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_AT_R59	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	AT	Rating 59	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_AU_R59	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	AU	Rating 59	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_BE_R59	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BE	Rating 59	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_BG_R59	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BG	Rating 59	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_BR_R59	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BR	Rating 59	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_CA_R59	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CA	Rating 59	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_CH_R59	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CH	Rating 59	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_CN_R59	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CN	Rating 59	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_CY_R59	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CY	Rating 59	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_CZ_R59	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CZ	Rating 59	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_DE_R59	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	DE	Rating 59	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_DK_R59	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	DK	Rating 59	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_EE_R59	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	EE	Rating 59	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_ES_R59	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	ES	Rating 59	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_FI_R59	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	FI	Rating 59	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_FR_R59	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	FR	Rating 59	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_GB_R59	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	GB	Rating 59	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_GR_R59	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	GR	Rating 59	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_HK_R59	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HK	Rating 59	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
CORP_ALL_0086_CT_AIRB_HR_R59	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HR	Rating 59	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_HU_R59	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HU	Rating 59	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_IE_R59	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IE	Rating 59	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_IL_R59	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IL	Rating 59	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_IT_R59	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IT	Rating 59	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_JP_R59	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	JP	Rating 59	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_KR_R59	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	KR	Rating 59	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_LT_R59	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LT	Rating 59	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_LU_R59	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LU	Rating 59	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_LV_R59	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LV	Rating 59	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_MT_R59	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	MT	Rating 59	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_NL_R59	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	NL	Rating 59	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_NO_R59	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	NO	Rating 59	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_PL_R59	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	PL	Rating 59	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_PT_R59	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	PT	Rating 59	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_RO_R59	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	RO	Rating 59	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_RU_R59	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	RU	Rating 59	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_SE_R59	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SE	Rating 59	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_SG_R59	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SG	Rating 59	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_SI_R59	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SI	Rating 59	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_SK_R59	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SK	Rating 59	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_TR_R59	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	TR	Rating 59	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
CORP_ALL_0086_CT_AIRB_US_R59	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	US	Rating 59	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_x2_R59	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Other countries	Rating 59	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_x0_R60	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 60	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_AT_R60	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	AT	Rating 60	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_AU_R60	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	AU	Rating 60	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_BE_R60	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BE	Rating 60	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_BG_R60	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BG	Rating 60	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_BR_R60	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BR	Rating 60	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_CA_R60	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CA	Rating 60	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_CH_R60	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CH	Rating 60	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_CN_R60	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CN	Rating 60	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_CY_R60	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CY	Rating 60	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_CZ_R60	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CZ	Rating 60	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_DE_R60	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	DE	Rating 60	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_DK_R60	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	DK	Rating 60	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_EE_R60	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	EE	Rating 60	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_ES_R60	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	ES	Rating 60	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_FI_R60	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	FI	Rating 60	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_FR_R60	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	FR	Rating 60	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_GB_R60	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	GB	Rating 60	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_GR_R60	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	GR	Rating 60	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_HK_R60	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HK	Rating 60	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
CORP_ALL_0086_CT_AIRB_HR_R60	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HR	Rating 60	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_HU_R60	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HU	Rating 60	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_IE_R60	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IE	Rating 60	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_IL_R60	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IL	Rating 60	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_IT_R60	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IT	Rating 60	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_JP_R60	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	JP	Rating 60	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_KR_R60	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	KR	Rating 60	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_LT_R60	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LT	Rating 60	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_LU_R60	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LU	Rating 60	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_LV_R60	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LV	Rating 60	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_MT_R60	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	MT	Rating 60	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_NL_R60	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	NL	Rating 60	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_NO_R60	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	NO	Rating 60	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_PL_R60	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	PL	Rating 60	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_PT_R60	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	PT	Rating 60	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_RO_R60	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	RO	Rating 60	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_RU_R60	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	RU	Rating 60	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_SE_R60	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SE	Rating 60	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_SG_R60	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SG	Rating 60	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_SI_R60	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SI	Rating 60	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_SK_R60	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SK	Rating 60	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_TR_R60	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	TR	Rating 60	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
CORP_ALL_0086_CT_AIRB_US_R60	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	US	Rating 60	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_x2_R60	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Other countries	Rating 60	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_x0_R61	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 61	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_AT_R61	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	AT	Rating 61	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_AU_R61	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	AU	Rating 61	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_BE_R61	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BE	Rating 61	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_BG_R61	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BG	Rating 61	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_BR_R61	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BR	Rating 61	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_CA_R61	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CA	Rating 61	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_CH_R61	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CH	Rating 61	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_CN_R61	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CN	Rating 61	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_CY_R61	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CY	Rating 61	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_CZ_R61	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CZ	Rating 61	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_DE_R61	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	DE	Rating 61	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_DK_R61	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	DK	Rating 61	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_EE_R61	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	EE	Rating 61	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_ES_R61	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	ES	Rating 61	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_FI_R61	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	FI	Rating 61	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_FR_R61	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	FR	Rating 61	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_GB_R61	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	GB	Rating 61	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_GR_R61	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	GR	Rating 61	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_HK_R61	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HK	Rating 61	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
CORP_ALL_0086_CT_AIRB_HR_R61	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HR	Rating 61	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_HU_R61	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HU	Rating 61	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_IE_R61	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IE	Rating 61	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_IL_R61	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IL	Rating 61	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_IT_R61	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IT	Rating 61	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_JP_R61	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	JP	Rating 61	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_KR_R61	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	KR	Rating 61	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_LT_R61	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LT	Rating 61	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_LU_R61	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LU	Rating 61	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_LV_R61	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LV	Rating 61	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_MT_R61	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	MT	Rating 61	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_NL_R61	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	NL	Rating 61	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_NO_R61	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	NO	Rating 61	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_PL_R61	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	PL	Rating 61	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_PT_R61	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	PT	Rating 61	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_RO_R61	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	RO	Rating 61	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_RU_R61	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	RU	Rating 61	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_SE_R61	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SE	Rating 61	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_SG_R61	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SG	Rating 61	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_SI_R61	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SI	Rating 61	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_SK_R61	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SK	Rating 61	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_TR_R61	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	TR	Rating 61	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
CORP_ALL_0086_CT_AIRB_US_R61	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	US	Rating 61	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_x2_R61	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Other countries	Rating 61	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_x0_R62	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 62	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_AT_R62	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	AT	Rating 62	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_AU_R62	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	AU	Rating 62	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_BE_R62	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BE	Rating 62	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_BG_R62	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BG	Rating 62	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_BR_R62	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BR	Rating 62	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_CA_R62	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CA	Rating 62	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_CH_R62	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CH	Rating 62	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_CN_R62	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CN	Rating 62	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_CY_R62	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CY	Rating 62	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_CZ_R62	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CZ	Rating 62	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_DE_R62	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	DE	Rating 62	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_DK_R62	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	DK	Rating 62	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_EE_R62	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	EE	Rating 62	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_ES_R62	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	ES	Rating 62	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_FI_R62	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	FI	Rating 62	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_FR_R62	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	FR	Rating 62	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_GB_R62	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	GB	Rating 62	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_GR_R62	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	GR	Rating 62	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_HK_R62	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HK	Rating 62	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
CORP_ALL_0086_CT_AIRB_HR_R62	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HR	Rating 62	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_HU_R62	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HU	Rating 62	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_IE_R62	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IE	Rating 62	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_IL_R62	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IL	Rating 62	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_IT_R62	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IT	Rating 62	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_JP_R62	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	JP	Rating 62	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_KR_R62	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	KR	Rating 62	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_LT_R62	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LT	Rating 62	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_LU_R62	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LU	Rating 62	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_LV_R62	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LV	Rating 62	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_MT_R62	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	MT	Rating 62	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_NL_R62	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	NL	Rating 62	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_NO_R62	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	NO	Rating 62	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_PL_R62	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	PL	Rating 62	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_PT_R62	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	PT	Rating 62	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_RO_R62	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	RO	Rating 62	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_RU_R62	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	RU	Rating 62	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_SE_R62	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SE	Rating 62	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_SG_R62	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SG	Rating 62	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_SI_R62	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SI	Rating 62	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_SK_R62	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SK	Rating 62	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_TR_R62	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	TR	Rating 62	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
CORP_ALL_0086_CT_AIRB_US_R62	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	US	Rating 62	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_x2_R62	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Other countries	Rating 62	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_x0_R63	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 63	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_AT_R63	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	AT	Rating 63	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_AU_R63	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	AU	Rating 63	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_BE_R63	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BE	Rating 63	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_BG_R63	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BG	Rating 63	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_BR_R63	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BR	Rating 63	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_CA_R63	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CA	Rating 63	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_CH_R63	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CH	Rating 63	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_CN_R63	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CN	Rating 63	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_CY_R63	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CY	Rating 63	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_CZ_R63	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CZ	Rating 63	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_DE_R63	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	DE	Rating 63	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_DK_R63	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	DK	Rating 63	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_EE_R63	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	EE	Rating 63	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_ES_R63	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	ES	Rating 63	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_FI_R63	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	FI	Rating 63	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_FR_R63	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	FR	Rating 63	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_GB_R63	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	GB	Rating 63	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_GR_R63	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	GR	Rating 63	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_HK_R63	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HK	Rating 63	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
CORP_ALL_0086_CT_AIRB_HR_R63	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HR	Rating 63	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_HU_R63	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HU	Rating 63	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_IE_R63	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IE	Rating 63	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_IL_R63	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IL	Rating 63	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_IT_R63	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IT	Rating 63	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_JP_R63	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	JP	Rating 63	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_KR_R63	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	KR	Rating 63	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_LT_R63	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LT	Rating 63	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_LU_R63	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LU	Rating 63	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_LV_R63	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LV	Rating 63	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_MT_R63	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	MT	Rating 63	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_NL_R63	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	NL	Rating 63	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_NO_R63	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	NO	Rating 63	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_PL_R63	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	PL	Rating 63	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_PT_R63	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	PT	Rating 63	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_RO_R63	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	RO	Rating 63	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_RU_R63	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	RU	Rating 63	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_SE_R63	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SE	Rating 63	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_SG_R63	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SG	Rating 63	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_SI_R63	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SI	Rating 63	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_SK_R63	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SK	Rating 63	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_TR_R63	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	TR	Rating 63	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
CORP_ALL_0086_CT_AIRB_US_R63	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	US	Rating 63	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_x2_R63	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Other countries	Rating 63	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_x0_R64	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 64	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_AT_R64	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	AT	Rating 64	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_AU_R64	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	AU	Rating 64	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_BE_R64	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BE	Rating 64	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_BG_R64	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BG	Rating 64	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_BR_R64	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BR	Rating 64	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_CA_R64	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CA	Rating 64	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_CH_R64	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CH	Rating 64	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_CN_R64	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CN	Rating 64	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_CY_R64	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CY	Rating 64	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_CZ_R64	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CZ	Rating 64	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_DE_R64	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	DE	Rating 64	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_DK_R64	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	DK	Rating 64	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_EE_R64	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	EE	Rating 64	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_ES_R64	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	ES	Rating 64	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_FI_R64	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	FI	Rating 64	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_FR_R64	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	FR	Rating 64	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_GB_R64	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	GB	Rating 64	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_GR_R64	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	GR	Rating 64	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_HK_R64	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HK	Rating 64	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
CORP_ALL_0086_CT_AIRB_HR_R64	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HR	Rating 64	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_HU_R64	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HU	Rating 64	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_IE_R64	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IE	Rating 64	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_IL_R64	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IL	Rating 64	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_IT_R64	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IT	Rating 64	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_JP_R64	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	JP	Rating 64	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_KR_R64	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	KR	Rating 64	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_LT_R64	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LT	Rating 64	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_LU_R64	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LU	Rating 64	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_LV_R64	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LV	Rating 64	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_MT_R64	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	MT	Rating 64	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_NL_R64	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	NL	Rating 64	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_NO_R64	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	NO	Rating 64	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_PL_R64	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	PL	Rating 64	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_PT_R64	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	PT	Rating 64	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_RO_R64	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	RO	Rating 64	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_RU_R64	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	RU	Rating 64	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_SE_R64	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SE	Rating 64	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_SG_R64	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SG	Rating 64	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_SI_R64	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SI	Rating 64	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_SK_R64	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SK	Rating 64	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_TR_R64	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	TR	Rating 64	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
CORP_ALL_0086_CT_AIRB_US_R64	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	US	Rating 64	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_x2_R64	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Other countries	Rating 64	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_x0_R65	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 65	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_AT_R65	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	AT	Rating 65	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_AU_R65	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	AU	Rating 65	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_BE_R65	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BE	Rating 65	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_BG_R65	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BG	Rating 65	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_BR_R65	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BR	Rating 65	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_CA_R65	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CA	Rating 65	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_CH_R65	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CH	Rating 65	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_CN_R65	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CN	Rating 65	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_CY_R65	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CY	Rating 65	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_CZ_R65	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CZ	Rating 65	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_DE_R65	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	DE	Rating 65	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_DK_R65	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	DK	Rating 65	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_EE_R65	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	EE	Rating 65	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_ES_R65	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	ES	Rating 65	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_FI_R65	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	FI	Rating 65	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_FR_R65	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	FR	Rating 65	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_GB_R65	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	GB	Rating 65	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_GR_R65	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	GR	Rating 65	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_HK_R65	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HK	Rating 65	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
CORP_ALL_0086_CT_AIRB_HR_R65	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HR	Rating 65	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_HU_R65	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HU	Rating 65	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_IE_R65	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IE	Rating 65	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_IL_R65	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IL	Rating 65	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_IT_R65	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IT	Rating 65	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_JP_R65	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	JP	Rating 65	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_KR_R65	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	KR	Rating 65	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_LT_R65	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LT	Rating 65	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_LU_R65	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LU	Rating 65	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_LV_R65	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LV	Rating 65	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_MT_R65	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	MT	Rating 65	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_NL_R65	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	NL	Rating 65	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_NO_R65	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	NO	Rating 65	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_PL_R65	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	PL	Rating 65	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_PT_R65	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	PT	Rating 65	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_RO_R65	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	RO	Rating 65	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_RU_R65	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	RU	Rating 65	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_SE_R65	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SE	Rating 65	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_SG_R65	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SG	Rating 65	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_SI_R65	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SI	Rating 65	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_SK_R65	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SK	Rating 65	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_TR_R65	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	TR	Rating 65	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
CORP_ALL_0086_CT_AIRB_US_R65	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	US	Rating 65	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_x2_R65	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Other countries	Rating 65	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_x0_R66	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 66	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_AT_R66	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	AT	Rating 66	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_AU_R66	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	AU	Rating 66	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_BE_R66	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BE	Rating 66	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_BG_R66	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BG	Rating 66	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_BR_R66	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BR	Rating 66	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_CA_R66	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CA	Rating 66	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_CH_R66	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CH	Rating 66	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_CN_R66	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CN	Rating 66	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_CY_R66	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CY	Rating 66	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_CZ_R66	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CZ	Rating 66	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_DE_R66	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	DE	Rating 66	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_DK_R66	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	DK	Rating 66	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_EE_R66	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	EE	Rating 66	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_ES_R66	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	ES	Rating 66	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_FI_R66	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	FI	Rating 66	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_FR_R66	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	FR	Rating 66	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_GB_R66	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	GB	Rating 66	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_GR_R66	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	GR	Rating 66	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_HK_R66	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HK	Rating 66	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
CORP_ALL_0086_CT_AIRB_HR_R66	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HR	Rating 66	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_HU_R66	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HU	Rating 66	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_IE_R66	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IE	Rating 66	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_IL_R66	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IL	Rating 66	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_IT_R66	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IT	Rating 66	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_JP_R66	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	JP	Rating 66	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_KR_R66	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	KR	Rating 66	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_LT_R66	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LT	Rating 66	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_LU_R66	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LU	Rating 66	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_LV_R66	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LV	Rating 66	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_MT_R66	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	MT	Rating 66	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_NL_R66	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	NL	Rating 66	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_NO_R66	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	NO	Rating 66	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_PL_R66	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	PL	Rating 66	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_PT_R66	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	PT	Rating 66	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_RO_R66	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	RO	Rating 66	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_RU_R66	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	RU	Rating 66	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_SE_R66	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SE	Rating 66	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_SG_R66	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SG	Rating 66	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_SI_R66	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SI	Rating 66	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_SK_R66	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SK	Rating 66	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_TR_R66	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	TR	Rating 66	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
CORP_ALL_0086_CT_AIRB_US_R66	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	US	Rating 66	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_x2_R66	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Other countries	Rating 66	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_x0_R67	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 67	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_AT_R67	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	AT	Rating 67	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_AU_R67	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	AU	Rating 67	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_BE_R67	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BE	Rating 67	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_BG_R67	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BG	Rating 67	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_BR_R67	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BR	Rating 67	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_CA_R67	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CA	Rating 67	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_CH_R67	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CH	Rating 67	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_CN_R67	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CN	Rating 67	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_CY_R67	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CY	Rating 67	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_CZ_R67	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CZ	Rating 67	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_DE_R67	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	DE	Rating 67	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_DK_R67	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	DK	Rating 67	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_EE_R67	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	EE	Rating 67	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_ES_R67	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	ES	Rating 67	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_FI_R67	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	FI	Rating 67	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_FR_R67	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	FR	Rating 67	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_GB_R67	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	GB	Rating 67	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_GR_R67	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	GR	Rating 67	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_HK_R67	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HK	Rating 67	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
CORP_ALL_0086_CT_AIRB_HR_R67	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HR	Rating 67	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_HU_R67	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HU	Rating 67	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_IE_R67	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IE	Rating 67	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_IL_R67	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IL	Rating 67	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_IT_R67	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IT	Rating 67	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_JP_R67	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	JP	Rating 67	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_KR_R67	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	KR	Rating 67	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_LT_R67	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LT	Rating 67	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_LU_R67	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LU	Rating 67	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_LV_R67	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LV	Rating 67	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_MT_R67	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	MT	Rating 67	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_NL_R67	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	NL	Rating 67	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_NO_R67	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	NO	Rating 67	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_PL_R67	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	PL	Rating 67	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_PT_R67	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	PT	Rating 67	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_RO_R67	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	RO	Rating 67	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_RU_R67	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	RU	Rating 67	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_SE_R67	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SE	Rating 67	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_SG_R67	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SG	Rating 67	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_SI_R67	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SI	Rating 67	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_SK_R67	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SK	Rating 67	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_TR_R67	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	TR	Rating 67	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
CORP_ALL_0086_CT_AIRB_US_R67	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	US	Rating 67	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_x2_R67	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Other countries	Rating 67	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_x0_R68	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 68	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_AT_R68	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	AT	Rating 68	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_AU_R68	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	AU	Rating 68	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_BE_R68	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BE	Rating 68	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_BG_R68	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BG	Rating 68	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_BR_R68	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BR	Rating 68	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_CA_R68	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CA	Rating 68	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_CH_R68	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CH	Rating 68	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_CN_R68	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CN	Rating 68	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_CY_R68	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CY	Rating 68	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_CZ_R68	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CZ	Rating 68	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_DE_R68	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	DE	Rating 68	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_DK_R68	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	DK	Rating 68	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_EE_R68	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	EE	Rating 68	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_ES_R68	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	ES	Rating 68	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_FI_R68	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	FI	Rating 68	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_FR_R68	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	FR	Rating 68	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_GB_R68	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	GB	Rating 68	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_GR_R68	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	GR	Rating 68	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_HK_R68	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HK	Rating 68	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
CORP_ALL_0086_CT_AIRB_HR_R68	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HR	Rating 68	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_HU_R68	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HU	Rating 68	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_IE_R68	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IE	Rating 68	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_IL_R68	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IL	Rating 68	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_IT_R68	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IT	Rating 68	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_JP_R68	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	JP	Rating 68	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_KR_R68	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	KR	Rating 68	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_LT_R68	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LT	Rating 68	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_LU_R68	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LU	Rating 68	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_LV_R68	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LV	Rating 68	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_MT_R68	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	MT	Rating 68	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_NL_R68	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	NL	Rating 68	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_NO_R68	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	NO	Rating 68	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_PL_R68	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	PL	Rating 68	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_PT_R68	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	PT	Rating 68	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_RO_R68	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	RO	Rating 68	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_RU_R68	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	RU	Rating 68	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_SE_R68	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SE	Rating 68	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_SG_R68	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SG	Rating 68	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_SI_R68	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SI	Rating 68	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_SK_R68	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SK	Rating 68	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_TR_R68	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	TR	Rating 68	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
CORP_ALL_0086_CT_AIRB_US_R68	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	US	Rating 68	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_x2_R68	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Other countries	Rating 68	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_x0_R69	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 69	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_AT_R69	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	AT	Rating 69	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_AU_R69	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	AU	Rating 69	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_BE_R69	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BE	Rating 69	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_BG_R69	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BG	Rating 69	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_BR_R69	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BR	Rating 69	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_CA_R69	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CA	Rating 69	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_CH_R69	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CH	Rating 69	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_CN_R69	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CN	Rating 69	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_CY_R69	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CY	Rating 69	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_CZ_R69	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CZ	Rating 69	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_DE_R69	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	DE	Rating 69	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_DK_R69	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	DK	Rating 69	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_EE_R69	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	EE	Rating 69	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_ES_R69	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	ES	Rating 69	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_FI_R69	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	FI	Rating 69	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_FR_R69	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	FR	Rating 69	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_GB_R69	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	GB	Rating 69	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_GR_R69	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	GR	Rating 69	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_HK_R69	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HK	Rating 69	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
CORP_ALL_0086_CT_AIRB_HR_R69	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HR	Rating 69	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_HU_R69	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HU	Rating 69	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_IE_R69	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IE	Rating 69	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_IL_R69	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IL	Rating 69	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_IT_R69	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IT	Rating 69	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_JP_R69	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	JP	Rating 69	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_KR_R69	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	KR	Rating 69	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_LT_R69	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LT	Rating 69	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_LU_R69	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LU	Rating 69	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_LV_R69	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LV	Rating 69	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_MT_R69	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	MT	Rating 69	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_NL_R69	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	NL	Rating 69	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_NO_R69	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	NO	Rating 69	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_PL_R69	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	PL	Rating 69	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_PT_R69	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	PT	Rating 69	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_RO_R69	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	RO	Rating 69	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_RU_R69	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	RU	Rating 69	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_SE_R69	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SE	Rating 69	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_SG_R69	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SG	Rating 69	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_SI_R69	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SI	Rating 69	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_SK_R69	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SK	Rating 69	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_TR_R69	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	TR	Rating 69	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
CORP_ALL_0086_CT_AIRB_US_R69	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	US	Rating 69	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_x2_R69	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Other countries	Rating 69	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_x0_R70	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 70	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_AT_R70	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	AT	Rating 70	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_AU_R70	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	AU	Rating 70	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_BE_R70	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BE	Rating 70	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_BG_R70	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BG	Rating 70	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_BR_R70	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BR	Rating 70	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_CA_R70	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CA	Rating 70	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_CH_R70	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CH	Rating 70	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_CN_R70	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CN	Rating 70	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_CY_R70	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CY	Rating 70	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_CZ_R70	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CZ	Rating 70	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_DE_R70	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	DE	Rating 70	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_DK_R70	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	DK	Rating 70	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_EE_R70	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	EE	Rating 70	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_ES_R70	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	ES	Rating 70	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_FI_R70	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	FI	Rating 70	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_FR_R70	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	FR	Rating 70	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_GB_R70	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	GB	Rating 70	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_GR_R70	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	GR	Rating 70	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_HK_R70	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HK	Rating 70	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
CORP_ALL_0086_CT_AIRB_HR_R70	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HR	Rating 70	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_HU_R70	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HU	Rating 70	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_IE_R70	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IE	Rating 70	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_IL_R70	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IL	Rating 70	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_IT_R70	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IT	Rating 70	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_JP_R70	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	JP	Rating 70	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_KR_R70	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	KR	Rating 70	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_LT_R70	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LT	Rating 70	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_LU_R70	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LU	Rating 70	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_LV_R70	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LV	Rating 70	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_MT_R70	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	MT	Rating 70	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_NL_R70	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	NL	Rating 70	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_NO_R70	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	NO	Rating 70	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_PL_R70	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	PL	Rating 70	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_PT_R70	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	PT	Rating 70	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_RO_R70	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	RO	Rating 70	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_RU_R70	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	RU	Rating 70	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_SE_R70	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SE	Rating 70	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_SG_R70	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SG	Rating 70	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_SI_R70	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SI	Rating 70	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_SK_R70	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SK	Rating 70	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_TR_R70	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	TR	Rating 70	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
CORP_ALL_0086_CT_AIRB_US_R70	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	US	Rating 70	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_x2_R70	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Other countries	Rating 70	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_x0_R71	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 71	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_AT_R71	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	AT	Rating 71	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_AU_R71	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	AU	Rating 71	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_BE_R71	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BE	Rating 71	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_BG_R71	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BG	Rating 71	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_BR_R71	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BR	Rating 71	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_CA_R71	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CA	Rating 71	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_CH_R71	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CH	Rating 71	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_CN_R71	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CN	Rating 71	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_CY_R71	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CY	Rating 71	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_CZ_R71	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CZ	Rating 71	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_DE_R71	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	DE	Rating 71	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_DK_R71	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	DK	Rating 71	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_EE_R71	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	EE	Rating 71	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_ES_R71	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	ES	Rating 71	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_FI_R71	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	FI	Rating 71	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_FR_R71	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	FR	Rating 71	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_GB_R71	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	GB	Rating 71	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_GR_R71	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	GR	Rating 71	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_HK_R71	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HK	Rating 71	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
CORP_ALL_0086_CT_AIRB_HR_R71	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HR	Rating 71	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_HU_R71	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HU	Rating 71	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_IE_R71	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IE	Rating 71	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_IL_R71	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IL	Rating 71	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_IT_R71	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IT	Rating 71	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_JP_R71	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	JP	Rating 71	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_KR_R71	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	KR	Rating 71	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_LT_R71	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LT	Rating 71	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_LU_R71	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LU	Rating 71	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_LV_R71	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LV	Rating 71	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_MT_R71	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	MT	Rating 71	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_NL_R71	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	NL	Rating 71	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_NO_R71	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	NO	Rating 71	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_PL_R71	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	PL	Rating 71	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_PT_R71	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	PT	Rating 71	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_RO_R71	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	RO	Rating 71	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_RU_R71	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	RU	Rating 71	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_SE_R71	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SE	Rating 71	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_SG_R71	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SG	Rating 71	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_SI_R71	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SI	Rating 71	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_SK_R71	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SK	Rating 71	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_TR_R71	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	TR	Rating 71	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
CORP_ALL_0086_CT_AIRB_US_R71	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	US	Rating 71	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_x2_R71	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Other countries	Rating 71	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_x0_R72	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 72	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_AT_R72	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	AT	Rating 72	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_AU_R72	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	AU	Rating 72	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_BE_R72	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BE	Rating 72	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_BG_R72	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BG	Rating 72	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_BR_R72	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BR	Rating 72	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_CA_R72	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CA	Rating 72	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_CH_R72	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CH	Rating 72	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_CN_R72	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CN	Rating 72	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_CY_R72	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CY	Rating 72	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_CZ_R72	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CZ	Rating 72	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_DE_R72	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	DE	Rating 72	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_DK_R72	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	DK	Rating 72	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_EE_R72	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	EE	Rating 72	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_ES_R72	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	ES	Rating 72	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_FI_R72	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	FI	Rating 72	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_FR_R72	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	FR	Rating 72	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_GB_R72	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	GB	Rating 72	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_GR_R72	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	GR	Rating 72	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_HK_R72	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HK	Rating 72	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
CORP_ALL_0086_CT_AIRB_HR_R72	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HR	Rating 72	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_HU_R72	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HU	Rating 72	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_IE_R72	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IE	Rating 72	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_IL_R72	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IL	Rating 72	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_IT_R72	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IT	Rating 72	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_JP_R72	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	JP	Rating 72	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_KR_R72	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	KR	Rating 72	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_LT_R72	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LT	Rating 72	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_LU_R72	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LU	Rating 72	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_LV_R72	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LV	Rating 72	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_MT_R72	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	MT	Rating 72	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_NL_R72	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	NL	Rating 72	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_NO_R72	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	NO	Rating 72	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_PL_R72	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	PL	Rating 72	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_PT_R72	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	PT	Rating 72	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_RO_R72	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	RO	Rating 72	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_RU_R72	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	RU	Rating 72	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_SE_R72	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SE	Rating 72	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_SG_R72	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SG	Rating 72	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_SI_R72	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SI	Rating 72	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_SK_R72	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SK	Rating 72	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_TR_R72	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	TR	Rating 72	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
CORP_ALL_0086_CT_AIRB_US_R72	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	US	Rating 72	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_x2_R72	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Other countries	Rating 72	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_x0_R73	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 73	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_AT_R73	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	AT	Rating 73	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_AU_R73	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	AU	Rating 73	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_BE_R73	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BE	Rating 73	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_BG_R73	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BG	Rating 73	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_BR_R73	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BR	Rating 73	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_CA_R73	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CA	Rating 73	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_CH_R73	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CH	Rating 73	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_CN_R73	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CN	Rating 73	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_CY_R73	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CY	Rating 73	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_CZ_R73	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CZ	Rating 73	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_DE_R73	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	DE	Rating 73	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_DK_R73	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	DK	Rating 73	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_EE_R73	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	EE	Rating 73	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_ES_R73	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	ES	Rating 73	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_FI_R73	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	FI	Rating 73	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_FR_R73	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	FR	Rating 73	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_GB_R73	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	GB	Rating 73	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_GR_R73	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	GR	Rating 73	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_HK_R73	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HK	Rating 73	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
CORP_ALL_0086_CT_AIRB_HR_R73	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HR	Rating 73	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_HU_R73	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HU	Rating 73	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_IE_R73	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IE	Rating 73	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_IL_R73	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IL	Rating 73	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_IT_R73	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IT	Rating 73	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_JP_R73	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	JP	Rating 73	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_KR_R73	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	KR	Rating 73	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_LT_R73	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LT	Rating 73	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_LU_R73	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LU	Rating 73	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_LV_R73	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LV	Rating 73	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_MT_R73	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	MT	Rating 73	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_NL_R73	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	NL	Rating 73	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_NO_R73	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	NO	Rating 73	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_PL_R73	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	PL	Rating 73	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_PT_R73	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	PT	Rating 73	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_RO_R73	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	RO	Rating 73	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_RU_R73	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	RU	Rating 73	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_SE_R73	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SE	Rating 73	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_SG_R73	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SG	Rating 73	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_SI_R73	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SI	Rating 73	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_SK_R73	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SK	Rating 73	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_TR_R73	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	TR	Rating 73	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
CORP_ALL_0086_CT_AIRB_US_R73	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	US	Rating 73	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_x2_R73	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Other countries	Rating 73	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_x0_R74	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 74	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_AT_R74	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	AT	Rating 74	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_AU_R74	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	AU	Rating 74	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_BE_R74	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BE	Rating 74	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_BG_R74	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BG	Rating 74	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_BR_R74	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BR	Rating 74	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_CA_R74	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CA	Rating 74	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_CH_R74	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CH	Rating 74	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_CN_R74	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CN	Rating 74	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_CY_R74	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CY	Rating 74	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_CZ_R74	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CZ	Rating 74	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_DE_R74	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	DE	Rating 74	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_DK_R74	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	DK	Rating 74	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_EE_R74	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	EE	Rating 74	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_ES_R74	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	ES	Rating 74	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_FI_R74	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	FI	Rating 74	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_FR_R74	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	FR	Rating 74	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_GB_R74	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	GB	Rating 74	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_GR_R74	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	GR	Rating 74	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_HK_R74	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HK	Rating 74	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
CORP_ALL_0086_CT_AIRB_HR_R74	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HR	Rating 74	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_HU_R74	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HU	Rating 74	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_IE_R74	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IE	Rating 74	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_IL_R74	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IL	Rating 74	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_IT_R74	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IT	Rating 74	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_JP_R74	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	JP	Rating 74	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_KR_R74	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	KR	Rating 74	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_LT_R74	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LT	Rating 74	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_LU_R74	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LU	Rating 74	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_LV_R74	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LV	Rating 74	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_MT_R74	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	MT	Rating 74	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_NL_R74	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	NL	Rating 74	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_NO_R74	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	NO	Rating 74	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_PL_R74	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	PL	Rating 74	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_PT_R74	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	PT	Rating 74	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_RO_R74	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	RO	Rating 74	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_RU_R74	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	RU	Rating 74	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_SE_R74	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SE	Rating 74	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_SG_R74	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SG	Rating 74	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_SI_R74	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SI	Rating 74	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_SK_R74	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SK	Rating 74	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_TR_R74	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	TR	Rating 74	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
CORP_ALL_0086_CT_AIRB_US_R74	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	US	Rating 74	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_x2_R74	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Other countries	Rating 74	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_x0_R75	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 75	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_AT_R75	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	AT	Rating 75	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_AU_R75	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	AU	Rating 75	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_BE_R75	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BE	Rating 75	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_BG_R75	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BG	Rating 75	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_BR_R75	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BR	Rating 75	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_CA_R75	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CA	Rating 75	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_CH_R75	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CH	Rating 75	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_CN_R75	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CN	Rating 75	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_CY_R75	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CY	Rating 75	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_CZ_R75	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CZ	Rating 75	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_DE_R75	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	DE	Rating 75	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_DK_R75	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	DK	Rating 75	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_EE_R75	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	EE	Rating 75	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_ES_R75	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	ES	Rating 75	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_FI_R75	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	FI	Rating 75	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_FR_R75	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	FR	Rating 75	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_GB_R75	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	GB	Rating 75	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_GR_R75	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	GR	Rating 75	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_HK_R75	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HK	Rating 75	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
CORP_ALL_0086_CT_AIRB_HR_R75	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HR	Rating 75	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_HU_R75	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HU	Rating 75	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_IE_R75	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IE	Rating 75	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_IL_R75	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IL	Rating 75	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_IT_R75	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IT	Rating 75	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_JP_R75	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	JP	Rating 75	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_KR_R75	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	KR	Rating 75	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_LT_R75	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LT	Rating 75	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_LU_R75	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LU	Rating 75	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_LV_R75	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LV	Rating 75	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_MT_R75	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	MT	Rating 75	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_NL_R75	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	NL	Rating 75	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_NO_R75	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	NO	Rating 75	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_PL_R75	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	PL	Rating 75	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_PT_R75	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	PT	Rating 75	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_RO_R75	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	RO	Rating 75	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_RU_R75	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	RU	Rating 75	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_SE_R75	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SE	Rating 75	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_SG_R75	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SG	Rating 75	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_SI_R75	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SI	Rating 75	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_SK_R75	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SK	Rating 75	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_TR_R75	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	TR	Rating 75	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
CORP_ALL_0086_CT_AIRB_US_R75	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	US	Rating 75	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_x2_R75	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Other countries	Rating 75	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_x0_R76	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 76	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_AT_R76	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	AT	Rating 76	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_AU_R76	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	AU	Rating 76	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_BE_R76	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BE	Rating 76	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_BG_R76	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BG	Rating 76	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_BR_R76	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BR	Rating 76	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_CA_R76	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CA	Rating 76	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_CH_R76	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CH	Rating 76	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_CN_R76	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CN	Rating 76	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_CY_R76	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CY	Rating 76	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_CZ_R76	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CZ	Rating 76	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_DE_R76	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	DE	Rating 76	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_DK_R76	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	DK	Rating 76	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_EE_R76	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	EE	Rating 76	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_ES_R76	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	ES	Rating 76	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_FI_R76	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	FI	Rating 76	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_FR_R76	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	FR	Rating 76	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_GB_R76	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	GB	Rating 76	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_GR_R76	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	GR	Rating 76	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_HK_R76	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HK	Rating 76	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
CORP_ALL_0086_CT_AIRB_HR_R76	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HR	Rating 76	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_HU_R76	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HU	Rating 76	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_IE_R76	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IE	Rating 76	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_IL_R76	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IL	Rating 76	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_IT_R76	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IT	Rating 76	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_JP_R76	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	JP	Rating 76	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_KR_R76	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	KR	Rating 76	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_LT_R76	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LT	Rating 76	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_LU_R76	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LU	Rating 76	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_LV_R76	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LV	Rating 76	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_MT_R76	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	MT	Rating 76	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_NL_R76	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	NL	Rating 76	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_NO_R76	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	NO	Rating 76	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_PL_R76	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	PL	Rating 76	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_PT_R76	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	PT	Rating 76	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_RO_R76	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	RO	Rating 76	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_RU_R76	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	RU	Rating 76	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_SE_R76	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SE	Rating 76	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_SG_R76	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SG	Rating 76	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_SI_R76	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SI	Rating 76	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_SK_R76	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SK	Rating 76	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_TR_R76	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	TR	Rating 76	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
CORP_ALL_0086_CT_AIRB_US_R76	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	US	Rating 76	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_x2_R76	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Other countries	Rating 76	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_x0_R77	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 77	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_AT_R77	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	AT	Rating 77	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_AU_R77	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	AU	Rating 77	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_BE_R77	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BE	Rating 77	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_BG_R77	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BG	Rating 77	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_BR_R77	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BR	Rating 77	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_CA_R77	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CA	Rating 77	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_CH_R77	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CH	Rating 77	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_CN_R77	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CN	Rating 77	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_CY_R77	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CY	Rating 77	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_CZ_R77	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CZ	Rating 77	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_DE_R77	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	DE	Rating 77	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_DK_R77	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	DK	Rating 77	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_EE_R77	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	EE	Rating 77	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_ES_R77	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	ES	Rating 77	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_FI_R77	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	FI	Rating 77	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_FR_R77	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	FR	Rating 77	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_GB_R77	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	GB	Rating 77	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_GR_R77	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	GR	Rating 77	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_HK_R77	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HK	Rating 77	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
CORP_ALL_0086_CT_AIRB_HR_R77	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HR	Rating 77	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_HU_R77	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HU	Rating 77	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_IE_R77	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IE	Rating 77	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_IL_R77	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IL	Rating 77	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_IT_R77	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IT	Rating 77	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_JP_R77	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	JP	Rating 77	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_KR_R77	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	KR	Rating 77	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_LT_R77	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LT	Rating 77	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_LU_R77	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LU	Rating 77	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_LV_R77	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LV	Rating 77	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_MT_R77	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	MT	Rating 77	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_NL_R77	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	NL	Rating 77	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_NO_R77	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	NO	Rating 77	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_PL_R77	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	PL	Rating 77	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_PT_R77	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	PT	Rating 77	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_RO_R77	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	RO	Rating 77	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_RU_R77	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	RU	Rating 77	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_SE_R77	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SE	Rating 77	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_SG_R77	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SG	Rating 77	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_SI_R77	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SI	Rating 77	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_SK_R77	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SK	Rating 77	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_TR_R77	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	TR	Rating 77	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
CORP_ALL_0086_CT_AIRB_US_R77	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	US	Rating 77	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_x2_R77	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Other countries	Rating 77	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_x0_R78	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 78	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_AT_R78	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	AT	Rating 78	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_AU_R78	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	AU	Rating 78	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_BE_R78	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BE	Rating 78	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_BG_R78	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BG	Rating 78	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_BR_R78	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BR	Rating 78	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_CA_R78	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CA	Rating 78	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_CH_R78	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CH	Rating 78	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_CN_R78	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CN	Rating 78	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_CY_R78	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CY	Rating 78	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_CZ_R78	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CZ	Rating 78	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_DE_R78	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	DE	Rating 78	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_DK_R78	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	DK	Rating 78	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_EE_R78	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	EE	Rating 78	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_ES_R78	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	ES	Rating 78	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_FI_R78	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	FI	Rating 78	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_FR_R78	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	FR	Rating 78	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_GB_R78	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	GB	Rating 78	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_GR_R78	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	GR	Rating 78	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_HK_R78	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HK	Rating 78	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
CORP_ALL_0086_CT_AIRB_HR_R78	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HR	Rating 78	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_HU_R78	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HU	Rating 78	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_IE_R78	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IE	Rating 78	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_IL_R78	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IL	Rating 78	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_IT_R78	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IT	Rating 78	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_JP_R78	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	JP	Rating 78	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_KR_R78	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	KR	Rating 78	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_LT_R78	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LT	Rating 78	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_LU_R78	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LU	Rating 78	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_LV_R78	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LV	Rating 78	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_MT_R78	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	MT	Rating 78	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_NL_R78	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	NL	Rating 78	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_NO_R78	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	NO	Rating 78	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_PL_R78	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	PL	Rating 78	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_PT_R78	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	PT	Rating 78	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_RO_R78	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	RO	Rating 78	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_RU_R78	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	RU	Rating 78	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_SE_R78	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SE	Rating 78	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_SG_R78	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SG	Rating 78	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_SI_R78	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SI	Rating 78	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_SK_R78	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SK	Rating 78	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_TR_R78	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	TR	Rating 78	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
CORP_ALL_0086_CT_AIRB_US_R78	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	US	Rating 78	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_x2_R78	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Other countries	Rating 78	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_x0_R79	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 79	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_AT_R79	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	AT	Rating 79	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_AU_R79	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	AU	Rating 79	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_BE_R79	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BE	Rating 79	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_BG_R79	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BG	Rating 79	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_BR_R79	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BR	Rating 79	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_CA_R79	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CA	Rating 79	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_CH_R79	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CH	Rating 79	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_CN_R79	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CN	Rating 79	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_CY_R79	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CY	Rating 79	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_CZ_R79	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CZ	Rating 79	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_DE_R79	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	DE	Rating 79	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_DK_R79	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	DK	Rating 79	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_EE_R79	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	EE	Rating 79	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_ES_R79	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	ES	Rating 79	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_FI_R79	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	FI	Rating 79	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_FR_R79	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	FR	Rating 79	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_GB_R79	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	GB	Rating 79	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_GR_R79	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	GR	Rating 79	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_HK_R79	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HK	Rating 79	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
CORP_ALL_0086_CT_AIRB_HR_R79	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HR	Rating 79	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_HU_R79	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HU	Rating 79	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_IE_R79	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IE	Rating 79	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_IL_R79	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IL	Rating 79	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_IT_R79	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IT	Rating 79	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_JP_R79	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	JP	Rating 79	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_KR_R79	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	KR	Rating 79	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_LT_R79	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LT	Rating 79	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_LU_R79	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LU	Rating 79	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_LV_R79	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LV	Rating 79	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_MT_R79	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	MT	Rating 79	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_NL_R79	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	NL	Rating 79	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_NO_R79	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	NO	Rating 79	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_PL_R79	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	PL	Rating 79	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_PT_R79	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	PT	Rating 79	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_RO_R79	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	RO	Rating 79	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_RU_R79	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	RU	Rating 79	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_SE_R79	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SE	Rating 79	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_SG_R79	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SG	Rating 79	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_SI_R79	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SI	Rating 79	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_SK_R79	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SK	Rating 79	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_TR_R79	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	TR	Rating 79	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
CORP_ALL_0086_CT_AIRB_US_R79	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	US	Rating 79	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_x2_R79	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Other countries	Rating 79	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_x0_R80	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 80	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_AT_R80	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	AT	Rating 80	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_AU_R80	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	AU	Rating 80	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_BE_R80	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BE	Rating 80	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_BG_R80	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BG	Rating 80	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_BR_R80	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BR	Rating 80	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_CA_R80	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CA	Rating 80	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_CH_R80	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CH	Rating 80	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_CN_R80	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CN	Rating 80	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_CY_R80	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CY	Rating 80	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_CZ_R80	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CZ	Rating 80	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_DE_R80	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	DE	Rating 80	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_DK_R80	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	DK	Rating 80	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_EE_R80	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	EE	Rating 80	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_ES_R80	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	ES	Rating 80	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_FI_R80	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	FI	Rating 80	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_FR_R80	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	FR	Rating 80	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_GB_R80	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	GB	Rating 80	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_GR_R80	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	GR	Rating 80	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_HK_R80	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HK	Rating 80	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
CORP_ALL_0086_CT_AIRB_HR_R80	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HR	Rating 80	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_HU_R80	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HU	Rating 80	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_IE_R80	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IE	Rating 80	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_IL_R80	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IL	Rating 80	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_IT_R80	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IT	Rating 80	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_JP_R80	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	JP	Rating 80	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_KR_R80	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	KR	Rating 80	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_LT_R80	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LT	Rating 80	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_LU_R80	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LU	Rating 80	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_LV_R80	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LV	Rating 80	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_MT_R80	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	MT	Rating 80	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_NL_R80	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	NL	Rating 80	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_NO_R80	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	NO	Rating 80	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_PL_R80	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	PL	Rating 80	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_PT_R80	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	PT	Rating 80	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_RO_R80	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	RO	Rating 80	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_RU_R80	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	RU	Rating 80	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_SE_R80	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SE	Rating 80	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_SG_R80	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SG	Rating 80	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_SI_R80	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SI	Rating 80	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_SK_R80	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SK	Rating 80	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_TR_R80	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	TR	Rating 80	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
CORP_ALL_0086_CT_AIRB_US_R80	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	US	Rating 80	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_x2_R80	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Other countries	Rating 80	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_x0_R81	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 81	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_AT_R81	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	AT	Rating 81	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_AU_R81	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	AU	Rating 81	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_BE_R81	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BE	Rating 81	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_BG_R81	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BG	Rating 81	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_BR_R81	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BR	Rating 81	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_CA_R81	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CA	Rating 81	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_CH_R81	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CH	Rating 81	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_CN_R81	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CN	Rating 81	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_CY_R81	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CY	Rating 81	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_CZ_R81	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CZ	Rating 81	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_DE_R81	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	DE	Rating 81	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_DK_R81	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	DK	Rating 81	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_EE_R81	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	EE	Rating 81	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_ES_R81	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	ES	Rating 81	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_FI_R81	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	FI	Rating 81	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_FR_R81	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	FR	Rating 81	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_GB_R81	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	GB	Rating 81	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_GR_R81	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	GR	Rating 81	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_HK_R81	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HK	Rating 81	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
CORP_ALL_0086_CT_AIRB_HR_R81	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HR	Rating 81	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_HU_R81	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HU	Rating 81	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_IE_R81	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IE	Rating 81	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_IL_R81	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IL	Rating 81	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_IT_R81	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IT	Rating 81	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_JP_R81	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	JP	Rating 81	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_KR_R81	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	KR	Rating 81	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_LT_R81	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LT	Rating 81	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_LU_R81	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LU	Rating 81	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_LV_R81	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LV	Rating 81	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_MT_R81	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	MT	Rating 81	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_NL_R81	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	NL	Rating 81	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_NO_R81	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	NO	Rating 81	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_PL_R81	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	PL	Rating 81	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_PT_R81	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	PT	Rating 81	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_RO_R81	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	RO	Rating 81	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_RU_R81	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	RU	Rating 81	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_SE_R81	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SE	Rating 81	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_SG_R81	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SG	Rating 81	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_SI_R81	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SI	Rating 81	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_SK_R81	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SK	Rating 81	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_TR_R81	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	TR	Rating 81	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
CORP_ALL_0086_CT_AIRB_US_R81	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	US	Rating 81	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_x2_R81	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Other countries	Rating 81	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_x0_R82	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 82	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_AT_R82	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	AT	Rating 82	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_AU_R82	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	AU	Rating 82	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_BE_R82	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BE	Rating 82	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_BG_R82	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BG	Rating 82	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_BR_R82	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BR	Rating 82	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_CA_R82	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CA	Rating 82	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_CH_R82	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CH	Rating 82	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_CN_R82	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CN	Rating 82	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_CY_R82	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CY	Rating 82	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_CZ_R82	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CZ	Rating 82	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_DE_R82	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	DE	Rating 82	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_DK_R82	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	DK	Rating 82	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_EE_R82	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	EE	Rating 82	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_ES_R82	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	ES	Rating 82	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_FI_R82	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	FI	Rating 82	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_FR_R82	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	FR	Rating 82	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_GB_R82	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	GB	Rating 82	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_GR_R82	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	GR	Rating 82	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_HK_R82	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HK	Rating 82	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
CORP_ALL_0086_CT_AIRB_HR_R82	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HR	Rating 82	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_HU_R82	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HU	Rating 82	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_IE_R82	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IE	Rating 82	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_IL_R82	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IL	Rating 82	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_IT_R82	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IT	Rating 82	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_JP_R82	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	JP	Rating 82	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_KR_R82	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	KR	Rating 82	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_LT_R82	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LT	Rating 82	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_LU_R82	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LU	Rating 82	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_LV_R82	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LV	Rating 82	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_MT_R82	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	MT	Rating 82	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_NL_R82	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	NL	Rating 82	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_NO_R82	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	NO	Rating 82	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_PL_R82	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	PL	Rating 82	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_PT_R82	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	PT	Rating 82	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_RO_R82	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	RO	Rating 82	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_RU_R82	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	RU	Rating 82	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_SE_R82	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SE	Rating 82	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_SG_R82	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SG	Rating 82	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_SI_R82	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SI	Rating 82	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_SK_R82	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SK	Rating 82	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_TR_R82	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	TR	Rating 82	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
CORP_ALL_0086_CT_AIRB_US_R82	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	US	Rating 82	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_x2_R82	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Other countries	Rating 82	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_x0_R83	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 83	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_AT_R83	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	AT	Rating 83	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_AU_R83	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	AU	Rating 83	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_BE_R83	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BE	Rating 83	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_BG_R83	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BG	Rating 83	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_BR_R83	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BR	Rating 83	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_CA_R83	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CA	Rating 83	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_CH_R83	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CH	Rating 83	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_CN_R83	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CN	Rating 83	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_CY_R83	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CY	Rating 83	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_CZ_R83	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CZ	Rating 83	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_DE_R83	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	DE	Rating 83	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_DK_R83	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	DK	Rating 83	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_EE_R83	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	EE	Rating 83	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_ES_R83	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	ES	Rating 83	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_FI_R83	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	FI	Rating 83	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_FR_R83	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	FR	Rating 83	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_GB_R83	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	GB	Rating 83	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_GR_R83	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	GR	Rating 83	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_HK_R83	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HK	Rating 83	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
CORP_ALL_0086_CT_AIRB_HR_R83	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HR	Rating 83	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_HU_R83	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HU	Rating 83	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_IE_R83	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IE	Rating 83	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_IL_R83	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IL	Rating 83	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_IT_R83	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IT	Rating 83	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_JP_R83	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	JP	Rating 83	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_KR_R83	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	KR	Rating 83	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_LT_R83	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LT	Rating 83	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_LU_R83	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LU	Rating 83	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_LV_R83	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LV	Rating 83	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_MT_R83	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	MT	Rating 83	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_NL_R83	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	NL	Rating 83	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_NO_R83	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	NO	Rating 83	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_PL_R83	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	PL	Rating 83	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_PT_R83	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	PT	Rating 83	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_RO_R83	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	RO	Rating 83	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_RU_R83	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	RU	Rating 83	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_SE_R83	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SE	Rating 83	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_SG_R83	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SG	Rating 83	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_SI_R83	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SI	Rating 83	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_SK_R83	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SK	Rating 83	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_TR_R83	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	TR	Rating 83	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
CORP_ALL_0086_CT_AIRB_US_R83	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	US	Rating 83	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_x2_R83	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Other countries	Rating 83	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_x0_R84	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 84	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_AT_R84	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	AT	Rating 84	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_AU_R84	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	AU	Rating 84	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_BE_R84	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BE	Rating 84	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_BG_R84	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BG	Rating 84	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_BR_R84	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BR	Rating 84	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_CA_R84	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CA	Rating 84	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_CH_R84	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CH	Rating 84	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_CN_R84	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CN	Rating 84	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_CY_R84	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CY	Rating 84	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_CZ_R84	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CZ	Rating 84	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_DE_R84	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	DE	Rating 84	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_DK_R84	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	DK	Rating 84	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_EE_R84	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	EE	Rating 84	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_ES_R84	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	ES	Rating 84	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_FI_R84	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	FI	Rating 84	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_FR_R84	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	FR	Rating 84	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_GB_R84	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	GB	Rating 84	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_GR_R84	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	GR	Rating 84	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_HK_R84	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HK	Rating 84	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
CORP_ALL_0086_CT_AIRB_HR_R84	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HR	Rating 84	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_HU_R84	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HU	Rating 84	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_IE_R84	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IE	Rating 84	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_IL_R84	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IL	Rating 84	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_IT_R84	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IT	Rating 84	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_JP_R84	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	JP	Rating 84	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_KR_R84	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	KR	Rating 84	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_LT_R84	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LT	Rating 84	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_LU_R84	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LU	Rating 84	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_LV_R84	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LV	Rating 84	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_MT_R84	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	MT	Rating 84	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_NL_R84	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	NL	Rating 84	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_NO_R84	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	NO	Rating 84	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_PL_R84	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	PL	Rating 84	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_PT_R84	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	PT	Rating 84	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_RO_R84	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	RO	Rating 84	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_RU_R84	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	RU	Rating 84	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_SE_R84	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SE	Rating 84	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_SG_R84	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SG	Rating 84	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_SI_R84	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SI	Rating 84	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_SK_R84	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SK	Rating 84	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_TR_R84	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	TR	Rating 84	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
CORP_ALL_0086_CT_AIRB_US_R84	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	US	Rating 84	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_x2_R84	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Other countries	Rating 84	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_x0_R85	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 85	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_AT_R85	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	AT	Rating 85	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_AU_R85	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	AU	Rating 85	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_BE_R85	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BE	Rating 85	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_BG_R85	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BG	Rating 85	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_BR_R85	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BR	Rating 85	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_CA_R85	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CA	Rating 85	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_CH_R85	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CH	Rating 85	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_CN_R85	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CN	Rating 85	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_CY_R85	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CY	Rating 85	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_CZ_R85	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CZ	Rating 85	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_DE_R85	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	DE	Rating 85	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_DK_R85	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	DK	Rating 85	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_EE_R85	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	EE	Rating 85	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_ES_R85	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	ES	Rating 85	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_FI_R85	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	FI	Rating 85	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_FR_R85	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	FR	Rating 85	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_GB_R85	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	GB	Rating 85	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_GR_R85	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	GR	Rating 85	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_HK_R85	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HK	Rating 85	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
CORP_ALL_0086_CT_AIRB_HR_R85	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HR	Rating 85	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_HU_R85	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HU	Rating 85	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_IE_R85	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IE	Rating 85	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_IL_R85	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IL	Rating 85	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_IT_R85	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IT	Rating 85	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_JP_R85	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	JP	Rating 85	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_KR_R85	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	KR	Rating 85	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_LT_R85	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LT	Rating 85	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_LU_R85	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LU	Rating 85	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_LV_R85	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LV	Rating 85	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_MT_R85	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	MT	Rating 85	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_NL_R85	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	NL	Rating 85	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_NO_R85	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	NO	Rating 85	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_PL_R85	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	PL	Rating 85	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_PT_R85	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	PT	Rating 85	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_RO_R85	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	RO	Rating 85	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_RU_R85	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	RU	Rating 85	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_SE_R85	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SE	Rating 85	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_SG_R85	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SG	Rating 85	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_SI_R85	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SI	Rating 85	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_SK_R85	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SK	Rating 85	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_TR_R85	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	TR	Rating 85	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
CORP_ALL_0086_CT_AIRB_US_R85	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	US	Rating 85	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_x2_R85	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Other countries	Rating 85	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_x0_R86	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 86	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_AT_R86	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	AT	Rating 86	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_AU_R86	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	AU	Rating 86	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_BE_R86	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BE	Rating 86	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_BG_R86	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BG	Rating 86	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_BR_R86	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BR	Rating 86	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_CA_R86	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CA	Rating 86	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_CH_R86	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CH	Rating 86	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_CN_R86	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CN	Rating 86	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_CY_R86	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CY	Rating 86	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_CZ_R86	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CZ	Rating 86	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_DE_R86	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	DE	Rating 86	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_DK_R86	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	DK	Rating 86	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_EE_R86	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	EE	Rating 86	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_ES_R86	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	ES	Rating 86	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_FI_R86	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	FI	Rating 86	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_FR_R86	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	FR	Rating 86	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_GB_R86	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	GB	Rating 86	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_GR_R86	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	GR	Rating 86	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_HK_R86	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HK	Rating 86	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
CORP_ALL_0086_CT_AIRB_HR_R86	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HR	Rating 86	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_HU_R86	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HU	Rating 86	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_IE_R86	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IE	Rating 86	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_IL_R86	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IL	Rating 86	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_IT_R86	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IT	Rating 86	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_JP_R86	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	JP	Rating 86	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_KR_R86	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	KR	Rating 86	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_LT_R86	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LT	Rating 86	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_LU_R86	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LU	Rating 86	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_LV_R86	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LV	Rating 86	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_MT_R86	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	MT	Rating 86	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_NL_R86	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	NL	Rating 86	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_NO_R86	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	NO	Rating 86	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_PL_R86	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	PL	Rating 86	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_PT_R86	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	PT	Rating 86	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_RO_R86	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	RO	Rating 86	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_RU_R86	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	RU	Rating 86	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_SE_R86	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SE	Rating 86	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_SG_R86	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SG	Rating 86	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_SI_R86	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SI	Rating 86	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_SK_R86	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SK	Rating 86	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_TR_R86	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	TR	Rating 86	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
CORP_ALL_0086_CT_AIRB_US_R86	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	US	Rating 86	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_x2_R86	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Other countries	Rating 86	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_x0_R87	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 87	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_AT_R87	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	AT	Rating 87	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_AU_R87	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	AU	Rating 87	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_BE_R87	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BE	Rating 87	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_BG_R87	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BG	Rating 87	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_BR_R87	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BR	Rating 87	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_CA_R87	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CA	Rating 87	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_CH_R87	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CH	Rating 87	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_CN_R87	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CN	Rating 87	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_CY_R87	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CY	Rating 87	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_CZ_R87	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CZ	Rating 87	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_DE_R87	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	DE	Rating 87	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_DK_R87	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	DK	Rating 87	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_EE_R87	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	EE	Rating 87	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_ES_R87	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	ES	Rating 87	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_FI_R87	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	FI	Rating 87	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_FR_R87	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	FR	Rating 87	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_GB_R87	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	GB	Rating 87	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_GR_R87	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	GR	Rating 87	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_HK_R87	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HK	Rating 87	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
CORP_ALL_0086_CT_AIRB_HR_R87	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HR	Rating 87	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_HU_R87	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HU	Rating 87	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_IE_R87	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IE	Rating 87	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_IL_R87	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IL	Rating 87	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_IT_R87	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IT	Rating 87	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_JP_R87	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	JP	Rating 87	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_KR_R87	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	KR	Rating 87	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_LT_R87	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LT	Rating 87	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_LU_R87	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LU	Rating 87	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_LV_R87	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LV	Rating 87	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_MT_R87	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	MT	Rating 87	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_NL_R87	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	NL	Rating 87	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_NO_R87	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	NO	Rating 87	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_PL_R87	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	PL	Rating 87	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_PT_R87	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	PT	Rating 87	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_RO_R87	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	RO	Rating 87	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_RU_R87	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	RU	Rating 87	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_SE_R87	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SE	Rating 87	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_SG_R87	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SG	Rating 87	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_SI_R87	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SI	Rating 87	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_SK_R87	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SK	Rating 87	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_TR_R87	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	TR	Rating 87	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
CORP_ALL_0086_CT_AIRB_US_R87	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	US	Rating 87	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_x2_R87	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Other countries	Rating 87	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_x0_R88	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 88	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_AT_R88	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	AT	Rating 88	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_AU_R88	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	AU	Rating 88	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_BE_R88	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BE	Rating 88	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_BG_R88	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BG	Rating 88	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_BR_R88	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BR	Rating 88	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_CA_R88	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CA	Rating 88	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_CH_R88	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CH	Rating 88	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_CN_R88	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CN	Rating 88	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_CY_R88	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CY	Rating 88	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_CZ_R88	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CZ	Rating 88	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_DE_R88	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	DE	Rating 88	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_DK_R88	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	DK	Rating 88	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_EE_R88	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	EE	Rating 88	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_ES_R88	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	ES	Rating 88	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_FI_R88	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	FI	Rating 88	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_FR_R88	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	FR	Rating 88	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_GB_R88	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	GB	Rating 88	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_GR_R88	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	GR	Rating 88	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_HK_R88	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HK	Rating 88	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
CORP_ALL_0086_CT_AIRB_HR_R88	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HR	Rating 88	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_HU_R88	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HU	Rating 88	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_IE_R88	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IE	Rating 88	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_IL_R88	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IL	Rating 88	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_IT_R88	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IT	Rating 88	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_JP_R88	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	JP	Rating 88	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_KR_R88	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	KR	Rating 88	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_LT_R88	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LT	Rating 88	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_LU_R88	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LU	Rating 88	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_LV_R88	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LV	Rating 88	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_MT_R88	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	MT	Rating 88	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_NL_R88	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	NL	Rating 88	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_NO_R88	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	NO	Rating 88	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_PL_R88	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	PL	Rating 88	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_PT_R88	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	PT	Rating 88	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_RO_R88	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	RO	Rating 88	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_RU_R88	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	RU	Rating 88	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_SE_R88	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SE	Rating 88	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_SG_R88	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SG	Rating 88	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_SI_R88	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SI	Rating 88	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_SK_R88	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SK	Rating 88	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_TR_R88	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	TR	Rating 88	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
CORP_ALL_0086_CT_AIRB_US_R88	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	US	Rating 88	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_x2_R88	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Other countries	Rating 88	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_x0_R89	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 89	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_AT_R89	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	AT	Rating 89	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_AU_R89	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	AU	Rating 89	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_BE_R89	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BE	Rating 89	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_BG_R89	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BG	Rating 89	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_BR_R89	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BR	Rating 89	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_CA_R89	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CA	Rating 89	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_CH_R89	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CH	Rating 89	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_CN_R89	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CN	Rating 89	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_CY_R89	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CY	Rating 89	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_CZ_R89	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CZ	Rating 89	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_DE_R89	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	DE	Rating 89	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_DK_R89	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	DK	Rating 89	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_EE_R89	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	EE	Rating 89	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_ES_R89	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	ES	Rating 89	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_FI_R89	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	FI	Rating 89	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_FR_R89	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	FR	Rating 89	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_GB_R89	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	GB	Rating 89	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_GR_R89	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	GR	Rating 89	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_HK_R89	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HK	Rating 89	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
CORP_ALL_0086_CT_AIRB_HR_R89	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HR	Rating 89	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_HU_R89	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HU	Rating 89	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_IE_R89	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IE	Rating 89	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_IL_R89	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IL	Rating 89	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_IT_R89	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IT	Rating 89	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_JP_R89	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	JP	Rating 89	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_KR_R89	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	KR	Rating 89	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_LT_R89	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LT	Rating 89	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_LU_R89	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LU	Rating 89	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_LV_R89	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LV	Rating 89	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_MT_R89	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	MT	Rating 89	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_NL_R89	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	NL	Rating 89	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_NO_R89	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	NO	Rating 89	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_PL_R89	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	PL	Rating 89	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_PT_R89	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	PT	Rating 89	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_RO_R89	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	RO	Rating 89	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_RU_R89	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	RU	Rating 89	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_SE_R89	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SE	Rating 89	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_SG_R89	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SG	Rating 89	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_SI_R89	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SI	Rating 89	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_SK_R89	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SK	Rating 89	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_TR_R89	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	TR	Rating 89	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
CORP_ALL_0086_CT_AIRB_US_R89	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	US	Rating 89	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_x2_R89	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Other countries	Rating 89	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_x0_R90	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 90	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_AT_R90	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	AT	Rating 90	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_AU_R90	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	AU	Rating 90	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_BE_R90	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BE	Rating 90	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_BG_R90	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BG	Rating 90	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_BR_R90	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BR	Rating 90	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_CA_R90	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CA	Rating 90	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_CH_R90	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CH	Rating 90	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_CN_R90	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CN	Rating 90	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_CY_R90	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CY	Rating 90	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_CZ_R90	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CZ	Rating 90	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_DE_R90	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	DE	Rating 90	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_DK_R90	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	DK	Rating 90	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_EE_R90	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	EE	Rating 90	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_ES_R90	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	ES	Rating 90	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_FI_R90	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	FI	Rating 90	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_FR_R90	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	FR	Rating 90	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_GB_R90	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	GB	Rating 90	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_GR_R90	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	GR	Rating 90	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_HK_R90	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HK	Rating 90	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
CORP_ALL_0086_CT_AIRB_HR_R90	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HR	Rating 90	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_HU_R90	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HU	Rating 90	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_IE_R90	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IE	Rating 90	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_IL_R90	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IL	Rating 90	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_IT_R90	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IT	Rating 90	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_JP_R90	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	JP	Rating 90	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_KR_R90	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	KR	Rating 90	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_LT_R90	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LT	Rating 90	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_LU_R90	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LU	Rating 90	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_LV_R90	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LV	Rating 90	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_MT_R90	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	MT	Rating 90	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_NL_R90	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	NL	Rating 90	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_NO_R90	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	NO	Rating 90	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_PL_R90	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	PL	Rating 90	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_PT_R90	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	PT	Rating 90	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_RO_R90	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	RO	Rating 90	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_RU_R90	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	RU	Rating 90	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_SE_R90	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SE	Rating 90	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_SG_R90	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SG	Rating 90	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_SI_R90	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SI	Rating 90	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_SK_R90	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SK	Rating 90	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_TR_R90	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	TR	Rating 90	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
CORP_ALL_0086_CT_AIRB_US_R90	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	US	Rating 90	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_x2_R90	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Other countries	Rating 90	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_x0_R91	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 91	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_AT_R91	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	AT	Rating 91	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_AU_R91	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	AU	Rating 91	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_BE_R91	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BE	Rating 91	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_BG_R91	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BG	Rating 91	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_BR_R91	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BR	Rating 91	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_CA_R91	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CA	Rating 91	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_CH_R91	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CH	Rating 91	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_CN_R91	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CN	Rating 91	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_CY_R91	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CY	Rating 91	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_CZ_R91	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CZ	Rating 91	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_DE_R91	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	DE	Rating 91	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_DK_R91	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	DK	Rating 91	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_EE_R91	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	EE	Rating 91	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_ES_R91	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	ES	Rating 91	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_FI_R91	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	FI	Rating 91	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_FR_R91	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	FR	Rating 91	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_GB_R91	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	GB	Rating 91	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_GR_R91	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	GR	Rating 91	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_HK_R91	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HK	Rating 91	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
CORP_ALL_0086_CT_AIRB_HR_R91	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HR	Rating 91	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_HU_R91	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HU	Rating 91	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_IE_R91	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IE	Rating 91	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_IL_R91	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IL	Rating 91	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_IT_R91	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IT	Rating 91	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_JP_R91	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	JP	Rating 91	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_KR_R91	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	KR	Rating 91	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_LT_R91	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LT	Rating 91	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_LU_R91	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LU	Rating 91	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_LV_R91	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LV	Rating 91	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_MT_R91	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	MT	Rating 91	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_NL_R91	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	NL	Rating 91	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_NO_R91	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	NO	Rating 91	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_PL_R91	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	PL	Rating 91	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_PT_R91	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	PT	Rating 91	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_RO_R91	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	RO	Rating 91	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_RU_R91	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	RU	Rating 91	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_SE_R91	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SE	Rating 91	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_SG_R91	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SG	Rating 91	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_SI_R91	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SI	Rating 91	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_SK_R91	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SK	Rating 91	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_TR_R91	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	TR	Rating 91	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
CORP_ALL_0086_CT_AIRB_US_R91	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	US	Rating 91	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_x2_R91	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Other countries	Rating 91	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_x0_R92	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 92	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_AT_R92	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	AT	Rating 92	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_AU_R92	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	AU	Rating 92	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_BE_R92	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BE	Rating 92	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_BG_R92	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BG	Rating 92	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_BR_R92	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BR	Rating 92	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_CA_R92	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CA	Rating 92	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_CH_R92	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CH	Rating 92	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_CN_R92	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CN	Rating 92	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_CY_R92	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CY	Rating 92	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_CZ_R92	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CZ	Rating 92	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_DE_R92	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	DE	Rating 92	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_DK_R92	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	DK	Rating 92	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_EE_R92	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	EE	Rating 92	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_ES_R92	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	ES	Rating 92	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_FI_R92	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	FI	Rating 92	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_FR_R92	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	FR	Rating 92	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_GB_R92	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	GB	Rating 92	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_GR_R92	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	GR	Rating 92	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_HK_R92	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HK	Rating 92	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
CORP_ALL_0086_CT_AIRB_HR_R92	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HR	Rating 92	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_HU_R92	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HU	Rating 92	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_IE_R92	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IE	Rating 92	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_IL_R92	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IL	Rating 92	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_IT_R92	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IT	Rating 92	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_JP_R92	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	JP	Rating 92	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_KR_R92	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	KR	Rating 92	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_LT_R92	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LT	Rating 92	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_LU_R92	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LU	Rating 92	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_LV_R92	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LV	Rating 92	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_MT_R92	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	MT	Rating 92	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_NL_R92	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	NL	Rating 92	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_NO_R92	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	NO	Rating 92	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_PL_R92	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	PL	Rating 92	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_PT_R92	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	PT	Rating 92	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_RO_R92	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	RO	Rating 92	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_RU_R92	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	RU	Rating 92	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_SE_R92	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SE	Rating 92	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_SG_R92	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SG	Rating 92	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_SI_R92	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SI	Rating 92	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_SK_R92	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SK	Rating 92	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_TR_R92	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	TR	Rating 92	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
CORP_ALL_0086_CT_AIRB_US_R92	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	US	Rating 92	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_x2_R92	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Other countries	Rating 92	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_x0_R93	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 93	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_AT_R93	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	AT	Rating 93	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_AU_R93	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	AU	Rating 93	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_BE_R93	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BE	Rating 93	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_BG_R93	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BG	Rating 93	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_BR_R93	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BR	Rating 93	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_CA_R93	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CA	Rating 93	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_CH_R93	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CH	Rating 93	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_CN_R93	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CN	Rating 93	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_CY_R93	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CY	Rating 93	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_CZ_R93	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CZ	Rating 93	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_DE_R93	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	DE	Rating 93	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_DK_R93	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	DK	Rating 93	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_EE_R93	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	EE	Rating 93	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_ES_R93	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	ES	Rating 93	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_FI_R93	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	FI	Rating 93	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_FR_R93	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	FR	Rating 93	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_GB_R93	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	GB	Rating 93	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_GR_R93	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	GR	Rating 93	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_HK_R93	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HK	Rating 93	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
CORP_ALL_0086_CT_AIRB_HR_R93	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HR	Rating 93	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_HU_R93	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HU	Rating 93	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_IE_R93	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IE	Rating 93	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_IL_R93	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IL	Rating 93	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_IT_R93	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IT	Rating 93	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_JP_R93	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	JP	Rating 93	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_KR_R93	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	KR	Rating 93	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_LT_R93	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LT	Rating 93	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_LU_R93	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LU	Rating 93	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_LV_R93	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LV	Rating 93	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_MT_R93	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	MT	Rating 93	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_NL_R93	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	NL	Rating 93	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_NO_R93	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	NO	Rating 93	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_PL_R93	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	PL	Rating 93	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_PT_R93	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	PT	Rating 93	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_RO_R93	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	RO	Rating 93	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_RU_R93	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	RU	Rating 93	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_SE_R93	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SE	Rating 93	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_SG_R93	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SG	Rating 93	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_SI_R93	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SI	Rating 93	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_SK_R93	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SK	Rating 93	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_TR_R93	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	TR	Rating 93	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
CORP_ALL_0086_CT_AIRB_US_R93	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	US	Rating 93	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_x2_R93	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Other countries	Rating 93	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_x0_R94	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 94	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_AT_R94	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	AT	Rating 94	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_AU_R94	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	AU	Rating 94	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_BE_R94	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BE	Rating 94	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_BG_R94	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BG	Rating 94	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_BR_R94	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BR	Rating 94	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_CA_R94	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CA	Rating 94	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_CH_R94	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CH	Rating 94	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_CN_R94	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CN	Rating 94	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_CY_R94	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CY	Rating 94	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_CZ_R94	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CZ	Rating 94	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_DE_R94	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	DE	Rating 94	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_DK_R94	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	DK	Rating 94	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_EE_R94	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	EE	Rating 94	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_ES_R94	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	ES	Rating 94	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_FI_R94	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	FI	Rating 94	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_FR_R94	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	FR	Rating 94	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_GB_R94	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	GB	Rating 94	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_GR_R94	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	GR	Rating 94	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_HK_R94	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HK	Rating 94	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
CORP_ALL_0086_CT_AIRB_HR_R94	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HR	Rating 94	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_HU_R94	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HU	Rating 94	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_IE_R94	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IE	Rating 94	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_IL_R94	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IL	Rating 94	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_IT_R94	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IT	Rating 94	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_JP_R94	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	JP	Rating 94	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_KR_R94	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	KR	Rating 94	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_LT_R94	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LT	Rating 94	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_LU_R94	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LU	Rating 94	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_LV_R94	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LV	Rating 94	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_MT_R94	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	MT	Rating 94	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_NL_R94	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	NL	Rating 94	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_NO_R94	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	NO	Rating 94	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_PL_R94	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	PL	Rating 94	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_PT_R94	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	PT	Rating 94	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_RO_R94	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	RO	Rating 94	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_RU_R94	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	RU	Rating 94	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_SE_R94	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SE	Rating 94	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_SG_R94	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SG	Rating 94	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_SI_R94	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SI	Rating 94	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_SK_R94	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SK	Rating 94	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_TR_R94	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	TR	Rating 94	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
CORP_ALL_0086_CT_AIRB_US_R94	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	US	Rating 94	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_x2_R94	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Other countries	Rating 94	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_x0_R95	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 95	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_AT_R95	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	AT	Rating 95	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_AU_R95	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	AU	Rating 95	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_BE_R95	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BE	Rating 95	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_BG_R95	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BG	Rating 95	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_BR_R95	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BR	Rating 95	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_CA_R95	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CA	Rating 95	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_CH_R95	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CH	Rating 95	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_CN_R95	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CN	Rating 95	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_CY_R95	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CY	Rating 95	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_CZ_R95	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CZ	Rating 95	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_DE_R95	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	DE	Rating 95	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_DK_R95	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	DK	Rating 95	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_EE_R95	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	EE	Rating 95	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_ES_R95	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	ES	Rating 95	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_FI_R95	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	FI	Rating 95	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_FR_R95	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	FR	Rating 95	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_GB_R95	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	GB	Rating 95	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_GR_R95	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	GR	Rating 95	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_HK_R95	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HK	Rating 95	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
CORP_ALL_0086_CT_AIRB_HR_R95	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HR	Rating 95	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_HU_R95	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HU	Rating 95	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_IE_R95	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IE	Rating 95	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_IL_R95	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IL	Rating 95	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_IT_R95	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IT	Rating 95	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_JP_R95	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	JP	Rating 95	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_KR_R95	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	KR	Rating 95	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_LT_R95	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LT	Rating 95	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_LU_R95	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LU	Rating 95	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_LV_R95	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LV	Rating 95	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_MT_R95	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	MT	Rating 95	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_NL_R95	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	NL	Rating 95	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_NO_R95	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	NO	Rating 95	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_PL_R95	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	PL	Rating 95	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_PT_R95	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	PT	Rating 95	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_RO_R95	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	RO	Rating 95	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_RU_R95	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	RU	Rating 95	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_SE_R95	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SE	Rating 95	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_SG_R95	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SG	Rating 95	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_SI_R95	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SI	Rating 95	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_SK_R95	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SK	Rating 95	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_TR_R95	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	TR	Rating 95	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
CORP_ALL_0086_CT_AIRB_US_R95	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	US	Rating 95	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_x2_R95	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Other countries	Rating 95	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_x0_R96	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 96	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_AT_R96	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	AT	Rating 96	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_AU_R96	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	AU	Rating 96	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_BE_R96	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BE	Rating 96	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_BG_R96	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BG	Rating 96	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_BR_R96	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BR	Rating 96	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_CA_R96	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CA	Rating 96	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_CH_R96	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CH	Rating 96	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_CN_R96	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CN	Rating 96	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_CY_R96	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CY	Rating 96	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_CZ_R96	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CZ	Rating 96	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_DE_R96	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	DE	Rating 96	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_DK_R96	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	DK	Rating 96	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_EE_R96	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	EE	Rating 96	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_ES_R96	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	ES	Rating 96	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_FI_R96	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	FI	Rating 96	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_FR_R96	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	FR	Rating 96	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_GB_R96	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	GB	Rating 96	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_GR_R96	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	GR	Rating 96	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_HK_R96	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HK	Rating 96	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
CORP_ALL_0086_CT_AIRB_HR_R96	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HR	Rating 96	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_HU_R96	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HU	Rating 96	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_IE_R96	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IE	Rating 96	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_IL_R96	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IL	Rating 96	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_IT_R96	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IT	Rating 96	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_JP_R96	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	JP	Rating 96	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_KR_R96	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	KR	Rating 96	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_LT_R96	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LT	Rating 96	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_LU_R96	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LU	Rating 96	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_LV_R96	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LV	Rating 96	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_MT_R96	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	MT	Rating 96	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_NL_R96	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	NL	Rating 96	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_NO_R96	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	NO	Rating 96	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_PL_R96	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	PL	Rating 96	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_PT_R96	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	PT	Rating 96	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_RO_R96	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	RO	Rating 96	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_RU_R96	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	RU	Rating 96	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_SE_R96	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SE	Rating 96	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_SG_R96	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SG	Rating 96	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_SI_R96	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SI	Rating 96	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_SK_R96	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SK	Rating 96	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_TR_R96	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	TR	Rating 96	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
CORP_ALL_0086_CT_AIRB_US_R96	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	US	Rating 96	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_x2_R96	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Other countries	Rating 96	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_x0_R97	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 97	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_AT_R97	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	AT	Rating 97	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_AU_R97	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	AU	Rating 97	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_BE_R97	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BE	Rating 97	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_BG_R97	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BG	Rating 97	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_BR_R97	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BR	Rating 97	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_CA_R97	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CA	Rating 97	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_CH_R97	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CH	Rating 97	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_CN_R97	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CN	Rating 97	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_CY_R97	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CY	Rating 97	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_CZ_R97	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CZ	Rating 97	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_DE_R97	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	DE	Rating 97	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_DK_R97	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	DK	Rating 97	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_EE_R97	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	EE	Rating 97	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_ES_R97	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	ES	Rating 97	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_FI_R97	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	FI	Rating 97	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_FR_R97	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	FR	Rating 97	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_GB_R97	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	GB	Rating 97	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_GR_R97	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	GR	Rating 97	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_HK_R97	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HK	Rating 97	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
CORP_ALL_0086_CT_AIRB_HR_R97	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HR	Rating 97	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_HU_R97	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HU	Rating 97	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_IE_R97	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IE	Rating 97	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_IL_R97	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IL	Rating 97	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_IT_R97	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IT	Rating 97	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_JP_R97	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	JP	Rating 97	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_KR_R97	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	KR	Rating 97	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_LT_R97	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LT	Rating 97	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_LU_R97	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LU	Rating 97	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_LV_R97	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LV	Rating 97	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_MT_R97	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	MT	Rating 97	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_NL_R97	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	NL	Rating 97	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_NO_R97	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	NO	Rating 97	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_PL_R97	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	PL	Rating 97	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_PT_R97	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	PT	Rating 97	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_RO_R97	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	RO	Rating 97	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_RU_R97	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	RU	Rating 97	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_SE_R97	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SE	Rating 97	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_SG_R97	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SG	Rating 97	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_SI_R97	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SI	Rating 97	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_SK_R97	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SK	Rating 97	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_TR_R97	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	TR	Rating 97	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
CORP_ALL_0086_CT_AIRB_US_R97	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	US	Rating 97	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_x2_R97	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Other countries	Rating 97	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_x0_R98	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 98	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_AT_R98	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	AT	Rating 98	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_AU_R98	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	AU	Rating 98	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_BE_R98	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BE	Rating 98	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_BG_R98	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BG	Rating 98	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_BR_R98	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BR	Rating 98	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_CA_R98	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CA	Rating 98	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_CH_R98	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CH	Rating 98	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_CN_R98	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CN	Rating 98	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_CY_R98	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CY	Rating 98	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_CZ_R98	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CZ	Rating 98	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_DE_R98	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	DE	Rating 98	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_DK_R98	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	DK	Rating 98	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_EE_R98	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	EE	Rating 98	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_ES_R98	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	ES	Rating 98	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_FI_R98	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	FI	Rating 98	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_FR_R98	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	FR	Rating 98	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_GB_R98	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	GB	Rating 98	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_GR_R98	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	GR	Rating 98	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_HK_R98	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HK	Rating 98	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
CORP_ALL_0086_CT_AIRB_HR_R98	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HR	Rating 98	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_HU_R98	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HU	Rating 98	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_IE_R98	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IE	Rating 98	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_IL_R98	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IL	Rating 98	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_IT_R98	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IT	Rating 98	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_JP_R98	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	JP	Rating 98	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_KR_R98	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	KR	Rating 98	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_LT_R98	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LT	Rating 98	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_LU_R98	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LU	Rating 98	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_LV_R98	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LV	Rating 98	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_MT_R98	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	MT	Rating 98	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_NL_R98	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	NL	Rating 98	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_NO_R98	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	NO	Rating 98	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_PL_R98	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	PL	Rating 98	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_PT_R98	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	PT	Rating 98	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_RO_R98	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	RO	Rating 98	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_RU_R98	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	RU	Rating 98	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_SE_R98	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SE	Rating 98	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_SG_R98	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SG	Rating 98	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_SI_R98	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SI	Rating 98	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_SK_R98	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SK	Rating 98	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_TR_R98	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	TR	Rating 98	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
CORP_ALL_0086_CT_AIRB_US_R98	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	US	Rating 98	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_x2_R98	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Other countries	Rating 98	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_x0_R99	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 99	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_AT_R99	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	AT	Rating 99	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_AU_R99	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	AU	Rating 99	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_BE_R99	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BE	Rating 99	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_BG_R99	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BG	Rating 99	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_BR_R99	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BR	Rating 99	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_CA_R99	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CA	Rating 99	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_CH_R99	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CH	Rating 99	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_CN_R99	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CN	Rating 99	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_CY_R99	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CY	Rating 99	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_CZ_R99	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CZ	Rating 99	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_DE_R99	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	DE	Rating 99	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_DK_R99	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	DK	Rating 99	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_EE_R99	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	EE	Rating 99	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_ES_R99	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	ES	Rating 99	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_FI_R99	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	FI	Rating 99	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_FR_R99	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	FR	Rating 99	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_GB_R99	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	GB	Rating 99	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_GR_R99	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	GR	Rating 99	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_HK_R99	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HK	Rating 99	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
CORP_ALL_0086_CT_AIRB_HR_R99	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HR	Rating 99	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_HU_R99	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HU	Rating 99	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_IE_R99	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IE	Rating 99	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_IL_R99	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IL	Rating 99	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_IT_R99	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IT	Rating 99	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_JP_R99	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	JP	Rating 99	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_KR_R99	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	KR	Rating 99	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_LT_R99	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LT	Rating 99	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_LU_R99	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LU	Rating 99	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_LV_R99	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LV	Rating 99	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_MT_R99	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	MT	Rating 99	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_NL_R99	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	NL	Rating 99	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_NO_R99	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	NO	Rating 99	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_PL_R99	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	PL	Rating 99	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_PT_R99	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	PT	Rating 99	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_RO_R99	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	RO	Rating 99	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_RU_R99	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	RU	Rating 99	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_SE_R99	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SE	Rating 99	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_SG_R99	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SG	Rating 99	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_SI_R99	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SI	Rating 99	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_SK_R99	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SK	Rating 99	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_TR_R99	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	TR	Rating 99	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
CORP_ALL_0086_CT_AIRB_US_R99	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	US	Rating 99	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_AIRB_x2_R99	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Other countries	Rating 99	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_x0_R01	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 1	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_AT_R01	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	AT	Rating 1	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_AU_R01	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	AU	Rating 1	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_BE_R01	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BE	Rating 1	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_BG_R01	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BG	Rating 1	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_BR_R01	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BR	Rating 1	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_CA_R01	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CA	Rating 1	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_CH_R01	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CH	Rating 1	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_CN_R01	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CN	Rating 1	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_CY_R01	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CY	Rating 1	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_CZ_R01	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CZ	Rating 1	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_DE_R01	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	DE	Rating 1	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_DK_R01	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	DK	Rating 1	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_EE_R01	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	EE	Rating 1	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_ES_R01	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	ES	Rating 1	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_FI_R01	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	FI	Rating 1	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_FR_R01	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	FR	Rating 1	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_GB_R01	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	GB	Rating 1	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_GR_R01	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	GR	Rating 1	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_HK_R01	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HK	Rating 1	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
MORT_ALL_0094_CT_AIRB_HR_R01	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HR	Rating 1	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_HU_R01	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HU	Rating 1	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_IE_R01	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IE	Rating 1	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_IL_R01	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IL	Rating 1	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_IT_R01	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IT	Rating 1	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_JP_R01	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	JP	Rating 1	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_KR_R01	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	KR	Rating 1	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_LT_R01	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LT	Rating 1	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_LU_R01	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LU	Rating 1	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_LV_R01	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LV	Rating 1	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_MT_R01	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	MT	Rating 1	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_NL_R01	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	NL	Rating 1	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_NO_R01	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	NO	Rating 1	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_PL_R01	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	PL	Rating 1	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_PT_R01	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	PT	Rating 1	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_RO_R01	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	RO	Rating 1	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_RU_R01	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	RU	Rating 1	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_SE_R01	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SE	Rating 1	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_SG_R01	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SG	Rating 1	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_SI_R01	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SI	Rating 1	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_SK_R01	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SK	Rating 1	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_TR_R01	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	TR	Rating 1	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
MORT_ALL_0094_CT_AIRB_US_R01	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	US	Rating 1	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_x2_R01	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Other countries	Rating 1	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_x0_R02	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 2	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_AT_R02	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	AT	Rating 2	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_AU_R02	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	AU	Rating 2	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_BE_R02	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BE	Rating 2	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_BG_R02	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BG	Rating 2	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_BR_R02	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BR	Rating 2	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_CA_R02	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CA	Rating 2	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_CH_R02	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CH	Rating 2	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_CN_R02	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CN	Rating 2	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_CY_R02	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CY	Rating 2	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_CZ_R02	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CZ	Rating 2	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_DE_R02	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	DE	Rating 2	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_DK_R02	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	DK	Rating 2	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_EE_R02	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	EE	Rating 2	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_ES_R02	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	ES	Rating 2	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_FI_R02	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	FI	Rating 2	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_FR_R02	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	FR	Rating 2	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_GB_R02	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	GB	Rating 2	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_GR_R02	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	GR	Rating 2	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_HK_R02	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HK	Rating 2	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
MORT_ALL_0094_CT_AIRB_HR_R02	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HR	Rating 2	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_HU_R02	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HU	Rating 2	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_IE_R02	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IE	Rating 2	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_IL_R02	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IL	Rating 2	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_IT_R02	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IT	Rating 2	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_JP_R02	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	JP	Rating 2	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_KR_R02	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	KR	Rating 2	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_LT_R02	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LT	Rating 2	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_LU_R02	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LU	Rating 2	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_LV_R02	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LV	Rating 2	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_MT_R02	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	MT	Rating 2	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_NL_R02	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	NL	Rating 2	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_NO_R02	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	NO	Rating 2	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_PL_R02	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	PL	Rating 2	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_PT_R02	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	PT	Rating 2	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_RO_R02	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	RO	Rating 2	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_RU_R02	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	RU	Rating 2	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_SE_R02	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SE	Rating 2	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_SG_R02	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SG	Rating 2	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_SI_R02	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SI	Rating 2	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_SK_R02	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SK	Rating 2	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_TR_R02	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	TR	Rating 2	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
MORT_ALL_0094_CT_AIRB_US_R02	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	US	Rating 2	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_x2_R02	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Other countries	Rating 2	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_x0_R03	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 3	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_AT_R03	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	AT	Rating 3	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_AU_R03	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	AU	Rating 3	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_BE_R03	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BE	Rating 3	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_BG_R03	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BG	Rating 3	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_BR_R03	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BR	Rating 3	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_CA_R03	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CA	Rating 3	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_CH_R03	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CH	Rating 3	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_CN_R03	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CN	Rating 3	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_CY_R03	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CY	Rating 3	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_CZ_R03	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CZ	Rating 3	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_DE_R03	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	DE	Rating 3	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_DK_R03	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	DK	Rating 3	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_EE_R03	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	EE	Rating 3	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_ES_R03	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	ES	Rating 3	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_FI_R03	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	FI	Rating 3	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_FR_R03	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	FR	Rating 3	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_GB_R03	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	GB	Rating 3	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_GR_R03	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	GR	Rating 3	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_HK_R03	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HK	Rating 3	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
MORT_ALL_0094_CT_AIRB_HR_R03	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HR	Rating 3	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_HU_R03	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HU	Rating 3	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_IE_R03	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IE	Rating 3	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_IL_R03	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IL	Rating 3	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_IT_R03	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IT	Rating 3	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_JP_R03	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	JP	Rating 3	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_KR_R03	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	KR	Rating 3	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_LT_R03	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LT	Rating 3	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_LU_R03	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LU	Rating 3	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_LV_R03	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LV	Rating 3	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_MT_R03	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	MT	Rating 3	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_NL_R03	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	NL	Rating 3	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_NO_R03	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	NO	Rating 3	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_PL_R03	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	PL	Rating 3	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_PT_R03	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	PT	Rating 3	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_RO_R03	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	RO	Rating 3	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_RU_R03	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	RU	Rating 3	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_SE_R03	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SE	Rating 3	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_SG_R03	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SG	Rating 3	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_SI_R03	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SI	Rating 3	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_SK_R03	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SK	Rating 3	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_TR_R03	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	TR	Rating 3	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
MORT_ALL_0094_CT_AIRB_US_R03	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	US	Rating 3	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_x2_R03	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Other countries	Rating 3	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_x0_R04	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 4	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_AT_R04	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	AT	Rating 4	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_AU_R04	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	AU	Rating 4	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_BE_R04	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BE	Rating 4	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_BG_R04	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BG	Rating 4	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_BR_R04	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BR	Rating 4	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_CA_R04	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CA	Rating 4	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_CH_R04	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CH	Rating 4	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_CN_R04	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CN	Rating 4	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_CY_R04	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CY	Rating 4	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_CZ_R04	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CZ	Rating 4	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_DE_R04	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	DE	Rating 4	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_DK_R04	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	DK	Rating 4	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_EE_R04	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	EE	Rating 4	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_ES_R04	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	ES	Rating 4	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_FI_R04	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	FI	Rating 4	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_FR_R04	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	FR	Rating 4	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_GB_R04	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	GB	Rating 4	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_GR_R04	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	GR	Rating 4	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_HK_R04	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HK	Rating 4	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
MORT_ALL_0094_CT_AIRB_HR_R04	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HR	Rating 4	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_HU_R04	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HU	Rating 4	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_IE_R04	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IE	Rating 4	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_IL_R04	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IL	Rating 4	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_IT_R04	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IT	Rating 4	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_JP_R04	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	JP	Rating 4	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_KR_R04	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	KR	Rating 4	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_LT_R04	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LT	Rating 4	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_LU_R04	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LU	Rating 4	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_LV_R04	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LV	Rating 4	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_MT_R04	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	MT	Rating 4	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_NL_R04	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	NL	Rating 4	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_NO_R04	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	NO	Rating 4	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_PL_R04	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	PL	Rating 4	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_PT_R04	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	PT	Rating 4	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_RO_R04	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	RO	Rating 4	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_RU_R04	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	RU	Rating 4	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_SE_R04	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SE	Rating 4	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_SG_R04	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SG	Rating 4	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_SI_R04	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SI	Rating 4	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_SK_R04	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SK	Rating 4	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_TR_R04	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	TR	Rating 4	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
MORT_ALL_0094_CT_AIRB_US_R04	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	US	Rating 4	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_x2_R04	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Other countries	Rating 4	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_x0_R05	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 5	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_AT_R05	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	AT	Rating 5	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_AU_R05	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	AU	Rating 5	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_BE_R05	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BE	Rating 5	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_BG_R05	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BG	Rating 5	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_BR_R05	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BR	Rating 5	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_CA_R05	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CA	Rating 5	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_CH_R05	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CH	Rating 5	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_CN_R05	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CN	Rating 5	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_CY_R05	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CY	Rating 5	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_CZ_R05	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CZ	Rating 5	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_DE_R05	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	DE	Rating 5	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_DK_R05	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	DK	Rating 5	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_EE_R05	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	EE	Rating 5	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_ES_R05	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	ES	Rating 5	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_FI_R05	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	FI	Rating 5	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_FR_R05	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	FR	Rating 5	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_GB_R05	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	GB	Rating 5	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_GR_R05	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	GR	Rating 5	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_HK_R05	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HK	Rating 5	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
MORT_ALL_0094_CT_AIRB_HR_R05	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HR	Rating 5	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_HU_R05	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HU	Rating 5	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_IE_R05	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IE	Rating 5	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_IL_R05	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IL	Rating 5	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_IT_R05	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IT	Rating 5	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_JP_R05	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	JP	Rating 5	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_KR_R05	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	KR	Rating 5	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_LT_R05	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LT	Rating 5	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_LU_R05	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LU	Rating 5	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_LV_R05	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LV	Rating 5	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_MT_R05	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	MT	Rating 5	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_NL_R05	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	NL	Rating 5	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_NO_R05	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	NO	Rating 5	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_PL_R05	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	PL	Rating 5	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_PT_R05	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	PT	Rating 5	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_RO_R05	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	RO	Rating 5	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_RU_R05	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	RU	Rating 5	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_SE_R05	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SE	Rating 5	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_SG_R05	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SG	Rating 5	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_SI_R05	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SI	Rating 5	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_SK_R05	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SK	Rating 5	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_TR_R05	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	TR	Rating 5	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
MORT_ALL_0094_CT_AIRB_US_R05	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	US	Rating 5	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_x2_R05	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Other countries	Rating 5	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_x0_R06	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 6	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_AT_R06	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	AT	Rating 6	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_AU_R06	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	AU	Rating 6	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_BE_R06	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BE	Rating 6	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_BG_R06	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BG	Rating 6	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_BR_R06	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BR	Rating 6	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_CA_R06	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CA	Rating 6	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_CH_R06	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CH	Rating 6	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_CN_R06	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CN	Rating 6	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_CY_R06	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CY	Rating 6	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_CZ_R06	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CZ	Rating 6	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_DE_R06	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	DE	Rating 6	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_DK_R06	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	DK	Rating 6	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_EE_R06	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	EE	Rating 6	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_ES_R06	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	ES	Rating 6	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_FI_R06	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	FI	Rating 6	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_FR_R06	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	FR	Rating 6	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_GB_R06	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	GB	Rating 6	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_GR_R06	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	GR	Rating 6	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_HK_R06	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HK	Rating 6	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
MORT_ALL_0094_CT_AIRB_HR_R06	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HR	Rating 6	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_HU_R06	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HU	Rating 6	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_IE_R06	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IE	Rating 6	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_IL_R06	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IL	Rating 6	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_IT_R06	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IT	Rating 6	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_JP_R06	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	JP	Rating 6	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_KR_R06	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	KR	Rating 6	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_LT_R06	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LT	Rating 6	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_LU_R06	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LU	Rating 6	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_LV_R06	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LV	Rating 6	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_MT_R06	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	MT	Rating 6	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_NL_R06	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	NL	Rating 6	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_NO_R06	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	NO	Rating 6	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_PL_R06	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	PL	Rating 6	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_PT_R06	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	PT	Rating 6	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_RO_R06	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	RO	Rating 6	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_RU_R06	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	RU	Rating 6	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_SE_R06	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SE	Rating 6	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_SG_R06	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SG	Rating 6	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_SI_R06	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SI	Rating 6	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_SK_R06	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SK	Rating 6	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_TR_R06	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	TR	Rating 6	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
MORT_ALL_0094_CT_AIRB_US_R06	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	US	Rating 6	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_x2_R06	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Other countries	Rating 6	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_x0_R07	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 7	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_AT_R07	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	AT	Rating 7	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_AU_R07	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	AU	Rating 7	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_BE_R07	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BE	Rating 7	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_BG_R07	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BG	Rating 7	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_BR_R07	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BR	Rating 7	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_CA_R07	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CA	Rating 7	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_CH_R07	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CH	Rating 7	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_CN_R07	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CN	Rating 7	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_CY_R07	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CY	Rating 7	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_CZ_R07	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CZ	Rating 7	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_DE_R07	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	DE	Rating 7	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_DK_R07	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	DK	Rating 7	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_EE_R07	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	EE	Rating 7	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_ES_R07	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	ES	Rating 7	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_FI_R07	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	FI	Rating 7	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_FR_R07	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	FR	Rating 7	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_GB_R07	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	GB	Rating 7	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_GR_R07	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	GR	Rating 7	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_HK_R07	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HK	Rating 7	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
MORT_ALL_0094_CT_AIRB_HR_R07	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HR	Rating 7	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_HU_R07	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HU	Rating 7	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_IE_R07	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IE	Rating 7	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_IL_R07	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IL	Rating 7	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_IT_R07	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IT	Rating 7	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_JP_R07	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	JP	Rating 7	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_KR_R07	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	KR	Rating 7	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_LT_R07	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LT	Rating 7	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_LU_R07	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LU	Rating 7	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_LV_R07	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LV	Rating 7	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_MT_R07	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	MT	Rating 7	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_NL_R07	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	NL	Rating 7	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_NO_R07	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	NO	Rating 7	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_PL_R07	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	PL	Rating 7	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_PT_R07	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	PT	Rating 7	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_RO_R07	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	RO	Rating 7	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_RU_R07	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	RU	Rating 7	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_SE_R07	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SE	Rating 7	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_SG_R07	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SG	Rating 7	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_SI_R07	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SI	Rating 7	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_SK_R07	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SK	Rating 7	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_TR_R07	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	TR	Rating 7	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
MORT_ALL_0094_CT_AIRB_US_R07	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	US	Rating 7	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_x2_R07	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Other countries	Rating 7	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_x0_R08	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 8	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_AT_R08	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	AT	Rating 8	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_AU_R08	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	AU	Rating 8	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_BE_R08	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BE	Rating 8	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_BG_R08	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BG	Rating 8	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_BR_R08	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BR	Rating 8	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_CA_R08	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CA	Rating 8	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_CH_R08	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CH	Rating 8	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_CN_R08	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CN	Rating 8	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_CY_R08	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CY	Rating 8	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_CZ_R08	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CZ	Rating 8	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_DE_R08	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	DE	Rating 8	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_DK_R08	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	DK	Rating 8	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_EE_R08	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	EE	Rating 8	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_ES_R08	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	ES	Rating 8	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_FI_R08	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	FI	Rating 8	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_FR_R08	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	FR	Rating 8	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_GB_R08	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	GB	Rating 8	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_GR_R08	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	GR	Rating 8	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_HK_R08	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HK	Rating 8	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
MORT_ALL_0094_CT_AIRB_HR_R08	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HR	Rating 8	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_HU_R08	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HU	Rating 8	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_IE_R08	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IE	Rating 8	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_IL_R08	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IL	Rating 8	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_IT_R08	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IT	Rating 8	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_JP_R08	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	JP	Rating 8	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_KR_R08	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	KR	Rating 8	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_LT_R08	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LT	Rating 8	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_LU_R08	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LU	Rating 8	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_LV_R08	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LV	Rating 8	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_MT_R08	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	MT	Rating 8	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_NL_R08	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	NL	Rating 8	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_NO_R08	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	NO	Rating 8	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_PL_R08	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	PL	Rating 8	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_PT_R08	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	PT	Rating 8	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_RO_R08	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	RO	Rating 8	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_RU_R08	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	RU	Rating 8	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_SE_R08	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SE	Rating 8	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_SG_R08	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SG	Rating 8	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_SI_R08	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SI	Rating 8	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_SK_R08	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SK	Rating 8	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_TR_R08	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	TR	Rating 8	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
MORT_ALL_0094_CT_AIRB_US_R08	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	US	Rating 8	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_x2_R08	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Other countries	Rating 8	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_x0_R09	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 9	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_AT_R09	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	AT	Rating 9	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_AU_R09	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	AU	Rating 9	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_BE_R09	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BE	Rating 9	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_BG_R09	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BG	Rating 9	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_BR_R09	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BR	Rating 9	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_CA_R09	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CA	Rating 9	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_CH_R09	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CH	Rating 9	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_CN_R09	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CN	Rating 9	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_CY_R09	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CY	Rating 9	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_CZ_R09	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CZ	Rating 9	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_DE_R09	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	DE	Rating 9	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_DK_R09	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	DK	Rating 9	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_EE_R09	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	EE	Rating 9	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_ES_R09	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	ES	Rating 9	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_FI_R09	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	FI	Rating 9	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_FR_R09	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	FR	Rating 9	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_GB_R09	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	GB	Rating 9	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_GR_R09	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	GR	Rating 9	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_HK_R09	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HK	Rating 9	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
MORT_ALL_0094_CT_AIRB_HR_R09	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HR	Rating 9	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_HU_R09	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HU	Rating 9	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_IE_R09	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IE	Rating 9	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_IL_R09	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IL	Rating 9	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_IT_R09	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IT	Rating 9	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_JP_R09	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	JP	Rating 9	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_KR_R09	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	KR	Rating 9	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_LT_R09	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LT	Rating 9	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_LU_R09	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LU	Rating 9	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_LV_R09	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LV	Rating 9	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_MT_R09	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	MT	Rating 9	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_NL_R09	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	NL	Rating 9	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_NO_R09	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	NO	Rating 9	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_PL_R09	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	PL	Rating 9	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_PT_R09	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	PT	Rating 9	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_RO_R09	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	RO	Rating 9	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_RU_R09	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	RU	Rating 9	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_SE_R09	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SE	Rating 9	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_SG_R09	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SG	Rating 9	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_SI_R09	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SI	Rating 9	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_SK_R09	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SK	Rating 9	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_TR_R09	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	TR	Rating 9	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
MORT_ALL_0094_CT_AIRB_US_R09	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	US	Rating 9	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_x2_R09	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Other countries	Rating 9	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_x0_R10	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 10	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_AT_R10	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	AT	Rating 10	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_AU_R10	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	AU	Rating 10	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_BE_R10	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BE	Rating 10	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_BG_R10	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BG	Rating 10	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_BR_R10	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BR	Rating 10	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_CA_R10	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CA	Rating 10	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_CH_R10	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CH	Rating 10	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_CN_R10	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CN	Rating 10	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_CY_R10	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CY	Rating 10	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_CZ_R10	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CZ	Rating 10	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_DE_R10	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	DE	Rating 10	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_DK_R10	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	DK	Rating 10	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_EE_R10	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	EE	Rating 10	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_ES_R10	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	ES	Rating 10	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_FI_R10	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	FI	Rating 10	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_FR_R10	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	FR	Rating 10	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_GB_R10	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	GB	Rating 10	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_GR_R10	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	GR	Rating 10	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_HK_R10	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HK	Rating 10	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
MORT_ALL_0094_CT_AIRB_HR_R10	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HR	Rating 10	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_HU_R10	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HU	Rating 10	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_IE_R10	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IE	Rating 10	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_IL_R10	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IL	Rating 10	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_IT_R10	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IT	Rating 10	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_JP_R10	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	JP	Rating 10	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_KR_R10	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	KR	Rating 10	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_LT_R10	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LT	Rating 10	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_LU_R10	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LU	Rating 10	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_LV_R10	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LV	Rating 10	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_MT_R10	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	MT	Rating 10	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_NL_R10	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	NL	Rating 10	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_NO_R10	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	NO	Rating 10	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_PL_R10	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	PL	Rating 10	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_PT_R10	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	PT	Rating 10	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_RO_R10	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	RO	Rating 10	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_RU_R10	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	RU	Rating 10	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_SE_R10	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SE	Rating 10	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_SG_R10	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SG	Rating 10	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_SI_R10	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SI	Rating 10	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_SK_R10	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SK	Rating 10	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_TR_R10	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	TR	Rating 10	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
MORT_ALL_0094_CT_AIRB_US_R10	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	US	Rating 10	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_x2_R10	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Other countries	Rating 10	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_x0_R11	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 11	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_AT_R11	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	AT	Rating 11	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_AU_R11	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	AU	Rating 11	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_BE_R11	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BE	Rating 11	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_BG_R11	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BG	Rating 11	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_BR_R11	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BR	Rating 11	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_CA_R11	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CA	Rating 11	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_CH_R11	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CH	Rating 11	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_CN_R11	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CN	Rating 11	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_CY_R11	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CY	Rating 11	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_CZ_R11	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CZ	Rating 11	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_DE_R11	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	DE	Rating 11	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_DK_R11	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	DK	Rating 11	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_EE_R11	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	EE	Rating 11	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_ES_R11	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	ES	Rating 11	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_FI_R11	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	FI	Rating 11	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_FR_R11	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	FR	Rating 11	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_GB_R11	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	GB	Rating 11	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_GR_R11	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	GR	Rating 11	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_HK_R11	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HK	Rating 11	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
MORT_ALL_0094_CT_AIRB_HR_R11	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HR	Rating 11	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_HU_R11	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HU	Rating 11	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_IE_R11	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IE	Rating 11	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_IL_R11	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IL	Rating 11	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_IT_R11	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IT	Rating 11	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_JP_R11	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	JP	Rating 11	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_KR_R11	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	KR	Rating 11	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_LT_R11	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LT	Rating 11	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_LU_R11	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LU	Rating 11	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_LV_R11	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LV	Rating 11	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_MT_R11	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	MT	Rating 11	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_NL_R11	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	NL	Rating 11	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_NO_R11	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	NO	Rating 11	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_PL_R11	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	PL	Rating 11	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_PT_R11	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	PT	Rating 11	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_RO_R11	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	RO	Rating 11	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_RU_R11	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	RU	Rating 11	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_SE_R11	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SE	Rating 11	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_SG_R11	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SG	Rating 11	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_SI_R11	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SI	Rating 11	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_SK_R11	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SK	Rating 11	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_TR_R11	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	TR	Rating 11	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
MORT_ALL_0094_CT_AIRB_US_R11	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	US	Rating 11	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_x2_R11	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Other countries	Rating 11	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_x0_R12	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 12	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_AT_R12	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	AT	Rating 12	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_AU_R12	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	AU	Rating 12	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_BE_R12	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BE	Rating 12	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_BG_R12	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BG	Rating 12	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_BR_R12	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BR	Rating 12	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_CA_R12	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CA	Rating 12	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_CH_R12	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CH	Rating 12	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_CN_R12	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CN	Rating 12	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_CY_R12	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CY	Rating 12	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_CZ_R12	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CZ	Rating 12	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_DE_R12	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	DE	Rating 12	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_DK_R12	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	DK	Rating 12	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_EE_R12	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	EE	Rating 12	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_ES_R12	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	ES	Rating 12	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_FI_R12	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	FI	Rating 12	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_FR_R12	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	FR	Rating 12	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_GB_R12	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	GB	Rating 12	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_GR_R12	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	GR	Rating 12	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_HK_R12	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HK	Rating 12	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
MORT_ALL_0094_CT_AIRB_HR_R12	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HR	Rating 12	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_HU_R12	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HU	Rating 12	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_IE_R12	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IE	Rating 12	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_IL_R12	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IL	Rating 12	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_IT_R12	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IT	Rating 12	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_JP_R12	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	JP	Rating 12	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_KR_R12	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	KR	Rating 12	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_LT_R12	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LT	Rating 12	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_LU_R12	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LU	Rating 12	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_LV_R12	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LV	Rating 12	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_MT_R12	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	MT	Rating 12	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_NL_R12	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	NL	Rating 12	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_NO_R12	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	NO	Rating 12	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_PL_R12	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	PL	Rating 12	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_PT_R12	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	PT	Rating 12	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_RO_R12	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	RO	Rating 12	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_RU_R12	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	RU	Rating 12	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_SE_R12	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SE	Rating 12	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_SG_R12	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SG	Rating 12	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_SI_R12	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SI	Rating 12	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_SK_R12	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SK	Rating 12	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_TR_R12	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	TR	Rating 12	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
MORT_ALL_0094_CT_AIRB_US_R12	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	US	Rating 12	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_x2_R12	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Other countries	Rating 12	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_x0_R13	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 13	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_AT_R13	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	AT	Rating 13	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_AU_R13	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	AU	Rating 13	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_BE_R13	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BE	Rating 13	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_BG_R13	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BG	Rating 13	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_BR_R13	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BR	Rating 13	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_CA_R13	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CA	Rating 13	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_CH_R13	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CH	Rating 13	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_CN_R13	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CN	Rating 13	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_CY_R13	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CY	Rating 13	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_CZ_R13	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CZ	Rating 13	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_DE_R13	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	DE	Rating 13	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_DK_R13	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	DK	Rating 13	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_EE_R13	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	EE	Rating 13	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_ES_R13	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	ES	Rating 13	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_FI_R13	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	FI	Rating 13	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_FR_R13	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	FR	Rating 13	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_GB_R13	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	GB	Rating 13	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_GR_R13	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	GR	Rating 13	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_HK_R13	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HK	Rating 13	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
MORT_ALL_0094_CT_AIRB_HR_R13	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HR	Rating 13	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_HU_R13	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HU	Rating 13	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_IE_R13	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IE	Rating 13	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_IL_R13	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IL	Rating 13	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_IT_R13	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IT	Rating 13	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_JP_R13	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	JP	Rating 13	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_KR_R13	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	KR	Rating 13	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_LT_R13	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LT	Rating 13	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_LU_R13	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LU	Rating 13	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_LV_R13	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LV	Rating 13	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_MT_R13	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	MT	Rating 13	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_NL_R13	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	NL	Rating 13	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_NO_R13	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	NO	Rating 13	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_PL_R13	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	PL	Rating 13	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_PT_R13	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	PT	Rating 13	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_RO_R13	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	RO	Rating 13	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_RU_R13	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	RU	Rating 13	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_SE_R13	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SE	Rating 13	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_SG_R13	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SG	Rating 13	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_SI_R13	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SI	Rating 13	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_SK_R13	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SK	Rating 13	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_TR_R13	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	TR	Rating 13	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
MORT_ALL_0094_CT_AIRB_US_R13	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	US	Rating 13	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_x2_R13	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Other countries	Rating 13	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_x0_R14	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 14	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_AT_R14	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	AT	Rating 14	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_AU_R14	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	AU	Rating 14	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_BE_R14	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BE	Rating 14	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_BG_R14	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BG	Rating 14	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_BR_R14	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BR	Rating 14	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_CA_R14	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CA	Rating 14	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_CH_R14	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CH	Rating 14	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_CN_R14	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CN	Rating 14	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_CY_R14	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CY	Rating 14	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_CZ_R14	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CZ	Rating 14	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_DE_R14	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	DE	Rating 14	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_DK_R14	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	DK	Rating 14	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_EE_R14	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	EE	Rating 14	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_ES_R14	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	ES	Rating 14	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_FI_R14	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	FI	Rating 14	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_FR_R14	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	FR	Rating 14	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_GB_R14	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	GB	Rating 14	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_GR_R14	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	GR	Rating 14	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_HK_R14	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HK	Rating 14	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
MORT_ALL_0094_CT_AIRB_HR_R14	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HR	Rating 14	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_HU_R14	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HU	Rating 14	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_IE_R14	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IE	Rating 14	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_IL_R14	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IL	Rating 14	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_IT_R14	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IT	Rating 14	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_JP_R14	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	JP	Rating 14	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_KR_R14	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	KR	Rating 14	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_LT_R14	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LT	Rating 14	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_LU_R14	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LU	Rating 14	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_LV_R14	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LV	Rating 14	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_MT_R14	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	MT	Rating 14	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_NL_R14	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	NL	Rating 14	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_NO_R14	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	NO	Rating 14	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_PL_R14	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	PL	Rating 14	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_PT_R14	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	PT	Rating 14	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_RO_R14	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	RO	Rating 14	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_RU_R14	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	RU	Rating 14	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_SE_R14	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SE	Rating 14	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_SG_R14	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SG	Rating 14	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_SI_R14	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SI	Rating 14	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_SK_R14	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SK	Rating 14	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_TR_R14	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	TR	Rating 14	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
MORT_ALL_0094_CT_AIRB_US_R14	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	US	Rating 14	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_x2_R14	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Other countries	Rating 14	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_x0_R15	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 15	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_AT_R15	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	AT	Rating 15	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_AU_R15	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	AU	Rating 15	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_BE_R15	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BE	Rating 15	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_BG_R15	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BG	Rating 15	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_BR_R15	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BR	Rating 15	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_CA_R15	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CA	Rating 15	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_CH_R15	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CH	Rating 15	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_CN_R15	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CN	Rating 15	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_CY_R15	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CY	Rating 15	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_CZ_R15	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CZ	Rating 15	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_DE_R15	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	DE	Rating 15	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_DK_R15	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	DK	Rating 15	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_EE_R15	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	EE	Rating 15	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_ES_R15	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	ES	Rating 15	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_FI_R15	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	FI	Rating 15	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_FR_R15	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	FR	Rating 15	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_GB_R15	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	GB	Rating 15	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_GR_R15	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	GR	Rating 15	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_HK_R15	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HK	Rating 15	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
MORT_ALL_0094_CT_AIRB_HR_R15	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HR	Rating 15	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_HU_R15	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HU	Rating 15	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_IE_R15	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IE	Rating 15	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_IL_R15	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IL	Rating 15	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_IT_R15	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IT	Rating 15	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_JP_R15	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	JP	Rating 15	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_KR_R15	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	KR	Rating 15	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_LT_R15	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LT	Rating 15	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_LU_R15	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LU	Rating 15	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_LV_R15	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LV	Rating 15	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_MT_R15	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	MT	Rating 15	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_NL_R15	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	NL	Rating 15	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_NO_R15	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	NO	Rating 15	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_PL_R15	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	PL	Rating 15	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_PT_R15	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	PT	Rating 15	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_RO_R15	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	RO	Rating 15	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_RU_R15	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	RU	Rating 15	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_SE_R15	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SE	Rating 15	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_SG_R15	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SG	Rating 15	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_SI_R15	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SI	Rating 15	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_SK_R15	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SK	Rating 15	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_TR_R15	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	TR	Rating 15	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
MORT_ALL_0094_CT_AIRB_US_R15	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	US	Rating 15	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_x2_R15	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Other countries	Rating 15	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_x0_R16	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 16	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_AT_R16	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	AT	Rating 16	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_AU_R16	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	AU	Rating 16	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_BE_R16	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BE	Rating 16	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_BG_R16	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BG	Rating 16	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_BR_R16	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BR	Rating 16	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_CA_R16	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CA	Rating 16	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_CH_R16	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CH	Rating 16	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_CN_R16	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CN	Rating 16	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_CY_R16	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CY	Rating 16	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_CZ_R16	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CZ	Rating 16	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_DE_R16	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	DE	Rating 16	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_DK_R16	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	DK	Rating 16	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_EE_R16	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	EE	Rating 16	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_ES_R16	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	ES	Rating 16	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_FI_R16	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	FI	Rating 16	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_FR_R16	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	FR	Rating 16	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_GB_R16	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	GB	Rating 16	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_GR_R16	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	GR	Rating 16	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_HK_R16	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HK	Rating 16	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
MORT_ALL_0094_CT_AIRB_HR_R16	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HR	Rating 16	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_HU_R16	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HU	Rating 16	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_IE_R16	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IE	Rating 16	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_IL_R16	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IL	Rating 16	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_IT_R16	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IT	Rating 16	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_JP_R16	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	JP	Rating 16	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_KR_R16	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	KR	Rating 16	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_LT_R16	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LT	Rating 16	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_LU_R16	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LU	Rating 16	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_LV_R16	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LV	Rating 16	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_MT_R16	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	MT	Rating 16	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_NL_R16	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	NL	Rating 16	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_NO_R16	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	NO	Rating 16	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_PL_R16	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	PL	Rating 16	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_PT_R16	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	PT	Rating 16	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_RO_R16	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	RO	Rating 16	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_RU_R16	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	RU	Rating 16	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_SE_R16	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SE	Rating 16	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_SG_R16	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SG	Rating 16	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_SI_R16	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SI	Rating 16	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_SK_R16	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SK	Rating 16	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_TR_R16	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	TR	Rating 16	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
MORT_ALL_0094_CT_AIRB_US_R16	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	US	Rating 16	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_x2_R16	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Other countries	Rating 16	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_x0_R17	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 17	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_AT_R17	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	AT	Rating 17	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_AU_R17	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	AU	Rating 17	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_BE_R17	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BE	Rating 17	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_BG_R17	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BG	Rating 17	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_BR_R17	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BR	Rating 17	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_CA_R17	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CA	Rating 17	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_CH_R17	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CH	Rating 17	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_CN_R17	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CN	Rating 17	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_CY_R17	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CY	Rating 17	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_CZ_R17	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CZ	Rating 17	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_DE_R17	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	DE	Rating 17	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_DK_R17	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	DK	Rating 17	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_EE_R17	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	EE	Rating 17	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_ES_R17	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	ES	Rating 17	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_FI_R17	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	FI	Rating 17	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_FR_R17	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	FR	Rating 17	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_GB_R17	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	GB	Rating 17	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_GR_R17	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	GR	Rating 17	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_HK_R17	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HK	Rating 17	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
MORT_ALL_0094_CT_AIRB_HR_R17	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HR	Rating 17	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_HU_R17	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HU	Rating 17	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_IE_R17	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IE	Rating 17	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_IL_R17	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IL	Rating 17	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_IT_R17	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IT	Rating 17	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_JP_R17	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	JP	Rating 17	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_KR_R17	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	KR	Rating 17	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_LT_R17	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LT	Rating 17	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_LU_R17	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LU	Rating 17	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_LV_R17	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LV	Rating 17	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_MT_R17	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	MT	Rating 17	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_NL_R17	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	NL	Rating 17	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_NO_R17	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	NO	Rating 17	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_PL_R17	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	PL	Rating 17	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_PT_R17	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	PT	Rating 17	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_RO_R17	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	RO	Rating 17	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_RU_R17	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	RU	Rating 17	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_SE_R17	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SE	Rating 17	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_SG_R17	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SG	Rating 17	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_SI_R17	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SI	Rating 17	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_SK_R17	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SK	Rating 17	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_TR_R17	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	TR	Rating 17	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
MORT_ALL_0094_CT_AIRB_US_R17	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	US	Rating 17	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_x2_R17	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Other countries	Rating 17	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_x0_R18	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 18	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_AT_R18	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	AT	Rating 18	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_AU_R18	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	AU	Rating 18	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_BE_R18	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BE	Rating 18	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_BG_R18	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BG	Rating 18	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_BR_R18	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BR	Rating 18	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_CA_R18	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CA	Rating 18	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_CH_R18	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CH	Rating 18	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_CN_R18	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CN	Rating 18	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_CY_R18	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CY	Rating 18	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_CZ_R18	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CZ	Rating 18	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_DE_R18	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	DE	Rating 18	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_DK_R18	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	DK	Rating 18	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_EE_R18	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	EE	Rating 18	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_ES_R18	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	ES	Rating 18	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_FI_R18	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	FI	Rating 18	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_FR_R18	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	FR	Rating 18	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_GB_R18	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	GB	Rating 18	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_GR_R18	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	GR	Rating 18	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_HK_R18	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HK	Rating 18	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
MORT_ALL_0094_CT_AIRB_HR_R18	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HR	Rating 18	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_HU_R18	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HU	Rating 18	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_IE_R18	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IE	Rating 18	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_IL_R18	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IL	Rating 18	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_IT_R18	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IT	Rating 18	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_JP_R18	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	JP	Rating 18	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_KR_R18	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	KR	Rating 18	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_LT_R18	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LT	Rating 18	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_LU_R18	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LU	Rating 18	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_LV_R18	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LV	Rating 18	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_MT_R18	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	MT	Rating 18	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_NL_R18	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	NL	Rating 18	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_NO_R18	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	NO	Rating 18	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_PL_R18	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	PL	Rating 18	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_PT_R18	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	PT	Rating 18	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_RO_R18	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	RO	Rating 18	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_RU_R18	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	RU	Rating 18	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_SE_R18	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SE	Rating 18	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_SG_R18	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SG	Rating 18	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_SI_R18	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SI	Rating 18	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_SK_R18	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SK	Rating 18	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_TR_R18	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	TR	Rating 18	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
MORT_ALL_0094_CT_AIRB_US_R18	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	US	Rating 18	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_x2_R18	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Other countries	Rating 18	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_x0_R19	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 19	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_AT_R19	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	AT	Rating 19	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_AU_R19	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	AU	Rating 19	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_BE_R19	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BE	Rating 19	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_BG_R19	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BG	Rating 19	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_BR_R19	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BR	Rating 19	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_CA_R19	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CA	Rating 19	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_CH_R19	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CH	Rating 19	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_CN_R19	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CN	Rating 19	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_CY_R19	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CY	Rating 19	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_CZ_R19	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CZ	Rating 19	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_DE_R19	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	DE	Rating 19	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_DK_R19	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	DK	Rating 19	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_EE_R19	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	EE	Rating 19	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_ES_R19	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	ES	Rating 19	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_FI_R19	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	FI	Rating 19	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_FR_R19	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	FR	Rating 19	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_GB_R19	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	GB	Rating 19	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_GR_R19	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	GR	Rating 19	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_HK_R19	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HK	Rating 19	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
MORT_ALL_0094_CT_AIRB_HR_R19	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HR	Rating 19	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_HU_R19	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HU	Rating 19	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_IE_R19	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IE	Rating 19	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_IL_R19	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IL	Rating 19	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_IT_R19	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IT	Rating 19	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_JP_R19	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	JP	Rating 19	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_KR_R19	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	KR	Rating 19	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_LT_R19	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LT	Rating 19	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_LU_R19	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LU	Rating 19	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_LV_R19	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LV	Rating 19	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_MT_R19	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	MT	Rating 19	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_NL_R19	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	NL	Rating 19	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_NO_R19	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	NO	Rating 19	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_PL_R19	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	PL	Rating 19	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_PT_R19	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	PT	Rating 19	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_RO_R19	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	RO	Rating 19	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_RU_R19	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	RU	Rating 19	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_SE_R19	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SE	Rating 19	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_SG_R19	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SG	Rating 19	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_SI_R19	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SI	Rating 19	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_SK_R19	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SK	Rating 19	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_TR_R19	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	TR	Rating 19	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
MORT_ALL_0094_CT_AIRB_US_R19	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	US	Rating 19	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_x2_R19	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Other countries	Rating 19	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_x0_R20	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 20	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_AT_R20	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	AT	Rating 20	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_AU_R20	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	AU	Rating 20	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_BE_R20	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BE	Rating 20	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_BG_R20	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BG	Rating 20	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_BR_R20	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BR	Rating 20	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_CA_R20	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CA	Rating 20	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_CH_R20	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CH	Rating 20	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_CN_R20	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CN	Rating 20	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_CY_R20	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CY	Rating 20	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_CZ_R20	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CZ	Rating 20	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_DE_R20	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	DE	Rating 20	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_DK_R20	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	DK	Rating 20	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_EE_R20	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	EE	Rating 20	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_ES_R20	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	ES	Rating 20	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_FI_R20	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	FI	Rating 20	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_FR_R20	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	FR	Rating 20	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_GB_R20	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	GB	Rating 20	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_GR_R20	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	GR	Rating 20	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_HK_R20	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HK	Rating 20	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
MORT_ALL_0094_CT_AIRB_HR_R20	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HR	Rating 20	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_HU_R20	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HU	Rating 20	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_IE_R20	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IE	Rating 20	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_IL_R20	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IL	Rating 20	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_IT_R20	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IT	Rating 20	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_JP_R20	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	JP	Rating 20	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_KR_R20	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	KR	Rating 20	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_LT_R20	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LT	Rating 20	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_LU_R20	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LU	Rating 20	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_LV_R20	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LV	Rating 20	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_MT_R20	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	MT	Rating 20	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_NL_R20	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	NL	Rating 20	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_NO_R20	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	NO	Rating 20	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_PL_R20	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	PL	Rating 20	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_PT_R20	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	PT	Rating 20	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_RO_R20	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	RO	Rating 20	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_RU_R20	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	RU	Rating 20	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_SE_R20	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SE	Rating 20	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_SG_R20	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SG	Rating 20	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_SI_R20	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SI	Rating 20	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_SK_R20	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SK	Rating 20	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_TR_R20	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	TR	Rating 20	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
MORT_ALL_0094_CT_AIRB_US_R20	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	US	Rating 20	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_x2_R20	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Other countries	Rating 20	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_x0_R21	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 21	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_AT_R21	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	AT	Rating 21	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_AU_R21	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	AU	Rating 21	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_BE_R21	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BE	Rating 21	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_BG_R21	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BG	Rating 21	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_BR_R21	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BR	Rating 21	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_CA_R21	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CA	Rating 21	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_CH_R21	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CH	Rating 21	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_CN_R21	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CN	Rating 21	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_CY_R21	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CY	Rating 21	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_CZ_R21	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CZ	Rating 21	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_DE_R21	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	DE	Rating 21	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_DK_R21	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	DK	Rating 21	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_EE_R21	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	EE	Rating 21	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_ES_R21	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	ES	Rating 21	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_FI_R21	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	FI	Rating 21	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_FR_R21	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	FR	Rating 21	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_GB_R21	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	GB	Rating 21	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_GR_R21	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	GR	Rating 21	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_HK_R21	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HK	Rating 21	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
MORT_ALL_0094_CT_AIRB_HR_R21	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HR	Rating 21	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_HU_R21	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HU	Rating 21	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_IE_R21	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IE	Rating 21	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_IL_R21	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IL	Rating 21	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_IT_R21	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IT	Rating 21	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_JP_R21	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	JP	Rating 21	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_KR_R21	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	KR	Rating 21	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_LT_R21	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LT	Rating 21	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_LU_R21	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LU	Rating 21	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_LV_R21	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LV	Rating 21	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_MT_R21	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	MT	Rating 21	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_NL_R21	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	NL	Rating 21	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_NO_R21	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	NO	Rating 21	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_PL_R21	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	PL	Rating 21	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_PT_R21	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	PT	Rating 21	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_RO_R21	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	RO	Rating 21	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_RU_R21	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	RU	Rating 21	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_SE_R21	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SE	Rating 21	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_SG_R21	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SG	Rating 21	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_SI_R21	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SI	Rating 21	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_SK_R21	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SK	Rating 21	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_TR_R21	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	TR	Rating 21	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
MORT_ALL_0094_CT_AIRB_US_R21	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	US	Rating 21	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_x2_R21	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Other countries	Rating 21	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_x0_R22	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 22	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_AT_R22	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	AT	Rating 22	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_AU_R22	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	AU	Rating 22	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_BE_R22	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BE	Rating 22	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_BG_R22	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BG	Rating 22	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_BR_R22	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BR	Rating 22	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_CA_R22	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CA	Rating 22	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_CH_R22	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CH	Rating 22	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_CN_R22	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CN	Rating 22	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_CY_R22	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CY	Rating 22	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_CZ_R22	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CZ	Rating 22	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_DE_R22	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	DE	Rating 22	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_DK_R22	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	DK	Rating 22	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_EE_R22	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	EE	Rating 22	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_ES_R22	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	ES	Rating 22	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_FI_R22	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	FI	Rating 22	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_FR_R22	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	FR	Rating 22	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_GB_R22	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	GB	Rating 22	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_GR_R22	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	GR	Rating 22	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_HK_R22	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HK	Rating 22	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
MORT_ALL_0094_CT_AIRB_HR_R22	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HR	Rating 22	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_HU_R22	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HU	Rating 22	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_IE_R22	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IE	Rating 22	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_IL_R22	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IL	Rating 22	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_IT_R22	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IT	Rating 22	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_JP_R22	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	JP	Rating 22	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_KR_R22	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	KR	Rating 22	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_LT_R22	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LT	Rating 22	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_LU_R22	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LU	Rating 22	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_LV_R22	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LV	Rating 22	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_MT_R22	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	MT	Rating 22	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_NL_R22	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	NL	Rating 22	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_NO_R22	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	NO	Rating 22	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_PL_R22	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	PL	Rating 22	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_PT_R22	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	PT	Rating 22	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_RO_R22	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	RO	Rating 22	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_RU_R22	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	RU	Rating 22	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_SE_R22	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SE	Rating 22	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_SG_R22	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SG	Rating 22	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_SI_R22	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SI	Rating 22	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_SK_R22	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SK	Rating 22	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_TR_R22	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	TR	Rating 22	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
MORT_ALL_0094_CT_AIRB_US_R22	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	US	Rating 22	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_x2_R22	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Other countries	Rating 22	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_x0_R23	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 23	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_AT_R23	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	AT	Rating 23	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_AU_R23	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	AU	Rating 23	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_BE_R23	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BE	Rating 23	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_BG_R23	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BG	Rating 23	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_BR_R23	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BR	Rating 23	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_CA_R23	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CA	Rating 23	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_CH_R23	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CH	Rating 23	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_CN_R23	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CN	Rating 23	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_CY_R23	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CY	Rating 23	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_CZ_R23	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CZ	Rating 23	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_DE_R23	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	DE	Rating 23	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_DK_R23	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	DK	Rating 23	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_EE_R23	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	EE	Rating 23	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_ES_R23	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	ES	Rating 23	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_FI_R23	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	FI	Rating 23	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_FR_R23	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	FR	Rating 23	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_GB_R23	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	GB	Rating 23	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_GR_R23	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	GR	Rating 23	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_HK_R23	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HK	Rating 23	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
MORT_ALL_0094_CT_AIRB_HR_R23	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HR	Rating 23	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_HU_R23	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HU	Rating 23	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_IE_R23	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IE	Rating 23	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_IL_R23	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IL	Rating 23	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_IT_R23	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IT	Rating 23	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_JP_R23	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	JP	Rating 23	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_KR_R23	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	KR	Rating 23	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_LT_R23	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LT	Rating 23	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_LU_R23	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LU	Rating 23	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_LV_R23	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LV	Rating 23	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_MT_R23	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	MT	Rating 23	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_NL_R23	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	NL	Rating 23	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_NO_R23	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	NO	Rating 23	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_PL_R23	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	PL	Rating 23	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_PT_R23	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	PT	Rating 23	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_RO_R23	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	RO	Rating 23	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_RU_R23	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	RU	Rating 23	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_SE_R23	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SE	Rating 23	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_SG_R23	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SG	Rating 23	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_SI_R23	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SI	Rating 23	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_SK_R23	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SK	Rating 23	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_TR_R23	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	TR	Rating 23	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
MORT_ALL_0094_CT_AIRB_US_R23	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	US	Rating 23	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_x2_R23	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Other countries	Rating 23	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_x0_R24	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 24	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_AT_R24	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	AT	Rating 24	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_AU_R24	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	AU	Rating 24	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_BE_R24	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BE	Rating 24	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_BG_R24	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BG	Rating 24	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_BR_R24	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BR	Rating 24	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_CA_R24	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CA	Rating 24	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_CH_R24	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CH	Rating 24	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_CN_R24	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CN	Rating 24	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_CY_R24	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CY	Rating 24	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_CZ_R24	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CZ	Rating 24	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_DE_R24	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	DE	Rating 24	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_DK_R24	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	DK	Rating 24	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_EE_R24	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	EE	Rating 24	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_ES_R24	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	ES	Rating 24	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_FI_R24	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	FI	Rating 24	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_FR_R24	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	FR	Rating 24	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_GB_R24	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	GB	Rating 24	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_GR_R24	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	GR	Rating 24	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_HK_R24	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HK	Rating 24	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
MORT_ALL_0094_CT_AIRB_HR_R24	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HR	Rating 24	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_HU_R24	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HU	Rating 24	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_IE_R24	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IE	Rating 24	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_IL_R24	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IL	Rating 24	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_IT_R24	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IT	Rating 24	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_JP_R24	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	JP	Rating 24	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_KR_R24	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	KR	Rating 24	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_LT_R24	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LT	Rating 24	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_LU_R24	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LU	Rating 24	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_LV_R24	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LV	Rating 24	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_MT_R24	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	MT	Rating 24	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_NL_R24	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	NL	Rating 24	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_NO_R24	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	NO	Rating 24	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_PL_R24	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	PL	Rating 24	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_PT_R24	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	PT	Rating 24	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_RO_R24	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	RO	Rating 24	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_RU_R24	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	RU	Rating 24	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_SE_R24	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SE	Rating 24	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_SG_R24	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SG	Rating 24	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_SI_R24	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SI	Rating 24	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_SK_R24	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SK	Rating 24	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_TR_R24	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	TR	Rating 24	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
MORT_ALL_0094_CT_AIRB_US_R24	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	US	Rating 24	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_x2_R24	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Other countries	Rating 24	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_x0_R25	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 25	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_AT_R25	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	AT	Rating 25	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_AU_R25	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	AU	Rating 25	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_BE_R25	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BE	Rating 25	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_BG_R25	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BG	Rating 25	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_BR_R25	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BR	Rating 25	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_CA_R25	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CA	Rating 25	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_CH_R25	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CH	Rating 25	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_CN_R25	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CN	Rating 25	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_CY_R25	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CY	Rating 25	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_CZ_R25	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CZ	Rating 25	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_DE_R25	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	DE	Rating 25	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_DK_R25	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	DK	Rating 25	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_EE_R25	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	EE	Rating 25	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_ES_R25	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	ES	Rating 25	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_FI_R25	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	FI	Rating 25	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_FR_R25	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	FR	Rating 25	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_GB_R25	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	GB	Rating 25	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_GR_R25	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	GR	Rating 25	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_HK_R25	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HK	Rating 25	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
MORT_ALL_0094_CT_AIRB_HR_R25	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HR	Rating 25	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_HU_R25	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HU	Rating 25	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_IE_R25	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IE	Rating 25	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_IL_R25	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IL	Rating 25	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_IT_R25	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IT	Rating 25	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_JP_R25	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	JP	Rating 25	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_KR_R25	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	KR	Rating 25	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_LT_R25	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LT	Rating 25	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_LU_R25	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LU	Rating 25	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_LV_R25	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LV	Rating 25	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_MT_R25	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	MT	Rating 25	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_NL_R25	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	NL	Rating 25	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_NO_R25	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	NO	Rating 25	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_PL_R25	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	PL	Rating 25	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_PT_R25	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	PT	Rating 25	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_RO_R25	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	RO	Rating 25	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_RU_R25	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	RU	Rating 25	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_SE_R25	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SE	Rating 25	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_SG_R25	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SG	Rating 25	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_SI_R25	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SI	Rating 25	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_SK_R25	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SK	Rating 25	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_TR_R25	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	TR	Rating 25	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
MORT_ALL_0094_CT_AIRB_US_R25	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	US	Rating 25	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_x2_R25	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Other countries	Rating 25	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_x0_R26	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 26	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_AT_R26	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	AT	Rating 26	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_AU_R26	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	AU	Rating 26	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_BE_R26	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BE	Rating 26	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_BG_R26	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BG	Rating 26	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_BR_R26	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BR	Rating 26	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_CA_R26	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CA	Rating 26	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_CH_R26	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CH	Rating 26	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_CN_R26	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CN	Rating 26	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_CY_R26	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CY	Rating 26	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_CZ_R26	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CZ	Rating 26	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_DE_R26	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	DE	Rating 26	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_DK_R26	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	DK	Rating 26	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_EE_R26	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	EE	Rating 26	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_ES_R26	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	ES	Rating 26	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_FI_R26	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	FI	Rating 26	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_FR_R26	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	FR	Rating 26	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_GB_R26	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	GB	Rating 26	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_GR_R26	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	GR	Rating 26	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_HK_R26	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HK	Rating 26	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
MORT_ALL_0094_CT_AIRB_HR_R26	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HR	Rating 26	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_HU_R26	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HU	Rating 26	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_IE_R26	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IE	Rating 26	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_IL_R26	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IL	Rating 26	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_IT_R26	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IT	Rating 26	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_JP_R26	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	JP	Rating 26	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_KR_R26	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	KR	Rating 26	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_LT_R26	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LT	Rating 26	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_LU_R26	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LU	Rating 26	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_LV_R26	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LV	Rating 26	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_MT_R26	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	MT	Rating 26	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_NL_R26	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	NL	Rating 26	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_NO_R26	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	NO	Rating 26	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_PL_R26	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	PL	Rating 26	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_PT_R26	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	PT	Rating 26	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_RO_R26	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	RO	Rating 26	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_RU_R26	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	RU	Rating 26	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_SE_R26	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SE	Rating 26	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_SG_R26	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SG	Rating 26	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_SI_R26	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SI	Rating 26	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_SK_R26	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SK	Rating 26	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_TR_R26	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	TR	Rating 26	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
MORT_ALL_0094_CT_AIRB_US_R26	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	US	Rating 26	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_x2_R26	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Other countries	Rating 26	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_x0_R27	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 27	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_AT_R27	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	AT	Rating 27	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_AU_R27	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	AU	Rating 27	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_BE_R27	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BE	Rating 27	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_BG_R27	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BG	Rating 27	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_BR_R27	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BR	Rating 27	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_CA_R27	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CA	Rating 27	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_CH_R27	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CH	Rating 27	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_CN_R27	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CN	Rating 27	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_CY_R27	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CY	Rating 27	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_CZ_R27	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CZ	Rating 27	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_DE_R27	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	DE	Rating 27	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_DK_R27	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	DK	Rating 27	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_EE_R27	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	EE	Rating 27	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_ES_R27	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	ES	Rating 27	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_FI_R27	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	FI	Rating 27	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_FR_R27	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	FR	Rating 27	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_GB_R27	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	GB	Rating 27	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_GR_R27	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	GR	Rating 27	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_HK_R27	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HK	Rating 27	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
MORT_ALL_0094_CT_AIRB_HR_R27	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HR	Rating 27	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_HU_R27	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HU	Rating 27	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_IE_R27	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IE	Rating 27	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_IL_R27	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IL	Rating 27	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_IT_R27	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IT	Rating 27	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_JP_R27	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	JP	Rating 27	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_KR_R27	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	KR	Rating 27	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_LT_R27	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LT	Rating 27	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_LU_R27	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LU	Rating 27	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_LV_R27	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LV	Rating 27	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_MT_R27	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	MT	Rating 27	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_NL_R27	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	NL	Rating 27	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_NO_R27	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	NO	Rating 27	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_PL_R27	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	PL	Rating 27	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_PT_R27	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	PT	Rating 27	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_RO_R27	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	RO	Rating 27	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_RU_R27	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	RU	Rating 27	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_SE_R27	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SE	Rating 27	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_SG_R27	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SG	Rating 27	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_SI_R27	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SI	Rating 27	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_SK_R27	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SK	Rating 27	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_TR_R27	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	TR	Rating 27	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
MORT_ALL_0094_CT_AIRB_US_R27	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	US	Rating 27	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_x2_R27	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Other countries	Rating 27	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_x0_R28	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 28	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_AT_R28	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	AT	Rating 28	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_AU_R28	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	AU	Rating 28	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_BE_R28	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BE	Rating 28	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_BG_R28	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BG	Rating 28	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_BR_R28	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BR	Rating 28	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_CA_R28	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CA	Rating 28	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_CH_R28	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CH	Rating 28	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_CN_R28	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CN	Rating 28	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_CY_R28	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CY	Rating 28	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_CZ_R28	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CZ	Rating 28	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_DE_R28	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	DE	Rating 28	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_DK_R28	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	DK	Rating 28	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_EE_R28	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	EE	Rating 28	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_ES_R28	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	ES	Rating 28	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_FI_R28	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	FI	Rating 28	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_FR_R28	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	FR	Rating 28	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_GB_R28	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	GB	Rating 28	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_GR_R28	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	GR	Rating 28	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_HK_R28	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HK	Rating 28	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
MORT_ALL_0094_CT_AIRB_HR_R28	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HR	Rating 28	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_HU_R28	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HU	Rating 28	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_IE_R28	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IE	Rating 28	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_IL_R28	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IL	Rating 28	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_IT_R28	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IT	Rating 28	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_JP_R28	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	JP	Rating 28	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_KR_R28	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	KR	Rating 28	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_LT_R28	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LT	Rating 28	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_LU_R28	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LU	Rating 28	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_LV_R28	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LV	Rating 28	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_MT_R28	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	MT	Rating 28	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_NL_R28	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	NL	Rating 28	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_NO_R28	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	NO	Rating 28	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_PL_R28	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	PL	Rating 28	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_PT_R28	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	PT	Rating 28	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_RO_R28	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	RO	Rating 28	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_RU_R28	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	RU	Rating 28	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_SE_R28	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SE	Rating 28	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_SG_R28	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SG	Rating 28	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_SI_R28	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SI	Rating 28	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_SK_R28	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SK	Rating 28	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_TR_R28	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	TR	Rating 28	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
MORT_ALL_0094_CT_AIRB_US_R28	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	US	Rating 28	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_x2_R28	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Other countries	Rating 28	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_x0_R29	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 29	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_AT_R29	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	AT	Rating 29	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_AU_R29	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	AU	Rating 29	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_BE_R29	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BE	Rating 29	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_BG_R29	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BG	Rating 29	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_BR_R29	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BR	Rating 29	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_CA_R29	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CA	Rating 29	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_CH_R29	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CH	Rating 29	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_CN_R29	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CN	Rating 29	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_CY_R29	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CY	Rating 29	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_CZ_R29	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CZ	Rating 29	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_DE_R29	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	DE	Rating 29	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_DK_R29	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	DK	Rating 29	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_EE_R29	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	EE	Rating 29	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_ES_R29	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	ES	Rating 29	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_FI_R29	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	FI	Rating 29	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_FR_R29	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	FR	Rating 29	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_GB_R29	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	GB	Rating 29	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_GR_R29	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	GR	Rating 29	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_HK_R29	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HK	Rating 29	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
MORT_ALL_0094_CT_AIRB_HR_R29	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HR	Rating 29	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_HU_R29	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HU	Rating 29	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_IE_R29	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IE	Rating 29	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_IL_R29	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IL	Rating 29	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_IT_R29	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IT	Rating 29	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_JP_R29	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	JP	Rating 29	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_KR_R29	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	KR	Rating 29	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_LT_R29	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LT	Rating 29	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_LU_R29	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LU	Rating 29	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_LV_R29	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LV	Rating 29	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_MT_R29	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	MT	Rating 29	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_NL_R29	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	NL	Rating 29	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_NO_R29	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	NO	Rating 29	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_PL_R29	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	PL	Rating 29	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_PT_R29	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	PT	Rating 29	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_RO_R29	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	RO	Rating 29	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_RU_R29	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	RU	Rating 29	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_SE_R29	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SE	Rating 29	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_SG_R29	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SG	Rating 29	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_SI_R29	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SI	Rating 29	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_SK_R29	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SK	Rating 29	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_TR_R29	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	TR	Rating 29	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
MORT_ALL_0094_CT_AIRB_US_R29	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	US	Rating 29	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_x2_R29	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Other countries	Rating 29	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_x0_R30	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 30	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_AT_R30	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	AT	Rating 30	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_AU_R30	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	AU	Rating 30	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_BE_R30	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BE	Rating 30	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_BG_R30	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BG	Rating 30	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_BR_R30	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BR	Rating 30	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_CA_R30	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CA	Rating 30	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_CH_R30	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CH	Rating 30	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_CN_R30	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CN	Rating 30	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_CY_R30	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CY	Rating 30	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_CZ_R30	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CZ	Rating 30	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_DE_R30	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	DE	Rating 30	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_DK_R30	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	DK	Rating 30	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_EE_R30	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	EE	Rating 30	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_ES_R30	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	ES	Rating 30	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_FI_R30	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	FI	Rating 30	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_FR_R30	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	FR	Rating 30	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_GB_R30	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	GB	Rating 30	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_GR_R30	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	GR	Rating 30	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_HK_R30	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HK	Rating 30	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
MORT_ALL_0094_CT_AIRB_HR_R30	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HR	Rating 30	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_HU_R30	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HU	Rating 30	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_IE_R30	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IE	Rating 30	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_IL_R30	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IL	Rating 30	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_IT_R30	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IT	Rating 30	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_JP_R30	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	JP	Rating 30	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_KR_R30	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	KR	Rating 30	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_LT_R30	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LT	Rating 30	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_LU_R30	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LU	Rating 30	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_LV_R30	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LV	Rating 30	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_MT_R30	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	MT	Rating 30	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_NL_R30	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	NL	Rating 30	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_NO_R30	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	NO	Rating 30	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_PL_R30	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	PL	Rating 30	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_PT_R30	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	PT	Rating 30	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_RO_R30	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	RO	Rating 30	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_RU_R30	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	RU	Rating 30	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_SE_R30	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SE	Rating 30	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_SG_R30	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SG	Rating 30	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_SI_R30	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SI	Rating 30	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_SK_R30	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SK	Rating 30	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_TR_R30	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	TR	Rating 30	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
MORT_ALL_0094_CT_AIRB_US_R30	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	US	Rating 30	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_x2_R30	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Other countries	Rating 30	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_x0_R31	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 31	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_AT_R31	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	AT	Rating 31	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_AU_R31	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	AU	Rating 31	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_BE_R31	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BE	Rating 31	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_BG_R31	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BG	Rating 31	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_BR_R31	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BR	Rating 31	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_CA_R31	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CA	Rating 31	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_CH_R31	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CH	Rating 31	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_CN_R31	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CN	Rating 31	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_CY_R31	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CY	Rating 31	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_CZ_R31	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CZ	Rating 31	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_DE_R31	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	DE	Rating 31	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_DK_R31	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	DK	Rating 31	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_EE_R31	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	EE	Rating 31	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_ES_R31	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	ES	Rating 31	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_FI_R31	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	FI	Rating 31	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_FR_R31	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	FR	Rating 31	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_GB_R31	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	GB	Rating 31	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_GR_R31	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	GR	Rating 31	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_HK_R31	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HK	Rating 31	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
MORT_ALL_0094_CT_AIRB_HR_R31	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HR	Rating 31	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_HU_R31	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HU	Rating 31	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_IE_R31	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IE	Rating 31	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_IL_R31	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IL	Rating 31	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_IT_R31	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IT	Rating 31	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_JP_R31	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	JP	Rating 31	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_KR_R31	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	KR	Rating 31	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_LT_R31	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LT	Rating 31	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_LU_R31	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LU	Rating 31	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_LV_R31	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LV	Rating 31	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_MT_R31	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	MT	Rating 31	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_NL_R31	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	NL	Rating 31	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_NO_R31	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	NO	Rating 31	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_PL_R31	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	PL	Rating 31	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_PT_R31	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	PT	Rating 31	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_RO_R31	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	RO	Rating 31	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_RU_R31	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	RU	Rating 31	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_SE_R31	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SE	Rating 31	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_SG_R31	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SG	Rating 31	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_SI_R31	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SI	Rating 31	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_SK_R31	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SK	Rating 31	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_TR_R31	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	TR	Rating 31	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
MORT_ALL_0094_CT_AIRB_US_R31	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	US	Rating 31	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_x2_R31	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Other countries	Rating 31	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_x0_R32	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 32	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_AT_R32	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	AT	Rating 32	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_AU_R32	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	AU	Rating 32	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_BE_R32	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BE	Rating 32	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_BG_R32	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BG	Rating 32	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_BR_R32	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BR	Rating 32	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_CA_R32	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CA	Rating 32	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_CH_R32	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CH	Rating 32	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_CN_R32	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CN	Rating 32	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_CY_R32	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CY	Rating 32	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_CZ_R32	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CZ	Rating 32	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_DE_R32	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	DE	Rating 32	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_DK_R32	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	DK	Rating 32	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_EE_R32	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	EE	Rating 32	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_ES_R32	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	ES	Rating 32	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_FI_R32	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	FI	Rating 32	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_FR_R32	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	FR	Rating 32	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_GB_R32	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	GB	Rating 32	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_GR_R32	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	GR	Rating 32	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_HK_R32	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HK	Rating 32	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
MORT_ALL_0094_CT_AIRB_HR_R32	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HR	Rating 32	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_HU_R32	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HU	Rating 32	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_IE_R32	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IE	Rating 32	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_IL_R32	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IL	Rating 32	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_IT_R32	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IT	Rating 32	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_JP_R32	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	JP	Rating 32	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_KR_R32	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	KR	Rating 32	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_LT_R32	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LT	Rating 32	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_LU_R32	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LU	Rating 32	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_LV_R32	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LV	Rating 32	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_MT_R32	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	MT	Rating 32	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_NL_R32	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	NL	Rating 32	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_NO_R32	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	NO	Rating 32	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_PL_R32	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	PL	Rating 32	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_PT_R32	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	PT	Rating 32	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_RO_R32	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	RO	Rating 32	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_RU_R32	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	RU	Rating 32	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_SE_R32	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SE	Rating 32	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_SG_R32	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SG	Rating 32	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_SI_R32	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SI	Rating 32	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_SK_R32	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SK	Rating 32	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_TR_R32	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	TR	Rating 32	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
MORT_ALL_0094_CT_AIRB_US_R32	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	US	Rating 32	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_x2_R32	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Other countries	Rating 32	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_x0_R33	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 33	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_AT_R33	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	AT	Rating 33	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_AU_R33	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	AU	Rating 33	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_BE_R33	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BE	Rating 33	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_BG_R33	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BG	Rating 33	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_BR_R33	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BR	Rating 33	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_CA_R33	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CA	Rating 33	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_CH_R33	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CH	Rating 33	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_CN_R33	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CN	Rating 33	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_CY_R33	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CY	Rating 33	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_CZ_R33	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CZ	Rating 33	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_DE_R33	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	DE	Rating 33	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_DK_R33	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	DK	Rating 33	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_EE_R33	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	EE	Rating 33	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_ES_R33	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	ES	Rating 33	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_FI_R33	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	FI	Rating 33	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_FR_R33	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	FR	Rating 33	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_GB_R33	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	GB	Rating 33	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_GR_R33	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	GR	Rating 33	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_HK_R33	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HK	Rating 33	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
MORT_ALL_0094_CT_AIRB_HR_R33	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HR	Rating 33	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_HU_R33	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HU	Rating 33	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_IE_R33	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IE	Rating 33	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_IL_R33	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IL	Rating 33	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_IT_R33	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IT	Rating 33	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_JP_R33	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	JP	Rating 33	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_KR_R33	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	KR	Rating 33	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_LT_R33	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LT	Rating 33	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_LU_R33	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LU	Rating 33	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_LV_R33	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LV	Rating 33	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_MT_R33	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	MT	Rating 33	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_NL_R33	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	NL	Rating 33	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_NO_R33	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	NO	Rating 33	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_PL_R33	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	PL	Rating 33	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_PT_R33	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	PT	Rating 33	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_RO_R33	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	RO	Rating 33	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_RU_R33	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	RU	Rating 33	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_SE_R33	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SE	Rating 33	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_SG_R33	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SG	Rating 33	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_SI_R33	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SI	Rating 33	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_SK_R33	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SK	Rating 33	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_TR_R33	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	TR	Rating 33	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
MORT_ALL_0094_CT_AIRB_US_R33	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	US	Rating 33	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_x2_R33	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Other countries	Rating 33	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_x0_R34	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 34	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_AT_R34	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	AT	Rating 34	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_AU_R34	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	AU	Rating 34	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_BE_R34	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BE	Rating 34	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_BG_R34	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BG	Rating 34	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_BR_R34	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BR	Rating 34	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_CA_R34	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CA	Rating 34	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_CH_R34	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CH	Rating 34	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_CN_R34	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CN	Rating 34	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_CY_R34	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CY	Rating 34	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_CZ_R34	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CZ	Rating 34	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_DE_R34	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	DE	Rating 34	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_DK_R34	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	DK	Rating 34	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_EE_R34	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	EE	Rating 34	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_ES_R34	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	ES	Rating 34	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_FI_R34	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	FI	Rating 34	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_FR_R34	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	FR	Rating 34	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_GB_R34	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	GB	Rating 34	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_GR_R34	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	GR	Rating 34	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_HK_R34	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HK	Rating 34	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
MORT_ALL_0094_CT_AIRB_HR_R34	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HR	Rating 34	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_HU_R34	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HU	Rating 34	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_IE_R34	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IE	Rating 34	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_IL_R34	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IL	Rating 34	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_IT_R34	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IT	Rating 34	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_JP_R34	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	JP	Rating 34	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_KR_R34	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	KR	Rating 34	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_LT_R34	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LT	Rating 34	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_LU_R34	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LU	Rating 34	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_LV_R34	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LV	Rating 34	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_MT_R34	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	MT	Rating 34	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_NL_R34	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	NL	Rating 34	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_NO_R34	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	NO	Rating 34	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_PL_R34	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	PL	Rating 34	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_PT_R34	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	PT	Rating 34	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_RO_R34	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	RO	Rating 34	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_RU_R34	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	RU	Rating 34	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_SE_R34	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SE	Rating 34	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_SG_R34	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SG	Rating 34	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_SI_R34	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SI	Rating 34	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_SK_R34	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SK	Rating 34	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_TR_R34	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	TR	Rating 34	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
MORT_ALL_0094_CT_AIRB_US_R34	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	US	Rating 34	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_x2_R34	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Other countries	Rating 34	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_x0_R35	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 35	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_AT_R35	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	AT	Rating 35	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_AU_R35	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	AU	Rating 35	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_BE_R35	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BE	Rating 35	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_BG_R35	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BG	Rating 35	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_BR_R35	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BR	Rating 35	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_CA_R35	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CA	Rating 35	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_CH_R35	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CH	Rating 35	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_CN_R35	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CN	Rating 35	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_CY_R35	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CY	Rating 35	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_CZ_R35	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CZ	Rating 35	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_DE_R35	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	DE	Rating 35	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_DK_R35	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	DK	Rating 35	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_EE_R35	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	EE	Rating 35	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_ES_R35	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	ES	Rating 35	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_FI_R35	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	FI	Rating 35	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_FR_R35	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	FR	Rating 35	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_GB_R35	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	GB	Rating 35	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_GR_R35	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	GR	Rating 35	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_HK_R35	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HK	Rating 35	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
MORT_ALL_0094_CT_AIRB_HR_R35	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HR	Rating 35	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_HU_R35	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HU	Rating 35	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_IE_R35	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IE	Rating 35	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_IL_R35	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IL	Rating 35	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_IT_R35	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IT	Rating 35	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_JP_R35	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	JP	Rating 35	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_KR_R35	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	KR	Rating 35	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_LT_R35	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LT	Rating 35	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_LU_R35	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LU	Rating 35	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_LV_R35	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LV	Rating 35	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_MT_R35	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	MT	Rating 35	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_NL_R35	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	NL	Rating 35	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_NO_R35	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	NO	Rating 35	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_PL_R35	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	PL	Rating 35	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_PT_R35	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	PT	Rating 35	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_RO_R35	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	RO	Rating 35	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_RU_R35	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	RU	Rating 35	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_SE_R35	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SE	Rating 35	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_SG_R35	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SG	Rating 35	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_SI_R35	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SI	Rating 35	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_SK_R35	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SK	Rating 35	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_TR_R35	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	TR	Rating 35	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
MORT_ALL_0094_CT_AIRB_US_R35	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	US	Rating 35	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_x2_R35	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Other countries	Rating 35	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_x0_R36	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 36	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_AT_R36	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	AT	Rating 36	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_AU_R36	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	AU	Rating 36	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_BE_R36	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BE	Rating 36	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_BG_R36	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BG	Rating 36	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_BR_R36	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BR	Rating 36	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_CA_R36	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CA	Rating 36	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_CH_R36	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CH	Rating 36	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_CN_R36	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CN	Rating 36	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_CY_R36	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CY	Rating 36	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_CZ_R36	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CZ	Rating 36	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_DE_R36	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	DE	Rating 36	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_DK_R36	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	DK	Rating 36	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_EE_R36	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	EE	Rating 36	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_ES_R36	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	ES	Rating 36	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_FI_R36	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	FI	Rating 36	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_FR_R36	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	FR	Rating 36	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_GB_R36	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	GB	Rating 36	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_GR_R36	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	GR	Rating 36	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_HK_R36	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HK	Rating 36	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
MORT_ALL_0094_CT_AIRB_HR_R36	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HR	Rating 36	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_HU_R36	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HU	Rating 36	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_IE_R36	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IE	Rating 36	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_IL_R36	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IL	Rating 36	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_IT_R36	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IT	Rating 36	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_JP_R36	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	JP	Rating 36	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_KR_R36	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	KR	Rating 36	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_LT_R36	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LT	Rating 36	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_LU_R36	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LU	Rating 36	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_LV_R36	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LV	Rating 36	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_MT_R36	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	MT	Rating 36	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_NL_R36	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	NL	Rating 36	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_NO_R36	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	NO	Rating 36	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_PL_R36	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	PL	Rating 36	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_PT_R36	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	PT	Rating 36	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_RO_R36	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	RO	Rating 36	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_RU_R36	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	RU	Rating 36	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_SE_R36	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SE	Rating 36	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_SG_R36	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SG	Rating 36	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_SI_R36	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SI	Rating 36	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_SK_R36	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SK	Rating 36	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_TR_R36	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	TR	Rating 36	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
MORT_ALL_0094_CT_AIRB_US_R36	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	US	Rating 36	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_x2_R36	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Other countries	Rating 36	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_x0_R37	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 37	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_AT_R37	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	AT	Rating 37	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_AU_R37	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	AU	Rating 37	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_BE_R37	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BE	Rating 37	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_BG_R37	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BG	Rating 37	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_BR_R37	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BR	Rating 37	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_CA_R37	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CA	Rating 37	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_CH_R37	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CH	Rating 37	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_CN_R37	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CN	Rating 37	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_CY_R37	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CY	Rating 37	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_CZ_R37	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CZ	Rating 37	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_DE_R37	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	DE	Rating 37	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_DK_R37	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	DK	Rating 37	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_EE_R37	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	EE	Rating 37	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_ES_R37	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	ES	Rating 37	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_FI_R37	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	FI	Rating 37	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_FR_R37	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	FR	Rating 37	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_GB_R37	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	GB	Rating 37	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_GR_R37	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	GR	Rating 37	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_HK_R37	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HK	Rating 37	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
MORT_ALL_0094_CT_AIRB_HR_R37	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HR	Rating 37	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_HU_R37	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HU	Rating 37	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_IE_R37	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IE	Rating 37	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_IL_R37	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IL	Rating 37	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_IT_R37	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IT	Rating 37	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_JP_R37	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	JP	Rating 37	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_KR_R37	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	KR	Rating 37	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_LT_R37	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LT	Rating 37	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_LU_R37	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LU	Rating 37	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_LV_R37	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LV	Rating 37	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_MT_R37	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	MT	Rating 37	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_NL_R37	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	NL	Rating 37	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_NO_R37	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	NO	Rating 37	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_PL_R37	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	PL	Rating 37	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_PT_R37	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	PT	Rating 37	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_RO_R37	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	RO	Rating 37	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_RU_R37	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	RU	Rating 37	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_SE_R37	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SE	Rating 37	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_SG_R37	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SG	Rating 37	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_SI_R37	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SI	Rating 37	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_SK_R37	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SK	Rating 37	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_TR_R37	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	TR	Rating 37	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
MORT_ALL_0094_CT_AIRB_US_R37	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	US	Rating 37	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_x2_R37	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Other countries	Rating 37	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_x0_R38	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 38	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_AT_R38	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	AT	Rating 38	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_AU_R38	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	AU	Rating 38	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_BE_R38	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BE	Rating 38	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_BG_R38	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BG	Rating 38	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_BR_R38	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BR	Rating 38	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_CA_R38	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CA	Rating 38	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_CH_R38	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CH	Rating 38	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_CN_R38	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CN	Rating 38	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_CY_R38	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CY	Rating 38	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_CZ_R38	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CZ	Rating 38	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_DE_R38	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	DE	Rating 38	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_DK_R38	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	DK	Rating 38	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_EE_R38	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	EE	Rating 38	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_ES_R38	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	ES	Rating 38	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_FI_R38	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	FI	Rating 38	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_FR_R38	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	FR	Rating 38	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_GB_R38	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	GB	Rating 38	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_GR_R38	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	GR	Rating 38	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_HK_R38	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HK	Rating 38	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
MORT_ALL_0094_CT_AIRB_HR_R38	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HR	Rating 38	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_HU_R38	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HU	Rating 38	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_IE_R38	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IE	Rating 38	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_IL_R38	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IL	Rating 38	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_IT_R38	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IT	Rating 38	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_JP_R38	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	JP	Rating 38	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_KR_R38	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	KR	Rating 38	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_LT_R38	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LT	Rating 38	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_LU_R38	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LU	Rating 38	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_LV_R38	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LV	Rating 38	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_MT_R38	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	MT	Rating 38	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_NL_R38	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	NL	Rating 38	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_NO_R38	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	NO	Rating 38	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_PL_R38	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	PL	Rating 38	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_PT_R38	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	PT	Rating 38	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_RO_R38	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	RO	Rating 38	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_RU_R38	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	RU	Rating 38	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_SE_R38	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SE	Rating 38	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_SG_R38	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SG	Rating 38	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_SI_R38	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SI	Rating 38	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_SK_R38	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SK	Rating 38	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_TR_R38	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	TR	Rating 38	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
MORT_ALL_0094_CT_AIRB_US_R38	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	US	Rating 38	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_x2_R38	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Other countries	Rating 38	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_x0_R39	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 39	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_AT_R39	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	AT	Rating 39	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_AU_R39	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	AU	Rating 39	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_BE_R39	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BE	Rating 39	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_BG_R39	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BG	Rating 39	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_BR_R39	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BR	Rating 39	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_CA_R39	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CA	Rating 39	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_CH_R39	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CH	Rating 39	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_CN_R39	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CN	Rating 39	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_CY_R39	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CY	Rating 39	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_CZ_R39	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CZ	Rating 39	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_DE_R39	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	DE	Rating 39	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_DK_R39	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	DK	Rating 39	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_EE_R39	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	EE	Rating 39	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_ES_R39	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	ES	Rating 39	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_FI_R39	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	FI	Rating 39	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_FR_R39	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	FR	Rating 39	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_GB_R39	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	GB	Rating 39	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_GR_R39	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	GR	Rating 39	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_HK_R39	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HK	Rating 39	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
MORT_ALL_0094_CT_AIRB_HR_R39	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HR	Rating 39	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_HU_R39	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HU	Rating 39	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_IE_R39	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IE	Rating 39	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_IL_R39	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IL	Rating 39	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_IT_R39	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IT	Rating 39	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_JP_R39	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	JP	Rating 39	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_KR_R39	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	KR	Rating 39	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_LT_R39	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LT	Rating 39	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_LU_R39	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LU	Rating 39	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_LV_R39	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LV	Rating 39	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_MT_R39	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	MT	Rating 39	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_NL_R39	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	NL	Rating 39	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_NO_R39	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	NO	Rating 39	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_PL_R39	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	PL	Rating 39	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_PT_R39	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	PT	Rating 39	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_RO_R39	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	RO	Rating 39	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_RU_R39	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	RU	Rating 39	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_SE_R39	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SE	Rating 39	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_SG_R39	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SG	Rating 39	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_SI_R39	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SI	Rating 39	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_SK_R39	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SK	Rating 39	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_TR_R39	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	TR	Rating 39	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
MORT_ALL_0094_CT_AIRB_US_R39	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	US	Rating 39	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_x2_R39	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Other countries	Rating 39	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_x0_R40	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 40	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_AT_R40	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	AT	Rating 40	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_AU_R40	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	AU	Rating 40	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_BE_R40	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BE	Rating 40	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_BG_R40	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BG	Rating 40	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_BR_R40	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BR	Rating 40	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_CA_R40	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CA	Rating 40	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_CH_R40	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CH	Rating 40	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_CN_R40	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CN	Rating 40	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_CY_R40	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CY	Rating 40	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_CZ_R40	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CZ	Rating 40	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_DE_R40	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	DE	Rating 40	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_DK_R40	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	DK	Rating 40	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_EE_R40	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	EE	Rating 40	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_ES_R40	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	ES	Rating 40	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_FI_R40	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	FI	Rating 40	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_FR_R40	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	FR	Rating 40	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_GB_R40	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	GB	Rating 40	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_GR_R40	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	GR	Rating 40	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_HK_R40	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HK	Rating 40	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
MORT_ALL_0094_CT_AIRB_HR_R40	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HR	Rating 40	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_HU_R40	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HU	Rating 40	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_IE_R40	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IE	Rating 40	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_IL_R40	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IL	Rating 40	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_IT_R40	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IT	Rating 40	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_JP_R40	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	JP	Rating 40	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_KR_R40	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	KR	Rating 40	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_LT_R40	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LT	Rating 40	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_LU_R40	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LU	Rating 40	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_LV_R40	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LV	Rating 40	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_MT_R40	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	MT	Rating 40	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_NL_R40	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	NL	Rating 40	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_NO_R40	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	NO	Rating 40	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_PL_R40	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	PL	Rating 40	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_PT_R40	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	PT	Rating 40	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_RO_R40	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	RO	Rating 40	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_RU_R40	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	RU	Rating 40	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_SE_R40	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SE	Rating 40	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_SG_R40	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SG	Rating 40	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_SI_R40	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SI	Rating 40	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_SK_R40	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SK	Rating 40	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_TR_R40	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	TR	Rating 40	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
MORT_ALL_0094_CT_AIRB_US_R40	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	US	Rating 40	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_x2_R40	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Other countries	Rating 40	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_x0_R41	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 41	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_AT_R41	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	AT	Rating 41	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_AU_R41	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	AU	Rating 41	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_BE_R41	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BE	Rating 41	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_BG_R41	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BG	Rating 41	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_BR_R41	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BR	Rating 41	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_CA_R41	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CA	Rating 41	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_CH_R41	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CH	Rating 41	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_CN_R41	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CN	Rating 41	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_CY_R41	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CY	Rating 41	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_CZ_R41	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CZ	Rating 41	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_DE_R41	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	DE	Rating 41	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_DK_R41	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	DK	Rating 41	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_EE_R41	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	EE	Rating 41	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_ES_R41	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	ES	Rating 41	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_FI_R41	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	FI	Rating 41	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_FR_R41	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	FR	Rating 41	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_GB_R41	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	GB	Rating 41	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_GR_R41	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	GR	Rating 41	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_HK_R41	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HK	Rating 41	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
MORT_ALL_0094_CT_AIRB_HR_R41	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HR	Rating 41	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_HU_R41	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HU	Rating 41	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_IE_R41	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IE	Rating 41	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_IL_R41	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IL	Rating 41	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_IT_R41	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IT	Rating 41	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_JP_R41	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	JP	Rating 41	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_KR_R41	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	KR	Rating 41	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_LT_R41	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LT	Rating 41	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_LU_R41	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LU	Rating 41	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_LV_R41	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LV	Rating 41	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_MT_R41	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	MT	Rating 41	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_NL_R41	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	NL	Rating 41	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_NO_R41	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	NO	Rating 41	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_PL_R41	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	PL	Rating 41	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_PT_R41	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	PT	Rating 41	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_RO_R41	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	RO	Rating 41	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_RU_R41	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	RU	Rating 41	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_SE_R41	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SE	Rating 41	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_SG_R41	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SG	Rating 41	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_SI_R41	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SI	Rating 41	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_SK_R41	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SK	Rating 41	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_TR_R41	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	TR	Rating 41	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
MORT_ALL_0094_CT_AIRB_US_R41	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	US	Rating 41	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_x2_R41	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Other countries	Rating 41	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_x0_R42	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 42	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_AT_R42	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	AT	Rating 42	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_AU_R42	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	AU	Rating 42	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_BE_R42	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BE	Rating 42	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_BG_R42	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BG	Rating 42	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_BR_R42	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BR	Rating 42	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_CA_R42	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CA	Rating 42	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_CH_R42	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CH	Rating 42	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_CN_R42	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CN	Rating 42	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_CY_R42	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CY	Rating 42	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_CZ_R42	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CZ	Rating 42	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_DE_R42	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	DE	Rating 42	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_DK_R42	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	DK	Rating 42	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_EE_R42	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	EE	Rating 42	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_ES_R42	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	ES	Rating 42	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_FI_R42	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	FI	Rating 42	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_FR_R42	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	FR	Rating 42	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_GB_R42	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	GB	Rating 42	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_GR_R42	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	GR	Rating 42	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_HK_R42	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HK	Rating 42	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
MORT_ALL_0094_CT_AIRB_HR_R42	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HR	Rating 42	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_HU_R42	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HU	Rating 42	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_IE_R42	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IE	Rating 42	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_IL_R42	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IL	Rating 42	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_IT_R42	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IT	Rating 42	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_JP_R42	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	JP	Rating 42	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_KR_R42	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	KR	Rating 42	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_LT_R42	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LT	Rating 42	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_LU_R42	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LU	Rating 42	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_LV_R42	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LV	Rating 42	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_MT_R42	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	MT	Rating 42	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_NL_R42	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	NL	Rating 42	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_NO_R42	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	NO	Rating 42	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_PL_R42	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	PL	Rating 42	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_PT_R42	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	PT	Rating 42	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_RO_R42	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	RO	Rating 42	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_RU_R42	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	RU	Rating 42	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_SE_R42	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SE	Rating 42	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_SG_R42	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SG	Rating 42	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_SI_R42	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SI	Rating 42	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_SK_R42	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SK	Rating 42	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_TR_R42	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	TR	Rating 42	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
MORT_ALL_0094_CT_AIRB_US_R42	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	US	Rating 42	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_x2_R42	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Other countries	Rating 42	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_x0_R43	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 43	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_AT_R43	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	AT	Rating 43	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_AU_R43	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	AU	Rating 43	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_BE_R43	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BE	Rating 43	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_BG_R43	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BG	Rating 43	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_BR_R43	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BR	Rating 43	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_CA_R43	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CA	Rating 43	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_CH_R43	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CH	Rating 43	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_CN_R43	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CN	Rating 43	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_CY_R43	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CY	Rating 43	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_CZ_R43	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CZ	Rating 43	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_DE_R43	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	DE	Rating 43	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_DK_R43	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	DK	Rating 43	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_EE_R43	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	EE	Rating 43	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_ES_R43	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	ES	Rating 43	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_FI_R43	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	FI	Rating 43	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_FR_R43	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	FR	Rating 43	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_GB_R43	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	GB	Rating 43	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_GR_R43	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	GR	Rating 43	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_HK_R43	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HK	Rating 43	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
MORT_ALL_0094_CT_AIRB_HR_R43	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HR	Rating 43	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_HU_R43	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HU	Rating 43	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_IE_R43	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IE	Rating 43	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_IL_R43	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IL	Rating 43	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_IT_R43	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IT	Rating 43	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_JP_R43	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	JP	Rating 43	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_KR_R43	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	KR	Rating 43	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_LT_R43	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LT	Rating 43	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_LU_R43	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LU	Rating 43	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_LV_R43	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LV	Rating 43	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_MT_R43	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	MT	Rating 43	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_NL_R43	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	NL	Rating 43	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_NO_R43	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	NO	Rating 43	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_PL_R43	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	PL	Rating 43	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_PT_R43	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	PT	Rating 43	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_RO_R43	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	RO	Rating 43	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_RU_R43	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	RU	Rating 43	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_SE_R43	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SE	Rating 43	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_SG_R43	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SG	Rating 43	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_SI_R43	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SI	Rating 43	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_SK_R43	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SK	Rating 43	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_TR_R43	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	TR	Rating 43	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
MORT_ALL_0094_CT_AIRB_US_R43	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	US	Rating 43	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_x2_R43	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Other countries	Rating 43	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_x0_R44	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 44	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_AT_R44	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	AT	Rating 44	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_AU_R44	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	AU	Rating 44	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_BE_R44	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BE	Rating 44	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_BG_R44	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BG	Rating 44	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_BR_R44	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BR	Rating 44	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_CA_R44	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CA	Rating 44	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_CH_R44	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CH	Rating 44	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_CN_R44	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CN	Rating 44	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_CY_R44	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CY	Rating 44	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_CZ_R44	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CZ	Rating 44	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_DE_R44	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	DE	Rating 44	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_DK_R44	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	DK	Rating 44	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_EE_R44	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	EE	Rating 44	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_ES_R44	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	ES	Rating 44	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_FI_R44	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	FI	Rating 44	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_FR_R44	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	FR	Rating 44	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_GB_R44	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	GB	Rating 44	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_GR_R44	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	GR	Rating 44	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_HK_R44	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HK	Rating 44	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
MORT_ALL_0094_CT_AIRB_HR_R44	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HR	Rating 44	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_HU_R44	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HU	Rating 44	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_IE_R44	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IE	Rating 44	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_IL_R44	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IL	Rating 44	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_IT_R44	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IT	Rating 44	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_JP_R44	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	JP	Rating 44	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_KR_R44	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	KR	Rating 44	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_LT_R44	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LT	Rating 44	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_LU_R44	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LU	Rating 44	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_LV_R44	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LV	Rating 44	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_MT_R44	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	MT	Rating 44	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_NL_R44	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	NL	Rating 44	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_NO_R44	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	NO	Rating 44	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_PL_R44	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	PL	Rating 44	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_PT_R44	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	PT	Rating 44	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_RO_R44	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	RO	Rating 44	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_RU_R44	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	RU	Rating 44	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_SE_R44	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SE	Rating 44	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_SG_R44	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SG	Rating 44	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_SI_R44	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SI	Rating 44	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_SK_R44	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SK	Rating 44	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_TR_R44	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	TR	Rating 44	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
MORT_ALL_0094_CT_AIRB_US_R44	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	US	Rating 44	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_x2_R44	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Other countries	Rating 44	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_x0_R45	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 45	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_AT_R45	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	AT	Rating 45	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_AU_R45	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	AU	Rating 45	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_BE_R45	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BE	Rating 45	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_BG_R45	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BG	Rating 45	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_BR_R45	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BR	Rating 45	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_CA_R45	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CA	Rating 45	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_CH_R45	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CH	Rating 45	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_CN_R45	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CN	Rating 45	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_CY_R45	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CY	Rating 45	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_CZ_R45	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CZ	Rating 45	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_DE_R45	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	DE	Rating 45	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_DK_R45	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	DK	Rating 45	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_EE_R45	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	EE	Rating 45	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_ES_R45	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	ES	Rating 45	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_FI_R45	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	FI	Rating 45	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_FR_R45	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	FR	Rating 45	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_GB_R45	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	GB	Rating 45	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_GR_R45	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	GR	Rating 45	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_HK_R45	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HK	Rating 45	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
MORT_ALL_0094_CT_AIRB_HR_R45	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HR	Rating 45	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_HU_R45	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HU	Rating 45	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_IE_R45	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IE	Rating 45	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_IL_R45	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IL	Rating 45	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_IT_R45	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IT	Rating 45	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_JP_R45	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	JP	Rating 45	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_KR_R45	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	KR	Rating 45	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_LT_R45	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LT	Rating 45	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_LU_R45	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LU	Rating 45	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_LV_R45	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LV	Rating 45	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_MT_R45	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	MT	Rating 45	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_NL_R45	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	NL	Rating 45	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_NO_R45	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	NO	Rating 45	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_PL_R45	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	PL	Rating 45	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_PT_R45	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	PT	Rating 45	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_RO_R45	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	RO	Rating 45	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_RU_R45	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	RU	Rating 45	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_SE_R45	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SE	Rating 45	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_SG_R45	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SG	Rating 45	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_SI_R45	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SI	Rating 45	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_SK_R45	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SK	Rating 45	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_TR_R45	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	TR	Rating 45	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
MORT_ALL_0094_CT_AIRB_US_R45	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	US	Rating 45	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_x2_R45	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Other countries	Rating 45	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_x0_R46	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 46	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_AT_R46	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	AT	Rating 46	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_AU_R46	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	AU	Rating 46	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_BE_R46	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BE	Rating 46	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_BG_R46	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BG	Rating 46	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_BR_R46	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BR	Rating 46	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_CA_R46	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CA	Rating 46	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_CH_R46	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CH	Rating 46	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_CN_R46	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CN	Rating 46	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_CY_R46	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CY	Rating 46	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_CZ_R46	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CZ	Rating 46	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_DE_R46	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	DE	Rating 46	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_DK_R46	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	DK	Rating 46	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_EE_R46	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	EE	Rating 46	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_ES_R46	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	ES	Rating 46	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_FI_R46	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	FI	Rating 46	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_FR_R46	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	FR	Rating 46	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_GB_R46	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	GB	Rating 46	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_GR_R46	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	GR	Rating 46	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_HK_R46	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HK	Rating 46	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
MORT_ALL_0094_CT_AIRB_HR_R46	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HR	Rating 46	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_HU_R46	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HU	Rating 46	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_IE_R46	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IE	Rating 46	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_IL_R46	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IL	Rating 46	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_IT_R46	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IT	Rating 46	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_JP_R46	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	JP	Rating 46	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_KR_R46	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	KR	Rating 46	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_LT_R46	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LT	Rating 46	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_LU_R46	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LU	Rating 46	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_LV_R46	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LV	Rating 46	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_MT_R46	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	MT	Rating 46	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_NL_R46	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	NL	Rating 46	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_NO_R46	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	NO	Rating 46	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_PL_R46	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	PL	Rating 46	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_PT_R46	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	PT	Rating 46	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_RO_R46	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	RO	Rating 46	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_RU_R46	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	RU	Rating 46	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_SE_R46	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SE	Rating 46	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_SG_R46	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SG	Rating 46	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_SI_R46	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SI	Rating 46	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_SK_R46	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SK	Rating 46	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_TR_R46	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	TR	Rating 46	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
MORT_ALL_0094_CT_AIRB_US_R46	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	US	Rating 46	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_x2_R46	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Other countries	Rating 46	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_x0_R47	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 47	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_AT_R47	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	AT	Rating 47	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_AU_R47	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	AU	Rating 47	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_BE_R47	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BE	Rating 47	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_BG_R47	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BG	Rating 47	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_BR_R47	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BR	Rating 47	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_CA_R47	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CA	Rating 47	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_CH_R47	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CH	Rating 47	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_CN_R47	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CN	Rating 47	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_CY_R47	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CY	Rating 47	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_CZ_R47	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CZ	Rating 47	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_DE_R47	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	DE	Rating 47	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_DK_R47	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	DK	Rating 47	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_EE_R47	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	EE	Rating 47	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_ES_R47	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	ES	Rating 47	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_FI_R47	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	FI	Rating 47	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_FR_R47	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	FR	Rating 47	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_GB_R47	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	GB	Rating 47	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_GR_R47	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	GR	Rating 47	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_HK_R47	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HK	Rating 47	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
MORT_ALL_0094_CT_AIRB_HR_R47	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HR	Rating 47	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_HU_R47	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HU	Rating 47	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_IE_R47	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IE	Rating 47	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_IL_R47	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IL	Rating 47	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_IT_R47	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IT	Rating 47	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_JP_R47	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	JP	Rating 47	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_KR_R47	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	KR	Rating 47	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_LT_R47	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LT	Rating 47	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_LU_R47	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LU	Rating 47	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_LV_R47	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LV	Rating 47	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_MT_R47	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	MT	Rating 47	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_NL_R47	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	NL	Rating 47	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_NO_R47	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	NO	Rating 47	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_PL_R47	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	PL	Rating 47	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_PT_R47	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	PT	Rating 47	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_RO_R47	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	RO	Rating 47	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_RU_R47	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	RU	Rating 47	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_SE_R47	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SE	Rating 47	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_SG_R47	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SG	Rating 47	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_SI_R47	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SI	Rating 47	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_SK_R47	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SK	Rating 47	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_TR_R47	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	TR	Rating 47	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
MORT_ALL_0094_CT_AIRB_US_R47	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	US	Rating 47	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_x2_R47	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Other countries	Rating 47	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_x0_R48	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 48	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_AT_R48	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	AT	Rating 48	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_AU_R48	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	AU	Rating 48	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_BE_R48	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BE	Rating 48	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_BG_R48	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BG	Rating 48	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_BR_R48	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BR	Rating 48	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_CA_R48	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CA	Rating 48	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_CH_R48	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CH	Rating 48	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_CN_R48	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CN	Rating 48	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_CY_R48	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CY	Rating 48	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_CZ_R48	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CZ	Rating 48	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_DE_R48	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	DE	Rating 48	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_DK_R48	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	DK	Rating 48	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_EE_R48	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	EE	Rating 48	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_ES_R48	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	ES	Rating 48	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_FI_R48	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	FI	Rating 48	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_FR_R48	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	FR	Rating 48	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_GB_R48	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	GB	Rating 48	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_GR_R48	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	GR	Rating 48	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_HK_R48	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HK	Rating 48	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
MORT_ALL_0094_CT_AIRB_HR_R48	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HR	Rating 48	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_HU_R48	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HU	Rating 48	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_IE_R48	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IE	Rating 48	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_IL_R48	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IL	Rating 48	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_IT_R48	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IT	Rating 48	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_JP_R48	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	JP	Rating 48	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_KR_R48	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	KR	Rating 48	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_LT_R48	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LT	Rating 48	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_LU_R48	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LU	Rating 48	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_LV_R48	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LV	Rating 48	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_MT_R48	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	MT	Rating 48	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_NL_R48	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	NL	Rating 48	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_NO_R48	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	NO	Rating 48	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_PL_R48	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	PL	Rating 48	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_PT_R48	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	PT	Rating 48	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_RO_R48	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	RO	Rating 48	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_RU_R48	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	RU	Rating 48	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_SE_R48	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SE	Rating 48	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_SG_R48	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SG	Rating 48	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_SI_R48	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SI	Rating 48	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_SK_R48	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SK	Rating 48	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_TR_R48	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	TR	Rating 48	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
MORT_ALL_0094_CT_AIRB_US_R48	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	US	Rating 48	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_x2_R48	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Other countries	Rating 48	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_x0_R49	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 49	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_AT_R49	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	AT	Rating 49	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_AU_R49	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	AU	Rating 49	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_BE_R49	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BE	Rating 49	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_BG_R49	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BG	Rating 49	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_BR_R49	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BR	Rating 49	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_CA_R49	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CA	Rating 49	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_CH_R49	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CH	Rating 49	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_CN_R49	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CN	Rating 49	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_CY_R49	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CY	Rating 49	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_CZ_R49	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CZ	Rating 49	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_DE_R49	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	DE	Rating 49	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_DK_R49	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	DK	Rating 49	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_EE_R49	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	EE	Rating 49	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_ES_R49	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	ES	Rating 49	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_FI_R49	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	FI	Rating 49	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_FR_R49	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	FR	Rating 49	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_GB_R49	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	GB	Rating 49	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_GR_R49	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	GR	Rating 49	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_HK_R49	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HK	Rating 49	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
MORT_ALL_0094_CT_AIRB_HR_R49	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HR	Rating 49	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_HU_R49	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HU	Rating 49	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_IE_R49	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IE	Rating 49	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_IL_R49	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IL	Rating 49	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_IT_R49	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IT	Rating 49	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_JP_R49	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	JP	Rating 49	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_KR_R49	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	KR	Rating 49	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_LT_R49	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LT	Rating 49	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_LU_R49	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LU	Rating 49	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_LV_R49	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LV	Rating 49	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_MT_R49	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	MT	Rating 49	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_NL_R49	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	NL	Rating 49	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_NO_R49	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	NO	Rating 49	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_PL_R49	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	PL	Rating 49	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_PT_R49	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	PT	Rating 49	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_RO_R49	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	RO	Rating 49	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_RU_R49	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	RU	Rating 49	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_SE_R49	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SE	Rating 49	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_SG_R49	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SG	Rating 49	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_SI_R49	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SI	Rating 49	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_SK_R49	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SK	Rating 49	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_TR_R49	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	TR	Rating 49	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
MORT_ALL_0094_CT_AIRB_US_R49	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	US	Rating 49	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_x2_R49	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Other countries	Rating 49	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_x0_R50	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 50	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_AT_R50	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	AT	Rating 50	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_AU_R50	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	AU	Rating 50	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_BE_R50	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BE	Rating 50	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_BG_R50	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BG	Rating 50	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_BR_R50	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BR	Rating 50	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_CA_R50	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CA	Rating 50	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_CH_R50	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CH	Rating 50	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_CN_R50	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CN	Rating 50	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_CY_R50	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CY	Rating 50	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_CZ_R50	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CZ	Rating 50	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_DE_R50	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	DE	Rating 50	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_DK_R50	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	DK	Rating 50	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_EE_R50	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	EE	Rating 50	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_ES_R50	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	ES	Rating 50	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_FI_R50	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	FI	Rating 50	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_FR_R50	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	FR	Rating 50	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_GB_R50	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	GB	Rating 50	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_GR_R50	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	GR	Rating 50	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_HK_R50	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HK	Rating 50	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
MORT_ALL_0094_CT_AIRB_HR_R50	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HR	Rating 50	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_HU_R50	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HU	Rating 50	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_IE_R50	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IE	Rating 50	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_IL_R50	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IL	Rating 50	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_IT_R50	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IT	Rating 50	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_JP_R50	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	JP	Rating 50	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_KR_R50	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	KR	Rating 50	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_LT_R50	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LT	Rating 50	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_LU_R50	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LU	Rating 50	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_LV_R50	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LV	Rating 50	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_MT_R50	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	MT	Rating 50	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_NL_R50	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	NL	Rating 50	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_NO_R50	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	NO	Rating 50	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_PL_R50	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	PL	Rating 50	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_PT_R50	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	PT	Rating 50	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_RO_R50	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	RO	Rating 50	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_RU_R50	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	RU	Rating 50	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_SE_R50	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SE	Rating 50	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_SG_R50	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SG	Rating 50	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_SI_R50	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SI	Rating 50	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_SK_R50	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SK	Rating 50	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_TR_R50	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	TR	Rating 50	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
MORT_ALL_0094_CT_AIRB_US_R50	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	US	Rating 50	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_x2_R50	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Other countries	Rating 50	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_x0_R51	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 51	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_AT_R51	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	AT	Rating 51	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_AU_R51	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	AU	Rating 51	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_BE_R51	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BE	Rating 51	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_BG_R51	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BG	Rating 51	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_BR_R51	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BR	Rating 51	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_CA_R51	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CA	Rating 51	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_CH_R51	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CH	Rating 51	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_CN_R51	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CN	Rating 51	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_CY_R51	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CY	Rating 51	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_CZ_R51	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CZ	Rating 51	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_DE_R51	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	DE	Rating 51	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_DK_R51	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	DK	Rating 51	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_EE_R51	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	EE	Rating 51	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_ES_R51	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	ES	Rating 51	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_FI_R51	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	FI	Rating 51	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_FR_R51	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	FR	Rating 51	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_GB_R51	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	GB	Rating 51	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_GR_R51	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	GR	Rating 51	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_HK_R51	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HK	Rating 51	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
MORT_ALL_0094_CT_AIRB_HR_R51	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HR	Rating 51	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_HU_R51	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HU	Rating 51	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_IE_R51	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IE	Rating 51	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_IL_R51	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IL	Rating 51	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_IT_R51	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IT	Rating 51	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_JP_R51	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	JP	Rating 51	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_KR_R51	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	KR	Rating 51	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_LT_R51	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LT	Rating 51	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_LU_R51	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LU	Rating 51	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_LV_R51	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LV	Rating 51	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_MT_R51	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	MT	Rating 51	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_NL_R51	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	NL	Rating 51	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_NO_R51	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	NO	Rating 51	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_PL_R51	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	PL	Rating 51	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_PT_R51	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	PT	Rating 51	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_RO_R51	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	RO	Rating 51	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_RU_R51	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	RU	Rating 51	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_SE_R51	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SE	Rating 51	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_SG_R51	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SG	Rating 51	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_SI_R51	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SI	Rating 51	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_SK_R51	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SK	Rating 51	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_TR_R51	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	TR	Rating 51	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
MORT_ALL_0094_CT_AIRB_US_R51	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	US	Rating 51	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_x2_R51	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Other countries	Rating 51	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_x0_R52	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 52	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_AT_R52	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	AT	Rating 52	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_AU_R52	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	AU	Rating 52	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_BE_R52	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BE	Rating 52	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_BG_R52	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BG	Rating 52	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_BR_R52	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BR	Rating 52	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_CA_R52	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CA	Rating 52	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_CH_R52	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CH	Rating 52	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_CN_R52	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CN	Rating 52	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_CY_R52	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CY	Rating 52	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_CZ_R52	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CZ	Rating 52	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_DE_R52	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	DE	Rating 52	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_DK_R52	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	DK	Rating 52	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_EE_R52	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	EE	Rating 52	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_ES_R52	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	ES	Rating 52	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_FI_R52	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	FI	Rating 52	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_FR_R52	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	FR	Rating 52	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_GB_R52	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	GB	Rating 52	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_GR_R52	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	GR	Rating 52	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_HK_R52	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HK	Rating 52	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
MORT_ALL_0094_CT_AIRB_HR_R52	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HR	Rating 52	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_HU_R52	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HU	Rating 52	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_IE_R52	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IE	Rating 52	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_IL_R52	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IL	Rating 52	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_IT_R52	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IT	Rating 52	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_JP_R52	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	JP	Rating 52	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_KR_R52	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	KR	Rating 52	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_LT_R52	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LT	Rating 52	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_LU_R52	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LU	Rating 52	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_LV_R52	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LV	Rating 52	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_MT_R52	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	MT	Rating 52	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_NL_R52	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	NL	Rating 52	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_NO_R52	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	NO	Rating 52	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_PL_R52	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	PL	Rating 52	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_PT_R52	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	PT	Rating 52	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_RO_R52	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	RO	Rating 52	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_RU_R52	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	RU	Rating 52	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_SE_R52	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SE	Rating 52	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_SG_R52	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SG	Rating 52	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_SI_R52	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SI	Rating 52	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_SK_R52	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SK	Rating 52	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_TR_R52	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	TR	Rating 52	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
MORT_ALL_0094_CT_AIRB_US_R52	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	US	Rating 52	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_x2_R52	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Other countries	Rating 52	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_x0_R53	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 53	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_AT_R53	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	AT	Rating 53	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_AU_R53	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	AU	Rating 53	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_BE_R53	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BE	Rating 53	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_BG_R53	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BG	Rating 53	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_BR_R53	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BR	Rating 53	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_CA_R53	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CA	Rating 53	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_CH_R53	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CH	Rating 53	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_CN_R53	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CN	Rating 53	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_CY_R53	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CY	Rating 53	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_CZ_R53	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CZ	Rating 53	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_DE_R53	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	DE	Rating 53	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_DK_R53	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	DK	Rating 53	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_EE_R53	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	EE	Rating 53	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_ES_R53	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	ES	Rating 53	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_FI_R53	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	FI	Rating 53	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_FR_R53	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	FR	Rating 53	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_GB_R53	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	GB	Rating 53	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_GR_R53	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	GR	Rating 53	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_HK_R53	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HK	Rating 53	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
MORT_ALL_0094_CT_AIRB_HR_R53	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HR	Rating 53	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_HU_R53	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HU	Rating 53	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_IE_R53	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IE	Rating 53	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_IL_R53	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IL	Rating 53	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_IT_R53	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IT	Rating 53	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_JP_R53	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	JP	Rating 53	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_KR_R53	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	KR	Rating 53	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_LT_R53	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LT	Rating 53	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_LU_R53	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LU	Rating 53	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_LV_R53	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LV	Rating 53	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_MT_R53	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	MT	Rating 53	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_NL_R53	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	NL	Rating 53	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_NO_R53	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	NO	Rating 53	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_PL_R53	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	PL	Rating 53	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_PT_R53	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	PT	Rating 53	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_RO_R53	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	RO	Rating 53	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_RU_R53	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	RU	Rating 53	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_SE_R53	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SE	Rating 53	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_SG_R53	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SG	Rating 53	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_SI_R53	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SI	Rating 53	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_SK_R53	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SK	Rating 53	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_TR_R53	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	TR	Rating 53	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
MORT_ALL_0094_CT_AIRB_US_R53	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	US	Rating 53	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_x2_R53	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Other countries	Rating 53	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_x0_R54	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 54	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_AT_R54	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	AT	Rating 54	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_AU_R54	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	AU	Rating 54	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_BE_R54	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BE	Rating 54	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_BG_R54	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BG	Rating 54	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_BR_R54	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BR	Rating 54	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_CA_R54	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CA	Rating 54	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_CH_R54	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CH	Rating 54	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_CN_R54	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CN	Rating 54	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_CY_R54	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CY	Rating 54	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_CZ_R54	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CZ	Rating 54	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_DE_R54	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	DE	Rating 54	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_DK_R54	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	DK	Rating 54	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_EE_R54	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	EE	Rating 54	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_ES_R54	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	ES	Rating 54	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_FI_R54	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	FI	Rating 54	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_FR_R54	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	FR	Rating 54	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_GB_R54	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	GB	Rating 54	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_GR_R54	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	GR	Rating 54	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_HK_R54	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HK	Rating 54	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
MORT_ALL_0094_CT_AIRB_HR_R54	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HR	Rating 54	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_HU_R54	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HU	Rating 54	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_IE_R54	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IE	Rating 54	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_IL_R54	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IL	Rating 54	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_IT_R54	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IT	Rating 54	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_JP_R54	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	JP	Rating 54	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_KR_R54	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	KR	Rating 54	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_LT_R54	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LT	Rating 54	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_LU_R54	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LU	Rating 54	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_LV_R54	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LV	Rating 54	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_MT_R54	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	MT	Rating 54	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_NL_R54	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	NL	Rating 54	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_NO_R54	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	NO	Rating 54	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_PL_R54	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	PL	Rating 54	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_PT_R54	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	PT	Rating 54	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_RO_R54	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	RO	Rating 54	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_RU_R54	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	RU	Rating 54	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_SE_R54	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SE	Rating 54	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_SG_R54	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SG	Rating 54	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_SI_R54	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SI	Rating 54	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_SK_R54	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SK	Rating 54	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_TR_R54	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	TR	Rating 54	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
MORT_ALL_0094_CT_AIRB_US_R54	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	US	Rating 54	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_x2_R54	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Other countries	Rating 54	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_x0_R55	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 55	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_AT_R55	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	AT	Rating 55	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_AU_R55	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	AU	Rating 55	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_BE_R55	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BE	Rating 55	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_BG_R55	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BG	Rating 55	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_BR_R55	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BR	Rating 55	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_CA_R55	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CA	Rating 55	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_CH_R55	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CH	Rating 55	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_CN_R55	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CN	Rating 55	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_CY_R55	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CY	Rating 55	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_CZ_R55	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CZ	Rating 55	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_DE_R55	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	DE	Rating 55	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_DK_R55	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	DK	Rating 55	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_EE_R55	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	EE	Rating 55	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_ES_R55	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	ES	Rating 55	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_FI_R55	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	FI	Rating 55	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_FR_R55	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	FR	Rating 55	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_GB_R55	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	GB	Rating 55	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_GR_R55	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	GR	Rating 55	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_HK_R55	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HK	Rating 55	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
MORT_ALL_0094_CT_AIRB_HR_R55	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HR	Rating 55	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_HU_R55	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HU	Rating 55	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_IE_R55	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IE	Rating 55	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_IL_R55	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IL	Rating 55	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_IT_R55	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IT	Rating 55	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_JP_R55	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	JP	Rating 55	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_KR_R55	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	KR	Rating 55	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_LT_R55	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LT	Rating 55	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_LU_R55	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LU	Rating 55	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_LV_R55	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LV	Rating 55	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_MT_R55	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	MT	Rating 55	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_NL_R55	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	NL	Rating 55	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_NO_R55	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	NO	Rating 55	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_PL_R55	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	PL	Rating 55	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_PT_R55	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	PT	Rating 55	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_RO_R55	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	RO	Rating 55	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_RU_R55	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	RU	Rating 55	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_SE_R55	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SE	Rating 55	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_SG_R55	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SG	Rating 55	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_SI_R55	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SI	Rating 55	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_SK_R55	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SK	Rating 55	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_TR_R55	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	TR	Rating 55	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
MORT_ALL_0094_CT_AIRB_US_R55	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	US	Rating 55	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_x2_R55	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Other countries	Rating 55	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_x0_R56	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 56	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_AT_R56	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	AT	Rating 56	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_AU_R56	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	AU	Rating 56	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_BE_R56	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BE	Rating 56	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_BG_R56	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BG	Rating 56	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_BR_R56	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BR	Rating 56	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_CA_R56	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CA	Rating 56	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_CH_R56	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CH	Rating 56	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_CN_R56	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CN	Rating 56	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_CY_R56	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CY	Rating 56	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_CZ_R56	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CZ	Rating 56	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_DE_R56	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	DE	Rating 56	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_DK_R56	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	DK	Rating 56	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_EE_R56	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	EE	Rating 56	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_ES_R56	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	ES	Rating 56	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_FI_R56	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	FI	Rating 56	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_FR_R56	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	FR	Rating 56	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_GB_R56	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	GB	Rating 56	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_GR_R56	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	GR	Rating 56	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_HK_R56	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HK	Rating 56	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
MORT_ALL_0094_CT_AIRB_HR_R56	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HR	Rating 56	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_HU_R56	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HU	Rating 56	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_IE_R56	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IE	Rating 56	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_IL_R56	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IL	Rating 56	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_IT_R56	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IT	Rating 56	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_JP_R56	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	JP	Rating 56	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_KR_R56	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	KR	Rating 56	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_LT_R56	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LT	Rating 56	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_LU_R56	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LU	Rating 56	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_LV_R56	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LV	Rating 56	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_MT_R56	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	MT	Rating 56	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_NL_R56	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	NL	Rating 56	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_NO_R56	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	NO	Rating 56	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_PL_R56	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	PL	Rating 56	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_PT_R56	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	PT	Rating 56	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_RO_R56	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	RO	Rating 56	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_RU_R56	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	RU	Rating 56	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_SE_R56	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SE	Rating 56	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_SG_R56	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SG	Rating 56	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_SI_R56	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SI	Rating 56	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_SK_R56	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SK	Rating 56	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_TR_R56	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	TR	Rating 56	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
MORT_ALL_0094_CT_AIRB_US_R56	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	US	Rating 56	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_x2_R56	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Other countries	Rating 56	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_x0_R57	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 57	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_AT_R57	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	AT	Rating 57	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_AU_R57	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	AU	Rating 57	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_BE_R57	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BE	Rating 57	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_BG_R57	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BG	Rating 57	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_BR_R57	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BR	Rating 57	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_CA_R57	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CA	Rating 57	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_CH_R57	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CH	Rating 57	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_CN_R57	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CN	Rating 57	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_CY_R57	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CY	Rating 57	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_CZ_R57	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CZ	Rating 57	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_DE_R57	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	DE	Rating 57	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_DK_R57	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	DK	Rating 57	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_EE_R57	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	EE	Rating 57	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_ES_R57	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	ES	Rating 57	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_FI_R57	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	FI	Rating 57	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_FR_R57	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	FR	Rating 57	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_GB_R57	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	GB	Rating 57	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_GR_R57	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	GR	Rating 57	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_HK_R57	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HK	Rating 57	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
MORT_ALL_0094_CT_AIRB_HR_R57	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HR	Rating 57	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_HU_R57	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HU	Rating 57	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_IE_R57	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IE	Rating 57	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_IL_R57	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IL	Rating 57	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_IT_R57	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IT	Rating 57	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_JP_R57	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	JP	Rating 57	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_KR_R57	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	KR	Rating 57	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_LT_R57	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LT	Rating 57	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_LU_R57	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LU	Rating 57	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_LV_R57	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LV	Rating 57	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_MT_R57	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	MT	Rating 57	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_NL_R57	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	NL	Rating 57	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_NO_R57	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	NO	Rating 57	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_PL_R57	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	PL	Rating 57	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_PT_R57	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	PT	Rating 57	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_RO_R57	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	RO	Rating 57	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_RU_R57	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	RU	Rating 57	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_SE_R57	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SE	Rating 57	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_SG_R57	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SG	Rating 57	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_SI_R57	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SI	Rating 57	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_SK_R57	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SK	Rating 57	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_TR_R57	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	TR	Rating 57	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
MORT_ALL_0094_CT_AIRB_US_R57	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	US	Rating 57	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_x2_R57	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Other countries	Rating 57	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_x0_R58	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 58	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_AT_R58	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	AT	Rating 58	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_AU_R58	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	AU	Rating 58	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_BE_R58	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BE	Rating 58	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_BG_R58	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BG	Rating 58	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_BR_R58	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BR	Rating 58	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_CA_R58	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CA	Rating 58	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_CH_R58	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CH	Rating 58	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_CN_R58	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CN	Rating 58	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_CY_R58	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CY	Rating 58	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_CZ_R58	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CZ	Rating 58	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_DE_R58	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	DE	Rating 58	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_DK_R58	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	DK	Rating 58	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_EE_R58	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	EE	Rating 58	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_ES_R58	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	ES	Rating 58	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_FI_R58	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	FI	Rating 58	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_FR_R58	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	FR	Rating 58	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_GB_R58	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	GB	Rating 58	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_GR_R58	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	GR	Rating 58	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_HK_R58	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HK	Rating 58	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
MORT_ALL_0094_CT_AIRB_HR_R58	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HR	Rating 58	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_HU_R58	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HU	Rating 58	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_IE_R58	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IE	Rating 58	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_IL_R58	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IL	Rating 58	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_IT_R58	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IT	Rating 58	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_JP_R58	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	JP	Rating 58	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_KR_R58	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	KR	Rating 58	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_LT_R58	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LT	Rating 58	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_LU_R58	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LU	Rating 58	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_LV_R58	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LV	Rating 58	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_MT_R58	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	MT	Rating 58	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_NL_R58	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	NL	Rating 58	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_NO_R58	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	NO	Rating 58	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_PL_R58	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	PL	Rating 58	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_PT_R58	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	PT	Rating 58	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_RO_R58	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	RO	Rating 58	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_RU_R58	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	RU	Rating 58	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_SE_R58	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SE	Rating 58	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_SG_R58	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SG	Rating 58	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_SI_R58	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SI	Rating 58	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_SK_R58	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SK	Rating 58	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_TR_R58	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	TR	Rating 58	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
MORT_ALL_0094_CT_AIRB_US_R58	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	US	Rating 58	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_x2_R58	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Other countries	Rating 58	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_x0_R59	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 59	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_AT_R59	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	AT	Rating 59	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_AU_R59	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	AU	Rating 59	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_BE_R59	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BE	Rating 59	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_BG_R59	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BG	Rating 59	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_BR_R59	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BR	Rating 59	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_CA_R59	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CA	Rating 59	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_CH_R59	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CH	Rating 59	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_CN_R59	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CN	Rating 59	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_CY_R59	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CY	Rating 59	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_CZ_R59	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CZ	Rating 59	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_DE_R59	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	DE	Rating 59	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_DK_R59	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	DK	Rating 59	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_EE_R59	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	EE	Rating 59	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_ES_R59	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	ES	Rating 59	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_FI_R59	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	FI	Rating 59	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_FR_R59	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	FR	Rating 59	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_GB_R59	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	GB	Rating 59	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_GR_R59	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	GR	Rating 59	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_HK_R59	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HK	Rating 59	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
MORT_ALL_0094_CT_AIRB_HR_R59	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HR	Rating 59	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_HU_R59	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HU	Rating 59	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_IE_R59	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IE	Rating 59	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_IL_R59	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IL	Rating 59	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_IT_R59	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IT	Rating 59	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_JP_R59	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	JP	Rating 59	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_KR_R59	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	KR	Rating 59	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_LT_R59	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LT	Rating 59	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_LU_R59	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LU	Rating 59	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_LV_R59	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LV	Rating 59	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_MT_R59	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	MT	Rating 59	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_NL_R59	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	NL	Rating 59	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_NO_R59	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	NO	Rating 59	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_PL_R59	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	PL	Rating 59	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_PT_R59	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	PT	Rating 59	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_RO_R59	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	RO	Rating 59	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_RU_R59	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	RU	Rating 59	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_SE_R59	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SE	Rating 59	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_SG_R59	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SG	Rating 59	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_SI_R59	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SI	Rating 59	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_SK_R59	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SK	Rating 59	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_TR_R59	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	TR	Rating 59	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
MORT_ALL_0094_CT_AIRB_US_R59	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	US	Rating 59	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_x2_R59	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Other countries	Rating 59	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_x0_R60	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 60	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_AT_R60	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	AT	Rating 60	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_AU_R60	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	AU	Rating 60	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_BE_R60	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BE	Rating 60	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_BG_R60	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BG	Rating 60	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_BR_R60	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BR	Rating 60	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_CA_R60	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CA	Rating 60	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_CH_R60	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CH	Rating 60	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_CN_R60	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CN	Rating 60	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_CY_R60	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CY	Rating 60	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_CZ_R60	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CZ	Rating 60	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_DE_R60	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	DE	Rating 60	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_DK_R60	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	DK	Rating 60	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_EE_R60	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	EE	Rating 60	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_ES_R60	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	ES	Rating 60	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_FI_R60	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	FI	Rating 60	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_FR_R60	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	FR	Rating 60	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_GB_R60	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	GB	Rating 60	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_GR_R60	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	GR	Rating 60	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_HK_R60	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HK	Rating 60	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
MORT_ALL_0094_CT_AIRB_HR_R60	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HR	Rating 60	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_HU_R60	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HU	Rating 60	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_IE_R60	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IE	Rating 60	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_IL_R60	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IL	Rating 60	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_IT_R60	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IT	Rating 60	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_JP_R60	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	JP	Rating 60	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_KR_R60	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	KR	Rating 60	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_LT_R60	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LT	Rating 60	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_LU_R60	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LU	Rating 60	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_LV_R60	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LV	Rating 60	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_MT_R60	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	MT	Rating 60	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_NL_R60	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	NL	Rating 60	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_NO_R60	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	NO	Rating 60	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_PL_R60	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	PL	Rating 60	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_PT_R60	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	PT	Rating 60	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_RO_R60	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	RO	Rating 60	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_RU_R60	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	RU	Rating 60	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_SE_R60	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SE	Rating 60	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_SG_R60	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SG	Rating 60	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_SI_R60	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SI	Rating 60	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_SK_R60	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SK	Rating 60	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_TR_R60	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	TR	Rating 60	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
MORT_ALL_0094_CT_AIRB_US_R60	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	US	Rating 60	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_x2_R60	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Other countries	Rating 60	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_x0_R61	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 61	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_AT_R61	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	AT	Rating 61	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_AU_R61	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	AU	Rating 61	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_BE_R61	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BE	Rating 61	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_BG_R61	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BG	Rating 61	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_BR_R61	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BR	Rating 61	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_CA_R61	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CA	Rating 61	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_CH_R61	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CH	Rating 61	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_CN_R61	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CN	Rating 61	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_CY_R61	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CY	Rating 61	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_CZ_R61	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CZ	Rating 61	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_DE_R61	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	DE	Rating 61	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_DK_R61	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	DK	Rating 61	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_EE_R61	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	EE	Rating 61	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_ES_R61	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	ES	Rating 61	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_FI_R61	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	FI	Rating 61	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_FR_R61	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	FR	Rating 61	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_GB_R61	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	GB	Rating 61	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_GR_R61	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	GR	Rating 61	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_HK_R61	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HK	Rating 61	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
MORT_ALL_0094_CT_AIRB_HR_R61	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HR	Rating 61	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_HU_R61	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HU	Rating 61	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_IE_R61	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IE	Rating 61	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_IL_R61	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IL	Rating 61	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_IT_R61	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IT	Rating 61	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_JP_R61	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	JP	Rating 61	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_KR_R61	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	KR	Rating 61	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_LT_R61	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LT	Rating 61	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_LU_R61	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LU	Rating 61	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_LV_R61	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LV	Rating 61	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_MT_R61	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	MT	Rating 61	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_NL_R61	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	NL	Rating 61	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_NO_R61	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	NO	Rating 61	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_PL_R61	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	PL	Rating 61	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_PT_R61	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	PT	Rating 61	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_RO_R61	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	RO	Rating 61	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_RU_R61	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	RU	Rating 61	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_SE_R61	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SE	Rating 61	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_SG_R61	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SG	Rating 61	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_SI_R61	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SI	Rating 61	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_SK_R61	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SK	Rating 61	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_TR_R61	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	TR	Rating 61	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
MORT_ALL_0094_CT_AIRB_US_R61	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	US	Rating 61	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_x2_R61	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Other countries	Rating 61	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_x0_R62	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 62	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_AT_R62	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	AT	Rating 62	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_AU_R62	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	AU	Rating 62	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_BE_R62	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BE	Rating 62	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_BG_R62	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BG	Rating 62	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_BR_R62	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BR	Rating 62	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_CA_R62	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CA	Rating 62	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_CH_R62	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CH	Rating 62	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_CN_R62	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CN	Rating 62	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_CY_R62	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CY	Rating 62	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_CZ_R62	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CZ	Rating 62	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_DE_R62	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	DE	Rating 62	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_DK_R62	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	DK	Rating 62	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_EE_R62	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	EE	Rating 62	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_ES_R62	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	ES	Rating 62	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_FI_R62	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	FI	Rating 62	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_FR_R62	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	FR	Rating 62	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_GB_R62	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	GB	Rating 62	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_GR_R62	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	GR	Rating 62	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_HK_R62	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HK	Rating 62	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
MORT_ALL_0094_CT_AIRB_HR_R62	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HR	Rating 62	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_HU_R62	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HU	Rating 62	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_IE_R62	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IE	Rating 62	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_IL_R62	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IL	Rating 62	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_IT_R62	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IT	Rating 62	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_JP_R62	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	JP	Rating 62	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_KR_R62	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	KR	Rating 62	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_LT_R62	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LT	Rating 62	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_LU_R62	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LU	Rating 62	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_LV_R62	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LV	Rating 62	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_MT_R62	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	MT	Rating 62	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_NL_R62	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	NL	Rating 62	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_NO_R62	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	NO	Rating 62	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_PL_R62	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	PL	Rating 62	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_PT_R62	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	PT	Rating 62	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_RO_R62	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	RO	Rating 62	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_RU_R62	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	RU	Rating 62	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_SE_R62	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SE	Rating 62	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_SG_R62	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SG	Rating 62	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_SI_R62	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SI	Rating 62	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_SK_R62	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SK	Rating 62	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_TR_R62	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	TR	Rating 62	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
MORT_ALL_0094_CT_AIRB_US_R62	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	US	Rating 62	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_x2_R62	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Other countries	Rating 62	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_x0_R63	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 63	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_AT_R63	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	AT	Rating 63	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_AU_R63	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	AU	Rating 63	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_BE_R63	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BE	Rating 63	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_BG_R63	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BG	Rating 63	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_BR_R63	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BR	Rating 63	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_CA_R63	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CA	Rating 63	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_CH_R63	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CH	Rating 63	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_CN_R63	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CN	Rating 63	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_CY_R63	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CY	Rating 63	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_CZ_R63	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CZ	Rating 63	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_DE_R63	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	DE	Rating 63	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_DK_R63	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	DK	Rating 63	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_EE_R63	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	EE	Rating 63	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_ES_R63	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	ES	Rating 63	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_FI_R63	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	FI	Rating 63	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_FR_R63	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	FR	Rating 63	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_GB_R63	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	GB	Rating 63	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_GR_R63	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	GR	Rating 63	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_HK_R63	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HK	Rating 63	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
MORT_ALL_0094_CT_AIRB_HR_R63	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HR	Rating 63	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_HU_R63	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HU	Rating 63	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_IE_R63	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IE	Rating 63	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_IL_R63	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IL	Rating 63	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_IT_R63	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IT	Rating 63	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_JP_R63	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	JP	Rating 63	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_KR_R63	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	KR	Rating 63	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_LT_R63	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LT	Rating 63	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_LU_R63	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LU	Rating 63	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_LV_R63	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LV	Rating 63	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_MT_R63	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	MT	Rating 63	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_NL_R63	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	NL	Rating 63	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_NO_R63	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	NO	Rating 63	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_PL_R63	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	PL	Rating 63	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_PT_R63	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	PT	Rating 63	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_RO_R63	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	RO	Rating 63	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_RU_R63	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	RU	Rating 63	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_SE_R63	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SE	Rating 63	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_SG_R63	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SG	Rating 63	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_SI_R63	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SI	Rating 63	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_SK_R63	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SK	Rating 63	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_TR_R63	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	TR	Rating 63	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
MORT_ALL_0094_CT_AIRB_US_R63	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	US	Rating 63	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_x2_R63	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Other countries	Rating 63	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_x0_R64	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 64	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_AT_R64	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	AT	Rating 64	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_AU_R64	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	AU	Rating 64	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_BE_R64	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BE	Rating 64	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_BG_R64	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BG	Rating 64	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_BR_R64	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BR	Rating 64	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_CA_R64	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CA	Rating 64	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_CH_R64	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CH	Rating 64	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_CN_R64	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CN	Rating 64	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_CY_R64	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CY	Rating 64	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_CZ_R64	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CZ	Rating 64	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_DE_R64	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	DE	Rating 64	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_DK_R64	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	DK	Rating 64	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_EE_R64	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	EE	Rating 64	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_ES_R64	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	ES	Rating 64	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_FI_R64	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	FI	Rating 64	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_FR_R64	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	FR	Rating 64	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_GB_R64	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	GB	Rating 64	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_GR_R64	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	GR	Rating 64	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_HK_R64	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HK	Rating 64	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
MORT_ALL_0094_CT_AIRB_HR_R64	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HR	Rating 64	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_HU_R64	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HU	Rating 64	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_IE_R64	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IE	Rating 64	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_IL_R64	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IL	Rating 64	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_IT_R64	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IT	Rating 64	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_JP_R64	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	JP	Rating 64	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_KR_R64	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	KR	Rating 64	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_LT_R64	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LT	Rating 64	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_LU_R64	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LU	Rating 64	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_LV_R64	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LV	Rating 64	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_MT_R64	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	MT	Rating 64	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_NL_R64	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	NL	Rating 64	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_NO_R64	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	NO	Rating 64	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_PL_R64	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	PL	Rating 64	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_PT_R64	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	PT	Rating 64	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_RO_R64	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	RO	Rating 64	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_RU_R64	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	RU	Rating 64	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_SE_R64	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SE	Rating 64	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_SG_R64	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SG	Rating 64	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_SI_R64	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SI	Rating 64	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_SK_R64	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SK	Rating 64	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_TR_R64	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	TR	Rating 64	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
MORT_ALL_0094_CT_AIRB_US_R64	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	US	Rating 64	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_x2_R64	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Other countries	Rating 64	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_x0_R65	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 65	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_AT_R65	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	AT	Rating 65	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_AU_R65	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	AU	Rating 65	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_BE_R65	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BE	Rating 65	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_BG_R65	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BG	Rating 65	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_BR_R65	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BR	Rating 65	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_CA_R65	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CA	Rating 65	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_CH_R65	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CH	Rating 65	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_CN_R65	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CN	Rating 65	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_CY_R65	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CY	Rating 65	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_CZ_R65	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CZ	Rating 65	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_DE_R65	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	DE	Rating 65	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_DK_R65	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	DK	Rating 65	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_EE_R65	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	EE	Rating 65	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_ES_R65	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	ES	Rating 65	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_FI_R65	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	FI	Rating 65	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_FR_R65	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	FR	Rating 65	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_GB_R65	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	GB	Rating 65	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_GR_R65	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	GR	Rating 65	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_HK_R65	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HK	Rating 65	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
MORT_ALL_0094_CT_AIRB_HR_R65	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HR	Rating 65	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_HU_R65	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HU	Rating 65	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_IE_R65	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IE	Rating 65	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_IL_R65	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IL	Rating 65	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_IT_R65	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IT	Rating 65	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_JP_R65	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	JP	Rating 65	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_KR_R65	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	KR	Rating 65	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_LT_R65	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LT	Rating 65	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_LU_R65	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LU	Rating 65	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_LV_R65	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LV	Rating 65	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_MT_R65	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	MT	Rating 65	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_NL_R65	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	NL	Rating 65	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_NO_R65	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	NO	Rating 65	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_PL_R65	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	PL	Rating 65	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_PT_R65	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	PT	Rating 65	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_RO_R65	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	RO	Rating 65	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_RU_R65	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	RU	Rating 65	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_SE_R65	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SE	Rating 65	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_SG_R65	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SG	Rating 65	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_SI_R65	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SI	Rating 65	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_SK_R65	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SK	Rating 65	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_TR_R65	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	TR	Rating 65	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
MORT_ALL_0094_CT_AIRB_US_R65	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	US	Rating 65	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_x2_R65	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Other countries	Rating 65	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_x0_R66	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 66	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_AT_R66	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	AT	Rating 66	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_AU_R66	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	AU	Rating 66	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_BE_R66	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BE	Rating 66	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_BG_R66	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BG	Rating 66	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_BR_R66	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BR	Rating 66	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_CA_R66	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CA	Rating 66	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_CH_R66	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CH	Rating 66	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_CN_R66	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CN	Rating 66	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_CY_R66	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CY	Rating 66	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_CZ_R66	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CZ	Rating 66	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_DE_R66	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	DE	Rating 66	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_DK_R66	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	DK	Rating 66	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_EE_R66	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	EE	Rating 66	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_ES_R66	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	ES	Rating 66	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_FI_R66	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	FI	Rating 66	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_FR_R66	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	FR	Rating 66	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_GB_R66	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	GB	Rating 66	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_GR_R66	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	GR	Rating 66	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_HK_R66	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HK	Rating 66	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
MORT_ALL_0094_CT_AIRB_HR_R66	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HR	Rating 66	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_HU_R66	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HU	Rating 66	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_IE_R66	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IE	Rating 66	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_IL_R66	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IL	Rating 66	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_IT_R66	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IT	Rating 66	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_JP_R66	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	JP	Rating 66	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_KR_R66	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	KR	Rating 66	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_LT_R66	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LT	Rating 66	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_LU_R66	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LU	Rating 66	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_LV_R66	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LV	Rating 66	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_MT_R66	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	MT	Rating 66	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_NL_R66	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	NL	Rating 66	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_NO_R66	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	NO	Rating 66	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_PL_R66	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	PL	Rating 66	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_PT_R66	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	PT	Rating 66	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_RO_R66	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	RO	Rating 66	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_RU_R66	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	RU	Rating 66	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_SE_R66	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SE	Rating 66	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_SG_R66	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SG	Rating 66	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_SI_R66	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SI	Rating 66	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_SK_R66	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SK	Rating 66	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_TR_R66	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	TR	Rating 66	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
MORT_ALL_0094_CT_AIRB_US_R66	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	US	Rating 66	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_x2_R66	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Other countries	Rating 66	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_x0_R67	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 67	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_AT_R67	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	AT	Rating 67	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_AU_R67	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	AU	Rating 67	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_BE_R67	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BE	Rating 67	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_BG_R67	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BG	Rating 67	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_BR_R67	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BR	Rating 67	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_CA_R67	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CA	Rating 67	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_CH_R67	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CH	Rating 67	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_CN_R67	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CN	Rating 67	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_CY_R67	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CY	Rating 67	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_CZ_R67	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CZ	Rating 67	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_DE_R67	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	DE	Rating 67	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_DK_R67	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	DK	Rating 67	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_EE_R67	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	EE	Rating 67	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_ES_R67	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	ES	Rating 67	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_FI_R67	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	FI	Rating 67	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_FR_R67	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	FR	Rating 67	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_GB_R67	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	GB	Rating 67	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_GR_R67	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	GR	Rating 67	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_HK_R67	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HK	Rating 67	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
MORT_ALL_0094_CT_AIRB_HR_R67	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HR	Rating 67	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_HU_R67	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HU	Rating 67	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_IE_R67	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IE	Rating 67	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_IL_R67	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IL	Rating 67	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_IT_R67	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IT	Rating 67	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_JP_R67	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	JP	Rating 67	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_KR_R67	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	KR	Rating 67	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_LT_R67	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LT	Rating 67	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_LU_R67	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LU	Rating 67	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_LV_R67	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LV	Rating 67	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_MT_R67	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	MT	Rating 67	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_NL_R67	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	NL	Rating 67	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_NO_R67	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	NO	Rating 67	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_PL_R67	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	PL	Rating 67	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_PT_R67	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	PT	Rating 67	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_RO_R67	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	RO	Rating 67	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_RU_R67	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	RU	Rating 67	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_SE_R67	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SE	Rating 67	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_SG_R67	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SG	Rating 67	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_SI_R67	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SI	Rating 67	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_SK_R67	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SK	Rating 67	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_TR_R67	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	TR	Rating 67	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
MORT_ALL_0094_CT_AIRB_US_R67	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	US	Rating 67	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_x2_R67	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Other countries	Rating 67	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_x0_R68	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 68	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_AT_R68	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	AT	Rating 68	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_AU_R68	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	AU	Rating 68	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_BE_R68	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BE	Rating 68	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_BG_R68	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BG	Rating 68	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_BR_R68	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BR	Rating 68	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_CA_R68	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CA	Rating 68	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_CH_R68	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CH	Rating 68	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_CN_R68	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CN	Rating 68	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_CY_R68	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CY	Rating 68	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_CZ_R68	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CZ	Rating 68	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_DE_R68	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	DE	Rating 68	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_DK_R68	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	DK	Rating 68	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_EE_R68	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	EE	Rating 68	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_ES_R68	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	ES	Rating 68	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_FI_R68	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	FI	Rating 68	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_FR_R68	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	FR	Rating 68	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_GB_R68	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	GB	Rating 68	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_GR_R68	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	GR	Rating 68	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_HK_R68	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HK	Rating 68	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
MORT_ALL_0094_CT_AIRB_HR_R68	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HR	Rating 68	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_HU_R68	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HU	Rating 68	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_IE_R68	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IE	Rating 68	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_IL_R68	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IL	Rating 68	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_IT_R68	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IT	Rating 68	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_JP_R68	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	JP	Rating 68	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_KR_R68	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	KR	Rating 68	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_LT_R68	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LT	Rating 68	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_LU_R68	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LU	Rating 68	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_LV_R68	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LV	Rating 68	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_MT_R68	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	MT	Rating 68	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_NL_R68	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	NL	Rating 68	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_NO_R68	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	NO	Rating 68	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_PL_R68	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	PL	Rating 68	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_PT_R68	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	PT	Rating 68	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_RO_R68	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	RO	Rating 68	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_RU_R68	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	RU	Rating 68	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_SE_R68	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SE	Rating 68	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_SG_R68	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SG	Rating 68	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_SI_R68	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SI	Rating 68	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_SK_R68	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SK	Rating 68	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_TR_R68	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	TR	Rating 68	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
MORT_ALL_0094_CT_AIRB_US_R68	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	US	Rating 68	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_x2_R68	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Other countries	Rating 68	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_x0_R69	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 69	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_AT_R69	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	AT	Rating 69	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_AU_R69	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	AU	Rating 69	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_BE_R69	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BE	Rating 69	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_BG_R69	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BG	Rating 69	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_BR_R69	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BR	Rating 69	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_CA_R69	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CA	Rating 69	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_CH_R69	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CH	Rating 69	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_CN_R69	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CN	Rating 69	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_CY_R69	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CY	Rating 69	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_CZ_R69	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CZ	Rating 69	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_DE_R69	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	DE	Rating 69	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_DK_R69	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	DK	Rating 69	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_EE_R69	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	EE	Rating 69	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_ES_R69	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	ES	Rating 69	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_FI_R69	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	FI	Rating 69	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_FR_R69	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	FR	Rating 69	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_GB_R69	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	GB	Rating 69	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_GR_R69	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	GR	Rating 69	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_HK_R69	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HK	Rating 69	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
MORT_ALL_0094_CT_AIRB_HR_R69	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HR	Rating 69	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_HU_R69	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HU	Rating 69	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_IE_R69	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IE	Rating 69	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_IL_R69	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IL	Rating 69	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_IT_R69	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IT	Rating 69	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_JP_R69	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	JP	Rating 69	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_KR_R69	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	KR	Rating 69	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_LT_R69	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LT	Rating 69	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_LU_R69	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LU	Rating 69	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_LV_R69	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LV	Rating 69	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_MT_R69	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	MT	Rating 69	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_NL_R69	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	NL	Rating 69	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_NO_R69	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	NO	Rating 69	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_PL_R69	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	PL	Rating 69	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_PT_R69	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	PT	Rating 69	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_RO_R69	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	RO	Rating 69	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_RU_R69	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	RU	Rating 69	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_SE_R69	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SE	Rating 69	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_SG_R69	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SG	Rating 69	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_SI_R69	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SI	Rating 69	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_SK_R69	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SK	Rating 69	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_TR_R69	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	TR	Rating 69	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
MORT_ALL_0094_CT_AIRB_US_R69	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	US	Rating 69	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_x2_R69	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Other countries	Rating 69	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_x0_R70	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 70	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_AT_R70	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	AT	Rating 70	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_AU_R70	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	AU	Rating 70	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_BE_R70	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BE	Rating 70	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_BG_R70	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BG	Rating 70	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_BR_R70	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BR	Rating 70	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_CA_R70	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CA	Rating 70	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_CH_R70	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CH	Rating 70	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_CN_R70	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CN	Rating 70	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_CY_R70	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CY	Rating 70	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_CZ_R70	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CZ	Rating 70	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_DE_R70	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	DE	Rating 70	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_DK_R70	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	DK	Rating 70	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_EE_R70	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	EE	Rating 70	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_ES_R70	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	ES	Rating 70	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_FI_R70	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	FI	Rating 70	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_FR_R70	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	FR	Rating 70	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_GB_R70	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	GB	Rating 70	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_GR_R70	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	GR	Rating 70	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_HK_R70	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HK	Rating 70	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
MORT_ALL_0094_CT_AIRB_HR_R70	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HR	Rating 70	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_HU_R70	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HU	Rating 70	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_IE_R70	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IE	Rating 70	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_IL_R70	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IL	Rating 70	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_IT_R70	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IT	Rating 70	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_JP_R70	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	JP	Rating 70	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_KR_R70	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	KR	Rating 70	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_LT_R70	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LT	Rating 70	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_LU_R70	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LU	Rating 70	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_LV_R70	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LV	Rating 70	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_MT_R70	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	MT	Rating 70	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_NL_R70	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	NL	Rating 70	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_NO_R70	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	NO	Rating 70	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_PL_R70	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	PL	Rating 70	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_PT_R70	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	PT	Rating 70	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_RO_R70	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	RO	Rating 70	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_RU_R70	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	RU	Rating 70	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_SE_R70	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SE	Rating 70	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_SG_R70	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SG	Rating 70	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_SI_R70	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SI	Rating 70	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_SK_R70	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SK	Rating 70	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_TR_R70	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	TR	Rating 70	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
MORT_ALL_0094_CT_AIRB_US_R70	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	US	Rating 70	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_x2_R70	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Other countries	Rating 70	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_x0_R71	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 71	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_AT_R71	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	AT	Rating 71	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_AU_R71	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	AU	Rating 71	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_BE_R71	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BE	Rating 71	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_BG_R71	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BG	Rating 71	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_BR_R71	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BR	Rating 71	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_CA_R71	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CA	Rating 71	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_CH_R71	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CH	Rating 71	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_CN_R71	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CN	Rating 71	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_CY_R71	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CY	Rating 71	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_CZ_R71	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CZ	Rating 71	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_DE_R71	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	DE	Rating 71	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_DK_R71	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	DK	Rating 71	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_EE_R71	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	EE	Rating 71	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_ES_R71	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	ES	Rating 71	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_FI_R71	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	FI	Rating 71	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_FR_R71	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	FR	Rating 71	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_GB_R71	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	GB	Rating 71	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_GR_R71	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	GR	Rating 71	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_HK_R71	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HK	Rating 71	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
MORT_ALL_0094_CT_AIRB_HR_R71	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HR	Rating 71	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_HU_R71	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HU	Rating 71	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_IE_R71	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IE	Rating 71	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_IL_R71	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IL	Rating 71	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_IT_R71	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IT	Rating 71	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_JP_R71	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	JP	Rating 71	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_KR_R71	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	KR	Rating 71	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_LT_R71	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LT	Rating 71	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_LU_R71	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LU	Rating 71	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_LV_R71	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LV	Rating 71	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_MT_R71	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	MT	Rating 71	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_NL_R71	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	NL	Rating 71	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_NO_R71	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	NO	Rating 71	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_PL_R71	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	PL	Rating 71	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_PT_R71	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	PT	Rating 71	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_RO_R71	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	RO	Rating 71	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_RU_R71	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	RU	Rating 71	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_SE_R71	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SE	Rating 71	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_SG_R71	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SG	Rating 71	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_SI_R71	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SI	Rating 71	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_SK_R71	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SK	Rating 71	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_TR_R71	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	TR	Rating 71	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
MORT_ALL_0094_CT_AIRB_US_R71	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	US	Rating 71	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_x2_R71	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Other countries	Rating 71	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_x0_R72	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 72	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_AT_R72	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	AT	Rating 72	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_AU_R72	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	AU	Rating 72	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_BE_R72	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BE	Rating 72	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_BG_R72	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BG	Rating 72	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_BR_R72	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BR	Rating 72	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_CA_R72	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CA	Rating 72	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_CH_R72	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CH	Rating 72	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_CN_R72	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CN	Rating 72	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_CY_R72	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CY	Rating 72	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_CZ_R72	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CZ	Rating 72	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_DE_R72	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	DE	Rating 72	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_DK_R72	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	DK	Rating 72	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_EE_R72	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	EE	Rating 72	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_ES_R72	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	ES	Rating 72	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_FI_R72	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	FI	Rating 72	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_FR_R72	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	FR	Rating 72	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_GB_R72	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	GB	Rating 72	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_GR_R72	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	GR	Rating 72	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_HK_R72	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HK	Rating 72	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
MORT_ALL_0094_CT_AIRB_HR_R72	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HR	Rating 72	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_HU_R72	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HU	Rating 72	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_IE_R72	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IE	Rating 72	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_IL_R72	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IL	Rating 72	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_IT_R72	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IT	Rating 72	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_JP_R72	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	JP	Rating 72	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_KR_R72	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	KR	Rating 72	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_LT_R72	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LT	Rating 72	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_LU_R72	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LU	Rating 72	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_LV_R72	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LV	Rating 72	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_MT_R72	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	MT	Rating 72	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_NL_R72	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	NL	Rating 72	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_NO_R72	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	NO	Rating 72	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_PL_R72	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	PL	Rating 72	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_PT_R72	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	PT	Rating 72	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_RO_R72	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	RO	Rating 72	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_RU_R72	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	RU	Rating 72	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_SE_R72	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SE	Rating 72	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_SG_R72	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SG	Rating 72	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_SI_R72	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SI	Rating 72	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_SK_R72	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SK	Rating 72	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_TR_R72	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	TR	Rating 72	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
MORT_ALL_0094_CT_AIRB_US_R72	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	US	Rating 72	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_x2_R72	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Other countries	Rating 72	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_x0_R73	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 73	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_AT_R73	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	AT	Rating 73	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_AU_R73	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	AU	Rating 73	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_BE_R73	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BE	Rating 73	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_BG_R73	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BG	Rating 73	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_BR_R73	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BR	Rating 73	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_CA_R73	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CA	Rating 73	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_CH_R73	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CH	Rating 73	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_CN_R73	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CN	Rating 73	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_CY_R73	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CY	Rating 73	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_CZ_R73	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CZ	Rating 73	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_DE_R73	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	DE	Rating 73	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_DK_R73	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	DK	Rating 73	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_EE_R73	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	EE	Rating 73	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_ES_R73	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	ES	Rating 73	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_FI_R73	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	FI	Rating 73	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_FR_R73	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	FR	Rating 73	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_GB_R73	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	GB	Rating 73	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_GR_R73	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	GR	Rating 73	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_HK_R73	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HK	Rating 73	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
MORT_ALL_0094_CT_AIRB_HR_R73	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HR	Rating 73	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_HU_R73	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HU	Rating 73	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_IE_R73	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IE	Rating 73	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_IL_R73	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IL	Rating 73	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_IT_R73	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IT	Rating 73	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_JP_R73	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	JP	Rating 73	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_KR_R73	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	KR	Rating 73	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_LT_R73	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LT	Rating 73	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_LU_R73	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LU	Rating 73	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_LV_R73	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LV	Rating 73	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_MT_R73	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	MT	Rating 73	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_NL_R73	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	NL	Rating 73	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_NO_R73	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	NO	Rating 73	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_PL_R73	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	PL	Rating 73	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_PT_R73	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	PT	Rating 73	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_RO_R73	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	RO	Rating 73	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_RU_R73	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	RU	Rating 73	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_SE_R73	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SE	Rating 73	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_SG_R73	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SG	Rating 73	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_SI_R73	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SI	Rating 73	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_SK_R73	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SK	Rating 73	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_TR_R73	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	TR	Rating 73	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
MORT_ALL_0094_CT_AIRB_US_R73	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	US	Rating 73	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_x2_R73	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Other countries	Rating 73	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_x0_R74	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 74	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_AT_R74	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	AT	Rating 74	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_AU_R74	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	AU	Rating 74	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_BE_R74	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BE	Rating 74	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_BG_R74	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BG	Rating 74	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_BR_R74	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BR	Rating 74	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_CA_R74	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CA	Rating 74	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_CH_R74	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CH	Rating 74	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_CN_R74	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CN	Rating 74	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_CY_R74	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CY	Rating 74	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_CZ_R74	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CZ	Rating 74	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_DE_R74	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	DE	Rating 74	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_DK_R74	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	DK	Rating 74	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_EE_R74	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	EE	Rating 74	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_ES_R74	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	ES	Rating 74	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_FI_R74	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	FI	Rating 74	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_FR_R74	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	FR	Rating 74	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_GB_R74	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	GB	Rating 74	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_GR_R74	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	GR	Rating 74	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_HK_R74	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HK	Rating 74	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
MORT_ALL_0094_CT_AIRB_HR_R74	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HR	Rating 74	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_HU_R74	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HU	Rating 74	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_IE_R74	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IE	Rating 74	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_IL_R74	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IL	Rating 74	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_IT_R74	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IT	Rating 74	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_JP_R74	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	JP	Rating 74	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_KR_R74	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	KR	Rating 74	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_LT_R74	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LT	Rating 74	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_LU_R74	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LU	Rating 74	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_LV_R74	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LV	Rating 74	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_MT_R74	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	MT	Rating 74	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_NL_R74	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	NL	Rating 74	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_NO_R74	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	NO	Rating 74	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_PL_R74	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	PL	Rating 74	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_PT_R74	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	PT	Rating 74	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_RO_R74	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	RO	Rating 74	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_RU_R74	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	RU	Rating 74	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_SE_R74	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SE	Rating 74	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_SG_R74	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SG	Rating 74	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_SI_R74	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SI	Rating 74	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_SK_R74	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SK	Rating 74	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_TR_R74	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	TR	Rating 74	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
MORT_ALL_0094_CT_AIRB_US_R74	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	US	Rating 74	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_x2_R74	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Other countries	Rating 74	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_x0_R75	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 75	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_AT_R75	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	AT	Rating 75	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_AU_R75	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	AU	Rating 75	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_BE_R75	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BE	Rating 75	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_BG_R75	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BG	Rating 75	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_BR_R75	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BR	Rating 75	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_CA_R75	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CA	Rating 75	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_CH_R75	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CH	Rating 75	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_CN_R75	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CN	Rating 75	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_CY_R75	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CY	Rating 75	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_CZ_R75	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CZ	Rating 75	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_DE_R75	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	DE	Rating 75	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_DK_R75	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	DK	Rating 75	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_EE_R75	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	EE	Rating 75	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_ES_R75	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	ES	Rating 75	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_FI_R75	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	FI	Rating 75	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_FR_R75	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	FR	Rating 75	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_GB_R75	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	GB	Rating 75	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_GR_R75	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	GR	Rating 75	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_HK_R75	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HK	Rating 75	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
MORT_ALL_0094_CT_AIRB_HR_R75	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HR	Rating 75	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_HU_R75	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HU	Rating 75	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_IE_R75	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IE	Rating 75	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_IL_R75	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IL	Rating 75	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_IT_R75	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IT	Rating 75	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_JP_R75	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	JP	Rating 75	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_KR_R75	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	KR	Rating 75	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_LT_R75	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LT	Rating 75	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_LU_R75	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LU	Rating 75	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_LV_R75	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LV	Rating 75	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_MT_R75	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	MT	Rating 75	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_NL_R75	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	NL	Rating 75	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_NO_R75	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	NO	Rating 75	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_PL_R75	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	PL	Rating 75	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_PT_R75	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	PT	Rating 75	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_RO_R75	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	RO	Rating 75	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_RU_R75	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	RU	Rating 75	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_SE_R75	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SE	Rating 75	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_SG_R75	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SG	Rating 75	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_SI_R75	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SI	Rating 75	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_SK_R75	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SK	Rating 75	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_TR_R75	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	TR	Rating 75	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
MORT_ALL_0094_CT_AIRB_US_R75	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	US	Rating 75	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_x2_R75	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Other countries	Rating 75	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_x0_R76	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 76	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_AT_R76	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	AT	Rating 76	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_AU_R76	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	AU	Rating 76	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_BE_R76	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BE	Rating 76	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_BG_R76	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BG	Rating 76	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_BR_R76	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BR	Rating 76	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_CA_R76	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CA	Rating 76	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_CH_R76	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CH	Rating 76	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_CN_R76	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CN	Rating 76	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_CY_R76	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CY	Rating 76	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_CZ_R76	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CZ	Rating 76	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_DE_R76	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	DE	Rating 76	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_DK_R76	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	DK	Rating 76	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_EE_R76	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	EE	Rating 76	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_ES_R76	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	ES	Rating 76	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_FI_R76	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	FI	Rating 76	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_FR_R76	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	FR	Rating 76	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_GB_R76	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	GB	Rating 76	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_GR_R76	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	GR	Rating 76	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_HK_R76	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HK	Rating 76	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
MORT_ALL_0094_CT_AIRB_HR_R76	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HR	Rating 76	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_HU_R76	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HU	Rating 76	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_IE_R76	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IE	Rating 76	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_IL_R76	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IL	Rating 76	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_IT_R76	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IT	Rating 76	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_JP_R76	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	JP	Rating 76	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_KR_R76	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	KR	Rating 76	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_LT_R76	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LT	Rating 76	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_LU_R76	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LU	Rating 76	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_LV_R76	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LV	Rating 76	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_MT_R76	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	MT	Rating 76	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_NL_R76	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	NL	Rating 76	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_NO_R76	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	NO	Rating 76	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_PL_R76	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	PL	Rating 76	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_PT_R76	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	PT	Rating 76	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_RO_R76	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	RO	Rating 76	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_RU_R76	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	RU	Rating 76	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_SE_R76	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SE	Rating 76	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_SG_R76	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SG	Rating 76	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_SI_R76	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SI	Rating 76	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_SK_R76	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SK	Rating 76	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_TR_R76	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	TR	Rating 76	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
MORT_ALL_0094_CT_AIRB_US_R76	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	US	Rating 76	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_x2_R76	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Other countries	Rating 76	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_x0_R77	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 77	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_AT_R77	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	AT	Rating 77	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_AU_R77	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	AU	Rating 77	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_BE_R77	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BE	Rating 77	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_BG_R77	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BG	Rating 77	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_BR_R77	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BR	Rating 77	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_CA_R77	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CA	Rating 77	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_CH_R77	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CH	Rating 77	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_CN_R77	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CN	Rating 77	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_CY_R77	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CY	Rating 77	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_CZ_R77	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CZ	Rating 77	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_DE_R77	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	DE	Rating 77	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_DK_R77	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	DK	Rating 77	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_EE_R77	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	EE	Rating 77	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_ES_R77	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	ES	Rating 77	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_FI_R77	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	FI	Rating 77	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_FR_R77	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	FR	Rating 77	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_GB_R77	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	GB	Rating 77	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_GR_R77	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	GR	Rating 77	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_HK_R77	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HK	Rating 77	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
MORT_ALL_0094_CT_AIRB_HR_R77	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HR	Rating 77	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_HU_R77	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HU	Rating 77	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_IE_R77	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IE	Rating 77	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_IL_R77	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IL	Rating 77	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_IT_R77	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IT	Rating 77	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_JP_R77	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	JP	Rating 77	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_KR_R77	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	KR	Rating 77	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_LT_R77	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LT	Rating 77	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_LU_R77	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LU	Rating 77	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_LV_R77	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LV	Rating 77	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_MT_R77	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	MT	Rating 77	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_NL_R77	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	NL	Rating 77	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_NO_R77	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	NO	Rating 77	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_PL_R77	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	PL	Rating 77	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_PT_R77	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	PT	Rating 77	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_RO_R77	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	RO	Rating 77	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_RU_R77	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	RU	Rating 77	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_SE_R77	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SE	Rating 77	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_SG_R77	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SG	Rating 77	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_SI_R77	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SI	Rating 77	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_SK_R77	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SK	Rating 77	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_TR_R77	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	TR	Rating 77	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
MORT_ALL_0094_CT_AIRB_US_R77	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	US	Rating 77	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_x2_R77	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Other countries	Rating 77	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_x0_R78	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 78	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_AT_R78	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	AT	Rating 78	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_AU_R78	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	AU	Rating 78	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_BE_R78	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BE	Rating 78	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_BG_R78	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BG	Rating 78	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_BR_R78	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BR	Rating 78	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_CA_R78	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CA	Rating 78	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_CH_R78	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CH	Rating 78	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_CN_R78	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CN	Rating 78	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_CY_R78	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CY	Rating 78	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_CZ_R78	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CZ	Rating 78	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_DE_R78	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	DE	Rating 78	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_DK_R78	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	DK	Rating 78	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_EE_R78	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	EE	Rating 78	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_ES_R78	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	ES	Rating 78	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_FI_R78	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	FI	Rating 78	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_FR_R78	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	FR	Rating 78	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_GB_R78	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	GB	Rating 78	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_GR_R78	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	GR	Rating 78	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_HK_R78	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HK	Rating 78	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
MORT_ALL_0094_CT_AIRB_HR_R78	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HR	Rating 78	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_HU_R78	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HU	Rating 78	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_IE_R78	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IE	Rating 78	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_IL_R78	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IL	Rating 78	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_IT_R78	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IT	Rating 78	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_JP_R78	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	JP	Rating 78	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_KR_R78	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	KR	Rating 78	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_LT_R78	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LT	Rating 78	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_LU_R78	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LU	Rating 78	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_LV_R78	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LV	Rating 78	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_MT_R78	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	MT	Rating 78	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_NL_R78	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	NL	Rating 78	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_NO_R78	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	NO	Rating 78	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_PL_R78	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	PL	Rating 78	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_PT_R78	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	PT	Rating 78	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_RO_R78	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	RO	Rating 78	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_RU_R78	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	RU	Rating 78	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_SE_R78	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SE	Rating 78	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_SG_R78	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SG	Rating 78	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_SI_R78	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SI	Rating 78	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_SK_R78	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SK	Rating 78	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_TR_R78	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	TR	Rating 78	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
MORT_ALL_0094_CT_AIRB_US_R78	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	US	Rating 78	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_x2_R78	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Other countries	Rating 78	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_x0_R79	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 79	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_AT_R79	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	AT	Rating 79	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_AU_R79	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	AU	Rating 79	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_BE_R79	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BE	Rating 79	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_BG_R79	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BG	Rating 79	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_BR_R79	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BR	Rating 79	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_CA_R79	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CA	Rating 79	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_CH_R79	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CH	Rating 79	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_CN_R79	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CN	Rating 79	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_CY_R79	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CY	Rating 79	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_CZ_R79	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CZ	Rating 79	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_DE_R79	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	DE	Rating 79	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_DK_R79	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	DK	Rating 79	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_EE_R79	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	EE	Rating 79	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_ES_R79	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	ES	Rating 79	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_FI_R79	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	FI	Rating 79	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_FR_R79	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	FR	Rating 79	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_GB_R79	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	GB	Rating 79	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_GR_R79	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	GR	Rating 79	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_HK_R79	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HK	Rating 79	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
MORT_ALL_0094_CT_AIRB_HR_R79	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HR	Rating 79	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_HU_R79	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HU	Rating 79	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_IE_R79	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IE	Rating 79	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_IL_R79	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IL	Rating 79	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_IT_R79	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IT	Rating 79	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_JP_R79	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	JP	Rating 79	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_KR_R79	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	KR	Rating 79	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_LT_R79	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LT	Rating 79	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_LU_R79	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LU	Rating 79	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_LV_R79	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LV	Rating 79	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_MT_R79	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	MT	Rating 79	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_NL_R79	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	NL	Rating 79	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_NO_R79	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	NO	Rating 79	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_PL_R79	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	PL	Rating 79	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_PT_R79	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	PT	Rating 79	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_RO_R79	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	RO	Rating 79	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_RU_R79	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	RU	Rating 79	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_SE_R79	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SE	Rating 79	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_SG_R79	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SG	Rating 79	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_SI_R79	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SI	Rating 79	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_SK_R79	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SK	Rating 79	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_TR_R79	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	TR	Rating 79	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
MORT_ALL_0094_CT_AIRB_US_R79	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	US	Rating 79	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_x2_R79	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Other countries	Rating 79	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_x0_R80	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 80	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_AT_R80	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	AT	Rating 80	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_AU_R80	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	AU	Rating 80	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_BE_R80	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BE	Rating 80	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_BG_R80	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BG	Rating 80	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_BR_R80	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BR	Rating 80	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_CA_R80	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CA	Rating 80	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_CH_R80	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CH	Rating 80	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_CN_R80	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CN	Rating 80	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_CY_R80	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CY	Rating 80	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_CZ_R80	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CZ	Rating 80	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_DE_R80	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	DE	Rating 80	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_DK_R80	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	DK	Rating 80	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_EE_R80	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	EE	Rating 80	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_ES_R80	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	ES	Rating 80	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_FI_R80	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	FI	Rating 80	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_FR_R80	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	FR	Rating 80	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_GB_R80	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	GB	Rating 80	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_GR_R80	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	GR	Rating 80	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_HK_R80	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HK	Rating 80	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
MORT_ALL_0094_CT_AIRB_HR_R80	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HR	Rating 80	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_HU_R80	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HU	Rating 80	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_IE_R80	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IE	Rating 80	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_IL_R80	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IL	Rating 80	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_IT_R80	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IT	Rating 80	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_JP_R80	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	JP	Rating 80	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_KR_R80	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	KR	Rating 80	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_LT_R80	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LT	Rating 80	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_LU_R80	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LU	Rating 80	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_LV_R80	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LV	Rating 80	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_MT_R80	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	MT	Rating 80	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_NL_R80	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	NL	Rating 80	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_NO_R80	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	NO	Rating 80	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_PL_R80	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	PL	Rating 80	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_PT_R80	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	PT	Rating 80	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_RO_R80	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	RO	Rating 80	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_RU_R80	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	RU	Rating 80	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_SE_R80	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SE	Rating 80	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_SG_R80	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SG	Rating 80	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_SI_R80	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SI	Rating 80	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_SK_R80	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SK	Rating 80	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_TR_R80	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	TR	Rating 80	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
MORT_ALL_0094_CT_AIRB_US_R80	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	US	Rating 80	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_x2_R80	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Other countries	Rating 80	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_x0_R81	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 81	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_AT_R81	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	AT	Rating 81	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_AU_R81	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	AU	Rating 81	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_BE_R81	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BE	Rating 81	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_BG_R81	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BG	Rating 81	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_BR_R81	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BR	Rating 81	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_CA_R81	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CA	Rating 81	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_CH_R81	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CH	Rating 81	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_CN_R81	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CN	Rating 81	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_CY_R81	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CY	Rating 81	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_CZ_R81	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CZ	Rating 81	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_DE_R81	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	DE	Rating 81	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_DK_R81	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	DK	Rating 81	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_EE_R81	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	EE	Rating 81	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_ES_R81	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	ES	Rating 81	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_FI_R81	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	FI	Rating 81	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_FR_R81	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	FR	Rating 81	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_GB_R81	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	GB	Rating 81	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_GR_R81	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	GR	Rating 81	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_HK_R81	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HK	Rating 81	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
MORT_ALL_0094_CT_AIRB_HR_R81	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HR	Rating 81	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_HU_R81	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HU	Rating 81	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_IE_R81	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IE	Rating 81	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_IL_R81	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IL	Rating 81	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_IT_R81	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IT	Rating 81	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_JP_R81	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	JP	Rating 81	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_KR_R81	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	KR	Rating 81	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_LT_R81	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LT	Rating 81	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_LU_R81	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LU	Rating 81	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_LV_R81	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LV	Rating 81	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_MT_R81	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	MT	Rating 81	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_NL_R81	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	NL	Rating 81	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_NO_R81	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	NO	Rating 81	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_PL_R81	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	PL	Rating 81	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_PT_R81	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	PT	Rating 81	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_RO_R81	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	RO	Rating 81	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_RU_R81	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	RU	Rating 81	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_SE_R81	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SE	Rating 81	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_SG_R81	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SG	Rating 81	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_SI_R81	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SI	Rating 81	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_SK_R81	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SK	Rating 81	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_TR_R81	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	TR	Rating 81	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
MORT_ALL_0094_CT_AIRB_US_R81	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	US	Rating 81	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_x2_R81	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Other countries	Rating 81	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_x0_R82	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 82	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_AT_R82	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	AT	Rating 82	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_AU_R82	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	AU	Rating 82	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_BE_R82	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BE	Rating 82	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_BG_R82	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BG	Rating 82	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_BR_R82	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BR	Rating 82	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_CA_R82	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CA	Rating 82	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_CH_R82	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CH	Rating 82	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_CN_R82	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CN	Rating 82	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_CY_R82	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CY	Rating 82	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_CZ_R82	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CZ	Rating 82	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_DE_R82	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	DE	Rating 82	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_DK_R82	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	DK	Rating 82	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_EE_R82	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	EE	Rating 82	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_ES_R82	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	ES	Rating 82	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_FI_R82	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	FI	Rating 82	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_FR_R82	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	FR	Rating 82	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_GB_R82	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	GB	Rating 82	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_GR_R82	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	GR	Rating 82	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_HK_R82	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HK	Rating 82	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
MORT_ALL_0094_CT_AIRB_HR_R82	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HR	Rating 82	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_HU_R82	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HU	Rating 82	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_IE_R82	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IE	Rating 82	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_IL_R82	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IL	Rating 82	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_IT_R82	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IT	Rating 82	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_JP_R82	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	JP	Rating 82	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_KR_R82	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	KR	Rating 82	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_LT_R82	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LT	Rating 82	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_LU_R82	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LU	Rating 82	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_LV_R82	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LV	Rating 82	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_MT_R82	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	MT	Rating 82	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_NL_R82	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	NL	Rating 82	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_NO_R82	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	NO	Rating 82	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_PL_R82	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	PL	Rating 82	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_PT_R82	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	PT	Rating 82	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_RO_R82	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	RO	Rating 82	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_RU_R82	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	RU	Rating 82	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_SE_R82	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SE	Rating 82	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_SG_R82	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SG	Rating 82	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_SI_R82	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SI	Rating 82	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_SK_R82	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SK	Rating 82	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_TR_R82	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	TR	Rating 82	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
MORT_ALL_0094_CT_AIRB_US_R82	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	US	Rating 82	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_x2_R82	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Other countries	Rating 82	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_x0_R83	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 83	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_AT_R83	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	AT	Rating 83	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_AU_R83	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	AU	Rating 83	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_BE_R83	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BE	Rating 83	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_BG_R83	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BG	Rating 83	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_BR_R83	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BR	Rating 83	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_CA_R83	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CA	Rating 83	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_CH_R83	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CH	Rating 83	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_CN_R83	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CN	Rating 83	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_CY_R83	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CY	Rating 83	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_CZ_R83	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CZ	Rating 83	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_DE_R83	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	DE	Rating 83	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_DK_R83	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	DK	Rating 83	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_EE_R83	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	EE	Rating 83	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_ES_R83	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	ES	Rating 83	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_FI_R83	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	FI	Rating 83	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_FR_R83	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	FR	Rating 83	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_GB_R83	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	GB	Rating 83	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_GR_R83	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	GR	Rating 83	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_HK_R83	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HK	Rating 83	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
MORT_ALL_0094_CT_AIRB_HR_R83	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HR	Rating 83	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_HU_R83	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HU	Rating 83	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_IE_R83	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IE	Rating 83	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_IL_R83	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IL	Rating 83	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_IT_R83	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IT	Rating 83	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_JP_R83	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	JP	Rating 83	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_KR_R83	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	KR	Rating 83	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_LT_R83	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LT	Rating 83	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_LU_R83	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LU	Rating 83	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_LV_R83	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LV	Rating 83	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_MT_R83	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	MT	Rating 83	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_NL_R83	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	NL	Rating 83	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_NO_R83	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	NO	Rating 83	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_PL_R83	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	PL	Rating 83	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_PT_R83	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	PT	Rating 83	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_RO_R83	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	RO	Rating 83	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_RU_R83	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	RU	Rating 83	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_SE_R83	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SE	Rating 83	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_SG_R83	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SG	Rating 83	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_SI_R83	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SI	Rating 83	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_SK_R83	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SK	Rating 83	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_TR_R83	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	TR	Rating 83	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
MORT_ALL_0094_CT_AIRB_US_R83	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	US	Rating 83	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_x2_R83	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Other countries	Rating 83	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_x0_R84	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 84	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_AT_R84	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	AT	Rating 84	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_AU_R84	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	AU	Rating 84	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_BE_R84	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BE	Rating 84	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_BG_R84	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BG	Rating 84	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_BR_R84	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BR	Rating 84	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_CA_R84	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CA	Rating 84	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_CH_R84	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CH	Rating 84	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_CN_R84	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CN	Rating 84	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_CY_R84	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CY	Rating 84	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_CZ_R84	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CZ	Rating 84	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_DE_R84	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	DE	Rating 84	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_DK_R84	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	DK	Rating 84	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_EE_R84	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	EE	Rating 84	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_ES_R84	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	ES	Rating 84	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_FI_R84	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	FI	Rating 84	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_FR_R84	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	FR	Rating 84	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_GB_R84	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	GB	Rating 84	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_GR_R84	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	GR	Rating 84	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_HK_R84	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HK	Rating 84	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
MORT_ALL_0094_CT_AIRB_HR_R84	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HR	Rating 84	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_HU_R84	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HU	Rating 84	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_IE_R84	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IE	Rating 84	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_IL_R84	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IL	Rating 84	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_IT_R84	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IT	Rating 84	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_JP_R84	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	JP	Rating 84	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_KR_R84	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	KR	Rating 84	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_LT_R84	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LT	Rating 84	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_LU_R84	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LU	Rating 84	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_LV_R84	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LV	Rating 84	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_MT_R84	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	MT	Rating 84	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_NL_R84	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	NL	Rating 84	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_NO_R84	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	NO	Rating 84	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_PL_R84	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	PL	Rating 84	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_PT_R84	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	PT	Rating 84	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_RO_R84	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	RO	Rating 84	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_RU_R84	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	RU	Rating 84	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_SE_R84	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SE	Rating 84	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_SG_R84	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SG	Rating 84	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_SI_R84	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SI	Rating 84	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_SK_R84	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SK	Rating 84	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_TR_R84	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	TR	Rating 84	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
MORT_ALL_0094_CT_AIRB_US_R84	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	US	Rating 84	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_x2_R84	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Other countries	Rating 84	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_x0_R85	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 85	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_AT_R85	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	AT	Rating 85	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_AU_R85	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	AU	Rating 85	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_BE_R85	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BE	Rating 85	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_BG_R85	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BG	Rating 85	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_BR_R85	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BR	Rating 85	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_CA_R85	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CA	Rating 85	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_CH_R85	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CH	Rating 85	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_CN_R85	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CN	Rating 85	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_CY_R85	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CY	Rating 85	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_CZ_R85	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CZ	Rating 85	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_DE_R85	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	DE	Rating 85	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_DK_R85	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	DK	Rating 85	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_EE_R85	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	EE	Rating 85	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_ES_R85	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	ES	Rating 85	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_FI_R85	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	FI	Rating 85	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_FR_R85	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	FR	Rating 85	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_GB_R85	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	GB	Rating 85	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_GR_R85	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	GR	Rating 85	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_HK_R85	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HK	Rating 85	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
MORT_ALL_0094_CT_AIRB_HR_R85	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HR	Rating 85	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_HU_R85	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HU	Rating 85	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_IE_R85	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IE	Rating 85	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_IL_R85	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IL	Rating 85	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_IT_R85	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IT	Rating 85	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_JP_R85	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	JP	Rating 85	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_KR_R85	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	KR	Rating 85	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_LT_R85	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LT	Rating 85	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_LU_R85	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LU	Rating 85	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_LV_R85	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LV	Rating 85	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_MT_R85	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	MT	Rating 85	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_NL_R85	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	NL	Rating 85	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_NO_R85	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	NO	Rating 85	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_PL_R85	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	PL	Rating 85	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_PT_R85	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	PT	Rating 85	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_RO_R85	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	RO	Rating 85	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_RU_R85	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	RU	Rating 85	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_SE_R85	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SE	Rating 85	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_SG_R85	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SG	Rating 85	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_SI_R85	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SI	Rating 85	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_SK_R85	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SK	Rating 85	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_TR_R85	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	TR	Rating 85	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
MORT_ALL_0094_CT_AIRB_US_R85	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	US	Rating 85	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_x2_R85	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Other countries	Rating 85	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_x0_R86	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 86	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_AT_R86	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	AT	Rating 86	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_AU_R86	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	AU	Rating 86	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_BE_R86	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BE	Rating 86	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_BG_R86	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BG	Rating 86	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_BR_R86	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BR	Rating 86	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_CA_R86	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CA	Rating 86	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_CH_R86	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CH	Rating 86	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_CN_R86	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CN	Rating 86	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_CY_R86	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CY	Rating 86	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_CZ_R86	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CZ	Rating 86	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_DE_R86	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	DE	Rating 86	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_DK_R86	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	DK	Rating 86	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_EE_R86	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	EE	Rating 86	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_ES_R86	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	ES	Rating 86	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_FI_R86	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	FI	Rating 86	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_FR_R86	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	FR	Rating 86	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_GB_R86	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	GB	Rating 86	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_GR_R86	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	GR	Rating 86	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_HK_R86	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HK	Rating 86	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
MORT_ALL_0094_CT_AIRB_HR_R86	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HR	Rating 86	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_HU_R86	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HU	Rating 86	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_IE_R86	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IE	Rating 86	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_IL_R86	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IL	Rating 86	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_IT_R86	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IT	Rating 86	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_JP_R86	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	JP	Rating 86	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_KR_R86	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	KR	Rating 86	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_LT_R86	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LT	Rating 86	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_LU_R86	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LU	Rating 86	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_LV_R86	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LV	Rating 86	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_MT_R86	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	MT	Rating 86	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_NL_R86	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	NL	Rating 86	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_NO_R86	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	NO	Rating 86	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_PL_R86	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	PL	Rating 86	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_PT_R86	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	PT	Rating 86	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_RO_R86	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	RO	Rating 86	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_RU_R86	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	RU	Rating 86	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_SE_R86	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SE	Rating 86	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_SG_R86	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SG	Rating 86	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_SI_R86	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SI	Rating 86	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_SK_R86	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SK	Rating 86	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_TR_R86	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	TR	Rating 86	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
MORT_ALL_0094_CT_AIRB_US_R86	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	US	Rating 86	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_x2_R86	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Other countries	Rating 86	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_x0_R87	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 87	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_AT_R87	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	AT	Rating 87	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_AU_R87	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	AU	Rating 87	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_BE_R87	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BE	Rating 87	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_BG_R87	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BG	Rating 87	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_BR_R87	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BR	Rating 87	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_CA_R87	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CA	Rating 87	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_CH_R87	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CH	Rating 87	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_CN_R87	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CN	Rating 87	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_CY_R87	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CY	Rating 87	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_CZ_R87	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CZ	Rating 87	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_DE_R87	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	DE	Rating 87	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_DK_R87	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	DK	Rating 87	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_EE_R87	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	EE	Rating 87	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_ES_R87	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	ES	Rating 87	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_FI_R87	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	FI	Rating 87	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_FR_R87	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	FR	Rating 87	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_GB_R87	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	GB	Rating 87	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_GR_R87	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	GR	Rating 87	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_HK_R87	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HK	Rating 87	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
MORT_ALL_0094_CT_AIRB_HR_R87	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HR	Rating 87	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_HU_R87	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HU	Rating 87	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_IE_R87	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IE	Rating 87	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_IL_R87	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IL	Rating 87	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_IT_R87	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IT	Rating 87	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_JP_R87	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	JP	Rating 87	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_KR_R87	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	KR	Rating 87	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_LT_R87	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LT	Rating 87	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_LU_R87	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LU	Rating 87	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_LV_R87	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LV	Rating 87	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_MT_R87	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	MT	Rating 87	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_NL_R87	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	NL	Rating 87	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_NO_R87	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	NO	Rating 87	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_PL_R87	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	PL	Rating 87	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_PT_R87	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	PT	Rating 87	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_RO_R87	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	RO	Rating 87	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_RU_R87	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	RU	Rating 87	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_SE_R87	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SE	Rating 87	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_SG_R87	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SG	Rating 87	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_SI_R87	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SI	Rating 87	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_SK_R87	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SK	Rating 87	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_TR_R87	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	TR	Rating 87	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
MORT_ALL_0094_CT_AIRB_US_R87	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	US	Rating 87	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_x2_R87	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Other countries	Rating 87	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_x0_R88	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 88	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_AT_R88	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	AT	Rating 88	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_AU_R88	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	AU	Rating 88	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_BE_R88	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BE	Rating 88	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_BG_R88	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BG	Rating 88	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_BR_R88	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BR	Rating 88	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_CA_R88	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CA	Rating 88	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_CH_R88	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CH	Rating 88	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_CN_R88	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CN	Rating 88	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_CY_R88	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CY	Rating 88	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_CZ_R88	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CZ	Rating 88	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_DE_R88	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	DE	Rating 88	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_DK_R88	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	DK	Rating 88	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_EE_R88	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	EE	Rating 88	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_ES_R88	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	ES	Rating 88	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_FI_R88	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	FI	Rating 88	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_FR_R88	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	FR	Rating 88	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_GB_R88	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	GB	Rating 88	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_GR_R88	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	GR	Rating 88	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_HK_R88	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HK	Rating 88	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
MORT_ALL_0094_CT_AIRB_HR_R88	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HR	Rating 88	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_HU_R88	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HU	Rating 88	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_IE_R88	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IE	Rating 88	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_IL_R88	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IL	Rating 88	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_IT_R88	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IT	Rating 88	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_JP_R88	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	JP	Rating 88	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_KR_R88	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	KR	Rating 88	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_LT_R88	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LT	Rating 88	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_LU_R88	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LU	Rating 88	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_LV_R88	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LV	Rating 88	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_MT_R88	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	MT	Rating 88	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_NL_R88	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	NL	Rating 88	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_NO_R88	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	NO	Rating 88	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_PL_R88	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	PL	Rating 88	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_PT_R88	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	PT	Rating 88	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_RO_R88	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	RO	Rating 88	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_RU_R88	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	RU	Rating 88	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_SE_R88	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SE	Rating 88	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_SG_R88	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SG	Rating 88	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_SI_R88	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SI	Rating 88	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_SK_R88	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SK	Rating 88	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_TR_R88	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	TR	Rating 88	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
MORT_ALL_0094_CT_AIRB_US_R88	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	US	Rating 88	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_x2_R88	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Other countries	Rating 88	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_x0_R89	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 89	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_AT_R89	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	AT	Rating 89	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_AU_R89	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	AU	Rating 89	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_BE_R89	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BE	Rating 89	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_BG_R89	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BG	Rating 89	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_BR_R89	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BR	Rating 89	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_CA_R89	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CA	Rating 89	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_CH_R89	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CH	Rating 89	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_CN_R89	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CN	Rating 89	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_CY_R89	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CY	Rating 89	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_CZ_R89	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CZ	Rating 89	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_DE_R89	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	DE	Rating 89	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_DK_R89	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	DK	Rating 89	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_EE_R89	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	EE	Rating 89	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_ES_R89	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	ES	Rating 89	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_FI_R89	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	FI	Rating 89	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_FR_R89	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	FR	Rating 89	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_GB_R89	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	GB	Rating 89	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_GR_R89	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	GR	Rating 89	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_HK_R89	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HK	Rating 89	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
MORT_ALL_0094_CT_AIRB_HR_R89	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HR	Rating 89	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_HU_R89	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HU	Rating 89	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_IE_R89	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IE	Rating 89	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_IL_R89	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IL	Rating 89	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_IT_R89	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IT	Rating 89	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_JP_R89	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	JP	Rating 89	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_KR_R89	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	KR	Rating 89	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_LT_R89	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LT	Rating 89	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_LU_R89	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LU	Rating 89	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_LV_R89	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LV	Rating 89	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_MT_R89	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	MT	Rating 89	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_NL_R89	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	NL	Rating 89	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_NO_R89	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	NO	Rating 89	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_PL_R89	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	PL	Rating 89	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_PT_R89	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	PT	Rating 89	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_RO_R89	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	RO	Rating 89	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_RU_R89	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	RU	Rating 89	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_SE_R89	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SE	Rating 89	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_SG_R89	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SG	Rating 89	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_SI_R89	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SI	Rating 89	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_SK_R89	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SK	Rating 89	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_TR_R89	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	TR	Rating 89	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
MORT_ALL_0094_CT_AIRB_US_R89	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	US	Rating 89	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_x2_R89	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Other countries	Rating 89	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_x0_R90	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 90	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_AT_R90	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	AT	Rating 90	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_AU_R90	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	AU	Rating 90	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_BE_R90	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BE	Rating 90	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_BG_R90	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BG	Rating 90	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_BR_R90	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BR	Rating 90	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_CA_R90	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CA	Rating 90	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_CH_R90	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CH	Rating 90	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_CN_R90	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CN	Rating 90	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_CY_R90	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CY	Rating 90	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_CZ_R90	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CZ	Rating 90	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_DE_R90	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	DE	Rating 90	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_DK_R90	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	DK	Rating 90	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_EE_R90	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	EE	Rating 90	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_ES_R90	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	ES	Rating 90	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_FI_R90	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	FI	Rating 90	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_FR_R90	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	FR	Rating 90	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_GB_R90	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	GB	Rating 90	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_GR_R90	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	GR	Rating 90	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_HK_R90	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HK	Rating 90	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
MORT_ALL_0094_CT_AIRB_HR_R90	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HR	Rating 90	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_HU_R90	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HU	Rating 90	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_IE_R90	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IE	Rating 90	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_IL_R90	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IL	Rating 90	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_IT_R90	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IT	Rating 90	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_JP_R90	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	JP	Rating 90	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_KR_R90	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	KR	Rating 90	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_LT_R90	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LT	Rating 90	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_LU_R90	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LU	Rating 90	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_LV_R90	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LV	Rating 90	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_MT_R90	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	MT	Rating 90	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_NL_R90	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	NL	Rating 90	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_NO_R90	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	NO	Rating 90	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_PL_R90	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	PL	Rating 90	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_PT_R90	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	PT	Rating 90	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_RO_R90	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	RO	Rating 90	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_RU_R90	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	RU	Rating 90	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_SE_R90	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SE	Rating 90	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_SG_R90	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SG	Rating 90	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_SI_R90	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SI	Rating 90	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_SK_R90	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SK	Rating 90	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_TR_R90	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	TR	Rating 90	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
MORT_ALL_0094_CT_AIRB_US_R90	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	US	Rating 90	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_x2_R90	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Other countries	Rating 90	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_x0_R91	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 91	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_AT_R91	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	AT	Rating 91	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_AU_R91	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	AU	Rating 91	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_BE_R91	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BE	Rating 91	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_BG_R91	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BG	Rating 91	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_BR_R91	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BR	Rating 91	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_CA_R91	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CA	Rating 91	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_CH_R91	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CH	Rating 91	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_CN_R91	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CN	Rating 91	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_CY_R91	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CY	Rating 91	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_CZ_R91	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CZ	Rating 91	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_DE_R91	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	DE	Rating 91	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_DK_R91	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	DK	Rating 91	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_EE_R91	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	EE	Rating 91	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_ES_R91	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	ES	Rating 91	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_FI_R91	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	FI	Rating 91	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_FR_R91	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	FR	Rating 91	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_GB_R91	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	GB	Rating 91	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_GR_R91	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	GR	Rating 91	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_HK_R91	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HK	Rating 91	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
MORT_ALL_0094_CT_AIRB_HR_R91	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HR	Rating 91	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_HU_R91	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HU	Rating 91	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_IE_R91	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IE	Rating 91	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_IL_R91	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IL	Rating 91	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_IT_R91	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IT	Rating 91	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_JP_R91	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	JP	Rating 91	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_KR_R91	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	KR	Rating 91	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_LT_R91	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LT	Rating 91	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_LU_R91	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LU	Rating 91	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_LV_R91	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LV	Rating 91	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_MT_R91	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	MT	Rating 91	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_NL_R91	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	NL	Rating 91	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_NO_R91	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	NO	Rating 91	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_PL_R91	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	PL	Rating 91	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_PT_R91	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	PT	Rating 91	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_RO_R91	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	RO	Rating 91	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_RU_R91	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	RU	Rating 91	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_SE_R91	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SE	Rating 91	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_SG_R91	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SG	Rating 91	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_SI_R91	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SI	Rating 91	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_SK_R91	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SK	Rating 91	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_TR_R91	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	TR	Rating 91	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
MORT_ALL_0094_CT_AIRB_US_R91	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	US	Rating 91	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_x2_R91	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Other countries	Rating 91	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_x0_R92	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 92	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_AT_R92	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	AT	Rating 92	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_AU_R92	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	AU	Rating 92	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_BE_R92	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BE	Rating 92	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_BG_R92	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BG	Rating 92	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_BR_R92	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BR	Rating 92	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_CA_R92	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CA	Rating 92	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_CH_R92	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CH	Rating 92	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_CN_R92	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CN	Rating 92	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_CY_R92	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CY	Rating 92	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_CZ_R92	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CZ	Rating 92	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_DE_R92	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	DE	Rating 92	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_DK_R92	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	DK	Rating 92	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_EE_R92	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	EE	Rating 92	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_ES_R92	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	ES	Rating 92	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_FI_R92	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	FI	Rating 92	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_FR_R92	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	FR	Rating 92	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_GB_R92	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	GB	Rating 92	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_GR_R92	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	GR	Rating 92	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_HK_R92	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HK	Rating 92	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
MORT_ALL_0094_CT_AIRB_HR_R92	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HR	Rating 92	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_HU_R92	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HU	Rating 92	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_IE_R92	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IE	Rating 92	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_IL_R92	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IL	Rating 92	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_IT_R92	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IT	Rating 92	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_JP_R92	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	JP	Rating 92	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_KR_R92	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	KR	Rating 92	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_LT_R92	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LT	Rating 92	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_LU_R92	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LU	Rating 92	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_LV_R92	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LV	Rating 92	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_MT_R92	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	MT	Rating 92	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_NL_R92	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	NL	Rating 92	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_NO_R92	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	NO	Rating 92	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_PL_R92	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	PL	Rating 92	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_PT_R92	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	PT	Rating 92	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_RO_R92	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	RO	Rating 92	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_RU_R92	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	RU	Rating 92	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_SE_R92	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SE	Rating 92	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_SG_R92	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SG	Rating 92	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_SI_R92	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SI	Rating 92	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_SK_R92	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SK	Rating 92	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_TR_R92	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	TR	Rating 92	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
MORT_ALL_0094_CT_AIRB_US_R92	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	US	Rating 92	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_x2_R92	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Other countries	Rating 92	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_x0_R93	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 93	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_AT_R93	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	AT	Rating 93	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_AU_R93	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	AU	Rating 93	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_BE_R93	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BE	Rating 93	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_BG_R93	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BG	Rating 93	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_BR_R93	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BR	Rating 93	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_CA_R93	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CA	Rating 93	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_CH_R93	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CH	Rating 93	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_CN_R93	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CN	Rating 93	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_CY_R93	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CY	Rating 93	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_CZ_R93	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CZ	Rating 93	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_DE_R93	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	DE	Rating 93	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_DK_R93	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	DK	Rating 93	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_EE_R93	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	EE	Rating 93	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_ES_R93	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	ES	Rating 93	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_FI_R93	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	FI	Rating 93	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_FR_R93	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	FR	Rating 93	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_GB_R93	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	GB	Rating 93	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_GR_R93	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	GR	Rating 93	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_HK_R93	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HK	Rating 93	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
MORT_ALL_0094_CT_AIRB_HR_R93	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HR	Rating 93	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_HU_R93	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HU	Rating 93	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_IE_R93	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IE	Rating 93	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_IL_R93	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IL	Rating 93	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_IT_R93	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IT	Rating 93	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_JP_R93	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	JP	Rating 93	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_KR_R93	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	KR	Rating 93	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_LT_R93	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LT	Rating 93	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_LU_R93	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LU	Rating 93	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_LV_R93	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LV	Rating 93	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_MT_R93	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	MT	Rating 93	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_NL_R93	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	NL	Rating 93	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_NO_R93	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	NO	Rating 93	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_PL_R93	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	PL	Rating 93	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_PT_R93	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	PT	Rating 93	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_RO_R93	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	RO	Rating 93	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_RU_R93	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	RU	Rating 93	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_SE_R93	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SE	Rating 93	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_SG_R93	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SG	Rating 93	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_SI_R93	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SI	Rating 93	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_SK_R93	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SK	Rating 93	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_TR_R93	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	TR	Rating 93	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
MORT_ALL_0094_CT_AIRB_US_R93	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	US	Rating 93	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_x2_R93	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Other countries	Rating 93	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_x0_R94	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 94	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_AT_R94	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	AT	Rating 94	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_AU_R94	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	AU	Rating 94	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_BE_R94	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BE	Rating 94	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_BG_R94	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BG	Rating 94	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_BR_R94	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BR	Rating 94	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_CA_R94	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CA	Rating 94	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_CH_R94	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CH	Rating 94	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_CN_R94	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CN	Rating 94	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_CY_R94	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CY	Rating 94	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_CZ_R94	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CZ	Rating 94	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_DE_R94	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	DE	Rating 94	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_DK_R94	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	DK	Rating 94	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_EE_R94	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	EE	Rating 94	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_ES_R94	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	ES	Rating 94	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_FI_R94	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	FI	Rating 94	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_FR_R94	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	FR	Rating 94	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_GB_R94	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	GB	Rating 94	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_GR_R94	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	GR	Rating 94	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_HK_R94	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HK	Rating 94	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
MORT_ALL_0094_CT_AIRB_HR_R94	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HR	Rating 94	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_HU_R94	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HU	Rating 94	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_IE_R94	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IE	Rating 94	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_IL_R94	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IL	Rating 94	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_IT_R94	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IT	Rating 94	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_JP_R94	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	JP	Rating 94	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_KR_R94	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	KR	Rating 94	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_LT_R94	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LT	Rating 94	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_LU_R94	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LU	Rating 94	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_LV_R94	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LV	Rating 94	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_MT_R94	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	MT	Rating 94	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_NL_R94	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	NL	Rating 94	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_NO_R94	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	NO	Rating 94	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_PL_R94	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	PL	Rating 94	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_PT_R94	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	PT	Rating 94	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_RO_R94	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	RO	Rating 94	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_RU_R94	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	RU	Rating 94	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_SE_R94	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SE	Rating 94	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_SG_R94	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SG	Rating 94	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_SI_R94	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SI	Rating 94	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_SK_R94	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SK	Rating 94	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_TR_R94	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	TR	Rating 94	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
MORT_ALL_0094_CT_AIRB_US_R94	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	US	Rating 94	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_x2_R94	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Other countries	Rating 94	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_x0_R95	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 95	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_AT_R95	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	AT	Rating 95	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_AU_R95	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	AU	Rating 95	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_BE_R95	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BE	Rating 95	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_BG_R95	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BG	Rating 95	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_BR_R95	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BR	Rating 95	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_CA_R95	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CA	Rating 95	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_CH_R95	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CH	Rating 95	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_CN_R95	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CN	Rating 95	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_CY_R95	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CY	Rating 95	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_CZ_R95	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CZ	Rating 95	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_DE_R95	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	DE	Rating 95	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_DK_R95	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	DK	Rating 95	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_EE_R95	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	EE	Rating 95	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_ES_R95	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	ES	Rating 95	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_FI_R95	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	FI	Rating 95	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_FR_R95	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	FR	Rating 95	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_GB_R95	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	GB	Rating 95	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_GR_R95	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	GR	Rating 95	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_HK_R95	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HK	Rating 95	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
MORT_ALL_0094_CT_AIRB_HR_R95	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HR	Rating 95	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_HU_R95	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HU	Rating 95	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_IE_R95	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IE	Rating 95	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_IL_R95	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IL	Rating 95	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_IT_R95	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IT	Rating 95	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_JP_R95	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	JP	Rating 95	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_KR_R95	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	KR	Rating 95	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_LT_R95	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LT	Rating 95	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_LU_R95	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LU	Rating 95	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_LV_R95	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LV	Rating 95	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_MT_R95	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	MT	Rating 95	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_NL_R95	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	NL	Rating 95	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_NO_R95	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	NO	Rating 95	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_PL_R95	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	PL	Rating 95	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_PT_R95	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	PT	Rating 95	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_RO_R95	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	RO	Rating 95	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_RU_R95	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	RU	Rating 95	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_SE_R95	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SE	Rating 95	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_SG_R95	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SG	Rating 95	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_SI_R95	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SI	Rating 95	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_SK_R95	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SK	Rating 95	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_TR_R95	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	TR	Rating 95	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
MORT_ALL_0094_CT_AIRB_US_R95	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	US	Rating 95	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_x2_R95	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Other countries	Rating 95	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_x0_R96	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 96	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_AT_R96	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	AT	Rating 96	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_AU_R96	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	AU	Rating 96	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_BE_R96	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BE	Rating 96	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_BG_R96	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BG	Rating 96	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_BR_R96	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BR	Rating 96	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_CA_R96	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CA	Rating 96	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_CH_R96	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CH	Rating 96	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_CN_R96	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CN	Rating 96	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_CY_R96	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CY	Rating 96	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_CZ_R96	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CZ	Rating 96	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_DE_R96	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	DE	Rating 96	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_DK_R96	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	DK	Rating 96	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_EE_R96	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	EE	Rating 96	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_ES_R96	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	ES	Rating 96	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_FI_R96	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	FI	Rating 96	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_FR_R96	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	FR	Rating 96	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_GB_R96	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	GB	Rating 96	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_GR_R96	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	GR	Rating 96	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_HK_R96	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HK	Rating 96	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
MORT_ALL_0094_CT_AIRB_HR_R96	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HR	Rating 96	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_HU_R96	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HU	Rating 96	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_IE_R96	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IE	Rating 96	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_IL_R96	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IL	Rating 96	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_IT_R96	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IT	Rating 96	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_JP_R96	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	JP	Rating 96	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_KR_R96	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	KR	Rating 96	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_LT_R96	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LT	Rating 96	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_LU_R96	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LU	Rating 96	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_LV_R96	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LV	Rating 96	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_MT_R96	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	MT	Rating 96	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_NL_R96	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	NL	Rating 96	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_NO_R96	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	NO	Rating 96	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_PL_R96	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	PL	Rating 96	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_PT_R96	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	PT	Rating 96	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_RO_R96	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	RO	Rating 96	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_RU_R96	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	RU	Rating 96	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_SE_R96	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SE	Rating 96	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_SG_R96	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SG	Rating 96	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_SI_R96	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SI	Rating 96	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_SK_R96	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SK	Rating 96	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_TR_R96	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	TR	Rating 96	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
MORT_ALL_0094_CT_AIRB_US_R96	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	US	Rating 96	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_x2_R96	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Other countries	Rating 96	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_x0_R97	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 97	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_AT_R97	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	AT	Rating 97	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_AU_R97	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	AU	Rating 97	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_BE_R97	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BE	Rating 97	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_BG_R97	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BG	Rating 97	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_BR_R97	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BR	Rating 97	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_CA_R97	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CA	Rating 97	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_CH_R97	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CH	Rating 97	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_CN_R97	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CN	Rating 97	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_CY_R97	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CY	Rating 97	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_CZ_R97	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CZ	Rating 97	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_DE_R97	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	DE	Rating 97	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_DK_R97	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	DK	Rating 97	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_EE_R97	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	EE	Rating 97	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_ES_R97	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	ES	Rating 97	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_FI_R97	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	FI	Rating 97	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_FR_R97	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	FR	Rating 97	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_GB_R97	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	GB	Rating 97	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_GR_R97	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	GR	Rating 97	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_HK_R97	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HK	Rating 97	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
MORT_ALL_0094_CT_AIRB_HR_R97	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HR	Rating 97	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_HU_R97	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HU	Rating 97	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_IE_R97	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IE	Rating 97	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_IL_R97	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IL	Rating 97	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_IT_R97	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IT	Rating 97	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_JP_R97	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	JP	Rating 97	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_KR_R97	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	KR	Rating 97	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_LT_R97	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LT	Rating 97	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_LU_R97	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LU	Rating 97	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_LV_R97	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LV	Rating 97	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_MT_R97	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	MT	Rating 97	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_NL_R97	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	NL	Rating 97	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_NO_R97	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	NO	Rating 97	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_PL_R97	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	PL	Rating 97	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_PT_R97	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	PT	Rating 97	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_RO_R97	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	RO	Rating 97	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_RU_R97	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	RU	Rating 97	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_SE_R97	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SE	Rating 97	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_SG_R97	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SG	Rating 97	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_SI_R97	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SI	Rating 97	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_SK_R97	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SK	Rating 97	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_TR_R97	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	TR	Rating 97	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
MORT_ALL_0094_CT_AIRB_US_R97	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	US	Rating 97	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_x2_R97	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Other countries	Rating 97	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_x0_R98	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 98	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_AT_R98	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	AT	Rating 98	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_AU_R98	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	AU	Rating 98	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_BE_R98	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BE	Rating 98	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_BG_R98	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BG	Rating 98	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_BR_R98	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BR	Rating 98	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_CA_R98	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CA	Rating 98	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_CH_R98	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CH	Rating 98	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_CN_R98	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CN	Rating 98	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_CY_R98	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CY	Rating 98	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_CZ_R98	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CZ	Rating 98	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_DE_R98	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	DE	Rating 98	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_DK_R98	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	DK	Rating 98	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_EE_R98	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	EE	Rating 98	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_ES_R98	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	ES	Rating 98	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_FI_R98	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	FI	Rating 98	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_FR_R98	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	FR	Rating 98	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_GB_R98	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	GB	Rating 98	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_GR_R98	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	GR	Rating 98	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_HK_R98	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HK	Rating 98	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
MORT_ALL_0094_CT_AIRB_HR_R98	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HR	Rating 98	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_HU_R98	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HU	Rating 98	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_IE_R98	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IE	Rating 98	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_IL_R98	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IL	Rating 98	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_IT_R98	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IT	Rating 98	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_JP_R98	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	JP	Rating 98	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_KR_R98	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	KR	Rating 98	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_LT_R98	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LT	Rating 98	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_LU_R98	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LU	Rating 98	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_LV_R98	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LV	Rating 98	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_MT_R98	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	MT	Rating 98	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_NL_R98	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	NL	Rating 98	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_NO_R98	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	NO	Rating 98	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_PL_R98	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	PL	Rating 98	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_PT_R98	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	PT	Rating 98	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_RO_R98	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	RO	Rating 98	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_RU_R98	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	RU	Rating 98	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_SE_R98	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SE	Rating 98	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_SG_R98	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SG	Rating 98	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_SI_R98	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SI	Rating 98	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_SK_R98	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SK	Rating 98	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_TR_R98	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	TR	Rating 98	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
MORT_ALL_0094_CT_AIRB_US_R98	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	US	Rating 98	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_x2_R98	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Other countries	Rating 98	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_x0_R99	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 99	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_AT_R99	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	AT	Rating 99	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_AU_R99	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	AU	Rating 99	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_BE_R99	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BE	Rating 99	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_BG_R99	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BG	Rating 99	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_BR_R99	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BR	Rating 99	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_CA_R99	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CA	Rating 99	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_CH_R99	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CH	Rating 99	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_CN_R99	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CN	Rating 99	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_CY_R99	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CY	Rating 99	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_CZ_R99	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CZ	Rating 99	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_DE_R99	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	DE	Rating 99	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_DK_R99	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	DK	Rating 99	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_EE_R99	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	EE	Rating 99	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_ES_R99	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	ES	Rating 99	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_FI_R99	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	FI	Rating 99	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_FR_R99	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	FR	Rating 99	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_GB_R99	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	GB	Rating 99	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_GR_R99	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	GR	Rating 99	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_HK_R99	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HK	Rating 99	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
MORT_ALL_0094_CT_AIRB_HR_R99	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HR	Rating 99	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_HU_R99	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HU	Rating 99	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_IE_R99	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IE	Rating 99	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_IL_R99	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IL	Rating 99	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_IT_R99	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IT	Rating 99	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_JP_R99	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	JP	Rating 99	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_KR_R99	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	KR	Rating 99	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_LT_R99	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LT	Rating 99	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_LU_R99	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LU	Rating 99	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_LV_R99	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LV	Rating 99	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_MT_R99	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	MT	Rating 99	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_NL_R99	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	NL	Rating 99	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_NO_R99	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	NO	Rating 99	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_PL_R99	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	PL	Rating 99	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_PT_R99	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	PT	Rating 99	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_RO_R99	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	RO	Rating 99	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_RU_R99	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	RU	Rating 99	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_SE_R99	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SE	Rating 99	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_SG_R99	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SG	Rating 99	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_SI_R99	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SI	Rating 99	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_SK_R99	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SK	Rating 99	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_TR_R99	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	TR	Rating 99	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
MORT_ALL_0094_CT_AIRB_US_R99	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	US	Rating 99	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CT_AIRB_x2_R99	Mortgages Non-defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Other countries	Rating 99	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_x0_R01	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 1	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_AT_R01	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	AT	Rating 1	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_AU_R01	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	AU	Rating 1	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_BE_R01	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BE	Rating 1	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_BG_R01	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BG	Rating 1	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_BR_R01	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BR	Rating 1	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_CA_R01	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CA	Rating 1	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_CH_R01	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CH	Rating 1	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_CN_R01	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CN	Rating 1	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_CY_R01	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CY	Rating 1	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_CZ_R01	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CZ	Rating 1	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_DE_R01	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	DE	Rating 1	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_DK_R01	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	DK	Rating 1	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_EE_R01	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	EE	Rating 1	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_ES_R01	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	ES	Rating 1	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_FI_R01	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	FI	Rating 1	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_FR_R01	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	FR	Rating 1	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_GB_R01	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	GB	Rating 1	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_GR_R01	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	GR	Rating 1	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_HK_R01	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HK	Rating 1	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMEC_ALL_0106_CT_AIRB_HR_R01	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HR	Rating 1	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_HU_R01	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HU	Rating 1	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_IE_R01	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IE	Rating 1	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_IL_R01	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IL	Rating 1	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_IT_R01	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IT	Rating 1	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_JP_R01	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	JP	Rating 1	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_KR_R01	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	KR	Rating 1	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_LT_R01	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LT	Rating 1	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_LU_R01	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LU	Rating 1	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_LV_R01	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LV	Rating 1	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_MT_R01	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	MT	Rating 1	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_NL_R01	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	NL	Rating 1	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_NO_R01	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	NO	Rating 1	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_PL_R01	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	PL	Rating 1	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_PT_R01	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	PT	Rating 1	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_RO_R01	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	RO	Rating 1	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_RU_R01	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	RU	Rating 1	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_SE_R01	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SE	Rating 1	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_SG_R01	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SG	Rating 1	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_SI_R01	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SI	Rating 1	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_SK_R01	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SK	Rating 1	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_TR_R01	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	TR	Rating 1	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMEC_ALL_0106_CT_AIRB_US_R01	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	US	Rating 1	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_x2_R01	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Other countries	Rating 1	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_x0_R02	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 2	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_AT_R02	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	AT	Rating 2	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_AU_R02	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	AU	Rating 2	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_BE_R02	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BE	Rating 2	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_BG_R02	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BG	Rating 2	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_BR_R02	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BR	Rating 2	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_CA_R02	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CA	Rating 2	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_CH_R02	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CH	Rating 2	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_CN_R02	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CN	Rating 2	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_CY_R02	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CY	Rating 2	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_CZ_R02	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CZ	Rating 2	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_DE_R02	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	DE	Rating 2	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_DK_R02	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	DK	Rating 2	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_EE_R02	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	EE	Rating 2	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_ES_R02	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	ES	Rating 2	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_FI_R02	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	FI	Rating 2	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_FR_R02	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	FR	Rating 2	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_GB_R02	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	GB	Rating 2	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_GR_R02	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	GR	Rating 2	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_HK_R02	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HK	Rating 2	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMEC_ALL_0106_CT_AIRB_HR_R02	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HR	Rating 2	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_HU_R02	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HU	Rating 2	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_IE_R02	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IE	Rating 2	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_IL_R02	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IL	Rating 2	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_IT_R02	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IT	Rating 2	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_JP_R02	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	JP	Rating 2	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_KR_R02	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	KR	Rating 2	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_LT_R02	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LT	Rating 2	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_LU_R02	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LU	Rating 2	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_LV_R02	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LV	Rating 2	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_MT_R02	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	MT	Rating 2	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_NL_R02	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	NL	Rating 2	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_NO_R02	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	NO	Rating 2	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_PL_R02	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	PL	Rating 2	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_PT_R02	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	PT	Rating 2	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_RO_R02	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	RO	Rating 2	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_RU_R02	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	RU	Rating 2	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_SE_R02	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SE	Rating 2	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_SG_R02	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SG	Rating 2	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_SI_R02	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SI	Rating 2	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_SK_R02	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SK	Rating 2	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_TR_R02	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	TR	Rating 2	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMEC_ALL_0106_CT_AIRB_US_R02	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	US	Rating 2	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_x2_R02	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Other countries	Rating 2	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_x0_R03	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 3	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_AT_R03	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	AT	Rating 3	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_AU_R03	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	AU	Rating 3	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_BE_R03	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BE	Rating 3	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_BG_R03	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BG	Rating 3	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_BR_R03	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BR	Rating 3	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_CA_R03	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CA	Rating 3	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_CH_R03	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CH	Rating 3	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_CN_R03	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CN	Rating 3	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_CY_R03	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CY	Rating 3	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_CZ_R03	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CZ	Rating 3	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_DE_R03	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	DE	Rating 3	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_DK_R03	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	DK	Rating 3	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_EE_R03	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	EE	Rating 3	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_ES_R03	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	ES	Rating 3	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_FI_R03	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	FI	Rating 3	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_FR_R03	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	FR	Rating 3	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_GB_R03	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	GB	Rating 3	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_GR_R03	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	GR	Rating 3	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_HK_R03	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HK	Rating 3	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMEC_ALL_0106_CT_AIRB_HR_R03	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HR	Rating 3	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_HU_R03	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HU	Rating 3	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_IE_R03	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IE	Rating 3	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_IL_R03	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IL	Rating 3	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_IT_R03	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IT	Rating 3	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_JP_R03	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	JP	Rating 3	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_KR_R03	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	KR	Rating 3	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_LT_R03	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LT	Rating 3	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_LU_R03	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LU	Rating 3	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_LV_R03	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LV	Rating 3	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_MT_R03	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	MT	Rating 3	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_NL_R03	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	NL	Rating 3	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_NO_R03	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	NO	Rating 3	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_PL_R03	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	PL	Rating 3	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_PT_R03	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	PT	Rating 3	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_RO_R03	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	RO	Rating 3	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_RU_R03	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	RU	Rating 3	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_SE_R03	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SE	Rating 3	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_SG_R03	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SG	Rating 3	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_SI_R03	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SI	Rating 3	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_SK_R03	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SK	Rating 3	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_TR_R03	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	TR	Rating 3	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMEC_ALL_0106_CT_AIRB_US_R03	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	US	Rating 3	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_x2_R03	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Other countries	Rating 3	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_x0_R04	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 4	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_AT_R04	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	AT	Rating 4	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_AU_R04	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	AU	Rating 4	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_BE_R04	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BE	Rating 4	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_BG_R04	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BG	Rating 4	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_BR_R04	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BR	Rating 4	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_CA_R04	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CA	Rating 4	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_CH_R04	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CH	Rating 4	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_CN_R04	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CN	Rating 4	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_CY_R04	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CY	Rating 4	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_CZ_R04	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CZ	Rating 4	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_DE_R04	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	DE	Rating 4	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_DK_R04	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	DK	Rating 4	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_EE_R04	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	EE	Rating 4	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_ES_R04	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	ES	Rating 4	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_FI_R04	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	FI	Rating 4	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_FR_R04	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	FR	Rating 4	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_GB_R04	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	GB	Rating 4	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_GR_R04	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	GR	Rating 4	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_HK_R04	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HK	Rating 4	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMEC_ALL_0106_CT_AIRB_HR_R04	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HR	Rating 4	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_HU_R04	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HU	Rating 4	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_IE_R04	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IE	Rating 4	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_IL_R04	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IL	Rating 4	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_IT_R04	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IT	Rating 4	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_JP_R04	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	JP	Rating 4	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_KR_R04	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	KR	Rating 4	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_LT_R04	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LT	Rating 4	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_LU_R04	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LU	Rating 4	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_LV_R04	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LV	Rating 4	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_MT_R04	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	MT	Rating 4	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_NL_R04	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	NL	Rating 4	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_NO_R04	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	NO	Rating 4	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_PL_R04	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	PL	Rating 4	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_PT_R04	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	PT	Rating 4	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_RO_R04	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	RO	Rating 4	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_RU_R04	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	RU	Rating 4	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_SE_R04	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SE	Rating 4	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_SG_R04	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SG	Rating 4	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_SI_R04	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SI	Rating 4	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_SK_R04	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SK	Rating 4	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_TR_R04	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	TR	Rating 4	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMEC_ALL_0106_CT_AIRB_US_R04	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	US	Rating 4	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_x2_R04	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Other countries	Rating 4	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_x0_R05	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 5	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_AT_R05	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	AT	Rating 5	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_AU_R05	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	AU	Rating 5	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_BE_R05	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BE	Rating 5	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_BG_R05	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BG	Rating 5	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_BR_R05	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BR	Rating 5	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_CA_R05	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CA	Rating 5	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_CH_R05	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CH	Rating 5	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_CN_R05	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CN	Rating 5	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_CY_R05	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CY	Rating 5	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_CZ_R05	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CZ	Rating 5	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_DE_R05	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	DE	Rating 5	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_DK_R05	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	DK	Rating 5	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_EE_R05	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	EE	Rating 5	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_ES_R05	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	ES	Rating 5	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_FI_R05	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	FI	Rating 5	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_FR_R05	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	FR	Rating 5	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_GB_R05	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	GB	Rating 5	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_GR_R05	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	GR	Rating 5	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_HK_R05	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HK	Rating 5	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMEC_ALL_0106_CT_AIRB_HR_R05	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HR	Rating 5	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_HU_R05	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HU	Rating 5	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_IE_R05	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IE	Rating 5	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_IL_R05	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IL	Rating 5	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_IT_R05	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IT	Rating 5	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_JP_R05	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	JP	Rating 5	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_KR_R05	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	KR	Rating 5	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_LT_R05	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LT	Rating 5	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_LU_R05	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LU	Rating 5	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_LV_R05	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LV	Rating 5	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_MT_R05	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	MT	Rating 5	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_NL_R05	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	NL	Rating 5	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_NO_R05	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	NO	Rating 5	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_PL_R05	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	PL	Rating 5	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_PT_R05	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	PT	Rating 5	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_RO_R05	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	RO	Rating 5	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_RU_R05	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	RU	Rating 5	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_SE_R05	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SE	Rating 5	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_SG_R05	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SG	Rating 5	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_SI_R05	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SI	Rating 5	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_SK_R05	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SK	Rating 5	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_TR_R05	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	TR	Rating 5	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMEC_ALL_0106_CT_AIRB_US_R05	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	US	Rating 5	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_x2_R05	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Other countries	Rating 5	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_x0_R06	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 6	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_AT_R06	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	AT	Rating 6	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_AU_R06	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	AU	Rating 6	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_BE_R06	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BE	Rating 6	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_BG_R06	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BG	Rating 6	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_BR_R06	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BR	Rating 6	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_CA_R06	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CA	Rating 6	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_CH_R06	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CH	Rating 6	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_CN_R06	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CN	Rating 6	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_CY_R06	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CY	Rating 6	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_CZ_R06	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CZ	Rating 6	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_DE_R06	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	DE	Rating 6	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_DK_R06	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	DK	Rating 6	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_EE_R06	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	EE	Rating 6	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_ES_R06	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	ES	Rating 6	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_FI_R06	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	FI	Rating 6	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_FR_R06	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	FR	Rating 6	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_GB_R06	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	GB	Rating 6	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_GR_R06	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	GR	Rating 6	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_HK_R06	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HK	Rating 6	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMEC_ALL_0106_CT_AIRB_HR_R06	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HR	Rating 6	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_HU_R06	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HU	Rating 6	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_IE_R06	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IE	Rating 6	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_IL_R06	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IL	Rating 6	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_IT_R06	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IT	Rating 6	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_JP_R06	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	JP	Rating 6	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_KR_R06	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	KR	Rating 6	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_LT_R06	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LT	Rating 6	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_LU_R06	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LU	Rating 6	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_LV_R06	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LV	Rating 6	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_MT_R06	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	MT	Rating 6	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_NL_R06	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	NL	Rating 6	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_NO_R06	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	NO	Rating 6	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_PL_R06	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	PL	Rating 6	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_PT_R06	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	PT	Rating 6	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_RO_R06	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	RO	Rating 6	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_RU_R06	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	RU	Rating 6	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_SE_R06	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SE	Rating 6	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_SG_R06	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SG	Rating 6	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_SI_R06	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SI	Rating 6	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_SK_R06	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SK	Rating 6	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_TR_R06	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	TR	Rating 6	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMEC_ALL_0106_CT_AIRB_US_R06	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	US	Rating 6	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_x2_R06	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Other countries	Rating 6	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_x0_R07	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 7	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_AT_R07	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	AT	Rating 7	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_AU_R07	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	AU	Rating 7	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_BE_R07	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BE	Rating 7	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_BG_R07	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BG	Rating 7	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_BR_R07	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BR	Rating 7	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_CA_R07	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CA	Rating 7	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_CH_R07	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CH	Rating 7	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_CN_R07	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CN	Rating 7	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_CY_R07	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CY	Rating 7	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_CZ_R07	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CZ	Rating 7	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_DE_R07	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	DE	Rating 7	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_DK_R07	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	DK	Rating 7	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_EE_R07	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	EE	Rating 7	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_ES_R07	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	ES	Rating 7	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_FI_R07	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	FI	Rating 7	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_FR_R07	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	FR	Rating 7	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_GB_R07	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	GB	Rating 7	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_GR_R07	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	GR	Rating 7	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_HK_R07	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HK	Rating 7	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMEC_ALL_0106_CT_AIRB_HR_R07	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HR	Rating 7	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_HU_R07	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HU	Rating 7	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_IE_R07	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IE	Rating 7	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_IL_R07	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IL	Rating 7	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_IT_R07	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IT	Rating 7	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_JP_R07	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	JP	Rating 7	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_KR_R07	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	KR	Rating 7	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_LT_R07	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LT	Rating 7	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_LU_R07	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LU	Rating 7	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_LV_R07	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LV	Rating 7	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_MT_R07	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	MT	Rating 7	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_NL_R07	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	NL	Rating 7	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_NO_R07	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	NO	Rating 7	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_PL_R07	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	PL	Rating 7	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_PT_R07	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	PT	Rating 7	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_RO_R07	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	RO	Rating 7	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_RU_R07	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	RU	Rating 7	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_SE_R07	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SE	Rating 7	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_SG_R07	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SG	Rating 7	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_SI_R07	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SI	Rating 7	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_SK_R07	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SK	Rating 7	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_TR_R07	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	TR	Rating 7	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMEC_ALL_0106_CT_AIRB_US_R07	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	US	Rating 7	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_x2_R07	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Other countries	Rating 7	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_x0_R08	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 8	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_AT_R08	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	AT	Rating 8	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_AU_R08	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	AU	Rating 8	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_BE_R08	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BE	Rating 8	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_BG_R08	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BG	Rating 8	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_BR_R08	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BR	Rating 8	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_CA_R08	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CA	Rating 8	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_CH_R08	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CH	Rating 8	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_CN_R08	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CN	Rating 8	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_CY_R08	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CY	Rating 8	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_CZ_R08	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CZ	Rating 8	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_DE_R08	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	DE	Rating 8	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_DK_R08	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	DK	Rating 8	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_EE_R08	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	EE	Rating 8	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_ES_R08	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	ES	Rating 8	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_FI_R08	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	FI	Rating 8	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_FR_R08	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	FR	Rating 8	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_GB_R08	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	GB	Rating 8	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_GR_R08	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	GR	Rating 8	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_HK_R08	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HK	Rating 8	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMEC_ALL_0106_CT_AIRB_HR_R08	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HR	Rating 8	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_HU_R08	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HU	Rating 8	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_IE_R08	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IE	Rating 8	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_IL_R08	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IL	Rating 8	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_IT_R08	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IT	Rating 8	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_JP_R08	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	JP	Rating 8	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_KR_R08	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	KR	Rating 8	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_LT_R08	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LT	Rating 8	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_LU_R08	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LU	Rating 8	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_LV_R08	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LV	Rating 8	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_MT_R08	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	MT	Rating 8	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_NL_R08	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	NL	Rating 8	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_NO_R08	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	NO	Rating 8	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_PL_R08	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	PL	Rating 8	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_PT_R08	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	PT	Rating 8	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_RO_R08	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	RO	Rating 8	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_RU_R08	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	RU	Rating 8	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_SE_R08	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SE	Rating 8	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_SG_R08	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SG	Rating 8	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_SI_R08	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SI	Rating 8	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_SK_R08	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SK	Rating 8	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_TR_R08	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	TR	Rating 8	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMEC_ALL_0106_CT_AIRB_US_R08	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	US	Rating 8	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_x2_R08	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Other countries	Rating 8	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_x0_R09	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 9	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_AT_R09	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	AT	Rating 9	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_AU_R09	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	AU	Rating 9	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_BE_R09	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BE	Rating 9	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_BG_R09	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BG	Rating 9	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_BR_R09	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BR	Rating 9	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_CA_R09	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CA	Rating 9	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_CH_R09	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CH	Rating 9	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_CN_R09	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CN	Rating 9	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_CY_R09	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CY	Rating 9	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_CZ_R09	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CZ	Rating 9	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_DE_R09	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	DE	Rating 9	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_DK_R09	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	DK	Rating 9	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_EE_R09	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	EE	Rating 9	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_ES_R09	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	ES	Rating 9	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_FI_R09	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	FI	Rating 9	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_FR_R09	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	FR	Rating 9	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_GB_R09	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	GB	Rating 9	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_GR_R09	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	GR	Rating 9	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_HK_R09	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HK	Rating 9	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMEC_ALL_0106_CT_AIRB_HR_R09	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HR	Rating 9	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_HU_R09	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HU	Rating 9	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_IE_R09	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IE	Rating 9	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_IL_R09	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IL	Rating 9	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_IT_R09	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IT	Rating 9	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_JP_R09	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	JP	Rating 9	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_KR_R09	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	KR	Rating 9	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_LT_R09	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LT	Rating 9	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_LU_R09	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LU	Rating 9	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_LV_R09	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LV	Rating 9	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_MT_R09	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	MT	Rating 9	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_NL_R09	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	NL	Rating 9	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_NO_R09	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	NO	Rating 9	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_PL_R09	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	PL	Rating 9	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_PT_R09	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	PT	Rating 9	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_RO_R09	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	RO	Rating 9	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_RU_R09	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	RU	Rating 9	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_SE_R09	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SE	Rating 9	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_SG_R09	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SG	Rating 9	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_SI_R09	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SI	Rating 9	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_SK_R09	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SK	Rating 9	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_TR_R09	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	TR	Rating 9	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMEC_ALL_0106_CT_AIRB_US_R09	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	US	Rating 9	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_x2_R09	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Other countries	Rating 9	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_x0_R10	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 10	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_AT_R10	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	AT	Rating 10	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_AU_R10	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	AU	Rating 10	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_BE_R10	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BE	Rating 10	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_BG_R10	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BG	Rating 10	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_BR_R10	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BR	Rating 10	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_CA_R10	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CA	Rating 10	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_CH_R10	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CH	Rating 10	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_CN_R10	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CN	Rating 10	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_CY_R10	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CY	Rating 10	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_CZ_R10	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CZ	Rating 10	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_DE_R10	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	DE	Rating 10	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_DK_R10	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	DK	Rating 10	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_EE_R10	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	EE	Rating 10	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_ES_R10	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	ES	Rating 10	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_FI_R10	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	FI	Rating 10	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_FR_R10	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	FR	Rating 10	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_GB_R10	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	GB	Rating 10	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_GR_R10	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	GR	Rating 10	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_HK_R10	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HK	Rating 10	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMEC_ALL_0106_CT_AIRB_HR_R10	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HR	Rating 10	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_HU_R10	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HU	Rating 10	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_IE_R10	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IE	Rating 10	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_IL_R10	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IL	Rating 10	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_IT_R10	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IT	Rating 10	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_JP_R10	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	JP	Rating 10	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_KR_R10	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	KR	Rating 10	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_LT_R10	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LT	Rating 10	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_LU_R10	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LU	Rating 10	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_LV_R10	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LV	Rating 10	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_MT_R10	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	MT	Rating 10	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_NL_R10	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	NL	Rating 10	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_NO_R10	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	NO	Rating 10	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_PL_R10	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	PL	Rating 10	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_PT_R10	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	PT	Rating 10	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_RO_R10	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	RO	Rating 10	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_RU_R10	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	RU	Rating 10	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_SE_R10	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SE	Rating 10	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_SG_R10	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SG	Rating 10	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_SI_R10	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SI	Rating 10	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_SK_R10	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SK	Rating 10	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_TR_R10	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	TR	Rating 10	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMEC_ALL_0106_CT_AIRB_US_R10	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	US	Rating 10	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_x2_R10	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Other countries	Rating 10	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_x0_R11	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 11	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_AT_R11	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	AT	Rating 11	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_AU_R11	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	AU	Rating 11	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_BE_R11	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BE	Rating 11	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_BG_R11	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BG	Rating 11	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_BR_R11	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BR	Rating 11	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_CA_R11	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CA	Rating 11	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_CH_R11	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CH	Rating 11	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_CN_R11	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CN	Rating 11	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_CY_R11	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CY	Rating 11	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_CZ_R11	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CZ	Rating 11	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_DE_R11	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	DE	Rating 11	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_DK_R11	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	DK	Rating 11	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_EE_R11	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	EE	Rating 11	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_ES_R11	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	ES	Rating 11	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_FI_R11	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	FI	Rating 11	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_FR_R11	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	FR	Rating 11	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_GB_R11	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	GB	Rating 11	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_GR_R11	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	GR	Rating 11	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_HK_R11	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HK	Rating 11	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMEC_ALL_0106_CT_AIRB_HR_R11	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HR	Rating 11	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_HU_R11	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HU	Rating 11	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_IE_R11	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IE	Rating 11	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_IL_R11	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IL	Rating 11	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_IT_R11	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IT	Rating 11	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_JP_R11	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	JP	Rating 11	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_KR_R11	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	KR	Rating 11	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_LT_R11	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LT	Rating 11	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_LU_R11	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LU	Rating 11	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_LV_R11	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LV	Rating 11	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_MT_R11	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	MT	Rating 11	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_NL_R11	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	NL	Rating 11	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_NO_R11	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	NO	Rating 11	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_PL_R11	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	PL	Rating 11	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_PT_R11	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	PT	Rating 11	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_RO_R11	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	RO	Rating 11	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_RU_R11	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	RU	Rating 11	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_SE_R11	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SE	Rating 11	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_SG_R11	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SG	Rating 11	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_SI_R11	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SI	Rating 11	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_SK_R11	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SK	Rating 11	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_TR_R11	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	TR	Rating 11	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMEC_ALL_0106_CT_AIRB_US_R11	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	US	Rating 11	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_x2_R11	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Other countries	Rating 11	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_x0_R12	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 12	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_AT_R12	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	AT	Rating 12	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_AU_R12	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	AU	Rating 12	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_BE_R12	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BE	Rating 12	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_BG_R12	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BG	Rating 12	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_BR_R12	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BR	Rating 12	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_CA_R12	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CA	Rating 12	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_CH_R12	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CH	Rating 12	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_CN_R12	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CN	Rating 12	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_CY_R12	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CY	Rating 12	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_CZ_R12	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CZ	Rating 12	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_DE_R12	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	DE	Rating 12	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_DK_R12	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	DK	Rating 12	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_EE_R12	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	EE	Rating 12	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_ES_R12	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	ES	Rating 12	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_FI_R12	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	FI	Rating 12	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_FR_R12	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	FR	Rating 12	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_GB_R12	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	GB	Rating 12	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_GR_R12	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	GR	Rating 12	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_HK_R12	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HK	Rating 12	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMEC_ALL_0106_CT_AIRB_HR_R12	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HR	Rating 12	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_HU_R12	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HU	Rating 12	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_IE_R12	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IE	Rating 12	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_IL_R12	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IL	Rating 12	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_IT_R12	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IT	Rating 12	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_JP_R12	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	JP	Rating 12	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_KR_R12	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	KR	Rating 12	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_LT_R12	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LT	Rating 12	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_LU_R12	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LU	Rating 12	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_LV_R12	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LV	Rating 12	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_MT_R12	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	MT	Rating 12	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_NL_R12	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	NL	Rating 12	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_NO_R12	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	NO	Rating 12	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_PL_R12	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	PL	Rating 12	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_PT_R12	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	PT	Rating 12	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_RO_R12	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	RO	Rating 12	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_RU_R12	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	RU	Rating 12	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_SE_R12	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SE	Rating 12	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_SG_R12	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SG	Rating 12	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_SI_R12	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SI	Rating 12	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_SK_R12	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SK	Rating 12	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_TR_R12	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	TR	Rating 12	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMEC_ALL_0106_CT_AIRB_US_R12	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	US	Rating 12	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_x2_R12	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Other countries	Rating 12	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_x0_R13	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 13	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_AT_R13	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	AT	Rating 13	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_AU_R13	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	AU	Rating 13	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_BE_R13	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BE	Rating 13	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_BG_R13	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BG	Rating 13	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_BR_R13	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BR	Rating 13	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_CA_R13	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CA	Rating 13	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_CH_R13	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CH	Rating 13	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_CN_R13	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CN	Rating 13	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_CY_R13	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CY	Rating 13	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_CZ_R13	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CZ	Rating 13	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_DE_R13	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	DE	Rating 13	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_DK_R13	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	DK	Rating 13	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_EE_R13	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	EE	Rating 13	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_ES_R13	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	ES	Rating 13	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_FI_R13	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	FI	Rating 13	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_FR_R13	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	FR	Rating 13	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_GB_R13	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	GB	Rating 13	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_GR_R13	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	GR	Rating 13	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_HK_R13	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HK	Rating 13	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMEC_ALL_0106_CT_AIRB_HR_R13	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HR	Rating 13	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_HU_R13	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HU	Rating 13	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_IE_R13	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IE	Rating 13	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_IL_R13	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IL	Rating 13	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_IT_R13	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IT	Rating 13	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_JP_R13	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	JP	Rating 13	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_KR_R13	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	KR	Rating 13	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_LT_R13	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LT	Rating 13	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_LU_R13	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LU	Rating 13	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_LV_R13	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LV	Rating 13	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_MT_R13	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	MT	Rating 13	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_NL_R13	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	NL	Rating 13	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_NO_R13	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	NO	Rating 13	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_PL_R13	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	PL	Rating 13	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_PT_R13	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	PT	Rating 13	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_RO_R13	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	RO	Rating 13	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_RU_R13	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	RU	Rating 13	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_SE_R13	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SE	Rating 13	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_SG_R13	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SG	Rating 13	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_SI_R13	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SI	Rating 13	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_SK_R13	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SK	Rating 13	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_TR_R13	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	TR	Rating 13	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMEC_ALL_0106_CT_AIRB_US_R13	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	US	Rating 13	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_x2_R13	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Other countries	Rating 13	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_x0_R14	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 14	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_AT_R14	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	AT	Rating 14	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_AU_R14	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	AU	Rating 14	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_BE_R14	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BE	Rating 14	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_BG_R14	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BG	Rating 14	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_BR_R14	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BR	Rating 14	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_CA_R14	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CA	Rating 14	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_CH_R14	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CH	Rating 14	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_CN_R14	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CN	Rating 14	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_CY_R14	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CY	Rating 14	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_CZ_R14	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CZ	Rating 14	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_DE_R14	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	DE	Rating 14	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_DK_R14	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	DK	Rating 14	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_EE_R14	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	EE	Rating 14	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_ES_R14	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	ES	Rating 14	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_FI_R14	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	FI	Rating 14	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_FR_R14	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	FR	Rating 14	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_GB_R14	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	GB	Rating 14	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_GR_R14	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	GR	Rating 14	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_HK_R14	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HK	Rating 14	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMEC_ALL_0106_CT_AIRB_HR_R14	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HR	Rating 14	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_HU_R14	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HU	Rating 14	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_IE_R14	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IE	Rating 14	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_IL_R14	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IL	Rating 14	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_IT_R14	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IT	Rating 14	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_JP_R14	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	JP	Rating 14	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_KR_R14	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	KR	Rating 14	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_LT_R14	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LT	Rating 14	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_LU_R14	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LU	Rating 14	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_LV_R14	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LV	Rating 14	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_MT_R14	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	MT	Rating 14	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_NL_R14	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	NL	Rating 14	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_NO_R14	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	NO	Rating 14	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_PL_R14	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	PL	Rating 14	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_PT_R14	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	PT	Rating 14	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_RO_R14	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	RO	Rating 14	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_RU_R14	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	RU	Rating 14	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_SE_R14	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SE	Rating 14	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_SG_R14	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SG	Rating 14	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_SI_R14	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SI	Rating 14	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_SK_R14	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SK	Rating 14	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_TR_R14	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	TR	Rating 14	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMEC_ALL_0106_CT_AIRB_US_R14	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	US	Rating 14	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_x2_R14	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Other countries	Rating 14	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_x0_R15	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 15	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_AT_R15	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	AT	Rating 15	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_AU_R15	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	AU	Rating 15	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_BE_R15	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BE	Rating 15	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_BG_R15	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BG	Rating 15	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_BR_R15	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BR	Rating 15	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_CA_R15	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CA	Rating 15	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_CH_R15	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CH	Rating 15	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_CN_R15	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CN	Rating 15	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_CY_R15	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CY	Rating 15	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_CZ_R15	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CZ	Rating 15	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_DE_R15	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	DE	Rating 15	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_DK_R15	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	DK	Rating 15	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_EE_R15	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	EE	Rating 15	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_ES_R15	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	ES	Rating 15	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_FI_R15	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	FI	Rating 15	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_FR_R15	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	FR	Rating 15	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_GB_R15	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	GB	Rating 15	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_GR_R15	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	GR	Rating 15	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_HK_R15	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HK	Rating 15	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMEC_ALL_0106_CT_AIRB_HR_R15	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HR	Rating 15	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_HU_R15	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HU	Rating 15	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_IE_R15	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IE	Rating 15	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_IL_R15	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IL	Rating 15	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_IT_R15	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IT	Rating 15	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_JP_R15	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	JP	Rating 15	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_KR_R15	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	KR	Rating 15	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_LT_R15	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LT	Rating 15	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_LU_R15	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LU	Rating 15	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_LV_R15	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LV	Rating 15	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_MT_R15	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	MT	Rating 15	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_NL_R15	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	NL	Rating 15	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_NO_R15	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	NO	Rating 15	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_PL_R15	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	PL	Rating 15	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_PT_R15	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	PT	Rating 15	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_RO_R15	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	RO	Rating 15	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_RU_R15	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	RU	Rating 15	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_SE_R15	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SE	Rating 15	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_SG_R15	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SG	Rating 15	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_SI_R15	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SI	Rating 15	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_SK_R15	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SK	Rating 15	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_TR_R15	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	TR	Rating 15	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMEC_ALL_0106_CT_AIRB_US_R15	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	US	Rating 15	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_x2_R15	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Other countries	Rating 15	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_x0_R16	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 16	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_AT_R16	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	AT	Rating 16	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_AU_R16	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	AU	Rating 16	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_BE_R16	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BE	Rating 16	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_BG_R16	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BG	Rating 16	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_BR_R16	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BR	Rating 16	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_CA_R16	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CA	Rating 16	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_CH_R16	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CH	Rating 16	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_CN_R16	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CN	Rating 16	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_CY_R16	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CY	Rating 16	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_CZ_R16	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CZ	Rating 16	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_DE_R16	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	DE	Rating 16	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_DK_R16	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	DK	Rating 16	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_EE_R16	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	EE	Rating 16	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_ES_R16	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	ES	Rating 16	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_FI_R16	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	FI	Rating 16	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_FR_R16	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	FR	Rating 16	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_GB_R16	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	GB	Rating 16	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_GR_R16	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	GR	Rating 16	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_HK_R16	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HK	Rating 16	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMEC_ALL_0106_CT_AIRB_HR_R16	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HR	Rating 16	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_HU_R16	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HU	Rating 16	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_IE_R16	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IE	Rating 16	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_IL_R16	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IL	Rating 16	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_IT_R16	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IT	Rating 16	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_JP_R16	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	JP	Rating 16	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_KR_R16	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	KR	Rating 16	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_LT_R16	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LT	Rating 16	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_LU_R16	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LU	Rating 16	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_LV_R16	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LV	Rating 16	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_MT_R16	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	MT	Rating 16	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_NL_R16	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	NL	Rating 16	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_NO_R16	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	NO	Rating 16	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_PL_R16	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	PL	Rating 16	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_PT_R16	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	PT	Rating 16	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_RO_R16	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	RO	Rating 16	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_RU_R16	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	RU	Rating 16	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_SE_R16	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SE	Rating 16	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_SG_R16	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SG	Rating 16	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_SI_R16	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SI	Rating 16	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_SK_R16	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SK	Rating 16	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_TR_R16	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	TR	Rating 16	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMEC_ALL_0106_CT_AIRB_US_R16	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	US	Rating 16	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_x2_R16	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Other countries	Rating 16	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_x0_R17	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 17	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_AT_R17	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	AT	Rating 17	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_AU_R17	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	AU	Rating 17	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_BE_R17	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BE	Rating 17	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_BG_R17	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BG	Rating 17	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_BR_R17	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BR	Rating 17	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_CA_R17	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CA	Rating 17	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_CH_R17	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CH	Rating 17	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_CN_R17	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CN	Rating 17	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_CY_R17	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CY	Rating 17	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_CZ_R17	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CZ	Rating 17	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_DE_R17	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	DE	Rating 17	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_DK_R17	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	DK	Rating 17	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_EE_R17	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	EE	Rating 17	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_ES_R17	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	ES	Rating 17	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_FI_R17	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	FI	Rating 17	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_FR_R17	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	FR	Rating 17	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_GB_R17	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	GB	Rating 17	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_GR_R17	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	GR	Rating 17	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_HK_R17	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HK	Rating 17	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMEC_ALL_0106_CT_AIRB_HR_R17	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HR	Rating 17	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_HU_R17	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HU	Rating 17	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_IE_R17	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IE	Rating 17	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_IL_R17	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IL	Rating 17	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_IT_R17	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IT	Rating 17	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_JP_R17	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	JP	Rating 17	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_KR_R17	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	KR	Rating 17	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_LT_R17	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LT	Rating 17	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_LU_R17	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LU	Rating 17	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_LV_R17	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LV	Rating 17	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_MT_R17	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	MT	Rating 17	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_NL_R17	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	NL	Rating 17	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_NO_R17	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	NO	Rating 17	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_PL_R17	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	PL	Rating 17	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_PT_R17	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	PT	Rating 17	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_RO_R17	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	RO	Rating 17	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_RU_R17	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	RU	Rating 17	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_SE_R17	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SE	Rating 17	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_SG_R17	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SG	Rating 17	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_SI_R17	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SI	Rating 17	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_SK_R17	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SK	Rating 17	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_TR_R17	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	TR	Rating 17	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMEC_ALL_0106_CT_AIRB_US_R17	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	US	Rating 17	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_x2_R17	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Other countries	Rating 17	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_x0_R18	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 18	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_AT_R18	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	AT	Rating 18	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_AU_R18	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	AU	Rating 18	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_BE_R18	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BE	Rating 18	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_BG_R18	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BG	Rating 18	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_BR_R18	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BR	Rating 18	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_CA_R18	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CA	Rating 18	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_CH_R18	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CH	Rating 18	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_CN_R18	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CN	Rating 18	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_CY_R18	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CY	Rating 18	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_CZ_R18	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CZ	Rating 18	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_DE_R18	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	DE	Rating 18	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_DK_R18	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	DK	Rating 18	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_EE_R18	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	EE	Rating 18	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_ES_R18	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	ES	Rating 18	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_FI_R18	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	FI	Rating 18	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_FR_R18	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	FR	Rating 18	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_GB_R18	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	GB	Rating 18	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_GR_R18	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	GR	Rating 18	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_HK_R18	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HK	Rating 18	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMEC_ALL_0106_CT_AIRB_HR_R18	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HR	Rating 18	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_HU_R18	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HU	Rating 18	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_IE_R18	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IE	Rating 18	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_IL_R18	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IL	Rating 18	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_IT_R18	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IT	Rating 18	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_JP_R18	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	JP	Rating 18	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_KR_R18	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	KR	Rating 18	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_LT_R18	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LT	Rating 18	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_LU_R18	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LU	Rating 18	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_LV_R18	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LV	Rating 18	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_MT_R18	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	MT	Rating 18	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_NL_R18	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	NL	Rating 18	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_NO_R18	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	NO	Rating 18	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_PL_R18	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	PL	Rating 18	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_PT_R18	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	PT	Rating 18	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_RO_R18	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	RO	Rating 18	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_RU_R18	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	RU	Rating 18	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_SE_R18	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SE	Rating 18	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_SG_R18	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SG	Rating 18	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_SI_R18	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SI	Rating 18	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_SK_R18	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SK	Rating 18	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_TR_R18	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	TR	Rating 18	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMEC_ALL_0106_CT_AIRB_US_R18	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	US	Rating 18	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_x2_R18	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Other countries	Rating 18	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_x0_R19	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 19	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_AT_R19	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	AT	Rating 19	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_AU_R19	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	AU	Rating 19	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_BE_R19	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BE	Rating 19	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_BG_R19	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BG	Rating 19	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_BR_R19	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BR	Rating 19	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_CA_R19	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CA	Rating 19	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_CH_R19	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CH	Rating 19	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_CN_R19	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CN	Rating 19	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_CY_R19	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CY	Rating 19	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_CZ_R19	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CZ	Rating 19	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_DE_R19	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	DE	Rating 19	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_DK_R19	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	DK	Rating 19	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_EE_R19	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	EE	Rating 19	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_ES_R19	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	ES	Rating 19	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_FI_R19	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	FI	Rating 19	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_FR_R19	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	FR	Rating 19	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_GB_R19	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	GB	Rating 19	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_GR_R19	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	GR	Rating 19	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_HK_R19	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HK	Rating 19	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMEC_ALL_0106_CT_AIRB_HR_R19	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HR	Rating 19	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_HU_R19	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HU	Rating 19	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_IE_R19	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IE	Rating 19	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_IL_R19	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IL	Rating 19	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_IT_R19	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IT	Rating 19	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_JP_R19	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	JP	Rating 19	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_KR_R19	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	KR	Rating 19	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_LT_R19	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LT	Rating 19	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_LU_R19	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LU	Rating 19	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_LV_R19	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LV	Rating 19	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_MT_R19	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	MT	Rating 19	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_NL_R19	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	NL	Rating 19	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_NO_R19	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	NO	Rating 19	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_PL_R19	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	PL	Rating 19	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_PT_R19	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	PT	Rating 19	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_RO_R19	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	RO	Rating 19	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_RU_R19	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	RU	Rating 19	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_SE_R19	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SE	Rating 19	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_SG_R19	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SG	Rating 19	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_SI_R19	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SI	Rating 19	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_SK_R19	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SK	Rating 19	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_TR_R19	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	TR	Rating 19	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMEC_ALL_0106_CT_AIRB_US_R19	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	US	Rating 19	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_x2_R19	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Other countries	Rating 19	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_x0_R20	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 20	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_AT_R20	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	AT	Rating 20	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_AU_R20	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	AU	Rating 20	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_BE_R20	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BE	Rating 20	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_BG_R20	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BG	Rating 20	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_BR_R20	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BR	Rating 20	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_CA_R20	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CA	Rating 20	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_CH_R20	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CH	Rating 20	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_CN_R20	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CN	Rating 20	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_CY_R20	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CY	Rating 20	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_CZ_R20	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CZ	Rating 20	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_DE_R20	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	DE	Rating 20	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_DK_R20	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	DK	Rating 20	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_EE_R20	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	EE	Rating 20	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_ES_R20	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	ES	Rating 20	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_FI_R20	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	FI	Rating 20	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_FR_R20	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	FR	Rating 20	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_GB_R20	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	GB	Rating 20	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_GR_R20	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	GR	Rating 20	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_HK_R20	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HK	Rating 20	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMEC_ALL_0106_CT_AIRB_HR_R20	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HR	Rating 20	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_HU_R20	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HU	Rating 20	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_IE_R20	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IE	Rating 20	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_IL_R20	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IL	Rating 20	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_IT_R20	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IT	Rating 20	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_JP_R20	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	JP	Rating 20	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_KR_R20	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	KR	Rating 20	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_LT_R20	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LT	Rating 20	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_LU_R20	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LU	Rating 20	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_LV_R20	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LV	Rating 20	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_MT_R20	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	MT	Rating 20	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_NL_R20	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	NL	Rating 20	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_NO_R20	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	NO	Rating 20	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_PL_R20	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	PL	Rating 20	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_PT_R20	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	PT	Rating 20	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_RO_R20	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	RO	Rating 20	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_RU_R20	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	RU	Rating 20	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_SE_R20	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SE	Rating 20	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_SG_R20	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SG	Rating 20	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_SI_R20	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SI	Rating 20	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_SK_R20	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SK	Rating 20	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_TR_R20	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	TR	Rating 20	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMEC_ALL_0106_CT_AIRB_US_R20	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	US	Rating 20	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_x2_R20	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Other countries	Rating 20	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_x0_R21	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 21	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_AT_R21	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	AT	Rating 21	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_AU_R21	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	AU	Rating 21	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_BE_R21	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BE	Rating 21	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_BG_R21	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BG	Rating 21	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_BR_R21	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BR	Rating 21	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_CA_R21	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CA	Rating 21	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_CH_R21	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CH	Rating 21	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_CN_R21	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CN	Rating 21	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_CY_R21	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CY	Rating 21	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_CZ_R21	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CZ	Rating 21	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_DE_R21	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	DE	Rating 21	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_DK_R21	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	DK	Rating 21	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_EE_R21	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	EE	Rating 21	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_ES_R21	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	ES	Rating 21	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_FI_R21	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	FI	Rating 21	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_FR_R21	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	FR	Rating 21	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_GB_R21	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	GB	Rating 21	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_GR_R21	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	GR	Rating 21	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_HK_R21	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HK	Rating 21	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMEC_ALL_0106_CT_AIRB_HR_R21	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HR	Rating 21	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_HU_R21	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HU	Rating 21	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_IE_R21	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IE	Rating 21	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_IL_R21	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IL	Rating 21	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_IT_R21	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IT	Rating 21	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_JP_R21	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	JP	Rating 21	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_KR_R21	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	KR	Rating 21	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_LT_R21	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LT	Rating 21	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_LU_R21	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LU	Rating 21	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_LV_R21	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LV	Rating 21	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_MT_R21	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	MT	Rating 21	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_NL_R21	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	NL	Rating 21	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_NO_R21	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	NO	Rating 21	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_PL_R21	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	PL	Rating 21	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_PT_R21	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	PT	Rating 21	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_RO_R21	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	RO	Rating 21	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_RU_R21	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	RU	Rating 21	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_SE_R21	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SE	Rating 21	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_SG_R21	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SG	Rating 21	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_SI_R21	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SI	Rating 21	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_SK_R21	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SK	Rating 21	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_TR_R21	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	TR	Rating 21	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMEC_ALL_0106_CT_AIRB_US_R21	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	US	Rating 21	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_x2_R21	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Other countries	Rating 21	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_x0_R22	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 22	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_AT_R22	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	AT	Rating 22	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_AU_R22	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	AU	Rating 22	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_BE_R22	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BE	Rating 22	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_BG_R22	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BG	Rating 22	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_BR_R22	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BR	Rating 22	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_CA_R22	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CA	Rating 22	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_CH_R22	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CH	Rating 22	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_CN_R22	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CN	Rating 22	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_CY_R22	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CY	Rating 22	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_CZ_R22	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CZ	Rating 22	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_DE_R22	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	DE	Rating 22	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_DK_R22	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	DK	Rating 22	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_EE_R22	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	EE	Rating 22	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_ES_R22	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	ES	Rating 22	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_FI_R22	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	FI	Rating 22	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_FR_R22	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	FR	Rating 22	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_GB_R22	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	GB	Rating 22	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_GR_R22	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	GR	Rating 22	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_HK_R22	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HK	Rating 22	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMEC_ALL_0106_CT_AIRB_HR_R22	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HR	Rating 22	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_HU_R22	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HU	Rating 22	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_IE_R22	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IE	Rating 22	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_IL_R22	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IL	Rating 22	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_IT_R22	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IT	Rating 22	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_JP_R22	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	JP	Rating 22	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_KR_R22	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	KR	Rating 22	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_LT_R22	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LT	Rating 22	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_LU_R22	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LU	Rating 22	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_LV_R22	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LV	Rating 22	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_MT_R22	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	MT	Rating 22	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_NL_R22	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	NL	Rating 22	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_NO_R22	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	NO	Rating 22	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_PL_R22	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	PL	Rating 22	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_PT_R22	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	PT	Rating 22	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_RO_R22	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	RO	Rating 22	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_RU_R22	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	RU	Rating 22	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_SE_R22	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SE	Rating 22	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_SG_R22	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SG	Rating 22	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_SI_R22	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SI	Rating 22	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_SK_R22	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SK	Rating 22	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_TR_R22	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	TR	Rating 22	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMEC_ALL_0106_CT_AIRB_US_R22	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	US	Rating 22	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_x2_R22	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Other countries	Rating 22	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_x0_R23	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 23	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_AT_R23	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	AT	Rating 23	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_AU_R23	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	AU	Rating 23	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_BE_R23	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BE	Rating 23	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_BG_R23	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BG	Rating 23	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_BR_R23	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BR	Rating 23	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_CA_R23	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CA	Rating 23	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_CH_R23	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CH	Rating 23	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_CN_R23	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CN	Rating 23	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_CY_R23	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CY	Rating 23	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_CZ_R23	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CZ	Rating 23	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_DE_R23	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	DE	Rating 23	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_DK_R23	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	DK	Rating 23	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_EE_R23	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	EE	Rating 23	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_ES_R23	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	ES	Rating 23	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_FI_R23	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	FI	Rating 23	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_FR_R23	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	FR	Rating 23	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_GB_R23	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	GB	Rating 23	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_GR_R23	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	GR	Rating 23	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_HK_R23	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HK	Rating 23	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMEC_ALL_0106_CT_AIRB_HR_R23	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HR	Rating 23	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_HU_R23	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HU	Rating 23	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_IE_R23	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IE	Rating 23	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_IL_R23	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IL	Rating 23	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_IT_R23	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IT	Rating 23	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_JP_R23	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	JP	Rating 23	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_KR_R23	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	KR	Rating 23	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_LT_R23	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LT	Rating 23	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_LU_R23	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LU	Rating 23	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_LV_R23	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LV	Rating 23	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_MT_R23	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	MT	Rating 23	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_NL_R23	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	NL	Rating 23	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_NO_R23	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	NO	Rating 23	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_PL_R23	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	PL	Rating 23	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_PT_R23	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	PT	Rating 23	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_RO_R23	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	RO	Rating 23	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_RU_R23	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	RU	Rating 23	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_SE_R23	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SE	Rating 23	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_SG_R23	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SG	Rating 23	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_SI_R23	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SI	Rating 23	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_SK_R23	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SK	Rating 23	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_TR_R23	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	TR	Rating 23	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMEC_ALL_0106_CT_AIRB_US_R23	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	US	Rating 23	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_x2_R23	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Other countries	Rating 23	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_x0_R24	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 24	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_AT_R24	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	AT	Rating 24	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_AU_R24	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	AU	Rating 24	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_BE_R24	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BE	Rating 24	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_BG_R24	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BG	Rating 24	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_BR_R24	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BR	Rating 24	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_CA_R24	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CA	Rating 24	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_CH_R24	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CH	Rating 24	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_CN_R24	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CN	Rating 24	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_CY_R24	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CY	Rating 24	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_CZ_R24	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CZ	Rating 24	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_DE_R24	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	DE	Rating 24	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_DK_R24	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	DK	Rating 24	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_EE_R24	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	EE	Rating 24	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_ES_R24	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	ES	Rating 24	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_FI_R24	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	FI	Rating 24	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_FR_R24	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	FR	Rating 24	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_GB_R24	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	GB	Rating 24	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_GR_R24	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	GR	Rating 24	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_HK_R24	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HK	Rating 24	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMEC_ALL_0106_CT_AIRB_HR_R24	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HR	Rating 24	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_HU_R24	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HU	Rating 24	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_IE_R24	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IE	Rating 24	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_IL_R24	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IL	Rating 24	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_IT_R24	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IT	Rating 24	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_JP_R24	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	JP	Rating 24	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_KR_R24	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	KR	Rating 24	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_LT_R24	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LT	Rating 24	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_LU_R24	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LU	Rating 24	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_LV_R24	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LV	Rating 24	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_MT_R24	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	MT	Rating 24	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_NL_R24	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	NL	Rating 24	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_NO_R24	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	NO	Rating 24	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_PL_R24	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	PL	Rating 24	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_PT_R24	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	PT	Rating 24	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_RO_R24	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	RO	Rating 24	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_RU_R24	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	RU	Rating 24	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_SE_R24	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SE	Rating 24	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_SG_R24	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SG	Rating 24	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_SI_R24	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SI	Rating 24	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_SK_R24	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SK	Rating 24	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_TR_R24	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	TR	Rating 24	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMEC_ALL_0106_CT_AIRB_US_R24	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	US	Rating 24	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_x2_R24	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Other countries	Rating 24	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_x0_R25	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 25	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_AT_R25	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	AT	Rating 25	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_AU_R25	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	AU	Rating 25	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_BE_R25	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BE	Rating 25	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_BG_R25	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BG	Rating 25	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_BR_R25	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BR	Rating 25	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_CA_R25	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CA	Rating 25	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_CH_R25	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CH	Rating 25	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_CN_R25	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CN	Rating 25	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_CY_R25	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CY	Rating 25	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_CZ_R25	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CZ	Rating 25	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_DE_R25	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	DE	Rating 25	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_DK_R25	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	DK	Rating 25	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_EE_R25	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	EE	Rating 25	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_ES_R25	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	ES	Rating 25	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_FI_R25	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	FI	Rating 25	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_FR_R25	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	FR	Rating 25	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_GB_R25	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	GB	Rating 25	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_GR_R25	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	GR	Rating 25	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_HK_R25	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HK	Rating 25	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMEC_ALL_0106_CT_AIRB_HR_R25	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HR	Rating 25	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_HU_R25	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HU	Rating 25	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_IE_R25	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IE	Rating 25	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_IL_R25	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IL	Rating 25	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_IT_R25	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IT	Rating 25	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_JP_R25	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	JP	Rating 25	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_KR_R25	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	KR	Rating 25	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_LT_R25	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LT	Rating 25	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_LU_R25	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LU	Rating 25	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_LV_R25	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LV	Rating 25	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_MT_R25	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	MT	Rating 25	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_NL_R25	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	NL	Rating 25	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_NO_R25	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	NO	Rating 25	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_PL_R25	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	PL	Rating 25	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_PT_R25	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	PT	Rating 25	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_RO_R25	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	RO	Rating 25	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_RU_R25	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	RU	Rating 25	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_SE_R25	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SE	Rating 25	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_SG_R25	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SG	Rating 25	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_SI_R25	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SI	Rating 25	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_SK_R25	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SK	Rating 25	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_TR_R25	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	TR	Rating 25	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMEC_ALL_0106_CT_AIRB_US_R25	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	US	Rating 25	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_x2_R25	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Other countries	Rating 25	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_x0_R26	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 26	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_AT_R26	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	AT	Rating 26	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_AU_R26	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	AU	Rating 26	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_BE_R26	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BE	Rating 26	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_BG_R26	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BG	Rating 26	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_BR_R26	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BR	Rating 26	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_CA_R26	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CA	Rating 26	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_CH_R26	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CH	Rating 26	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_CN_R26	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CN	Rating 26	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_CY_R26	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CY	Rating 26	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_CZ_R26	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CZ	Rating 26	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_DE_R26	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	DE	Rating 26	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_DK_R26	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	DK	Rating 26	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_EE_R26	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	EE	Rating 26	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_ES_R26	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	ES	Rating 26	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_FI_R26	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	FI	Rating 26	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_FR_R26	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	FR	Rating 26	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_GB_R26	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	GB	Rating 26	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_GR_R26	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	GR	Rating 26	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_HK_R26	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HK	Rating 26	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMEC_ALL_0106_CT_AIRB_HR_R26	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HR	Rating 26	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_HU_R26	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HU	Rating 26	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_IE_R26	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IE	Rating 26	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_IL_R26	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IL	Rating 26	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_IT_R26	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IT	Rating 26	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_JP_R26	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	JP	Rating 26	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_KR_R26	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	KR	Rating 26	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_LT_R26	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LT	Rating 26	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_LU_R26	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LU	Rating 26	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_LV_R26	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LV	Rating 26	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_MT_R26	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	MT	Rating 26	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_NL_R26	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	NL	Rating 26	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_NO_R26	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	NO	Rating 26	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_PL_R26	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	PL	Rating 26	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_PT_R26	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	PT	Rating 26	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_RO_R26	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	RO	Rating 26	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_RU_R26	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	RU	Rating 26	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_SE_R26	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SE	Rating 26	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_SG_R26	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SG	Rating 26	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_SI_R26	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SI	Rating 26	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_SK_R26	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SK	Rating 26	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_TR_R26	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	TR	Rating 26	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMEC_ALL_0106_CT_AIRB_US_R26	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	US	Rating 26	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_x2_R26	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Other countries	Rating 26	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_x0_R27	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 27	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_AT_R27	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	AT	Rating 27	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_AU_R27	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	AU	Rating 27	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_BE_R27	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BE	Rating 27	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_BG_R27	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BG	Rating 27	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_BR_R27	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BR	Rating 27	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_CA_R27	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CA	Rating 27	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_CH_R27	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CH	Rating 27	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_CN_R27	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CN	Rating 27	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_CY_R27	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CY	Rating 27	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_CZ_R27	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CZ	Rating 27	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_DE_R27	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	DE	Rating 27	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_DK_R27	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	DK	Rating 27	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_EE_R27	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	EE	Rating 27	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_ES_R27	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	ES	Rating 27	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_FI_R27	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	FI	Rating 27	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_FR_R27	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	FR	Rating 27	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_GB_R27	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	GB	Rating 27	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_GR_R27	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	GR	Rating 27	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_HK_R27	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HK	Rating 27	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMEC_ALL_0106_CT_AIRB_HR_R27	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HR	Rating 27	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_HU_R27	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HU	Rating 27	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_IE_R27	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IE	Rating 27	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_IL_R27	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IL	Rating 27	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_IT_R27	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IT	Rating 27	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_JP_R27	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	JP	Rating 27	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_KR_R27	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	KR	Rating 27	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_LT_R27	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LT	Rating 27	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_LU_R27	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LU	Rating 27	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_LV_R27	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LV	Rating 27	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_MT_R27	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	MT	Rating 27	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_NL_R27	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	NL	Rating 27	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_NO_R27	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	NO	Rating 27	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_PL_R27	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	PL	Rating 27	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_PT_R27	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	PT	Rating 27	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_RO_R27	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	RO	Rating 27	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_RU_R27	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	RU	Rating 27	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_SE_R27	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SE	Rating 27	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_SG_R27	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SG	Rating 27	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_SI_R27	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SI	Rating 27	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_SK_R27	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SK	Rating 27	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_TR_R27	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	TR	Rating 27	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMEC_ALL_0106_CT_AIRB_US_R27	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	US	Rating 27	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_x2_R27	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Other countries	Rating 27	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_x0_R28	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 28	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_AT_R28	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	AT	Rating 28	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_AU_R28	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	AU	Rating 28	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_BE_R28	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BE	Rating 28	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_BG_R28	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BG	Rating 28	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_BR_R28	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BR	Rating 28	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_CA_R28	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CA	Rating 28	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_CH_R28	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CH	Rating 28	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_CN_R28	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CN	Rating 28	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_CY_R28	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CY	Rating 28	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_CZ_R28	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CZ	Rating 28	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_DE_R28	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	DE	Rating 28	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_DK_R28	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	DK	Rating 28	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_EE_R28	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	EE	Rating 28	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_ES_R28	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	ES	Rating 28	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_FI_R28	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	FI	Rating 28	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_FR_R28	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	FR	Rating 28	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_GB_R28	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	GB	Rating 28	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_GR_R28	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	GR	Rating 28	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_HK_R28	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HK	Rating 28	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMEC_ALL_0106_CT_AIRB_HR_R28	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HR	Rating 28	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_HU_R28	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HU	Rating 28	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_IE_R28	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IE	Rating 28	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_IL_R28	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IL	Rating 28	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_IT_R28	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IT	Rating 28	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_JP_R28	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	JP	Rating 28	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_KR_R28	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	KR	Rating 28	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_LT_R28	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LT	Rating 28	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_LU_R28	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LU	Rating 28	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_LV_R28	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LV	Rating 28	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_MT_R28	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	MT	Rating 28	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_NL_R28	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	NL	Rating 28	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_NO_R28	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	NO	Rating 28	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_PL_R28	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	PL	Rating 28	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_PT_R28	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	PT	Rating 28	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_RO_R28	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	RO	Rating 28	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_RU_R28	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	RU	Rating 28	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_SE_R28	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SE	Rating 28	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_SG_R28	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SG	Rating 28	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_SI_R28	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SI	Rating 28	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_SK_R28	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SK	Rating 28	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_TR_R28	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	TR	Rating 28	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMEC_ALL_0106_CT_AIRB_US_R28	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	US	Rating 28	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_x2_R28	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Other countries	Rating 28	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_x0_R29	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 29	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_AT_R29	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	AT	Rating 29	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_AU_R29	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	AU	Rating 29	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_BE_R29	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BE	Rating 29	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_BG_R29	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BG	Rating 29	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_BR_R29	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BR	Rating 29	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_CA_R29	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CA	Rating 29	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_CH_R29	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CH	Rating 29	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_CN_R29	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CN	Rating 29	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_CY_R29	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CY	Rating 29	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_CZ_R29	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CZ	Rating 29	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_DE_R29	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	DE	Rating 29	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_DK_R29	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	DK	Rating 29	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_EE_R29	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	EE	Rating 29	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_ES_R29	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	ES	Rating 29	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_FI_R29	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	FI	Rating 29	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_FR_R29	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	FR	Rating 29	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_GB_R29	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	GB	Rating 29	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_GR_R29	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	GR	Rating 29	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_HK_R29	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HK	Rating 29	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMEC_ALL_0106_CT_AIRB_HR_R29	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HR	Rating 29	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_HU_R29	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HU	Rating 29	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_IE_R29	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IE	Rating 29	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_IL_R29	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IL	Rating 29	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_IT_R29	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IT	Rating 29	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_JP_R29	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	JP	Rating 29	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_KR_R29	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	KR	Rating 29	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_LT_R29	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LT	Rating 29	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_LU_R29	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LU	Rating 29	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_LV_R29	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LV	Rating 29	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_MT_R29	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	MT	Rating 29	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_NL_R29	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	NL	Rating 29	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_NO_R29	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	NO	Rating 29	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_PL_R29	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	PL	Rating 29	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_PT_R29	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	PT	Rating 29	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_RO_R29	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	RO	Rating 29	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_RU_R29	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	RU	Rating 29	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_SE_R29	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SE	Rating 29	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_SG_R29	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SG	Rating 29	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_SI_R29	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SI	Rating 29	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_SK_R29	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SK	Rating 29	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_TR_R29	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	TR	Rating 29	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMEC_ALL_0106_CT_AIRB_US_R29	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	US	Rating 29	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_x2_R29	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Other countries	Rating 29	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_x0_R30	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 30	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_AT_R30	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	AT	Rating 30	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_AU_R30	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	AU	Rating 30	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_BE_R30	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BE	Rating 30	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_BG_R30	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BG	Rating 30	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_BR_R30	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BR	Rating 30	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_CA_R30	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CA	Rating 30	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_CH_R30	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CH	Rating 30	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_CN_R30	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CN	Rating 30	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_CY_R30	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CY	Rating 30	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_CZ_R30	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CZ	Rating 30	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_DE_R30	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	DE	Rating 30	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_DK_R30	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	DK	Rating 30	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_EE_R30	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	EE	Rating 30	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_ES_R30	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	ES	Rating 30	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_FI_R30	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	FI	Rating 30	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_FR_R30	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	FR	Rating 30	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_GB_R30	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	GB	Rating 30	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_GR_R30	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	GR	Rating 30	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_HK_R30	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HK	Rating 30	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMEC_ALL_0106_CT_AIRB_HR_R30	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HR	Rating 30	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_HU_R30	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HU	Rating 30	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_IE_R30	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IE	Rating 30	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_IL_R30	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IL	Rating 30	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_IT_R30	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IT	Rating 30	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_JP_R30	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	JP	Rating 30	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_KR_R30	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	KR	Rating 30	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_LT_R30	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LT	Rating 30	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_LU_R30	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LU	Rating 30	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_LV_R30	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LV	Rating 30	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_MT_R30	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	MT	Rating 30	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_NL_R30	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	NL	Rating 30	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_NO_R30	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	NO	Rating 30	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_PL_R30	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	PL	Rating 30	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_PT_R30	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	PT	Rating 30	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_RO_R30	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	RO	Rating 30	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_RU_R30	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	RU	Rating 30	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_SE_R30	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SE	Rating 30	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_SG_R30	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SG	Rating 30	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_SI_R30	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SI	Rating 30	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_SK_R30	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SK	Rating 30	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_TR_R30	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	TR	Rating 30	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMEC_ALL_0106_CT_AIRB_US_R30	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	US	Rating 30	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_x2_R30	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Other countries	Rating 30	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_x0_R31	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 31	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_AT_R31	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	AT	Rating 31	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_AU_R31	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	AU	Rating 31	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_BE_R31	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BE	Rating 31	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_BG_R31	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BG	Rating 31	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_BR_R31	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BR	Rating 31	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_CA_R31	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CA	Rating 31	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_CH_R31	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CH	Rating 31	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_CN_R31	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CN	Rating 31	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_CY_R31	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CY	Rating 31	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_CZ_R31	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CZ	Rating 31	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_DE_R31	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	DE	Rating 31	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_DK_R31	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	DK	Rating 31	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_EE_R31	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	EE	Rating 31	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_ES_R31	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	ES	Rating 31	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_FI_R31	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	FI	Rating 31	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_FR_R31	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	FR	Rating 31	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_GB_R31	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	GB	Rating 31	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_GR_R31	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	GR	Rating 31	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_HK_R31	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HK	Rating 31	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMEC_ALL_0106_CT_AIRB_HR_R31	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HR	Rating 31	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_HU_R31	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HU	Rating 31	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_IE_R31	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IE	Rating 31	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_IL_R31	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IL	Rating 31	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_IT_R31	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IT	Rating 31	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_JP_R31	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	JP	Rating 31	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_KR_R31	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	KR	Rating 31	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_LT_R31	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LT	Rating 31	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_LU_R31	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LU	Rating 31	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_LV_R31	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LV	Rating 31	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_MT_R31	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	MT	Rating 31	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_NL_R31	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	NL	Rating 31	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_NO_R31	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	NO	Rating 31	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_PL_R31	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	PL	Rating 31	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_PT_R31	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	PT	Rating 31	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_RO_R31	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	RO	Rating 31	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_RU_R31	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	RU	Rating 31	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_SE_R31	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SE	Rating 31	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_SG_R31	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SG	Rating 31	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_SI_R31	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SI	Rating 31	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_SK_R31	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SK	Rating 31	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_TR_R31	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	TR	Rating 31	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMEC_ALL_0106_CT_AIRB_US_R31	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	US	Rating 31	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_x2_R31	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Other countries	Rating 31	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_x0_R32	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 32	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_AT_R32	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	AT	Rating 32	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_AU_R32	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	AU	Rating 32	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_BE_R32	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BE	Rating 32	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_BG_R32	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BG	Rating 32	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_BR_R32	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BR	Rating 32	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_CA_R32	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CA	Rating 32	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_CH_R32	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CH	Rating 32	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_CN_R32	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CN	Rating 32	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_CY_R32	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CY	Rating 32	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_CZ_R32	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CZ	Rating 32	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_DE_R32	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	DE	Rating 32	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_DK_R32	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	DK	Rating 32	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_EE_R32	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	EE	Rating 32	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_ES_R32	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	ES	Rating 32	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_FI_R32	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	FI	Rating 32	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_FR_R32	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	FR	Rating 32	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_GB_R32	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	GB	Rating 32	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_GR_R32	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	GR	Rating 32	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_HK_R32	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HK	Rating 32	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMEC_ALL_0106_CT_AIRB_HR_R32	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HR	Rating 32	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_HU_R32	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HU	Rating 32	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_IE_R32	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IE	Rating 32	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_IL_R32	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IL	Rating 32	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_IT_R32	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IT	Rating 32	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_JP_R32	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	JP	Rating 32	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_KR_R32	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	KR	Rating 32	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_LT_R32	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LT	Rating 32	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_LU_R32	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LU	Rating 32	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_LV_R32	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LV	Rating 32	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_MT_R32	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	MT	Rating 32	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_NL_R32	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	NL	Rating 32	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_NO_R32	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	NO	Rating 32	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_PL_R32	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	PL	Rating 32	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_PT_R32	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	PT	Rating 32	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_RO_R32	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	RO	Rating 32	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_RU_R32	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	RU	Rating 32	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_SE_R32	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SE	Rating 32	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_SG_R32	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SG	Rating 32	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_SI_R32	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SI	Rating 32	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_SK_R32	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SK	Rating 32	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_TR_R32	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	TR	Rating 32	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMEC_ALL_0106_CT_AIRB_US_R32	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	US	Rating 32	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_x2_R32	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Other countries	Rating 32	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_x0_R33	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 33	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_AT_R33	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	AT	Rating 33	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_AU_R33	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	AU	Rating 33	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_BE_R33	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BE	Rating 33	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_BG_R33	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BG	Rating 33	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_BR_R33	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BR	Rating 33	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_CA_R33	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CA	Rating 33	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_CH_R33	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CH	Rating 33	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_CN_R33	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CN	Rating 33	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_CY_R33	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CY	Rating 33	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_CZ_R33	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CZ	Rating 33	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_DE_R33	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	DE	Rating 33	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_DK_R33	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	DK	Rating 33	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_EE_R33	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	EE	Rating 33	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_ES_R33	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	ES	Rating 33	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_FI_R33	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	FI	Rating 33	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_FR_R33	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	FR	Rating 33	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_GB_R33	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	GB	Rating 33	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_GR_R33	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	GR	Rating 33	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_HK_R33	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HK	Rating 33	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMEC_ALL_0106_CT_AIRB_HR_R33	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HR	Rating 33	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_HU_R33	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HU	Rating 33	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_IE_R33	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IE	Rating 33	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_IL_R33	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IL	Rating 33	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_IT_R33	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IT	Rating 33	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_JP_R33	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	JP	Rating 33	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_KR_R33	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	KR	Rating 33	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_LT_R33	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LT	Rating 33	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_LU_R33	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LU	Rating 33	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_LV_R33	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LV	Rating 33	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_MT_R33	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	MT	Rating 33	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_NL_R33	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	NL	Rating 33	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_NO_R33	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	NO	Rating 33	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_PL_R33	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	PL	Rating 33	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_PT_R33	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	PT	Rating 33	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_RO_R33	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	RO	Rating 33	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_RU_R33	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	RU	Rating 33	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_SE_R33	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SE	Rating 33	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_SG_R33	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SG	Rating 33	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_SI_R33	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SI	Rating 33	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_SK_R33	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SK	Rating 33	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_TR_R33	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	TR	Rating 33	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMEC_ALL_0106_CT_AIRB_US_R33	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	US	Rating 33	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_x2_R33	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Other countries	Rating 33	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_x0_R34	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 34	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_AT_R34	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	AT	Rating 34	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_AU_R34	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	AU	Rating 34	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_BE_R34	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BE	Rating 34	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_BG_R34	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BG	Rating 34	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_BR_R34	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BR	Rating 34	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_CA_R34	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CA	Rating 34	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_CH_R34	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CH	Rating 34	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_CN_R34	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CN	Rating 34	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_CY_R34	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CY	Rating 34	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_CZ_R34	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CZ	Rating 34	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_DE_R34	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	DE	Rating 34	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_DK_R34	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	DK	Rating 34	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_EE_R34	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	EE	Rating 34	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_ES_R34	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	ES	Rating 34	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_FI_R34	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	FI	Rating 34	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_FR_R34	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	FR	Rating 34	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_GB_R34	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	GB	Rating 34	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_GR_R34	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	GR	Rating 34	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_HK_R34	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HK	Rating 34	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMEC_ALL_0106_CT_AIRB_HR_R34	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HR	Rating 34	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_HU_R34	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HU	Rating 34	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_IE_R34	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IE	Rating 34	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_IL_R34	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IL	Rating 34	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_IT_R34	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IT	Rating 34	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_JP_R34	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	JP	Rating 34	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_KR_R34	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	KR	Rating 34	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_LT_R34	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LT	Rating 34	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_LU_R34	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LU	Rating 34	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_LV_R34	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LV	Rating 34	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_MT_R34	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	MT	Rating 34	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_NL_R34	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	NL	Rating 34	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_NO_R34	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	NO	Rating 34	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_PL_R34	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	PL	Rating 34	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_PT_R34	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	PT	Rating 34	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_RO_R34	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	RO	Rating 34	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_RU_R34	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	RU	Rating 34	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_SE_R34	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SE	Rating 34	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_SG_R34	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SG	Rating 34	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_SI_R34	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SI	Rating 34	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_SK_R34	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SK	Rating 34	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_TR_R34	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	TR	Rating 34	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMEC_ALL_0106_CT_AIRB_US_R34	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	US	Rating 34	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_x2_R34	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Other countries	Rating 34	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_x0_R35	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 35	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_AT_R35	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	AT	Rating 35	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_AU_R35	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	AU	Rating 35	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_BE_R35	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BE	Rating 35	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_BG_R35	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BG	Rating 35	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_BR_R35	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BR	Rating 35	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_CA_R35	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CA	Rating 35	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_CH_R35	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CH	Rating 35	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_CN_R35	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CN	Rating 35	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_CY_R35	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CY	Rating 35	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_CZ_R35	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CZ	Rating 35	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_DE_R35	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	DE	Rating 35	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_DK_R35	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	DK	Rating 35	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_EE_R35	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	EE	Rating 35	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_ES_R35	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	ES	Rating 35	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_FI_R35	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	FI	Rating 35	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_FR_R35	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	FR	Rating 35	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_GB_R35	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	GB	Rating 35	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_GR_R35	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	GR	Rating 35	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_HK_R35	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HK	Rating 35	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMEC_ALL_0106_CT_AIRB_HR_R35	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HR	Rating 35	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_HU_R35	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HU	Rating 35	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_IE_R35	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IE	Rating 35	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_IL_R35	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IL	Rating 35	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_IT_R35	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IT	Rating 35	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_JP_R35	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	JP	Rating 35	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_KR_R35	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	KR	Rating 35	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_LT_R35	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LT	Rating 35	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_LU_R35	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LU	Rating 35	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_LV_R35	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LV	Rating 35	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_MT_R35	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	MT	Rating 35	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_NL_R35	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	NL	Rating 35	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_NO_R35	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	NO	Rating 35	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_PL_R35	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	PL	Rating 35	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_PT_R35	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	PT	Rating 35	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_RO_R35	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	RO	Rating 35	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_RU_R35	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	RU	Rating 35	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_SE_R35	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SE	Rating 35	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_SG_R35	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SG	Rating 35	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_SI_R35	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SI	Rating 35	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_SK_R35	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SK	Rating 35	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_TR_R35	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	TR	Rating 35	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMEC_ALL_0106_CT_AIRB_US_R35	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	US	Rating 35	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_x2_R35	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Other countries	Rating 35	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_x0_R36	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 36	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_AT_R36	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	AT	Rating 36	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_AU_R36	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	AU	Rating 36	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_BE_R36	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BE	Rating 36	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_BG_R36	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BG	Rating 36	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_BR_R36	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BR	Rating 36	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_CA_R36	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CA	Rating 36	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_CH_R36	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CH	Rating 36	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_CN_R36	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CN	Rating 36	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_CY_R36	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CY	Rating 36	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_CZ_R36	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CZ	Rating 36	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_DE_R36	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	DE	Rating 36	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_DK_R36	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	DK	Rating 36	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_EE_R36	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	EE	Rating 36	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_ES_R36	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	ES	Rating 36	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_FI_R36	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	FI	Rating 36	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_FR_R36	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	FR	Rating 36	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_GB_R36	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	GB	Rating 36	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_GR_R36	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	GR	Rating 36	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_HK_R36	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HK	Rating 36	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMEC_ALL_0106_CT_AIRB_HR_R36	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HR	Rating 36	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_HU_R36	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HU	Rating 36	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_IE_R36	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IE	Rating 36	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_IL_R36	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IL	Rating 36	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_IT_R36	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IT	Rating 36	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_JP_R36	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	JP	Rating 36	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_KR_R36	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	KR	Rating 36	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_LT_R36	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LT	Rating 36	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_LU_R36	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LU	Rating 36	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_LV_R36	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LV	Rating 36	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_MT_R36	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	MT	Rating 36	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_NL_R36	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	NL	Rating 36	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_NO_R36	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	NO	Rating 36	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_PL_R36	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	PL	Rating 36	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_PT_R36	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	PT	Rating 36	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_RO_R36	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	RO	Rating 36	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_RU_R36	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	RU	Rating 36	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_SE_R36	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SE	Rating 36	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_SG_R36	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SG	Rating 36	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_SI_R36	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SI	Rating 36	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_SK_R36	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SK	Rating 36	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_TR_R36	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	TR	Rating 36	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMEC_ALL_0106_CT_AIRB_US_R36	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	US	Rating 36	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_x2_R36	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Other countries	Rating 36	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_x0_R37	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 37	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_AT_R37	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	AT	Rating 37	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_AU_R37	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	AU	Rating 37	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_BE_R37	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BE	Rating 37	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_BG_R37	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BG	Rating 37	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_BR_R37	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BR	Rating 37	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_CA_R37	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CA	Rating 37	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_CH_R37	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CH	Rating 37	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_CN_R37	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CN	Rating 37	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_CY_R37	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CY	Rating 37	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_CZ_R37	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CZ	Rating 37	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_DE_R37	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	DE	Rating 37	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_DK_R37	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	DK	Rating 37	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_EE_R37	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	EE	Rating 37	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_ES_R37	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	ES	Rating 37	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_FI_R37	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	FI	Rating 37	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_FR_R37	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	FR	Rating 37	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_GB_R37	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	GB	Rating 37	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_GR_R37	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	GR	Rating 37	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_HK_R37	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HK	Rating 37	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMEC_ALL_0106_CT_AIRB_HR_R37	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HR	Rating 37	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_HU_R37	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HU	Rating 37	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_IE_R37	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IE	Rating 37	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_IL_R37	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IL	Rating 37	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_IT_R37	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IT	Rating 37	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_JP_R37	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	JP	Rating 37	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_KR_R37	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	KR	Rating 37	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_LT_R37	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LT	Rating 37	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_LU_R37	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LU	Rating 37	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_LV_R37	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LV	Rating 37	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_MT_R37	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	MT	Rating 37	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_NL_R37	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	NL	Rating 37	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_NO_R37	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	NO	Rating 37	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_PL_R37	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	PL	Rating 37	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_PT_R37	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	PT	Rating 37	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_RO_R37	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	RO	Rating 37	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_RU_R37	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	RU	Rating 37	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_SE_R37	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SE	Rating 37	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_SG_R37	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SG	Rating 37	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_SI_R37	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SI	Rating 37	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_SK_R37	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SK	Rating 37	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_TR_R37	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	TR	Rating 37	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMEC_ALL_0106_CT_AIRB_US_R37	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	US	Rating 37	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_x2_R37	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Other countries	Rating 37	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_x0_R38	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 38	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_AT_R38	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	AT	Rating 38	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_AU_R38	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	AU	Rating 38	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_BE_R38	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BE	Rating 38	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_BG_R38	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BG	Rating 38	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_BR_R38	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BR	Rating 38	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_CA_R38	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CA	Rating 38	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_CH_R38	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CH	Rating 38	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_CN_R38	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CN	Rating 38	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_CY_R38	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CY	Rating 38	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_CZ_R38	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CZ	Rating 38	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_DE_R38	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	DE	Rating 38	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_DK_R38	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	DK	Rating 38	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_EE_R38	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	EE	Rating 38	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_ES_R38	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	ES	Rating 38	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_FI_R38	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	FI	Rating 38	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_FR_R38	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	FR	Rating 38	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_GB_R38	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	GB	Rating 38	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_GR_R38	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	GR	Rating 38	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_HK_R38	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HK	Rating 38	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMEC_ALL_0106_CT_AIRB_HR_R38	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HR	Rating 38	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_HU_R38	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HU	Rating 38	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_IE_R38	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IE	Rating 38	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_IL_R38	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IL	Rating 38	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_IT_R38	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IT	Rating 38	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_JP_R38	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	JP	Rating 38	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_KR_R38	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	KR	Rating 38	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_LT_R38	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LT	Rating 38	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_LU_R38	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LU	Rating 38	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_LV_R38	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LV	Rating 38	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_MT_R38	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	MT	Rating 38	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_NL_R38	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	NL	Rating 38	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_NO_R38	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	NO	Rating 38	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_PL_R38	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	PL	Rating 38	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_PT_R38	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	PT	Rating 38	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_RO_R38	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	RO	Rating 38	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_RU_R38	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	RU	Rating 38	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_SE_R38	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SE	Rating 38	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_SG_R38	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SG	Rating 38	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_SI_R38	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SI	Rating 38	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_SK_R38	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SK	Rating 38	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_TR_R38	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	TR	Rating 38	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMEC_ALL_0106_CT_AIRB_US_R38	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	US	Rating 38	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_x2_R38	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Other countries	Rating 38	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_x0_R39	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 39	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_AT_R39	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	AT	Rating 39	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_AU_R39	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	AU	Rating 39	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_BE_R39	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BE	Rating 39	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_BG_R39	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BG	Rating 39	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_BR_R39	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BR	Rating 39	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_CA_R39	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CA	Rating 39	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_CH_R39	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CH	Rating 39	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_CN_R39	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CN	Rating 39	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_CY_R39	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CY	Rating 39	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_CZ_R39	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CZ	Rating 39	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_DE_R39	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	DE	Rating 39	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_DK_R39	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	DK	Rating 39	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_EE_R39	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	EE	Rating 39	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_ES_R39	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	ES	Rating 39	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_FI_R39	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	FI	Rating 39	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_FR_R39	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	FR	Rating 39	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_GB_R39	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	GB	Rating 39	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_GR_R39	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	GR	Rating 39	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_HK_R39	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HK	Rating 39	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMEC_ALL_0106_CT_AIRB_HR_R39	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HR	Rating 39	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_HU_R39	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HU	Rating 39	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_IE_R39	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IE	Rating 39	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_IL_R39	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IL	Rating 39	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_IT_R39	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IT	Rating 39	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_JP_R39	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	JP	Rating 39	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_KR_R39	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	KR	Rating 39	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_LT_R39	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LT	Rating 39	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_LU_R39	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LU	Rating 39	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_LV_R39	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LV	Rating 39	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_MT_R39	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	MT	Rating 39	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_NL_R39	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	NL	Rating 39	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_NO_R39	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	NO	Rating 39	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_PL_R39	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	PL	Rating 39	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_PT_R39	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	PT	Rating 39	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_RO_R39	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	RO	Rating 39	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_RU_R39	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	RU	Rating 39	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_SE_R39	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SE	Rating 39	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_SG_R39	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SG	Rating 39	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_SI_R39	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SI	Rating 39	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_SK_R39	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SK	Rating 39	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_TR_R39	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	TR	Rating 39	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMEC_ALL_0106_CT_AIRB_US_R39	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	US	Rating 39	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_x2_R39	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Other countries	Rating 39	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_x0_R40	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 40	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_AT_R40	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	AT	Rating 40	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_AU_R40	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	AU	Rating 40	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_BE_R40	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BE	Rating 40	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_BG_R40	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BG	Rating 40	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_BR_R40	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BR	Rating 40	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_CA_R40	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CA	Rating 40	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_CH_R40	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CH	Rating 40	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_CN_R40	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CN	Rating 40	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_CY_R40	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CY	Rating 40	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_CZ_R40	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CZ	Rating 40	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_DE_R40	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	DE	Rating 40	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_DK_R40	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	DK	Rating 40	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_EE_R40	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	EE	Rating 40	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_ES_R40	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	ES	Rating 40	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_FI_R40	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	FI	Rating 40	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_FR_R40	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	FR	Rating 40	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_GB_R40	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	GB	Rating 40	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_GR_R40	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	GR	Rating 40	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_HK_R40	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HK	Rating 40	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMEC_ALL_0106_CT_AIRB_HR_R40	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HR	Rating 40	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_HU_R40	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HU	Rating 40	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_IE_R40	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IE	Rating 40	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_IL_R40	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IL	Rating 40	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_IT_R40	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IT	Rating 40	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_JP_R40	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	JP	Rating 40	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_KR_R40	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	KR	Rating 40	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_LT_R40	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LT	Rating 40	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_LU_R40	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LU	Rating 40	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_LV_R40	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LV	Rating 40	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_MT_R40	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	MT	Rating 40	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_NL_R40	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	NL	Rating 40	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_NO_R40	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	NO	Rating 40	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_PL_R40	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	PL	Rating 40	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_PT_R40	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	PT	Rating 40	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_RO_R40	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	RO	Rating 40	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_RU_R40	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	RU	Rating 40	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_SE_R40	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SE	Rating 40	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_SG_R40	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SG	Rating 40	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_SI_R40	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SI	Rating 40	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_SK_R40	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SK	Rating 40	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_TR_R40	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	TR	Rating 40	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMEC_ALL_0106_CT_AIRB_US_R40	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	US	Rating 40	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_x2_R40	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Other countries	Rating 40	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_x0_R41	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 41	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_AT_R41	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	AT	Rating 41	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_AU_R41	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	AU	Rating 41	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_BE_R41	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BE	Rating 41	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_BG_R41	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BG	Rating 41	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_BR_R41	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BR	Rating 41	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_CA_R41	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CA	Rating 41	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_CH_R41	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CH	Rating 41	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_CN_R41	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CN	Rating 41	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_CY_R41	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CY	Rating 41	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_CZ_R41	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CZ	Rating 41	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_DE_R41	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	DE	Rating 41	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_DK_R41	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	DK	Rating 41	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_EE_R41	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	EE	Rating 41	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_ES_R41	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	ES	Rating 41	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_FI_R41	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	FI	Rating 41	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_FR_R41	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	FR	Rating 41	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_GB_R41	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	GB	Rating 41	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_GR_R41	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	GR	Rating 41	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_HK_R41	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HK	Rating 41	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMEC_ALL_0106_CT_AIRB_HR_R41	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HR	Rating 41	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_HU_R41	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HU	Rating 41	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_IE_R41	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IE	Rating 41	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_IL_R41	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IL	Rating 41	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_IT_R41	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IT	Rating 41	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_JP_R41	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	JP	Rating 41	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_KR_R41	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	KR	Rating 41	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_LT_R41	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LT	Rating 41	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_LU_R41	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LU	Rating 41	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_LV_R41	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LV	Rating 41	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_MT_R41	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	MT	Rating 41	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_NL_R41	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	NL	Rating 41	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_NO_R41	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	NO	Rating 41	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_PL_R41	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	PL	Rating 41	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_PT_R41	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	PT	Rating 41	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_RO_R41	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	RO	Rating 41	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_RU_R41	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	RU	Rating 41	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_SE_R41	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SE	Rating 41	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_SG_R41	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SG	Rating 41	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_SI_R41	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SI	Rating 41	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_SK_R41	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SK	Rating 41	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_TR_R41	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	TR	Rating 41	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMEC_ALL_0106_CT_AIRB_US_R41	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	US	Rating 41	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_x2_R41	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Other countries	Rating 41	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_x0_R42	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 42	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_AT_R42	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	AT	Rating 42	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_AU_R42	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	AU	Rating 42	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_BE_R42	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BE	Rating 42	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_BG_R42	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BG	Rating 42	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_BR_R42	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BR	Rating 42	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_CA_R42	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CA	Rating 42	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_CH_R42	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CH	Rating 42	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_CN_R42	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CN	Rating 42	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_CY_R42	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CY	Rating 42	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_CZ_R42	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CZ	Rating 42	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_DE_R42	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	DE	Rating 42	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_DK_R42	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	DK	Rating 42	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_EE_R42	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	EE	Rating 42	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_ES_R42	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	ES	Rating 42	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_FI_R42	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	FI	Rating 42	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_FR_R42	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	FR	Rating 42	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_GB_R42	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	GB	Rating 42	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_GR_R42	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	GR	Rating 42	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_HK_R42	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HK	Rating 42	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMEC_ALL_0106_CT_AIRB_HR_R42	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HR	Rating 42	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_HU_R42	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HU	Rating 42	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_IE_R42	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IE	Rating 42	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_IL_R42	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IL	Rating 42	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_IT_R42	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IT	Rating 42	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_JP_R42	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	JP	Rating 42	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_KR_R42	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	KR	Rating 42	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_LT_R42	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LT	Rating 42	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_LU_R42	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LU	Rating 42	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_LV_R42	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LV	Rating 42	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_MT_R42	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	MT	Rating 42	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_NL_R42	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	NL	Rating 42	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_NO_R42	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	NO	Rating 42	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_PL_R42	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	PL	Rating 42	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_PT_R42	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	PT	Rating 42	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_RO_R42	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	RO	Rating 42	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_RU_R42	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	RU	Rating 42	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_SE_R42	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SE	Rating 42	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_SG_R42	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SG	Rating 42	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_SI_R42	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SI	Rating 42	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_SK_R42	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SK	Rating 42	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_TR_R42	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	TR	Rating 42	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMEC_ALL_0106_CT_AIRB_US_R42	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	US	Rating 42	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_x2_R42	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Other countries	Rating 42	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_x0_R43	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 43	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_AT_R43	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	AT	Rating 43	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_AU_R43	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	AU	Rating 43	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_BE_R43	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BE	Rating 43	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_BG_R43	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BG	Rating 43	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_BR_R43	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BR	Rating 43	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_CA_R43	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CA	Rating 43	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_CH_R43	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CH	Rating 43	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_CN_R43	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CN	Rating 43	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_CY_R43	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CY	Rating 43	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_CZ_R43	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CZ	Rating 43	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_DE_R43	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	DE	Rating 43	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_DK_R43	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	DK	Rating 43	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_EE_R43	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	EE	Rating 43	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_ES_R43	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	ES	Rating 43	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_FI_R43	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	FI	Rating 43	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_FR_R43	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	FR	Rating 43	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_GB_R43	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	GB	Rating 43	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_GR_R43	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	GR	Rating 43	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_HK_R43	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HK	Rating 43	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMEC_ALL_0106_CT_AIRB_HR_R43	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HR	Rating 43	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_HU_R43	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HU	Rating 43	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_IE_R43	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IE	Rating 43	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_IL_R43	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IL	Rating 43	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_IT_R43	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IT	Rating 43	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_JP_R43	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	JP	Rating 43	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_KR_R43	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	KR	Rating 43	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_LT_R43	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LT	Rating 43	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_LU_R43	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LU	Rating 43	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_LV_R43	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LV	Rating 43	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_MT_R43	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	MT	Rating 43	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_NL_R43	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	NL	Rating 43	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_NO_R43	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	NO	Rating 43	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_PL_R43	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	PL	Rating 43	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_PT_R43	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	PT	Rating 43	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_RO_R43	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	RO	Rating 43	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_RU_R43	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	RU	Rating 43	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_SE_R43	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SE	Rating 43	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_SG_R43	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SG	Rating 43	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_SI_R43	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SI	Rating 43	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_SK_R43	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SK	Rating 43	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_TR_R43	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	TR	Rating 43	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMEC_ALL_0106_CT_AIRB_US_R43	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	US	Rating 43	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_x2_R43	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Other countries	Rating 43	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_x0_R44	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 44	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_AT_R44	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	AT	Rating 44	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_AU_R44	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	AU	Rating 44	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_BE_R44	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BE	Rating 44	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_BG_R44	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BG	Rating 44	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_BR_R44	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BR	Rating 44	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_CA_R44	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CA	Rating 44	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_CH_R44	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CH	Rating 44	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_CN_R44	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CN	Rating 44	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_CY_R44	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CY	Rating 44	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_CZ_R44	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CZ	Rating 44	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_DE_R44	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	DE	Rating 44	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_DK_R44	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	DK	Rating 44	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_EE_R44	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	EE	Rating 44	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_ES_R44	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	ES	Rating 44	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_FI_R44	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	FI	Rating 44	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_FR_R44	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	FR	Rating 44	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_GB_R44	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	GB	Rating 44	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_GR_R44	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	GR	Rating 44	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_HK_R44	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HK	Rating 44	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMEC_ALL_0106_CT_AIRB_HR_R44	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HR	Rating 44	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_HU_R44	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HU	Rating 44	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_IE_R44	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IE	Rating 44	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_IL_R44	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IL	Rating 44	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_IT_R44	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IT	Rating 44	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_JP_R44	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	JP	Rating 44	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_KR_R44	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	KR	Rating 44	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_LT_R44	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LT	Rating 44	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_LU_R44	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LU	Rating 44	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_LV_R44	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LV	Rating 44	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_MT_R44	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	MT	Rating 44	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_NL_R44	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	NL	Rating 44	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_NO_R44	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	NO	Rating 44	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_PL_R44	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	PL	Rating 44	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_PT_R44	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	PT	Rating 44	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_RO_R44	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	RO	Rating 44	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_RU_R44	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	RU	Rating 44	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_SE_R44	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SE	Rating 44	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_SG_R44	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SG	Rating 44	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_SI_R44	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SI	Rating 44	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_SK_R44	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SK	Rating 44	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_TR_R44	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	TR	Rating 44	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMEC_ALL_0106_CT_AIRB_US_R44	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	US	Rating 44	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_x2_R44	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Other countries	Rating 44	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_x0_R45	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 45	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_AT_R45	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	AT	Rating 45	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_AU_R45	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	AU	Rating 45	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_BE_R45	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BE	Rating 45	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_BG_R45	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BG	Rating 45	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_BR_R45	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BR	Rating 45	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_CA_R45	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CA	Rating 45	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_CH_R45	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CH	Rating 45	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_CN_R45	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CN	Rating 45	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_CY_R45	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CY	Rating 45	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_CZ_R45	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CZ	Rating 45	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_DE_R45	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	DE	Rating 45	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_DK_R45	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	DK	Rating 45	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_EE_R45	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	EE	Rating 45	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_ES_R45	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	ES	Rating 45	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_FI_R45	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	FI	Rating 45	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_FR_R45	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	FR	Rating 45	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_GB_R45	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	GB	Rating 45	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_GR_R45	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	GR	Rating 45	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_HK_R45	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HK	Rating 45	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMEC_ALL_0106_CT_AIRB_HR_R45	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HR	Rating 45	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_HU_R45	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HU	Rating 45	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_IE_R45	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IE	Rating 45	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_IL_R45	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IL	Rating 45	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_IT_R45	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IT	Rating 45	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_JP_R45	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	JP	Rating 45	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_KR_R45	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	KR	Rating 45	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_LT_R45	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LT	Rating 45	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_LU_R45	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LU	Rating 45	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_LV_R45	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LV	Rating 45	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_MT_R45	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	MT	Rating 45	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_NL_R45	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	NL	Rating 45	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_NO_R45	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	NO	Rating 45	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_PL_R45	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	PL	Rating 45	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_PT_R45	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	PT	Rating 45	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_RO_R45	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	RO	Rating 45	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_RU_R45	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	RU	Rating 45	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_SE_R45	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SE	Rating 45	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_SG_R45	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SG	Rating 45	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_SI_R45	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SI	Rating 45	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_SK_R45	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SK	Rating 45	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_TR_R45	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	TR	Rating 45	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMEC_ALL_0106_CT_AIRB_US_R45	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	US	Rating 45	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_x2_R45	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Other countries	Rating 45	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_x0_R46	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 46	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_AT_R46	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	AT	Rating 46	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_AU_R46	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	AU	Rating 46	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_BE_R46	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BE	Rating 46	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_BG_R46	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BG	Rating 46	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_BR_R46	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BR	Rating 46	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_CA_R46	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CA	Rating 46	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_CH_R46	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CH	Rating 46	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_CN_R46	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CN	Rating 46	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_CY_R46	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CY	Rating 46	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_CZ_R46	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CZ	Rating 46	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_DE_R46	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	DE	Rating 46	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_DK_R46	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	DK	Rating 46	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_EE_R46	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	EE	Rating 46	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_ES_R46	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	ES	Rating 46	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_FI_R46	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	FI	Rating 46	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_FR_R46	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	FR	Rating 46	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_GB_R46	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	GB	Rating 46	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_GR_R46	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	GR	Rating 46	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_HK_R46	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HK	Rating 46	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMEC_ALL_0106_CT_AIRB_HR_R46	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HR	Rating 46	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_HU_R46	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HU	Rating 46	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_IE_R46	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IE	Rating 46	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_IL_R46	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IL	Rating 46	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_IT_R46	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IT	Rating 46	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_JP_R46	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	JP	Rating 46	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_KR_R46	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	KR	Rating 46	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_LT_R46	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LT	Rating 46	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_LU_R46	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LU	Rating 46	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_LV_R46	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LV	Rating 46	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_MT_R46	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	MT	Rating 46	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_NL_R46	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	NL	Rating 46	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_NO_R46	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	NO	Rating 46	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_PL_R46	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	PL	Rating 46	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_PT_R46	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	PT	Rating 46	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_RO_R46	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	RO	Rating 46	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_RU_R46	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	RU	Rating 46	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_SE_R46	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SE	Rating 46	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_SG_R46	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SG	Rating 46	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_SI_R46	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SI	Rating 46	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_SK_R46	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SK	Rating 46	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_TR_R46	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	TR	Rating 46	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMEC_ALL_0106_CT_AIRB_US_R46	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	US	Rating 46	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_x2_R46	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Other countries	Rating 46	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_x0_R47	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 47	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_AT_R47	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	AT	Rating 47	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_AU_R47	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	AU	Rating 47	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_BE_R47	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BE	Rating 47	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_BG_R47	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BG	Rating 47	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_BR_R47	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BR	Rating 47	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_CA_R47	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CA	Rating 47	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_CH_R47	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CH	Rating 47	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_CN_R47	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CN	Rating 47	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_CY_R47	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CY	Rating 47	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_CZ_R47	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CZ	Rating 47	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_DE_R47	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	DE	Rating 47	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_DK_R47	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	DK	Rating 47	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_EE_R47	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	EE	Rating 47	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_ES_R47	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	ES	Rating 47	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_FI_R47	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	FI	Rating 47	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_FR_R47	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	FR	Rating 47	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_GB_R47	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	GB	Rating 47	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_GR_R47	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	GR	Rating 47	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_HK_R47	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HK	Rating 47	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMEC_ALL_0106_CT_AIRB_HR_R47	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HR	Rating 47	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_HU_R47	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HU	Rating 47	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_IE_R47	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IE	Rating 47	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_IL_R47	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IL	Rating 47	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_IT_R47	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IT	Rating 47	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_JP_R47	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	JP	Rating 47	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_KR_R47	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	KR	Rating 47	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_LT_R47	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LT	Rating 47	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_LU_R47	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LU	Rating 47	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_LV_R47	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LV	Rating 47	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_MT_R47	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	MT	Rating 47	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_NL_R47	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	NL	Rating 47	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_NO_R47	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	NO	Rating 47	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_PL_R47	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	PL	Rating 47	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_PT_R47	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	PT	Rating 47	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_RO_R47	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	RO	Rating 47	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_RU_R47	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	RU	Rating 47	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_SE_R47	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SE	Rating 47	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_SG_R47	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SG	Rating 47	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_SI_R47	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SI	Rating 47	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_SK_R47	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SK	Rating 47	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_TR_R47	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	TR	Rating 47	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMEC_ALL_0106_CT_AIRB_US_R47	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	US	Rating 47	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_x2_R47	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Other countries	Rating 47	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_x0_R48	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 48	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_AT_R48	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	AT	Rating 48	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_AU_R48	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	AU	Rating 48	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_BE_R48	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BE	Rating 48	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_BG_R48	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BG	Rating 48	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_BR_R48	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BR	Rating 48	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_CA_R48	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CA	Rating 48	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_CH_R48	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CH	Rating 48	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_CN_R48	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CN	Rating 48	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_CY_R48	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CY	Rating 48	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_CZ_R48	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CZ	Rating 48	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_DE_R48	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	DE	Rating 48	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_DK_R48	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	DK	Rating 48	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_EE_R48	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	EE	Rating 48	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_ES_R48	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	ES	Rating 48	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_FI_R48	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	FI	Rating 48	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_FR_R48	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	FR	Rating 48	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_GB_R48	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	GB	Rating 48	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_GR_R48	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	GR	Rating 48	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_HK_R48	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HK	Rating 48	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMEC_ALL_0106_CT_AIRB_HR_R48	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HR	Rating 48	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_HU_R48	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HU	Rating 48	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_IE_R48	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IE	Rating 48	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_IL_R48	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IL	Rating 48	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_IT_R48	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IT	Rating 48	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_JP_R48	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	JP	Rating 48	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_KR_R48	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	KR	Rating 48	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_LT_R48	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LT	Rating 48	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_LU_R48	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LU	Rating 48	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_LV_R48	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LV	Rating 48	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_MT_R48	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	MT	Rating 48	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_NL_R48	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	NL	Rating 48	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_NO_R48	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	NO	Rating 48	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_PL_R48	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	PL	Rating 48	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_PT_R48	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	PT	Rating 48	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_RO_R48	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	RO	Rating 48	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_RU_R48	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	RU	Rating 48	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_SE_R48	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SE	Rating 48	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_SG_R48	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SG	Rating 48	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_SI_R48	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SI	Rating 48	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_SK_R48	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SK	Rating 48	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_TR_R48	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	TR	Rating 48	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMEC_ALL_0106_CT_AIRB_US_R48	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	US	Rating 48	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_x2_R48	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Other countries	Rating 48	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_x0_R49	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 49	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_AT_R49	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	AT	Rating 49	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_AU_R49	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	AU	Rating 49	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_BE_R49	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BE	Rating 49	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_BG_R49	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BG	Rating 49	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_BR_R49	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BR	Rating 49	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_CA_R49	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CA	Rating 49	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_CH_R49	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CH	Rating 49	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_CN_R49	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CN	Rating 49	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_CY_R49	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CY	Rating 49	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_CZ_R49	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CZ	Rating 49	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_DE_R49	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	DE	Rating 49	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_DK_R49	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	DK	Rating 49	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_EE_R49	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	EE	Rating 49	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_ES_R49	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	ES	Rating 49	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_FI_R49	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	FI	Rating 49	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_FR_R49	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	FR	Rating 49	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_GB_R49	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	GB	Rating 49	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_GR_R49	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	GR	Rating 49	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_HK_R49	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HK	Rating 49	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMEC_ALL_0106_CT_AIRB_HR_R49	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HR	Rating 49	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_HU_R49	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HU	Rating 49	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_IE_R49	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IE	Rating 49	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_IL_R49	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IL	Rating 49	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_IT_R49	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IT	Rating 49	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_JP_R49	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	JP	Rating 49	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_KR_R49	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	KR	Rating 49	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_LT_R49	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LT	Rating 49	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_LU_R49	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LU	Rating 49	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_LV_R49	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LV	Rating 49	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_MT_R49	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	MT	Rating 49	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_NL_R49	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	NL	Rating 49	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_NO_R49	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	NO	Rating 49	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_PL_R49	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	PL	Rating 49	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_PT_R49	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	PT	Rating 49	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_RO_R49	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	RO	Rating 49	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_RU_R49	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	RU	Rating 49	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_SE_R49	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SE	Rating 49	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_SG_R49	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SG	Rating 49	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_SI_R49	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SI	Rating 49	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_SK_R49	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SK	Rating 49	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_TR_R49	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	TR	Rating 49	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMEC_ALL_0106_CT_AIRB_US_R49	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	US	Rating 49	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_x2_R49	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Other countries	Rating 49	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_x0_R50	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 50	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_AT_R50	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	AT	Rating 50	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_AU_R50	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	AU	Rating 50	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_BE_R50	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BE	Rating 50	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_BG_R50	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BG	Rating 50	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_BR_R50	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BR	Rating 50	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_CA_R50	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CA	Rating 50	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_CH_R50	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CH	Rating 50	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_CN_R50	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CN	Rating 50	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_CY_R50	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CY	Rating 50	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_CZ_R50	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CZ	Rating 50	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_DE_R50	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	DE	Rating 50	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_DK_R50	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	DK	Rating 50	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_EE_R50	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	EE	Rating 50	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_ES_R50	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	ES	Rating 50	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_FI_R50	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	FI	Rating 50	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_FR_R50	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	FR	Rating 50	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_GB_R50	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	GB	Rating 50	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_GR_R50	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	GR	Rating 50	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_HK_R50	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HK	Rating 50	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMEC_ALL_0106_CT_AIRB_HR_R50	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HR	Rating 50	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_HU_R50	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HU	Rating 50	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_IE_R50	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IE	Rating 50	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_IL_R50	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IL	Rating 50	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_IT_R50	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IT	Rating 50	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_JP_R50	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	JP	Rating 50	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_KR_R50	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	KR	Rating 50	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_LT_R50	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LT	Rating 50	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_LU_R50	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LU	Rating 50	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_LV_R50	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LV	Rating 50	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_MT_R50	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	MT	Rating 50	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_NL_R50	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	NL	Rating 50	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_NO_R50	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	NO	Rating 50	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_PL_R50	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	PL	Rating 50	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_PT_R50	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	PT	Rating 50	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_RO_R50	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	RO	Rating 50	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_RU_R50	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	RU	Rating 50	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_SE_R50	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SE	Rating 50	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_SG_R50	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SG	Rating 50	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_SI_R50	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SI	Rating 50	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_SK_R50	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SK	Rating 50	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_TR_R50	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	TR	Rating 50	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMEC_ALL_0106_CT_AIRB_US_R50	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	US	Rating 50	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_x2_R50	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Other countries	Rating 50	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_x0_R51	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 51	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_AT_R51	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	AT	Rating 51	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_AU_R51	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	AU	Rating 51	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_BE_R51	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BE	Rating 51	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_BG_R51	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BG	Rating 51	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_BR_R51	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BR	Rating 51	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_CA_R51	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CA	Rating 51	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_CH_R51	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CH	Rating 51	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_CN_R51	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CN	Rating 51	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_CY_R51	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CY	Rating 51	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_CZ_R51	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CZ	Rating 51	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_DE_R51	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	DE	Rating 51	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_DK_R51	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	DK	Rating 51	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_EE_R51	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	EE	Rating 51	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_ES_R51	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	ES	Rating 51	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_FI_R51	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	FI	Rating 51	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_FR_R51	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	FR	Rating 51	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_GB_R51	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	GB	Rating 51	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_GR_R51	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	GR	Rating 51	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_HK_R51	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HK	Rating 51	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMEC_ALL_0106_CT_AIRB_HR_R51	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HR	Rating 51	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_HU_R51	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HU	Rating 51	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_IE_R51	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IE	Rating 51	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_IL_R51	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IL	Rating 51	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_IT_R51	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IT	Rating 51	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_JP_R51	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	JP	Rating 51	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_KR_R51	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	KR	Rating 51	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_LT_R51	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LT	Rating 51	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_LU_R51	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LU	Rating 51	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_LV_R51	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LV	Rating 51	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_MT_R51	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	MT	Rating 51	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_NL_R51	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	NL	Rating 51	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_NO_R51	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	NO	Rating 51	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_PL_R51	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	PL	Rating 51	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_PT_R51	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	PT	Rating 51	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_RO_R51	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	RO	Rating 51	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_RU_R51	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	RU	Rating 51	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_SE_R51	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SE	Rating 51	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_SG_R51	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SG	Rating 51	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_SI_R51	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SI	Rating 51	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_SK_R51	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SK	Rating 51	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_TR_R51	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	TR	Rating 51	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMEC_ALL_0106_CT_AIRB_US_R51	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	US	Rating 51	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_x2_R51	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Other countries	Rating 51	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_x0_R52	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 52	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_AT_R52	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	AT	Rating 52	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_AU_R52	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	AU	Rating 52	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_BE_R52	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BE	Rating 52	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_BG_R52	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BG	Rating 52	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_BR_R52	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BR	Rating 52	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_CA_R52	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CA	Rating 52	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_CH_R52	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CH	Rating 52	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_CN_R52	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CN	Rating 52	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_CY_R52	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CY	Rating 52	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_CZ_R52	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CZ	Rating 52	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_DE_R52	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	DE	Rating 52	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_DK_R52	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	DK	Rating 52	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_EE_R52	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	EE	Rating 52	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_ES_R52	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	ES	Rating 52	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_FI_R52	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	FI	Rating 52	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_FR_R52	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	FR	Rating 52	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_GB_R52	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	GB	Rating 52	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_GR_R52	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	GR	Rating 52	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_HK_R52	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HK	Rating 52	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMEC_ALL_0106_CT_AIRB_HR_R52	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HR	Rating 52	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_HU_R52	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HU	Rating 52	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_IE_R52	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IE	Rating 52	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_IL_R52	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IL	Rating 52	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_IT_R52	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IT	Rating 52	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_JP_R52	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	JP	Rating 52	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_KR_R52	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	KR	Rating 52	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_LT_R52	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LT	Rating 52	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_LU_R52	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LU	Rating 52	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_LV_R52	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LV	Rating 52	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_MT_R52	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	MT	Rating 52	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_NL_R52	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	NL	Rating 52	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_NO_R52	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	NO	Rating 52	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_PL_R52	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	PL	Rating 52	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_PT_R52	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	PT	Rating 52	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_RO_R52	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	RO	Rating 52	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_RU_R52	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	RU	Rating 52	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_SE_R52	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SE	Rating 52	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_SG_R52	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SG	Rating 52	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_SI_R52	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SI	Rating 52	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_SK_R52	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SK	Rating 52	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_TR_R52	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	TR	Rating 52	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMEC_ALL_0106_CT_AIRB_US_R52	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	US	Rating 52	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_x2_R52	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Other countries	Rating 52	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_x0_R53	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 53	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_AT_R53	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	AT	Rating 53	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_AU_R53	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	AU	Rating 53	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_BE_R53	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BE	Rating 53	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_BG_R53	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BG	Rating 53	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_BR_R53	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BR	Rating 53	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_CA_R53	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CA	Rating 53	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_CH_R53	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CH	Rating 53	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_CN_R53	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CN	Rating 53	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_CY_R53	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CY	Rating 53	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_CZ_R53	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CZ	Rating 53	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_DE_R53	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	DE	Rating 53	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_DK_R53	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	DK	Rating 53	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_EE_R53	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	EE	Rating 53	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_ES_R53	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	ES	Rating 53	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_FI_R53	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	FI	Rating 53	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_FR_R53	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	FR	Rating 53	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_GB_R53	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	GB	Rating 53	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_GR_R53	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	GR	Rating 53	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_HK_R53	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HK	Rating 53	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMEC_ALL_0106_CT_AIRB_HR_R53	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HR	Rating 53	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_HU_R53	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HU	Rating 53	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_IE_R53	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IE	Rating 53	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_IL_R53	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IL	Rating 53	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_IT_R53	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IT	Rating 53	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_JP_R53	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	JP	Rating 53	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_KR_R53	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	KR	Rating 53	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_LT_R53	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LT	Rating 53	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_LU_R53	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LU	Rating 53	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_LV_R53	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LV	Rating 53	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_MT_R53	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	MT	Rating 53	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_NL_R53	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	NL	Rating 53	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_NO_R53	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	NO	Rating 53	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_PL_R53	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	PL	Rating 53	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_PT_R53	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	PT	Rating 53	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_RO_R53	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	RO	Rating 53	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_RU_R53	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	RU	Rating 53	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_SE_R53	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SE	Rating 53	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_SG_R53	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SG	Rating 53	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_SI_R53	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SI	Rating 53	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_SK_R53	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SK	Rating 53	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_TR_R53	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	TR	Rating 53	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMEC_ALL_0106_CT_AIRB_US_R53	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	US	Rating 53	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_x2_R53	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Other countries	Rating 53	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_x0_R54	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 54	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_AT_R54	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	AT	Rating 54	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_AU_R54	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	AU	Rating 54	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_BE_R54	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BE	Rating 54	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_BG_R54	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BG	Rating 54	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_BR_R54	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BR	Rating 54	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_CA_R54	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CA	Rating 54	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_CH_R54	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CH	Rating 54	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_CN_R54	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CN	Rating 54	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_CY_R54	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CY	Rating 54	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_CZ_R54	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CZ	Rating 54	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_DE_R54	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	DE	Rating 54	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_DK_R54	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	DK	Rating 54	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_EE_R54	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	EE	Rating 54	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_ES_R54	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	ES	Rating 54	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_FI_R54	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	FI	Rating 54	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_FR_R54	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	FR	Rating 54	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_GB_R54	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	GB	Rating 54	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_GR_R54	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	GR	Rating 54	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_HK_R54	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HK	Rating 54	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMEC_ALL_0106_CT_AIRB_HR_R54	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HR	Rating 54	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_HU_R54	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HU	Rating 54	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_IE_R54	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IE	Rating 54	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_IL_R54	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IL	Rating 54	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_IT_R54	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IT	Rating 54	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_JP_R54	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	JP	Rating 54	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_KR_R54	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	KR	Rating 54	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_LT_R54	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LT	Rating 54	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_LU_R54	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LU	Rating 54	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_LV_R54	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LV	Rating 54	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_MT_R54	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	MT	Rating 54	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_NL_R54	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	NL	Rating 54	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_NO_R54	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	NO	Rating 54	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_PL_R54	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	PL	Rating 54	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_PT_R54	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	PT	Rating 54	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_RO_R54	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	RO	Rating 54	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_RU_R54	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	RU	Rating 54	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_SE_R54	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SE	Rating 54	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_SG_R54	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SG	Rating 54	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_SI_R54	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SI	Rating 54	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_SK_R54	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SK	Rating 54	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_TR_R54	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	TR	Rating 54	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMEC_ALL_0106_CT_AIRB_US_R54	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	US	Rating 54	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_x2_R54	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Other countries	Rating 54	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_x0_R55	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 55	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_AT_R55	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	AT	Rating 55	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_AU_R55	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	AU	Rating 55	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_BE_R55	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BE	Rating 55	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_BG_R55	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BG	Rating 55	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_BR_R55	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BR	Rating 55	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_CA_R55	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CA	Rating 55	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_CH_R55	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CH	Rating 55	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_CN_R55	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CN	Rating 55	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_CY_R55	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CY	Rating 55	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_CZ_R55	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CZ	Rating 55	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_DE_R55	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	DE	Rating 55	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_DK_R55	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	DK	Rating 55	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_EE_R55	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	EE	Rating 55	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_ES_R55	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	ES	Rating 55	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_FI_R55	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	FI	Rating 55	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_FR_R55	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	FR	Rating 55	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_GB_R55	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	GB	Rating 55	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_GR_R55	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	GR	Rating 55	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_HK_R55	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HK	Rating 55	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMEC_ALL_0106_CT_AIRB_HR_R55	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HR	Rating 55	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_HU_R55	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HU	Rating 55	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_IE_R55	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IE	Rating 55	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_IL_R55	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IL	Rating 55	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_IT_R55	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IT	Rating 55	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_JP_R55	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	JP	Rating 55	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_KR_R55	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	KR	Rating 55	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_LT_R55	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LT	Rating 55	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_LU_R55	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LU	Rating 55	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_LV_R55	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LV	Rating 55	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_MT_R55	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	MT	Rating 55	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_NL_R55	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	NL	Rating 55	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_NO_R55	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	NO	Rating 55	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_PL_R55	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	PL	Rating 55	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_PT_R55	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	PT	Rating 55	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_RO_R55	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	RO	Rating 55	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_RU_R55	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	RU	Rating 55	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_SE_R55	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SE	Rating 55	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_SG_R55	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SG	Rating 55	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_SI_R55	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SI	Rating 55	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_SK_R55	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SK	Rating 55	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_TR_R55	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	TR	Rating 55	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMEC_ALL_0106_CT_AIRB_US_R55	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	US	Rating 55	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_x2_R55	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Other countries	Rating 55	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_x0_R56	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 56	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_AT_R56	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	AT	Rating 56	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_AU_R56	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	AU	Rating 56	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_BE_R56	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BE	Rating 56	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_BG_R56	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BG	Rating 56	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_BR_R56	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BR	Rating 56	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_CA_R56	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CA	Rating 56	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_CH_R56	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CH	Rating 56	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_CN_R56	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CN	Rating 56	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_CY_R56	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CY	Rating 56	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_CZ_R56	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CZ	Rating 56	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_DE_R56	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	DE	Rating 56	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_DK_R56	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	DK	Rating 56	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_EE_R56	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	EE	Rating 56	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_ES_R56	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	ES	Rating 56	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_FI_R56	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	FI	Rating 56	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_FR_R56	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	FR	Rating 56	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_GB_R56	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	GB	Rating 56	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_GR_R56	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	GR	Rating 56	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_HK_R56	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HK	Rating 56	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMEC_ALL_0106_CT_AIRB_HR_R56	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HR	Rating 56	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_HU_R56	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HU	Rating 56	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_IE_R56	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IE	Rating 56	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_IL_R56	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IL	Rating 56	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_IT_R56	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IT	Rating 56	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_JP_R56	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	JP	Rating 56	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_KR_R56	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	KR	Rating 56	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_LT_R56	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LT	Rating 56	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_LU_R56	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LU	Rating 56	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_LV_R56	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LV	Rating 56	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_MT_R56	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	MT	Rating 56	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_NL_R56	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	NL	Rating 56	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_NO_R56	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	NO	Rating 56	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_PL_R56	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	PL	Rating 56	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_PT_R56	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	PT	Rating 56	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_RO_R56	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	RO	Rating 56	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_RU_R56	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	RU	Rating 56	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_SE_R56	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SE	Rating 56	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_SG_R56	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SG	Rating 56	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_SI_R56	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SI	Rating 56	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_SK_R56	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SK	Rating 56	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_TR_R56	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	TR	Rating 56	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMEC_ALL_0106_CT_AIRB_US_R56	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	US	Rating 56	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_x2_R56	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Other countries	Rating 56	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_x0_R57	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 57	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_AT_R57	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	AT	Rating 57	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_AU_R57	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	AU	Rating 57	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_BE_R57	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BE	Rating 57	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_BG_R57	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BG	Rating 57	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_BR_R57	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BR	Rating 57	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_CA_R57	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CA	Rating 57	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_CH_R57	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CH	Rating 57	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_CN_R57	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CN	Rating 57	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_CY_R57	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CY	Rating 57	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_CZ_R57	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CZ	Rating 57	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_DE_R57	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	DE	Rating 57	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_DK_R57	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	DK	Rating 57	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_EE_R57	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	EE	Rating 57	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_ES_R57	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	ES	Rating 57	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_FI_R57	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	FI	Rating 57	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_FR_R57	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	FR	Rating 57	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_GB_R57	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	GB	Rating 57	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_GR_R57	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	GR	Rating 57	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_HK_R57	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HK	Rating 57	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMEC_ALL_0106_CT_AIRB_HR_R57	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HR	Rating 57	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_HU_R57	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HU	Rating 57	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_IE_R57	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IE	Rating 57	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_IL_R57	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IL	Rating 57	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_IT_R57	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IT	Rating 57	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_JP_R57	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	JP	Rating 57	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_KR_R57	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	KR	Rating 57	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_LT_R57	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LT	Rating 57	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_LU_R57	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LU	Rating 57	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_LV_R57	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LV	Rating 57	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_MT_R57	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	MT	Rating 57	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_NL_R57	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	NL	Rating 57	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_NO_R57	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	NO	Rating 57	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_PL_R57	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	PL	Rating 57	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_PT_R57	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	PT	Rating 57	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_RO_R57	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	RO	Rating 57	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_RU_R57	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	RU	Rating 57	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_SE_R57	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SE	Rating 57	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_SG_R57	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SG	Rating 57	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_SI_R57	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SI	Rating 57	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_SK_R57	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SK	Rating 57	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_TR_R57	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	TR	Rating 57	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMEC_ALL_0106_CT_AIRB_US_R57	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	US	Rating 57	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_x2_R57	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Other countries	Rating 57	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_x0_R58	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 58	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_AT_R58	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	AT	Rating 58	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_AU_R58	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	AU	Rating 58	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_BE_R58	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BE	Rating 58	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_BG_R58	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BG	Rating 58	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_BR_R58	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BR	Rating 58	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_CA_R58	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CA	Rating 58	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_CH_R58	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CH	Rating 58	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_CN_R58	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CN	Rating 58	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_CY_R58	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CY	Rating 58	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_CZ_R58	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CZ	Rating 58	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_DE_R58	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	DE	Rating 58	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_DK_R58	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	DK	Rating 58	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_EE_R58	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	EE	Rating 58	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_ES_R58	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	ES	Rating 58	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_FI_R58	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	FI	Rating 58	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_FR_R58	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	FR	Rating 58	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_GB_R58	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	GB	Rating 58	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_GR_R58	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	GR	Rating 58	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_HK_R58	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HK	Rating 58	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMEC_ALL_0106_CT_AIRB_HR_R58	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HR	Rating 58	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_HU_R58	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HU	Rating 58	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_IE_R58	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IE	Rating 58	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_IL_R58	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IL	Rating 58	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_IT_R58	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IT	Rating 58	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_JP_R58	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	JP	Rating 58	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_KR_R58	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	KR	Rating 58	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_LT_R58	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LT	Rating 58	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_LU_R58	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LU	Rating 58	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_LV_R58	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LV	Rating 58	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_MT_R58	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	MT	Rating 58	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_NL_R58	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	NL	Rating 58	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_NO_R58	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	NO	Rating 58	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_PL_R58	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	PL	Rating 58	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_PT_R58	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	PT	Rating 58	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_RO_R58	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	RO	Rating 58	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_RU_R58	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	RU	Rating 58	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_SE_R58	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SE	Rating 58	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_SG_R58	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SG	Rating 58	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_SI_R58	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SI	Rating 58	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_SK_R58	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SK	Rating 58	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_TR_R58	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	TR	Rating 58	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMEC_ALL_0106_CT_AIRB_US_R58	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	US	Rating 58	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_x2_R58	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Other countries	Rating 58	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_x0_R59	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 59	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_AT_R59	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	AT	Rating 59	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_AU_R59	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	AU	Rating 59	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_BE_R59	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BE	Rating 59	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_BG_R59	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BG	Rating 59	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_BR_R59	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BR	Rating 59	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_CA_R59	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CA	Rating 59	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_CH_R59	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CH	Rating 59	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_CN_R59	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CN	Rating 59	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_CY_R59	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CY	Rating 59	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_CZ_R59	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CZ	Rating 59	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_DE_R59	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	DE	Rating 59	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_DK_R59	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	DK	Rating 59	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_EE_R59	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	EE	Rating 59	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_ES_R59	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	ES	Rating 59	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_FI_R59	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	FI	Rating 59	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_FR_R59	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	FR	Rating 59	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_GB_R59	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	GB	Rating 59	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_GR_R59	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	GR	Rating 59	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_HK_R59	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HK	Rating 59	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMEC_ALL_0106_CT_AIRB_HR_R59	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HR	Rating 59	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_HU_R59	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HU	Rating 59	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_IE_R59	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IE	Rating 59	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_IL_R59	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IL	Rating 59	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_IT_R59	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IT	Rating 59	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_JP_R59	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	JP	Rating 59	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_KR_R59	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	KR	Rating 59	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_LT_R59	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LT	Rating 59	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_LU_R59	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LU	Rating 59	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_LV_R59	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LV	Rating 59	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_MT_R59	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	MT	Rating 59	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_NL_R59	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	NL	Rating 59	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_NO_R59	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	NO	Rating 59	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_PL_R59	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	PL	Rating 59	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_PT_R59	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	PT	Rating 59	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_RO_R59	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	RO	Rating 59	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_RU_R59	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	RU	Rating 59	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_SE_R59	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SE	Rating 59	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_SG_R59	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SG	Rating 59	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_SI_R59	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SI	Rating 59	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_SK_R59	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SK	Rating 59	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_TR_R59	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	TR	Rating 59	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMEC_ALL_0106_CT_AIRB_US_R59	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	US	Rating 59	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_x2_R59	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Other countries	Rating 59	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_x0_R60	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 60	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_AT_R60	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	AT	Rating 60	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_AU_R60	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	AU	Rating 60	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_BE_R60	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BE	Rating 60	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_BG_R60	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BG	Rating 60	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_BR_R60	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BR	Rating 60	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_CA_R60	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CA	Rating 60	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_CH_R60	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CH	Rating 60	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_CN_R60	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CN	Rating 60	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_CY_R60	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CY	Rating 60	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_CZ_R60	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CZ	Rating 60	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_DE_R60	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	DE	Rating 60	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_DK_R60	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	DK	Rating 60	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_EE_R60	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	EE	Rating 60	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_ES_R60	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	ES	Rating 60	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_FI_R60	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	FI	Rating 60	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_FR_R60	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	FR	Rating 60	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_GB_R60	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	GB	Rating 60	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_GR_R60	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	GR	Rating 60	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_HK_R60	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HK	Rating 60	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMEC_ALL_0106_CT_AIRB_HR_R60	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HR	Rating 60	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_HU_R60	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HU	Rating 60	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_IE_R60	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IE	Rating 60	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_IL_R60	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IL	Rating 60	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_IT_R60	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IT	Rating 60	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_JP_R60	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	JP	Rating 60	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_KR_R60	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	KR	Rating 60	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_LT_R60	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LT	Rating 60	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_LU_R60	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LU	Rating 60	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_LV_R60	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LV	Rating 60	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_MT_R60	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	MT	Rating 60	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_NL_R60	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	NL	Rating 60	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_NO_R60	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	NO	Rating 60	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_PL_R60	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	PL	Rating 60	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_PT_R60	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	PT	Rating 60	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_RO_R60	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	RO	Rating 60	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_RU_R60	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	RU	Rating 60	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_SE_R60	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SE	Rating 60	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_SG_R60	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SG	Rating 60	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_SI_R60	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SI	Rating 60	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_SK_R60	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SK	Rating 60	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_TR_R60	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	TR	Rating 60	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMEC_ALL_0106_CT_AIRB_US_R60	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	US	Rating 60	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_x2_R60	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Other countries	Rating 60	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_x0_R61	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 61	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_AT_R61	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	AT	Rating 61	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_AU_R61	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	AU	Rating 61	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_BE_R61	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BE	Rating 61	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_BG_R61	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BG	Rating 61	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_BR_R61	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BR	Rating 61	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_CA_R61	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CA	Rating 61	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_CH_R61	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CH	Rating 61	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_CN_R61	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CN	Rating 61	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_CY_R61	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CY	Rating 61	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_CZ_R61	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CZ	Rating 61	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_DE_R61	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	DE	Rating 61	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_DK_R61	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	DK	Rating 61	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_EE_R61	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	EE	Rating 61	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_ES_R61	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	ES	Rating 61	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_FI_R61	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	FI	Rating 61	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_FR_R61	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	FR	Rating 61	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_GB_R61	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	GB	Rating 61	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_GR_R61	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	GR	Rating 61	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_HK_R61	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HK	Rating 61	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMEC_ALL_0106_CT_AIRB_HR_R61	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HR	Rating 61	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_HU_R61	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HU	Rating 61	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_IE_R61	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IE	Rating 61	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_IL_R61	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IL	Rating 61	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_IT_R61	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IT	Rating 61	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_JP_R61	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	JP	Rating 61	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_KR_R61	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	KR	Rating 61	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_LT_R61	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LT	Rating 61	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_LU_R61	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LU	Rating 61	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_LV_R61	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LV	Rating 61	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_MT_R61	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	MT	Rating 61	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_NL_R61	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	NL	Rating 61	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_NO_R61	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	NO	Rating 61	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_PL_R61	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	PL	Rating 61	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_PT_R61	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	PT	Rating 61	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_RO_R61	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	RO	Rating 61	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_RU_R61	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	RU	Rating 61	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_SE_R61	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SE	Rating 61	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_SG_R61	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SG	Rating 61	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_SI_R61	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SI	Rating 61	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_SK_R61	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SK	Rating 61	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_TR_R61	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	TR	Rating 61	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMEC_ALL_0106_CT_AIRB_US_R61	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	US	Rating 61	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_x2_R61	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Other countries	Rating 61	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_x0_R62	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 62	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_AT_R62	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	AT	Rating 62	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_AU_R62	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	AU	Rating 62	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_BE_R62	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BE	Rating 62	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_BG_R62	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BG	Rating 62	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_BR_R62	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BR	Rating 62	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_CA_R62	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CA	Rating 62	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_CH_R62	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CH	Rating 62	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_CN_R62	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CN	Rating 62	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_CY_R62	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CY	Rating 62	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_CZ_R62	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CZ	Rating 62	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_DE_R62	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	DE	Rating 62	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_DK_R62	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	DK	Rating 62	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_EE_R62	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	EE	Rating 62	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_ES_R62	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	ES	Rating 62	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_FI_R62	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	FI	Rating 62	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_FR_R62	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	FR	Rating 62	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_GB_R62	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	GB	Rating 62	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_GR_R62	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	GR	Rating 62	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_HK_R62	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HK	Rating 62	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMEC_ALL_0106_CT_AIRB_HR_R62	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HR	Rating 62	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_HU_R62	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HU	Rating 62	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_IE_R62	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IE	Rating 62	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_IL_R62	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IL	Rating 62	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_IT_R62	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IT	Rating 62	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_JP_R62	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	JP	Rating 62	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_KR_R62	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	KR	Rating 62	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_LT_R62	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LT	Rating 62	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_LU_R62	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LU	Rating 62	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_LV_R62	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LV	Rating 62	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_MT_R62	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	MT	Rating 62	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_NL_R62	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	NL	Rating 62	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_NO_R62	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	NO	Rating 62	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_PL_R62	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	PL	Rating 62	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_PT_R62	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	PT	Rating 62	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_RO_R62	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	RO	Rating 62	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_RU_R62	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	RU	Rating 62	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_SE_R62	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SE	Rating 62	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_SG_R62	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SG	Rating 62	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_SI_R62	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SI	Rating 62	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_SK_R62	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SK	Rating 62	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_TR_R62	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	TR	Rating 62	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMEC_ALL_0106_CT_AIRB_US_R62	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	US	Rating 62	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_x2_R62	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Other countries	Rating 62	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_x0_R63	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 63	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_AT_R63	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	AT	Rating 63	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_AU_R63	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	AU	Rating 63	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_BE_R63	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BE	Rating 63	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_BG_R63	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BG	Rating 63	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_BR_R63	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BR	Rating 63	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_CA_R63	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CA	Rating 63	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_CH_R63	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CH	Rating 63	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_CN_R63	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CN	Rating 63	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_CY_R63	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CY	Rating 63	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_CZ_R63	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CZ	Rating 63	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_DE_R63	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	DE	Rating 63	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_DK_R63	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	DK	Rating 63	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_EE_R63	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	EE	Rating 63	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_ES_R63	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	ES	Rating 63	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_FI_R63	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	FI	Rating 63	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_FR_R63	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	FR	Rating 63	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_GB_R63	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	GB	Rating 63	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_GR_R63	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	GR	Rating 63	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_HK_R63	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HK	Rating 63	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMEC_ALL_0106_CT_AIRB_HR_R63	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HR	Rating 63	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_HU_R63	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HU	Rating 63	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_IE_R63	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IE	Rating 63	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_IL_R63	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IL	Rating 63	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_IT_R63	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IT	Rating 63	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_JP_R63	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	JP	Rating 63	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_KR_R63	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	KR	Rating 63	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_LT_R63	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LT	Rating 63	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_LU_R63	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LU	Rating 63	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_LV_R63	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LV	Rating 63	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_MT_R63	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	MT	Rating 63	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_NL_R63	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	NL	Rating 63	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_NO_R63	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	NO	Rating 63	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_PL_R63	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	PL	Rating 63	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_PT_R63	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	PT	Rating 63	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_RO_R63	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	RO	Rating 63	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_RU_R63	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	RU	Rating 63	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_SE_R63	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SE	Rating 63	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_SG_R63	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SG	Rating 63	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_SI_R63	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SI	Rating 63	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_SK_R63	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SK	Rating 63	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_TR_R63	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	TR	Rating 63	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMEC_ALL_0106_CT_AIRB_US_R63	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	US	Rating 63	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_x2_R63	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Other countries	Rating 63	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_x0_R64	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 64	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_AT_R64	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	AT	Rating 64	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_AU_R64	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	AU	Rating 64	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_BE_R64	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BE	Rating 64	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_BG_R64	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BG	Rating 64	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_BR_R64	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BR	Rating 64	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_CA_R64	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CA	Rating 64	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_CH_R64	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CH	Rating 64	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_CN_R64	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CN	Rating 64	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_CY_R64	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CY	Rating 64	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_CZ_R64	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CZ	Rating 64	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_DE_R64	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	DE	Rating 64	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_DK_R64	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	DK	Rating 64	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_EE_R64	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	EE	Rating 64	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_ES_R64	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	ES	Rating 64	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_FI_R64	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	FI	Rating 64	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_FR_R64	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	FR	Rating 64	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_GB_R64	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	GB	Rating 64	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_GR_R64	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	GR	Rating 64	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_HK_R64	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HK	Rating 64	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMEC_ALL_0106_CT_AIRB_HR_R64	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HR	Rating 64	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_HU_R64	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HU	Rating 64	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_IE_R64	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IE	Rating 64	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_IL_R64	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IL	Rating 64	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_IT_R64	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IT	Rating 64	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_JP_R64	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	JP	Rating 64	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_KR_R64	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	KR	Rating 64	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_LT_R64	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LT	Rating 64	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_LU_R64	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LU	Rating 64	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_LV_R64	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LV	Rating 64	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_MT_R64	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	MT	Rating 64	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_NL_R64	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	NL	Rating 64	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_NO_R64	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	NO	Rating 64	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_PL_R64	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	PL	Rating 64	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_PT_R64	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	PT	Rating 64	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_RO_R64	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	RO	Rating 64	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_RU_R64	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	RU	Rating 64	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_SE_R64	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SE	Rating 64	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_SG_R64	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SG	Rating 64	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_SI_R64	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SI	Rating 64	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_SK_R64	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SK	Rating 64	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_TR_R64	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	TR	Rating 64	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMEC_ALL_0106_CT_AIRB_US_R64	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	US	Rating 64	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_x2_R64	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Other countries	Rating 64	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_x0_R65	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 65	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_AT_R65	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	AT	Rating 65	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_AU_R65	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	AU	Rating 65	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_BE_R65	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BE	Rating 65	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_BG_R65	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BG	Rating 65	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_BR_R65	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BR	Rating 65	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_CA_R65	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CA	Rating 65	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_CH_R65	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CH	Rating 65	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_CN_R65	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CN	Rating 65	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_CY_R65	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CY	Rating 65	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_CZ_R65	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CZ	Rating 65	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_DE_R65	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	DE	Rating 65	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_DK_R65	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	DK	Rating 65	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_EE_R65	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	EE	Rating 65	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_ES_R65	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	ES	Rating 65	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_FI_R65	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	FI	Rating 65	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_FR_R65	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	FR	Rating 65	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_GB_R65	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	GB	Rating 65	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_GR_R65	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	GR	Rating 65	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_HK_R65	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HK	Rating 65	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMEC_ALL_0106_CT_AIRB_HR_R65	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HR	Rating 65	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_HU_R65	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HU	Rating 65	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_IE_R65	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IE	Rating 65	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_IL_R65	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IL	Rating 65	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_IT_R65	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IT	Rating 65	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_JP_R65	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	JP	Rating 65	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_KR_R65	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	KR	Rating 65	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_LT_R65	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LT	Rating 65	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_LU_R65	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LU	Rating 65	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_LV_R65	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LV	Rating 65	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_MT_R65	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	MT	Rating 65	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_NL_R65	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	NL	Rating 65	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_NO_R65	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	NO	Rating 65	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_PL_R65	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	PL	Rating 65	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_PT_R65	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	PT	Rating 65	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_RO_R65	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	RO	Rating 65	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_RU_R65	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	RU	Rating 65	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_SE_R65	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SE	Rating 65	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_SG_R65	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SG	Rating 65	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_SI_R65	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SI	Rating 65	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_SK_R65	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SK	Rating 65	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_TR_R65	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	TR	Rating 65	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMEC_ALL_0106_CT_AIRB_US_R65	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	US	Rating 65	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_x2_R65	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Other countries	Rating 65	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_x0_R66	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 66	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_AT_R66	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	AT	Rating 66	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_AU_R66	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	AU	Rating 66	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_BE_R66	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BE	Rating 66	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_BG_R66	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BG	Rating 66	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_BR_R66	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BR	Rating 66	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_CA_R66	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CA	Rating 66	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_CH_R66	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CH	Rating 66	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_CN_R66	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CN	Rating 66	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_CY_R66	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CY	Rating 66	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_CZ_R66	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CZ	Rating 66	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_DE_R66	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	DE	Rating 66	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_DK_R66	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	DK	Rating 66	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_EE_R66	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	EE	Rating 66	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_ES_R66	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	ES	Rating 66	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_FI_R66	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	FI	Rating 66	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_FR_R66	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	FR	Rating 66	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_GB_R66	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	GB	Rating 66	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_GR_R66	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	GR	Rating 66	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_HK_R66	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HK	Rating 66	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMEC_ALL_0106_CT_AIRB_HR_R66	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HR	Rating 66	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_HU_R66	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HU	Rating 66	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_IE_R66	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IE	Rating 66	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_IL_R66	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IL	Rating 66	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_IT_R66	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IT	Rating 66	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_JP_R66	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	JP	Rating 66	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_KR_R66	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	KR	Rating 66	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_LT_R66	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LT	Rating 66	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_LU_R66	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LU	Rating 66	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_LV_R66	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LV	Rating 66	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_MT_R66	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	MT	Rating 66	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_NL_R66	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	NL	Rating 66	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_NO_R66	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	NO	Rating 66	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_PL_R66	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	PL	Rating 66	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_PT_R66	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	PT	Rating 66	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_RO_R66	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	RO	Rating 66	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_RU_R66	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	RU	Rating 66	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_SE_R66	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SE	Rating 66	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_SG_R66	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SG	Rating 66	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_SI_R66	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SI	Rating 66	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_SK_R66	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SK	Rating 66	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_TR_R66	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	TR	Rating 66	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMEC_ALL_0106_CT_AIRB_US_R66	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	US	Rating 66	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_x2_R66	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Other countries	Rating 66	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_x0_R67	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 67	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_AT_R67	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	AT	Rating 67	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_AU_R67	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	AU	Rating 67	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_BE_R67	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BE	Rating 67	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_BG_R67	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BG	Rating 67	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_BR_R67	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BR	Rating 67	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_CA_R67	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CA	Rating 67	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_CH_R67	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CH	Rating 67	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_CN_R67	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CN	Rating 67	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_CY_R67	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CY	Rating 67	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_CZ_R67	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CZ	Rating 67	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_DE_R67	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	DE	Rating 67	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_DK_R67	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	DK	Rating 67	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_EE_R67	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	EE	Rating 67	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_ES_R67	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	ES	Rating 67	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_FI_R67	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	FI	Rating 67	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_FR_R67	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	FR	Rating 67	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_GB_R67	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	GB	Rating 67	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_GR_R67	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	GR	Rating 67	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_HK_R67	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HK	Rating 67	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMEC_ALL_0106_CT_AIRB_HR_R67	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HR	Rating 67	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_HU_R67	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HU	Rating 67	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_IE_R67	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IE	Rating 67	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_IL_R67	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IL	Rating 67	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_IT_R67	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IT	Rating 67	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_JP_R67	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	JP	Rating 67	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_KR_R67	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	KR	Rating 67	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_LT_R67	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LT	Rating 67	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_LU_R67	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LU	Rating 67	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_LV_R67	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LV	Rating 67	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_MT_R67	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	MT	Rating 67	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_NL_R67	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	NL	Rating 67	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_NO_R67	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	NO	Rating 67	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_PL_R67	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	PL	Rating 67	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_PT_R67	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	PT	Rating 67	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_RO_R67	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	RO	Rating 67	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_RU_R67	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	RU	Rating 67	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_SE_R67	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SE	Rating 67	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_SG_R67	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SG	Rating 67	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_SI_R67	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SI	Rating 67	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_SK_R67	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SK	Rating 67	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_TR_R67	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	TR	Rating 67	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMEC_ALL_0106_CT_AIRB_US_R67	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	US	Rating 67	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_x2_R67	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Other countries	Rating 67	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_x0_R68	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 68	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_AT_R68	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	AT	Rating 68	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_AU_R68	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	AU	Rating 68	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_BE_R68	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BE	Rating 68	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_BG_R68	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BG	Rating 68	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_BR_R68	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BR	Rating 68	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_CA_R68	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CA	Rating 68	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_CH_R68	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CH	Rating 68	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_CN_R68	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CN	Rating 68	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_CY_R68	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CY	Rating 68	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_CZ_R68	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CZ	Rating 68	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_DE_R68	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	DE	Rating 68	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_DK_R68	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	DK	Rating 68	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_EE_R68	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	EE	Rating 68	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_ES_R68	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	ES	Rating 68	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_FI_R68	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	FI	Rating 68	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_FR_R68	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	FR	Rating 68	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_GB_R68	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	GB	Rating 68	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_GR_R68	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	GR	Rating 68	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_HK_R68	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HK	Rating 68	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMEC_ALL_0106_CT_AIRB_HR_R68	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HR	Rating 68	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_HU_R68	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HU	Rating 68	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_IE_R68	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IE	Rating 68	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_IL_R68	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IL	Rating 68	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_IT_R68	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IT	Rating 68	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_JP_R68	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	JP	Rating 68	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_KR_R68	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	KR	Rating 68	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_LT_R68	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LT	Rating 68	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_LU_R68	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LU	Rating 68	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_LV_R68	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LV	Rating 68	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_MT_R68	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	MT	Rating 68	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_NL_R68	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	NL	Rating 68	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_NO_R68	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	NO	Rating 68	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_PL_R68	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	PL	Rating 68	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_PT_R68	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	PT	Rating 68	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_RO_R68	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	RO	Rating 68	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_RU_R68	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	RU	Rating 68	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_SE_R68	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SE	Rating 68	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_SG_R68	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SG	Rating 68	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_SI_R68	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SI	Rating 68	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_SK_R68	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SK	Rating 68	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_TR_R68	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	TR	Rating 68	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMEC_ALL_0106_CT_AIRB_US_R68	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	US	Rating 68	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_x2_R68	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Other countries	Rating 68	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_x0_R69	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 69	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_AT_R69	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	AT	Rating 69	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_AU_R69	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	AU	Rating 69	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_BE_R69	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BE	Rating 69	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_BG_R69	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BG	Rating 69	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_BR_R69	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BR	Rating 69	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_CA_R69	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CA	Rating 69	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_CH_R69	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CH	Rating 69	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_CN_R69	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CN	Rating 69	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_CY_R69	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CY	Rating 69	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_CZ_R69	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CZ	Rating 69	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_DE_R69	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	DE	Rating 69	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_DK_R69	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	DK	Rating 69	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_EE_R69	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	EE	Rating 69	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_ES_R69	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	ES	Rating 69	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_FI_R69	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	FI	Rating 69	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_FR_R69	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	FR	Rating 69	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_GB_R69	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	GB	Rating 69	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_GR_R69	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	GR	Rating 69	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_HK_R69	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HK	Rating 69	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMEC_ALL_0106_CT_AIRB_HR_R69	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HR	Rating 69	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_HU_R69	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HU	Rating 69	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_IE_R69	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IE	Rating 69	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_IL_R69	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IL	Rating 69	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_IT_R69	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IT	Rating 69	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_JP_R69	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	JP	Rating 69	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_KR_R69	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	KR	Rating 69	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_LT_R69	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LT	Rating 69	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_LU_R69	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LU	Rating 69	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_LV_R69	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LV	Rating 69	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_MT_R69	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	MT	Rating 69	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_NL_R69	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	NL	Rating 69	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_NO_R69	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	NO	Rating 69	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_PL_R69	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	PL	Rating 69	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_PT_R69	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	PT	Rating 69	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_RO_R69	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	RO	Rating 69	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_RU_R69	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	RU	Rating 69	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_SE_R69	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SE	Rating 69	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_SG_R69	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SG	Rating 69	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_SI_R69	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SI	Rating 69	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_SK_R69	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SK	Rating 69	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_TR_R69	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	TR	Rating 69	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMEC_ALL_0106_CT_AIRB_US_R69	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	US	Rating 69	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_x2_R69	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Other countries	Rating 69	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_x0_R70	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 70	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_AT_R70	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	AT	Rating 70	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_AU_R70	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	AU	Rating 70	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_BE_R70	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BE	Rating 70	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_BG_R70	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BG	Rating 70	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_BR_R70	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BR	Rating 70	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_CA_R70	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CA	Rating 70	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_CH_R70	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CH	Rating 70	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_CN_R70	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CN	Rating 70	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_CY_R70	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CY	Rating 70	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_CZ_R70	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CZ	Rating 70	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_DE_R70	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	DE	Rating 70	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_DK_R70	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	DK	Rating 70	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_EE_R70	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	EE	Rating 70	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_ES_R70	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	ES	Rating 70	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_FI_R70	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	FI	Rating 70	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_FR_R70	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	FR	Rating 70	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_GB_R70	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	GB	Rating 70	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_GR_R70	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	GR	Rating 70	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_HK_R70	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HK	Rating 70	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMEC_ALL_0106_CT_AIRB_HR_R70	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HR	Rating 70	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_HU_R70	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HU	Rating 70	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_IE_R70	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IE	Rating 70	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_IL_R70	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IL	Rating 70	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_IT_R70	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IT	Rating 70	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_JP_R70	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	JP	Rating 70	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_KR_R70	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	KR	Rating 70	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_LT_R70	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LT	Rating 70	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_LU_R70	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LU	Rating 70	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_LV_R70	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LV	Rating 70	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_MT_R70	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	MT	Rating 70	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_NL_R70	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	NL	Rating 70	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_NO_R70	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	NO	Rating 70	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_PL_R70	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	PL	Rating 70	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_PT_R70	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	PT	Rating 70	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_RO_R70	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	RO	Rating 70	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_RU_R70	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	RU	Rating 70	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_SE_R70	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SE	Rating 70	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_SG_R70	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SG	Rating 70	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_SI_R70	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SI	Rating 70	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_SK_R70	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SK	Rating 70	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_TR_R70	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	TR	Rating 70	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMEC_ALL_0106_CT_AIRB_US_R70	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	US	Rating 70	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_x2_R70	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Other countries	Rating 70	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_x0_R71	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 71	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_AT_R71	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	AT	Rating 71	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_AU_R71	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	AU	Rating 71	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_BE_R71	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BE	Rating 71	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_BG_R71	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BG	Rating 71	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_BR_R71	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BR	Rating 71	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_CA_R71	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CA	Rating 71	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_CH_R71	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CH	Rating 71	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_CN_R71	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CN	Rating 71	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_CY_R71	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CY	Rating 71	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_CZ_R71	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CZ	Rating 71	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_DE_R71	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	DE	Rating 71	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_DK_R71	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	DK	Rating 71	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_EE_R71	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	EE	Rating 71	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_ES_R71	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	ES	Rating 71	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_FI_R71	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	FI	Rating 71	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_FR_R71	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	FR	Rating 71	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_GB_R71	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	GB	Rating 71	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_GR_R71	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	GR	Rating 71	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_HK_R71	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HK	Rating 71	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMEC_ALL_0106_CT_AIRB_HR_R71	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HR	Rating 71	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_HU_R71	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HU	Rating 71	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_IE_R71	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IE	Rating 71	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_IL_R71	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IL	Rating 71	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_IT_R71	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IT	Rating 71	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_JP_R71	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	JP	Rating 71	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_KR_R71	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	KR	Rating 71	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_LT_R71	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LT	Rating 71	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_LU_R71	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LU	Rating 71	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_LV_R71	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LV	Rating 71	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_MT_R71	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	MT	Rating 71	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_NL_R71	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	NL	Rating 71	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_NO_R71	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	NO	Rating 71	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_PL_R71	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	PL	Rating 71	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_PT_R71	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	PT	Rating 71	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_RO_R71	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	RO	Rating 71	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_RU_R71	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	RU	Rating 71	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_SE_R71	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SE	Rating 71	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_SG_R71	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SG	Rating 71	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_SI_R71	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SI	Rating 71	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_SK_R71	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SK	Rating 71	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_TR_R71	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	TR	Rating 71	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMEC_ALL_0106_CT_AIRB_US_R71	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	US	Rating 71	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_x2_R71	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Other countries	Rating 71	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_x0_R72	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 72	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_AT_R72	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	AT	Rating 72	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_AU_R72	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	AU	Rating 72	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_BE_R72	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BE	Rating 72	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_BG_R72	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BG	Rating 72	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_BR_R72	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BR	Rating 72	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_CA_R72	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CA	Rating 72	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_CH_R72	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CH	Rating 72	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_CN_R72	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CN	Rating 72	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_CY_R72	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CY	Rating 72	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_CZ_R72	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CZ	Rating 72	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_DE_R72	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	DE	Rating 72	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_DK_R72	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	DK	Rating 72	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_EE_R72	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	EE	Rating 72	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_ES_R72	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	ES	Rating 72	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_FI_R72	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	FI	Rating 72	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_FR_R72	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	FR	Rating 72	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_GB_R72	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	GB	Rating 72	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_GR_R72	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	GR	Rating 72	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_HK_R72	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HK	Rating 72	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMEC_ALL_0106_CT_AIRB_HR_R72	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HR	Rating 72	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_HU_R72	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HU	Rating 72	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_IE_R72	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IE	Rating 72	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_IL_R72	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IL	Rating 72	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_IT_R72	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IT	Rating 72	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_JP_R72	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	JP	Rating 72	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_KR_R72	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	KR	Rating 72	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_LT_R72	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LT	Rating 72	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_LU_R72	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LU	Rating 72	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_LV_R72	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LV	Rating 72	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_MT_R72	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	MT	Rating 72	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_NL_R72	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	NL	Rating 72	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_NO_R72	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	NO	Rating 72	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_PL_R72	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	PL	Rating 72	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_PT_R72	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	PT	Rating 72	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_RO_R72	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	RO	Rating 72	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_RU_R72	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	RU	Rating 72	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_SE_R72	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SE	Rating 72	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_SG_R72	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SG	Rating 72	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_SI_R72	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SI	Rating 72	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_SK_R72	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SK	Rating 72	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_TR_R72	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	TR	Rating 72	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMEC_ALL_0106_CT_AIRB_US_R72	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	US	Rating 72	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_x2_R72	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Other countries	Rating 72	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_x0_R73	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 73	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_AT_R73	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	AT	Rating 73	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_AU_R73	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	AU	Rating 73	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_BE_R73	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BE	Rating 73	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_BG_R73	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BG	Rating 73	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_BR_R73	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BR	Rating 73	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_CA_R73	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CA	Rating 73	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_CH_R73	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CH	Rating 73	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_CN_R73	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CN	Rating 73	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_CY_R73	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CY	Rating 73	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_CZ_R73	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CZ	Rating 73	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_DE_R73	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	DE	Rating 73	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_DK_R73	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	DK	Rating 73	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_EE_R73	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	EE	Rating 73	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_ES_R73	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	ES	Rating 73	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_FI_R73	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	FI	Rating 73	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_FR_R73	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	FR	Rating 73	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_GB_R73	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	GB	Rating 73	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_GR_R73	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	GR	Rating 73	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_HK_R73	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HK	Rating 73	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMEC_ALL_0106_CT_AIRB_HR_R73	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HR	Rating 73	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_HU_R73	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HU	Rating 73	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_IE_R73	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IE	Rating 73	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_IL_R73	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IL	Rating 73	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_IT_R73	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IT	Rating 73	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_JP_R73	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	JP	Rating 73	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_KR_R73	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	KR	Rating 73	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_LT_R73	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LT	Rating 73	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_LU_R73	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LU	Rating 73	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_LV_R73	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LV	Rating 73	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_MT_R73	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	MT	Rating 73	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_NL_R73	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	NL	Rating 73	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_NO_R73	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	NO	Rating 73	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_PL_R73	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	PL	Rating 73	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_PT_R73	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	PT	Rating 73	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_RO_R73	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	RO	Rating 73	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_RU_R73	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	RU	Rating 73	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_SE_R73	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SE	Rating 73	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_SG_R73	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SG	Rating 73	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_SI_R73	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SI	Rating 73	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_SK_R73	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SK	Rating 73	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_TR_R73	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	TR	Rating 73	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMEC_ALL_0106_CT_AIRB_US_R73	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	US	Rating 73	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_x2_R73	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Other countries	Rating 73	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_x0_R74	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 74	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_AT_R74	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	AT	Rating 74	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_AU_R74	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	AU	Rating 74	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_BE_R74	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BE	Rating 74	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_BG_R74	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BG	Rating 74	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_BR_R74	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BR	Rating 74	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_CA_R74	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CA	Rating 74	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_CH_R74	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CH	Rating 74	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_CN_R74	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CN	Rating 74	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_CY_R74	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CY	Rating 74	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_CZ_R74	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CZ	Rating 74	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_DE_R74	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	DE	Rating 74	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_DK_R74	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	DK	Rating 74	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_EE_R74	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	EE	Rating 74	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_ES_R74	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	ES	Rating 74	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_FI_R74	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	FI	Rating 74	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_FR_R74	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	FR	Rating 74	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_GB_R74	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	GB	Rating 74	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_GR_R74	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	GR	Rating 74	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_HK_R74	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HK	Rating 74	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMEC_ALL_0106_CT_AIRB_HR_R74	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HR	Rating 74	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_HU_R74	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HU	Rating 74	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_IE_R74	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IE	Rating 74	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_IL_R74	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IL	Rating 74	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_IT_R74	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IT	Rating 74	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_JP_R74	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	JP	Rating 74	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_KR_R74	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	KR	Rating 74	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_LT_R74	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LT	Rating 74	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_LU_R74	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LU	Rating 74	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_LV_R74	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LV	Rating 74	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_MT_R74	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	MT	Rating 74	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_NL_R74	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	NL	Rating 74	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_NO_R74	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	NO	Rating 74	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_PL_R74	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	PL	Rating 74	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_PT_R74	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	PT	Rating 74	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_RO_R74	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	RO	Rating 74	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_RU_R74	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	RU	Rating 74	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_SE_R74	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SE	Rating 74	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_SG_R74	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SG	Rating 74	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_SI_R74	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SI	Rating 74	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_SK_R74	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SK	Rating 74	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_TR_R74	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	TR	Rating 74	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMEC_ALL_0106_CT_AIRB_US_R74	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	US	Rating 74	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_x2_R74	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Other countries	Rating 74	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_x0_R75	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 75	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_AT_R75	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	AT	Rating 75	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_AU_R75	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	AU	Rating 75	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_BE_R75	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BE	Rating 75	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_BG_R75	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BG	Rating 75	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_BR_R75	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BR	Rating 75	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_CA_R75	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CA	Rating 75	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_CH_R75	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CH	Rating 75	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_CN_R75	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CN	Rating 75	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_CY_R75	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CY	Rating 75	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_CZ_R75	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CZ	Rating 75	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_DE_R75	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	DE	Rating 75	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_DK_R75	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	DK	Rating 75	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_EE_R75	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	EE	Rating 75	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_ES_R75	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	ES	Rating 75	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_FI_R75	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	FI	Rating 75	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_FR_R75	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	FR	Rating 75	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_GB_R75	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	GB	Rating 75	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_GR_R75	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	GR	Rating 75	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_HK_R75	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HK	Rating 75	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMEC_ALL_0106_CT_AIRB_HR_R75	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HR	Rating 75	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_HU_R75	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HU	Rating 75	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_IE_R75	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IE	Rating 75	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_IL_R75	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IL	Rating 75	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_IT_R75	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IT	Rating 75	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_JP_R75	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	JP	Rating 75	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_KR_R75	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	KR	Rating 75	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_LT_R75	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LT	Rating 75	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_LU_R75	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LU	Rating 75	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_LV_R75	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LV	Rating 75	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_MT_R75	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	MT	Rating 75	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_NL_R75	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	NL	Rating 75	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_NO_R75	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	NO	Rating 75	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_PL_R75	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	PL	Rating 75	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_PT_R75	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	PT	Rating 75	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_RO_R75	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	RO	Rating 75	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_RU_R75	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	RU	Rating 75	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_SE_R75	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SE	Rating 75	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_SG_R75	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SG	Rating 75	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_SI_R75	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SI	Rating 75	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_SK_R75	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SK	Rating 75	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_TR_R75	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	TR	Rating 75	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMEC_ALL_0106_CT_AIRB_US_R75	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	US	Rating 75	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_x2_R75	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Other countries	Rating 75	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_x0_R76	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 76	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_AT_R76	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	AT	Rating 76	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_AU_R76	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	AU	Rating 76	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_BE_R76	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BE	Rating 76	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_BG_R76	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BG	Rating 76	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_BR_R76	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BR	Rating 76	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_CA_R76	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CA	Rating 76	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_CH_R76	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CH	Rating 76	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_CN_R76	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CN	Rating 76	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_CY_R76	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CY	Rating 76	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_CZ_R76	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CZ	Rating 76	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_DE_R76	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	DE	Rating 76	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_DK_R76	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	DK	Rating 76	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_EE_R76	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	EE	Rating 76	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_ES_R76	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	ES	Rating 76	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_FI_R76	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	FI	Rating 76	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_FR_R76	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	FR	Rating 76	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_GB_R76	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	GB	Rating 76	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_GR_R76	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	GR	Rating 76	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_HK_R76	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HK	Rating 76	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMEC_ALL_0106_CT_AIRB_HR_R76	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HR	Rating 76	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_HU_R76	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HU	Rating 76	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_IE_R76	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IE	Rating 76	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_IL_R76	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IL	Rating 76	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_IT_R76	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IT	Rating 76	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_JP_R76	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	JP	Rating 76	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_KR_R76	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	KR	Rating 76	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_LT_R76	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LT	Rating 76	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_LU_R76	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LU	Rating 76	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_LV_R76	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LV	Rating 76	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_MT_R76	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	MT	Rating 76	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_NL_R76	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	NL	Rating 76	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_NO_R76	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	NO	Rating 76	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_PL_R76	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	PL	Rating 76	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_PT_R76	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	PT	Rating 76	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_RO_R76	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	RO	Rating 76	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_RU_R76	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	RU	Rating 76	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_SE_R76	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SE	Rating 76	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_SG_R76	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SG	Rating 76	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_SI_R76	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SI	Rating 76	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_SK_R76	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SK	Rating 76	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_TR_R76	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	TR	Rating 76	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMEC_ALL_0106_CT_AIRB_US_R76	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	US	Rating 76	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_x2_R76	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Other countries	Rating 76	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_x0_R77	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 77	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_AT_R77	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	AT	Rating 77	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_AU_R77	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	AU	Rating 77	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_BE_R77	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BE	Rating 77	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_BG_R77	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BG	Rating 77	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_BR_R77	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BR	Rating 77	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_CA_R77	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CA	Rating 77	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_CH_R77	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CH	Rating 77	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_CN_R77	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CN	Rating 77	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_CY_R77	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CY	Rating 77	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_CZ_R77	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CZ	Rating 77	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_DE_R77	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	DE	Rating 77	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_DK_R77	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	DK	Rating 77	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_EE_R77	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	EE	Rating 77	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_ES_R77	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	ES	Rating 77	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_FI_R77	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	FI	Rating 77	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_FR_R77	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	FR	Rating 77	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_GB_R77	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	GB	Rating 77	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_GR_R77	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	GR	Rating 77	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_HK_R77	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HK	Rating 77	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMEC_ALL_0106_CT_AIRB_HR_R77	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HR	Rating 77	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_HU_R77	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HU	Rating 77	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_IE_R77	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IE	Rating 77	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_IL_R77	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IL	Rating 77	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_IT_R77	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IT	Rating 77	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_JP_R77	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	JP	Rating 77	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_KR_R77	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	KR	Rating 77	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_LT_R77	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LT	Rating 77	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_LU_R77	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LU	Rating 77	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_LV_R77	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LV	Rating 77	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_MT_R77	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	MT	Rating 77	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_NL_R77	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	NL	Rating 77	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_NO_R77	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	NO	Rating 77	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_PL_R77	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	PL	Rating 77	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_PT_R77	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	PT	Rating 77	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_RO_R77	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	RO	Rating 77	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_RU_R77	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	RU	Rating 77	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_SE_R77	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SE	Rating 77	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_SG_R77	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SG	Rating 77	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_SI_R77	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SI	Rating 77	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_SK_R77	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SK	Rating 77	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_TR_R77	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	TR	Rating 77	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMEC_ALL_0106_CT_AIRB_US_R77	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	US	Rating 77	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_x2_R77	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Other countries	Rating 77	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_x0_R78	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 78	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_AT_R78	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	AT	Rating 78	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_AU_R78	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	AU	Rating 78	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_BE_R78	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BE	Rating 78	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_BG_R78	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BG	Rating 78	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_BR_R78	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BR	Rating 78	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_CA_R78	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CA	Rating 78	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_CH_R78	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CH	Rating 78	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_CN_R78	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CN	Rating 78	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_CY_R78	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CY	Rating 78	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_CZ_R78	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CZ	Rating 78	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_DE_R78	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	DE	Rating 78	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_DK_R78	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	DK	Rating 78	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_EE_R78	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	EE	Rating 78	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_ES_R78	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	ES	Rating 78	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_FI_R78	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	FI	Rating 78	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_FR_R78	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	FR	Rating 78	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_GB_R78	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	GB	Rating 78	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_GR_R78	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	GR	Rating 78	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_HK_R78	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HK	Rating 78	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMEC_ALL_0106_CT_AIRB_HR_R78	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HR	Rating 78	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_HU_R78	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HU	Rating 78	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_IE_R78	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IE	Rating 78	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_IL_R78	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IL	Rating 78	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_IT_R78	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IT	Rating 78	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_JP_R78	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	JP	Rating 78	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_KR_R78	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	KR	Rating 78	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_LT_R78	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LT	Rating 78	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_LU_R78	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LU	Rating 78	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_LV_R78	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LV	Rating 78	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_MT_R78	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	MT	Rating 78	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_NL_R78	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	NL	Rating 78	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_NO_R78	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	NO	Rating 78	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_PL_R78	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	PL	Rating 78	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_PT_R78	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	PT	Rating 78	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_RO_R78	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	RO	Rating 78	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_RU_R78	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	RU	Rating 78	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_SE_R78	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SE	Rating 78	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_SG_R78	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SG	Rating 78	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_SI_R78	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SI	Rating 78	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_SK_R78	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SK	Rating 78	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_TR_R78	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	TR	Rating 78	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMEC_ALL_0106_CT_AIRB_US_R78	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	US	Rating 78	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_x2_R78	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Other countries	Rating 78	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_x0_R79	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 79	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_AT_R79	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	AT	Rating 79	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_AU_R79	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	AU	Rating 79	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_BE_R79	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BE	Rating 79	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_BG_R79	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BG	Rating 79	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_BR_R79	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BR	Rating 79	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_CA_R79	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CA	Rating 79	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_CH_R79	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CH	Rating 79	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_CN_R79	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CN	Rating 79	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_CY_R79	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CY	Rating 79	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_CZ_R79	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CZ	Rating 79	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_DE_R79	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	DE	Rating 79	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_DK_R79	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	DK	Rating 79	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_EE_R79	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	EE	Rating 79	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_ES_R79	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	ES	Rating 79	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_FI_R79	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	FI	Rating 79	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_FR_R79	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	FR	Rating 79	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_GB_R79	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	GB	Rating 79	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_GR_R79	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	GR	Rating 79	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_HK_R79	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HK	Rating 79	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMEC_ALL_0106_CT_AIRB_HR_R79	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HR	Rating 79	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_HU_R79	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HU	Rating 79	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_IE_R79	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IE	Rating 79	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_IL_R79	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IL	Rating 79	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_IT_R79	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IT	Rating 79	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_JP_R79	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	JP	Rating 79	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_KR_R79	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	KR	Rating 79	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_LT_R79	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LT	Rating 79	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_LU_R79	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LU	Rating 79	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_LV_R79	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LV	Rating 79	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_MT_R79	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	MT	Rating 79	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_NL_R79	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	NL	Rating 79	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_NO_R79	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	NO	Rating 79	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_PL_R79	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	PL	Rating 79	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_PT_R79	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	PT	Rating 79	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_RO_R79	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	RO	Rating 79	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_RU_R79	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	RU	Rating 79	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_SE_R79	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SE	Rating 79	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_SG_R79	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SG	Rating 79	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_SI_R79	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SI	Rating 79	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_SK_R79	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SK	Rating 79	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_TR_R79	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	TR	Rating 79	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMEC_ALL_0106_CT_AIRB_US_R79	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	US	Rating 79	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_x2_R79	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Other countries	Rating 79	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_x0_R80	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 80	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_AT_R80	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	AT	Rating 80	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_AU_R80	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	AU	Rating 80	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_BE_R80	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BE	Rating 80	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_BG_R80	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BG	Rating 80	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_BR_R80	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BR	Rating 80	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_CA_R80	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CA	Rating 80	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_CH_R80	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CH	Rating 80	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_CN_R80	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CN	Rating 80	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_CY_R80	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CY	Rating 80	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_CZ_R80	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CZ	Rating 80	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_DE_R80	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	DE	Rating 80	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_DK_R80	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	DK	Rating 80	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_EE_R80	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	EE	Rating 80	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_ES_R80	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	ES	Rating 80	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_FI_R80	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	FI	Rating 80	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_FR_R80	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	FR	Rating 80	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_GB_R80	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	GB	Rating 80	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_GR_R80	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	GR	Rating 80	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_HK_R80	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HK	Rating 80	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMEC_ALL_0106_CT_AIRB_HR_R80	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HR	Rating 80	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_HU_R80	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HU	Rating 80	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_IE_R80	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IE	Rating 80	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_IL_R80	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IL	Rating 80	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_IT_R80	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IT	Rating 80	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_JP_R80	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	JP	Rating 80	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_KR_R80	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	KR	Rating 80	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_LT_R80	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LT	Rating 80	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_LU_R80	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LU	Rating 80	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_LV_R80	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LV	Rating 80	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_MT_R80	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	MT	Rating 80	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_NL_R80	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	NL	Rating 80	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_NO_R80	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	NO	Rating 80	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_PL_R80	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	PL	Rating 80	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_PT_R80	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	PT	Rating 80	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_RO_R80	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	RO	Rating 80	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_RU_R80	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	RU	Rating 80	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_SE_R80	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SE	Rating 80	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_SG_R80	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SG	Rating 80	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_SI_R80	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SI	Rating 80	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_SK_R80	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SK	Rating 80	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_TR_R80	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	TR	Rating 80	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMEC_ALL_0106_CT_AIRB_US_R80	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	US	Rating 80	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_x2_R80	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Other countries	Rating 80	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_x0_R81	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 81	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_AT_R81	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	AT	Rating 81	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_AU_R81	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	AU	Rating 81	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_BE_R81	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BE	Rating 81	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_BG_R81	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BG	Rating 81	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_BR_R81	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BR	Rating 81	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_CA_R81	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CA	Rating 81	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_CH_R81	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CH	Rating 81	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_CN_R81	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CN	Rating 81	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_CY_R81	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CY	Rating 81	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_CZ_R81	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CZ	Rating 81	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_DE_R81	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	DE	Rating 81	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_DK_R81	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	DK	Rating 81	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_EE_R81	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	EE	Rating 81	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_ES_R81	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	ES	Rating 81	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_FI_R81	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	FI	Rating 81	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_FR_R81	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	FR	Rating 81	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_GB_R81	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	GB	Rating 81	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_GR_R81	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	GR	Rating 81	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_HK_R81	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HK	Rating 81	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMEC_ALL_0106_CT_AIRB_HR_R81	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HR	Rating 81	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_HU_R81	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HU	Rating 81	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_IE_R81	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IE	Rating 81	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_IL_R81	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IL	Rating 81	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_IT_R81	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IT	Rating 81	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_JP_R81	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	JP	Rating 81	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_KR_R81	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	KR	Rating 81	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_LT_R81	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LT	Rating 81	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_LU_R81	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LU	Rating 81	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_LV_R81	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LV	Rating 81	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_MT_R81	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	MT	Rating 81	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_NL_R81	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	NL	Rating 81	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_NO_R81	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	NO	Rating 81	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_PL_R81	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	PL	Rating 81	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_PT_R81	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	PT	Rating 81	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_RO_R81	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	RO	Rating 81	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_RU_R81	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	RU	Rating 81	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_SE_R81	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SE	Rating 81	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_SG_R81	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SG	Rating 81	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_SI_R81	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SI	Rating 81	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_SK_R81	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SK	Rating 81	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_TR_R81	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	TR	Rating 81	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMEC_ALL_0106_CT_AIRB_US_R81	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	US	Rating 81	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_x2_R81	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Other countries	Rating 81	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_x0_R82	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 82	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_AT_R82	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	AT	Rating 82	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_AU_R82	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	AU	Rating 82	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_BE_R82	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BE	Rating 82	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_BG_R82	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BG	Rating 82	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_BR_R82	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BR	Rating 82	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_CA_R82	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CA	Rating 82	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_CH_R82	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CH	Rating 82	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_CN_R82	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CN	Rating 82	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_CY_R82	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CY	Rating 82	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_CZ_R82	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CZ	Rating 82	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_DE_R82	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	DE	Rating 82	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_DK_R82	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	DK	Rating 82	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_EE_R82	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	EE	Rating 82	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_ES_R82	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	ES	Rating 82	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_FI_R82	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	FI	Rating 82	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_FR_R82	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	FR	Rating 82	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_GB_R82	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	GB	Rating 82	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_GR_R82	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	GR	Rating 82	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_HK_R82	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HK	Rating 82	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMEC_ALL_0106_CT_AIRB_HR_R82	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HR	Rating 82	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_HU_R82	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HU	Rating 82	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_IE_R82	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IE	Rating 82	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_IL_R82	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IL	Rating 82	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_IT_R82	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IT	Rating 82	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_JP_R82	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	JP	Rating 82	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_KR_R82	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	KR	Rating 82	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_LT_R82	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LT	Rating 82	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_LU_R82	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LU	Rating 82	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_LV_R82	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LV	Rating 82	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_MT_R82	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	MT	Rating 82	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_NL_R82	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	NL	Rating 82	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_NO_R82	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	NO	Rating 82	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_PL_R82	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	PL	Rating 82	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_PT_R82	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	PT	Rating 82	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_RO_R82	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	RO	Rating 82	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_RU_R82	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	RU	Rating 82	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_SE_R82	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SE	Rating 82	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_SG_R82	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SG	Rating 82	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_SI_R82	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SI	Rating 82	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_SK_R82	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SK	Rating 82	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_TR_R82	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	TR	Rating 82	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMEC_ALL_0106_CT_AIRB_US_R82	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	US	Rating 82	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_x2_R82	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Other countries	Rating 82	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_x0_R83	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 83	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_AT_R83	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	AT	Rating 83	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_AU_R83	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	AU	Rating 83	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_BE_R83	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BE	Rating 83	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_BG_R83	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BG	Rating 83	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_BR_R83	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BR	Rating 83	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_CA_R83	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CA	Rating 83	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_CH_R83	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CH	Rating 83	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_CN_R83	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CN	Rating 83	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_CY_R83	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CY	Rating 83	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_CZ_R83	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CZ	Rating 83	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_DE_R83	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	DE	Rating 83	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_DK_R83	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	DK	Rating 83	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_EE_R83	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	EE	Rating 83	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_ES_R83	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	ES	Rating 83	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_FI_R83	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	FI	Rating 83	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_FR_R83	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	FR	Rating 83	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_GB_R83	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	GB	Rating 83	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_GR_R83	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	GR	Rating 83	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_HK_R83	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HK	Rating 83	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMEC_ALL_0106_CT_AIRB_HR_R83	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HR	Rating 83	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_HU_R83	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HU	Rating 83	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_IE_R83	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IE	Rating 83	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_IL_R83	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IL	Rating 83	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_IT_R83	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IT	Rating 83	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_JP_R83	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	JP	Rating 83	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_KR_R83	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	KR	Rating 83	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_LT_R83	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LT	Rating 83	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_LU_R83	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LU	Rating 83	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_LV_R83	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LV	Rating 83	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_MT_R83	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	MT	Rating 83	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_NL_R83	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	NL	Rating 83	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_NO_R83	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	NO	Rating 83	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_PL_R83	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	PL	Rating 83	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_PT_R83	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	PT	Rating 83	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_RO_R83	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	RO	Rating 83	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_RU_R83	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	RU	Rating 83	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_SE_R83	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SE	Rating 83	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_SG_R83	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SG	Rating 83	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_SI_R83	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SI	Rating 83	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_SK_R83	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SK	Rating 83	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_TR_R83	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	TR	Rating 83	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMEC_ALL_0106_CT_AIRB_US_R83	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	US	Rating 83	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_x2_R83	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Other countries	Rating 83	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_x0_R84	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 84	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_AT_R84	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	AT	Rating 84	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_AU_R84	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	AU	Rating 84	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_BE_R84	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BE	Rating 84	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_BG_R84	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BG	Rating 84	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_BR_R84	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BR	Rating 84	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_CA_R84	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CA	Rating 84	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_CH_R84	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CH	Rating 84	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_CN_R84	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CN	Rating 84	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_CY_R84	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CY	Rating 84	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_CZ_R84	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CZ	Rating 84	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_DE_R84	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	DE	Rating 84	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_DK_R84	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	DK	Rating 84	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_EE_R84	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	EE	Rating 84	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_ES_R84	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	ES	Rating 84	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_FI_R84	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	FI	Rating 84	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_FR_R84	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	FR	Rating 84	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_GB_R84	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	GB	Rating 84	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_GR_R84	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	GR	Rating 84	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_HK_R84	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HK	Rating 84	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMEC_ALL_0106_CT_AIRB_HR_R84	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HR	Rating 84	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_HU_R84	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HU	Rating 84	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_IE_R84	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IE	Rating 84	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_IL_R84	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IL	Rating 84	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_IT_R84	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IT	Rating 84	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_JP_R84	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	JP	Rating 84	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_KR_R84	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	KR	Rating 84	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_LT_R84	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LT	Rating 84	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_LU_R84	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LU	Rating 84	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_LV_R84	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LV	Rating 84	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_MT_R84	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	MT	Rating 84	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_NL_R84	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	NL	Rating 84	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_NO_R84	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	NO	Rating 84	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_PL_R84	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	PL	Rating 84	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_PT_R84	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	PT	Rating 84	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_RO_R84	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	RO	Rating 84	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_RU_R84	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	RU	Rating 84	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_SE_R84	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SE	Rating 84	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_SG_R84	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SG	Rating 84	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_SI_R84	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SI	Rating 84	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_SK_R84	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SK	Rating 84	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_TR_R84	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	TR	Rating 84	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMEC_ALL_0106_CT_AIRB_US_R84	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	US	Rating 84	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_x2_R84	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Other countries	Rating 84	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_x0_R85	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 85	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_AT_R85	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	AT	Rating 85	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_AU_R85	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	AU	Rating 85	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_BE_R85	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BE	Rating 85	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_BG_R85	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BG	Rating 85	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_BR_R85	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BR	Rating 85	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_CA_R85	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CA	Rating 85	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_CH_R85	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CH	Rating 85	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_CN_R85	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CN	Rating 85	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_CY_R85	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CY	Rating 85	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_CZ_R85	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CZ	Rating 85	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_DE_R85	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	DE	Rating 85	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_DK_R85	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	DK	Rating 85	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_EE_R85	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	EE	Rating 85	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_ES_R85	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	ES	Rating 85	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_FI_R85	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	FI	Rating 85	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_FR_R85	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	FR	Rating 85	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_GB_R85	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	GB	Rating 85	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_GR_R85	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	GR	Rating 85	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_HK_R85	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HK	Rating 85	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMEC_ALL_0106_CT_AIRB_HR_R85	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HR	Rating 85	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_HU_R85	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HU	Rating 85	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_IE_R85	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IE	Rating 85	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_IL_R85	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IL	Rating 85	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_IT_R85	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IT	Rating 85	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_JP_R85	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	JP	Rating 85	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_KR_R85	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	KR	Rating 85	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_LT_R85	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LT	Rating 85	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_LU_R85	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LU	Rating 85	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_LV_R85	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LV	Rating 85	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_MT_R85	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	MT	Rating 85	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_NL_R85	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	NL	Rating 85	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_NO_R85	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	NO	Rating 85	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_PL_R85	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	PL	Rating 85	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_PT_R85	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	PT	Rating 85	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_RO_R85	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	RO	Rating 85	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_RU_R85	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	RU	Rating 85	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_SE_R85	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SE	Rating 85	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_SG_R85	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SG	Rating 85	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_SI_R85	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SI	Rating 85	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_SK_R85	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SK	Rating 85	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_TR_R85	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	TR	Rating 85	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMEC_ALL_0106_CT_AIRB_US_R85	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	US	Rating 85	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_x2_R85	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Other countries	Rating 85	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_x0_R86	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 86	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_AT_R86	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	AT	Rating 86	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_AU_R86	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	AU	Rating 86	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_BE_R86	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BE	Rating 86	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_BG_R86	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BG	Rating 86	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_BR_R86	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BR	Rating 86	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_CA_R86	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CA	Rating 86	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_CH_R86	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CH	Rating 86	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_CN_R86	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CN	Rating 86	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_CY_R86	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CY	Rating 86	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_CZ_R86	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CZ	Rating 86	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_DE_R86	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	DE	Rating 86	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_DK_R86	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	DK	Rating 86	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_EE_R86	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	EE	Rating 86	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_ES_R86	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	ES	Rating 86	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_FI_R86	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	FI	Rating 86	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_FR_R86	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	FR	Rating 86	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_GB_R86	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	GB	Rating 86	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_GR_R86	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	GR	Rating 86	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_HK_R86	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HK	Rating 86	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMEC_ALL_0106_CT_AIRB_HR_R86	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HR	Rating 86	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_HU_R86	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HU	Rating 86	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_IE_R86	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IE	Rating 86	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_IL_R86	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IL	Rating 86	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_IT_R86	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IT	Rating 86	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_JP_R86	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	JP	Rating 86	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_KR_R86	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	KR	Rating 86	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_LT_R86	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LT	Rating 86	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_LU_R86	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LU	Rating 86	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_LV_R86	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LV	Rating 86	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_MT_R86	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	MT	Rating 86	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_NL_R86	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	NL	Rating 86	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_NO_R86	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	NO	Rating 86	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_PL_R86	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	PL	Rating 86	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_PT_R86	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	PT	Rating 86	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_RO_R86	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	RO	Rating 86	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_RU_R86	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	RU	Rating 86	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_SE_R86	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SE	Rating 86	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_SG_R86	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SG	Rating 86	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_SI_R86	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SI	Rating 86	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_SK_R86	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SK	Rating 86	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_TR_R86	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	TR	Rating 86	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMEC_ALL_0106_CT_AIRB_US_R86	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	US	Rating 86	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_x2_R86	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Other countries	Rating 86	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_x0_R87	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 87	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_AT_R87	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	AT	Rating 87	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_AU_R87	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	AU	Rating 87	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_BE_R87	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BE	Rating 87	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_BG_R87	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BG	Rating 87	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_BR_R87	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BR	Rating 87	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_CA_R87	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CA	Rating 87	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_CH_R87	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CH	Rating 87	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_CN_R87	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CN	Rating 87	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_CY_R87	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CY	Rating 87	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_CZ_R87	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CZ	Rating 87	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_DE_R87	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	DE	Rating 87	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_DK_R87	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	DK	Rating 87	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_EE_R87	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	EE	Rating 87	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_ES_R87	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	ES	Rating 87	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_FI_R87	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	FI	Rating 87	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_FR_R87	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	FR	Rating 87	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_GB_R87	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	GB	Rating 87	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_GR_R87	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	GR	Rating 87	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_HK_R87	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HK	Rating 87	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMEC_ALL_0106_CT_AIRB_HR_R87	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HR	Rating 87	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_HU_R87	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HU	Rating 87	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_IE_R87	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IE	Rating 87	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_IL_R87	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IL	Rating 87	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_IT_R87	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IT	Rating 87	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_JP_R87	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	JP	Rating 87	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_KR_R87	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	KR	Rating 87	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_LT_R87	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LT	Rating 87	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_LU_R87	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LU	Rating 87	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_LV_R87	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LV	Rating 87	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_MT_R87	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	MT	Rating 87	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_NL_R87	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	NL	Rating 87	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_NO_R87	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	NO	Rating 87	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_PL_R87	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	PL	Rating 87	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_PT_R87	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	PT	Rating 87	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_RO_R87	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	RO	Rating 87	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_RU_R87	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	RU	Rating 87	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_SE_R87	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SE	Rating 87	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_SG_R87	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SG	Rating 87	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_SI_R87	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SI	Rating 87	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_SK_R87	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SK	Rating 87	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_TR_R87	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	TR	Rating 87	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMEC_ALL_0106_CT_AIRB_US_R87	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	US	Rating 87	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_x2_R87	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Other countries	Rating 87	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_x0_R88	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 88	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_AT_R88	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	AT	Rating 88	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_AU_R88	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	AU	Rating 88	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_BE_R88	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BE	Rating 88	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_BG_R88	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BG	Rating 88	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_BR_R88	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BR	Rating 88	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_CA_R88	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CA	Rating 88	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_CH_R88	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CH	Rating 88	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_CN_R88	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CN	Rating 88	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_CY_R88	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CY	Rating 88	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_CZ_R88	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CZ	Rating 88	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_DE_R88	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	DE	Rating 88	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_DK_R88	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	DK	Rating 88	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_EE_R88	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	EE	Rating 88	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_ES_R88	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	ES	Rating 88	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_FI_R88	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	FI	Rating 88	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_FR_R88	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	FR	Rating 88	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_GB_R88	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	GB	Rating 88	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_GR_R88	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	GR	Rating 88	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_HK_R88	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HK	Rating 88	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMEC_ALL_0106_CT_AIRB_HR_R88	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HR	Rating 88	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_HU_R88	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HU	Rating 88	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_IE_R88	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IE	Rating 88	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_IL_R88	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IL	Rating 88	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_IT_R88	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IT	Rating 88	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_JP_R88	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	JP	Rating 88	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_KR_R88	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	KR	Rating 88	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_LT_R88	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LT	Rating 88	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_LU_R88	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LU	Rating 88	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_LV_R88	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LV	Rating 88	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_MT_R88	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	MT	Rating 88	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_NL_R88	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	NL	Rating 88	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_NO_R88	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	NO	Rating 88	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_PL_R88	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	PL	Rating 88	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_PT_R88	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	PT	Rating 88	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_RO_R88	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	RO	Rating 88	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_RU_R88	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	RU	Rating 88	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_SE_R88	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SE	Rating 88	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_SG_R88	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SG	Rating 88	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_SI_R88	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SI	Rating 88	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_SK_R88	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SK	Rating 88	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_TR_R88	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	TR	Rating 88	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMEC_ALL_0106_CT_AIRB_US_R88	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	US	Rating 88	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_x2_R88	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Other countries	Rating 88	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_x0_R89	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 89	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_AT_R89	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	AT	Rating 89	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_AU_R89	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	AU	Rating 89	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_BE_R89	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BE	Rating 89	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_BG_R89	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BG	Rating 89	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_BR_R89	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BR	Rating 89	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_CA_R89	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CA	Rating 89	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_CH_R89	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CH	Rating 89	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_CN_R89	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CN	Rating 89	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_CY_R89	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CY	Rating 89	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_CZ_R89	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CZ	Rating 89	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_DE_R89	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	DE	Rating 89	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_DK_R89	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	DK	Rating 89	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_EE_R89	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	EE	Rating 89	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_ES_R89	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	ES	Rating 89	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_FI_R89	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	FI	Rating 89	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_FR_R89	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	FR	Rating 89	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_GB_R89	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	GB	Rating 89	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_GR_R89	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	GR	Rating 89	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_HK_R89	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HK	Rating 89	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMEC_ALL_0106_CT_AIRB_HR_R89	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HR	Rating 89	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_HU_R89	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HU	Rating 89	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_IE_R89	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IE	Rating 89	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_IL_R89	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IL	Rating 89	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_IT_R89	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IT	Rating 89	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_JP_R89	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	JP	Rating 89	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_KR_R89	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	KR	Rating 89	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_LT_R89	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LT	Rating 89	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_LU_R89	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LU	Rating 89	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_LV_R89	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LV	Rating 89	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_MT_R89	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	MT	Rating 89	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_NL_R89	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	NL	Rating 89	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_NO_R89	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	NO	Rating 89	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_PL_R89	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	PL	Rating 89	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_PT_R89	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	PT	Rating 89	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_RO_R89	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	RO	Rating 89	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_RU_R89	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	RU	Rating 89	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_SE_R89	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SE	Rating 89	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_SG_R89	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SG	Rating 89	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_SI_R89	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SI	Rating 89	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_SK_R89	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SK	Rating 89	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_TR_R89	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	TR	Rating 89	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMEC_ALL_0106_CT_AIRB_US_R89	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	US	Rating 89	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_x2_R89	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Other countries	Rating 89	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_x0_R90	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 90	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_AT_R90	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	AT	Rating 90	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_AU_R90	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	AU	Rating 90	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_BE_R90	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BE	Rating 90	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_BG_R90	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BG	Rating 90	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_BR_R90	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BR	Rating 90	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_CA_R90	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CA	Rating 90	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_CH_R90	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CH	Rating 90	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_CN_R90	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CN	Rating 90	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_CY_R90	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CY	Rating 90	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_CZ_R90	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CZ	Rating 90	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_DE_R90	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	DE	Rating 90	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_DK_R90	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	DK	Rating 90	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_EE_R90	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	EE	Rating 90	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_ES_R90	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	ES	Rating 90	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_FI_R90	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	FI	Rating 90	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_FR_R90	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	FR	Rating 90	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_GB_R90	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	GB	Rating 90	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_GR_R90	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	GR	Rating 90	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_HK_R90	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HK	Rating 90	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMEC_ALL_0106_CT_AIRB_HR_R90	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HR	Rating 90	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_HU_R90	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HU	Rating 90	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_IE_R90	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IE	Rating 90	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_IL_R90	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IL	Rating 90	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_IT_R90	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IT	Rating 90	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_JP_R90	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	JP	Rating 90	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_KR_R90	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	KR	Rating 90	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_LT_R90	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LT	Rating 90	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_LU_R90	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LU	Rating 90	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_LV_R90	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LV	Rating 90	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_MT_R90	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	MT	Rating 90	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_NL_R90	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	NL	Rating 90	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_NO_R90	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	NO	Rating 90	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_PL_R90	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	PL	Rating 90	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_PT_R90	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	PT	Rating 90	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_RO_R90	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	RO	Rating 90	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_RU_R90	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	RU	Rating 90	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_SE_R90	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SE	Rating 90	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_SG_R90	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SG	Rating 90	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_SI_R90	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SI	Rating 90	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_SK_R90	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SK	Rating 90	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_TR_R90	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	TR	Rating 90	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMEC_ALL_0106_CT_AIRB_US_R90	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	US	Rating 90	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_x2_R90	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Other countries	Rating 90	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_x0_R91	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 91	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_AT_R91	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	AT	Rating 91	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_AU_R91	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	AU	Rating 91	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_BE_R91	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BE	Rating 91	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_BG_R91	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BG	Rating 91	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_BR_R91	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BR	Rating 91	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_CA_R91	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CA	Rating 91	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_CH_R91	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CH	Rating 91	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_CN_R91	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CN	Rating 91	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_CY_R91	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CY	Rating 91	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_CZ_R91	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CZ	Rating 91	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_DE_R91	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	DE	Rating 91	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_DK_R91	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	DK	Rating 91	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_EE_R91	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	EE	Rating 91	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_ES_R91	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	ES	Rating 91	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_FI_R91	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	FI	Rating 91	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_FR_R91	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	FR	Rating 91	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_GB_R91	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	GB	Rating 91	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_GR_R91	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	GR	Rating 91	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_HK_R91	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HK	Rating 91	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMEC_ALL_0106_CT_AIRB_HR_R91	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HR	Rating 91	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_HU_R91	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HU	Rating 91	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_IE_R91	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IE	Rating 91	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_IL_R91	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IL	Rating 91	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_IT_R91	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IT	Rating 91	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_JP_R91	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	JP	Rating 91	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_KR_R91	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	KR	Rating 91	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_LT_R91	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LT	Rating 91	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_LU_R91	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LU	Rating 91	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_LV_R91	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LV	Rating 91	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_MT_R91	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	MT	Rating 91	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_NL_R91	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	NL	Rating 91	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_NO_R91	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	NO	Rating 91	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_PL_R91	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	PL	Rating 91	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_PT_R91	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	PT	Rating 91	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_RO_R91	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	RO	Rating 91	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_RU_R91	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	RU	Rating 91	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_SE_R91	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SE	Rating 91	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_SG_R91	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SG	Rating 91	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_SI_R91	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SI	Rating 91	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_SK_R91	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SK	Rating 91	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_TR_R91	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	TR	Rating 91	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMEC_ALL_0106_CT_AIRB_US_R91	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	US	Rating 91	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_x2_R91	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Other countries	Rating 91	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_x0_R92	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 92	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_AT_R92	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	AT	Rating 92	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_AU_R92	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	AU	Rating 92	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_BE_R92	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BE	Rating 92	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_BG_R92	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BG	Rating 92	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_BR_R92	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BR	Rating 92	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_CA_R92	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CA	Rating 92	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_CH_R92	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CH	Rating 92	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_CN_R92	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CN	Rating 92	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_CY_R92	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CY	Rating 92	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_CZ_R92	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CZ	Rating 92	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_DE_R92	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	DE	Rating 92	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_DK_R92	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	DK	Rating 92	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_EE_R92	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	EE	Rating 92	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_ES_R92	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	ES	Rating 92	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_FI_R92	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	FI	Rating 92	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_FR_R92	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	FR	Rating 92	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_GB_R92	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	GB	Rating 92	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_GR_R92	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	GR	Rating 92	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_HK_R92	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HK	Rating 92	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMEC_ALL_0106_CT_AIRB_HR_R92	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HR	Rating 92	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_HU_R92	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HU	Rating 92	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_IE_R92	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IE	Rating 92	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_IL_R92	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IL	Rating 92	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_IT_R92	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IT	Rating 92	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_JP_R92	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	JP	Rating 92	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_KR_R92	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	KR	Rating 92	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_LT_R92	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LT	Rating 92	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_LU_R92	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LU	Rating 92	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_LV_R92	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LV	Rating 92	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_MT_R92	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	MT	Rating 92	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_NL_R92	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	NL	Rating 92	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_NO_R92	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	NO	Rating 92	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_PL_R92	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	PL	Rating 92	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_PT_R92	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	PT	Rating 92	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_RO_R92	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	RO	Rating 92	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_RU_R92	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	RU	Rating 92	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_SE_R92	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SE	Rating 92	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_SG_R92	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SG	Rating 92	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_SI_R92	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SI	Rating 92	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_SK_R92	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SK	Rating 92	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_TR_R92	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	TR	Rating 92	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMEC_ALL_0106_CT_AIRB_US_R92	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	US	Rating 92	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_x2_R92	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Other countries	Rating 92	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_x0_R93	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 93	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_AT_R93	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	AT	Rating 93	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_AU_R93	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	AU	Rating 93	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_BE_R93	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BE	Rating 93	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_BG_R93	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BG	Rating 93	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_BR_R93	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BR	Rating 93	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_CA_R93	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CA	Rating 93	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_CH_R93	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CH	Rating 93	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_CN_R93	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CN	Rating 93	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_CY_R93	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CY	Rating 93	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_CZ_R93	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CZ	Rating 93	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_DE_R93	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	DE	Rating 93	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_DK_R93	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	DK	Rating 93	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_EE_R93	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	EE	Rating 93	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_ES_R93	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	ES	Rating 93	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_FI_R93	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	FI	Rating 93	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_FR_R93	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	FR	Rating 93	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_GB_R93	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	GB	Rating 93	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_GR_R93	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	GR	Rating 93	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_HK_R93	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HK	Rating 93	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMEC_ALL_0106_CT_AIRB_HR_R93	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HR	Rating 93	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_HU_R93	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HU	Rating 93	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_IE_R93	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IE	Rating 93	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_IL_R93	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IL	Rating 93	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_IT_R93	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IT	Rating 93	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_JP_R93	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	JP	Rating 93	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_KR_R93	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	KR	Rating 93	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_LT_R93	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LT	Rating 93	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_LU_R93	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LU	Rating 93	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_LV_R93	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LV	Rating 93	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_MT_R93	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	MT	Rating 93	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_NL_R93	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	NL	Rating 93	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_NO_R93	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	NO	Rating 93	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_PL_R93	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	PL	Rating 93	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_PT_R93	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	PT	Rating 93	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_RO_R93	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	RO	Rating 93	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_RU_R93	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	RU	Rating 93	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_SE_R93	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SE	Rating 93	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_SG_R93	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SG	Rating 93	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_SI_R93	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SI	Rating 93	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_SK_R93	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SK	Rating 93	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_TR_R93	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	TR	Rating 93	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMEC_ALL_0106_CT_AIRB_US_R93	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	US	Rating 93	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_x2_R93	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Other countries	Rating 93	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_x0_R94	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 94	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_AT_R94	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	AT	Rating 94	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_AU_R94	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	AU	Rating 94	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_BE_R94	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BE	Rating 94	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_BG_R94	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BG	Rating 94	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_BR_R94	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BR	Rating 94	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_CA_R94	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CA	Rating 94	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_CH_R94	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CH	Rating 94	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_CN_R94	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CN	Rating 94	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_CY_R94	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CY	Rating 94	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_CZ_R94	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CZ	Rating 94	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_DE_R94	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	DE	Rating 94	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_DK_R94	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	DK	Rating 94	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_EE_R94	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	EE	Rating 94	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_ES_R94	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	ES	Rating 94	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_FI_R94	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	FI	Rating 94	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_FR_R94	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	FR	Rating 94	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_GB_R94	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	GB	Rating 94	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_GR_R94	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	GR	Rating 94	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_HK_R94	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HK	Rating 94	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMEC_ALL_0106_CT_AIRB_HR_R94	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HR	Rating 94	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_HU_R94	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HU	Rating 94	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_IE_R94	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IE	Rating 94	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_IL_R94	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IL	Rating 94	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_IT_R94	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IT	Rating 94	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_JP_R94	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	JP	Rating 94	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_KR_R94	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	KR	Rating 94	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_LT_R94	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LT	Rating 94	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_LU_R94	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LU	Rating 94	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_LV_R94	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LV	Rating 94	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_MT_R94	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	MT	Rating 94	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_NL_R94	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	NL	Rating 94	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_NO_R94	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	NO	Rating 94	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_PL_R94	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	PL	Rating 94	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_PT_R94	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	PT	Rating 94	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_RO_R94	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	RO	Rating 94	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_RU_R94	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	RU	Rating 94	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_SE_R94	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SE	Rating 94	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_SG_R94	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SG	Rating 94	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_SI_R94	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SI	Rating 94	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_SK_R94	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SK	Rating 94	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_TR_R94	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	TR	Rating 94	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMEC_ALL_0106_CT_AIRB_US_R94	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	US	Rating 94	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_x2_R94	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Other countries	Rating 94	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_x0_R95	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 95	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_AT_R95	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	AT	Rating 95	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_AU_R95	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	AU	Rating 95	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_BE_R95	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BE	Rating 95	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_BG_R95	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BG	Rating 95	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_BR_R95	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BR	Rating 95	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_CA_R95	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CA	Rating 95	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_CH_R95	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CH	Rating 95	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_CN_R95	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CN	Rating 95	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_CY_R95	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CY	Rating 95	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_CZ_R95	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CZ	Rating 95	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_DE_R95	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	DE	Rating 95	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_DK_R95	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	DK	Rating 95	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_EE_R95	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	EE	Rating 95	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_ES_R95	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	ES	Rating 95	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_FI_R95	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	FI	Rating 95	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_FR_R95	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	FR	Rating 95	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_GB_R95	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	GB	Rating 95	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_GR_R95	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	GR	Rating 95	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_HK_R95	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HK	Rating 95	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMEC_ALL_0106_CT_AIRB_HR_R95	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HR	Rating 95	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_HU_R95	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HU	Rating 95	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_IE_R95	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IE	Rating 95	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_IL_R95	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IL	Rating 95	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_IT_R95	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IT	Rating 95	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_JP_R95	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	JP	Rating 95	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_KR_R95	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	KR	Rating 95	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_LT_R95	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LT	Rating 95	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_LU_R95	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LU	Rating 95	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_LV_R95	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LV	Rating 95	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_MT_R95	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	MT	Rating 95	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_NL_R95	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	NL	Rating 95	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_NO_R95	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	NO	Rating 95	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_PL_R95	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	PL	Rating 95	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_PT_R95	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	PT	Rating 95	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_RO_R95	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	RO	Rating 95	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_RU_R95	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	RU	Rating 95	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_SE_R95	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SE	Rating 95	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_SG_R95	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SG	Rating 95	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_SI_R95	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SI	Rating 95	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_SK_R95	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SK	Rating 95	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_TR_R95	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	TR	Rating 95	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMEC_ALL_0106_CT_AIRB_US_R95	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	US	Rating 95	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_x2_R95	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Other countries	Rating 95	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_x0_R96	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 96	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_AT_R96	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	AT	Rating 96	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_AU_R96	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	AU	Rating 96	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_BE_R96	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BE	Rating 96	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_BG_R96	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BG	Rating 96	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_BR_R96	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BR	Rating 96	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_CA_R96	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CA	Rating 96	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_CH_R96	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CH	Rating 96	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_CN_R96	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CN	Rating 96	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_CY_R96	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CY	Rating 96	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_CZ_R96	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CZ	Rating 96	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_DE_R96	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	DE	Rating 96	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_DK_R96	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	DK	Rating 96	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_EE_R96	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	EE	Rating 96	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_ES_R96	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	ES	Rating 96	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_FI_R96	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	FI	Rating 96	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_FR_R96	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	FR	Rating 96	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_GB_R96	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	GB	Rating 96	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_GR_R96	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	GR	Rating 96	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_HK_R96	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HK	Rating 96	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMEC_ALL_0106_CT_AIRB_HR_R96	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HR	Rating 96	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_HU_R96	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HU	Rating 96	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_IE_R96	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IE	Rating 96	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_IL_R96	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IL	Rating 96	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_IT_R96	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IT	Rating 96	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_JP_R96	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	JP	Rating 96	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_KR_R96	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	KR	Rating 96	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_LT_R96	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LT	Rating 96	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_LU_R96	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LU	Rating 96	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_LV_R96	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LV	Rating 96	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_MT_R96	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	MT	Rating 96	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_NL_R96	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	NL	Rating 96	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_NO_R96	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	NO	Rating 96	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_PL_R96	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	PL	Rating 96	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_PT_R96	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	PT	Rating 96	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_RO_R96	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	RO	Rating 96	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_RU_R96	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	RU	Rating 96	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_SE_R96	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SE	Rating 96	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_SG_R96	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SG	Rating 96	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_SI_R96	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SI	Rating 96	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_SK_R96	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SK	Rating 96	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_TR_R96	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	TR	Rating 96	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMEC_ALL_0106_CT_AIRB_US_R96	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	US	Rating 96	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_x2_R96	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Other countries	Rating 96	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_x0_R97	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 97	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_AT_R97	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	AT	Rating 97	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_AU_R97	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	AU	Rating 97	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_BE_R97	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BE	Rating 97	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_BG_R97	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BG	Rating 97	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_BR_R97	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BR	Rating 97	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_CA_R97	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CA	Rating 97	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_CH_R97	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CH	Rating 97	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_CN_R97	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CN	Rating 97	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_CY_R97	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CY	Rating 97	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_CZ_R97	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CZ	Rating 97	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_DE_R97	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	DE	Rating 97	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_DK_R97	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	DK	Rating 97	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_EE_R97	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	EE	Rating 97	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_ES_R97	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	ES	Rating 97	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_FI_R97	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	FI	Rating 97	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_FR_R97	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	FR	Rating 97	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_GB_R97	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	GB	Rating 97	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_GR_R97	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	GR	Rating 97	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_HK_R97	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HK	Rating 97	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMEC_ALL_0106_CT_AIRB_HR_R97	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HR	Rating 97	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_HU_R97	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HU	Rating 97	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_IE_R97	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IE	Rating 97	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_IL_R97	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IL	Rating 97	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_IT_R97	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IT	Rating 97	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_JP_R97	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	JP	Rating 97	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_KR_R97	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	KR	Rating 97	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_LT_R97	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LT	Rating 97	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_LU_R97	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LU	Rating 97	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_LV_R97	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LV	Rating 97	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_MT_R97	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	MT	Rating 97	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_NL_R97	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	NL	Rating 97	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_NO_R97	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	NO	Rating 97	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_PL_R97	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	PL	Rating 97	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_PT_R97	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	PT	Rating 97	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_RO_R97	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	RO	Rating 97	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_RU_R97	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	RU	Rating 97	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_SE_R97	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SE	Rating 97	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_SG_R97	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SG	Rating 97	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_SI_R97	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SI	Rating 97	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_SK_R97	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SK	Rating 97	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_TR_R97	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	TR	Rating 97	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMEC_ALL_0106_CT_AIRB_US_R97	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	US	Rating 97	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_x2_R97	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Other countries	Rating 97	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_x0_R98	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 98	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_AT_R98	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	AT	Rating 98	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_AU_R98	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	AU	Rating 98	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_BE_R98	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BE	Rating 98	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_BG_R98	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BG	Rating 98	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_BR_R98	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BR	Rating 98	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_CA_R98	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CA	Rating 98	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_CH_R98	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CH	Rating 98	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_CN_R98	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CN	Rating 98	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_CY_R98	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CY	Rating 98	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_CZ_R98	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CZ	Rating 98	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_DE_R98	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	DE	Rating 98	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_DK_R98	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	DK	Rating 98	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_EE_R98	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	EE	Rating 98	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_ES_R98	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	ES	Rating 98	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_FI_R98	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	FI	Rating 98	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_FR_R98	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	FR	Rating 98	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_GB_R98	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	GB	Rating 98	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_GR_R98	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	GR	Rating 98	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_HK_R98	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HK	Rating 98	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMEC_ALL_0106_CT_AIRB_HR_R98	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HR	Rating 98	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_HU_R98	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HU	Rating 98	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_IE_R98	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IE	Rating 98	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_IL_R98	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IL	Rating 98	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_IT_R98	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IT	Rating 98	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_JP_R98	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	JP	Rating 98	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_KR_R98	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	KR	Rating 98	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_LT_R98	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LT	Rating 98	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_LU_R98	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LU	Rating 98	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_LV_R98	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LV	Rating 98	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_MT_R98	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	MT	Rating 98	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_NL_R98	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	NL	Rating 98	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_NO_R98	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	NO	Rating 98	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_PL_R98	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	PL	Rating 98	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_PT_R98	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	PT	Rating 98	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_RO_R98	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	RO	Rating 98	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_RU_R98	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	RU	Rating 98	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_SE_R98	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SE	Rating 98	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_SG_R98	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SG	Rating 98	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_SI_R98	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SI	Rating 98	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_SK_R98	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SK	Rating 98	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_TR_R98	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	TR	Rating 98	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMEC_ALL_0106_CT_AIRB_US_R98	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	US	Rating 98	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_x2_R98	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Other countries	Rating 98	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_x0_R99	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 99	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_AT_R99	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	AT	Rating 99	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_AU_R99	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	AU	Rating 99	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_BE_R99	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BE	Rating 99	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_BG_R99	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BG	Rating 99	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_BR_R99	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BR	Rating 99	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_CA_R99	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CA	Rating 99	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_CH_R99	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CH	Rating 99	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_CN_R99	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CN	Rating 99	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_CY_R99	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CY	Rating 99	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_CZ_R99	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CZ	Rating 99	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_DE_R99	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	DE	Rating 99	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_DK_R99	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	DK	Rating 99	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_EE_R99	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	EE	Rating 99	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_ES_R99	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	ES	Rating 99	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_FI_R99	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	FI	Rating 99	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_FR_R99	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	FR	Rating 99	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_GB_R99	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	GB	Rating 99	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_GR_R99	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	GR	Rating 99	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_HK_R99	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HK	Rating 99	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMEC_ALL_0106_CT_AIRB_HR_R99	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HR	Rating 99	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_HU_R99	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HU	Rating 99	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_IE_R99	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IE	Rating 99	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_IL_R99	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IL	Rating 99	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_IT_R99	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IT	Rating 99	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_JP_R99	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	JP	Rating 99	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_KR_R99	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	KR	Rating 99	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_LT_R99	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LT	Rating 99	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_LU_R99	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LU	Rating 99	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_LV_R99	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LV	Rating 99	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_MT_R99	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	MT	Rating 99	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_NL_R99	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	NL	Rating 99	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_NO_R99	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	NO	Rating 99	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_PL_R99	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	PL	Rating 99	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_PT_R99	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	PT	Rating 99	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_RO_R99	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	RO	Rating 99	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_RU_R99	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	RU	Rating 99	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_SE_R99	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SE	Rating 99	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_SG_R99	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SG	Rating 99	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_SI_R99	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SI	Rating 99	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_SK_R99	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SK	Rating 99	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_TR_R99	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	TR	Rating 99	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMEC_ALL_0106_CT_AIRB_US_R99	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	US	Rating 99	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_AIRB_x2_R99	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Other countries	Rating 99	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_x0_R01	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 1	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_AT_R01	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	AT	Rating 1	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_AU_R01	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	AU	Rating 1	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_BE_R01	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BE	Rating 1	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_BG_R01	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BG	Rating 1	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_BR_R01	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BR	Rating 1	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_CA_R01	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CA	Rating 1	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_CH_R01	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CH	Rating 1	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_CN_R01	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CN	Rating 1	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_CY_R01	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CY	Rating 1	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_CZ_R01	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CZ	Rating 1	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_DE_R01	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	DE	Rating 1	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_DK_R01	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	DK	Rating 1	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_EE_R01	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	EE	Rating 1	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_ES_R01	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	ES	Rating 1	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_FI_R01	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	FI	Rating 1	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_FR_R01	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	FR	Rating 1	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_GB_R01	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	GB	Rating 1	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_GR_R01	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	GR	Rating 1	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_HK_R01	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HK	Rating 1	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMER_ALL_0106_CT_AIRB_HR_R01	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HR	Rating 1	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_HU_R01	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HU	Rating 1	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_IE_R01	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IE	Rating 1	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_IL_R01	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IL	Rating 1	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_IT_R01	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IT	Rating 1	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_JP_R01	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	JP	Rating 1	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_KR_R01	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	KR	Rating 1	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_LT_R01	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LT	Rating 1	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_LU_R01	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LU	Rating 1	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_LV_R01	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LV	Rating 1	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_MT_R01	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	MT	Rating 1	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_NL_R01	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	NL	Rating 1	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_NO_R01	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	NO	Rating 1	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_PL_R01	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	PL	Rating 1	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_PT_R01	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	PT	Rating 1	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_RO_R01	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	RO	Rating 1	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_RU_R01	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	RU	Rating 1	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_SE_R01	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SE	Rating 1	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_SG_R01	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SG	Rating 1	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_SI_R01	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SI	Rating 1	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_SK_R01	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SK	Rating 1	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_TR_R01	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	TR	Rating 1	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMER_ALL_0106_CT_AIRB_US_R01	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	US	Rating 1	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_x2_R01	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Other countries	Rating 1	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_x0_R02	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 2	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_AT_R02	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	AT	Rating 2	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_AU_R02	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	AU	Rating 2	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_BE_R02	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BE	Rating 2	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_BG_R02	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BG	Rating 2	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_BR_R02	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BR	Rating 2	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_CA_R02	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CA	Rating 2	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_CH_R02	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CH	Rating 2	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_CN_R02	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CN	Rating 2	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_CY_R02	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CY	Rating 2	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_CZ_R02	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CZ	Rating 2	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_DE_R02	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	DE	Rating 2	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_DK_R02	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	DK	Rating 2	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_EE_R02	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	EE	Rating 2	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_ES_R02	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	ES	Rating 2	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_FI_R02	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	FI	Rating 2	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_FR_R02	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	FR	Rating 2	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_GB_R02	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	GB	Rating 2	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_GR_R02	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	GR	Rating 2	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_HK_R02	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HK	Rating 2	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMER_ALL_0106_CT_AIRB_HR_R02	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HR	Rating 2	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_HU_R02	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HU	Rating 2	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_IE_R02	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IE	Rating 2	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_IL_R02	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IL	Rating 2	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_IT_R02	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IT	Rating 2	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_JP_R02	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	JP	Rating 2	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_KR_R02	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	KR	Rating 2	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_LT_R02	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LT	Rating 2	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_LU_R02	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LU	Rating 2	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_LV_R02	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LV	Rating 2	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_MT_R02	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	MT	Rating 2	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_NL_R02	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	NL	Rating 2	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_NO_R02	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	NO	Rating 2	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_PL_R02	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	PL	Rating 2	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_PT_R02	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	PT	Rating 2	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_RO_R02	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	RO	Rating 2	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_RU_R02	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	RU	Rating 2	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_SE_R02	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SE	Rating 2	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_SG_R02	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SG	Rating 2	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_SI_R02	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SI	Rating 2	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_SK_R02	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SK	Rating 2	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_TR_R02	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	TR	Rating 2	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMER_ALL_0106_CT_AIRB_US_R02	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	US	Rating 2	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_x2_R02	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Other countries	Rating 2	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_x0_R03	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 3	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_AT_R03	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	AT	Rating 3	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_AU_R03	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	AU	Rating 3	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_BE_R03	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BE	Rating 3	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_BG_R03	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BG	Rating 3	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_BR_R03	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BR	Rating 3	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_CA_R03	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CA	Rating 3	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_CH_R03	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CH	Rating 3	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_CN_R03	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CN	Rating 3	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_CY_R03	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CY	Rating 3	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_CZ_R03	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CZ	Rating 3	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_DE_R03	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	DE	Rating 3	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_DK_R03	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	DK	Rating 3	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_EE_R03	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	EE	Rating 3	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_ES_R03	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	ES	Rating 3	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_FI_R03	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	FI	Rating 3	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_FR_R03	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	FR	Rating 3	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_GB_R03	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	GB	Rating 3	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_GR_R03	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	GR	Rating 3	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_HK_R03	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HK	Rating 3	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMER_ALL_0106_CT_AIRB_HR_R03	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HR	Rating 3	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_HU_R03	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HU	Rating 3	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_IE_R03	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IE	Rating 3	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_IL_R03	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IL	Rating 3	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_IT_R03	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IT	Rating 3	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_JP_R03	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	JP	Rating 3	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_KR_R03	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	KR	Rating 3	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_LT_R03	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LT	Rating 3	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_LU_R03	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LU	Rating 3	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_LV_R03	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LV	Rating 3	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_MT_R03	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	MT	Rating 3	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_NL_R03	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	NL	Rating 3	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_NO_R03	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	NO	Rating 3	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_PL_R03	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	PL	Rating 3	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_PT_R03	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	PT	Rating 3	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_RO_R03	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	RO	Rating 3	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_RU_R03	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	RU	Rating 3	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_SE_R03	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SE	Rating 3	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_SG_R03	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SG	Rating 3	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_SI_R03	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SI	Rating 3	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_SK_R03	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SK	Rating 3	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_TR_R03	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	TR	Rating 3	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMER_ALL_0106_CT_AIRB_US_R03	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	US	Rating 3	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_x2_R03	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Other countries	Rating 3	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_x0_R04	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 4	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_AT_R04	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	AT	Rating 4	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_AU_R04	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	AU	Rating 4	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_BE_R04	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BE	Rating 4	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_BG_R04	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BG	Rating 4	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_BR_R04	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BR	Rating 4	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_CA_R04	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CA	Rating 4	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_CH_R04	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CH	Rating 4	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_CN_R04	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CN	Rating 4	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_CY_R04	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CY	Rating 4	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_CZ_R04	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CZ	Rating 4	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_DE_R04	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	DE	Rating 4	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_DK_R04	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	DK	Rating 4	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_EE_R04	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	EE	Rating 4	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_ES_R04	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	ES	Rating 4	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_FI_R04	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	FI	Rating 4	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_FR_R04	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	FR	Rating 4	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_GB_R04	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	GB	Rating 4	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_GR_R04	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	GR	Rating 4	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_HK_R04	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HK	Rating 4	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMER_ALL_0106_CT_AIRB_HR_R04	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HR	Rating 4	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_HU_R04	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HU	Rating 4	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_IE_R04	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IE	Rating 4	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_IL_R04	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IL	Rating 4	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_IT_R04	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IT	Rating 4	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_JP_R04	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	JP	Rating 4	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_KR_R04	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	KR	Rating 4	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_LT_R04	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LT	Rating 4	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_LU_R04	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LU	Rating 4	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_LV_R04	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LV	Rating 4	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_MT_R04	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	MT	Rating 4	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_NL_R04	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	NL	Rating 4	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_NO_R04	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	NO	Rating 4	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_PL_R04	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	PL	Rating 4	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_PT_R04	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	PT	Rating 4	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_RO_R04	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	RO	Rating 4	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_RU_R04	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	RU	Rating 4	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_SE_R04	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SE	Rating 4	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_SG_R04	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SG	Rating 4	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_SI_R04	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SI	Rating 4	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_SK_R04	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SK	Rating 4	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_TR_R04	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	TR	Rating 4	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMER_ALL_0106_CT_AIRB_US_R04	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	US	Rating 4	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_x2_R04	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Other countries	Rating 4	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_x0_R05	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 5	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_AT_R05	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	AT	Rating 5	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_AU_R05	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	AU	Rating 5	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_BE_R05	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BE	Rating 5	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_BG_R05	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BG	Rating 5	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_BR_R05	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BR	Rating 5	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_CA_R05	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CA	Rating 5	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_CH_R05	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CH	Rating 5	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_CN_R05	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CN	Rating 5	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_CY_R05	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CY	Rating 5	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_CZ_R05	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CZ	Rating 5	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_DE_R05	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	DE	Rating 5	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_DK_R05	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	DK	Rating 5	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_EE_R05	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	EE	Rating 5	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_ES_R05	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	ES	Rating 5	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_FI_R05	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	FI	Rating 5	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_FR_R05	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	FR	Rating 5	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_GB_R05	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	GB	Rating 5	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_GR_R05	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	GR	Rating 5	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_HK_R05	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HK	Rating 5	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMER_ALL_0106_CT_AIRB_HR_R05	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HR	Rating 5	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_HU_R05	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HU	Rating 5	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_IE_R05	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IE	Rating 5	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_IL_R05	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IL	Rating 5	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_IT_R05	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IT	Rating 5	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_JP_R05	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	JP	Rating 5	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_KR_R05	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	KR	Rating 5	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_LT_R05	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LT	Rating 5	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_LU_R05	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LU	Rating 5	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_LV_R05	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LV	Rating 5	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_MT_R05	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	MT	Rating 5	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_NL_R05	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	NL	Rating 5	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_NO_R05	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	NO	Rating 5	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_PL_R05	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	PL	Rating 5	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_PT_R05	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	PT	Rating 5	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_RO_R05	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	RO	Rating 5	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_RU_R05	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	RU	Rating 5	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_SE_R05	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SE	Rating 5	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_SG_R05	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SG	Rating 5	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_SI_R05	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SI	Rating 5	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_SK_R05	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SK	Rating 5	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_TR_R05	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	TR	Rating 5	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMER_ALL_0106_CT_AIRB_US_R05	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	US	Rating 5	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_x2_R05	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Other countries	Rating 5	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_x0_R06	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 6	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_AT_R06	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	AT	Rating 6	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_AU_R06	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	AU	Rating 6	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_BE_R06	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BE	Rating 6	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_BG_R06	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BG	Rating 6	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_BR_R06	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BR	Rating 6	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_CA_R06	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CA	Rating 6	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_CH_R06	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CH	Rating 6	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_CN_R06	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CN	Rating 6	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_CY_R06	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CY	Rating 6	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_CZ_R06	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CZ	Rating 6	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_DE_R06	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	DE	Rating 6	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_DK_R06	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	DK	Rating 6	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_EE_R06	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	EE	Rating 6	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_ES_R06	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	ES	Rating 6	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_FI_R06	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	FI	Rating 6	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_FR_R06	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	FR	Rating 6	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_GB_R06	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	GB	Rating 6	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_GR_R06	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	GR	Rating 6	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_HK_R06	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HK	Rating 6	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMER_ALL_0106_CT_AIRB_HR_R06	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HR	Rating 6	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_HU_R06	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HU	Rating 6	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_IE_R06	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IE	Rating 6	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_IL_R06	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IL	Rating 6	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_IT_R06	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IT	Rating 6	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_JP_R06	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	JP	Rating 6	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_KR_R06	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	KR	Rating 6	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_LT_R06	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LT	Rating 6	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_LU_R06	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LU	Rating 6	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_LV_R06	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LV	Rating 6	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_MT_R06	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	MT	Rating 6	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_NL_R06	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	NL	Rating 6	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_NO_R06	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	NO	Rating 6	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_PL_R06	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	PL	Rating 6	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_PT_R06	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	PT	Rating 6	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_RO_R06	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	RO	Rating 6	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_RU_R06	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	RU	Rating 6	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_SE_R06	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SE	Rating 6	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_SG_R06	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SG	Rating 6	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_SI_R06	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SI	Rating 6	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_SK_R06	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SK	Rating 6	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_TR_R06	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	TR	Rating 6	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMER_ALL_0106_CT_AIRB_US_R06	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	US	Rating 6	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_x2_R06	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Other countries	Rating 6	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_x0_R07	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 7	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_AT_R07	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	AT	Rating 7	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_AU_R07	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	AU	Rating 7	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_BE_R07	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BE	Rating 7	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_BG_R07	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BG	Rating 7	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_BR_R07	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BR	Rating 7	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_CA_R07	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CA	Rating 7	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_CH_R07	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CH	Rating 7	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_CN_R07	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CN	Rating 7	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_CY_R07	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CY	Rating 7	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_CZ_R07	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CZ	Rating 7	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_DE_R07	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	DE	Rating 7	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_DK_R07	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	DK	Rating 7	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_EE_R07	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	EE	Rating 7	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_ES_R07	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	ES	Rating 7	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_FI_R07	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	FI	Rating 7	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_FR_R07	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	FR	Rating 7	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_GB_R07	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	GB	Rating 7	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_GR_R07	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	GR	Rating 7	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_HK_R07	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HK	Rating 7	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMER_ALL_0106_CT_AIRB_HR_R07	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HR	Rating 7	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_HU_R07	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HU	Rating 7	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_IE_R07	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IE	Rating 7	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_IL_R07	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IL	Rating 7	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_IT_R07	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IT	Rating 7	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_JP_R07	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	JP	Rating 7	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_KR_R07	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	KR	Rating 7	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_LT_R07	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LT	Rating 7	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_LU_R07	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LU	Rating 7	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_LV_R07	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LV	Rating 7	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_MT_R07	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	MT	Rating 7	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_NL_R07	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	NL	Rating 7	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_NO_R07	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	NO	Rating 7	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_PL_R07	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	PL	Rating 7	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_PT_R07	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	PT	Rating 7	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_RO_R07	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	RO	Rating 7	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_RU_R07	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	RU	Rating 7	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_SE_R07	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SE	Rating 7	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_SG_R07	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SG	Rating 7	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_SI_R07	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SI	Rating 7	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_SK_R07	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SK	Rating 7	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_TR_R07	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	TR	Rating 7	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMER_ALL_0106_CT_AIRB_US_R07	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	US	Rating 7	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_x2_R07	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Other countries	Rating 7	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_x0_R08	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 8	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_AT_R08	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	AT	Rating 8	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_AU_R08	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	AU	Rating 8	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_BE_R08	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BE	Rating 8	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_BG_R08	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BG	Rating 8	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_BR_R08	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BR	Rating 8	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_CA_R08	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CA	Rating 8	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_CH_R08	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CH	Rating 8	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_CN_R08	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CN	Rating 8	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_CY_R08	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CY	Rating 8	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_CZ_R08	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CZ	Rating 8	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_DE_R08	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	DE	Rating 8	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_DK_R08	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	DK	Rating 8	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_EE_R08	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	EE	Rating 8	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_ES_R08	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	ES	Rating 8	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_FI_R08	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	FI	Rating 8	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_FR_R08	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	FR	Rating 8	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_GB_R08	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	GB	Rating 8	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_GR_R08	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	GR	Rating 8	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_HK_R08	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HK	Rating 8	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMER_ALL_0106_CT_AIRB_HR_R08	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HR	Rating 8	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_HU_R08	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HU	Rating 8	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_IE_R08	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IE	Rating 8	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_IL_R08	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IL	Rating 8	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_IT_R08	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IT	Rating 8	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_JP_R08	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	JP	Rating 8	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_KR_R08	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	KR	Rating 8	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_LT_R08	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LT	Rating 8	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_LU_R08	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LU	Rating 8	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_LV_R08	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LV	Rating 8	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_MT_R08	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	MT	Rating 8	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_NL_R08	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	NL	Rating 8	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_NO_R08	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	NO	Rating 8	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_PL_R08	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	PL	Rating 8	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_PT_R08	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	PT	Rating 8	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_RO_R08	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	RO	Rating 8	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_RU_R08	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	RU	Rating 8	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_SE_R08	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SE	Rating 8	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_SG_R08	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SG	Rating 8	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_SI_R08	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SI	Rating 8	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_SK_R08	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SK	Rating 8	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_TR_R08	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	TR	Rating 8	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMER_ALL_0106_CT_AIRB_US_R08	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	US	Rating 8	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_x2_R08	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Other countries	Rating 8	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_x0_R09	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 9	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_AT_R09	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	AT	Rating 9	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_AU_R09	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	AU	Rating 9	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_BE_R09	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BE	Rating 9	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_BG_R09	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BG	Rating 9	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_BR_R09	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BR	Rating 9	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_CA_R09	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CA	Rating 9	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_CH_R09	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CH	Rating 9	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_CN_R09	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CN	Rating 9	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_CY_R09	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CY	Rating 9	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_CZ_R09	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CZ	Rating 9	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_DE_R09	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	DE	Rating 9	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_DK_R09	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	DK	Rating 9	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_EE_R09	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	EE	Rating 9	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_ES_R09	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	ES	Rating 9	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_FI_R09	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	FI	Rating 9	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_FR_R09	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	FR	Rating 9	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_GB_R09	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	GB	Rating 9	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_GR_R09	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	GR	Rating 9	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_HK_R09	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HK	Rating 9	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMER_ALL_0106_CT_AIRB_HR_R09	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HR	Rating 9	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_HU_R09	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HU	Rating 9	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_IE_R09	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IE	Rating 9	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_IL_R09	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IL	Rating 9	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_IT_R09	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IT	Rating 9	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_JP_R09	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	JP	Rating 9	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_KR_R09	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	KR	Rating 9	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_LT_R09	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LT	Rating 9	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_LU_R09	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LU	Rating 9	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_LV_R09	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LV	Rating 9	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_MT_R09	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	MT	Rating 9	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_NL_R09	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	NL	Rating 9	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_NO_R09	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	NO	Rating 9	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_PL_R09	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	PL	Rating 9	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_PT_R09	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	PT	Rating 9	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_RO_R09	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	RO	Rating 9	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_RU_R09	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	RU	Rating 9	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_SE_R09	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SE	Rating 9	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_SG_R09	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SG	Rating 9	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_SI_R09	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SI	Rating 9	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_SK_R09	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SK	Rating 9	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_TR_R09	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	TR	Rating 9	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMER_ALL_0106_CT_AIRB_US_R09	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	US	Rating 9	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_x2_R09	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Other countries	Rating 9	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_x0_R10	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 10	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_AT_R10	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	AT	Rating 10	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_AU_R10	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	AU	Rating 10	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_BE_R10	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BE	Rating 10	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_BG_R10	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BG	Rating 10	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_BR_R10	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BR	Rating 10	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_CA_R10	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CA	Rating 10	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_CH_R10	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CH	Rating 10	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_CN_R10	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CN	Rating 10	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_CY_R10	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CY	Rating 10	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_CZ_R10	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CZ	Rating 10	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_DE_R10	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	DE	Rating 10	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_DK_R10	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	DK	Rating 10	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_EE_R10	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	EE	Rating 10	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_ES_R10	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	ES	Rating 10	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_FI_R10	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	FI	Rating 10	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_FR_R10	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	FR	Rating 10	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_GB_R10	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	GB	Rating 10	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_GR_R10	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	GR	Rating 10	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_HK_R10	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HK	Rating 10	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMER_ALL_0106_CT_AIRB_HR_R10	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HR	Rating 10	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_HU_R10	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HU	Rating 10	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_IE_R10	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IE	Rating 10	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_IL_R10	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IL	Rating 10	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_IT_R10	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IT	Rating 10	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_JP_R10	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	JP	Rating 10	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_KR_R10	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	KR	Rating 10	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_LT_R10	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LT	Rating 10	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_LU_R10	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LU	Rating 10	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_LV_R10	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LV	Rating 10	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_MT_R10	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	MT	Rating 10	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_NL_R10	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	NL	Rating 10	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_NO_R10	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	NO	Rating 10	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_PL_R10	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	PL	Rating 10	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_PT_R10	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	PT	Rating 10	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_RO_R10	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	RO	Rating 10	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_RU_R10	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	RU	Rating 10	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_SE_R10	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SE	Rating 10	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_SG_R10	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SG	Rating 10	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_SI_R10	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SI	Rating 10	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_SK_R10	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SK	Rating 10	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_TR_R10	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	TR	Rating 10	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMER_ALL_0106_CT_AIRB_US_R10	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	US	Rating 10	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_x2_R10	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Other countries	Rating 10	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_x0_R11	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 11	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_AT_R11	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	AT	Rating 11	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_AU_R11	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	AU	Rating 11	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_BE_R11	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BE	Rating 11	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_BG_R11	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BG	Rating 11	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_BR_R11	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BR	Rating 11	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_CA_R11	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CA	Rating 11	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_CH_R11	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CH	Rating 11	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_CN_R11	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CN	Rating 11	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_CY_R11	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CY	Rating 11	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_CZ_R11	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CZ	Rating 11	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_DE_R11	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	DE	Rating 11	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_DK_R11	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	DK	Rating 11	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_EE_R11	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	EE	Rating 11	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_ES_R11	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	ES	Rating 11	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_FI_R11	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	FI	Rating 11	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_FR_R11	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	FR	Rating 11	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_GB_R11	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	GB	Rating 11	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_GR_R11	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	GR	Rating 11	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_HK_R11	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HK	Rating 11	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMER_ALL_0106_CT_AIRB_HR_R11	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HR	Rating 11	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_HU_R11	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HU	Rating 11	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_IE_R11	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IE	Rating 11	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_IL_R11	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IL	Rating 11	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_IT_R11	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IT	Rating 11	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_JP_R11	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	JP	Rating 11	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_KR_R11	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	KR	Rating 11	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_LT_R11	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LT	Rating 11	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_LU_R11	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LU	Rating 11	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_LV_R11	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LV	Rating 11	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_MT_R11	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	MT	Rating 11	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_NL_R11	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	NL	Rating 11	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_NO_R11	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	NO	Rating 11	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_PL_R11	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	PL	Rating 11	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_PT_R11	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	PT	Rating 11	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_RO_R11	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	RO	Rating 11	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_RU_R11	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	RU	Rating 11	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_SE_R11	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SE	Rating 11	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_SG_R11	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SG	Rating 11	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_SI_R11	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SI	Rating 11	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_SK_R11	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SK	Rating 11	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_TR_R11	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	TR	Rating 11	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMER_ALL_0106_CT_AIRB_US_R11	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	US	Rating 11	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_x2_R11	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Other countries	Rating 11	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_x0_R12	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 12	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_AT_R12	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	AT	Rating 12	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_AU_R12	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	AU	Rating 12	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_BE_R12	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BE	Rating 12	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_BG_R12	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BG	Rating 12	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_BR_R12	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BR	Rating 12	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_CA_R12	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CA	Rating 12	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_CH_R12	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CH	Rating 12	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_CN_R12	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CN	Rating 12	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_CY_R12	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CY	Rating 12	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_CZ_R12	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CZ	Rating 12	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_DE_R12	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	DE	Rating 12	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_DK_R12	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	DK	Rating 12	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_EE_R12	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	EE	Rating 12	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_ES_R12	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	ES	Rating 12	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_FI_R12	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	FI	Rating 12	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_FR_R12	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	FR	Rating 12	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_GB_R12	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	GB	Rating 12	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_GR_R12	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	GR	Rating 12	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_HK_R12	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HK	Rating 12	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMER_ALL_0106_CT_AIRB_HR_R12	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HR	Rating 12	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_HU_R12	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HU	Rating 12	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_IE_R12	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IE	Rating 12	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_IL_R12	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IL	Rating 12	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_IT_R12	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IT	Rating 12	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_JP_R12	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	JP	Rating 12	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_KR_R12	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	KR	Rating 12	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_LT_R12	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LT	Rating 12	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_LU_R12	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LU	Rating 12	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_LV_R12	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LV	Rating 12	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_MT_R12	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	MT	Rating 12	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_NL_R12	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	NL	Rating 12	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_NO_R12	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	NO	Rating 12	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_PL_R12	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	PL	Rating 12	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_PT_R12	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	PT	Rating 12	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_RO_R12	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	RO	Rating 12	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_RU_R12	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	RU	Rating 12	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_SE_R12	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SE	Rating 12	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_SG_R12	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SG	Rating 12	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_SI_R12	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SI	Rating 12	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_SK_R12	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SK	Rating 12	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_TR_R12	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	TR	Rating 12	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMER_ALL_0106_CT_AIRB_US_R12	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	US	Rating 12	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_x2_R12	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Other countries	Rating 12	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_x0_R13	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 13	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_AT_R13	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	AT	Rating 13	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_AU_R13	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	AU	Rating 13	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_BE_R13	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BE	Rating 13	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_BG_R13	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BG	Rating 13	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_BR_R13	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BR	Rating 13	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_CA_R13	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CA	Rating 13	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_CH_R13	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CH	Rating 13	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_CN_R13	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CN	Rating 13	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_CY_R13	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CY	Rating 13	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_CZ_R13	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CZ	Rating 13	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_DE_R13	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	DE	Rating 13	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_DK_R13	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	DK	Rating 13	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_EE_R13	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	EE	Rating 13	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_ES_R13	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	ES	Rating 13	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_FI_R13	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	FI	Rating 13	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_FR_R13	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	FR	Rating 13	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_GB_R13	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	GB	Rating 13	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_GR_R13	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	GR	Rating 13	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_HK_R13	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HK	Rating 13	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMER_ALL_0106_CT_AIRB_HR_R13	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HR	Rating 13	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_HU_R13	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HU	Rating 13	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_IE_R13	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IE	Rating 13	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_IL_R13	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IL	Rating 13	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_IT_R13	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IT	Rating 13	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_JP_R13	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	JP	Rating 13	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_KR_R13	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	KR	Rating 13	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_LT_R13	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LT	Rating 13	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_LU_R13	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LU	Rating 13	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_LV_R13	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LV	Rating 13	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_MT_R13	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	MT	Rating 13	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_NL_R13	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	NL	Rating 13	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_NO_R13	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	NO	Rating 13	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_PL_R13	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	PL	Rating 13	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_PT_R13	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	PT	Rating 13	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_RO_R13	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	RO	Rating 13	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_RU_R13	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	RU	Rating 13	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_SE_R13	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SE	Rating 13	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_SG_R13	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SG	Rating 13	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_SI_R13	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SI	Rating 13	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_SK_R13	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SK	Rating 13	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_TR_R13	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	TR	Rating 13	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMER_ALL_0106_CT_AIRB_US_R13	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	US	Rating 13	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_x2_R13	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Other countries	Rating 13	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_x0_R14	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 14	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_AT_R14	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	AT	Rating 14	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_AU_R14	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	AU	Rating 14	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_BE_R14	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BE	Rating 14	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_BG_R14	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BG	Rating 14	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_BR_R14	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BR	Rating 14	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_CA_R14	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CA	Rating 14	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_CH_R14	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CH	Rating 14	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_CN_R14	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CN	Rating 14	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_CY_R14	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CY	Rating 14	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_CZ_R14	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CZ	Rating 14	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_DE_R14	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	DE	Rating 14	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_DK_R14	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	DK	Rating 14	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_EE_R14	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	EE	Rating 14	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_ES_R14	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	ES	Rating 14	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_FI_R14	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	FI	Rating 14	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_FR_R14	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	FR	Rating 14	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_GB_R14	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	GB	Rating 14	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_GR_R14	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	GR	Rating 14	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_HK_R14	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HK	Rating 14	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMER_ALL_0106_CT_AIRB_HR_R14	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HR	Rating 14	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_HU_R14	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HU	Rating 14	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_IE_R14	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IE	Rating 14	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_IL_R14	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IL	Rating 14	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_IT_R14	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IT	Rating 14	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_JP_R14	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	JP	Rating 14	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_KR_R14	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	KR	Rating 14	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_LT_R14	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LT	Rating 14	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_LU_R14	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LU	Rating 14	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_LV_R14	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LV	Rating 14	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_MT_R14	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	MT	Rating 14	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_NL_R14	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	NL	Rating 14	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_NO_R14	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	NO	Rating 14	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_PL_R14	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	PL	Rating 14	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_PT_R14	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	PT	Rating 14	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_RO_R14	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	RO	Rating 14	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_RU_R14	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	RU	Rating 14	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_SE_R14	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SE	Rating 14	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_SG_R14	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SG	Rating 14	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_SI_R14	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SI	Rating 14	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_SK_R14	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SK	Rating 14	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_TR_R14	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	TR	Rating 14	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMER_ALL_0106_CT_AIRB_US_R14	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	US	Rating 14	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_x2_R14	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Other countries	Rating 14	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_x0_R15	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 15	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_AT_R15	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	AT	Rating 15	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_AU_R15	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	AU	Rating 15	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_BE_R15	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BE	Rating 15	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_BG_R15	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BG	Rating 15	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_BR_R15	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BR	Rating 15	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_CA_R15	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CA	Rating 15	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_CH_R15	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CH	Rating 15	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_CN_R15	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CN	Rating 15	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_CY_R15	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CY	Rating 15	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_CZ_R15	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CZ	Rating 15	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_DE_R15	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	DE	Rating 15	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_DK_R15	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	DK	Rating 15	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_EE_R15	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	EE	Rating 15	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_ES_R15	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	ES	Rating 15	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_FI_R15	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	FI	Rating 15	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_FR_R15	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	FR	Rating 15	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_GB_R15	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	GB	Rating 15	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_GR_R15	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	GR	Rating 15	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_HK_R15	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HK	Rating 15	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMER_ALL_0106_CT_AIRB_HR_R15	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HR	Rating 15	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_HU_R15	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HU	Rating 15	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_IE_R15	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IE	Rating 15	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_IL_R15	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IL	Rating 15	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_IT_R15	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IT	Rating 15	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_JP_R15	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	JP	Rating 15	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_KR_R15	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	KR	Rating 15	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_LT_R15	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LT	Rating 15	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_LU_R15	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LU	Rating 15	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_LV_R15	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LV	Rating 15	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_MT_R15	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	MT	Rating 15	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_NL_R15	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	NL	Rating 15	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_NO_R15	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	NO	Rating 15	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_PL_R15	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	PL	Rating 15	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_PT_R15	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	PT	Rating 15	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_RO_R15	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	RO	Rating 15	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_RU_R15	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	RU	Rating 15	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_SE_R15	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SE	Rating 15	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_SG_R15	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SG	Rating 15	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_SI_R15	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SI	Rating 15	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_SK_R15	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SK	Rating 15	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_TR_R15	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	TR	Rating 15	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMER_ALL_0106_CT_AIRB_US_R15	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	US	Rating 15	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_x2_R15	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Other countries	Rating 15	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_x0_R16	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 16	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_AT_R16	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	AT	Rating 16	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_AU_R16	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	AU	Rating 16	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_BE_R16	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BE	Rating 16	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_BG_R16	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BG	Rating 16	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_BR_R16	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BR	Rating 16	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_CA_R16	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CA	Rating 16	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_CH_R16	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CH	Rating 16	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_CN_R16	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CN	Rating 16	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_CY_R16	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CY	Rating 16	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_CZ_R16	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CZ	Rating 16	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_DE_R16	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	DE	Rating 16	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_DK_R16	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	DK	Rating 16	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_EE_R16	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	EE	Rating 16	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_ES_R16	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	ES	Rating 16	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_FI_R16	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	FI	Rating 16	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_FR_R16	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	FR	Rating 16	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_GB_R16	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	GB	Rating 16	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_GR_R16	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	GR	Rating 16	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_HK_R16	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HK	Rating 16	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMER_ALL_0106_CT_AIRB_HR_R16	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HR	Rating 16	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_HU_R16	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HU	Rating 16	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_IE_R16	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IE	Rating 16	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_IL_R16	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IL	Rating 16	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_IT_R16	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IT	Rating 16	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_JP_R16	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	JP	Rating 16	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_KR_R16	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	KR	Rating 16	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_LT_R16	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LT	Rating 16	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_LU_R16	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LU	Rating 16	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_LV_R16	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LV	Rating 16	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_MT_R16	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	MT	Rating 16	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_NL_R16	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	NL	Rating 16	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_NO_R16	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	NO	Rating 16	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_PL_R16	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	PL	Rating 16	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_PT_R16	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	PT	Rating 16	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_RO_R16	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	RO	Rating 16	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_RU_R16	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	RU	Rating 16	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_SE_R16	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SE	Rating 16	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_SG_R16	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SG	Rating 16	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_SI_R16	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SI	Rating 16	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_SK_R16	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SK	Rating 16	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_TR_R16	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	TR	Rating 16	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMER_ALL_0106_CT_AIRB_US_R16	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	US	Rating 16	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_x2_R16	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Other countries	Rating 16	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_x0_R17	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 17	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_AT_R17	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	AT	Rating 17	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_AU_R17	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	AU	Rating 17	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_BE_R17	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BE	Rating 17	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_BG_R17	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BG	Rating 17	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_BR_R17	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BR	Rating 17	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_CA_R17	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CA	Rating 17	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_CH_R17	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CH	Rating 17	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_CN_R17	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CN	Rating 17	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_CY_R17	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CY	Rating 17	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_CZ_R17	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CZ	Rating 17	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_DE_R17	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	DE	Rating 17	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_DK_R17	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	DK	Rating 17	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_EE_R17	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	EE	Rating 17	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_ES_R17	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	ES	Rating 17	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_FI_R17	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	FI	Rating 17	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_FR_R17	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	FR	Rating 17	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_GB_R17	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	GB	Rating 17	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_GR_R17	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	GR	Rating 17	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_HK_R17	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HK	Rating 17	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMER_ALL_0106_CT_AIRB_HR_R17	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HR	Rating 17	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_HU_R17	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HU	Rating 17	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_IE_R17	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IE	Rating 17	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_IL_R17	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IL	Rating 17	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_IT_R17	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IT	Rating 17	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_JP_R17	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	JP	Rating 17	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_KR_R17	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	KR	Rating 17	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_LT_R17	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LT	Rating 17	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_LU_R17	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LU	Rating 17	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_LV_R17	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LV	Rating 17	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_MT_R17	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	MT	Rating 17	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_NL_R17	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	NL	Rating 17	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_NO_R17	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	NO	Rating 17	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_PL_R17	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	PL	Rating 17	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_PT_R17	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	PT	Rating 17	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_RO_R17	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	RO	Rating 17	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_RU_R17	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	RU	Rating 17	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_SE_R17	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SE	Rating 17	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_SG_R17	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SG	Rating 17	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_SI_R17	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SI	Rating 17	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_SK_R17	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SK	Rating 17	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_TR_R17	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	TR	Rating 17	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMER_ALL_0106_CT_AIRB_US_R17	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	US	Rating 17	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_x2_R17	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Other countries	Rating 17	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_x0_R18	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 18	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_AT_R18	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	AT	Rating 18	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_AU_R18	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	AU	Rating 18	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_BE_R18	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BE	Rating 18	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_BG_R18	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BG	Rating 18	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_BR_R18	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BR	Rating 18	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_CA_R18	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CA	Rating 18	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_CH_R18	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CH	Rating 18	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_CN_R18	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CN	Rating 18	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_CY_R18	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CY	Rating 18	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_CZ_R18	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CZ	Rating 18	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_DE_R18	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	DE	Rating 18	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_DK_R18	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	DK	Rating 18	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_EE_R18	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	EE	Rating 18	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_ES_R18	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	ES	Rating 18	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_FI_R18	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	FI	Rating 18	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_FR_R18	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	FR	Rating 18	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_GB_R18	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	GB	Rating 18	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_GR_R18	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	GR	Rating 18	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_HK_R18	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HK	Rating 18	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMER_ALL_0106_CT_AIRB_HR_R18	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HR	Rating 18	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_HU_R18	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HU	Rating 18	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_IE_R18	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IE	Rating 18	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_IL_R18	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IL	Rating 18	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_IT_R18	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IT	Rating 18	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_JP_R18	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	JP	Rating 18	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_KR_R18	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	KR	Rating 18	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_LT_R18	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LT	Rating 18	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_LU_R18	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LU	Rating 18	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_LV_R18	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LV	Rating 18	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_MT_R18	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	MT	Rating 18	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_NL_R18	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	NL	Rating 18	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_NO_R18	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	NO	Rating 18	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_PL_R18	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	PL	Rating 18	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_PT_R18	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	PT	Rating 18	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_RO_R18	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	RO	Rating 18	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_RU_R18	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	RU	Rating 18	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_SE_R18	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SE	Rating 18	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_SG_R18	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SG	Rating 18	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_SI_R18	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SI	Rating 18	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_SK_R18	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SK	Rating 18	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_TR_R18	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	TR	Rating 18	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMER_ALL_0106_CT_AIRB_US_R18	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	US	Rating 18	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_x2_R18	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Other countries	Rating 18	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_x0_R19	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 19	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_AT_R19	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	AT	Rating 19	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_AU_R19	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	AU	Rating 19	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_BE_R19	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BE	Rating 19	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_BG_R19	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BG	Rating 19	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_BR_R19	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BR	Rating 19	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_CA_R19	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CA	Rating 19	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_CH_R19	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CH	Rating 19	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_CN_R19	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CN	Rating 19	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_CY_R19	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CY	Rating 19	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_CZ_R19	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CZ	Rating 19	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_DE_R19	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	DE	Rating 19	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_DK_R19	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	DK	Rating 19	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_EE_R19	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	EE	Rating 19	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_ES_R19	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	ES	Rating 19	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_FI_R19	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	FI	Rating 19	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_FR_R19	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	FR	Rating 19	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_GB_R19	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	GB	Rating 19	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_GR_R19	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	GR	Rating 19	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_HK_R19	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HK	Rating 19	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMER_ALL_0106_CT_AIRB_HR_R19	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HR	Rating 19	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_HU_R19	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HU	Rating 19	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_IE_R19	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IE	Rating 19	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_IL_R19	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IL	Rating 19	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_IT_R19	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IT	Rating 19	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_JP_R19	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	JP	Rating 19	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_KR_R19	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	KR	Rating 19	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_LT_R19	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LT	Rating 19	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_LU_R19	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LU	Rating 19	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_LV_R19	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LV	Rating 19	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_MT_R19	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	MT	Rating 19	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_NL_R19	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	NL	Rating 19	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_NO_R19	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	NO	Rating 19	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_PL_R19	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	PL	Rating 19	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_PT_R19	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	PT	Rating 19	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_RO_R19	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	RO	Rating 19	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_RU_R19	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	RU	Rating 19	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_SE_R19	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SE	Rating 19	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_SG_R19	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SG	Rating 19	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_SI_R19	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SI	Rating 19	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_SK_R19	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SK	Rating 19	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_TR_R19	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	TR	Rating 19	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMER_ALL_0106_CT_AIRB_US_R19	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	US	Rating 19	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_x2_R19	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Other countries	Rating 19	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_x0_R20	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 20	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_AT_R20	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	AT	Rating 20	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_AU_R20	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	AU	Rating 20	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_BE_R20	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BE	Rating 20	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_BG_R20	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BG	Rating 20	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_BR_R20	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BR	Rating 20	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_CA_R20	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CA	Rating 20	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_CH_R20	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CH	Rating 20	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_CN_R20	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CN	Rating 20	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_CY_R20	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CY	Rating 20	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_CZ_R20	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CZ	Rating 20	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_DE_R20	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	DE	Rating 20	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_DK_R20	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	DK	Rating 20	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_EE_R20	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	EE	Rating 20	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_ES_R20	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	ES	Rating 20	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_FI_R20	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	FI	Rating 20	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_FR_R20	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	FR	Rating 20	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_GB_R20	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	GB	Rating 20	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_GR_R20	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	GR	Rating 20	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_HK_R20	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HK	Rating 20	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMER_ALL_0106_CT_AIRB_HR_R20	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HR	Rating 20	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_HU_R20	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HU	Rating 20	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_IE_R20	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IE	Rating 20	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_IL_R20	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IL	Rating 20	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_IT_R20	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IT	Rating 20	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_JP_R20	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	JP	Rating 20	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_KR_R20	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	KR	Rating 20	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_LT_R20	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LT	Rating 20	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_LU_R20	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LU	Rating 20	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_LV_R20	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LV	Rating 20	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_MT_R20	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	MT	Rating 20	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_NL_R20	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	NL	Rating 20	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_NO_R20	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	NO	Rating 20	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_PL_R20	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	PL	Rating 20	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_PT_R20	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	PT	Rating 20	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_RO_R20	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	RO	Rating 20	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_RU_R20	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	RU	Rating 20	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_SE_R20	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SE	Rating 20	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_SG_R20	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SG	Rating 20	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_SI_R20	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SI	Rating 20	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_SK_R20	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SK	Rating 20	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_TR_R20	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	TR	Rating 20	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMER_ALL_0106_CT_AIRB_US_R20	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	US	Rating 20	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_x2_R20	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Other countries	Rating 20	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_x0_R21	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 21	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_AT_R21	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	AT	Rating 21	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_AU_R21	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	AU	Rating 21	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_BE_R21	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BE	Rating 21	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_BG_R21	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BG	Rating 21	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_BR_R21	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BR	Rating 21	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_CA_R21	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CA	Rating 21	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_CH_R21	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CH	Rating 21	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_CN_R21	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CN	Rating 21	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_CY_R21	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CY	Rating 21	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_CZ_R21	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CZ	Rating 21	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_DE_R21	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	DE	Rating 21	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_DK_R21	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	DK	Rating 21	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_EE_R21	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	EE	Rating 21	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_ES_R21	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	ES	Rating 21	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_FI_R21	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	FI	Rating 21	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_FR_R21	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	FR	Rating 21	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_GB_R21	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	GB	Rating 21	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_GR_R21	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	GR	Rating 21	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_HK_R21	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HK	Rating 21	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMER_ALL_0106_CT_AIRB_HR_R21	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HR	Rating 21	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_HU_R21	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HU	Rating 21	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_IE_R21	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IE	Rating 21	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_IL_R21	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IL	Rating 21	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_IT_R21	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IT	Rating 21	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_JP_R21	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	JP	Rating 21	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_KR_R21	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	KR	Rating 21	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_LT_R21	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LT	Rating 21	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_LU_R21	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LU	Rating 21	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_LV_R21	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LV	Rating 21	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_MT_R21	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	MT	Rating 21	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_NL_R21	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	NL	Rating 21	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_NO_R21	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	NO	Rating 21	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_PL_R21	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	PL	Rating 21	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_PT_R21	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	PT	Rating 21	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_RO_R21	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	RO	Rating 21	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_RU_R21	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	RU	Rating 21	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_SE_R21	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SE	Rating 21	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_SG_R21	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SG	Rating 21	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_SI_R21	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SI	Rating 21	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_SK_R21	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SK	Rating 21	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_TR_R21	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	TR	Rating 21	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMER_ALL_0106_CT_AIRB_US_R21	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	US	Rating 21	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_x2_R21	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Other countries	Rating 21	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_x0_R22	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 22	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_AT_R22	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	AT	Rating 22	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_AU_R22	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	AU	Rating 22	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_BE_R22	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BE	Rating 22	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_BG_R22	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BG	Rating 22	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_BR_R22	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BR	Rating 22	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_CA_R22	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CA	Rating 22	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_CH_R22	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CH	Rating 22	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_CN_R22	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CN	Rating 22	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_CY_R22	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CY	Rating 22	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_CZ_R22	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CZ	Rating 22	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_DE_R22	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	DE	Rating 22	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_DK_R22	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	DK	Rating 22	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_EE_R22	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	EE	Rating 22	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_ES_R22	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	ES	Rating 22	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_FI_R22	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	FI	Rating 22	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_FR_R22	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	FR	Rating 22	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_GB_R22	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	GB	Rating 22	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_GR_R22	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	GR	Rating 22	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_HK_R22	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HK	Rating 22	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMER_ALL_0106_CT_AIRB_HR_R22	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HR	Rating 22	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_HU_R22	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HU	Rating 22	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_IE_R22	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IE	Rating 22	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_IL_R22	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IL	Rating 22	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_IT_R22	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IT	Rating 22	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_JP_R22	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	JP	Rating 22	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_KR_R22	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	KR	Rating 22	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_LT_R22	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LT	Rating 22	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_LU_R22	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LU	Rating 22	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_LV_R22	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LV	Rating 22	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_MT_R22	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	MT	Rating 22	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_NL_R22	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	NL	Rating 22	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_NO_R22	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	NO	Rating 22	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_PL_R22	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	PL	Rating 22	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_PT_R22	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	PT	Rating 22	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_RO_R22	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	RO	Rating 22	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_RU_R22	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	RU	Rating 22	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_SE_R22	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SE	Rating 22	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_SG_R22	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SG	Rating 22	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_SI_R22	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SI	Rating 22	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_SK_R22	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SK	Rating 22	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_TR_R22	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	TR	Rating 22	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMER_ALL_0106_CT_AIRB_US_R22	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	US	Rating 22	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_x2_R22	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Other countries	Rating 22	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_x0_R23	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 23	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_AT_R23	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	AT	Rating 23	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_AU_R23	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	AU	Rating 23	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_BE_R23	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BE	Rating 23	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_BG_R23	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BG	Rating 23	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_BR_R23	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BR	Rating 23	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_CA_R23	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CA	Rating 23	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_CH_R23	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CH	Rating 23	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_CN_R23	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CN	Rating 23	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_CY_R23	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CY	Rating 23	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_CZ_R23	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CZ	Rating 23	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_DE_R23	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	DE	Rating 23	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_DK_R23	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	DK	Rating 23	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_EE_R23	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	EE	Rating 23	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_ES_R23	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	ES	Rating 23	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_FI_R23	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	FI	Rating 23	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_FR_R23	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	FR	Rating 23	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_GB_R23	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	GB	Rating 23	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_GR_R23	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	GR	Rating 23	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_HK_R23	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HK	Rating 23	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMER_ALL_0106_CT_AIRB_HR_R23	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HR	Rating 23	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_HU_R23	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HU	Rating 23	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_IE_R23	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IE	Rating 23	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_IL_R23	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IL	Rating 23	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_IT_R23	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IT	Rating 23	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_JP_R23	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	JP	Rating 23	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_KR_R23	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	KR	Rating 23	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_LT_R23	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LT	Rating 23	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_LU_R23	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LU	Rating 23	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_LV_R23	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LV	Rating 23	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_MT_R23	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	MT	Rating 23	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_NL_R23	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	NL	Rating 23	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_NO_R23	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	NO	Rating 23	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_PL_R23	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	PL	Rating 23	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_PT_R23	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	PT	Rating 23	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_RO_R23	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	RO	Rating 23	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_RU_R23	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	RU	Rating 23	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_SE_R23	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SE	Rating 23	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_SG_R23	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SG	Rating 23	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_SI_R23	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SI	Rating 23	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_SK_R23	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SK	Rating 23	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_TR_R23	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	TR	Rating 23	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMER_ALL_0106_CT_AIRB_US_R23	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	US	Rating 23	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_x2_R23	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Other countries	Rating 23	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_x0_R24	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 24	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_AT_R24	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	AT	Rating 24	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_AU_R24	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	AU	Rating 24	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_BE_R24	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BE	Rating 24	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_BG_R24	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BG	Rating 24	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_BR_R24	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BR	Rating 24	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_CA_R24	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CA	Rating 24	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_CH_R24	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CH	Rating 24	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_CN_R24	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CN	Rating 24	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_CY_R24	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CY	Rating 24	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_CZ_R24	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CZ	Rating 24	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_DE_R24	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	DE	Rating 24	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_DK_R24	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	DK	Rating 24	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_EE_R24	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	EE	Rating 24	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_ES_R24	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	ES	Rating 24	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_FI_R24	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	FI	Rating 24	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_FR_R24	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	FR	Rating 24	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_GB_R24	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	GB	Rating 24	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_GR_R24	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	GR	Rating 24	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_HK_R24	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HK	Rating 24	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMER_ALL_0106_CT_AIRB_HR_R24	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HR	Rating 24	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_HU_R24	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HU	Rating 24	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_IE_R24	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IE	Rating 24	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_IL_R24	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IL	Rating 24	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_IT_R24	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IT	Rating 24	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_JP_R24	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	JP	Rating 24	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_KR_R24	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	KR	Rating 24	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_LT_R24	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LT	Rating 24	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_LU_R24	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LU	Rating 24	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_LV_R24	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LV	Rating 24	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_MT_R24	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	MT	Rating 24	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_NL_R24	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	NL	Rating 24	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_NO_R24	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	NO	Rating 24	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_PL_R24	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	PL	Rating 24	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_PT_R24	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	PT	Rating 24	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_RO_R24	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	RO	Rating 24	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_RU_R24	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	RU	Rating 24	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_SE_R24	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SE	Rating 24	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_SG_R24	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SG	Rating 24	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_SI_R24	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SI	Rating 24	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_SK_R24	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SK	Rating 24	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_TR_R24	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	TR	Rating 24	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMER_ALL_0106_CT_AIRB_US_R24	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	US	Rating 24	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_x2_R24	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Other countries	Rating 24	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_x0_R25	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 25	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_AT_R25	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	AT	Rating 25	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_AU_R25	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	AU	Rating 25	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_BE_R25	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BE	Rating 25	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_BG_R25	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BG	Rating 25	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_BR_R25	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BR	Rating 25	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_CA_R25	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CA	Rating 25	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_CH_R25	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CH	Rating 25	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_CN_R25	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CN	Rating 25	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_CY_R25	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CY	Rating 25	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_CZ_R25	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CZ	Rating 25	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_DE_R25	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	DE	Rating 25	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_DK_R25	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	DK	Rating 25	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_EE_R25	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	EE	Rating 25	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_ES_R25	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	ES	Rating 25	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_FI_R25	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	FI	Rating 25	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_FR_R25	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	FR	Rating 25	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_GB_R25	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	GB	Rating 25	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_GR_R25	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	GR	Rating 25	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_HK_R25	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HK	Rating 25	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMER_ALL_0106_CT_AIRB_HR_R25	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HR	Rating 25	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_HU_R25	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HU	Rating 25	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_IE_R25	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IE	Rating 25	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_IL_R25	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IL	Rating 25	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_IT_R25	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IT	Rating 25	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_JP_R25	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	JP	Rating 25	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_KR_R25	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	KR	Rating 25	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_LT_R25	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LT	Rating 25	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_LU_R25	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LU	Rating 25	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_LV_R25	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LV	Rating 25	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_MT_R25	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	MT	Rating 25	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_NL_R25	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	NL	Rating 25	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_NO_R25	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	NO	Rating 25	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_PL_R25	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	PL	Rating 25	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_PT_R25	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	PT	Rating 25	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_RO_R25	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	RO	Rating 25	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_RU_R25	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	RU	Rating 25	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_SE_R25	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SE	Rating 25	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_SG_R25	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SG	Rating 25	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_SI_R25	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SI	Rating 25	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_SK_R25	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SK	Rating 25	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_TR_R25	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	TR	Rating 25	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMER_ALL_0106_CT_AIRB_US_R25	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	US	Rating 25	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_x2_R25	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Other countries	Rating 25	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_x0_R26	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 26	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_AT_R26	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	AT	Rating 26	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_AU_R26	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	AU	Rating 26	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_BE_R26	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BE	Rating 26	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_BG_R26	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BG	Rating 26	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_BR_R26	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BR	Rating 26	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_CA_R26	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CA	Rating 26	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_CH_R26	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CH	Rating 26	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_CN_R26	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CN	Rating 26	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_CY_R26	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CY	Rating 26	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_CZ_R26	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CZ	Rating 26	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_DE_R26	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	DE	Rating 26	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_DK_R26	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	DK	Rating 26	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_EE_R26	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	EE	Rating 26	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_ES_R26	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	ES	Rating 26	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_FI_R26	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	FI	Rating 26	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_FR_R26	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	FR	Rating 26	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_GB_R26	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	GB	Rating 26	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_GR_R26	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	GR	Rating 26	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_HK_R26	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HK	Rating 26	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMER_ALL_0106_CT_AIRB_HR_R26	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HR	Rating 26	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_HU_R26	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HU	Rating 26	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_IE_R26	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IE	Rating 26	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_IL_R26	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IL	Rating 26	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_IT_R26	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IT	Rating 26	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_JP_R26	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	JP	Rating 26	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_KR_R26	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	KR	Rating 26	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_LT_R26	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LT	Rating 26	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_LU_R26	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LU	Rating 26	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_LV_R26	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LV	Rating 26	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_MT_R26	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	MT	Rating 26	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_NL_R26	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	NL	Rating 26	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_NO_R26	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	NO	Rating 26	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_PL_R26	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	PL	Rating 26	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_PT_R26	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	PT	Rating 26	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_RO_R26	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	RO	Rating 26	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_RU_R26	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	RU	Rating 26	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_SE_R26	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SE	Rating 26	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_SG_R26	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SG	Rating 26	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_SI_R26	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SI	Rating 26	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_SK_R26	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SK	Rating 26	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_TR_R26	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	TR	Rating 26	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMER_ALL_0106_CT_AIRB_US_R26	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	US	Rating 26	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_x2_R26	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Other countries	Rating 26	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_x0_R27	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 27	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_AT_R27	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	AT	Rating 27	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_AU_R27	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	AU	Rating 27	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_BE_R27	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BE	Rating 27	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_BG_R27	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BG	Rating 27	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_BR_R27	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BR	Rating 27	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_CA_R27	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CA	Rating 27	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_CH_R27	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CH	Rating 27	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_CN_R27	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CN	Rating 27	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_CY_R27	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CY	Rating 27	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_CZ_R27	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CZ	Rating 27	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_DE_R27	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	DE	Rating 27	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_DK_R27	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	DK	Rating 27	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_EE_R27	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	EE	Rating 27	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_ES_R27	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	ES	Rating 27	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_FI_R27	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	FI	Rating 27	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_FR_R27	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	FR	Rating 27	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_GB_R27	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	GB	Rating 27	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_GR_R27	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	GR	Rating 27	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_HK_R27	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HK	Rating 27	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMER_ALL_0106_CT_AIRB_HR_R27	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HR	Rating 27	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_HU_R27	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HU	Rating 27	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_IE_R27	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IE	Rating 27	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_IL_R27	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IL	Rating 27	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_IT_R27	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IT	Rating 27	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_JP_R27	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	JP	Rating 27	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_KR_R27	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	KR	Rating 27	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_LT_R27	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LT	Rating 27	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_LU_R27	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LU	Rating 27	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_LV_R27	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LV	Rating 27	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_MT_R27	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	MT	Rating 27	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_NL_R27	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	NL	Rating 27	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_NO_R27	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	NO	Rating 27	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_PL_R27	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	PL	Rating 27	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_PT_R27	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	PT	Rating 27	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_RO_R27	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	RO	Rating 27	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_RU_R27	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	RU	Rating 27	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_SE_R27	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SE	Rating 27	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_SG_R27	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SG	Rating 27	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_SI_R27	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SI	Rating 27	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_SK_R27	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SK	Rating 27	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_TR_R27	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	TR	Rating 27	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMER_ALL_0106_CT_AIRB_US_R27	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	US	Rating 27	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_x2_R27	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Other countries	Rating 27	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_x0_R28	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 28	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_AT_R28	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	AT	Rating 28	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_AU_R28	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	AU	Rating 28	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_BE_R28	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BE	Rating 28	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_BG_R28	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BG	Rating 28	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_BR_R28	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BR	Rating 28	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_CA_R28	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CA	Rating 28	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_CH_R28	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CH	Rating 28	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_CN_R28	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CN	Rating 28	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_CY_R28	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CY	Rating 28	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_CZ_R28	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CZ	Rating 28	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_DE_R28	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	DE	Rating 28	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_DK_R28	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	DK	Rating 28	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_EE_R28	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	EE	Rating 28	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_ES_R28	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	ES	Rating 28	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_FI_R28	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	FI	Rating 28	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_FR_R28	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	FR	Rating 28	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_GB_R28	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	GB	Rating 28	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_GR_R28	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	GR	Rating 28	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_HK_R28	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HK	Rating 28	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMER_ALL_0106_CT_AIRB_HR_R28	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HR	Rating 28	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_HU_R28	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HU	Rating 28	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_IE_R28	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IE	Rating 28	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_IL_R28	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IL	Rating 28	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_IT_R28	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IT	Rating 28	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_JP_R28	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	JP	Rating 28	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_KR_R28	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	KR	Rating 28	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_LT_R28	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LT	Rating 28	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_LU_R28	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LU	Rating 28	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_LV_R28	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LV	Rating 28	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_MT_R28	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	MT	Rating 28	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_NL_R28	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	NL	Rating 28	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_NO_R28	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	NO	Rating 28	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_PL_R28	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	PL	Rating 28	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_PT_R28	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	PT	Rating 28	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_RO_R28	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	RO	Rating 28	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_RU_R28	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	RU	Rating 28	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_SE_R28	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SE	Rating 28	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_SG_R28	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SG	Rating 28	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_SI_R28	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SI	Rating 28	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_SK_R28	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SK	Rating 28	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_TR_R28	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	TR	Rating 28	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMER_ALL_0106_CT_AIRB_US_R28	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	US	Rating 28	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_x2_R28	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Other countries	Rating 28	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_x0_R29	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 29	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_AT_R29	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	AT	Rating 29	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_AU_R29	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	AU	Rating 29	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_BE_R29	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BE	Rating 29	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_BG_R29	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BG	Rating 29	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_BR_R29	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BR	Rating 29	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_CA_R29	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CA	Rating 29	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_CH_R29	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CH	Rating 29	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_CN_R29	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CN	Rating 29	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_CY_R29	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CY	Rating 29	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_CZ_R29	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CZ	Rating 29	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_DE_R29	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	DE	Rating 29	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_DK_R29	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	DK	Rating 29	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_EE_R29	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	EE	Rating 29	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_ES_R29	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	ES	Rating 29	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_FI_R29	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	FI	Rating 29	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_FR_R29	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	FR	Rating 29	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_GB_R29	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	GB	Rating 29	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_GR_R29	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	GR	Rating 29	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_HK_R29	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HK	Rating 29	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMER_ALL_0106_CT_AIRB_HR_R29	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HR	Rating 29	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_HU_R29	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HU	Rating 29	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_IE_R29	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IE	Rating 29	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_IL_R29	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IL	Rating 29	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_IT_R29	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IT	Rating 29	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_JP_R29	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	JP	Rating 29	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_KR_R29	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	KR	Rating 29	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_LT_R29	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LT	Rating 29	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_LU_R29	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LU	Rating 29	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_LV_R29	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LV	Rating 29	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_MT_R29	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	MT	Rating 29	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_NL_R29	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	NL	Rating 29	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_NO_R29	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	NO	Rating 29	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_PL_R29	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	PL	Rating 29	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_PT_R29	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	PT	Rating 29	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_RO_R29	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	RO	Rating 29	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_RU_R29	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	RU	Rating 29	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_SE_R29	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SE	Rating 29	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_SG_R29	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SG	Rating 29	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_SI_R29	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SI	Rating 29	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_SK_R29	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SK	Rating 29	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_TR_R29	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	TR	Rating 29	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMER_ALL_0106_CT_AIRB_US_R29	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	US	Rating 29	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_x2_R29	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Other countries	Rating 29	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_x0_R30	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 30	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_AT_R30	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	AT	Rating 30	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_AU_R30	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	AU	Rating 30	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_BE_R30	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BE	Rating 30	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_BG_R30	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BG	Rating 30	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_BR_R30	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BR	Rating 30	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_CA_R30	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CA	Rating 30	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_CH_R30	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CH	Rating 30	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_CN_R30	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CN	Rating 30	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_CY_R30	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CY	Rating 30	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_CZ_R30	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CZ	Rating 30	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_DE_R30	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	DE	Rating 30	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_DK_R30	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	DK	Rating 30	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_EE_R30	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	EE	Rating 30	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_ES_R30	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	ES	Rating 30	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_FI_R30	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	FI	Rating 30	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_FR_R30	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	FR	Rating 30	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_GB_R30	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	GB	Rating 30	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_GR_R30	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	GR	Rating 30	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_HK_R30	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HK	Rating 30	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMER_ALL_0106_CT_AIRB_HR_R30	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HR	Rating 30	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_HU_R30	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HU	Rating 30	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_IE_R30	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IE	Rating 30	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_IL_R30	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IL	Rating 30	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_IT_R30	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IT	Rating 30	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_JP_R30	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	JP	Rating 30	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_KR_R30	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	KR	Rating 30	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_LT_R30	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LT	Rating 30	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_LU_R30	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LU	Rating 30	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_LV_R30	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LV	Rating 30	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_MT_R30	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	MT	Rating 30	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_NL_R30	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	NL	Rating 30	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_NO_R30	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	NO	Rating 30	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_PL_R30	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	PL	Rating 30	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_PT_R30	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	PT	Rating 30	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_RO_R30	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	RO	Rating 30	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_RU_R30	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	RU	Rating 30	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_SE_R30	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SE	Rating 30	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_SG_R30	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SG	Rating 30	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_SI_R30	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SI	Rating 30	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_SK_R30	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SK	Rating 30	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_TR_R30	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	TR	Rating 30	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMER_ALL_0106_CT_AIRB_US_R30	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	US	Rating 30	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_x2_R30	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Other countries	Rating 30	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_x0_R31	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 31	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_AT_R31	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	AT	Rating 31	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_AU_R31	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	AU	Rating 31	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_BE_R31	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BE	Rating 31	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_BG_R31	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BG	Rating 31	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_BR_R31	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BR	Rating 31	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_CA_R31	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CA	Rating 31	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_CH_R31	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CH	Rating 31	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_CN_R31	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CN	Rating 31	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_CY_R31	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CY	Rating 31	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_CZ_R31	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CZ	Rating 31	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_DE_R31	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	DE	Rating 31	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_DK_R31	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	DK	Rating 31	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_EE_R31	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	EE	Rating 31	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_ES_R31	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	ES	Rating 31	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_FI_R31	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	FI	Rating 31	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_FR_R31	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	FR	Rating 31	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_GB_R31	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	GB	Rating 31	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_GR_R31	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	GR	Rating 31	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_HK_R31	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HK	Rating 31	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMER_ALL_0106_CT_AIRB_HR_R31	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HR	Rating 31	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_HU_R31	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HU	Rating 31	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_IE_R31	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IE	Rating 31	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_IL_R31	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IL	Rating 31	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_IT_R31	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IT	Rating 31	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_JP_R31	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	JP	Rating 31	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_KR_R31	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	KR	Rating 31	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_LT_R31	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LT	Rating 31	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_LU_R31	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LU	Rating 31	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_LV_R31	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LV	Rating 31	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_MT_R31	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	MT	Rating 31	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_NL_R31	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	NL	Rating 31	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_NO_R31	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	NO	Rating 31	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_PL_R31	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	PL	Rating 31	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_PT_R31	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	PT	Rating 31	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_RO_R31	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	RO	Rating 31	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_RU_R31	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	RU	Rating 31	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_SE_R31	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SE	Rating 31	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_SG_R31	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SG	Rating 31	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_SI_R31	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SI	Rating 31	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_SK_R31	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SK	Rating 31	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_TR_R31	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	TR	Rating 31	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMER_ALL_0106_CT_AIRB_US_R31	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	US	Rating 31	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_x2_R31	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Other countries	Rating 31	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_x0_R32	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 32	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_AT_R32	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	AT	Rating 32	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_AU_R32	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	AU	Rating 32	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_BE_R32	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BE	Rating 32	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_BG_R32	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BG	Rating 32	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_BR_R32	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BR	Rating 32	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_CA_R32	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CA	Rating 32	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_CH_R32	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CH	Rating 32	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_CN_R32	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CN	Rating 32	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_CY_R32	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CY	Rating 32	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_CZ_R32	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CZ	Rating 32	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_DE_R32	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	DE	Rating 32	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_DK_R32	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	DK	Rating 32	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_EE_R32	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	EE	Rating 32	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_ES_R32	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	ES	Rating 32	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_FI_R32	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	FI	Rating 32	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_FR_R32	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	FR	Rating 32	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_GB_R32	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	GB	Rating 32	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_GR_R32	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	GR	Rating 32	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_HK_R32	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HK	Rating 32	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMER_ALL_0106_CT_AIRB_HR_R32	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HR	Rating 32	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_HU_R32	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HU	Rating 32	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_IE_R32	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IE	Rating 32	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_IL_R32	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IL	Rating 32	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_IT_R32	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IT	Rating 32	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_JP_R32	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	JP	Rating 32	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_KR_R32	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	KR	Rating 32	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_LT_R32	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LT	Rating 32	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_LU_R32	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LU	Rating 32	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_LV_R32	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LV	Rating 32	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_MT_R32	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	MT	Rating 32	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_NL_R32	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	NL	Rating 32	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_NO_R32	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	NO	Rating 32	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_PL_R32	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	PL	Rating 32	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_PT_R32	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	PT	Rating 32	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_RO_R32	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	RO	Rating 32	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_RU_R32	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	RU	Rating 32	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_SE_R32	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SE	Rating 32	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_SG_R32	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SG	Rating 32	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_SI_R32	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SI	Rating 32	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_SK_R32	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SK	Rating 32	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_TR_R32	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	TR	Rating 32	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMER_ALL_0106_CT_AIRB_US_R32	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	US	Rating 32	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_x2_R32	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Other countries	Rating 32	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_x0_R33	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 33	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_AT_R33	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	AT	Rating 33	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_AU_R33	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	AU	Rating 33	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_BE_R33	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BE	Rating 33	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_BG_R33	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BG	Rating 33	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_BR_R33	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BR	Rating 33	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_CA_R33	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CA	Rating 33	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_CH_R33	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CH	Rating 33	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_CN_R33	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CN	Rating 33	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_CY_R33	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CY	Rating 33	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_CZ_R33	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CZ	Rating 33	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_DE_R33	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	DE	Rating 33	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_DK_R33	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	DK	Rating 33	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_EE_R33	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	EE	Rating 33	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_ES_R33	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	ES	Rating 33	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_FI_R33	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	FI	Rating 33	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_FR_R33	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	FR	Rating 33	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_GB_R33	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	GB	Rating 33	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_GR_R33	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	GR	Rating 33	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_HK_R33	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HK	Rating 33	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMER_ALL_0106_CT_AIRB_HR_R33	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HR	Rating 33	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_HU_R33	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HU	Rating 33	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_IE_R33	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IE	Rating 33	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_IL_R33	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IL	Rating 33	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_IT_R33	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IT	Rating 33	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_JP_R33	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	JP	Rating 33	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_KR_R33	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	KR	Rating 33	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_LT_R33	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LT	Rating 33	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_LU_R33	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LU	Rating 33	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_LV_R33	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LV	Rating 33	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_MT_R33	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	MT	Rating 33	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_NL_R33	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	NL	Rating 33	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_NO_R33	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	NO	Rating 33	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_PL_R33	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	PL	Rating 33	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_PT_R33	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	PT	Rating 33	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_RO_R33	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	RO	Rating 33	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_RU_R33	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	RU	Rating 33	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_SE_R33	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SE	Rating 33	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_SG_R33	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SG	Rating 33	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_SI_R33	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SI	Rating 33	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_SK_R33	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SK	Rating 33	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_TR_R33	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	TR	Rating 33	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMER_ALL_0106_CT_AIRB_US_R33	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	US	Rating 33	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_x2_R33	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Other countries	Rating 33	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_x0_R34	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 34	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_AT_R34	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	AT	Rating 34	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_AU_R34	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	AU	Rating 34	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_BE_R34	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BE	Rating 34	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_BG_R34	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BG	Rating 34	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_BR_R34	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BR	Rating 34	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_CA_R34	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CA	Rating 34	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_CH_R34	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CH	Rating 34	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_CN_R34	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CN	Rating 34	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_CY_R34	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CY	Rating 34	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_CZ_R34	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CZ	Rating 34	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_DE_R34	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	DE	Rating 34	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_DK_R34	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	DK	Rating 34	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_EE_R34	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	EE	Rating 34	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_ES_R34	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	ES	Rating 34	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_FI_R34	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	FI	Rating 34	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_FR_R34	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	FR	Rating 34	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_GB_R34	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	GB	Rating 34	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_GR_R34	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	GR	Rating 34	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_HK_R34	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HK	Rating 34	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMER_ALL_0106_CT_AIRB_HR_R34	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HR	Rating 34	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_HU_R34	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HU	Rating 34	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_IE_R34	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IE	Rating 34	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_IL_R34	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IL	Rating 34	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_IT_R34	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IT	Rating 34	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_JP_R34	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	JP	Rating 34	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_KR_R34	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	KR	Rating 34	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_LT_R34	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LT	Rating 34	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_LU_R34	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LU	Rating 34	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_LV_R34	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LV	Rating 34	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_MT_R34	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	MT	Rating 34	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_NL_R34	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	NL	Rating 34	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_NO_R34	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	NO	Rating 34	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_PL_R34	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	PL	Rating 34	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_PT_R34	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	PT	Rating 34	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_RO_R34	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	RO	Rating 34	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_RU_R34	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	RU	Rating 34	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_SE_R34	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SE	Rating 34	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_SG_R34	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SG	Rating 34	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_SI_R34	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SI	Rating 34	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_SK_R34	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SK	Rating 34	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_TR_R34	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	TR	Rating 34	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMER_ALL_0106_CT_AIRB_US_R34	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	US	Rating 34	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_x2_R34	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Other countries	Rating 34	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_x0_R35	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 35	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_AT_R35	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	AT	Rating 35	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_AU_R35	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	AU	Rating 35	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_BE_R35	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BE	Rating 35	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_BG_R35	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BG	Rating 35	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_BR_R35	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BR	Rating 35	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_CA_R35	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CA	Rating 35	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_CH_R35	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CH	Rating 35	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_CN_R35	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CN	Rating 35	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_CY_R35	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CY	Rating 35	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_CZ_R35	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CZ	Rating 35	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_DE_R35	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	DE	Rating 35	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_DK_R35	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	DK	Rating 35	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_EE_R35	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	EE	Rating 35	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_ES_R35	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	ES	Rating 35	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_FI_R35	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	FI	Rating 35	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_FR_R35	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	FR	Rating 35	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_GB_R35	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	GB	Rating 35	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_GR_R35	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	GR	Rating 35	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_HK_R35	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HK	Rating 35	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMER_ALL_0106_CT_AIRB_HR_R35	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HR	Rating 35	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_HU_R35	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HU	Rating 35	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_IE_R35	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IE	Rating 35	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_IL_R35	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IL	Rating 35	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_IT_R35	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IT	Rating 35	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_JP_R35	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	JP	Rating 35	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_KR_R35	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	KR	Rating 35	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_LT_R35	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LT	Rating 35	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_LU_R35	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LU	Rating 35	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_LV_R35	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LV	Rating 35	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_MT_R35	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	MT	Rating 35	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_NL_R35	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	NL	Rating 35	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_NO_R35	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	NO	Rating 35	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_PL_R35	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	PL	Rating 35	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_PT_R35	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	PT	Rating 35	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_RO_R35	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	RO	Rating 35	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_RU_R35	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	RU	Rating 35	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_SE_R35	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SE	Rating 35	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_SG_R35	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SG	Rating 35	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_SI_R35	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SI	Rating 35	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_SK_R35	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SK	Rating 35	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_TR_R35	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	TR	Rating 35	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMER_ALL_0106_CT_AIRB_US_R35	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	US	Rating 35	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_x2_R35	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Other countries	Rating 35	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_x0_R36	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 36	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_AT_R36	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	AT	Rating 36	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_AU_R36	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	AU	Rating 36	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_BE_R36	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BE	Rating 36	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_BG_R36	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BG	Rating 36	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_BR_R36	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BR	Rating 36	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_CA_R36	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CA	Rating 36	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_CH_R36	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CH	Rating 36	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_CN_R36	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CN	Rating 36	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_CY_R36	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CY	Rating 36	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_CZ_R36	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CZ	Rating 36	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_DE_R36	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	DE	Rating 36	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_DK_R36	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	DK	Rating 36	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_EE_R36	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	EE	Rating 36	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_ES_R36	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	ES	Rating 36	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_FI_R36	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	FI	Rating 36	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_FR_R36	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	FR	Rating 36	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_GB_R36	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	GB	Rating 36	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_GR_R36	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	GR	Rating 36	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_HK_R36	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HK	Rating 36	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMER_ALL_0106_CT_AIRB_HR_R36	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HR	Rating 36	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_HU_R36	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HU	Rating 36	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_IE_R36	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IE	Rating 36	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_IL_R36	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IL	Rating 36	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_IT_R36	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IT	Rating 36	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_JP_R36	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	JP	Rating 36	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_KR_R36	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	KR	Rating 36	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_LT_R36	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LT	Rating 36	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_LU_R36	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LU	Rating 36	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_LV_R36	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LV	Rating 36	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_MT_R36	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	MT	Rating 36	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_NL_R36	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	NL	Rating 36	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_NO_R36	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	NO	Rating 36	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_PL_R36	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	PL	Rating 36	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_PT_R36	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	PT	Rating 36	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_RO_R36	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	RO	Rating 36	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_RU_R36	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	RU	Rating 36	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_SE_R36	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SE	Rating 36	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_SG_R36	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SG	Rating 36	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_SI_R36	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SI	Rating 36	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_SK_R36	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SK	Rating 36	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_TR_R36	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	TR	Rating 36	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMER_ALL_0106_CT_AIRB_US_R36	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	US	Rating 36	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_x2_R36	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Other countries	Rating 36	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_x0_R37	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 37	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_AT_R37	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	AT	Rating 37	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_AU_R37	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	AU	Rating 37	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_BE_R37	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BE	Rating 37	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_BG_R37	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BG	Rating 37	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_BR_R37	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BR	Rating 37	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_CA_R37	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CA	Rating 37	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_CH_R37	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CH	Rating 37	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_CN_R37	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CN	Rating 37	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_CY_R37	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CY	Rating 37	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_CZ_R37	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CZ	Rating 37	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_DE_R37	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	DE	Rating 37	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_DK_R37	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	DK	Rating 37	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_EE_R37	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	EE	Rating 37	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_ES_R37	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	ES	Rating 37	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_FI_R37	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	FI	Rating 37	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_FR_R37	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	FR	Rating 37	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_GB_R37	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	GB	Rating 37	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_GR_R37	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	GR	Rating 37	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_HK_R37	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HK	Rating 37	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMER_ALL_0106_CT_AIRB_HR_R37	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HR	Rating 37	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_HU_R37	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HU	Rating 37	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_IE_R37	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IE	Rating 37	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_IL_R37	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IL	Rating 37	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_IT_R37	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IT	Rating 37	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_JP_R37	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	JP	Rating 37	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_KR_R37	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	KR	Rating 37	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_LT_R37	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LT	Rating 37	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_LU_R37	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LU	Rating 37	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_LV_R37	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LV	Rating 37	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_MT_R37	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	MT	Rating 37	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_NL_R37	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	NL	Rating 37	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_NO_R37	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	NO	Rating 37	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_PL_R37	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	PL	Rating 37	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_PT_R37	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	PT	Rating 37	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_RO_R37	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	RO	Rating 37	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_RU_R37	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	RU	Rating 37	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_SE_R37	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SE	Rating 37	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_SG_R37	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SG	Rating 37	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_SI_R37	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SI	Rating 37	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_SK_R37	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SK	Rating 37	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_TR_R37	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	TR	Rating 37	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMER_ALL_0106_CT_AIRB_US_R37	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	US	Rating 37	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_x2_R37	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Other countries	Rating 37	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_x0_R38	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 38	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_AT_R38	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	AT	Rating 38	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_AU_R38	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	AU	Rating 38	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_BE_R38	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BE	Rating 38	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_BG_R38	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BG	Rating 38	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_BR_R38	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BR	Rating 38	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_CA_R38	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CA	Rating 38	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_CH_R38	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CH	Rating 38	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_CN_R38	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CN	Rating 38	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_CY_R38	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CY	Rating 38	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_CZ_R38	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CZ	Rating 38	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_DE_R38	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	DE	Rating 38	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_DK_R38	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	DK	Rating 38	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_EE_R38	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	EE	Rating 38	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_ES_R38	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	ES	Rating 38	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_FI_R38	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	FI	Rating 38	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_FR_R38	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	FR	Rating 38	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_GB_R38	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	GB	Rating 38	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_GR_R38	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	GR	Rating 38	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_HK_R38	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HK	Rating 38	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMER_ALL_0106_CT_AIRB_HR_R38	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HR	Rating 38	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_HU_R38	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HU	Rating 38	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_IE_R38	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IE	Rating 38	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_IL_R38	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IL	Rating 38	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_IT_R38	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IT	Rating 38	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_JP_R38	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	JP	Rating 38	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_KR_R38	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	KR	Rating 38	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_LT_R38	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LT	Rating 38	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_LU_R38	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LU	Rating 38	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_LV_R38	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LV	Rating 38	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_MT_R38	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	MT	Rating 38	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_NL_R38	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	NL	Rating 38	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_NO_R38	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	NO	Rating 38	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_PL_R38	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	PL	Rating 38	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_PT_R38	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	PT	Rating 38	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_RO_R38	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	RO	Rating 38	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_RU_R38	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	RU	Rating 38	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_SE_R38	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SE	Rating 38	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_SG_R38	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SG	Rating 38	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_SI_R38	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SI	Rating 38	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_SK_R38	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SK	Rating 38	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_TR_R38	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	TR	Rating 38	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMER_ALL_0106_CT_AIRB_US_R38	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	US	Rating 38	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_x2_R38	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Other countries	Rating 38	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_x0_R39	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 39	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_AT_R39	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	AT	Rating 39	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_AU_R39	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	AU	Rating 39	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_BE_R39	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BE	Rating 39	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_BG_R39	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BG	Rating 39	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_BR_R39	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BR	Rating 39	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_CA_R39	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CA	Rating 39	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_CH_R39	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CH	Rating 39	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_CN_R39	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CN	Rating 39	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_CY_R39	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CY	Rating 39	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_CZ_R39	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CZ	Rating 39	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_DE_R39	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	DE	Rating 39	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_DK_R39	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	DK	Rating 39	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_EE_R39	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	EE	Rating 39	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_ES_R39	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	ES	Rating 39	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_FI_R39	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	FI	Rating 39	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_FR_R39	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	FR	Rating 39	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_GB_R39	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	GB	Rating 39	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_GR_R39	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	GR	Rating 39	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_HK_R39	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HK	Rating 39	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMER_ALL_0106_CT_AIRB_HR_R39	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HR	Rating 39	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_HU_R39	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HU	Rating 39	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_IE_R39	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IE	Rating 39	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_IL_R39	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IL	Rating 39	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_IT_R39	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IT	Rating 39	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_JP_R39	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	JP	Rating 39	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_KR_R39	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	KR	Rating 39	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_LT_R39	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LT	Rating 39	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_LU_R39	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LU	Rating 39	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_LV_R39	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LV	Rating 39	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_MT_R39	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	MT	Rating 39	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_NL_R39	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	NL	Rating 39	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_NO_R39	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	NO	Rating 39	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_PL_R39	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	PL	Rating 39	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_PT_R39	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	PT	Rating 39	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_RO_R39	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	RO	Rating 39	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_RU_R39	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	RU	Rating 39	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_SE_R39	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SE	Rating 39	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_SG_R39	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SG	Rating 39	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_SI_R39	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SI	Rating 39	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_SK_R39	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SK	Rating 39	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_TR_R39	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	TR	Rating 39	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMER_ALL_0106_CT_AIRB_US_R39	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	US	Rating 39	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_x2_R39	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Other countries	Rating 39	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_x0_R40	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 40	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_AT_R40	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	AT	Rating 40	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_AU_R40	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	AU	Rating 40	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_BE_R40	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BE	Rating 40	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_BG_R40	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BG	Rating 40	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_BR_R40	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BR	Rating 40	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_CA_R40	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CA	Rating 40	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_CH_R40	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CH	Rating 40	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_CN_R40	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CN	Rating 40	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_CY_R40	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CY	Rating 40	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_CZ_R40	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CZ	Rating 40	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_DE_R40	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	DE	Rating 40	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_DK_R40	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	DK	Rating 40	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_EE_R40	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	EE	Rating 40	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_ES_R40	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	ES	Rating 40	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_FI_R40	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	FI	Rating 40	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_FR_R40	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	FR	Rating 40	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_GB_R40	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	GB	Rating 40	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_GR_R40	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	GR	Rating 40	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_HK_R40	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HK	Rating 40	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMER_ALL_0106_CT_AIRB_HR_R40	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HR	Rating 40	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_HU_R40	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HU	Rating 40	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_IE_R40	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IE	Rating 40	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_IL_R40	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IL	Rating 40	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_IT_R40	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IT	Rating 40	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_JP_R40	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	JP	Rating 40	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_KR_R40	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	KR	Rating 40	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_LT_R40	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LT	Rating 40	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_LU_R40	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LU	Rating 40	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_LV_R40	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LV	Rating 40	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_MT_R40	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	MT	Rating 40	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_NL_R40	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	NL	Rating 40	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_NO_R40	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	NO	Rating 40	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_PL_R40	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	PL	Rating 40	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_PT_R40	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	PT	Rating 40	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_RO_R40	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	RO	Rating 40	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_RU_R40	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	RU	Rating 40	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_SE_R40	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SE	Rating 40	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_SG_R40	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SG	Rating 40	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_SI_R40	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SI	Rating 40	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_SK_R40	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SK	Rating 40	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_TR_R40	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	TR	Rating 40	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMER_ALL_0106_CT_AIRB_US_R40	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	US	Rating 40	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_x2_R40	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Other countries	Rating 40	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_x0_R41	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 41	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_AT_R41	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	AT	Rating 41	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_AU_R41	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	AU	Rating 41	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_BE_R41	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BE	Rating 41	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_BG_R41	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BG	Rating 41	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_BR_R41	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BR	Rating 41	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_CA_R41	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CA	Rating 41	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_CH_R41	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CH	Rating 41	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_CN_R41	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CN	Rating 41	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_CY_R41	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CY	Rating 41	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_CZ_R41	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CZ	Rating 41	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_DE_R41	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	DE	Rating 41	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_DK_R41	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	DK	Rating 41	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_EE_R41	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	EE	Rating 41	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_ES_R41	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	ES	Rating 41	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_FI_R41	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	FI	Rating 41	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_FR_R41	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	FR	Rating 41	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_GB_R41	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	GB	Rating 41	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_GR_R41	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	GR	Rating 41	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_HK_R41	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HK	Rating 41	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMER_ALL_0106_CT_AIRB_HR_R41	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HR	Rating 41	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_HU_R41	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HU	Rating 41	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_IE_R41	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IE	Rating 41	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_IL_R41	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IL	Rating 41	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_IT_R41	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IT	Rating 41	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_JP_R41	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	JP	Rating 41	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_KR_R41	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	KR	Rating 41	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_LT_R41	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LT	Rating 41	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_LU_R41	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LU	Rating 41	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_LV_R41	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LV	Rating 41	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_MT_R41	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	MT	Rating 41	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_NL_R41	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	NL	Rating 41	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_NO_R41	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	NO	Rating 41	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_PL_R41	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	PL	Rating 41	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_PT_R41	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	PT	Rating 41	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_RO_R41	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	RO	Rating 41	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_RU_R41	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	RU	Rating 41	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_SE_R41	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SE	Rating 41	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_SG_R41	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SG	Rating 41	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_SI_R41	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SI	Rating 41	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_SK_R41	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SK	Rating 41	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_TR_R41	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	TR	Rating 41	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMER_ALL_0106_CT_AIRB_US_R41	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	US	Rating 41	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_x2_R41	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Other countries	Rating 41	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_x0_R42	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 42	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_AT_R42	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	AT	Rating 42	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_AU_R42	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	AU	Rating 42	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_BE_R42	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BE	Rating 42	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_BG_R42	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BG	Rating 42	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_BR_R42	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BR	Rating 42	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_CA_R42	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CA	Rating 42	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_CH_R42	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CH	Rating 42	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_CN_R42	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CN	Rating 42	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_CY_R42	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CY	Rating 42	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_CZ_R42	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CZ	Rating 42	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_DE_R42	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	DE	Rating 42	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_DK_R42	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	DK	Rating 42	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_EE_R42	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	EE	Rating 42	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_ES_R42	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	ES	Rating 42	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_FI_R42	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	FI	Rating 42	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_FR_R42	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	FR	Rating 42	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_GB_R42	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	GB	Rating 42	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_GR_R42	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	GR	Rating 42	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_HK_R42	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HK	Rating 42	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMER_ALL_0106_CT_AIRB_HR_R42	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HR	Rating 42	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_HU_R42	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HU	Rating 42	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_IE_R42	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IE	Rating 42	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_IL_R42	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IL	Rating 42	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_IT_R42	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IT	Rating 42	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_JP_R42	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	JP	Rating 42	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_KR_R42	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	KR	Rating 42	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_LT_R42	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LT	Rating 42	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_LU_R42	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LU	Rating 42	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_LV_R42	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LV	Rating 42	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_MT_R42	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	MT	Rating 42	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_NL_R42	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	NL	Rating 42	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_NO_R42	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	NO	Rating 42	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_PL_R42	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	PL	Rating 42	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_PT_R42	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	PT	Rating 42	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_RO_R42	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	RO	Rating 42	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_RU_R42	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	RU	Rating 42	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_SE_R42	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SE	Rating 42	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_SG_R42	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SG	Rating 42	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_SI_R42	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SI	Rating 42	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_SK_R42	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SK	Rating 42	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_TR_R42	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	TR	Rating 42	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMER_ALL_0106_CT_AIRB_US_R42	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	US	Rating 42	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_x2_R42	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Other countries	Rating 42	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_x0_R43	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 43	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_AT_R43	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	AT	Rating 43	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_AU_R43	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	AU	Rating 43	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_BE_R43	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BE	Rating 43	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_BG_R43	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BG	Rating 43	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_BR_R43	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BR	Rating 43	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_CA_R43	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CA	Rating 43	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_CH_R43	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CH	Rating 43	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_CN_R43	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CN	Rating 43	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_CY_R43	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CY	Rating 43	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_CZ_R43	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CZ	Rating 43	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_DE_R43	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	DE	Rating 43	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_DK_R43	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	DK	Rating 43	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_EE_R43	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	EE	Rating 43	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_ES_R43	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	ES	Rating 43	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_FI_R43	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	FI	Rating 43	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_FR_R43	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	FR	Rating 43	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_GB_R43	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	GB	Rating 43	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_GR_R43	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	GR	Rating 43	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_HK_R43	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HK	Rating 43	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMER_ALL_0106_CT_AIRB_HR_R43	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HR	Rating 43	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_HU_R43	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HU	Rating 43	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_IE_R43	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IE	Rating 43	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_IL_R43	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IL	Rating 43	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_IT_R43	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IT	Rating 43	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_JP_R43	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	JP	Rating 43	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_KR_R43	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	KR	Rating 43	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_LT_R43	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LT	Rating 43	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_LU_R43	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LU	Rating 43	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_LV_R43	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LV	Rating 43	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_MT_R43	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	MT	Rating 43	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_NL_R43	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	NL	Rating 43	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_NO_R43	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	NO	Rating 43	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_PL_R43	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	PL	Rating 43	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_PT_R43	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	PT	Rating 43	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_RO_R43	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	RO	Rating 43	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_RU_R43	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	RU	Rating 43	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_SE_R43	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SE	Rating 43	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_SG_R43	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SG	Rating 43	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_SI_R43	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SI	Rating 43	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_SK_R43	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SK	Rating 43	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_TR_R43	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	TR	Rating 43	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMER_ALL_0106_CT_AIRB_US_R43	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	US	Rating 43	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_x2_R43	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Other countries	Rating 43	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_x0_R44	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 44	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_AT_R44	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	AT	Rating 44	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_AU_R44	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	AU	Rating 44	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_BE_R44	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BE	Rating 44	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_BG_R44	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BG	Rating 44	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_BR_R44	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BR	Rating 44	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_CA_R44	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CA	Rating 44	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_CH_R44	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CH	Rating 44	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_CN_R44	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CN	Rating 44	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_CY_R44	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CY	Rating 44	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_CZ_R44	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CZ	Rating 44	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_DE_R44	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	DE	Rating 44	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_DK_R44	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	DK	Rating 44	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_EE_R44	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	EE	Rating 44	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_ES_R44	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	ES	Rating 44	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_FI_R44	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	FI	Rating 44	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_FR_R44	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	FR	Rating 44	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_GB_R44	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	GB	Rating 44	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_GR_R44	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	GR	Rating 44	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_HK_R44	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HK	Rating 44	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMER_ALL_0106_CT_AIRB_HR_R44	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HR	Rating 44	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_HU_R44	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HU	Rating 44	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_IE_R44	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IE	Rating 44	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_IL_R44	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IL	Rating 44	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_IT_R44	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IT	Rating 44	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_JP_R44	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	JP	Rating 44	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_KR_R44	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	KR	Rating 44	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_LT_R44	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LT	Rating 44	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_LU_R44	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LU	Rating 44	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_LV_R44	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LV	Rating 44	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_MT_R44	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	MT	Rating 44	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_NL_R44	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	NL	Rating 44	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_NO_R44	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	NO	Rating 44	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_PL_R44	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	PL	Rating 44	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_PT_R44	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	PT	Rating 44	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_RO_R44	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	RO	Rating 44	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_RU_R44	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	RU	Rating 44	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_SE_R44	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SE	Rating 44	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_SG_R44	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SG	Rating 44	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_SI_R44	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SI	Rating 44	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_SK_R44	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SK	Rating 44	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_TR_R44	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	TR	Rating 44	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMER_ALL_0106_CT_AIRB_US_R44	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	US	Rating 44	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_x2_R44	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Other countries	Rating 44	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_x0_R45	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 45	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_AT_R45	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	AT	Rating 45	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_AU_R45	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	AU	Rating 45	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_BE_R45	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BE	Rating 45	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_BG_R45	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BG	Rating 45	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_BR_R45	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BR	Rating 45	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_CA_R45	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CA	Rating 45	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_CH_R45	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CH	Rating 45	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_CN_R45	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CN	Rating 45	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_CY_R45	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CY	Rating 45	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_CZ_R45	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CZ	Rating 45	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_DE_R45	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	DE	Rating 45	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_DK_R45	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	DK	Rating 45	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_EE_R45	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	EE	Rating 45	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_ES_R45	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	ES	Rating 45	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_FI_R45	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	FI	Rating 45	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_FR_R45	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	FR	Rating 45	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_GB_R45	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	GB	Rating 45	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_GR_R45	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	GR	Rating 45	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_HK_R45	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HK	Rating 45	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMER_ALL_0106_CT_AIRB_HR_R45	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HR	Rating 45	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_HU_R45	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HU	Rating 45	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_IE_R45	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IE	Rating 45	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_IL_R45	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IL	Rating 45	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_IT_R45	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IT	Rating 45	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_JP_R45	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	JP	Rating 45	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_KR_R45	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	KR	Rating 45	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_LT_R45	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LT	Rating 45	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_LU_R45	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LU	Rating 45	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_LV_R45	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LV	Rating 45	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_MT_R45	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	MT	Rating 45	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_NL_R45	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	NL	Rating 45	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_NO_R45	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	NO	Rating 45	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_PL_R45	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	PL	Rating 45	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_PT_R45	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	PT	Rating 45	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_RO_R45	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	RO	Rating 45	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_RU_R45	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	RU	Rating 45	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_SE_R45	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SE	Rating 45	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_SG_R45	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SG	Rating 45	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_SI_R45	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SI	Rating 45	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_SK_R45	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SK	Rating 45	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_TR_R45	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	TR	Rating 45	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMER_ALL_0106_CT_AIRB_US_R45	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	US	Rating 45	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_x2_R45	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Other countries	Rating 45	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_x0_R46	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 46	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_AT_R46	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	AT	Rating 46	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_AU_R46	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	AU	Rating 46	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_BE_R46	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BE	Rating 46	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_BG_R46	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BG	Rating 46	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_BR_R46	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BR	Rating 46	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_CA_R46	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CA	Rating 46	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_CH_R46	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CH	Rating 46	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_CN_R46	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CN	Rating 46	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_CY_R46	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CY	Rating 46	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_CZ_R46	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CZ	Rating 46	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_DE_R46	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	DE	Rating 46	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_DK_R46	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	DK	Rating 46	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_EE_R46	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	EE	Rating 46	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_ES_R46	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	ES	Rating 46	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_FI_R46	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	FI	Rating 46	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_FR_R46	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	FR	Rating 46	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_GB_R46	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	GB	Rating 46	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_GR_R46	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	GR	Rating 46	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_HK_R46	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HK	Rating 46	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMER_ALL_0106_CT_AIRB_HR_R46	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HR	Rating 46	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_HU_R46	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HU	Rating 46	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_IE_R46	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IE	Rating 46	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_IL_R46	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IL	Rating 46	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_IT_R46	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IT	Rating 46	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_JP_R46	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	JP	Rating 46	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_KR_R46	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	KR	Rating 46	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_LT_R46	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LT	Rating 46	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_LU_R46	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LU	Rating 46	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_LV_R46	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LV	Rating 46	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_MT_R46	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	MT	Rating 46	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_NL_R46	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	NL	Rating 46	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_NO_R46	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	NO	Rating 46	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_PL_R46	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	PL	Rating 46	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_PT_R46	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	PT	Rating 46	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_RO_R46	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	RO	Rating 46	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_RU_R46	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	RU	Rating 46	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_SE_R46	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SE	Rating 46	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_SG_R46	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SG	Rating 46	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_SI_R46	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SI	Rating 46	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_SK_R46	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SK	Rating 46	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_TR_R46	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	TR	Rating 46	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMER_ALL_0106_CT_AIRB_US_R46	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	US	Rating 46	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_x2_R46	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Other countries	Rating 46	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_x0_R47	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 47	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_AT_R47	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	AT	Rating 47	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_AU_R47	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	AU	Rating 47	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_BE_R47	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BE	Rating 47	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_BG_R47	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BG	Rating 47	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_BR_R47	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BR	Rating 47	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_CA_R47	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CA	Rating 47	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_CH_R47	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CH	Rating 47	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_CN_R47	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CN	Rating 47	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_CY_R47	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CY	Rating 47	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_CZ_R47	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CZ	Rating 47	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_DE_R47	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	DE	Rating 47	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_DK_R47	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	DK	Rating 47	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_EE_R47	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	EE	Rating 47	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_ES_R47	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	ES	Rating 47	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_FI_R47	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	FI	Rating 47	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_FR_R47	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	FR	Rating 47	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_GB_R47	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	GB	Rating 47	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_GR_R47	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	GR	Rating 47	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_HK_R47	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HK	Rating 47	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMER_ALL_0106_CT_AIRB_HR_R47	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HR	Rating 47	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_HU_R47	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HU	Rating 47	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_IE_R47	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IE	Rating 47	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_IL_R47	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IL	Rating 47	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_IT_R47	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IT	Rating 47	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_JP_R47	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	JP	Rating 47	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_KR_R47	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	KR	Rating 47	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_LT_R47	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LT	Rating 47	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_LU_R47	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LU	Rating 47	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_LV_R47	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LV	Rating 47	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_MT_R47	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	MT	Rating 47	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_NL_R47	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	NL	Rating 47	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_NO_R47	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	NO	Rating 47	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_PL_R47	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	PL	Rating 47	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_PT_R47	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	PT	Rating 47	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_RO_R47	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	RO	Rating 47	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_RU_R47	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	RU	Rating 47	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_SE_R47	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SE	Rating 47	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_SG_R47	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SG	Rating 47	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_SI_R47	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SI	Rating 47	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_SK_R47	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SK	Rating 47	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_TR_R47	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	TR	Rating 47	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMER_ALL_0106_CT_AIRB_US_R47	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	US	Rating 47	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_x2_R47	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Other countries	Rating 47	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_x0_R48	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 48	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_AT_R48	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	AT	Rating 48	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_AU_R48	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	AU	Rating 48	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_BE_R48	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BE	Rating 48	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_BG_R48	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BG	Rating 48	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_BR_R48	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BR	Rating 48	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_CA_R48	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CA	Rating 48	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_CH_R48	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CH	Rating 48	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_CN_R48	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CN	Rating 48	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_CY_R48	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CY	Rating 48	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_CZ_R48	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CZ	Rating 48	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_DE_R48	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	DE	Rating 48	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_DK_R48	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	DK	Rating 48	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_EE_R48	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	EE	Rating 48	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_ES_R48	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	ES	Rating 48	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_FI_R48	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	FI	Rating 48	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_FR_R48	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	FR	Rating 48	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_GB_R48	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	GB	Rating 48	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_GR_R48	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	GR	Rating 48	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_HK_R48	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HK	Rating 48	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMER_ALL_0106_CT_AIRB_HR_R48	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HR	Rating 48	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_HU_R48	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HU	Rating 48	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_IE_R48	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IE	Rating 48	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_IL_R48	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IL	Rating 48	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_IT_R48	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IT	Rating 48	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_JP_R48	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	JP	Rating 48	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_KR_R48	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	KR	Rating 48	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_LT_R48	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LT	Rating 48	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_LU_R48	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LU	Rating 48	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_LV_R48	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LV	Rating 48	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_MT_R48	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	MT	Rating 48	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_NL_R48	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	NL	Rating 48	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_NO_R48	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	NO	Rating 48	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_PL_R48	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	PL	Rating 48	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_PT_R48	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	PT	Rating 48	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_RO_R48	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	RO	Rating 48	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_RU_R48	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	RU	Rating 48	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_SE_R48	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SE	Rating 48	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_SG_R48	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SG	Rating 48	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_SI_R48	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SI	Rating 48	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_SK_R48	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SK	Rating 48	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_TR_R48	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	TR	Rating 48	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMER_ALL_0106_CT_AIRB_US_R48	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	US	Rating 48	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_x2_R48	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Other countries	Rating 48	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_x0_R49	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 49	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_AT_R49	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	AT	Rating 49	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_AU_R49	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	AU	Rating 49	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_BE_R49	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BE	Rating 49	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_BG_R49	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BG	Rating 49	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_BR_R49	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BR	Rating 49	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_CA_R49	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CA	Rating 49	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_CH_R49	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CH	Rating 49	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_CN_R49	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CN	Rating 49	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_CY_R49	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CY	Rating 49	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_CZ_R49	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CZ	Rating 49	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_DE_R49	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	DE	Rating 49	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_DK_R49	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	DK	Rating 49	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_EE_R49	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	EE	Rating 49	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_ES_R49	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	ES	Rating 49	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_FI_R49	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	FI	Rating 49	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_FR_R49	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	FR	Rating 49	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_GB_R49	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	GB	Rating 49	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_GR_R49	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	GR	Rating 49	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_HK_R49	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HK	Rating 49	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMER_ALL_0106_CT_AIRB_HR_R49	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HR	Rating 49	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_HU_R49	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HU	Rating 49	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_IE_R49	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IE	Rating 49	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_IL_R49	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IL	Rating 49	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_IT_R49	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IT	Rating 49	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_JP_R49	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	JP	Rating 49	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_KR_R49	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	KR	Rating 49	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_LT_R49	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LT	Rating 49	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_LU_R49	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LU	Rating 49	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_LV_R49	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LV	Rating 49	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_MT_R49	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	MT	Rating 49	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_NL_R49	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	NL	Rating 49	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_NO_R49	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	NO	Rating 49	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_PL_R49	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	PL	Rating 49	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_PT_R49	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	PT	Rating 49	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_RO_R49	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	RO	Rating 49	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_RU_R49	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	RU	Rating 49	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_SE_R49	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SE	Rating 49	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_SG_R49	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SG	Rating 49	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_SI_R49	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SI	Rating 49	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_SK_R49	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SK	Rating 49	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_TR_R49	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	TR	Rating 49	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMER_ALL_0106_CT_AIRB_US_R49	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	US	Rating 49	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_x2_R49	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Other countries	Rating 49	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_x0_R50	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 50	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_AT_R50	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	AT	Rating 50	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_AU_R50	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	AU	Rating 50	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_BE_R50	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BE	Rating 50	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_BG_R50	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BG	Rating 50	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_BR_R50	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BR	Rating 50	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_CA_R50	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CA	Rating 50	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_CH_R50	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CH	Rating 50	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_CN_R50	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CN	Rating 50	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_CY_R50	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CY	Rating 50	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_CZ_R50	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CZ	Rating 50	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_DE_R50	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	DE	Rating 50	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_DK_R50	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	DK	Rating 50	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_EE_R50	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	EE	Rating 50	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_ES_R50	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	ES	Rating 50	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_FI_R50	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	FI	Rating 50	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_FR_R50	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	FR	Rating 50	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_GB_R50	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	GB	Rating 50	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_GR_R50	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	GR	Rating 50	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_HK_R50	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HK	Rating 50	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMER_ALL_0106_CT_AIRB_HR_R50	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HR	Rating 50	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_HU_R50	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HU	Rating 50	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_IE_R50	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IE	Rating 50	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_IL_R50	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IL	Rating 50	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_IT_R50	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IT	Rating 50	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_JP_R50	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	JP	Rating 50	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_KR_R50	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	KR	Rating 50	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_LT_R50	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LT	Rating 50	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_LU_R50	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LU	Rating 50	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_LV_R50	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LV	Rating 50	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_MT_R50	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	MT	Rating 50	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_NL_R50	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	NL	Rating 50	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_NO_R50	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	NO	Rating 50	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_PL_R50	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	PL	Rating 50	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_PT_R50	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	PT	Rating 50	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_RO_R50	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	RO	Rating 50	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_RU_R50	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	RU	Rating 50	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_SE_R50	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SE	Rating 50	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_SG_R50	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SG	Rating 50	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_SI_R50	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SI	Rating 50	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_SK_R50	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SK	Rating 50	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_TR_R50	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	TR	Rating 50	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMER_ALL_0106_CT_AIRB_US_R50	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	US	Rating 50	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_x2_R50	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Other countries	Rating 50	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_x0_R51	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 51	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_AT_R51	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	AT	Rating 51	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_AU_R51	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	AU	Rating 51	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_BE_R51	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BE	Rating 51	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_BG_R51	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BG	Rating 51	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_BR_R51	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BR	Rating 51	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_CA_R51	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CA	Rating 51	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_CH_R51	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CH	Rating 51	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_CN_R51	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CN	Rating 51	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_CY_R51	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CY	Rating 51	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_CZ_R51	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CZ	Rating 51	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_DE_R51	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	DE	Rating 51	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_DK_R51	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	DK	Rating 51	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_EE_R51	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	EE	Rating 51	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_ES_R51	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	ES	Rating 51	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_FI_R51	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	FI	Rating 51	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_FR_R51	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	FR	Rating 51	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_GB_R51	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	GB	Rating 51	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_GR_R51	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	GR	Rating 51	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_HK_R51	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HK	Rating 51	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMER_ALL_0106_CT_AIRB_HR_R51	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HR	Rating 51	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_HU_R51	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HU	Rating 51	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_IE_R51	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IE	Rating 51	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_IL_R51	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IL	Rating 51	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_IT_R51	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IT	Rating 51	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_JP_R51	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	JP	Rating 51	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_KR_R51	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	KR	Rating 51	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_LT_R51	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LT	Rating 51	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_LU_R51	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LU	Rating 51	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_LV_R51	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LV	Rating 51	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_MT_R51	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	MT	Rating 51	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_NL_R51	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	NL	Rating 51	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_NO_R51	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	NO	Rating 51	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_PL_R51	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	PL	Rating 51	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_PT_R51	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	PT	Rating 51	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_RO_R51	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	RO	Rating 51	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_RU_R51	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	RU	Rating 51	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_SE_R51	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SE	Rating 51	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_SG_R51	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SG	Rating 51	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_SI_R51	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SI	Rating 51	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_SK_R51	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SK	Rating 51	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_TR_R51	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	TR	Rating 51	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMER_ALL_0106_CT_AIRB_US_R51	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	US	Rating 51	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_x2_R51	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Other countries	Rating 51	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_x0_R52	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 52	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_AT_R52	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	AT	Rating 52	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_AU_R52	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	AU	Rating 52	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_BE_R52	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BE	Rating 52	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_BG_R52	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BG	Rating 52	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_BR_R52	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BR	Rating 52	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_CA_R52	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CA	Rating 52	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_CH_R52	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CH	Rating 52	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_CN_R52	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CN	Rating 52	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_CY_R52	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CY	Rating 52	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_CZ_R52	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CZ	Rating 52	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_DE_R52	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	DE	Rating 52	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_DK_R52	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	DK	Rating 52	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_EE_R52	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	EE	Rating 52	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_ES_R52	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	ES	Rating 52	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_FI_R52	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	FI	Rating 52	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_FR_R52	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	FR	Rating 52	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_GB_R52	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	GB	Rating 52	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_GR_R52	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	GR	Rating 52	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_HK_R52	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HK	Rating 52	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMER_ALL_0106_CT_AIRB_HR_R52	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HR	Rating 52	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_HU_R52	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HU	Rating 52	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_IE_R52	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IE	Rating 52	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_IL_R52	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IL	Rating 52	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_IT_R52	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IT	Rating 52	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_JP_R52	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	JP	Rating 52	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_KR_R52	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	KR	Rating 52	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_LT_R52	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LT	Rating 52	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_LU_R52	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LU	Rating 52	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_LV_R52	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LV	Rating 52	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_MT_R52	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	MT	Rating 52	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_NL_R52	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	NL	Rating 52	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_NO_R52	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	NO	Rating 52	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_PL_R52	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	PL	Rating 52	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_PT_R52	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	PT	Rating 52	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_RO_R52	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	RO	Rating 52	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_RU_R52	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	RU	Rating 52	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_SE_R52	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SE	Rating 52	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_SG_R52	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SG	Rating 52	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_SI_R52	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SI	Rating 52	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_SK_R52	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SK	Rating 52	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_TR_R52	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	TR	Rating 52	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMER_ALL_0106_CT_AIRB_US_R52	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	US	Rating 52	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_x2_R52	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Other countries	Rating 52	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_x0_R53	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 53	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_AT_R53	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	AT	Rating 53	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_AU_R53	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	AU	Rating 53	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_BE_R53	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BE	Rating 53	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_BG_R53	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BG	Rating 53	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_BR_R53	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BR	Rating 53	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_CA_R53	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CA	Rating 53	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_CH_R53	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CH	Rating 53	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_CN_R53	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CN	Rating 53	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_CY_R53	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CY	Rating 53	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_CZ_R53	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CZ	Rating 53	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_DE_R53	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	DE	Rating 53	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_DK_R53	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	DK	Rating 53	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_EE_R53	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	EE	Rating 53	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_ES_R53	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	ES	Rating 53	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_FI_R53	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	FI	Rating 53	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_FR_R53	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	FR	Rating 53	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_GB_R53	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	GB	Rating 53	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_GR_R53	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	GR	Rating 53	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_HK_R53	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HK	Rating 53	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMER_ALL_0106_CT_AIRB_HR_R53	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HR	Rating 53	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_HU_R53	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HU	Rating 53	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_IE_R53	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IE	Rating 53	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_IL_R53	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IL	Rating 53	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_IT_R53	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IT	Rating 53	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_JP_R53	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	JP	Rating 53	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_KR_R53	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	KR	Rating 53	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_LT_R53	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LT	Rating 53	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_LU_R53	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LU	Rating 53	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_LV_R53	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LV	Rating 53	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_MT_R53	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	MT	Rating 53	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_NL_R53	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	NL	Rating 53	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_NO_R53	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	NO	Rating 53	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_PL_R53	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	PL	Rating 53	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_PT_R53	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	PT	Rating 53	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_RO_R53	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	RO	Rating 53	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_RU_R53	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	RU	Rating 53	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_SE_R53	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SE	Rating 53	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_SG_R53	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SG	Rating 53	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_SI_R53	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SI	Rating 53	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_SK_R53	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SK	Rating 53	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_TR_R53	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	TR	Rating 53	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMER_ALL_0106_CT_AIRB_US_R53	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	US	Rating 53	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_x2_R53	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Other countries	Rating 53	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_x0_R54	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 54	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_AT_R54	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	AT	Rating 54	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_AU_R54	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	AU	Rating 54	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_BE_R54	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BE	Rating 54	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_BG_R54	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BG	Rating 54	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_BR_R54	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BR	Rating 54	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_CA_R54	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CA	Rating 54	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_CH_R54	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CH	Rating 54	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_CN_R54	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CN	Rating 54	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_CY_R54	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CY	Rating 54	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_CZ_R54	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CZ	Rating 54	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_DE_R54	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	DE	Rating 54	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_DK_R54	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	DK	Rating 54	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_EE_R54	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	EE	Rating 54	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_ES_R54	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	ES	Rating 54	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_FI_R54	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	FI	Rating 54	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_FR_R54	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	FR	Rating 54	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_GB_R54	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	GB	Rating 54	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_GR_R54	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	GR	Rating 54	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_HK_R54	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HK	Rating 54	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMER_ALL_0106_CT_AIRB_HR_R54	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HR	Rating 54	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_HU_R54	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HU	Rating 54	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_IE_R54	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IE	Rating 54	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_IL_R54	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IL	Rating 54	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_IT_R54	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IT	Rating 54	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_JP_R54	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	JP	Rating 54	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_KR_R54	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	KR	Rating 54	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_LT_R54	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LT	Rating 54	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_LU_R54	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LU	Rating 54	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_LV_R54	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LV	Rating 54	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_MT_R54	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	MT	Rating 54	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_NL_R54	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	NL	Rating 54	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_NO_R54	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	NO	Rating 54	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_PL_R54	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	PL	Rating 54	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_PT_R54	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	PT	Rating 54	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_RO_R54	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	RO	Rating 54	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_RU_R54	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	RU	Rating 54	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_SE_R54	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SE	Rating 54	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_SG_R54	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SG	Rating 54	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_SI_R54	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SI	Rating 54	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_SK_R54	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SK	Rating 54	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_TR_R54	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	TR	Rating 54	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMER_ALL_0106_CT_AIRB_US_R54	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	US	Rating 54	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_x2_R54	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Other countries	Rating 54	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_x0_R55	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 55	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_AT_R55	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	AT	Rating 55	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_AU_R55	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	AU	Rating 55	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_BE_R55	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BE	Rating 55	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_BG_R55	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BG	Rating 55	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_BR_R55	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BR	Rating 55	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_CA_R55	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CA	Rating 55	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_CH_R55	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CH	Rating 55	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_CN_R55	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CN	Rating 55	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_CY_R55	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CY	Rating 55	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_CZ_R55	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CZ	Rating 55	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_DE_R55	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	DE	Rating 55	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_DK_R55	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	DK	Rating 55	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_EE_R55	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	EE	Rating 55	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_ES_R55	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	ES	Rating 55	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_FI_R55	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	FI	Rating 55	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_FR_R55	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	FR	Rating 55	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_GB_R55	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	GB	Rating 55	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_GR_R55	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	GR	Rating 55	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_HK_R55	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HK	Rating 55	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMER_ALL_0106_CT_AIRB_HR_R55	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HR	Rating 55	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_HU_R55	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HU	Rating 55	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_IE_R55	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IE	Rating 55	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_IL_R55	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IL	Rating 55	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_IT_R55	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IT	Rating 55	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_JP_R55	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	JP	Rating 55	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_KR_R55	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	KR	Rating 55	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_LT_R55	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LT	Rating 55	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_LU_R55	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LU	Rating 55	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_LV_R55	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LV	Rating 55	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_MT_R55	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	MT	Rating 55	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_NL_R55	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	NL	Rating 55	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_NO_R55	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	NO	Rating 55	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_PL_R55	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	PL	Rating 55	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_PT_R55	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	PT	Rating 55	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_RO_R55	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	RO	Rating 55	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_RU_R55	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	RU	Rating 55	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_SE_R55	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SE	Rating 55	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_SG_R55	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SG	Rating 55	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_SI_R55	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SI	Rating 55	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_SK_R55	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SK	Rating 55	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_TR_R55	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	TR	Rating 55	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMER_ALL_0106_CT_AIRB_US_R55	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	US	Rating 55	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_x2_R55	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Other countries	Rating 55	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_x0_R56	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 56	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_AT_R56	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	AT	Rating 56	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_AU_R56	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	AU	Rating 56	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_BE_R56	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BE	Rating 56	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_BG_R56	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BG	Rating 56	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_BR_R56	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BR	Rating 56	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_CA_R56	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CA	Rating 56	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_CH_R56	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CH	Rating 56	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_CN_R56	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CN	Rating 56	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_CY_R56	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CY	Rating 56	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_CZ_R56	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CZ	Rating 56	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_DE_R56	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	DE	Rating 56	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_DK_R56	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	DK	Rating 56	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_EE_R56	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	EE	Rating 56	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_ES_R56	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	ES	Rating 56	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_FI_R56	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	FI	Rating 56	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_FR_R56	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	FR	Rating 56	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_GB_R56	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	GB	Rating 56	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_GR_R56	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	GR	Rating 56	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_HK_R56	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HK	Rating 56	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMER_ALL_0106_CT_AIRB_HR_R56	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HR	Rating 56	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_HU_R56	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HU	Rating 56	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_IE_R56	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IE	Rating 56	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_IL_R56	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IL	Rating 56	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_IT_R56	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IT	Rating 56	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_JP_R56	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	JP	Rating 56	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_KR_R56	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	KR	Rating 56	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_LT_R56	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LT	Rating 56	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_LU_R56	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LU	Rating 56	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_LV_R56	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LV	Rating 56	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_MT_R56	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	MT	Rating 56	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_NL_R56	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	NL	Rating 56	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_NO_R56	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	NO	Rating 56	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_PL_R56	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	PL	Rating 56	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_PT_R56	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	PT	Rating 56	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_RO_R56	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	RO	Rating 56	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_RU_R56	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	RU	Rating 56	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_SE_R56	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SE	Rating 56	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_SG_R56	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SG	Rating 56	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_SI_R56	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SI	Rating 56	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_SK_R56	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SK	Rating 56	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_TR_R56	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	TR	Rating 56	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMER_ALL_0106_CT_AIRB_US_R56	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	US	Rating 56	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_x2_R56	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Other countries	Rating 56	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_x0_R57	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 57	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_AT_R57	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	AT	Rating 57	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_AU_R57	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	AU	Rating 57	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_BE_R57	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BE	Rating 57	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_BG_R57	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BG	Rating 57	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_BR_R57	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BR	Rating 57	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_CA_R57	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CA	Rating 57	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_CH_R57	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CH	Rating 57	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_CN_R57	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CN	Rating 57	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_CY_R57	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CY	Rating 57	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_CZ_R57	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CZ	Rating 57	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_DE_R57	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	DE	Rating 57	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_DK_R57	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	DK	Rating 57	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_EE_R57	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	EE	Rating 57	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_ES_R57	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	ES	Rating 57	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_FI_R57	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	FI	Rating 57	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_FR_R57	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	FR	Rating 57	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_GB_R57	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	GB	Rating 57	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_GR_R57	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	GR	Rating 57	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_HK_R57	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HK	Rating 57	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMER_ALL_0106_CT_AIRB_HR_R57	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HR	Rating 57	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_HU_R57	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HU	Rating 57	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_IE_R57	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IE	Rating 57	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_IL_R57	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IL	Rating 57	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_IT_R57	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IT	Rating 57	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_JP_R57	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	JP	Rating 57	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_KR_R57	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	KR	Rating 57	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_LT_R57	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LT	Rating 57	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_LU_R57	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LU	Rating 57	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_LV_R57	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LV	Rating 57	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_MT_R57	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	MT	Rating 57	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_NL_R57	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	NL	Rating 57	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_NO_R57	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	NO	Rating 57	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_PL_R57	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	PL	Rating 57	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_PT_R57	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	PT	Rating 57	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_RO_R57	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	RO	Rating 57	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_RU_R57	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	RU	Rating 57	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_SE_R57	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SE	Rating 57	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_SG_R57	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SG	Rating 57	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_SI_R57	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SI	Rating 57	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_SK_R57	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SK	Rating 57	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_TR_R57	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	TR	Rating 57	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMER_ALL_0106_CT_AIRB_US_R57	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	US	Rating 57	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_x2_R57	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Other countries	Rating 57	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_x0_R58	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 58	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_AT_R58	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	AT	Rating 58	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_AU_R58	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	AU	Rating 58	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_BE_R58	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BE	Rating 58	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_BG_R58	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BG	Rating 58	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_BR_R58	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BR	Rating 58	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_CA_R58	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CA	Rating 58	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_CH_R58	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CH	Rating 58	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_CN_R58	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CN	Rating 58	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_CY_R58	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CY	Rating 58	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_CZ_R58	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CZ	Rating 58	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_DE_R58	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	DE	Rating 58	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_DK_R58	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	DK	Rating 58	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_EE_R58	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	EE	Rating 58	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_ES_R58	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	ES	Rating 58	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_FI_R58	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	FI	Rating 58	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_FR_R58	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	FR	Rating 58	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_GB_R58	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	GB	Rating 58	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_GR_R58	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	GR	Rating 58	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_HK_R58	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HK	Rating 58	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMER_ALL_0106_CT_AIRB_HR_R58	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HR	Rating 58	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_HU_R58	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HU	Rating 58	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_IE_R58	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IE	Rating 58	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_IL_R58	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IL	Rating 58	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_IT_R58	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IT	Rating 58	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_JP_R58	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	JP	Rating 58	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_KR_R58	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	KR	Rating 58	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_LT_R58	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LT	Rating 58	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_LU_R58	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LU	Rating 58	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_LV_R58	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LV	Rating 58	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_MT_R58	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	MT	Rating 58	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_NL_R58	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	NL	Rating 58	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_NO_R58	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	NO	Rating 58	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_PL_R58	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	PL	Rating 58	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_PT_R58	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	PT	Rating 58	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_RO_R58	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	RO	Rating 58	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_RU_R58	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	RU	Rating 58	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_SE_R58	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SE	Rating 58	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_SG_R58	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SG	Rating 58	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_SI_R58	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SI	Rating 58	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_SK_R58	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SK	Rating 58	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_TR_R58	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	TR	Rating 58	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMER_ALL_0106_CT_AIRB_US_R58	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	US	Rating 58	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_x2_R58	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Other countries	Rating 58	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_x0_R59	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 59	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_AT_R59	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	AT	Rating 59	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_AU_R59	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	AU	Rating 59	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_BE_R59	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BE	Rating 59	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_BG_R59	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BG	Rating 59	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_BR_R59	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BR	Rating 59	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_CA_R59	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CA	Rating 59	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_CH_R59	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CH	Rating 59	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_CN_R59	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CN	Rating 59	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_CY_R59	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CY	Rating 59	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_CZ_R59	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CZ	Rating 59	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_DE_R59	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	DE	Rating 59	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_DK_R59	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	DK	Rating 59	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_EE_R59	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	EE	Rating 59	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_ES_R59	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	ES	Rating 59	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_FI_R59	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	FI	Rating 59	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_FR_R59	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	FR	Rating 59	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_GB_R59	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	GB	Rating 59	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_GR_R59	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	GR	Rating 59	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_HK_R59	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HK	Rating 59	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMER_ALL_0106_CT_AIRB_HR_R59	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HR	Rating 59	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_HU_R59	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HU	Rating 59	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_IE_R59	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IE	Rating 59	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_IL_R59	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IL	Rating 59	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_IT_R59	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IT	Rating 59	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_JP_R59	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	JP	Rating 59	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_KR_R59	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	KR	Rating 59	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_LT_R59	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LT	Rating 59	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_LU_R59	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LU	Rating 59	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_LV_R59	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LV	Rating 59	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_MT_R59	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	MT	Rating 59	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_NL_R59	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	NL	Rating 59	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_NO_R59	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	NO	Rating 59	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_PL_R59	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	PL	Rating 59	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_PT_R59	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	PT	Rating 59	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_RO_R59	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	RO	Rating 59	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_RU_R59	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	RU	Rating 59	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_SE_R59	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SE	Rating 59	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_SG_R59	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SG	Rating 59	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_SI_R59	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SI	Rating 59	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_SK_R59	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SK	Rating 59	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_TR_R59	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	TR	Rating 59	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMER_ALL_0106_CT_AIRB_US_R59	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	US	Rating 59	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_x2_R59	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Other countries	Rating 59	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_x0_R60	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 60	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_AT_R60	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	AT	Rating 60	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_AU_R60	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	AU	Rating 60	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_BE_R60	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BE	Rating 60	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_BG_R60	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BG	Rating 60	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_BR_R60	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BR	Rating 60	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_CA_R60	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CA	Rating 60	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_CH_R60	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CH	Rating 60	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_CN_R60	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CN	Rating 60	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_CY_R60	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CY	Rating 60	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_CZ_R60	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CZ	Rating 60	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_DE_R60	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	DE	Rating 60	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_DK_R60	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	DK	Rating 60	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_EE_R60	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	EE	Rating 60	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_ES_R60	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	ES	Rating 60	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_FI_R60	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	FI	Rating 60	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_FR_R60	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	FR	Rating 60	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_GB_R60	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	GB	Rating 60	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_GR_R60	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	GR	Rating 60	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_HK_R60	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HK	Rating 60	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMER_ALL_0106_CT_AIRB_HR_R60	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HR	Rating 60	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_HU_R60	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HU	Rating 60	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_IE_R60	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IE	Rating 60	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_IL_R60	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IL	Rating 60	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_IT_R60	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IT	Rating 60	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_JP_R60	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	JP	Rating 60	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_KR_R60	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	KR	Rating 60	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_LT_R60	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LT	Rating 60	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_LU_R60	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LU	Rating 60	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_LV_R60	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LV	Rating 60	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_MT_R60	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	MT	Rating 60	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_NL_R60	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	NL	Rating 60	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_NO_R60	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	NO	Rating 60	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_PL_R60	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	PL	Rating 60	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_PT_R60	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	PT	Rating 60	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_RO_R60	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	RO	Rating 60	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_RU_R60	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	RU	Rating 60	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_SE_R60	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SE	Rating 60	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_SG_R60	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SG	Rating 60	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_SI_R60	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SI	Rating 60	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_SK_R60	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SK	Rating 60	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_TR_R60	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	TR	Rating 60	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMER_ALL_0106_CT_AIRB_US_R60	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	US	Rating 60	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_x2_R60	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Other countries	Rating 60	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_x0_R61	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 61	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_AT_R61	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	AT	Rating 61	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_AU_R61	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	AU	Rating 61	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_BE_R61	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BE	Rating 61	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_BG_R61	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BG	Rating 61	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_BR_R61	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BR	Rating 61	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_CA_R61	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CA	Rating 61	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_CH_R61	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CH	Rating 61	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_CN_R61	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CN	Rating 61	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_CY_R61	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CY	Rating 61	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_CZ_R61	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CZ	Rating 61	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_DE_R61	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	DE	Rating 61	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_DK_R61	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	DK	Rating 61	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_EE_R61	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	EE	Rating 61	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_ES_R61	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	ES	Rating 61	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_FI_R61	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	FI	Rating 61	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_FR_R61	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	FR	Rating 61	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_GB_R61	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	GB	Rating 61	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_GR_R61	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	GR	Rating 61	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_HK_R61	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HK	Rating 61	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMER_ALL_0106_CT_AIRB_HR_R61	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HR	Rating 61	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_HU_R61	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HU	Rating 61	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_IE_R61	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IE	Rating 61	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_IL_R61	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IL	Rating 61	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_IT_R61	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IT	Rating 61	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_JP_R61	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	JP	Rating 61	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_KR_R61	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	KR	Rating 61	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_LT_R61	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LT	Rating 61	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_LU_R61	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LU	Rating 61	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_LV_R61	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LV	Rating 61	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_MT_R61	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	MT	Rating 61	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_NL_R61	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	NL	Rating 61	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_NO_R61	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	NO	Rating 61	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_PL_R61	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	PL	Rating 61	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_PT_R61	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	PT	Rating 61	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_RO_R61	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	RO	Rating 61	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_RU_R61	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	RU	Rating 61	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_SE_R61	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SE	Rating 61	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_SG_R61	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SG	Rating 61	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_SI_R61	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SI	Rating 61	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_SK_R61	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SK	Rating 61	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_TR_R61	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	TR	Rating 61	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMER_ALL_0106_CT_AIRB_US_R61	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	US	Rating 61	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_x2_R61	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Other countries	Rating 61	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_x0_R62	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 62	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_AT_R62	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	AT	Rating 62	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_AU_R62	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	AU	Rating 62	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_BE_R62	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BE	Rating 62	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_BG_R62	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BG	Rating 62	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_BR_R62	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BR	Rating 62	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_CA_R62	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CA	Rating 62	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_CH_R62	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CH	Rating 62	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_CN_R62	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CN	Rating 62	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_CY_R62	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CY	Rating 62	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_CZ_R62	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CZ	Rating 62	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_DE_R62	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	DE	Rating 62	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_DK_R62	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	DK	Rating 62	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_EE_R62	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	EE	Rating 62	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_ES_R62	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	ES	Rating 62	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_FI_R62	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	FI	Rating 62	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_FR_R62	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	FR	Rating 62	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_GB_R62	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	GB	Rating 62	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_GR_R62	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	GR	Rating 62	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_HK_R62	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HK	Rating 62	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMER_ALL_0106_CT_AIRB_HR_R62	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HR	Rating 62	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_HU_R62	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HU	Rating 62	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_IE_R62	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IE	Rating 62	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_IL_R62	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IL	Rating 62	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_IT_R62	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IT	Rating 62	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_JP_R62	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	JP	Rating 62	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_KR_R62	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	KR	Rating 62	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_LT_R62	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LT	Rating 62	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_LU_R62	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LU	Rating 62	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_LV_R62	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LV	Rating 62	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_MT_R62	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	MT	Rating 62	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_NL_R62	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	NL	Rating 62	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_NO_R62	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	NO	Rating 62	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_PL_R62	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	PL	Rating 62	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_PT_R62	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	PT	Rating 62	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_RO_R62	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	RO	Rating 62	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_RU_R62	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	RU	Rating 62	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_SE_R62	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SE	Rating 62	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_SG_R62	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SG	Rating 62	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_SI_R62	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SI	Rating 62	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_SK_R62	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SK	Rating 62	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_TR_R62	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	TR	Rating 62	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMER_ALL_0106_CT_AIRB_US_R62	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	US	Rating 62	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_x2_R62	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Other countries	Rating 62	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_x0_R63	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 63	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_AT_R63	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	AT	Rating 63	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_AU_R63	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	AU	Rating 63	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_BE_R63	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BE	Rating 63	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_BG_R63	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BG	Rating 63	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_BR_R63	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BR	Rating 63	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_CA_R63	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CA	Rating 63	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_CH_R63	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CH	Rating 63	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_CN_R63	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CN	Rating 63	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_CY_R63	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CY	Rating 63	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_CZ_R63	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CZ	Rating 63	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_DE_R63	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	DE	Rating 63	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_DK_R63	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	DK	Rating 63	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_EE_R63	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	EE	Rating 63	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_ES_R63	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	ES	Rating 63	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_FI_R63	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	FI	Rating 63	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_FR_R63	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	FR	Rating 63	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_GB_R63	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	GB	Rating 63	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_GR_R63	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	GR	Rating 63	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_HK_R63	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HK	Rating 63	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMER_ALL_0106_CT_AIRB_HR_R63	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HR	Rating 63	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_HU_R63	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HU	Rating 63	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_IE_R63	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IE	Rating 63	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_IL_R63	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IL	Rating 63	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_IT_R63	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IT	Rating 63	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_JP_R63	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	JP	Rating 63	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_KR_R63	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	KR	Rating 63	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_LT_R63	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LT	Rating 63	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_LU_R63	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LU	Rating 63	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_LV_R63	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LV	Rating 63	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_MT_R63	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	MT	Rating 63	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_NL_R63	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	NL	Rating 63	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_NO_R63	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	NO	Rating 63	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_PL_R63	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	PL	Rating 63	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_PT_R63	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	PT	Rating 63	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_RO_R63	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	RO	Rating 63	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_RU_R63	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	RU	Rating 63	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_SE_R63	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SE	Rating 63	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_SG_R63	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SG	Rating 63	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_SI_R63	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SI	Rating 63	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_SK_R63	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SK	Rating 63	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_TR_R63	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	TR	Rating 63	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMER_ALL_0106_CT_AIRB_US_R63	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	US	Rating 63	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_x2_R63	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Other countries	Rating 63	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_x0_R64	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 64	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_AT_R64	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	AT	Rating 64	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_AU_R64	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	AU	Rating 64	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_BE_R64	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BE	Rating 64	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_BG_R64	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BG	Rating 64	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_BR_R64	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BR	Rating 64	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_CA_R64	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CA	Rating 64	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_CH_R64	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CH	Rating 64	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_CN_R64	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CN	Rating 64	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_CY_R64	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CY	Rating 64	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_CZ_R64	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CZ	Rating 64	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_DE_R64	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	DE	Rating 64	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_DK_R64	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	DK	Rating 64	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_EE_R64	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	EE	Rating 64	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_ES_R64	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	ES	Rating 64	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_FI_R64	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	FI	Rating 64	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_FR_R64	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	FR	Rating 64	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_GB_R64	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	GB	Rating 64	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_GR_R64	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	GR	Rating 64	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_HK_R64	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HK	Rating 64	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMER_ALL_0106_CT_AIRB_HR_R64	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HR	Rating 64	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_HU_R64	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HU	Rating 64	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_IE_R64	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IE	Rating 64	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_IL_R64	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IL	Rating 64	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_IT_R64	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IT	Rating 64	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_JP_R64	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	JP	Rating 64	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_KR_R64	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	KR	Rating 64	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_LT_R64	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LT	Rating 64	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_LU_R64	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LU	Rating 64	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_LV_R64	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LV	Rating 64	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_MT_R64	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	MT	Rating 64	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_NL_R64	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	NL	Rating 64	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_NO_R64	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	NO	Rating 64	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_PL_R64	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	PL	Rating 64	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_PT_R64	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	PT	Rating 64	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_RO_R64	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	RO	Rating 64	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_RU_R64	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	RU	Rating 64	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_SE_R64	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SE	Rating 64	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_SG_R64	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SG	Rating 64	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_SI_R64	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SI	Rating 64	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_SK_R64	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SK	Rating 64	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_TR_R64	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	TR	Rating 64	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMER_ALL_0106_CT_AIRB_US_R64	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	US	Rating 64	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_x2_R64	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Other countries	Rating 64	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_x0_R65	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 65	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_AT_R65	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	AT	Rating 65	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_AU_R65	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	AU	Rating 65	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_BE_R65	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BE	Rating 65	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_BG_R65	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BG	Rating 65	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_BR_R65	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BR	Rating 65	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_CA_R65	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CA	Rating 65	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_CH_R65	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CH	Rating 65	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_CN_R65	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CN	Rating 65	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_CY_R65	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CY	Rating 65	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_CZ_R65	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CZ	Rating 65	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_DE_R65	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	DE	Rating 65	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_DK_R65	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	DK	Rating 65	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_EE_R65	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	EE	Rating 65	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_ES_R65	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	ES	Rating 65	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_FI_R65	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	FI	Rating 65	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_FR_R65	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	FR	Rating 65	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_GB_R65	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	GB	Rating 65	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_GR_R65	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	GR	Rating 65	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_HK_R65	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HK	Rating 65	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMER_ALL_0106_CT_AIRB_HR_R65	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HR	Rating 65	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_HU_R65	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HU	Rating 65	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_IE_R65	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IE	Rating 65	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_IL_R65	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IL	Rating 65	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_IT_R65	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IT	Rating 65	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_JP_R65	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	JP	Rating 65	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_KR_R65	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	KR	Rating 65	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_LT_R65	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LT	Rating 65	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_LU_R65	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LU	Rating 65	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_LV_R65	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LV	Rating 65	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_MT_R65	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	MT	Rating 65	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_NL_R65	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	NL	Rating 65	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_NO_R65	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	NO	Rating 65	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_PL_R65	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	PL	Rating 65	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_PT_R65	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	PT	Rating 65	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_RO_R65	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	RO	Rating 65	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_RU_R65	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	RU	Rating 65	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_SE_R65	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SE	Rating 65	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_SG_R65	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SG	Rating 65	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_SI_R65	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SI	Rating 65	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_SK_R65	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SK	Rating 65	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_TR_R65	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	TR	Rating 65	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMER_ALL_0106_CT_AIRB_US_R65	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	US	Rating 65	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_x2_R65	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Other countries	Rating 65	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_x0_R66	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 66	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_AT_R66	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	AT	Rating 66	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_AU_R66	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	AU	Rating 66	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_BE_R66	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BE	Rating 66	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_BG_R66	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BG	Rating 66	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_BR_R66	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BR	Rating 66	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_CA_R66	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CA	Rating 66	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_CH_R66	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CH	Rating 66	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_CN_R66	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CN	Rating 66	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_CY_R66	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CY	Rating 66	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_CZ_R66	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CZ	Rating 66	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_DE_R66	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	DE	Rating 66	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_DK_R66	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	DK	Rating 66	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_EE_R66	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	EE	Rating 66	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_ES_R66	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	ES	Rating 66	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_FI_R66	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	FI	Rating 66	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_FR_R66	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	FR	Rating 66	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_GB_R66	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	GB	Rating 66	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_GR_R66	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	GR	Rating 66	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_HK_R66	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HK	Rating 66	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMER_ALL_0106_CT_AIRB_HR_R66	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HR	Rating 66	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_HU_R66	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HU	Rating 66	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_IE_R66	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IE	Rating 66	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_IL_R66	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IL	Rating 66	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_IT_R66	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IT	Rating 66	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_JP_R66	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	JP	Rating 66	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_KR_R66	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	KR	Rating 66	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_LT_R66	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LT	Rating 66	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_LU_R66	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LU	Rating 66	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_LV_R66	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LV	Rating 66	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_MT_R66	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	MT	Rating 66	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_NL_R66	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	NL	Rating 66	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_NO_R66	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	NO	Rating 66	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_PL_R66	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	PL	Rating 66	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_PT_R66	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	PT	Rating 66	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_RO_R66	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	RO	Rating 66	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_RU_R66	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	RU	Rating 66	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_SE_R66	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SE	Rating 66	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_SG_R66	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SG	Rating 66	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_SI_R66	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SI	Rating 66	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_SK_R66	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SK	Rating 66	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_TR_R66	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	TR	Rating 66	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMER_ALL_0106_CT_AIRB_US_R66	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	US	Rating 66	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_x2_R66	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Other countries	Rating 66	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_x0_R67	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 67	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_AT_R67	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	AT	Rating 67	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_AU_R67	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	AU	Rating 67	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_BE_R67	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BE	Rating 67	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_BG_R67	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BG	Rating 67	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_BR_R67	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BR	Rating 67	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_CA_R67	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CA	Rating 67	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_CH_R67	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CH	Rating 67	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_CN_R67	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CN	Rating 67	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_CY_R67	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CY	Rating 67	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_CZ_R67	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CZ	Rating 67	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_DE_R67	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	DE	Rating 67	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_DK_R67	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	DK	Rating 67	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_EE_R67	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	EE	Rating 67	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_ES_R67	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	ES	Rating 67	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_FI_R67	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	FI	Rating 67	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_FR_R67	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	FR	Rating 67	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_GB_R67	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	GB	Rating 67	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_GR_R67	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	GR	Rating 67	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_HK_R67	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HK	Rating 67	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMER_ALL_0106_CT_AIRB_HR_R67	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HR	Rating 67	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_HU_R67	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HU	Rating 67	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_IE_R67	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IE	Rating 67	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_IL_R67	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IL	Rating 67	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_IT_R67	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IT	Rating 67	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_JP_R67	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	JP	Rating 67	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_KR_R67	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	KR	Rating 67	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_LT_R67	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LT	Rating 67	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_LU_R67	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LU	Rating 67	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_LV_R67	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LV	Rating 67	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_MT_R67	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	MT	Rating 67	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_NL_R67	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	NL	Rating 67	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_NO_R67	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	NO	Rating 67	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_PL_R67	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	PL	Rating 67	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_PT_R67	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	PT	Rating 67	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_RO_R67	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	RO	Rating 67	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_RU_R67	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	RU	Rating 67	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_SE_R67	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SE	Rating 67	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_SG_R67	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SG	Rating 67	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_SI_R67	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SI	Rating 67	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_SK_R67	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SK	Rating 67	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_TR_R67	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	TR	Rating 67	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMER_ALL_0106_CT_AIRB_US_R67	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	US	Rating 67	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_x2_R67	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Other countries	Rating 67	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_x0_R68	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 68	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_AT_R68	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	AT	Rating 68	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_AU_R68	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	AU	Rating 68	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_BE_R68	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BE	Rating 68	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_BG_R68	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BG	Rating 68	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_BR_R68	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BR	Rating 68	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_CA_R68	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CA	Rating 68	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_CH_R68	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CH	Rating 68	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_CN_R68	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CN	Rating 68	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_CY_R68	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CY	Rating 68	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_CZ_R68	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CZ	Rating 68	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_DE_R68	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	DE	Rating 68	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_DK_R68	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	DK	Rating 68	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_EE_R68	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	EE	Rating 68	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_ES_R68	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	ES	Rating 68	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_FI_R68	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	FI	Rating 68	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_FR_R68	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	FR	Rating 68	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_GB_R68	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	GB	Rating 68	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_GR_R68	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	GR	Rating 68	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_HK_R68	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HK	Rating 68	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMER_ALL_0106_CT_AIRB_HR_R68	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HR	Rating 68	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_HU_R68	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HU	Rating 68	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_IE_R68	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IE	Rating 68	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_IL_R68	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IL	Rating 68	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_IT_R68	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IT	Rating 68	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_JP_R68	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	JP	Rating 68	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_KR_R68	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	KR	Rating 68	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_LT_R68	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LT	Rating 68	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_LU_R68	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LU	Rating 68	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_LV_R68	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LV	Rating 68	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_MT_R68	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	MT	Rating 68	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_NL_R68	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	NL	Rating 68	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_NO_R68	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	NO	Rating 68	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_PL_R68	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	PL	Rating 68	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_PT_R68	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	PT	Rating 68	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_RO_R68	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	RO	Rating 68	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_RU_R68	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	RU	Rating 68	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_SE_R68	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SE	Rating 68	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_SG_R68	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SG	Rating 68	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_SI_R68	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SI	Rating 68	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_SK_R68	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SK	Rating 68	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_TR_R68	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	TR	Rating 68	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMER_ALL_0106_CT_AIRB_US_R68	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	US	Rating 68	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_x2_R68	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Other countries	Rating 68	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_x0_R69	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 69	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_AT_R69	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	AT	Rating 69	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_AU_R69	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	AU	Rating 69	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_BE_R69	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BE	Rating 69	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_BG_R69	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BG	Rating 69	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_BR_R69	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BR	Rating 69	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_CA_R69	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CA	Rating 69	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_CH_R69	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CH	Rating 69	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_CN_R69	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CN	Rating 69	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_CY_R69	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CY	Rating 69	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_CZ_R69	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CZ	Rating 69	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_DE_R69	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	DE	Rating 69	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_DK_R69	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	DK	Rating 69	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_EE_R69	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	EE	Rating 69	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_ES_R69	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	ES	Rating 69	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_FI_R69	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	FI	Rating 69	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_FR_R69	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	FR	Rating 69	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_GB_R69	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	GB	Rating 69	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_GR_R69	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	GR	Rating 69	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_HK_R69	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HK	Rating 69	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMER_ALL_0106_CT_AIRB_HR_R69	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HR	Rating 69	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_HU_R69	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HU	Rating 69	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_IE_R69	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IE	Rating 69	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_IL_R69	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IL	Rating 69	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_IT_R69	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IT	Rating 69	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_JP_R69	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	JP	Rating 69	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_KR_R69	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	KR	Rating 69	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_LT_R69	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LT	Rating 69	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_LU_R69	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LU	Rating 69	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_LV_R69	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LV	Rating 69	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_MT_R69	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	MT	Rating 69	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_NL_R69	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	NL	Rating 69	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_NO_R69	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	NO	Rating 69	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_PL_R69	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	PL	Rating 69	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_PT_R69	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	PT	Rating 69	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_RO_R69	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	RO	Rating 69	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_RU_R69	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	RU	Rating 69	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_SE_R69	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SE	Rating 69	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_SG_R69	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SG	Rating 69	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_SI_R69	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SI	Rating 69	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_SK_R69	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SK	Rating 69	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_TR_R69	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	TR	Rating 69	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMER_ALL_0106_CT_AIRB_US_R69	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	US	Rating 69	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_x2_R69	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Other countries	Rating 69	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_x0_R70	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 70	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_AT_R70	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	AT	Rating 70	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_AU_R70	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	AU	Rating 70	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_BE_R70	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BE	Rating 70	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_BG_R70	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BG	Rating 70	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_BR_R70	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BR	Rating 70	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_CA_R70	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CA	Rating 70	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_CH_R70	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CH	Rating 70	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_CN_R70	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CN	Rating 70	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_CY_R70	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CY	Rating 70	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_CZ_R70	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CZ	Rating 70	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_DE_R70	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	DE	Rating 70	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_DK_R70	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	DK	Rating 70	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_EE_R70	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	EE	Rating 70	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_ES_R70	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	ES	Rating 70	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_FI_R70	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	FI	Rating 70	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_FR_R70	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	FR	Rating 70	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_GB_R70	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	GB	Rating 70	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_GR_R70	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	GR	Rating 70	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_HK_R70	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HK	Rating 70	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMER_ALL_0106_CT_AIRB_HR_R70	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HR	Rating 70	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_HU_R70	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HU	Rating 70	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_IE_R70	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IE	Rating 70	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_IL_R70	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IL	Rating 70	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_IT_R70	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IT	Rating 70	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_JP_R70	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	JP	Rating 70	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_KR_R70	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	KR	Rating 70	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_LT_R70	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LT	Rating 70	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_LU_R70	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LU	Rating 70	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_LV_R70	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LV	Rating 70	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_MT_R70	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	MT	Rating 70	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_NL_R70	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	NL	Rating 70	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_NO_R70	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	NO	Rating 70	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_PL_R70	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	PL	Rating 70	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_PT_R70	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	PT	Rating 70	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_RO_R70	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	RO	Rating 70	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_RU_R70	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	RU	Rating 70	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_SE_R70	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SE	Rating 70	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_SG_R70	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SG	Rating 70	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_SI_R70	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SI	Rating 70	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_SK_R70	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SK	Rating 70	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_TR_R70	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	TR	Rating 70	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMER_ALL_0106_CT_AIRB_US_R70	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	US	Rating 70	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_x2_R70	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Other countries	Rating 70	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_x0_R71	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 71	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_AT_R71	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	AT	Rating 71	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_AU_R71	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	AU	Rating 71	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_BE_R71	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BE	Rating 71	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_BG_R71	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BG	Rating 71	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_BR_R71	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BR	Rating 71	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_CA_R71	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CA	Rating 71	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_CH_R71	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CH	Rating 71	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_CN_R71	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CN	Rating 71	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_CY_R71	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CY	Rating 71	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_CZ_R71	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CZ	Rating 71	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_DE_R71	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	DE	Rating 71	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_DK_R71	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	DK	Rating 71	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_EE_R71	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	EE	Rating 71	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_ES_R71	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	ES	Rating 71	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_FI_R71	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	FI	Rating 71	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_FR_R71	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	FR	Rating 71	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_GB_R71	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	GB	Rating 71	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_GR_R71	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	GR	Rating 71	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_HK_R71	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HK	Rating 71	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMER_ALL_0106_CT_AIRB_HR_R71	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HR	Rating 71	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_HU_R71	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HU	Rating 71	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_IE_R71	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IE	Rating 71	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_IL_R71	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IL	Rating 71	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_IT_R71	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IT	Rating 71	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_JP_R71	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	JP	Rating 71	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_KR_R71	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	KR	Rating 71	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_LT_R71	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LT	Rating 71	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_LU_R71	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LU	Rating 71	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_LV_R71	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LV	Rating 71	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_MT_R71	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	MT	Rating 71	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_NL_R71	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	NL	Rating 71	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_NO_R71	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	NO	Rating 71	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_PL_R71	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	PL	Rating 71	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_PT_R71	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	PT	Rating 71	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_RO_R71	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	RO	Rating 71	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_RU_R71	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	RU	Rating 71	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_SE_R71	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SE	Rating 71	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_SG_R71	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SG	Rating 71	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_SI_R71	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SI	Rating 71	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_SK_R71	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SK	Rating 71	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_TR_R71	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	TR	Rating 71	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMER_ALL_0106_CT_AIRB_US_R71	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	US	Rating 71	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_x2_R71	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Other countries	Rating 71	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_x0_R72	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 72	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_AT_R72	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	AT	Rating 72	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_AU_R72	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	AU	Rating 72	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_BE_R72	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BE	Rating 72	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_BG_R72	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BG	Rating 72	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_BR_R72	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BR	Rating 72	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_CA_R72	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CA	Rating 72	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_CH_R72	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CH	Rating 72	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_CN_R72	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CN	Rating 72	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_CY_R72	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CY	Rating 72	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_CZ_R72	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CZ	Rating 72	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_DE_R72	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	DE	Rating 72	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_DK_R72	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	DK	Rating 72	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_EE_R72	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	EE	Rating 72	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_ES_R72	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	ES	Rating 72	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_FI_R72	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	FI	Rating 72	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_FR_R72	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	FR	Rating 72	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_GB_R72	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	GB	Rating 72	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_GR_R72	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	GR	Rating 72	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_HK_R72	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HK	Rating 72	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMER_ALL_0106_CT_AIRB_HR_R72	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HR	Rating 72	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_HU_R72	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HU	Rating 72	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_IE_R72	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IE	Rating 72	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_IL_R72	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IL	Rating 72	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_IT_R72	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IT	Rating 72	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_JP_R72	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	JP	Rating 72	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_KR_R72	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	KR	Rating 72	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_LT_R72	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LT	Rating 72	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_LU_R72	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LU	Rating 72	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_LV_R72	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LV	Rating 72	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_MT_R72	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	MT	Rating 72	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_NL_R72	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	NL	Rating 72	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_NO_R72	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	NO	Rating 72	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_PL_R72	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	PL	Rating 72	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_PT_R72	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	PT	Rating 72	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_RO_R72	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	RO	Rating 72	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_RU_R72	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	RU	Rating 72	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_SE_R72	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SE	Rating 72	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_SG_R72	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SG	Rating 72	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_SI_R72	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SI	Rating 72	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_SK_R72	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SK	Rating 72	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_TR_R72	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	TR	Rating 72	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMER_ALL_0106_CT_AIRB_US_R72	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	US	Rating 72	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_x2_R72	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Other countries	Rating 72	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_x0_R73	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 73	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_AT_R73	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	AT	Rating 73	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_AU_R73	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	AU	Rating 73	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_BE_R73	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BE	Rating 73	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_BG_R73	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BG	Rating 73	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_BR_R73	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BR	Rating 73	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_CA_R73	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CA	Rating 73	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_CH_R73	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CH	Rating 73	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_CN_R73	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CN	Rating 73	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_CY_R73	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CY	Rating 73	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_CZ_R73	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CZ	Rating 73	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_DE_R73	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	DE	Rating 73	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_DK_R73	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	DK	Rating 73	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_EE_R73	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	EE	Rating 73	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_ES_R73	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	ES	Rating 73	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_FI_R73	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	FI	Rating 73	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_FR_R73	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	FR	Rating 73	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_GB_R73	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	GB	Rating 73	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_GR_R73	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	GR	Rating 73	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_HK_R73	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HK	Rating 73	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMER_ALL_0106_CT_AIRB_HR_R73	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HR	Rating 73	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_HU_R73	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HU	Rating 73	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_IE_R73	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IE	Rating 73	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_IL_R73	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IL	Rating 73	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_IT_R73	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IT	Rating 73	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_JP_R73	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	JP	Rating 73	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_KR_R73	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	KR	Rating 73	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_LT_R73	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LT	Rating 73	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_LU_R73	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LU	Rating 73	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_LV_R73	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LV	Rating 73	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_MT_R73	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	MT	Rating 73	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_NL_R73	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	NL	Rating 73	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_NO_R73	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	NO	Rating 73	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_PL_R73	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	PL	Rating 73	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_PT_R73	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	PT	Rating 73	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_RO_R73	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	RO	Rating 73	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_RU_R73	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	RU	Rating 73	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_SE_R73	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SE	Rating 73	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_SG_R73	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SG	Rating 73	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_SI_R73	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SI	Rating 73	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_SK_R73	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SK	Rating 73	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_TR_R73	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	TR	Rating 73	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMER_ALL_0106_CT_AIRB_US_R73	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	US	Rating 73	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_x2_R73	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Other countries	Rating 73	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_x0_R74	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 74	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_AT_R74	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	AT	Rating 74	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_AU_R74	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	AU	Rating 74	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_BE_R74	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BE	Rating 74	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_BG_R74	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BG	Rating 74	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_BR_R74	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BR	Rating 74	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_CA_R74	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CA	Rating 74	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_CH_R74	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CH	Rating 74	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_CN_R74	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CN	Rating 74	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_CY_R74	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CY	Rating 74	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_CZ_R74	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CZ	Rating 74	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_DE_R74	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	DE	Rating 74	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_DK_R74	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	DK	Rating 74	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_EE_R74	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	EE	Rating 74	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_ES_R74	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	ES	Rating 74	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_FI_R74	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	FI	Rating 74	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_FR_R74	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	FR	Rating 74	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_GB_R74	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	GB	Rating 74	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_GR_R74	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	GR	Rating 74	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_HK_R74	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HK	Rating 74	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMER_ALL_0106_CT_AIRB_HR_R74	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HR	Rating 74	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_HU_R74	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HU	Rating 74	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_IE_R74	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IE	Rating 74	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_IL_R74	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IL	Rating 74	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_IT_R74	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IT	Rating 74	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_JP_R74	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	JP	Rating 74	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_KR_R74	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	KR	Rating 74	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_LT_R74	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LT	Rating 74	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_LU_R74	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LU	Rating 74	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_LV_R74	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LV	Rating 74	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_MT_R74	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	MT	Rating 74	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_NL_R74	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	NL	Rating 74	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_NO_R74	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	NO	Rating 74	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_PL_R74	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	PL	Rating 74	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_PT_R74	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	PT	Rating 74	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_RO_R74	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	RO	Rating 74	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_RU_R74	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	RU	Rating 74	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_SE_R74	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SE	Rating 74	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_SG_R74	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SG	Rating 74	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_SI_R74	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SI	Rating 74	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_SK_R74	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SK	Rating 74	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_TR_R74	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	TR	Rating 74	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMER_ALL_0106_CT_AIRB_US_R74	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	US	Rating 74	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_x2_R74	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Other countries	Rating 74	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_x0_R75	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 75	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_AT_R75	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	AT	Rating 75	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_AU_R75	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	AU	Rating 75	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_BE_R75	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BE	Rating 75	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_BG_R75	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BG	Rating 75	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_BR_R75	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BR	Rating 75	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_CA_R75	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CA	Rating 75	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_CH_R75	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CH	Rating 75	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_CN_R75	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CN	Rating 75	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_CY_R75	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CY	Rating 75	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_CZ_R75	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CZ	Rating 75	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_DE_R75	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	DE	Rating 75	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_DK_R75	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	DK	Rating 75	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_EE_R75	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	EE	Rating 75	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_ES_R75	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	ES	Rating 75	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_FI_R75	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	FI	Rating 75	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_FR_R75	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	FR	Rating 75	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_GB_R75	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	GB	Rating 75	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_GR_R75	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	GR	Rating 75	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_HK_R75	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HK	Rating 75	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMER_ALL_0106_CT_AIRB_HR_R75	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HR	Rating 75	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_HU_R75	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HU	Rating 75	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_IE_R75	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IE	Rating 75	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_IL_R75	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IL	Rating 75	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_IT_R75	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IT	Rating 75	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_JP_R75	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	JP	Rating 75	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_KR_R75	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	KR	Rating 75	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_LT_R75	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LT	Rating 75	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_LU_R75	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LU	Rating 75	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_LV_R75	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LV	Rating 75	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_MT_R75	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	MT	Rating 75	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_NL_R75	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	NL	Rating 75	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_NO_R75	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	NO	Rating 75	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_PL_R75	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	PL	Rating 75	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_PT_R75	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	PT	Rating 75	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_RO_R75	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	RO	Rating 75	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_RU_R75	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	RU	Rating 75	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_SE_R75	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SE	Rating 75	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_SG_R75	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SG	Rating 75	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_SI_R75	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SI	Rating 75	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_SK_R75	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SK	Rating 75	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_TR_R75	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	TR	Rating 75	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMER_ALL_0106_CT_AIRB_US_R75	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	US	Rating 75	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_x2_R75	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Other countries	Rating 75	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_x0_R76	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 76	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_AT_R76	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	AT	Rating 76	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_AU_R76	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	AU	Rating 76	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_BE_R76	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BE	Rating 76	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_BG_R76	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BG	Rating 76	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_BR_R76	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BR	Rating 76	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_CA_R76	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CA	Rating 76	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_CH_R76	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CH	Rating 76	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_CN_R76	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CN	Rating 76	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_CY_R76	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CY	Rating 76	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_CZ_R76	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CZ	Rating 76	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_DE_R76	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	DE	Rating 76	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_DK_R76	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	DK	Rating 76	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_EE_R76	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	EE	Rating 76	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_ES_R76	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	ES	Rating 76	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_FI_R76	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	FI	Rating 76	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_FR_R76	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	FR	Rating 76	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_GB_R76	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	GB	Rating 76	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_GR_R76	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	GR	Rating 76	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_HK_R76	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HK	Rating 76	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMER_ALL_0106_CT_AIRB_HR_R76	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HR	Rating 76	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_HU_R76	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HU	Rating 76	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_IE_R76	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IE	Rating 76	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_IL_R76	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IL	Rating 76	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_IT_R76	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IT	Rating 76	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_JP_R76	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	JP	Rating 76	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_KR_R76	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	KR	Rating 76	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_LT_R76	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LT	Rating 76	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_LU_R76	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LU	Rating 76	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_LV_R76	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LV	Rating 76	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_MT_R76	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	MT	Rating 76	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_NL_R76	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	NL	Rating 76	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_NO_R76	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	NO	Rating 76	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_PL_R76	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	PL	Rating 76	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_PT_R76	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	PT	Rating 76	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_RO_R76	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	RO	Rating 76	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_RU_R76	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	RU	Rating 76	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_SE_R76	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SE	Rating 76	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_SG_R76	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SG	Rating 76	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_SI_R76	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SI	Rating 76	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_SK_R76	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SK	Rating 76	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_TR_R76	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	TR	Rating 76	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMER_ALL_0106_CT_AIRB_US_R76	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	US	Rating 76	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_x2_R76	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Other countries	Rating 76	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_x0_R77	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 77	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_AT_R77	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	AT	Rating 77	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_AU_R77	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	AU	Rating 77	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_BE_R77	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BE	Rating 77	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_BG_R77	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BG	Rating 77	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_BR_R77	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BR	Rating 77	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_CA_R77	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CA	Rating 77	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_CH_R77	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CH	Rating 77	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_CN_R77	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CN	Rating 77	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_CY_R77	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CY	Rating 77	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_CZ_R77	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CZ	Rating 77	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_DE_R77	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	DE	Rating 77	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_DK_R77	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	DK	Rating 77	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_EE_R77	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	EE	Rating 77	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_ES_R77	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	ES	Rating 77	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_FI_R77	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	FI	Rating 77	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_FR_R77	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	FR	Rating 77	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_GB_R77	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	GB	Rating 77	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_GR_R77	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	GR	Rating 77	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_HK_R77	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HK	Rating 77	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMER_ALL_0106_CT_AIRB_HR_R77	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HR	Rating 77	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_HU_R77	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HU	Rating 77	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_IE_R77	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IE	Rating 77	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_IL_R77	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IL	Rating 77	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_IT_R77	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IT	Rating 77	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_JP_R77	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	JP	Rating 77	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_KR_R77	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	KR	Rating 77	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_LT_R77	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LT	Rating 77	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_LU_R77	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LU	Rating 77	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_LV_R77	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LV	Rating 77	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_MT_R77	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	MT	Rating 77	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_NL_R77	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	NL	Rating 77	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_NO_R77	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	NO	Rating 77	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_PL_R77	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	PL	Rating 77	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_PT_R77	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	PT	Rating 77	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_RO_R77	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	RO	Rating 77	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_RU_R77	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	RU	Rating 77	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_SE_R77	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SE	Rating 77	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_SG_R77	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SG	Rating 77	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_SI_R77	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SI	Rating 77	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_SK_R77	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SK	Rating 77	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_TR_R77	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	TR	Rating 77	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMER_ALL_0106_CT_AIRB_US_R77	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	US	Rating 77	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_x2_R77	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Other countries	Rating 77	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_x0_R78	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 78	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_AT_R78	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	AT	Rating 78	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_AU_R78	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	AU	Rating 78	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_BE_R78	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BE	Rating 78	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_BG_R78	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BG	Rating 78	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_BR_R78	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BR	Rating 78	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_CA_R78	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CA	Rating 78	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_CH_R78	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CH	Rating 78	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_CN_R78	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CN	Rating 78	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_CY_R78	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CY	Rating 78	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_CZ_R78	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CZ	Rating 78	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_DE_R78	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	DE	Rating 78	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_DK_R78	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	DK	Rating 78	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_EE_R78	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	EE	Rating 78	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_ES_R78	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	ES	Rating 78	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_FI_R78	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	FI	Rating 78	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_FR_R78	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	FR	Rating 78	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_GB_R78	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	GB	Rating 78	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_GR_R78	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	GR	Rating 78	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_HK_R78	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HK	Rating 78	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMER_ALL_0106_CT_AIRB_HR_R78	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HR	Rating 78	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_HU_R78	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HU	Rating 78	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_IE_R78	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IE	Rating 78	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_IL_R78	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IL	Rating 78	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_IT_R78	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IT	Rating 78	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_JP_R78	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	JP	Rating 78	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_KR_R78	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	KR	Rating 78	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_LT_R78	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LT	Rating 78	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_LU_R78	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LU	Rating 78	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_LV_R78	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LV	Rating 78	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_MT_R78	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	MT	Rating 78	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_NL_R78	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	NL	Rating 78	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_NO_R78	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	NO	Rating 78	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_PL_R78	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	PL	Rating 78	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_PT_R78	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	PT	Rating 78	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_RO_R78	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	RO	Rating 78	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_RU_R78	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	RU	Rating 78	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_SE_R78	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SE	Rating 78	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_SG_R78	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SG	Rating 78	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_SI_R78	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SI	Rating 78	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_SK_R78	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SK	Rating 78	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_TR_R78	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	TR	Rating 78	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMER_ALL_0106_CT_AIRB_US_R78	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	US	Rating 78	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_x2_R78	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Other countries	Rating 78	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_x0_R79	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 79	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_AT_R79	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	AT	Rating 79	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_AU_R79	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	AU	Rating 79	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_BE_R79	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BE	Rating 79	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_BG_R79	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BG	Rating 79	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_BR_R79	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BR	Rating 79	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_CA_R79	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CA	Rating 79	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_CH_R79	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CH	Rating 79	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_CN_R79	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CN	Rating 79	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_CY_R79	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CY	Rating 79	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_CZ_R79	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CZ	Rating 79	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_DE_R79	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	DE	Rating 79	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_DK_R79	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	DK	Rating 79	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_EE_R79	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	EE	Rating 79	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_ES_R79	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	ES	Rating 79	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_FI_R79	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	FI	Rating 79	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_FR_R79	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	FR	Rating 79	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_GB_R79	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	GB	Rating 79	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_GR_R79	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	GR	Rating 79	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_HK_R79	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HK	Rating 79	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMER_ALL_0106_CT_AIRB_HR_R79	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HR	Rating 79	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_HU_R79	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HU	Rating 79	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_IE_R79	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IE	Rating 79	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_IL_R79	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IL	Rating 79	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_IT_R79	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IT	Rating 79	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_JP_R79	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	JP	Rating 79	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_KR_R79	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	KR	Rating 79	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_LT_R79	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LT	Rating 79	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_LU_R79	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LU	Rating 79	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_LV_R79	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LV	Rating 79	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_MT_R79	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	MT	Rating 79	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_NL_R79	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	NL	Rating 79	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_NO_R79	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	NO	Rating 79	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_PL_R79	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	PL	Rating 79	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_PT_R79	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	PT	Rating 79	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_RO_R79	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	RO	Rating 79	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_RU_R79	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	RU	Rating 79	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_SE_R79	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SE	Rating 79	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_SG_R79	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SG	Rating 79	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_SI_R79	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SI	Rating 79	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_SK_R79	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SK	Rating 79	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_TR_R79	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	TR	Rating 79	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMER_ALL_0106_CT_AIRB_US_R79	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	US	Rating 79	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_x2_R79	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Other countries	Rating 79	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_x0_R80	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 80	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_AT_R80	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	AT	Rating 80	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_AU_R80	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	AU	Rating 80	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_BE_R80	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BE	Rating 80	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_BG_R80	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BG	Rating 80	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_BR_R80	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BR	Rating 80	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_CA_R80	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CA	Rating 80	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_CH_R80	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CH	Rating 80	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_CN_R80	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CN	Rating 80	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_CY_R80	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CY	Rating 80	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_CZ_R80	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CZ	Rating 80	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_DE_R80	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	DE	Rating 80	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_DK_R80	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	DK	Rating 80	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_EE_R80	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	EE	Rating 80	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_ES_R80	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	ES	Rating 80	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_FI_R80	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	FI	Rating 80	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_FR_R80	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	FR	Rating 80	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_GB_R80	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	GB	Rating 80	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_GR_R80	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	GR	Rating 80	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_HK_R80	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HK	Rating 80	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMER_ALL_0106_CT_AIRB_HR_R80	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HR	Rating 80	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_HU_R80	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HU	Rating 80	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_IE_R80	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IE	Rating 80	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_IL_R80	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IL	Rating 80	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_IT_R80	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IT	Rating 80	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_JP_R80	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	JP	Rating 80	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_KR_R80	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	KR	Rating 80	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_LT_R80	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LT	Rating 80	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_LU_R80	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LU	Rating 80	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_LV_R80	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LV	Rating 80	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_MT_R80	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	MT	Rating 80	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_NL_R80	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	NL	Rating 80	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_NO_R80	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	NO	Rating 80	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_PL_R80	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	PL	Rating 80	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_PT_R80	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	PT	Rating 80	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_RO_R80	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	RO	Rating 80	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_RU_R80	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	RU	Rating 80	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_SE_R80	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SE	Rating 80	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_SG_R80	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SG	Rating 80	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_SI_R80	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SI	Rating 80	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_SK_R80	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SK	Rating 80	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_TR_R80	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	TR	Rating 80	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMER_ALL_0106_CT_AIRB_US_R80	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	US	Rating 80	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_x2_R80	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Other countries	Rating 80	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_x0_R81	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 81	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_AT_R81	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	AT	Rating 81	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_AU_R81	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	AU	Rating 81	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_BE_R81	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BE	Rating 81	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_BG_R81	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BG	Rating 81	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_BR_R81	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BR	Rating 81	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_CA_R81	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CA	Rating 81	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_CH_R81	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CH	Rating 81	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_CN_R81	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CN	Rating 81	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_CY_R81	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CY	Rating 81	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_CZ_R81	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CZ	Rating 81	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_DE_R81	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	DE	Rating 81	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_DK_R81	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	DK	Rating 81	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_EE_R81	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	EE	Rating 81	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_ES_R81	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	ES	Rating 81	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_FI_R81	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	FI	Rating 81	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_FR_R81	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	FR	Rating 81	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_GB_R81	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	GB	Rating 81	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_GR_R81	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	GR	Rating 81	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_HK_R81	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HK	Rating 81	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMER_ALL_0106_CT_AIRB_HR_R81	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HR	Rating 81	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_HU_R81	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HU	Rating 81	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_IE_R81	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IE	Rating 81	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_IL_R81	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IL	Rating 81	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_IT_R81	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IT	Rating 81	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_JP_R81	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	JP	Rating 81	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_KR_R81	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	KR	Rating 81	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_LT_R81	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LT	Rating 81	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_LU_R81	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LU	Rating 81	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_LV_R81	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LV	Rating 81	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_MT_R81	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	MT	Rating 81	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_NL_R81	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	NL	Rating 81	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_NO_R81	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	NO	Rating 81	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_PL_R81	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	PL	Rating 81	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_PT_R81	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	PT	Rating 81	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_RO_R81	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	RO	Rating 81	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_RU_R81	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	RU	Rating 81	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_SE_R81	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SE	Rating 81	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_SG_R81	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SG	Rating 81	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_SI_R81	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SI	Rating 81	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_SK_R81	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SK	Rating 81	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_TR_R81	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	TR	Rating 81	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMER_ALL_0106_CT_AIRB_US_R81	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	US	Rating 81	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_x2_R81	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Other countries	Rating 81	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_x0_R82	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 82	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_AT_R82	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	AT	Rating 82	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_AU_R82	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	AU	Rating 82	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_BE_R82	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BE	Rating 82	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_BG_R82	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BG	Rating 82	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_BR_R82	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BR	Rating 82	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_CA_R82	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CA	Rating 82	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_CH_R82	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CH	Rating 82	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_CN_R82	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CN	Rating 82	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_CY_R82	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CY	Rating 82	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_CZ_R82	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CZ	Rating 82	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_DE_R82	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	DE	Rating 82	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_DK_R82	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	DK	Rating 82	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_EE_R82	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	EE	Rating 82	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_ES_R82	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	ES	Rating 82	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_FI_R82	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	FI	Rating 82	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_FR_R82	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	FR	Rating 82	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_GB_R82	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	GB	Rating 82	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_GR_R82	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	GR	Rating 82	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_HK_R82	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HK	Rating 82	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMER_ALL_0106_CT_AIRB_HR_R82	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HR	Rating 82	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_HU_R82	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HU	Rating 82	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_IE_R82	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IE	Rating 82	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_IL_R82	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IL	Rating 82	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_IT_R82	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IT	Rating 82	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_JP_R82	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	JP	Rating 82	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_KR_R82	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	KR	Rating 82	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_LT_R82	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LT	Rating 82	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_LU_R82	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LU	Rating 82	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_LV_R82	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LV	Rating 82	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_MT_R82	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	MT	Rating 82	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_NL_R82	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	NL	Rating 82	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_NO_R82	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	NO	Rating 82	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_PL_R82	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	PL	Rating 82	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_PT_R82	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	PT	Rating 82	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_RO_R82	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	RO	Rating 82	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_RU_R82	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	RU	Rating 82	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_SE_R82	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SE	Rating 82	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_SG_R82	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SG	Rating 82	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_SI_R82	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SI	Rating 82	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_SK_R82	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SK	Rating 82	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_TR_R82	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	TR	Rating 82	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMER_ALL_0106_CT_AIRB_US_R82	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	US	Rating 82	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_x2_R82	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Other countries	Rating 82	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_x0_R83	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 83	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_AT_R83	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	AT	Rating 83	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_AU_R83	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	AU	Rating 83	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_BE_R83	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BE	Rating 83	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_BG_R83	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BG	Rating 83	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_BR_R83	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BR	Rating 83	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_CA_R83	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CA	Rating 83	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_CH_R83	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CH	Rating 83	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_CN_R83	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CN	Rating 83	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_CY_R83	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CY	Rating 83	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_CZ_R83	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CZ	Rating 83	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_DE_R83	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	DE	Rating 83	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_DK_R83	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	DK	Rating 83	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_EE_R83	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	EE	Rating 83	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_ES_R83	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	ES	Rating 83	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_FI_R83	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	FI	Rating 83	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_FR_R83	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	FR	Rating 83	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_GB_R83	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	GB	Rating 83	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_GR_R83	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	GR	Rating 83	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_HK_R83	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HK	Rating 83	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMER_ALL_0106_CT_AIRB_HR_R83	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HR	Rating 83	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_HU_R83	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HU	Rating 83	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_IE_R83	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IE	Rating 83	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_IL_R83	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IL	Rating 83	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_IT_R83	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IT	Rating 83	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_JP_R83	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	JP	Rating 83	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_KR_R83	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	KR	Rating 83	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_LT_R83	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LT	Rating 83	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_LU_R83	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LU	Rating 83	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_LV_R83	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LV	Rating 83	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_MT_R83	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	MT	Rating 83	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_NL_R83	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	NL	Rating 83	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_NO_R83	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	NO	Rating 83	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_PL_R83	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	PL	Rating 83	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_PT_R83	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	PT	Rating 83	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_RO_R83	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	RO	Rating 83	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_RU_R83	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	RU	Rating 83	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_SE_R83	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SE	Rating 83	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_SG_R83	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SG	Rating 83	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_SI_R83	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SI	Rating 83	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_SK_R83	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SK	Rating 83	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_TR_R83	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	TR	Rating 83	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMER_ALL_0106_CT_AIRB_US_R83	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	US	Rating 83	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_x2_R83	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Other countries	Rating 83	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_x0_R84	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 84	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_AT_R84	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	AT	Rating 84	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_AU_R84	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	AU	Rating 84	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_BE_R84	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BE	Rating 84	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_BG_R84	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BG	Rating 84	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_BR_R84	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BR	Rating 84	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_CA_R84	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CA	Rating 84	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_CH_R84	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CH	Rating 84	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_CN_R84	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CN	Rating 84	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_CY_R84	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CY	Rating 84	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_CZ_R84	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CZ	Rating 84	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_DE_R84	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	DE	Rating 84	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_DK_R84	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	DK	Rating 84	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_EE_R84	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	EE	Rating 84	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_ES_R84	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	ES	Rating 84	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_FI_R84	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	FI	Rating 84	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_FR_R84	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	FR	Rating 84	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_GB_R84	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	GB	Rating 84	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_GR_R84	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	GR	Rating 84	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_HK_R84	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HK	Rating 84	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMER_ALL_0106_CT_AIRB_HR_R84	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HR	Rating 84	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_HU_R84	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HU	Rating 84	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_IE_R84	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IE	Rating 84	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_IL_R84	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IL	Rating 84	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_IT_R84	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IT	Rating 84	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_JP_R84	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	JP	Rating 84	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_KR_R84	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	KR	Rating 84	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_LT_R84	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LT	Rating 84	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_LU_R84	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LU	Rating 84	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_LV_R84	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LV	Rating 84	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_MT_R84	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	MT	Rating 84	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_NL_R84	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	NL	Rating 84	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_NO_R84	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	NO	Rating 84	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_PL_R84	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	PL	Rating 84	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_PT_R84	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	PT	Rating 84	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_RO_R84	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	RO	Rating 84	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_RU_R84	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	RU	Rating 84	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_SE_R84	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SE	Rating 84	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_SG_R84	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SG	Rating 84	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_SI_R84	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SI	Rating 84	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_SK_R84	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SK	Rating 84	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_TR_R84	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	TR	Rating 84	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMER_ALL_0106_CT_AIRB_US_R84	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	US	Rating 84	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_x2_R84	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Other countries	Rating 84	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_x0_R85	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 85	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_AT_R85	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	AT	Rating 85	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_AU_R85	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	AU	Rating 85	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_BE_R85	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BE	Rating 85	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_BG_R85	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BG	Rating 85	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_BR_R85	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BR	Rating 85	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_CA_R85	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CA	Rating 85	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_CH_R85	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CH	Rating 85	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_CN_R85	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CN	Rating 85	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_CY_R85	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CY	Rating 85	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_CZ_R85	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CZ	Rating 85	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_DE_R85	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	DE	Rating 85	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_DK_R85	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	DK	Rating 85	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_EE_R85	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	EE	Rating 85	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_ES_R85	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	ES	Rating 85	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_FI_R85	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	FI	Rating 85	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_FR_R85	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	FR	Rating 85	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_GB_R85	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	GB	Rating 85	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_GR_R85	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	GR	Rating 85	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_HK_R85	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HK	Rating 85	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMER_ALL_0106_CT_AIRB_HR_R85	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HR	Rating 85	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_HU_R85	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HU	Rating 85	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_IE_R85	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IE	Rating 85	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_IL_R85	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IL	Rating 85	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_IT_R85	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IT	Rating 85	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_JP_R85	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	JP	Rating 85	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_KR_R85	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	KR	Rating 85	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_LT_R85	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LT	Rating 85	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_LU_R85	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LU	Rating 85	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_LV_R85	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LV	Rating 85	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_MT_R85	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	MT	Rating 85	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_NL_R85	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	NL	Rating 85	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_NO_R85	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	NO	Rating 85	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_PL_R85	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	PL	Rating 85	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_PT_R85	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	PT	Rating 85	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_RO_R85	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	RO	Rating 85	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_RU_R85	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	RU	Rating 85	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_SE_R85	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SE	Rating 85	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_SG_R85	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SG	Rating 85	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_SI_R85	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SI	Rating 85	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_SK_R85	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SK	Rating 85	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_TR_R85	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	TR	Rating 85	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMER_ALL_0106_CT_AIRB_US_R85	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	US	Rating 85	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_x2_R85	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Other countries	Rating 85	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_x0_R86	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 86	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_AT_R86	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	AT	Rating 86	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_AU_R86	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	AU	Rating 86	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_BE_R86	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BE	Rating 86	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_BG_R86	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BG	Rating 86	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_BR_R86	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BR	Rating 86	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_CA_R86	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CA	Rating 86	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_CH_R86	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CH	Rating 86	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_CN_R86	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CN	Rating 86	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_CY_R86	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CY	Rating 86	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_CZ_R86	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CZ	Rating 86	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_DE_R86	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	DE	Rating 86	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_DK_R86	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	DK	Rating 86	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_EE_R86	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	EE	Rating 86	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_ES_R86	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	ES	Rating 86	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_FI_R86	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	FI	Rating 86	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_FR_R86	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	FR	Rating 86	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_GB_R86	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	GB	Rating 86	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_GR_R86	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	GR	Rating 86	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_HK_R86	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HK	Rating 86	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMER_ALL_0106_CT_AIRB_HR_R86	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HR	Rating 86	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_HU_R86	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HU	Rating 86	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_IE_R86	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IE	Rating 86	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_IL_R86	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IL	Rating 86	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_IT_R86	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IT	Rating 86	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_JP_R86	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	JP	Rating 86	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_KR_R86	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	KR	Rating 86	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_LT_R86	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LT	Rating 86	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_LU_R86	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LU	Rating 86	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_LV_R86	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LV	Rating 86	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_MT_R86	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	MT	Rating 86	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_NL_R86	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	NL	Rating 86	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_NO_R86	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	NO	Rating 86	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_PL_R86	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	PL	Rating 86	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_PT_R86	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	PT	Rating 86	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_RO_R86	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	RO	Rating 86	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_RU_R86	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	RU	Rating 86	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_SE_R86	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SE	Rating 86	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_SG_R86	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SG	Rating 86	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_SI_R86	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SI	Rating 86	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_SK_R86	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SK	Rating 86	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_TR_R86	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	TR	Rating 86	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMER_ALL_0106_CT_AIRB_US_R86	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	US	Rating 86	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_x2_R86	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Other countries	Rating 86	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_x0_R87	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 87	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_AT_R87	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	AT	Rating 87	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_AU_R87	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	AU	Rating 87	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_BE_R87	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BE	Rating 87	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_BG_R87	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BG	Rating 87	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_BR_R87	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BR	Rating 87	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_CA_R87	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CA	Rating 87	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_CH_R87	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CH	Rating 87	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_CN_R87	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CN	Rating 87	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_CY_R87	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CY	Rating 87	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_CZ_R87	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CZ	Rating 87	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_DE_R87	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	DE	Rating 87	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_DK_R87	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	DK	Rating 87	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_EE_R87	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	EE	Rating 87	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_ES_R87	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	ES	Rating 87	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_FI_R87	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	FI	Rating 87	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_FR_R87	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	FR	Rating 87	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_GB_R87	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	GB	Rating 87	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_GR_R87	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	GR	Rating 87	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_HK_R87	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HK	Rating 87	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMER_ALL_0106_CT_AIRB_HR_R87	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HR	Rating 87	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_HU_R87	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HU	Rating 87	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_IE_R87	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IE	Rating 87	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_IL_R87	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IL	Rating 87	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_IT_R87	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IT	Rating 87	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_JP_R87	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	JP	Rating 87	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_KR_R87	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	KR	Rating 87	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_LT_R87	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LT	Rating 87	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_LU_R87	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LU	Rating 87	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_LV_R87	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LV	Rating 87	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_MT_R87	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	MT	Rating 87	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_NL_R87	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	NL	Rating 87	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_NO_R87	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	NO	Rating 87	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_PL_R87	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	PL	Rating 87	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_PT_R87	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	PT	Rating 87	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_RO_R87	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	RO	Rating 87	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_RU_R87	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	RU	Rating 87	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_SE_R87	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SE	Rating 87	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_SG_R87	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SG	Rating 87	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_SI_R87	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SI	Rating 87	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_SK_R87	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SK	Rating 87	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_TR_R87	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	TR	Rating 87	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMER_ALL_0106_CT_AIRB_US_R87	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	US	Rating 87	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_x2_R87	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Other countries	Rating 87	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_x0_R88	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 88	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_AT_R88	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	AT	Rating 88	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_AU_R88	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	AU	Rating 88	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_BE_R88	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BE	Rating 88	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_BG_R88	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BG	Rating 88	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_BR_R88	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BR	Rating 88	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_CA_R88	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CA	Rating 88	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_CH_R88	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CH	Rating 88	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_CN_R88	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CN	Rating 88	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_CY_R88	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CY	Rating 88	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_CZ_R88	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CZ	Rating 88	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_DE_R88	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	DE	Rating 88	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_DK_R88	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	DK	Rating 88	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_EE_R88	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	EE	Rating 88	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_ES_R88	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	ES	Rating 88	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_FI_R88	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	FI	Rating 88	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_FR_R88	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	FR	Rating 88	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_GB_R88	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	GB	Rating 88	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_GR_R88	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	GR	Rating 88	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_HK_R88	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HK	Rating 88	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMER_ALL_0106_CT_AIRB_HR_R88	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HR	Rating 88	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_HU_R88	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HU	Rating 88	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_IE_R88	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IE	Rating 88	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_IL_R88	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IL	Rating 88	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_IT_R88	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IT	Rating 88	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_JP_R88	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	JP	Rating 88	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_KR_R88	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	KR	Rating 88	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_LT_R88	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LT	Rating 88	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_LU_R88	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LU	Rating 88	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_LV_R88	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LV	Rating 88	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_MT_R88	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	MT	Rating 88	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_NL_R88	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	NL	Rating 88	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_NO_R88	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	NO	Rating 88	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_PL_R88	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	PL	Rating 88	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_PT_R88	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	PT	Rating 88	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_RO_R88	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	RO	Rating 88	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_RU_R88	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	RU	Rating 88	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_SE_R88	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SE	Rating 88	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_SG_R88	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SG	Rating 88	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_SI_R88	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SI	Rating 88	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_SK_R88	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SK	Rating 88	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_TR_R88	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	TR	Rating 88	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMER_ALL_0106_CT_AIRB_US_R88	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	US	Rating 88	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_x2_R88	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Other countries	Rating 88	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_x0_R89	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 89	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_AT_R89	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	AT	Rating 89	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_AU_R89	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	AU	Rating 89	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_BE_R89	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BE	Rating 89	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_BG_R89	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BG	Rating 89	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_BR_R89	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BR	Rating 89	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_CA_R89	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CA	Rating 89	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_CH_R89	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CH	Rating 89	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_CN_R89	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CN	Rating 89	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_CY_R89	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CY	Rating 89	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_CZ_R89	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CZ	Rating 89	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_DE_R89	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	DE	Rating 89	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_DK_R89	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	DK	Rating 89	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_EE_R89	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	EE	Rating 89	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_ES_R89	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	ES	Rating 89	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_FI_R89	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	FI	Rating 89	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_FR_R89	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	FR	Rating 89	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_GB_R89	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	GB	Rating 89	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_GR_R89	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	GR	Rating 89	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_HK_R89	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HK	Rating 89	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMER_ALL_0106_CT_AIRB_HR_R89	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HR	Rating 89	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_HU_R89	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HU	Rating 89	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_IE_R89	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IE	Rating 89	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_IL_R89	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IL	Rating 89	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_IT_R89	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IT	Rating 89	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_JP_R89	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	JP	Rating 89	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_KR_R89	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	KR	Rating 89	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_LT_R89	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LT	Rating 89	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_LU_R89	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LU	Rating 89	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_LV_R89	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LV	Rating 89	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_MT_R89	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	MT	Rating 89	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_NL_R89	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	NL	Rating 89	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_NO_R89	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	NO	Rating 89	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_PL_R89	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	PL	Rating 89	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_PT_R89	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	PT	Rating 89	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_RO_R89	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	RO	Rating 89	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_RU_R89	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	RU	Rating 89	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_SE_R89	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SE	Rating 89	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_SG_R89	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SG	Rating 89	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_SI_R89	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SI	Rating 89	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_SK_R89	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SK	Rating 89	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_TR_R89	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	TR	Rating 89	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMER_ALL_0106_CT_AIRB_US_R89	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	US	Rating 89	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_x2_R89	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Other countries	Rating 89	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_x0_R90	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 90	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_AT_R90	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	AT	Rating 90	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_AU_R90	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	AU	Rating 90	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_BE_R90	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BE	Rating 90	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_BG_R90	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BG	Rating 90	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_BR_R90	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BR	Rating 90	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_CA_R90	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CA	Rating 90	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_CH_R90	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CH	Rating 90	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_CN_R90	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CN	Rating 90	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_CY_R90	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CY	Rating 90	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_CZ_R90	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CZ	Rating 90	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_DE_R90	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	DE	Rating 90	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_DK_R90	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	DK	Rating 90	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_EE_R90	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	EE	Rating 90	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_ES_R90	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	ES	Rating 90	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_FI_R90	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	FI	Rating 90	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_FR_R90	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	FR	Rating 90	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_GB_R90	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	GB	Rating 90	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_GR_R90	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	GR	Rating 90	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_HK_R90	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HK	Rating 90	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMER_ALL_0106_CT_AIRB_HR_R90	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HR	Rating 90	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_HU_R90	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HU	Rating 90	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_IE_R90	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IE	Rating 90	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_IL_R90	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IL	Rating 90	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_IT_R90	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IT	Rating 90	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_JP_R90	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	JP	Rating 90	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_KR_R90	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	KR	Rating 90	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_LT_R90	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LT	Rating 90	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_LU_R90	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LU	Rating 90	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_LV_R90	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LV	Rating 90	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_MT_R90	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	MT	Rating 90	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_NL_R90	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	NL	Rating 90	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_NO_R90	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	NO	Rating 90	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_PL_R90	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	PL	Rating 90	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_PT_R90	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	PT	Rating 90	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_RO_R90	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	RO	Rating 90	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_RU_R90	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	RU	Rating 90	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_SE_R90	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SE	Rating 90	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_SG_R90	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SG	Rating 90	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_SI_R90	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SI	Rating 90	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_SK_R90	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SK	Rating 90	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_TR_R90	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	TR	Rating 90	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMER_ALL_0106_CT_AIRB_US_R90	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	US	Rating 90	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_x2_R90	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Other countries	Rating 90	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_x0_R91	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 91	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_AT_R91	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	AT	Rating 91	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_AU_R91	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	AU	Rating 91	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_BE_R91	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BE	Rating 91	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_BG_R91	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BG	Rating 91	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_BR_R91	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BR	Rating 91	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_CA_R91	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CA	Rating 91	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_CH_R91	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CH	Rating 91	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_CN_R91	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CN	Rating 91	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_CY_R91	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CY	Rating 91	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_CZ_R91	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CZ	Rating 91	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_DE_R91	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	DE	Rating 91	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_DK_R91	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	DK	Rating 91	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_EE_R91	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	EE	Rating 91	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_ES_R91	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	ES	Rating 91	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_FI_R91	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	FI	Rating 91	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_FR_R91	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	FR	Rating 91	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_GB_R91	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	GB	Rating 91	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_GR_R91	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	GR	Rating 91	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_HK_R91	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HK	Rating 91	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMER_ALL_0106_CT_AIRB_HR_R91	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HR	Rating 91	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_HU_R91	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HU	Rating 91	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_IE_R91	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IE	Rating 91	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_IL_R91	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IL	Rating 91	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_IT_R91	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IT	Rating 91	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_JP_R91	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	JP	Rating 91	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_KR_R91	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	KR	Rating 91	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_LT_R91	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LT	Rating 91	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_LU_R91	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LU	Rating 91	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_LV_R91	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LV	Rating 91	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_MT_R91	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	MT	Rating 91	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_NL_R91	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	NL	Rating 91	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_NO_R91	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	NO	Rating 91	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_PL_R91	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	PL	Rating 91	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_PT_R91	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	PT	Rating 91	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_RO_R91	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	RO	Rating 91	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_RU_R91	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	RU	Rating 91	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_SE_R91	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SE	Rating 91	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_SG_R91	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SG	Rating 91	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_SI_R91	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SI	Rating 91	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_SK_R91	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SK	Rating 91	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_TR_R91	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	TR	Rating 91	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMER_ALL_0106_CT_AIRB_US_R91	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	US	Rating 91	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_x2_R91	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Other countries	Rating 91	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_x0_R92	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 92	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_AT_R92	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	AT	Rating 92	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_AU_R92	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	AU	Rating 92	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_BE_R92	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BE	Rating 92	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_BG_R92	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BG	Rating 92	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_BR_R92	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BR	Rating 92	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_CA_R92	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CA	Rating 92	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_CH_R92	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CH	Rating 92	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_CN_R92	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CN	Rating 92	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_CY_R92	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CY	Rating 92	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_CZ_R92	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CZ	Rating 92	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_DE_R92	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	DE	Rating 92	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_DK_R92	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	DK	Rating 92	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_EE_R92	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	EE	Rating 92	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_ES_R92	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	ES	Rating 92	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_FI_R92	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	FI	Rating 92	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_FR_R92	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	FR	Rating 92	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_GB_R92	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	GB	Rating 92	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_GR_R92	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	GR	Rating 92	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_HK_R92	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HK	Rating 92	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMER_ALL_0106_CT_AIRB_HR_R92	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HR	Rating 92	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_HU_R92	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HU	Rating 92	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_IE_R92	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IE	Rating 92	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_IL_R92	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IL	Rating 92	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_IT_R92	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IT	Rating 92	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_JP_R92	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	JP	Rating 92	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_KR_R92	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	KR	Rating 92	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_LT_R92	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LT	Rating 92	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_LU_R92	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LU	Rating 92	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_LV_R92	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LV	Rating 92	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_MT_R92	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	MT	Rating 92	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_NL_R92	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	NL	Rating 92	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_NO_R92	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	NO	Rating 92	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_PL_R92	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	PL	Rating 92	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_PT_R92	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	PT	Rating 92	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_RO_R92	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	RO	Rating 92	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_RU_R92	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	RU	Rating 92	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_SE_R92	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SE	Rating 92	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_SG_R92	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SG	Rating 92	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_SI_R92	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SI	Rating 92	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_SK_R92	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SK	Rating 92	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_TR_R92	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	TR	Rating 92	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMER_ALL_0106_CT_AIRB_US_R92	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	US	Rating 92	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_x2_R92	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Other countries	Rating 92	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_x0_R93	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 93	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_AT_R93	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	AT	Rating 93	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_AU_R93	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	AU	Rating 93	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_BE_R93	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BE	Rating 93	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_BG_R93	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BG	Rating 93	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_BR_R93	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BR	Rating 93	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_CA_R93	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CA	Rating 93	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_CH_R93	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CH	Rating 93	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_CN_R93	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CN	Rating 93	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_CY_R93	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CY	Rating 93	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_CZ_R93	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CZ	Rating 93	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_DE_R93	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	DE	Rating 93	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_DK_R93	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	DK	Rating 93	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_EE_R93	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	EE	Rating 93	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_ES_R93	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	ES	Rating 93	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_FI_R93	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	FI	Rating 93	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_FR_R93	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	FR	Rating 93	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_GB_R93	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	GB	Rating 93	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_GR_R93	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	GR	Rating 93	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_HK_R93	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HK	Rating 93	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMER_ALL_0106_CT_AIRB_HR_R93	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HR	Rating 93	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_HU_R93	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HU	Rating 93	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_IE_R93	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IE	Rating 93	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_IL_R93	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IL	Rating 93	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_IT_R93	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IT	Rating 93	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_JP_R93	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	JP	Rating 93	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_KR_R93	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	KR	Rating 93	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_LT_R93	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LT	Rating 93	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_LU_R93	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LU	Rating 93	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_LV_R93	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LV	Rating 93	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_MT_R93	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	MT	Rating 93	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_NL_R93	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	NL	Rating 93	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_NO_R93	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	NO	Rating 93	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_PL_R93	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	PL	Rating 93	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_PT_R93	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	PT	Rating 93	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_RO_R93	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	RO	Rating 93	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_RU_R93	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	RU	Rating 93	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_SE_R93	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SE	Rating 93	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_SG_R93	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SG	Rating 93	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_SI_R93	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SI	Rating 93	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_SK_R93	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SK	Rating 93	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_TR_R93	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	TR	Rating 93	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMER_ALL_0106_CT_AIRB_US_R93	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	US	Rating 93	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_x2_R93	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Other countries	Rating 93	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_x0_R94	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 94	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_AT_R94	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	AT	Rating 94	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_AU_R94	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	AU	Rating 94	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_BE_R94	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BE	Rating 94	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_BG_R94	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BG	Rating 94	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_BR_R94	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BR	Rating 94	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_CA_R94	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CA	Rating 94	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_CH_R94	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CH	Rating 94	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_CN_R94	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CN	Rating 94	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_CY_R94	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CY	Rating 94	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_CZ_R94	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CZ	Rating 94	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_DE_R94	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	DE	Rating 94	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_DK_R94	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	DK	Rating 94	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_EE_R94	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	EE	Rating 94	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_ES_R94	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	ES	Rating 94	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_FI_R94	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	FI	Rating 94	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_FR_R94	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	FR	Rating 94	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_GB_R94	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	GB	Rating 94	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_GR_R94	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	GR	Rating 94	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_HK_R94	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HK	Rating 94	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMER_ALL_0106_CT_AIRB_HR_R94	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HR	Rating 94	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_HU_R94	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HU	Rating 94	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_IE_R94	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IE	Rating 94	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_IL_R94	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IL	Rating 94	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_IT_R94	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IT	Rating 94	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_JP_R94	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	JP	Rating 94	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_KR_R94	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	KR	Rating 94	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_LT_R94	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LT	Rating 94	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_LU_R94	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LU	Rating 94	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_LV_R94	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LV	Rating 94	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_MT_R94	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	MT	Rating 94	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_NL_R94	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	NL	Rating 94	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_NO_R94	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	NO	Rating 94	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_PL_R94	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	PL	Rating 94	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_PT_R94	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	PT	Rating 94	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_RO_R94	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	RO	Rating 94	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_RU_R94	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	RU	Rating 94	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_SE_R94	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SE	Rating 94	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_SG_R94	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SG	Rating 94	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_SI_R94	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SI	Rating 94	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_SK_R94	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SK	Rating 94	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_TR_R94	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	TR	Rating 94	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMER_ALL_0106_CT_AIRB_US_R94	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	US	Rating 94	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_x2_R94	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Other countries	Rating 94	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_x0_R95	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 95	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_AT_R95	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	AT	Rating 95	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_AU_R95	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	AU	Rating 95	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_BE_R95	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BE	Rating 95	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_BG_R95	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BG	Rating 95	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_BR_R95	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BR	Rating 95	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_CA_R95	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CA	Rating 95	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_CH_R95	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CH	Rating 95	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_CN_R95	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CN	Rating 95	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_CY_R95	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CY	Rating 95	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_CZ_R95	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CZ	Rating 95	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_DE_R95	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	DE	Rating 95	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_DK_R95	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	DK	Rating 95	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_EE_R95	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	EE	Rating 95	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_ES_R95	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	ES	Rating 95	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_FI_R95	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	FI	Rating 95	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_FR_R95	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	FR	Rating 95	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_GB_R95	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	GB	Rating 95	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_GR_R95	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	GR	Rating 95	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_HK_R95	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HK	Rating 95	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMER_ALL_0106_CT_AIRB_HR_R95	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HR	Rating 95	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_HU_R95	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HU	Rating 95	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_IE_R95	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IE	Rating 95	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_IL_R95	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IL	Rating 95	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_IT_R95	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IT	Rating 95	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_JP_R95	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	JP	Rating 95	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_KR_R95	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	KR	Rating 95	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_LT_R95	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LT	Rating 95	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_LU_R95	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LU	Rating 95	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_LV_R95	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LV	Rating 95	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_MT_R95	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	MT	Rating 95	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_NL_R95	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	NL	Rating 95	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_NO_R95	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	NO	Rating 95	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_PL_R95	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	PL	Rating 95	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_PT_R95	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	PT	Rating 95	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_RO_R95	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	RO	Rating 95	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_RU_R95	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	RU	Rating 95	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_SE_R95	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SE	Rating 95	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_SG_R95	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SG	Rating 95	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_SI_R95	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SI	Rating 95	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_SK_R95	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SK	Rating 95	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_TR_R95	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	TR	Rating 95	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMER_ALL_0106_CT_AIRB_US_R95	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	US	Rating 95	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_x2_R95	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Other countries	Rating 95	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_x0_R96	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 96	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_AT_R96	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	AT	Rating 96	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_AU_R96	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	AU	Rating 96	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_BE_R96	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BE	Rating 96	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_BG_R96	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BG	Rating 96	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_BR_R96	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BR	Rating 96	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_CA_R96	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CA	Rating 96	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_CH_R96	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CH	Rating 96	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_CN_R96	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CN	Rating 96	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_CY_R96	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CY	Rating 96	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_CZ_R96	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CZ	Rating 96	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_DE_R96	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	DE	Rating 96	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_DK_R96	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	DK	Rating 96	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_EE_R96	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	EE	Rating 96	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_ES_R96	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	ES	Rating 96	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_FI_R96	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	FI	Rating 96	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_FR_R96	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	FR	Rating 96	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_GB_R96	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	GB	Rating 96	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_GR_R96	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	GR	Rating 96	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_HK_R96	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HK	Rating 96	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMER_ALL_0106_CT_AIRB_HR_R96	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HR	Rating 96	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_HU_R96	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HU	Rating 96	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_IE_R96	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IE	Rating 96	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_IL_R96	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IL	Rating 96	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_IT_R96	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IT	Rating 96	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_JP_R96	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	JP	Rating 96	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_KR_R96	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	KR	Rating 96	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_LT_R96	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LT	Rating 96	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_LU_R96	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LU	Rating 96	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_LV_R96	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LV	Rating 96	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_MT_R96	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	MT	Rating 96	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_NL_R96	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	NL	Rating 96	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_NO_R96	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	NO	Rating 96	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_PL_R96	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	PL	Rating 96	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_PT_R96	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	PT	Rating 96	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_RO_R96	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	RO	Rating 96	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_RU_R96	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	RU	Rating 96	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_SE_R96	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SE	Rating 96	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_SG_R96	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SG	Rating 96	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_SI_R96	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SI	Rating 96	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_SK_R96	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SK	Rating 96	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_TR_R96	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	TR	Rating 96	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMER_ALL_0106_CT_AIRB_US_R96	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	US	Rating 96	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_x2_R96	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Other countries	Rating 96	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_x0_R97	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 97	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_AT_R97	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	AT	Rating 97	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_AU_R97	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	AU	Rating 97	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_BE_R97	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BE	Rating 97	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_BG_R97	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BG	Rating 97	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_BR_R97	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BR	Rating 97	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_CA_R97	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CA	Rating 97	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_CH_R97	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CH	Rating 97	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_CN_R97	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CN	Rating 97	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_CY_R97	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CY	Rating 97	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_CZ_R97	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CZ	Rating 97	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_DE_R97	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	DE	Rating 97	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_DK_R97	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	DK	Rating 97	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_EE_R97	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	EE	Rating 97	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_ES_R97	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	ES	Rating 97	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_FI_R97	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	FI	Rating 97	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_FR_R97	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	FR	Rating 97	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_GB_R97	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	GB	Rating 97	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_GR_R97	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	GR	Rating 97	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_HK_R97	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HK	Rating 97	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMER_ALL_0106_CT_AIRB_HR_R97	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HR	Rating 97	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_HU_R97	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HU	Rating 97	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_IE_R97	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IE	Rating 97	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_IL_R97	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IL	Rating 97	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_IT_R97	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IT	Rating 97	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_JP_R97	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	JP	Rating 97	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_KR_R97	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	KR	Rating 97	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_LT_R97	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LT	Rating 97	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_LU_R97	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LU	Rating 97	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_LV_R97	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LV	Rating 97	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_MT_R97	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	MT	Rating 97	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_NL_R97	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	NL	Rating 97	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_NO_R97	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	NO	Rating 97	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_PL_R97	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	PL	Rating 97	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_PT_R97	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	PT	Rating 97	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_RO_R97	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	RO	Rating 97	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_RU_R97	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	RU	Rating 97	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_SE_R97	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SE	Rating 97	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_SG_R97	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SG	Rating 97	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_SI_R97	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SI	Rating 97	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_SK_R97	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SK	Rating 97	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_TR_R97	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	TR	Rating 97	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMER_ALL_0106_CT_AIRB_US_R97	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	US	Rating 97	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_x2_R97	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Other countries	Rating 97	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_x0_R98	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 98	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_AT_R98	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	AT	Rating 98	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_AU_R98	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	AU	Rating 98	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_BE_R98	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BE	Rating 98	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_BG_R98	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BG	Rating 98	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_BR_R98	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BR	Rating 98	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_CA_R98	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CA	Rating 98	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_CH_R98	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CH	Rating 98	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_CN_R98	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CN	Rating 98	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_CY_R98	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CY	Rating 98	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_CZ_R98	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CZ	Rating 98	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_DE_R98	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	DE	Rating 98	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_DK_R98	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	DK	Rating 98	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_EE_R98	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	EE	Rating 98	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_ES_R98	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	ES	Rating 98	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_FI_R98	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	FI	Rating 98	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_FR_R98	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	FR	Rating 98	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_GB_R98	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	GB	Rating 98	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_GR_R98	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	GR	Rating 98	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_HK_R98	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HK	Rating 98	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMER_ALL_0106_CT_AIRB_HR_R98	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HR	Rating 98	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_HU_R98	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HU	Rating 98	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_IE_R98	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IE	Rating 98	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_IL_R98	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IL	Rating 98	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_IT_R98	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IT	Rating 98	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_JP_R98	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	JP	Rating 98	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_KR_R98	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	KR	Rating 98	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_LT_R98	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LT	Rating 98	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_LU_R98	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LU	Rating 98	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_LV_R98	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LV	Rating 98	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_MT_R98	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	MT	Rating 98	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_NL_R98	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	NL	Rating 98	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_NO_R98	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	NO	Rating 98	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_PL_R98	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	PL	Rating 98	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_PT_R98	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	PT	Rating 98	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_RO_R98	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	RO	Rating 98	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_RU_R98	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	RU	Rating 98	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_SE_R98	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SE	Rating 98	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_SG_R98	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SG	Rating 98	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_SI_R98	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SI	Rating 98	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_SK_R98	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SK	Rating 98	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_TR_R98	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	TR	Rating 98	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMER_ALL_0106_CT_AIRB_US_R98	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	US	Rating 98	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_x2_R98	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Other countries	Rating 98	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_x0_R99	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 99	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_AT_R99	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	AT	Rating 99	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_AU_R99	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	AU	Rating 99	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_BE_R99	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BE	Rating 99	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_BG_R99	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BG	Rating 99	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_BR_R99	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BR	Rating 99	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_CA_R99	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CA	Rating 99	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_CH_R99	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CH	Rating 99	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_CN_R99	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CN	Rating 99	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_CY_R99	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CY	Rating 99	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_CZ_R99	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CZ	Rating 99	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_DE_R99	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	DE	Rating 99	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_DK_R99	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	DK	Rating 99	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_EE_R99	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	EE	Rating 99	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_ES_R99	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	ES	Rating 99	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_FI_R99	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	FI	Rating 99	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_FR_R99	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	FR	Rating 99	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_GB_R99	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	GB	Rating 99	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_GR_R99	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	GR	Rating 99	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_HK_R99	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HK	Rating 99	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMER_ALL_0106_CT_AIRB_HR_R99	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HR	Rating 99	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_HU_R99	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HU	Rating 99	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_IE_R99	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IE	Rating 99	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_IL_R99	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IL	Rating 99	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_IT_R99	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IT	Rating 99	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_JP_R99	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	JP	Rating 99	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_KR_R99	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	KR	Rating 99	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_LT_R99	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LT	Rating 99	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_LU_R99	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LU	Rating 99	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_LV_R99	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LV	Rating 99	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_MT_R99	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	MT	Rating 99	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_NL_R99	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	NL	Rating 99	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_NO_R99	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	NO	Rating 99	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_PL_R99	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	PL	Rating 99	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_PT_R99	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	PT	Rating 99	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_RO_R99	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	RO	Rating 99	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_RU_R99	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	RU	Rating 99	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_SE_R99	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SE	Rating 99	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_SG_R99	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SG	Rating 99	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_SI_R99	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SI	Rating 99	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_SK_R99	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SK	Rating 99	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_TR_R99	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	TR	Rating 99	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMER_ALL_0106_CT_AIRB_US_R99	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	US	Rating 99	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CT_AIRB_x2_R99	SMER Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Other countries	Rating 99	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0085_CR_AIRB_x0_Rx0	CORP Defaulted	Credit risk and free deliveries	Advanced IRB approach	Not applicable	Not applicable	Corporates - No SME	Not applicable	Defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0085_CR_AIRB_AT_Rx0	CORP Defaulted	Credit risk and free deliveries	Advanced IRB approach	AT	Not applicable	Corporates - No SME	Not applicable	Defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0085_CR_AIRB_AU_Rx0	CORP Defaulted	Credit risk and free deliveries	Advanced IRB approach	AU	Not applicable	Corporates - No SME	Not applicable	Defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0085_CR_AIRB_BE_Rx0	CORP Defaulted	Credit risk and free deliveries	Advanced IRB approach	BE	Not applicable	Corporates - No SME	Not applicable	Defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0085_CR_AIRB_BG_Rx0	CORP Defaulted	Credit risk and free deliveries	Advanced IRB approach	BG	Not applicable	Corporates - No SME	Not applicable	Defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0085_CR_AIRB_BR_Rx0	CORP Defaulted	Credit risk and free deliveries	Advanced IRB approach	BR	Not applicable	Corporates - No SME	Not applicable	Defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0085_CR_AIRB_CA_Rx0	CORP Defaulted	Credit risk and free deliveries	Advanced IRB approach	CA	Not applicable	Corporates - No SME	Not applicable	Defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0085_CR_AIRB_CH_Rx0	CORP Defaulted	Credit risk and free deliveries	Advanced IRB approach	CH	Not applicable	Corporates - No SME	Not applicable	Defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0085_CR_AIRB_CN_Rx0	CORP Defaulted	Credit risk and free deliveries	Advanced IRB approach	CN	Not applicable	Corporates - No SME	Not applicable	Defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0085_CR_AIRB_CY_Rx0	CORP Defaulted	Credit risk and free deliveries	Advanced IRB approach	CY	Not applicable	Corporates - No SME	Not applicable	Defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0085_CR_AIRB_CZ_Rx0	CORP Defaulted	Credit risk and free deliveries	Advanced IRB approach	CZ	Not applicable	Corporates - No SME	Not applicable	Defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0085_CR_AIRB_DE_Rx0	CORP Defaulted	Credit risk and free deliveries	Advanced IRB approach	DE	Not applicable	Corporates - No SME	Not applicable	Defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0085_CR_AIRB_DK_Rx0	CORP Defaulted	Credit risk and free deliveries	Advanced IRB approach	DK	Not applicable	Corporates - No SME	Not applicable	Defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0085_CR_AIRB_EE_Rx0	CORP Defaulted	Credit risk and free deliveries	Advanced IRB approach	EE	Not applicable	Corporates - No SME	Not applicable	Defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0085_CR_AIRB_ES_Rx0	CORP Defaulted	Credit risk and free deliveries	Advanced IRB approach	ES	Not applicable	Corporates - No SME	Not applicable	Defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0085_CR_AIRB_FI_Rx0	CORP Defaulted	Credit risk and free deliveries	Advanced IRB approach	FI	Not applicable	Corporates - No SME	Not applicable	Defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0085_CR_AIRB_FR_Rx0	CORP Defaulted	Credit risk and free deliveries	Advanced IRB approach	FR	Not applicable	Corporates - No SME	Not applicable	Defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0085_CR_AIRB_GB_Rx0	CORP Defaulted	Credit risk and free deliveries	Advanced IRB approach	GB	Not applicable	Corporates - No SME	Not applicable	Defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0085_CR_AIRB_GR_Rx0	CORP Defaulted	Credit risk and free deliveries	Advanced IRB approach	GR	Not applicable	Corporates - No SME	Not applicable	Defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0085_CR_AIRB_HK_Rx0	CORP Defaulted	Credit risk and free deliveries	Advanced IRB approach	HK	Not applicable	Corporates - No SME	Not applicable	Defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
CORP_ALL_0085_CR_AIRB_HR_Rx0	CORP Defaulted	Credit risk and free deliveries	Advanced IRB approach	HR	Not applicable	Corporates - No SME	Not applicable	Defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0085_CR_AIRB_HU_Rx0	CORP Defaulted	Credit risk and free deliveries	Advanced IRB approach	HU	Not applicable	Corporates - No SME	Not applicable	Defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0085_CR_AIRB_IE_Rx0	CORP Defaulted	Credit risk and free deliveries	Advanced IRB approach	IE	Not applicable	Corporates - No SME	Not applicable	Defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0085_CR_AIRB_IL_Rx0	CORP Defaulted	Credit risk and free deliveries	Advanced IRB approach	IL	Not applicable	Corporates - No SME	Not applicable	Defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0085_CR_AIRB_IT_Rx0	CORP Defaulted	Credit risk and free deliveries	Advanced IRB approach	IT	Not applicable	Corporates - No SME	Not applicable	Defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0085_CR_AIRB_JP_Rx0	CORP Defaulted	Credit risk and free deliveries	Advanced IRB approach	JP	Not applicable	Corporates - No SME	Not applicable	Defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0085_CR_AIRB_KR_Rx0	CORP Defaulted	Credit risk and free deliveries	Advanced IRB approach	KR	Not applicable	Corporates - No SME	Not applicable	Defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0085_CR_AIRB_LT_Rx0	CORP Defaulted	Credit risk and free deliveries	Advanced IRB approach	LT	Not applicable	Corporates - No SME	Not applicable	Defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0085_CR_AIRB_LU_Rx0	CORP Defaulted	Credit risk and free deliveries	Advanced IRB approach	LU	Not applicable	Corporates - No SME	Not applicable	Defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0085_CR_AIRB_LV_Rx0	CORP Defaulted	Credit risk and free deliveries	Advanced IRB approach	LV	Not applicable	Corporates - No SME	Not applicable	Defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0085_CR_AIRB_MT_Rx0	CORP Defaulted	Credit risk and free deliveries	Advanced IRB approach	MT	Not applicable	Corporates - No SME	Not applicable	Defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0085_CR_AIRB_NL_Rx0	CORP Defaulted	Credit risk and free deliveries	Advanced IRB approach	NL	Not applicable	Corporates - No SME	Not applicable	Defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0085_CR_AIRB_NO_Rx0	CORP Defaulted	Credit risk and free deliveries	Advanced IRB approach	NO	Not applicable	Corporates - No SME	Not applicable	Defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0085_CR_AIRB_PL_Rx0	CORP Defaulted	Credit risk and free deliveries	Advanced IRB approach	PL	Not applicable	Corporates - No SME	Not applicable	Defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0085_CR_AIRB_PT_Rx0	CORP Defaulted	Credit risk and free deliveries	Advanced IRB approach	PT	Not applicable	Corporates - No SME	Not applicable	Defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0085_CR_AIRB_RO_Rx0	CORP Defaulted	Credit risk and free deliveries	Advanced IRB approach	RO	Not applicable	Corporates - No SME	Not applicable	Defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0085_CR_AIRB_RU_Rx0	CORP Defaulted	Credit risk and free deliveries	Advanced IRB approach	RU	Not applicable	Corporates - No SME	Not applicable	Defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0085_CR_AIRB_SE_Rx0	CORP Defaulted	Credit risk and free deliveries	Advanced IRB approach	SE	Not applicable	Corporates - No SME	Not applicable	Defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0085_CR_AIRB_SG_Rx0	CORP Defaulted	Credit risk and free deliveries	Advanced IRB approach	SG	Not applicable	Corporates - No SME	Not applicable	Defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0085_CR_AIRB_SI_Rx0	CORP Defaulted	Credit risk and free deliveries	Advanced IRB approach	SI	Not applicable	Corporates - No SME	Not applicable	Defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0085_CR_AIRB_SK_Rx0	CORP Defaulted	Credit risk and free deliveries	Advanced IRB approach	SK	Not applicable	Corporates - No SME	Not applicable	Defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0085_CR_AIRB_TR_Rx0	CORP Defaulted	Credit risk and free deliveries	Advanced IRB approach	TR	Not applicable	Corporates - No SME	Not applicable	Defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
CORP_ALL_0085_CR_AIRB_US_Rx0	CORP Defaulted	Credit risk and free deliveries	Advanced IRB approach	US	Not applicable	Corporates - No SME	Not applicable	Defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0085_CR_AIRB_x2_Rx0	CORP Defaulted	Credit risk and free deliveries	Advanced IRB approach	Other countries	Not applicable	Corporates - No SME	Not applicable	Defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_x0_Rx0	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	Not applicable	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_AT_Rx0	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	AT	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_AU_Rx0	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	AU	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_BE_Rx0	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	BE	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_BG_Rx0	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	BG	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_BR_Rx0	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	BR	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_CA_Rx0	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	CA	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_CH_Rx0	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	CH	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_CN_Rx0	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	CN	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_CY_Rx0	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	CY	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_CZ_Rx0	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	CZ	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_DE_Rx0	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	DE	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_DK_Rx0	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	DK	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_EE_Rx0	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	EE	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_ES_Rx0	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	ES	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_FI_Rx0	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	FI	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_FR_Rx0	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	FR	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_GB_Rx0	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	GB	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_GR_Rx0	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	GR	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_HK_Rx0	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	HK	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
CORP_ALL_0086_CR_AIRB_HR_Rx0	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	HR	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_HU_Rx0	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	HU	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_IE_Rx0	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	IE	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_IL_Rx0	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	IL	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_IT_Rx0	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	IT	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_JP_Rx0	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	JP	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_KR_Rx0	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	KR	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_LT_Rx0	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	LT	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_LU_Rx0	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	LU	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_LV_Rx0	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	LV	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_MT_Rx0	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	MT	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_NL_Rx0	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	NL	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_NO_Rx0	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	NO	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_PL_Rx0	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	PL	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_PT_Rx0	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	PT	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_RO_Rx0	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	RO	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_RU_Rx0	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	RU	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_SE_Rx0	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	SE	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_SG_Rx0	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	SG	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_SI_Rx0	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	SI	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_SK_Rx0	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	SK	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_TR_Rx0	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	TR	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
CORP_ALL_0086_CR_AIRB_US_Rx0	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	US	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_x2_Rx0	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	Other countries	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0088_CR_AIRB_x0_Rx0	CORP Non-defaulted Secured	Credit risk and free deliveries	Advanced IRB approach	Not applicable	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0088_CR_AIRB_AT_Rx0	CORP Non-defaulted Secured	Credit risk and free deliveries	Advanced IRB approach	AT	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0088_CR_AIRB_AU_Rx0	CORP Non-defaulted Secured	Credit risk and free deliveries	Advanced IRB approach	AU	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0088_CR_AIRB_BE_Rx0	CORP Non-defaulted Secured	Credit risk and free deliveries	Advanced IRB approach	BE	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0088_CR_AIRB_BG_Rx0	CORP Non-defaulted Secured	Credit risk and free deliveries	Advanced IRB approach	BG	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0088_CR_AIRB_BR_Rx0	CORP Non-defaulted Secured	Credit risk and free deliveries	Advanced IRB approach	BR	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0088_CR_AIRB_CA_Rx0	CORP Non-defaulted Secured	Credit risk and free deliveries	Advanced IRB approach	CA	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0088_CR_AIRB_CH_Rx0	CORP Non-defaulted Secured	Credit risk and free deliveries	Advanced IRB approach	CH	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0088_CR_AIRB_CN_Rx0	CORP Non-defaulted Secured	Credit risk and free deliveries	Advanced IRB approach	CN	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0088_CR_AIRB_CY_Rx0	CORP Non-defaulted Secured	Credit risk and free deliveries	Advanced IRB approach	CY	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0088_CR_AIRB_CZ_Rx0	CORP Non-defaulted Secured	Credit risk and free deliveries	Advanced IRB approach	CZ	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0088_CR_AIRB_DE_Rx0	CORP Non-defaulted Secured	Credit risk and free deliveries	Advanced IRB approach	DE	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0088_CR_AIRB_DK_Rx0	CORP Non-defaulted Secured	Credit risk and free deliveries	Advanced IRB approach	DK	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0088_CR_AIRB_EE_Rx0	CORP Non-defaulted Secured	Credit risk and free deliveries	Advanced IRB approach	EE	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0088_CR_AIRB_ES_Rx0	CORP Non-defaulted Secured	Credit risk and free deliveries	Advanced IRB approach	ES	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0088_CR_AIRB_FI_Rx0	CORP Non-defaulted Secured	Credit risk and free deliveries	Advanced IRB approach	FI	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0088_CR_AIRB_FR_Rx0	CORP Non-defaulted Secured	Credit risk and free deliveries	Advanced IRB approach	FR	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0088_CR_AIRB_GB_Rx0	CORP Non-defaulted Secured	Credit risk and free deliveries	Advanced IRB approach	GB	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0088_CR_AIRB_GR_Rx0	CORP Non-defaulted Secured	Credit risk and free deliveries	Advanced IRB approach	GR	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0088_CR_AIRB_HK_Rx0	CORP Non-defaulted Secured	Credit risk and free deliveries	Advanced IRB approach	HK	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
CORP_ALL_0088_CR_AIRB_HR_Rx0	CORP Non-defaulted Secured	Credit risk and free deliveries	Advanced IRB approach	HR	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0088_CR_AIRB_HU_Rx0	CORP Non-defaulted Secured	Credit risk and free deliveries	Advanced IRB approach	HU	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0088_CR_AIRB_IE_Rx0	CORP Non-defaulted Secured	Credit risk and free deliveries	Advanced IRB approach	IE	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0088_CR_AIRB_IL_Rx0	CORP Non-defaulted Secured	Credit risk and free deliveries	Advanced IRB approach	IL	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0088_CR_AIRB_IT_Rx0	CORP Non-defaulted Secured	Credit risk and free deliveries	Advanced IRB approach	IT	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0088_CR_AIRB_JP_Rx0	CORP Non-defaulted Secured	Credit risk and free deliveries	Advanced IRB approach	JP	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0088_CR_AIRB_KR_Rx0	CORP Non-defaulted Secured	Credit risk and free deliveries	Advanced IRB approach	KR	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0088_CR_AIRB_LT_Rx0	CORP Non-defaulted Secured	Credit risk and free deliveries	Advanced IRB approach	LT	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0088_CR_AIRB_LU_Rx0	CORP Non-defaulted Secured	Credit risk and free deliveries	Advanced IRB approach	LU	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0088_CR_AIRB_LV_Rx0	CORP Non-defaulted Secured	Credit risk and free deliveries	Advanced IRB approach	LV	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0088_CR_AIRB_MT_Rx0	CORP Non-defaulted Secured	Credit risk and free deliveries	Advanced IRB approach	MT	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0088_CR_AIRB_NL_Rx0	CORP Non-defaulted Secured	Credit risk and free deliveries	Advanced IRB approach	NL	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0088_CR_AIRB_NO_Rx0	CORP Non-defaulted Secured	Credit risk and free deliveries	Advanced IRB approach	NO	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0088_CR_AIRB_PL_Rx0	CORP Non-defaulted Secured	Credit risk and free deliveries	Advanced IRB approach	PL	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0088_CR_AIRB_PT_Rx0	CORP Non-defaulted Secured	Credit risk and free deliveries	Advanced IRB approach	PT	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0088_CR_AIRB_RO_Rx0	CORP Non-defaulted Secured	Credit risk and free deliveries	Advanced IRB approach	RO	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0088_CR_AIRB_RU_Rx0	CORP Non-defaulted Secured	Credit risk and free deliveries	Advanced IRB approach	RU	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0088_CR_AIRB_SE_Rx0	CORP Non-defaulted Secured	Credit risk and free deliveries	Advanced IRB approach	SE	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0088_CR_AIRB_SG_Rx0	CORP Non-defaulted Secured	Credit risk and free deliveries	Advanced IRB approach	SG	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0088_CR_AIRB_SI_Rx0	CORP Non-defaulted Secured	Credit risk and free deliveries	Advanced IRB approach	SI	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0088_CR_AIRB_SK_Rx0	CORP Non-defaulted Secured	Credit risk and free deliveries	Advanced IRB approach	SK	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0088_CR_AIRB_TR_Rx0	CORP Non-defaulted Secured	Credit risk and free deliveries	Advanced IRB approach	TR	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
CORP_ALL_0088_CR_AIRB_US_Rx0	CORP Non-defaulted Secured	Credit risk and free deliveries	Advanced IRB approach	US	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0088_CR_AIRB_x2_Rx0	CORP Non-defaulted Secured	Credit risk and free deliveries	Advanced IRB approach	Other countries	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0087_CR_AIRB_x0_Rx0	CORP Non-defaulted Unsecured	Credit risk and free deliveries	Advanced IRB approach	Not applicable	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Exposures without credit protection	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0087_CR_AIRB_AT_Rx0	CORP Non-defaulted Unsecured	Credit risk and free deliveries	Advanced IRB approach	AT	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Exposures without credit protection	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0087_CR_AIRB_AU_Rx0	CORP Non-defaulted Unsecured	Credit risk and free deliveries	Advanced IRB approach	AU	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Exposures without credit protection	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0087_CR_AIRB_BE_Rx0	CORP Non-defaulted Unsecured	Credit risk and free deliveries	Advanced IRB approach	BE	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Exposures without credit protection	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0087_CR_AIRB_BG_Rx0	CORP Non-defaulted Unsecured	Credit risk and free deliveries	Advanced IRB approach	BG	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Exposures without credit protection	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0087_CR_AIRB_BR_Rx0	CORP Non-defaulted Unsecured	Credit risk and free deliveries	Advanced IRB approach	BR	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Exposures without credit protection	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0087_CR_AIRB_CA_Rx0	CORP Non-defaulted Unsecured	Credit risk and free deliveries	Advanced IRB approach	CA	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Exposures without credit protection	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0087_CR_AIRB_CH_Rx0	CORP Non-defaulted Unsecured	Credit risk and free deliveries	Advanced IRB approach	CH	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Exposures without credit protection	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0087_CR_AIRB_CN_Rx0	CORP Non-defaulted Unsecured	Credit risk and free deliveries	Advanced IRB approach	CN	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Exposures without credit protection	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0087_CR_AIRB_CY_Rx0	CORP Non-defaulted Unsecured	Credit risk and free deliveries	Advanced IRB approach	CY	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Exposures without credit protection	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0087_CR_AIRB_CZ_Rx0	CORP Non-defaulted Unsecured	Credit risk and free deliveries	Advanced IRB approach	CZ	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Exposures without credit protection	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0087_CR_AIRB_DE_Rx0	CORP Non-defaulted Unsecured	Credit risk and free deliveries	Advanced IRB approach	DE	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Exposures without credit protection	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0087_CR_AIRB_DK_Rx0	CORP Non-defaulted Unsecured	Credit risk and free deliveries	Advanced IRB approach	DK	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Exposures without credit protection	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0087_CR_AIRB_EE_Rx0	CORP Non-defaulted Unsecured	Credit risk and free deliveries	Advanced IRB approach	EE	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Exposures without credit protection	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0087_CR_AIRB_ES_Rx0	CORP Non-defaulted Unsecured	Credit risk and free deliveries	Advanced IRB approach	ES	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Exposures without credit protection	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0087_CR_AIRB_FI_Rx0	CORP Non-defaulted Unsecured	Credit risk and free deliveries	Advanced IRB approach	FI	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Exposures without credit protection	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0087_CR_AIRB_FR_Rx0	CORP Non-defaulted Unsecured	Credit risk and free deliveries	Advanced IRB approach	FR	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Exposures without credit protection	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0087_CR_AIRB_GB_Rx0	CORP Non-defaulted Unsecured	Credit risk and free deliveries	Advanced IRB approach	GB	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Exposures without credit protection	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0087_CR_AIRB_GR_Rx0	CORP Non-defaulted Unsecured	Credit risk and free deliveries	Advanced IRB approach	GR	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Exposures without credit protection	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0087_CR_AIRB_HK_Rx0	CORP Non-defaulted Unsecured	Credit risk and free deliveries	Advanced IRB approach	HK	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Exposures without credit protection	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
CORP_ALL_0087_CR_AIRB_HR_Rx0	CORP Non-defaulted Unsecured	Credit risk and free deliveries	Advanced IRB approach	HR	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Exposures without credit protection	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0087_CR_AIRB_HU_Rx0	CORP Non-defaulted Unsecured	Credit risk and free deliveries	Advanced IRB approach	HU	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Exposures without credit protection	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0087_CR_AIRB_IE_Rx0	CORP Non-defaulted Unsecured	Credit risk and free deliveries	Advanced IRB approach	IE	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Exposures without credit protection	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0087_CR_AIRB_IL_Rx0	CORP Non-defaulted Unsecured	Credit risk and free deliveries	Advanced IRB approach	IL	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Exposures without credit protection	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0087_CR_AIRB_IT_Rx0	CORP Non-defaulted Unsecured	Credit risk and free deliveries	Advanced IRB approach	IT	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Exposures without credit protection	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0087_CR_AIRB_JP_Rx0	CORP Non-defaulted Unsecured	Credit risk and free deliveries	Advanced IRB approach	JP	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Exposures without credit protection	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0087_CR_AIRB_KR_Rx0	CORP Non-defaulted Unsecured	Credit risk and free deliveries	Advanced IRB approach	KR	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Exposures without credit protection	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0087_CR_AIRB_LT_Rx0	CORP Non-defaulted Unsecured	Credit risk and free deliveries	Advanced IRB approach	LT	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Exposures without credit protection	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0087_CR_AIRB_LU_Rx0	CORP Non-defaulted Unsecured	Credit risk and free deliveries	Advanced IRB approach	LU	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Exposures without credit protection	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0087_CR_AIRB_LV_Rx0	CORP Non-defaulted Unsecured	Credit risk and free deliveries	Advanced IRB approach	LV	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Exposures without credit protection	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0087_CR_AIRB_MT_Rx0	CORP Non-defaulted Unsecured	Credit risk and free deliveries	Advanced IRB approach	MT	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Exposures without credit protection	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0087_CR_AIRB_NL_Rx0	CORP Non-defaulted Unsecured	Credit risk and free deliveries	Advanced IRB approach	NL	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Exposures without credit protection	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0087_CR_AIRB_NO_Rx0	CORP Non-defaulted Unsecured	Credit risk and free deliveries	Advanced IRB approach	NO	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Exposures without credit protection	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0087_CR_AIRB_PL_Rx0	CORP Non-defaulted Unsecured	Credit risk and free deliveries	Advanced IRB approach	PL	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Exposures without credit protection	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0087_CR_AIRB_PT_Rx0	CORP Non-defaulted Unsecured	Credit risk and free deliveries	Advanced IRB approach	PT	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Exposures without credit protection	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0087_CR_AIRB_RO_Rx0	CORP Non-defaulted Unsecured	Credit risk and free deliveries	Advanced IRB approach	RO	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Exposures without credit protection	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0087_CR_AIRB_RU_Rx0	CORP Non-defaulted Unsecured	Credit risk and free deliveries	Advanced IRB approach	RU	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Exposures without credit protection	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0087_CR_AIRB_SE_Rx0	CORP Non-defaulted Unsecured	Credit risk and free deliveries	Advanced IRB approach	SE	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Exposures without credit protection	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0087_CR_AIRB_SG_Rx0	CORP Non-defaulted Unsecured	Credit risk and free deliveries	Advanced IRB approach	SG	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Exposures without credit protection	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0087_CR_AIRB_SI_Rx0	CORP Non-defaulted Unsecured	Credit risk and free deliveries	Advanced IRB approach	SI	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Exposures without credit protection	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0087_CR_AIRB_SK_Rx0	CORP Non-defaulted Unsecured	Credit risk and free deliveries	Advanced IRB approach	SK	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Exposures without credit protection	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0087_CR_AIRB_TR_Rx0	CORP Non-defaulted Unsecured	Credit risk and free deliveries	Advanced IRB approach	TR	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Exposures without credit protection	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
CORP_ALL_0087_CR_AIRB_US_Rx0	CORP Non-defaulted Unsecured	Credit risk and free deliveries	Advanced IRB approach	US	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Exposures without credit protection	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0087_CR_AIRB_x2_Rx0	CORP Non-defaulted Unsecured	Credit risk and free deliveries	Advanced IRB approach	Other countries	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Exposures without credit protection	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0089_CR_AIRB_x0_Rx0	CORP Non-defaulted Secured	Credit risk and free deliveries	Advanced IRB approach	Not applicable	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Real estate collateral	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0089_CR_AIRB_AT_Rx0	CORP Non-defaulted Secured	Credit risk and free deliveries	Advanced IRB approach	AT	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Real estate collateral	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0089_CR_AIRB_AU_Rx0	CORP Non-defaulted Secured	Credit risk and free deliveries	Advanced IRB approach	AU	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Real estate collateral	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0089_CR_AIRB_BE_Rx0	CORP Non-defaulted Secured	Credit risk and free deliveries	Advanced IRB approach	BE	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Real estate collateral	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0089_CR_AIRB_BG_Rx0	CORP Non-defaulted Secured	Credit risk and free deliveries	Advanced IRB approach	BG	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Real estate collateral	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0089_CR_AIRB_BR_Rx0	CORP Non-defaulted Secured	Credit risk and free deliveries	Advanced IRB approach	BR	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Real estate collateral	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0089_CR_AIRB_CA_Rx0	CORP Non-defaulted Secured	Credit risk and free deliveries	Advanced IRB approach	CA	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Real estate collateral	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0089_CR_AIRB_CH_Rx0	CORP Non-defaulted Secured	Credit risk and free deliveries	Advanced IRB approach	CH	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Real estate collateral	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0089_CR_AIRB_CN_Rx0	CORP Non-defaulted Secured	Credit risk and free deliveries	Advanced IRB approach	CN	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Real estate collateral	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0089_CR_AIRB_CY_Rx0	CORP Non-defaulted Secured	Credit risk and free deliveries	Advanced IRB approach	CY	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Real estate collateral	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0089_CR_AIRB_CZ_Rx0	CORP Non-defaulted Secured	Credit risk and free deliveries	Advanced IRB approach	CZ	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Real estate collateral	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0089_CR_AIRB_DE_Rx0	CORP Non-defaulted Secured	Credit risk and free deliveries	Advanced IRB approach	DE	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Real estate collateral	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0089_CR_AIRB_DK_Rx0	CORP Non-defaulted Secured	Credit risk and free deliveries	Advanced IRB approach	DK	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Real estate collateral	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0089_CR_AIRB_EE_Rx0	CORP Non-defaulted Secured	Credit risk and free deliveries	Advanced IRB approach	EE	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Real estate collateral	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0089_CR_AIRB_ES_Rx0	CORP Non-defaulted Secured	Credit risk and free deliveries	Advanced IRB approach	ES	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Real estate collateral	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0089_CR_AIRB_FI_Rx0	CORP Non-defaulted Secured	Credit risk and free deliveries	Advanced IRB approach	FI	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Real estate collateral	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0089_CR_AIRB_FR_Rx0	CORP Non-defaulted Secured	Credit risk and free deliveries	Advanced IRB approach	FR	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Real estate collateral	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0089_CR_AIRB_GB_Rx0	CORP Non-defaulted Secured	Credit risk and free deliveries	Advanced IRB approach	GB	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Real estate collateral	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0089_CR_AIRB_GR_Rx0	CORP Non-defaulted Secured	Credit risk and free deliveries	Advanced IRB approach	GR	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Real estate collateral	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0089_CR_AIRB_HK_Rx0	CORP Non-defaulted Secured	Credit risk and free deliveries	Advanced IRB approach	HK	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Real estate collateral	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
CORP_ALL_0089_CR_AIRB_HR_Rx0	CORP Non-defaulted Secured	Credit risk and free deliveries	Advanced IRB approach	HR	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Real estate collateral	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0089_CR_AIRB_HU_Rx0	CORP Non-defaulted Secured	Credit risk and free deliveries	Advanced IRB approach	HU	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Real estate collateral	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0089_CR_AIRB_IE_Rx0	CORP Non-defaulted Secured	Credit risk and free deliveries	Advanced IRB approach	IE	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Real estate collateral	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0089_CR_AIRB_IL_Rx0	CORP Non-defaulted Secured	Credit risk and free deliveries	Advanced IRB approach	IL	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Real estate collateral	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0089_CR_AIRB_IT_Rx0	CORP Non-defaulted Secured	Credit risk and free deliveries	Advanced IRB approach	IT	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Real estate collateral	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0089_CR_AIRB_JP_Rx0	CORP Non-defaulted Secured	Credit risk and free deliveries	Advanced IRB approach	JP	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Real estate collateral	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0089_CR_AIRB_KR_Rx0	CORP Non-defaulted Secured	Credit risk and free deliveries	Advanced IRB approach	KR	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Real estate collateral	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0089_CR_AIRB_LT_Rx0	CORP Non-defaulted Secured	Credit risk and free deliveries	Advanced IRB approach	LT	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Real estate collateral	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0089_CR_AIRB_LU_Rx0	CORP Non-defaulted Secured	Credit risk and free deliveries	Advanced IRB approach	LU	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Real estate collateral	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0089_CR_AIRB_LV_Rx0	CORP Non-defaulted Secured	Credit risk and free deliveries	Advanced IRB approach	LV	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Real estate collateral	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0089_CR_AIRB_MT_Rx0	CORP Non-defaulted Secured	Credit risk and free deliveries	Advanced IRB approach	MT	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Real estate collateral	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0089_CR_AIRB_NL_Rx0	CORP Non-defaulted Secured	Credit risk and free deliveries	Advanced IRB approach	NL	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Real estate collateral	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0089_CR_AIRB_NO_Rx0	CORP Non-defaulted Secured	Credit risk and free deliveries	Advanced IRB approach	NO	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Real estate collateral	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0089_CR_AIRB_PL_Rx0	CORP Non-defaulted Secured	Credit risk and free deliveries	Advanced IRB approach	PL	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Real estate collateral	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0089_CR_AIRB_PT_Rx0	CORP Non-defaulted Secured	Credit risk and free deliveries	Advanced IRB approach	PT	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Real estate collateral	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0089_CR_AIRB_RO_Rx0	CORP Non-defaulted Secured	Credit risk and free deliveries	Advanced IRB approach	RO	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Real estate collateral	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0089_CR_AIRB_RU_Rx0	CORP Non-defaulted Secured	Credit risk and free deliveries	Advanced IRB approach	RU	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Real estate collateral	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0089_CR_AIRB_SE_Rx0	CORP Non-defaulted Secured	Credit risk and free deliveries	Advanced IRB approach	SE	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Real estate collateral	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0089_CR_AIRB_SG_Rx0	CORP Non-defaulted Secured	Credit risk and free deliveries	Advanced IRB approach	SG	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Real estate collateral	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0089_CR_AIRB_SI_Rx0	CORP Non-defaulted Secured	Credit risk and free deliveries	Advanced IRB approach	SI	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Real estate collateral	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0089_CR_AIRB_SK_Rx0	CORP Non-defaulted Secured	Credit risk and free deliveries	Advanced IRB approach	SK	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Real estate collateral	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0089_CR_AIRB_TR_Rx0	CORP Non-defaulted Secured	Credit risk and free deliveries	Advanced IRB approach	TR	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Real estate collateral	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
CORP_ALL_0089_CR_AIRB_US_Rx0	CORP Non-defaulted Secured	Credit risk and free deliveries	Advanced IRB approach	US	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Real estate collateral	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0089_CR_AIRB_x2_Rx0	CORP Non-defaulted Secured	Credit risk and free deliveries	Advanced IRB approach	Other countries	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Real estate collateral	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0090_CR_AIRB_x0_Rx0	CORP Non-defaulted Secured	Credit risk and free deliveries	Advanced IRB approach	Not applicable	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Eligible collateral other than real estate	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0090_CR_AIRB_AT_Rx0	CORP Non-defaulted Secured	Credit risk and free deliveries	Advanced IRB approach	AT	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Eligible collateral other than real estate	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0090_CR_AIRB_AU_Rx0	CORP Non-defaulted Secured	Credit risk and free deliveries	Advanced IRB approach	AU	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Eligible collateral other than real estate	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0090_CR_AIRB_BE_Rx0	CORP Non-defaulted Secured	Credit risk and free deliveries	Advanced IRB approach	BE	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Eligible collateral other than real estate	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0090_CR_AIRB_BG_Rx0	CORP Non-defaulted Secured	Credit risk and free deliveries	Advanced IRB approach	BG	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Eligible collateral other than real estate	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0090_CR_AIRB_BR_Rx0	CORP Non-defaulted Secured	Credit risk and free deliveries	Advanced IRB approach	BR	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Eligible collateral other than real estate	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0090_CR_AIRB_CA_Rx0	CORP Non-defaulted Secured	Credit risk and free deliveries	Advanced IRB approach	CA	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Eligible collateral other than real estate	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0090_CR_AIRB_CH_Rx0	CORP Non-defaulted Secured	Credit risk and free deliveries	Advanced IRB approach	CH	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Eligible collateral other than real estate	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0090_CR_AIRB_CN_Rx0	CORP Non-defaulted Secured	Credit risk and free deliveries	Advanced IRB approach	CN	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Eligible collateral other than real estate	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0090_CR_AIRB_CY_Rx0	CORP Non-defaulted Secured	Credit risk and free deliveries	Advanced IRB approach	CY	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Eligible collateral other than real estate	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0090_CR_AIRB_CZ_Rx0	CORP Non-defaulted Secured	Credit risk and free deliveries	Advanced IRB approach	CZ	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Eligible collateral other than real estate	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0090_CR_AIRB_DE_Rx0	CORP Non-defaulted Secured	Credit risk and free deliveries	Advanced IRB approach	DE	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Eligible collateral other than real estate	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0090_CR_AIRB_DK_Rx0	CORP Non-defaulted Secured	Credit risk and free deliveries	Advanced IRB approach	DK	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Eligible collateral other than real estate	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0090_CR_AIRB_EE_Rx0	CORP Non-defaulted Secured	Credit risk and free deliveries	Advanced IRB approach	EE	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Eligible collateral other than real estate	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0090_CR_AIRB_ES_Rx0	CORP Non-defaulted Secured	Credit risk and free deliveries	Advanced IRB approach	ES	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Eligible collateral other than real estate	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0090_CR_AIRB_FI_Rx0	CORP Non-defaulted Secured	Credit risk and free deliveries	Advanced IRB approach	FI	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Eligible collateral other than real estate	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0090_CR_AIRB_FR_Rx0	CORP Non-defaulted Secured	Credit risk and free deliveries	Advanced IRB approach	FR	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Eligible collateral other than real estate	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0090_CR_AIRB_GB_Rx0	CORP Non-defaulted Secured	Credit risk and free deliveries	Advanced IRB approach	GB	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Eligible collateral other than real estate	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0090_CR_AIRB_GR_Rx0	CORP Non-defaulted Secured	Credit risk and free deliveries	Advanced IRB approach	GR	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Eligible collateral other than real estate	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0090_CR_AIRB_HK_Rx0	CORP Non-defaulted Secured	Credit risk and free deliveries	Advanced IRB approach	HK	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Eligible collateral other than real estate	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
CORP_ALL_0090_CR_AIRB_HR_Rx0	CORP Non-defaulted Secured	Credit risk and free deliveries	Advanced IRB approach	HR	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Eligible collateral other than real estate	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0090_CR_AIRB_HU_Rx0	CORP Non-defaulted Secured	Credit risk and free deliveries	Advanced IRB approach	HU	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Eligible collateral other than real estate	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0090_CR_AIRB_IE_Rx0	CORP Non-defaulted Secured	Credit risk and free deliveries	Advanced IRB approach	IE	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Eligible collateral other than real estate	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0090_CR_AIRB_IL_Rx0	CORP Non-defaulted Secured	Credit risk and free deliveries	Advanced IRB approach	IL	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Eligible collateral other than real estate	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0090_CR_AIRB_IT_Rx0	CORP Non-defaulted Secured	Credit risk and free deliveries	Advanced IRB approach	IT	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Eligible collateral other than real estate	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0090_CR_AIRB_JP_Rx0	CORP Non-defaulted Secured	Credit risk and free deliveries	Advanced IRB approach	JP	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Eligible collateral other than real estate	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0090_CR_AIRB_KR_Rx0	CORP Non-defaulted Secured	Credit risk and free deliveries	Advanced IRB approach	KR	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Eligible collateral other than real estate	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0090_CR_AIRB_LT_Rx0	CORP Non-defaulted Secured	Credit risk and free deliveries	Advanced IRB approach	LT	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Eligible collateral other than real estate	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0090_CR_AIRB_LU_Rx0	CORP Non-defaulted Secured	Credit risk and free deliveries	Advanced IRB approach	LU	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Eligible collateral other than real estate	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0090_CR_AIRB_LV_Rx0	CORP Non-defaulted Secured	Credit risk and free deliveries	Advanced IRB approach	LV	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Eligible collateral other than real estate	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0090_CR_AIRB_MT_Rx0	CORP Non-defaulted Secured	Credit risk and free deliveries	Advanced IRB approach	MT	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Eligible collateral other than real estate	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0090_CR_AIRB_NL_Rx0	CORP Non-defaulted Secured	Credit risk and free deliveries	Advanced IRB approach	NL	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Eligible collateral other than real estate	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0090_CR_AIRB_NO_Rx0	CORP Non-defaulted Secured	Credit risk and free deliveries	Advanced IRB approach	NO	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Eligible collateral other than real estate	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0090_CR_AIRB_PL_Rx0	CORP Non-defaulted Secured	Credit risk and free deliveries	Advanced IRB approach	PL	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Eligible collateral other than real estate	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0090_CR_AIRB_PT_Rx0	CORP Non-defaulted Secured	Credit risk and free deliveries	Advanced IRB approach	PT	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Eligible collateral other than real estate	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0090_CR_AIRB_RO_Rx0	CORP Non-defaulted Secured	Credit risk and free deliveries	Advanced IRB approach	RO	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Eligible collateral other than real estate	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0090_CR_AIRB_RU_Rx0	CORP Non-defaulted Secured	Credit risk and free deliveries	Advanced IRB approach	RU	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Eligible collateral other than real estate	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0090_CR_AIRB_SE_Rx0	CORP Non-defaulted Secured	Credit risk and free deliveries	Advanced IRB approach	SE	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Eligible collateral other than real estate	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0090_CR_AIRB_SG_Rx0	CORP Non-defaulted Secured	Credit risk and free deliveries	Advanced IRB approach	SG	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Eligible collateral other than real estate	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0090_CR_AIRB_SI_Rx0	CORP Non-defaulted Secured	Credit risk and free deliveries	Advanced IRB approach	SI	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Eligible collateral other than real estate	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0090_CR_AIRB_SK_Rx0	CORP Non-defaulted Secured	Credit risk and free deliveries	Advanced IRB approach	SK	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Eligible collateral other than real estate	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0090_CR_AIRB_TR_Rx0	CORP Non-defaulted Secured	Credit risk and free deliveries	Advanced IRB approach	TR	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Eligible collateral other than real estate	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
CORP_ALL_0090_CR_AIRB_US_Rx0	CORP Non-defaulted Secured	Credit risk and free deliveries	Advanced IRB approach	US	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Eligible collateral other than real estate	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0090_CR_AIRB_x2_Rx0	CORP Non-defaulted Secured	Credit risk and free deliveries	Advanced IRB approach	Other countries	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Eligible collateral other than real estate	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0091_CR_AIRB_x0_Rx0	CORP Non-defaulted Unsecured Construction	Credit risk and free deliveries	Advanced IRB approach	Not applicable	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Exposures without credit protection	Not applicable	F Construction	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0091_CR_AIRB_AT_Rx0	CORP Non-defaulted Unsecured Construction	Credit risk and free deliveries	Advanced IRB approach	AT	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Exposures without credit protection	Not applicable	F Construction	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0091_CR_AIRB_AU_Rx0	CORP Non-defaulted Unsecured Construction	Credit risk and free deliveries	Advanced IRB approach	AU	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Exposures without credit protection	Not applicable	F Construction	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0091_CR_AIRB_BE_Rx0	CORP Non-defaulted Unsecured Construction	Credit risk and free deliveries	Advanced IRB approach	BE	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Exposures without credit protection	Not applicable	F Construction	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0091_CR_AIRB_BG_Rx0	CORP Non-defaulted Unsecured Construction	Credit risk and free deliveries	Advanced IRB approach	BG	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Exposures without credit protection	Not applicable	F Construction	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0091_CR_AIRB_BR_Rx0	CORP Non-defaulted Unsecured Construction	Credit risk and free deliveries	Advanced IRB approach	BR	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Exposures without credit protection	Not applicable	F Construction	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0091_CR_AIRB_CA_Rx0	CORP Non-defaulted Unsecured Construction	Credit risk and free deliveries	Advanced IRB approach	CA	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Exposures without credit protection	Not applicable	F Construction	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0091_CR_AIRB_CH_Rx0	CORP Non-defaulted Unsecured Construction	Credit risk and free deliveries	Advanced IRB approach	CH	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Exposures without credit protection	Not applicable	F Construction	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0091_CR_AIRB_CN_Rx0	CORP Non-defaulted Unsecured Construction	Credit risk and free deliveries	Advanced IRB approach	CN	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Exposures without credit protection	Not applicable	F Construction	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0091_CR_AIRB_CY_Rx0	CORP Non-defaulted Unsecured Construction	Credit risk and free deliveries	Advanced IRB approach	CY	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Exposures without credit protection	Not applicable	F Construction	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0091_CR_AIRB_CZ_Rx0	CORP Non-defaulted Unsecured Construction	Credit risk and free deliveries	Advanced IRB approach	CZ	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Exposures without credit protection	Not applicable	F Construction	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0091_CR_AIRB_DE_Rx0	CORP Non-defaulted Unsecured Construction	Credit risk and free deliveries	Advanced IRB approach	DE	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Exposures without credit protection	Not applicable	F Construction	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0091_CR_AIRB_DK_Rx0	CORP Non-defaulted Unsecured Construction	Credit risk and free deliveries	Advanced IRB approach	DK	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Exposures without credit protection	Not applicable	F Construction	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0091_CR_AIRB_EE_Rx0	CORP Non-defaulted Unsecured Construction	Credit risk and free deliveries	Advanced IRB approach	EE	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Exposures without credit protection	Not applicable	F Construction	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0091_CR_AIRB_ES_Rx0	CORP Non-defaulted Unsecured Construction	Credit risk and free deliveries	Advanced IRB approach	ES	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Exposures without credit protection	Not applicable	F Construction	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0091_CR_AIRB_FI_Rx0	CORP Non-defaulted Unsecured Construction	Credit risk and free deliveries	Advanced IRB approach	FI	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Exposures without credit protection	Not applicable	F Construction	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0091_CR_AIRB_FR_Rx0	CORP Non-defaulted Unsecured Construction	Credit risk and free deliveries	Advanced IRB approach	FR	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Exposures without credit protection	Not applicable	F Construction	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0091_CR_AIRB_GB_Rx0	CORP Non-defaulted Unsecured Construction	Credit risk and free deliveries	Advanced IRB approach	GB	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Exposures without credit protection	Not applicable	F Construction	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0091_CR_AIRB_GR_Rx0	CORP Non-defaulted Unsecured Construction	Credit risk and free deliveries	Advanced IRB approach	GR	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Exposures without credit protection	Not applicable	F Construction	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0091_CR_AIRB_HK_Rx0	CORP Non-defaulted Unsecured Construction	Credit risk and free deliveries	Advanced IRB approach	HK	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Exposures without credit protection	Not applicable	F Construction	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
CORP_ALL_0091_CR_AIRB_HR_Rx0	CORP Non-defaulted Unsecured Construction	Credit risk and free deliveries	Advanced IRB approach	HR	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Exposures without credit protection	Not applicable	F Construction	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0091_CR_AIRB_HU_Rx0	CORP Non-defaulted Unsecured Construction	Credit risk and free deliveries	Advanced IRB approach	HU	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Exposures without credit protection	Not applicable	F Construction	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0091_CR_AIRB_IE_Rx0	CORP Non-defaulted Unsecured Construction	Credit risk and free deliveries	Advanced IRB approach	IE	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Exposures without credit protection	Not applicable	F Construction	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0091_CR_AIRB_IL_Rx0	CORP Non-defaulted Unsecured Construction	Credit risk and free deliveries	Advanced IRB approach	IL	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Exposures without credit protection	Not applicable	F Construction	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0091_CR_AIRB_IT_Rx0	CORP Non-defaulted Unsecured Construction	Credit risk and free deliveries	Advanced IRB approach	IT	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Exposures without credit protection	Not applicable	F Construction	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0091_CR_AIRB_JP_Rx0	CORP Non-defaulted Unsecured Construction	Credit risk and free deliveries	Advanced IRB approach	JP	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Exposures without credit protection	Not applicable	F Construction	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0091_CR_AIRB_KR_Rx0	CORP Non-defaulted Unsecured Construction	Credit risk and free deliveries	Advanced IRB approach	KR	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Exposures without credit protection	Not applicable	F Construction	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0091_CR_AIRB_LT_Rx0	CORP Non-defaulted Unsecured Construction	Credit risk and free deliveries	Advanced IRB approach	LT	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Exposures without credit protection	Not applicable	F Construction	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0091_CR_AIRB_LU_Rx0	CORP Non-defaulted Unsecured Construction	Credit risk and free deliveries	Advanced IRB approach	LU	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Exposures without credit protection	Not applicable	F Construction	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0091_CR_AIRB_LV_Rx0	CORP Non-defaulted Unsecured Construction	Credit risk and free deliveries	Advanced IRB approach	LV	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Exposures without credit protection	Not applicable	F Construction	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0091_CR_AIRB_MT_Rx0	CORP Non-defaulted Unsecured Construction	Credit risk and free deliveries	Advanced IRB approach	MT	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Exposures without credit protection	Not applicable	F Construction	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0091_CR_AIRB_NL_Rx0	CORP Non-defaulted Unsecured Construction	Credit risk and free deliveries	Advanced IRB approach	NL	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Exposures without credit protection	Not applicable	F Construction	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0091_CR_AIRB_NO_Rx0	CORP Non-defaulted Unsecured Construction	Credit risk and free deliveries	Advanced IRB approach	NO	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Exposures without credit protection	Not applicable	F Construction	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0091_CR_AIRB_PL_Rx0	CORP Non-defaulted Unsecured Construction	Credit risk and free deliveries	Advanced IRB approach	PL	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Exposures without credit protection	Not applicable	F Construction	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0091_CR_AIRB_PT_Rx0	CORP Non-defaulted Unsecured Construction	Credit risk and free deliveries	Advanced IRB approach	PT	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Exposures without credit protection	Not applicable	F Construction	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0091_CR_AIRB_RO_Rx0	CORP Non-defaulted Unsecured Construction	Credit risk and free deliveries	Advanced IRB approach	RO	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Exposures without credit protection	Not applicable	F Construction	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0091_CR_AIRB_RU_Rx0	CORP Non-defaulted Unsecured Construction	Credit risk and free deliveries	Advanced IRB approach	RU	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Exposures without credit protection	Not applicable	F Construction	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0091_CR_AIRB_SE_Rx0	CORP Non-defaulted Unsecured Construction	Credit risk and free deliveries	Advanced IRB approach	SE	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Exposures without credit protection	Not applicable	F Construction	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0091_CR_AIRB_SG_Rx0	CORP Non-defaulted Unsecured Construction	Credit risk and free deliveries	Advanced IRB approach	SG	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Exposures without credit protection	Not applicable	F Construction	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0091_CR_AIRB_SI_Rx0	CORP Non-defaulted Unsecured Construction	Credit risk and free deliveries	Advanced IRB approach	SI	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Exposures without credit protection	Not applicable	F Construction	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0091_CR_AIRB_SK_Rx0	CORP Non-defaulted Unsecured Construction	Credit risk and free deliveries	Advanced IRB approach	SK	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Exposures without credit protection	Not applicable	F Construction	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0091_CR_AIRB_TR_Rx0	CORP Non-defaulted Unsecured Construction	Credit risk and free deliveries	Advanced IRB approach	TR	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Exposures without credit protection	Not applicable	F Construction	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
CORP_ALL_0091_CR_AIRB_US_Rx0	CORP Non-defaulted Unsecured Construction	Credit risk and free deliveries	Advanced IRB approach	US	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Exposures without credit protection	Not applicable	F Construction	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0091_CR_AIRB_x2_Rx0	CORP Non-defaulted Unsecured Construction	Credit risk and free deliveries	Advanced IRB approach	Other countries	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Exposures without credit protection	Not applicable	F Construction	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0092_CR_AIRB_x0_Rx0	CORP Non-defaulted Secured Construction	Credit risk and free deliveries	Advanced IRB approach	Not applicable	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Not applicable	F Construction	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0092_CR_AIRB_AT_Rx0	CORP Non-defaulted Secured Construction	Credit risk and free deliveries	Advanced IRB approach	AT	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Not applicable	F Construction	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0092_CR_AIRB_AU_Rx0	CORP Non-defaulted Secured Construction	Credit risk and free deliveries	Advanced IRB approach	AU	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Not applicable	F Construction	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0092_CR_AIRB_BE_Rx0	CORP Non-defaulted Secured Construction	Credit risk and free deliveries	Advanced IRB approach	BE	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Not applicable	F Construction	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0092_CR_AIRB_BG_Rx0	CORP Non-defaulted Secured Construction	Credit risk and free deliveries	Advanced IRB approach	BG	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Not applicable	F Construction	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0092_CR_AIRB_BR_Rx0	CORP Non-defaulted Secured Construction	Credit risk and free deliveries	Advanced IRB approach	BR	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Not applicable	F Construction	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0092_CR_AIRB_CA_Rx0	CORP Non-defaulted Secured Construction	Credit risk and free deliveries	Advanced IRB approach	CA	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Not applicable	F Construction	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0092_CR_AIRB_CH_Rx0	CORP Non-defaulted Secured Construction	Credit risk and free deliveries	Advanced IRB approach	CH	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Not applicable	F Construction	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0092_CR_AIRB_CN_Rx0	CORP Non-defaulted Secured Construction	Credit risk and free deliveries	Advanced IRB approach	CN	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Not applicable	F Construction	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0092_CR_AIRB_CY_Rx0	CORP Non-defaulted Secured Construction	Credit risk and free deliveries	Advanced IRB approach	CY	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Not applicable	F Construction	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0092_CR_AIRB_CZ_Rx0	CORP Non-defaulted Secured Construction	Credit risk and free deliveries	Advanced IRB approach	CZ	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Not applicable	F Construction	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0092_CR_AIRB_DE_Rx0	CORP Non-defaulted Secured Construction	Credit risk and free deliveries	Advanced IRB approach	DE	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Not applicable	F Construction	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0092_CR_AIRB_DK_Rx0	CORP Non-defaulted Secured Construction	Credit risk and free deliveries	Advanced IRB approach	DK	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Not applicable	F Construction	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0092_CR_AIRB_EE_Rx0	CORP Non-defaulted Secured Construction	Credit risk and free deliveries	Advanced IRB approach	EE	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Not applicable	F Construction	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0092_CR_AIRB_ES_Rx0	CORP Non-defaulted Secured Construction	Credit risk and free deliveries	Advanced IRB approach	ES	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Not applicable	F Construction	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0092_CR_AIRB_FI_Rx0	CORP Non-defaulted Secured Construction	Credit risk and free deliveries	Advanced IRB approach	FI	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Not applicable	F Construction	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0092_CR_AIRB_FR_Rx0	CORP Non-defaulted Secured Construction	Credit risk and free deliveries	Advanced IRB approach	FR	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Not applicable	F Construction	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0092_CR_AIRB_GB_Rx0	CORP Non-defaulted Secured Construction	Credit risk and free deliveries	Advanced IRB approach	GB	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Not applicable	F Construction	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0092_CR_AIRB_GR_Rx0	CORP Non-defaulted Secured Construction	Credit risk and free deliveries	Advanced IRB approach	GR	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Not applicable	F Construction	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0092_CR_AIRB_HK_Rx0	CORP Non-defaulted Secured Construction	Credit risk and free deliveries	Advanced IRB approach	HK	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Not applicable	F Construction	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
CORP_ALL_0092_CR_AIRB_HR_Rx0	CORP Non-defaulted Secured Construction	Credit risk and free deliveries	Advanced IRB approach	HR	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Not applicable	F Construction	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0092_CR_AIRB_HU_Rx0	CORP Non-defaulted Secured Construction	Credit risk and free deliveries	Advanced IRB approach	HU	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Not applicable	F Construction	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0092_CR_AIRB_IE_Rx0	CORP Non-defaulted Secured Construction	Credit risk and free deliveries	Advanced IRB approach	IE	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Not applicable	F Construction	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0092_CR_AIRB_IL_Rx0	CORP Non-defaulted Secured Construction	Credit risk and free deliveries	Advanced IRB approach	IL	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Not applicable	F Construction	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0092_CR_AIRB_IT_Rx0	CORP Non-defaulted Secured Construction	Credit risk and free deliveries	Advanced IRB approach	IT	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Not applicable	F Construction	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0092_CR_AIRB_JP_Rx0	CORP Non-defaulted Secured Construction	Credit risk and free deliveries	Advanced IRB approach	JP	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Not applicable	F Construction	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0092_CR_AIRB_KR_Rx0	CORP Non-defaulted Secured Construction	Credit risk and free deliveries	Advanced IRB approach	KR	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Not applicable	F Construction	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0092_CR_AIRB_LT_Rx0	CORP Non-defaulted Secured Construction	Credit risk and free deliveries	Advanced IRB approach	LT	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Not applicable	F Construction	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0092_CR_AIRB_LU_Rx0	CORP Non-defaulted Secured Construction	Credit risk and free deliveries	Advanced IRB approach	LU	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Not applicable	F Construction	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0092_CR_AIRB_LV_Rx0	CORP Non-defaulted Secured Construction	Credit risk and free deliveries	Advanced IRB approach	LV	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Not applicable	F Construction	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0092_CR_AIRB_MT_Rx0	CORP Non-defaulted Secured Construction	Credit risk and free deliveries	Advanced IRB approach	MT	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Not applicable	F Construction	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0092_CR_AIRB_NL_Rx0	CORP Non-defaulted Secured Construction	Credit risk and free deliveries	Advanced IRB approach	NL	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Not applicable	F Construction	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0092_CR_AIRB_NO_Rx0	CORP Non-defaulted Secured Construction	Credit risk and free deliveries	Advanced IRB approach	NO	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Not applicable	F Construction	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0092_CR_AIRB_PL_Rx0	CORP Non-defaulted Secured Construction	Credit risk and free deliveries	Advanced IRB approach	PL	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Not applicable	F Construction	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0092_CR_AIRB_PT_Rx0	CORP Non-defaulted Secured Construction	Credit risk and free deliveries	Advanced IRB approach	PT	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Not applicable	F Construction	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0092_CR_AIRB_RO_Rx0	CORP Non-defaulted Secured Construction	Credit risk and free deliveries	Advanced IRB approach	RO	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Not applicable	F Construction	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0092_CR_AIRB_RU_Rx0	CORP Non-defaulted Secured Construction	Credit risk and free deliveries	Advanced IRB approach	RU	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Not applicable	F Construction	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0092_CR_AIRB_SE_Rx0	CORP Non-defaulted Secured Construction	Credit risk and free deliveries	Advanced IRB approach	SE	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Not applicable	F Construction	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0092_CR_AIRB_SG_Rx0	CORP Non-defaulted Secured Construction	Credit risk and free deliveries	Advanced IRB approach	SG	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Not applicable	F Construction	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0092_CR_AIRB_SI_Rx0	CORP Non-defaulted Secured Construction	Credit risk and free deliveries	Advanced IRB approach	SI	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Not applicable	F Construction	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0092_CR_AIRB_SK_Rx0	CORP Non-defaulted Secured Construction	Credit risk and free deliveries	Advanced IRB approach	SK	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Not applicable	F Construction	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0092_CR_AIRB_TR_Rx0	CORP Non-defaulted Secured Construction	Credit risk and free deliveries	Advanced IRB approach	TR	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Not applicable	F Construction	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
CORP_ALL_0092_CR_AIRB_US_Rx0	CORP Non-defaulted Secured Construction	Credit risk and free deliveries	Advanced IRB approach	US	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Not applicable	F Construction	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0092_CR_AIRB_x2_Rx0	CORP Non-defaulted Secured Construction	Credit risk and free deliveries	Advanced IRB approach	Other countries	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Not applicable	F Construction	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
MORT_ALL_0093_CR_AIRB_x0_Rx0	Mortgages Defaulted	Credit risk and free deliveries	Advanced IRB approach	Not applicable	Not applicable	Retail - No SME - Secured by real estate	Not applicable	Defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0093_CR_AIRB_AT_Rx0	Mortgages Defaulted	Credit risk and free deliveries	Advanced IRB approach	AT	Not applicable	Retail - No SME - Secured by real estate	Not applicable	Defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0093_CR_AIRB_AU_Rx0	Mortgages Defaulted	Credit risk and free deliveries	Advanced IRB approach	AU	Not applicable	Retail - No SME - Secured by real estate	Not applicable	Defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0093_CR_AIRB_BE_Rx0	Mortgages Defaulted	Credit risk and free deliveries	Advanced IRB approach	BE	Not applicable	Retail - No SME - Secured by real estate	Not applicable	Defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0093_CR_AIRB_BG_Rx0	Mortgages Defaulted	Credit risk and free deliveries	Advanced IRB approach	BG	Not applicable	Retail - No SME - Secured by real estate	Not applicable	Defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0093_CR_AIRB_BR_Rx0	Mortgages Defaulted	Credit risk and free deliveries	Advanced IRB approach	BR	Not applicable	Retail - No SME - Secured by real estate	Not applicable	Defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0093_CR_AIRB_CA_Rx0	Mortgages Defaulted	Credit risk and free deliveries	Advanced IRB approach	CA	Not applicable	Retail - No SME - Secured by real estate	Not applicable	Defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0093_CR_AIRB_CH_Rx0	Mortgages Defaulted	Credit risk and free deliveries	Advanced IRB approach	CH	Not applicable	Retail - No SME - Secured by real estate	Not applicable	Defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0093_CR_AIRB_CN_Rx0	Mortgages Defaulted	Credit risk and free deliveries	Advanced IRB approach	CN	Not applicable	Retail - No SME - Secured by real estate	Not applicable	Defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0093_CR_AIRB_CY_Rx0	Mortgages Defaulted	Credit risk and free deliveries	Advanced IRB approach	CY	Not applicable	Retail - No SME - Secured by real estate	Not applicable	Defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0093_CR_AIRB_CZ_Rx0	Mortgages Defaulted	Credit risk and free deliveries	Advanced IRB approach	CZ	Not applicable	Retail - No SME - Secured by real estate	Not applicable	Defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0093_CR_AIRB_DE_Rx0	Mortgages Defaulted	Credit risk and free deliveries	Advanced IRB approach	DE	Not applicable	Retail - No SME - Secured by real estate	Not applicable	Defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0093_CR_AIRB_DK_Rx0	Mortgages Defaulted	Credit risk and free deliveries	Advanced IRB approach	DK	Not applicable	Retail - No SME - Secured by real estate	Not applicable	Defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0093_CR_AIRB_EE_Rx0	Mortgages Defaulted	Credit risk and free deliveries	Advanced IRB approach	EE	Not applicable	Retail - No SME - Secured by real estate	Not applicable	Defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0093_CR_AIRB_ES_Rx0	Mortgages Defaulted	Credit risk and free deliveries	Advanced IRB approach	ES	Not applicable	Retail - No SME - Secured by real estate	Not applicable	Defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0093_CR_AIRB_FI_Rx0	Mortgages Defaulted	Credit risk and free deliveries	Advanced IRB approach	FI	Not applicable	Retail - No SME - Secured by real estate	Not applicable	Defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0093_CR_AIRB_FR_Rx0	Mortgages Defaulted	Credit risk and free deliveries	Advanced IRB approach	FR	Not applicable	Retail - No SME - Secured by real estate	Not applicable	Defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0093_CR_AIRB_GB_Rx0	Mortgages Defaulted	Credit risk and free deliveries	Advanced IRB approach	GB	Not applicable	Retail - No SME - Secured by real estate	Not applicable	Defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0093_CR_AIRB_GR_Rx0	Mortgages Defaulted	Credit risk and free deliveries	Advanced IRB approach	GR	Not applicable	Retail - No SME - Secured by real estate	Not applicable	Defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0093_CR_AIRB_HK_Rx0	Mortgages Defaulted	Credit risk and free deliveries	Advanced IRB approach	HK	Not applicable	Retail - No SME - Secured by real estate	Not applicable	Defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
MORT_ALL_0093_CR_AIRB_HR_Rx0	Mortgages Defaulted	Credit risk and free deliveries	Advanced IRB approach	HR	Not applicable	Retail - No SME - Secured by real estate	Not applicable	Defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0093_CR_AIRB_HU_Rx0	Mortgages Defaulted	Credit risk and free deliveries	Advanced IRB approach	HU	Not applicable	Retail - No SME - Secured by real estate	Not applicable	Defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0093_CR_AIRB_IE_Rx0	Mortgages Defaulted	Credit risk and free deliveries	Advanced IRB approach	IE	Not applicable	Retail - No SME - Secured by real estate	Not applicable	Defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0093_CR_AIRB_IL_Rx0	Mortgages Defaulted	Credit risk and free deliveries	Advanced IRB approach	IL	Not applicable	Retail - No SME - Secured by real estate	Not applicable	Defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0093_CR_AIRB_IT_Rx0	Mortgages Defaulted	Credit risk and free deliveries	Advanced IRB approach	IT	Not applicable	Retail - No SME - Secured by real estate	Not applicable	Defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0093_CR_AIRB_JP_Rx0	Mortgages Defaulted	Credit risk and free deliveries	Advanced IRB approach	JP	Not applicable	Retail - No SME - Secured by real estate	Not applicable	Defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0093_CR_AIRB_KR_Rx0	Mortgages Defaulted	Credit risk and free deliveries	Advanced IRB approach	KR	Not applicable	Retail - No SME - Secured by real estate	Not applicable	Defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0093_CR_AIRB_LT_Rx0	Mortgages Defaulted	Credit risk and free deliveries	Advanced IRB approach	LT	Not applicable	Retail - No SME - Secured by real estate	Not applicable	Defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0093_CR_AIRB_LU_Rx0	Mortgages Defaulted	Credit risk and free deliveries	Advanced IRB approach	LU	Not applicable	Retail - No SME - Secured by real estate	Not applicable	Defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0093_CR_AIRB_LV_Rx0	Mortgages Defaulted	Credit risk and free deliveries	Advanced IRB approach	LV	Not applicable	Retail - No SME - Secured by real estate	Not applicable	Defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0093_CR_AIRB_MT_Rx0	Mortgages Defaulted	Credit risk and free deliveries	Advanced IRB approach	MT	Not applicable	Retail - No SME - Secured by real estate	Not applicable	Defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0093_CR_AIRB_NL_Rx0	Mortgages Defaulted	Credit risk and free deliveries	Advanced IRB approach	NL	Not applicable	Retail - No SME - Secured by real estate	Not applicable	Defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0093_CR_AIRB_NO_Rx0	Mortgages Defaulted	Credit risk and free deliveries	Advanced IRB approach	NO	Not applicable	Retail - No SME - Secured by real estate	Not applicable	Defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0093_CR_AIRB_PL_Rx0	Mortgages Defaulted	Credit risk and free deliveries	Advanced IRB approach	PL	Not applicable	Retail - No SME - Secured by real estate	Not applicable	Defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0093_CR_AIRB_PT_Rx0	Mortgages Defaulted	Credit risk and free deliveries	Advanced IRB approach	PT	Not applicable	Retail - No SME - Secured by real estate	Not applicable	Defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0093_CR_AIRB_RO_Rx0	Mortgages Defaulted	Credit risk and free deliveries	Advanced IRB approach	RO	Not applicable	Retail - No SME - Secured by real estate	Not applicable	Defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0093_CR_AIRB_RU_Rx0	Mortgages Defaulted	Credit risk and free deliveries	Advanced IRB approach	RU	Not applicable	Retail - No SME - Secured by real estate	Not applicable	Defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0093_CR_AIRB_SE_Rx0	Mortgages Defaulted	Credit risk and free deliveries	Advanced IRB approach	SE	Not applicable	Retail - No SME - Secured by real estate	Not applicable	Defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0093_CR_AIRB_SG_Rx0	Mortgages Defaulted	Credit risk and free deliveries	Advanced IRB approach	SG	Not applicable	Retail - No SME - Secured by real estate	Not applicable	Defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0093_CR_AIRB_SI_Rx0	Mortgages Defaulted	Credit risk and free deliveries	Advanced IRB approach	SI	Not applicable	Retail - No SME - Secured by real estate	Not applicable	Defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0093_CR_AIRB_SK_Rx0	Mortgages Defaulted	Credit risk and free deliveries	Advanced IRB approach	SK	Not applicable	Retail - No SME - Secured by real estate	Not applicable	Defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0093_CR_AIRB_TR_Rx0	Mortgages Defaulted	Credit risk and free deliveries	Advanced IRB approach	TR	Not applicable	Retail - No SME - Secured by real estate	Not applicable	Defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
MORT_ALL_0093_CR_AIRB_US_Rx0	Mortgages Defaulted	Credit risk and free deliveries	Advanced IRB approach	US	Not applicable	Retail - No SME - Secured by real estate	Not applicable	Defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0093_CR_AIRB_x2_Rx0	Mortgages Defaulted	Credit risk and free deliveries	Advanced IRB approach	Other countries	Not applicable	Retail - No SME - Secured by real estate	Not applicable	Defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_x0_Rx0	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	Not applicable	Not applicable	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_AT_Rx0	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	AT	Not applicable	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_AU_Rx0	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	AU	Not applicable	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_BE_Rx0	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	BE	Not applicable	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_BG_Rx0	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	BG	Not applicable	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_BR_Rx0	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	BR	Not applicable	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_CA_Rx0	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	CA	Not applicable	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_CH_Rx0	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	CH	Not applicable	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_CN_Rx0	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	CN	Not applicable	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_CY_Rx0	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	CY	Not applicable	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_CZ_Rx0	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	CZ	Not applicable	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_DE_Rx0	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	DE	Not applicable	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_DK_Rx0	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	DK	Not applicable	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_EE_Rx0	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	EE	Not applicable	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_ES_Rx0	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	ES	Not applicable	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_FI_Rx0	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	FI	Not applicable	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_FR_Rx0	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	FR	Not applicable	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_GB_Rx0	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	GB	Not applicable	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_GR_Rx0	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	GR	Not applicable	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_HK_Rx0	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	HK	Not applicable	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
MORT_ALL_0094_CR_AIRB_HR_Rx0	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	HR	Not applicable	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_HU_Rx0	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	HU	Not applicable	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_IE_Rx0	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	IE	Not applicable	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_IL_Rx0	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	IL	Not applicable	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_IT_Rx0	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	IT	Not applicable	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_JP_Rx0	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	JP	Not applicable	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_KR_Rx0	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	KR	Not applicable	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_LT_Rx0	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	LT	Not applicable	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_LU_Rx0	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	LU	Not applicable	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_LV_Rx0	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	LV	Not applicable	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_MT_Rx0	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	MT	Not applicable	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_NL_Rx0	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	NL	Not applicable	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_NO_Rx0	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	NO	Not applicable	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_PL_Rx0	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	PL	Not applicable	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_PT_Rx0	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	PT	Not applicable	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_RO_Rx0	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	RO	Not applicable	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_RU_Rx0	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	RU	Not applicable	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_SE_Rx0	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	SE	Not applicable	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_SG_Rx0	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	SG	Not applicable	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_SI_Rx0	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	SI	Not applicable	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_SK_Rx0	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	SK	Not applicable	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_TR_Rx0	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	TR	Not applicable	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
MORT_ALL_0094_CR_AIRB_US_Rx0	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	US	Not applicable	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_x2_Rx0	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	Other countries	Not applicable	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0096_CR_AIRB_x0_Rx0	Mortgages Non-defaulted Secured	Credit risk and free deliveries	Advanced IRB approach	Not applicable	Not applicable	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0096_CR_AIRB_AT_Rx0	Mortgages Non-defaulted Secured	Credit risk and free deliveries	Advanced IRB approach	AT	Not applicable	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0096_CR_AIRB_AU_Rx0	Mortgages Non-defaulted Secured	Credit risk and free deliveries	Advanced IRB approach	AU	Not applicable	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0096_CR_AIRB_BE_Rx0	Mortgages Non-defaulted Secured	Credit risk and free deliveries	Advanced IRB approach	BE	Not applicable	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0096_CR_AIRB_BG_Rx0	Mortgages Non-defaulted Secured	Credit risk and free deliveries	Advanced IRB approach	BG	Not applicable	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0096_CR_AIRB_BR_Rx0	Mortgages Non-defaulted Secured	Credit risk and free deliveries	Advanced IRB approach	BR	Not applicable	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0096_CR_AIRB_CA_Rx0	Mortgages Non-defaulted Secured	Credit risk and free deliveries	Advanced IRB approach	CA	Not applicable	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0096_CR_AIRB_CH_Rx0	Mortgages Non-defaulted Secured	Credit risk and free deliveries	Advanced IRB approach	CH	Not applicable	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0096_CR_AIRB_CN_Rx0	Mortgages Non-defaulted Secured	Credit risk and free deliveries	Advanced IRB approach	CN	Not applicable	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0096_CR_AIRB_CY_Rx0	Mortgages Non-defaulted Secured	Credit risk and free deliveries	Advanced IRB approach	CY	Not applicable	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0096_CR_AIRB_CZ_Rx0	Mortgages Non-defaulted Secured	Credit risk and free deliveries	Advanced IRB approach	CZ	Not applicable	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0096_CR_AIRB_DE_Rx0	Mortgages Non-defaulted Secured	Credit risk and free deliveries	Advanced IRB approach	DE	Not applicable	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0096_CR_AIRB_DK_Rx0	Mortgages Non-defaulted Secured	Credit risk and free deliveries	Advanced IRB approach	DK	Not applicable	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0096_CR_AIRB_EE_Rx0	Mortgages Non-defaulted Secured	Credit risk and free deliveries	Advanced IRB approach	EE	Not applicable	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0096_CR_AIRB_ES_Rx0	Mortgages Non-defaulted Secured	Credit risk and free deliveries	Advanced IRB approach	ES	Not applicable	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0096_CR_AIRB_FI_Rx0	Mortgages Non-defaulted Secured	Credit risk and free deliveries	Advanced IRB approach	FI	Not applicable	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0096_CR_AIRB_FR_Rx0	Mortgages Non-defaulted Secured	Credit risk and free deliveries	Advanced IRB approach	FR	Not applicable	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0096_CR_AIRB_GB_Rx0	Mortgages Non-defaulted Secured	Credit risk and free deliveries	Advanced IRB approach	GB	Not applicable	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0096_CR_AIRB_GR_Rx0	Mortgages Non-defaulted Secured	Credit risk and free deliveries	Advanced IRB approach	GR	Not applicable	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0096_CR_AIRB_HK_Rx0	Mortgages Non-defaulted Secured	Credit risk and free deliveries	Advanced IRB approach	HK	Not applicable	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
MORT_ALL_0096_CR_AIRB_HR_Rx0	Mortgages Non-defaulted Secured	Credit risk and free deliveries	Advanced IRB approach	HR	Not applicable	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0096_CR_AIRB_HU_Rx0	Mortgages Non-defaulted Secured	Credit risk and free deliveries	Advanced IRB approach	HU	Not applicable	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0096_CR_AIRB_IE_Rx0	Mortgages Non-defaulted Secured	Credit risk and free deliveries	Advanced IRB approach	IE	Not applicable	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0096_CR_AIRB_IL_Rx0	Mortgages Non-defaulted Secured	Credit risk and free deliveries	Advanced IRB approach	IL	Not applicable	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0096_CR_AIRB_IT_Rx0	Mortgages Non-defaulted Secured	Credit risk and free deliveries	Advanced IRB approach	IT	Not applicable	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0096_CR_AIRB_JP_Rx0	Mortgages Non-defaulted Secured	Credit risk and free deliveries	Advanced IRB approach	JP	Not applicable	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0096_CR_AIRB_KR_Rx0	Mortgages Non-defaulted Secured	Credit risk and free deliveries	Advanced IRB approach	KR	Not applicable	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0096_CR_AIRB_LT_Rx0	Mortgages Non-defaulted Secured	Credit risk and free deliveries	Advanced IRB approach	LT	Not applicable	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0096_CR_AIRB_LU_Rx0	Mortgages Non-defaulted Secured	Credit risk and free deliveries	Advanced IRB approach	LU	Not applicable	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0096_CR_AIRB_LV_Rx0	Mortgages Non-defaulted Secured	Credit risk and free deliveries	Advanced IRB approach	LV	Not applicable	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0096_CR_AIRB_MT_Rx0	Mortgages Non-defaulted Secured	Credit risk and free deliveries	Advanced IRB approach	MT	Not applicable	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0096_CR_AIRB_NL_Rx0	Mortgages Non-defaulted Secured	Credit risk and free deliveries	Advanced IRB approach	NL	Not applicable	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0096_CR_AIRB_NO_Rx0	Mortgages Non-defaulted Secured	Credit risk and free deliveries	Advanced IRB approach	NO	Not applicable	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0096_CR_AIRB_PL_Rx0	Mortgages Non-defaulted Secured	Credit risk and free deliveries	Advanced IRB approach	PL	Not applicable	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0096_CR_AIRB_PT_Rx0	Mortgages Non-defaulted Secured	Credit risk and free deliveries	Advanced IRB approach	PT	Not applicable	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0096_CR_AIRB_RO_Rx0	Mortgages Non-defaulted Secured	Credit risk and free deliveries	Advanced IRB approach	RO	Not applicable	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0096_CR_AIRB_RU_Rx0	Mortgages Non-defaulted Secured	Credit risk and free deliveries	Advanced IRB approach	RU	Not applicable	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0096_CR_AIRB_SE_Rx0	Mortgages Non-defaulted Secured	Credit risk and free deliveries	Advanced IRB approach	SE	Not applicable	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0096_CR_AIRB_SG_Rx0	Mortgages Non-defaulted Secured	Credit risk and free deliveries	Advanced IRB approach	SG	Not applicable	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0096_CR_AIRB_SI_Rx0	Mortgages Non-defaulted Secured	Credit risk and free deliveries	Advanced IRB approach	SI	Not applicable	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0096_CR_AIRB_SK_Rx0	Mortgages Non-defaulted Secured	Credit risk and free deliveries	Advanced IRB approach	SK	Not applicable	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0096_CR_AIRB_TR_Rx0	Mortgages Non-defaulted Secured	Credit risk and free deliveries	Advanced IRB approach	TR	Not applicable	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
MORT_ALL_0096_CR_AIRB_US_Rx0	Mortgages Non-defaulted Secured	Credit risk and free deliveries	Advanced IRB approach	US	Not applicable	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0096_CR_AIRB_x2_Rx0	Mortgages Non-defaulted Secured	Credit risk and free deliveries	Advanced IRB approach	Other countries	Not applicable	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0095_CR_AIRB_x0_Rx0	Mortgages Non-defaulted Unsecured	Credit risk and free deliveries	Advanced IRB approach	Not applicable	Not applicable	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Exposures without credit protection	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0095_CR_AIRB_AT_Rx0	Mortgages Non-defaulted Unsecured	Credit risk and free deliveries	Advanced IRB approach	AT	Not applicable	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Exposures without credit protection	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0095_CR_AIRB_AU_Rx0	Mortgages Non-defaulted Unsecured	Credit risk and free deliveries	Advanced IRB approach	AU	Not applicable	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Exposures without credit protection	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0095_CR_AIRB_BE_Rx0	Mortgages Non-defaulted Unsecured	Credit risk and free deliveries	Advanced IRB approach	BE	Not applicable	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Exposures without credit protection	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0095_CR_AIRB_BG_Rx0	Mortgages Non-defaulted Unsecured	Credit risk and free deliveries	Advanced IRB approach	BG	Not applicable	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Exposures without credit protection	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0095_CR_AIRB_BR_Rx0	Mortgages Non-defaulted Unsecured	Credit risk and free deliveries	Advanced IRB approach	BR	Not applicable	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Exposures without credit protection	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0095_CR_AIRB_CA_Rx0	Mortgages Non-defaulted Unsecured	Credit risk and free deliveries	Advanced IRB approach	CA	Not applicable	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Exposures without credit protection	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0095_CR_AIRB_CH_Rx0	Mortgages Non-defaulted Unsecured	Credit risk and free deliveries	Advanced IRB approach	CH	Not applicable	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Exposures without credit protection	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0095_CR_AIRB_CN_Rx0	Mortgages Non-defaulted Unsecured	Credit risk and free deliveries	Advanced IRB approach	CN	Not applicable	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Exposures without credit protection	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0095_CR_AIRB_CY_Rx0	Mortgages Non-defaulted Unsecured	Credit risk and free deliveries	Advanced IRB approach	CY	Not applicable	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Exposures without credit protection	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0095_CR_AIRB_CZ_Rx0	Mortgages Non-defaulted Unsecured	Credit risk and free deliveries	Advanced IRB approach	CZ	Not applicable	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Exposures without credit protection	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0095_CR_AIRB_DE_Rx0	Mortgages Non-defaulted Unsecured	Credit risk and free deliveries	Advanced IRB approach	DE	Not applicable	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Exposures without credit protection	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0095_CR_AIRB_DK_Rx0	Mortgages Non-defaulted Unsecured	Credit risk and free deliveries	Advanced IRB approach	DK	Not applicable	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Exposures without credit protection	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0095_CR_AIRB_EE_Rx0	Mortgages Non-defaulted Unsecured	Credit risk and free deliveries	Advanced IRB approach	EE	Not applicable	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Exposures without credit protection	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0095_CR_AIRB_ES_Rx0	Mortgages Non-defaulted Unsecured	Credit risk and free deliveries	Advanced IRB approach	ES	Not applicable	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Exposures without credit protection	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0095_CR_AIRB_FI_Rx0	Mortgages Non-defaulted Unsecured	Credit risk and free deliveries	Advanced IRB approach	FI	Not applicable	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Exposures without credit protection	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0095_CR_AIRB_FR_Rx0	Mortgages Non-defaulted Unsecured	Credit risk and free deliveries	Advanced IRB approach	FR	Not applicable	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Exposures without credit protection	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0095_CR_AIRB_GB_Rx0	Mortgages Non-defaulted Unsecured	Credit risk and free deliveries	Advanced IRB approach	GB	Not applicable	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Exposures without credit protection	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0095_CR_AIRB_GR_Rx0	Mortgages Non-defaulted Unsecured	Credit risk and free deliveries	Advanced IRB approach	GR	Not applicable	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Exposures without credit protection	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0095_CR_AIRB_HK_Rx0	Mortgages Non-defaulted Unsecured	Credit risk and free deliveries	Advanced IRB approach	HK	Not applicable	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Exposures without credit protection	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
MORT_ALL_0095_CR_AIRB_HR_Rx0	Mortgages Non-defaulted Unsecured	Credit risk and free deliveries	Advanced IRB approach	HR	Not applicable	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Exposures without credit protection	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0095_CR_AIRB_HU_Rx0	Mortgages Non-defaulted Unsecured	Credit risk and free deliveries	Advanced IRB approach	HU	Not applicable	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Exposures without credit protection	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0095_CR_AIRB_IE_Rx0	Mortgages Non-defaulted Unsecured	Credit risk and free deliveries	Advanced IRB approach	IE	Not applicable	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Exposures without credit protection	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0095_CR_AIRB_IL_Rx0	Mortgages Non-defaulted Unsecured	Credit risk and free deliveries	Advanced IRB approach	IL	Not applicable	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Exposures without credit protection	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0095_CR_AIRB_IT_Rx0	Mortgages Non-defaulted Unsecured	Credit risk and free deliveries	Advanced IRB approach	IT	Not applicable	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Exposures without credit protection	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0095_CR_AIRB_JP_Rx0	Mortgages Non-defaulted Unsecured	Credit risk and free deliveries	Advanced IRB approach	JP	Not applicable	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Exposures without credit protection	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0095_CR_AIRB_KR_Rx0	Mortgages Non-defaulted Unsecured	Credit risk and free deliveries	Advanced IRB approach	KR	Not applicable	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Exposures without credit protection	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0095_CR_AIRB_LT_Rx0	Mortgages Non-defaulted Unsecured	Credit risk and free deliveries	Advanced IRB approach	LT	Not applicable	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Exposures without credit protection	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0095_CR_AIRB_LU_Rx0	Mortgages Non-defaulted Unsecured	Credit risk and free deliveries	Advanced IRB approach	LU	Not applicable	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Exposures without credit protection	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0095_CR_AIRB_LV_Rx0	Mortgages Non-defaulted Unsecured	Credit risk and free deliveries	Advanced IRB approach	LV	Not applicable	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Exposures without credit protection	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0095_CR_AIRB_MT_Rx0	Mortgages Non-defaulted Unsecured	Credit risk and free deliveries	Advanced IRB approach	MT	Not applicable	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Exposures without credit protection	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0095_CR_AIRB_NL_Rx0	Mortgages Non-defaulted Unsecured	Credit risk and free deliveries	Advanced IRB approach	NL	Not applicable	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Exposures without credit protection	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0095_CR_AIRB_NO_Rx0	Mortgages Non-defaulted Unsecured	Credit risk and free deliveries	Advanced IRB approach	NO	Not applicable	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Exposures without credit protection	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0095_CR_AIRB_PL_Rx0	Mortgages Non-defaulted Unsecured	Credit risk and free deliveries	Advanced IRB approach	PL	Not applicable	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Exposures without credit protection	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0095_CR_AIRB_PT_Rx0	Mortgages Non-defaulted Unsecured	Credit risk and free deliveries	Advanced IRB approach	PT	Not applicable	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Exposures without credit protection	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0095_CR_AIRB_RO_Rx0	Mortgages Non-defaulted Unsecured	Credit risk and free deliveries	Advanced IRB approach	RO	Not applicable	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Exposures without credit protection	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0095_CR_AIRB_RU_Rx0	Mortgages Non-defaulted Unsecured	Credit risk and free deliveries	Advanced IRB approach	RU	Not applicable	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Exposures without credit protection	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0095_CR_AIRB_SE_Rx0	Mortgages Non-defaulted Unsecured	Credit risk and free deliveries	Advanced IRB approach	SE	Not applicable	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Exposures without credit protection	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0095_CR_AIRB_SG_Rx0	Mortgages Non-defaulted Unsecured	Credit risk and free deliveries	Advanced IRB approach	SG	Not applicable	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Exposures without credit protection	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0095_CR_AIRB_SI_Rx0	Mortgages Non-defaulted Unsecured	Credit risk and free deliveries	Advanced IRB approach	SI	Not applicable	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Exposures without credit protection	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0095_CR_AIRB_SK_Rx0	Mortgages Non-defaulted Unsecured	Credit risk and free deliveries	Advanced IRB approach	SK	Not applicable	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Exposures without credit protection	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0095_CR_AIRB_TR_Rx0	Mortgages Non-defaulted Unsecured	Credit risk and free deliveries	Advanced IRB approach	TR	Not applicable	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Exposures without credit protection	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
MORT_ALL_0095_CR_AIRB_US_Rx0	Mortgages Non-defaulted Unsecured	Credit risk and free deliveries	Advanced IRB approach	US	Not applicable	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Exposures without credit protection	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0095_CR_AIRB_x2_Rx0	Mortgages Non-defaulted Unsecured	Credit risk and free deliveries	Advanced IRB approach	Other countries	Not applicable	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Exposures without credit protection	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0097_CR_AIRB_x0_Rx0	Mortgages Non-defaulted Secured	Credit risk and free deliveries	Advanced IRB approach	Not applicable	Not applicable	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Real estate collateral	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0097_CR_AIRB_AT_Rx0	Mortgages Non-defaulted Secured	Credit risk and free deliveries	Advanced IRB approach	AT	Not applicable	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Real estate collateral	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0097_CR_AIRB_AU_Rx0	Mortgages Non-defaulted Secured	Credit risk and free deliveries	Advanced IRB approach	AU	Not applicable	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Real estate collateral	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0097_CR_AIRB_BE_Rx0	Mortgages Non-defaulted Secured	Credit risk and free deliveries	Advanced IRB approach	BE	Not applicable	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Real estate collateral	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0097_CR_AIRB_BG_Rx0	Mortgages Non-defaulted Secured	Credit risk and free deliveries	Advanced IRB approach	BG	Not applicable	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Real estate collateral	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0097_CR_AIRB_BR_Rx0	Mortgages Non-defaulted Secured	Credit risk and free deliveries	Advanced IRB approach	BR	Not applicable	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Real estate collateral	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0097_CR_AIRB_CA_Rx0	Mortgages Non-defaulted Secured	Credit risk and free deliveries	Advanced IRB approach	CA	Not applicable	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Real estate collateral	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0097_CR_AIRB_CH_Rx0	Mortgages Non-defaulted Secured	Credit risk and free deliveries	Advanced IRB approach	CH	Not applicable	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Real estate collateral	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0097_CR_AIRB_CN_Rx0	Mortgages Non-defaulted Secured	Credit risk and free deliveries	Advanced IRB approach	CN	Not applicable	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Real estate collateral	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0097_CR_AIRB_CY_Rx0	Mortgages Non-defaulted Secured	Credit risk and free deliveries	Advanced IRB approach	CY	Not applicable	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Real estate collateral	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0097_CR_AIRB_CZ_Rx0	Mortgages Non-defaulted Secured	Credit risk and free deliveries	Advanced IRB approach	CZ	Not applicable	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Real estate collateral	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0097_CR_AIRB_DE_Rx0	Mortgages Non-defaulted Secured	Credit risk and free deliveries	Advanced IRB approach	DE	Not applicable	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Real estate collateral	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0097_CR_AIRB_DK_Rx0	Mortgages Non-defaulted Secured	Credit risk and free deliveries	Advanced IRB approach	DK	Not applicable	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Real estate collateral	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0097_CR_AIRB_EE_Rx0	Mortgages Non-defaulted Secured	Credit risk and free deliveries	Advanced IRB approach	EE	Not applicable	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Real estate collateral	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0097_CR_AIRB_ES_Rx0	Mortgages Non-defaulted Secured	Credit risk and free deliveries	Advanced IRB approach	ES	Not applicable	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Real estate collateral	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0097_CR_AIRB_FI_Rx0	Mortgages Non-defaulted Secured	Credit risk and free deliveries	Advanced IRB approach	FI	Not applicable	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Real estate collateral	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0097_CR_AIRB_FR_Rx0	Mortgages Non-defaulted Secured	Credit risk and free deliveries	Advanced IRB approach	FR	Not applicable	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Real estate collateral	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0097_CR_AIRB_GB_Rx0	Mortgages Non-defaulted Secured	Credit risk and free deliveries	Advanced IRB approach	GB	Not applicable	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Real estate collateral	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0097_CR_AIRB_GR_Rx0	Mortgages Non-defaulted Secured	Credit risk and free deliveries	Advanced IRB approach	GR	Not applicable	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Real estate collateral	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0097_CR_AIRB_HK_Rx0	Mortgages Non-defaulted Secured	Credit risk and free deliveries	Advanced IRB approach	HK	Not applicable	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Real estate collateral	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
MORT_ALL_0097_CR_AIRB_HR_Rx0	Mortgages Non-defaulted Secured	Credit risk and free deliveries	Advanced IRB approach	HR	Not applicable	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Real estate collateral	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0097_CR_AIRB_HU_Rx0	Mortgages Non-defaulted Secured	Credit risk and free deliveries	Advanced IRB approach	HU	Not applicable	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Real estate collateral	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0097_CR_AIRB_IE_Rx0	Mortgages Non-defaulted Secured	Credit risk and free deliveries	Advanced IRB approach	IE	Not applicable	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Real estate collateral	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0097_CR_AIRB_IL_Rx0	Mortgages Non-defaulted Secured	Credit risk and free deliveries	Advanced IRB approach	IL	Not applicable	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Real estate collateral	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0097_CR_AIRB_IT_Rx0	Mortgages Non-defaulted Secured	Credit risk and free deliveries	Advanced IRB approach	IT	Not applicable	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Real estate collateral	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0097_CR_AIRB_JP_Rx0	Mortgages Non-defaulted Secured	Credit risk and free deliveries	Advanced IRB approach	JP	Not applicable	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Real estate collateral	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0097_CR_AIRB_KR_Rx0	Mortgages Non-defaulted Secured	Credit risk and free deliveries	Advanced IRB approach	KR	Not applicable	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Real estate collateral	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0097_CR_AIRB_LT_Rx0	Mortgages Non-defaulted Secured	Credit risk and free deliveries	Advanced IRB approach	LT	Not applicable	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Real estate collateral	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0097_CR_AIRB_LU_Rx0	Mortgages Non-defaulted Secured	Credit risk and free deliveries	Advanced IRB approach	LU	Not applicable	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Real estate collateral	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0097_CR_AIRB_LV_Rx0	Mortgages Non-defaulted Secured	Credit risk and free deliveries	Advanced IRB approach	LV	Not applicable	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Real estate collateral	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0097_CR_AIRB_MT_Rx0	Mortgages Non-defaulted Secured	Credit risk and free deliveries	Advanced IRB approach	MT	Not applicable	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Real estate collateral	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0097_CR_AIRB_NL_Rx0	Mortgages Non-defaulted Secured	Credit risk and free deliveries	Advanced IRB approach	NL	Not applicable	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Real estate collateral	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0097_CR_AIRB_NO_Rx0	Mortgages Non-defaulted Secured	Credit risk and free deliveries	Advanced IRB approach	NO	Not applicable	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Real estate collateral	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0097_CR_AIRB_PL_Rx0	Mortgages Non-defaulted Secured	Credit risk and free deliveries	Advanced IRB approach	PL	Not applicable	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Real estate collateral	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0097_CR_AIRB_PT_Rx0	Mortgages Non-defaulted Secured	Credit risk and free deliveries	Advanced IRB approach	PT	Not applicable	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Real estate collateral	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0097_CR_AIRB_RO_Rx0	Mortgages Non-defaulted Secured	Credit risk and free deliveries	Advanced IRB approach	RO	Not applicable	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Real estate collateral	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0097_CR_AIRB_RU_Rx0	Mortgages Non-defaulted Secured	Credit risk and free deliveries	Advanced IRB approach	RU	Not applicable	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Real estate collateral	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0097_CR_AIRB_SE_Rx0	Mortgages Non-defaulted Secured	Credit risk and free deliveries	Advanced IRB approach	SE	Not applicable	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Real estate collateral	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0097_CR_AIRB_SG_Rx0	Mortgages Non-defaulted Secured	Credit risk and free deliveries	Advanced IRB approach	SG	Not applicable	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Real estate collateral	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0097_CR_AIRB_SI_Rx0	Mortgages Non-defaulted Secured	Credit risk and free deliveries	Advanced IRB approach	SI	Not applicable	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Real estate collateral	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0097_CR_AIRB_SK_Rx0	Mortgages Non-defaulted Secured	Credit risk and free deliveries	Advanced IRB approach	SK	Not applicable	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Real estate collateral	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0097_CR_AIRB_TR_Rx0	Mortgages Non-defaulted Secured	Credit risk and free deliveries	Advanced IRB approach	TR	Not applicable	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Real estate collateral	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
MORT_ALL_0097_CR_AIRB_US_Rx0	Mortgages Non-defaulted Secured	Credit risk and free deliveries	Advanced IRB approach	US	Not applicable	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Real estate collateral	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0097_CR_AIRB_x2_Rx0	Mortgages Non-defaulted Secured	Credit risk and free deliveries	Advanced IRB approach	Other countries	Not applicable	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Real estate collateral	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0098_CR_AIRB_x0_Rx0	Mortgages Non-defaulted Secured	Credit risk and free deliveries	Advanced IRB approach	Not applicable	Not applicable	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Eligible collateral other than real estate	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0098_CR_AIRB_AT_Rx0	Mortgages Non-defaulted Secured	Credit risk and free deliveries	Advanced IRB approach	AT	Not applicable	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Eligible collateral other than real estate	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0098_CR_AIRB_AU_Rx0	Mortgages Non-defaulted Secured	Credit risk and free deliveries	Advanced IRB approach	AU	Not applicable	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Eligible collateral other than real estate	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0098_CR_AIRB_BE_Rx0	Mortgages Non-defaulted Secured	Credit risk and free deliveries	Advanced IRB approach	BE	Not applicable	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Eligible collateral other than real estate	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0098_CR_AIRB_BG_Rx0	Mortgages Non-defaulted Secured	Credit risk and free deliveries	Advanced IRB approach	BG	Not applicable	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Eligible collateral other than real estate	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0098_CR_AIRB_BR_Rx0	Mortgages Non-defaulted Secured	Credit risk and free deliveries	Advanced IRB approach	BR	Not applicable	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Eligible collateral other than real estate	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0098_CR_AIRB_CA_Rx0	Mortgages Non-defaulted Secured	Credit risk and free deliveries	Advanced IRB approach	CA	Not applicable	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Eligible collateral other than real estate	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0098_CR_AIRB_CH_Rx0	Mortgages Non-defaulted Secured	Credit risk and free deliveries	Advanced IRB approach	CH	Not applicable	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Eligible collateral other than real estate	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0098_CR_AIRB_CN_Rx0	Mortgages Non-defaulted Secured	Credit risk and free deliveries	Advanced IRB approach	CN	Not applicable	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Eligible collateral other than real estate	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0098_CR_AIRB_CY_Rx0	Mortgages Non-defaulted Secured	Credit risk and free deliveries	Advanced IRB approach	CY	Not applicable	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Eligible collateral other than real estate	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0098_CR_AIRB_CZ_Rx0	Mortgages Non-defaulted Secured	Credit risk and free deliveries	Advanced IRB approach	CZ	Not applicable	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Eligible collateral other than real estate	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0098_CR_AIRB_DE_Rx0	Mortgages Non-defaulted Secured	Credit risk and free deliveries	Advanced IRB approach	DE	Not applicable	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Eligible collateral other than real estate	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0098_CR_AIRB_DK_Rx0	Mortgages Non-defaulted Secured	Credit risk and free deliveries	Advanced IRB approach	DK	Not applicable	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Eligible collateral other than real estate	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0098_CR_AIRB_EE_Rx0	Mortgages Non-defaulted Secured	Credit risk and free deliveries	Advanced IRB approach	EE	Not applicable	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Eligible collateral other than real estate	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0098_CR_AIRB_ES_Rx0	Mortgages Non-defaulted Secured	Credit risk and free deliveries	Advanced IRB approach	ES	Not applicable	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Eligible collateral other than real estate	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0098_CR_AIRB_FI_Rx0	Mortgages Non-defaulted Secured	Credit risk and free deliveries	Advanced IRB approach	FI	Not applicable	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Eligible collateral other than real estate	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0098_CR_AIRB_FR_Rx0	Mortgages Non-defaulted Secured	Credit risk and free deliveries	Advanced IRB approach	FR	Not applicable	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Eligible collateral other than real estate	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0098_CR_AIRB_GB_Rx0	Mortgages Non-defaulted Secured	Credit risk and free deliveries	Advanced IRB approach	GB	Not applicable	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Eligible collateral other than real estate	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0098_CR_AIRB_GR_Rx0	Mortgages Non-defaulted Secured	Credit risk and free deliveries	Advanced IRB approach	GR	Not applicable	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Eligible collateral other than real estate	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0098_CR_AIRB_HK_Rx0	Mortgages Non-defaulted Secured	Credit risk and free deliveries	Advanced IRB approach	HK	Not applicable	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Eligible collateral other than real estate	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
MORT_ALL_0098_CR_AIRB_HR_Rx0	Mortgages Non-defaulted Secured	Credit risk and free deliveries	Advanced IRB approach	HR	Not applicable	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Eligible collateral other than real estate	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0098_CR_AIRB_HU_Rx0	Mortgages Non-defaulted Secured	Credit risk and free deliveries	Advanced IRB approach	HU	Not applicable	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Eligible collateral other than real estate	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0098_CR_AIRB_IE_Rx0	Mortgages Non-defaulted Secured	Credit risk and free deliveries	Advanced IRB approach	IE	Not applicable	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Eligible collateral other than real estate	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0098_CR_AIRB_IL_Rx0	Mortgages Non-defaulted Secured	Credit risk and free deliveries	Advanced IRB approach	IL	Not applicable	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Eligible collateral other than real estate	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0098_CR_AIRB_IT_Rx0	Mortgages Non-defaulted Secured	Credit risk and free deliveries	Advanced IRB approach	IT	Not applicable	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Eligible collateral other than real estate	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0098_CR_AIRB_JP_Rx0	Mortgages Non-defaulted Secured	Credit risk and free deliveries	Advanced IRB approach	JP	Not applicable	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Eligible collateral other than real estate	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0098_CR_AIRB_KR_Rx0	Mortgages Non-defaulted Secured	Credit risk and free deliveries	Advanced IRB approach	KR	Not applicable	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Eligible collateral other than real estate	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0098_CR_AIRB_LT_Rx0	Mortgages Non-defaulted Secured	Credit risk and free deliveries	Advanced IRB approach	LT	Not applicable	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Eligible collateral other than real estate	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0098_CR_AIRB_LU_Rx0	Mortgages Non-defaulted Secured	Credit risk and free deliveries	Advanced IRB approach	LU	Not applicable	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Eligible collateral other than real estate	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0098_CR_AIRB_LV_Rx0	Mortgages Non-defaulted Secured	Credit risk and free deliveries	Advanced IRB approach	LV	Not applicable	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Eligible collateral other than real estate	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0098_CR_AIRB_MT_Rx0	Mortgages Non-defaulted Secured	Credit risk and free deliveries	Advanced IRB approach	MT	Not applicable	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Eligible collateral other than real estate	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0098_CR_AIRB_NL_Rx0	Mortgages Non-defaulted Secured	Credit risk and free deliveries	Advanced IRB approach	NL	Not applicable	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Eligible collateral other than real estate	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0098_CR_AIRB_NO_Rx0	Mortgages Non-defaulted Secured	Credit risk and free deliveries	Advanced IRB approach	NO	Not applicable	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Eligible collateral other than real estate	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0098_CR_AIRB_PL_Rx0	Mortgages Non-defaulted Secured	Credit risk and free deliveries	Advanced IRB approach	PL	Not applicable	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Eligible collateral other than real estate	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0098_CR_AIRB_PT_Rx0	Mortgages Non-defaulted Secured	Credit risk and free deliveries	Advanced IRB approach	PT	Not applicable	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Eligible collateral other than real estate	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0098_CR_AIRB_RO_Rx0	Mortgages Non-defaulted Secured	Credit risk and free deliveries	Advanced IRB approach	RO	Not applicable	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Eligible collateral other than real estate	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0098_CR_AIRB_RU_Rx0	Mortgages Non-defaulted Secured	Credit risk and free deliveries	Advanced IRB approach	RU	Not applicable	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Eligible collateral other than real estate	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0098_CR_AIRB_SE_Rx0	Mortgages Non-defaulted Secured	Credit risk and free deliveries	Advanced IRB approach	SE	Not applicable	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Eligible collateral other than real estate	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0098_CR_AIRB_SG_Rx0	Mortgages Non-defaulted Secured	Credit risk and free deliveries	Advanced IRB approach	SG	Not applicable	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Eligible collateral other than real estate	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0098_CR_AIRB_SI_Rx0	Mortgages Non-defaulted Secured	Credit risk and free deliveries	Advanced IRB approach	SI	Not applicable	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Eligible collateral other than real estate	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0098_CR_AIRB_SK_Rx0	Mortgages Non-defaulted Secured	Credit risk and free deliveries	Advanced IRB approach	SK	Not applicable	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Eligible collateral other than real estate	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0098_CR_AIRB_TR_Rx0	Mortgages Non-defaulted Secured	Credit risk and free deliveries	Advanced IRB approach	TR	Not applicable	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Eligible collateral other than real estate	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
MORT_ALL_0098_CR_AIRB_US_Rx0	Mortgages Non-defaulted Secured	Credit risk and free deliveries	Advanced IRB approach	US	Not applicable	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Eligible collateral other than real estate	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0098_CR_AIRB_x2_Rx0	Mortgages Non-defaulted Secured	Credit risk and free deliveries	Advanced IRB approach	Other countries	Not applicable	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Eligible collateral other than real estate	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0099_CR_AIRB_x0_Rx0	Mortgages Non-defaulted ILTV <=25 %	Credit risk and free deliveries	Advanced IRB approach	Not applicable	Not applicable	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	<=25 %
MORT_ALL_0099_CR_AIRB_AT_Rx0	Mortgages Non-defaulted ILTV <=25 %	Credit risk and free deliveries	Advanced IRB approach	AT	Not applicable	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	<=25 %
MORT_ALL_0099_CR_AIRB_AU_Rx0	Mortgages Non-defaulted ILTV <=25 %	Credit risk and free deliveries	Advanced IRB approach	AU	Not applicable	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	<=25 %
MORT_ALL_0099_CR_AIRB_BE_Rx0	Mortgages Non-defaulted ILTV <=25 %	Credit risk and free deliveries	Advanced IRB approach	BE	Not applicable	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	<=25 %
MORT_ALL_0099_CR_AIRB_BG_Rx0	Mortgages Non-defaulted ILTV <=25 %	Credit risk and free deliveries	Advanced IRB approach	BG	Not applicable	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	<=25 %
MORT_ALL_0099_CR_AIRB_BR_Rx0	Mortgages Non-defaulted ILTV <=25 %	Credit risk and free deliveries	Advanced IRB approach	BR	Not applicable	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	<=25 %
MORT_ALL_0099_CR_AIRB_CA_Rx0	Mortgages Non-defaulted ILTV <=25 %	Credit risk and free deliveries	Advanced IRB approach	CA	Not applicable	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	<=25 %
MORT_ALL_0099_CR_AIRB_CH_Rx0	Mortgages Non-defaulted ILTV <=25 %	Credit risk and free deliveries	Advanced IRB approach	CH	Not applicable	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	<=25 %
MORT_ALL_0099_CR_AIRB_CN_Rx0	Mortgages Non-defaulted ILTV <=25 %	Credit risk and free deliveries	Advanced IRB approach	CN	Not applicable	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	<=25 %
MORT_ALL_0099_CR_AIRB_CY_Rx0	Mortgages Non-defaulted ILTV <=25 %	Credit risk and free deliveries	Advanced IRB approach	CY	Not applicable	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	<=25 %
MORT_ALL_0099_CR_AIRB_CZ_Rx0	Mortgages Non-defaulted ILTV <=25 %	Credit risk and free deliveries	Advanced IRB approach	CZ	Not applicable	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	<=25 %
MORT_ALL_0099_CR_AIRB_DE_Rx0	Mortgages Non-defaulted ILTV <=25 %	Credit risk and free deliveries	Advanced IRB approach	DE	Not applicable	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	<=25 %
MORT_ALL_0099_CR_AIRB_DK_Rx0	Mortgages Non-defaulted ILTV <=25 %	Credit risk and free deliveries	Advanced IRB approach	DK	Not applicable	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	<=25 %
MORT_ALL_0099_CR_AIRB_EE_Rx0	Mortgages Non-defaulted ILTV <=25 %	Credit risk and free deliveries	Advanced IRB approach	EE	Not applicable	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	<=25 %
MORT_ALL_0099_CR_AIRB_ES_Rx0	Mortgages Non-defaulted ILTV <=25 %	Credit risk and free deliveries	Advanced IRB approach	ES	Not applicable	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	<=25 %
MORT_ALL_0099_CR_AIRB_FI_Rx0	Mortgages Non-defaulted ILTV <=25 %	Credit risk and free deliveries	Advanced IRB approach	FI	Not applicable	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	<=25 %
MORT_ALL_0099_CR_AIRB_FR_Rx0	Mortgages Non-defaulted ILTV <=25 %	Credit risk and free deliveries	Advanced IRB approach	FR	Not applicable	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	<=25 %
MORT_ALL_0099_CR_AIRB_GB_Rx0	Mortgages Non-defaulted ILTV <=25 %	Credit risk and free deliveries	Advanced IRB approach	GB	Not applicable	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	<=25 %
MORT_ALL_0099_CR_AIRB_GR_Rx0	Mortgages Non-defaulted ILTV <=25 %	Credit risk and free deliveries	Advanced IRB approach	GR	Not applicable	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	<=25 %
MORT_ALL_0099_CR_AIRB_HK_Rx0	Mortgages Non-defaulted ILTV <=25 %	Credit risk and free deliveries	Advanced IRB approach	HK	Not applicable	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	<=25 %

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
MORT_ALL_0099_CR_AIRB_HR_Rx0	Mortgages Non-defaulted ILTV <=25 %	Credit risk and free deliveries	Advanced IRB approach	HR	Not applicable	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	<=25 %
MORT_ALL_0099_CR_AIRB_HU_Rx0	Mortgages Non-defaulted ILTV <=25 %	Credit risk and free deliveries	Advanced IRB approach	HU	Not applicable	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	<=25 %
MORT_ALL_0099_CR_AIRB_IE_Rx0	Mortgages Non-defaulted ILTV <=25 %	Credit risk and free deliveries	Advanced IRB approach	IE	Not applicable	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	<=25 %
MORT_ALL_0099_CR_AIRB_IL_Rx0	Mortgages Non-defaulted ILTV <=25 %	Credit risk and free deliveries	Advanced IRB approach	IL	Not applicable	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	<=25 %
MORT_ALL_0099_CR_AIRB_IT_Rx0	Mortgages Non-defaulted ILTV <=25 %	Credit risk and free deliveries	Advanced IRB approach	IT	Not applicable	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	<=25 %
MORT_ALL_0099_CR_AIRB_JP_Rx0	Mortgages Non-defaulted ILTV <=25 %	Credit risk and free deliveries	Advanced IRB approach	JP	Not applicable	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	<=25 %
MORT_ALL_0099_CR_AIRB_KR_Rx0	Mortgages Non-defaulted ILTV <=25 %	Credit risk and free deliveries	Advanced IRB approach	KR	Not applicable	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	<=25 %
MORT_ALL_0099_CR_AIRB_LT_Rx0	Mortgages Non-defaulted ILTV <=25 %	Credit risk and free deliveries	Advanced IRB approach	LT	Not applicable	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	<=25 %
MORT_ALL_0099_CR_AIRB_LU_Rx0	Mortgages Non-defaulted ILTV <=25 %	Credit risk and free deliveries	Advanced IRB approach	LU	Not applicable	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	<=25 %
MORT_ALL_0099_CR_AIRB_LV_Rx0	Mortgages Non-defaulted ILTV <=25 %	Credit risk and free deliveries	Advanced IRB approach	LV	Not applicable	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	<=25 %
MORT_ALL_0099_CR_AIRB_MT_Rx0	Mortgages Non-defaulted ILTV <=25 %	Credit risk and free deliveries	Advanced IRB approach	MT	Not applicable	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	<=25 %
MORT_ALL_0099_CR_AIRB_NL_Rx0	Mortgages Non-defaulted ILTV <=25 %	Credit risk and free deliveries	Advanced IRB approach	NL	Not applicable	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	<=25 %
MORT_ALL_0099_CR_AIRB_NO_Rx0	Mortgages Non-defaulted ILTV <=25 %	Credit risk and free deliveries	Advanced IRB approach	NO	Not applicable	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	<=25 %
MORT_ALL_0099_CR_AIRB_PL_Rx0	Mortgages Non-defaulted ILTV <=25 %	Credit risk and free deliveries	Advanced IRB approach	PL	Not applicable	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	<=25 %
MORT_ALL_0099_CR_AIRB_PT_Rx0	Mortgages Non-defaulted ILTV <=25 %	Credit risk and free deliveries	Advanced IRB approach	PT	Not applicable	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	<=25 %
MORT_ALL_0099_CR_AIRB_RO_Rx0	Mortgages Non-defaulted ILTV <=25 %	Credit risk and free deliveries	Advanced IRB approach	RO	Not applicable	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	<=25 %
MORT_ALL_0099_CR_AIRB_RU_Rx0	Mortgages Non-defaulted ILTV <=25 %	Credit risk and free deliveries	Advanced IRB approach	RU	Not applicable	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	<=25 %
MORT_ALL_0099_CR_AIRB_SE_Rx0	Mortgages Non-defaulted ILTV <=25 %	Credit risk and free deliveries	Advanced IRB approach	SE	Not applicable	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	<=25 %
MORT_ALL_0099_CR_AIRB_SG_Rx0	Mortgages Non-defaulted ILTV <=25 %	Credit risk and free deliveries	Advanced IRB approach	SG	Not applicable	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	<=25 %
MORT_ALL_0099_CR_AIRB_SI_Rx0	Mortgages Non-defaulted ILTV <=25 %	Credit risk and free deliveries	Advanced IRB approach	SI	Not applicable	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	<=25 %
MORT_ALL_0099_CR_AIRB_SK_Rx0	Mortgages Non-defaulted ILTV <=25 %	Credit risk and free deliveries	Advanced IRB approach	SK	Not applicable	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	<=25 %
MORT_ALL_0099_CR_AIRB_TR_Rx0	Mortgages Non-defaulted ILTV <=25 %	Credit risk and free deliveries	Advanced IRB approach	TR	Not applicable	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	<=25 %

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
MORT_ALL_0099_CR_AIRB_US_Rx0	Mortgages Non-defaulted ILTV <=25 %	Credit risk and free deliveries	Advanced IRB approach	US	Not applicable	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	<=25 %
MORT_ALL_0099_CR_AIRB_x2_Rx0	Mortgages Non-defaulted ILTV <=25 %	Credit risk and free deliveries	Advanced IRB approach	Other countries	Not applicable	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	<=25 %
MORT_ALL_0100_CR_AIRB_x0_Rx0	Mortgages Non-defaulted ILTV >25 %,<=50 %	Credit risk and free deliveries	Advanced IRB approach	Not applicable	Not applicable	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	>25 % <=50 %
MORT_ALL_0100_CR_AIRB_AT_Rx0	Mortgages Non-defaulted ILTV >25 %,<=50 %	Credit risk and free deliveries	Advanced IRB approach	AT	Not applicable	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	>25 % <=50 %
MORT_ALL_0100_CR_AIRB_AU_Rx0	Mortgages Non-defaulted ILTV >25 %,<=50 %	Credit risk and free deliveries	Advanced IRB approach	AU	Not applicable	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	>25 % <=50 %
MORT_ALL_0100_CR_AIRB_BE_Rx0	Mortgages Non-defaulted ILTV >25 %,<=50 %	Credit risk and free deliveries	Advanced IRB approach	BE	Not applicable	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	>25 % <=50 %
MORT_ALL_0100_CR_AIRB_BG_Rx0	Mortgages Non-defaulted ILTV >25 %,<=50 %	Credit risk and free deliveries	Advanced IRB approach	BG	Not applicable	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	>25 % <=50 %
MORT_ALL_0100_CR_AIRB_BR_Rx0	Mortgages Non-defaulted ILTV >25 %,<=50 %	Credit risk and free deliveries	Advanced IRB approach	BR	Not applicable	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	>25 % <=50 %
MORT_ALL_0100_CR_AIRB_CA_Rx0	Mortgages Non-defaulted ILTV >25 %,<=50 %	Credit risk and free deliveries	Advanced IRB approach	CA	Not applicable	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	>25 % <=50 %
MORT_ALL_0100_CR_AIRB_CH_Rx0	Mortgages Non-defaulted ILTV >25 %,<=50 %	Credit risk and free deliveries	Advanced IRB approach	CH	Not applicable	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	>25 % <=50 %
MORT_ALL_0100_CR_AIRB_CN_Rx0	Mortgages Non-defaulted ILTV >25 %,<=50 %	Credit risk and free deliveries	Advanced IRB approach	CN	Not applicable	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	>25 % <=50 %
MORT_ALL_0100_CR_AIRB_CY_Rx0	Mortgages Non-defaulted ILTV >25 %,<=50 %	Credit risk and free deliveries	Advanced IRB approach	CY	Not applicable	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	>25 % <=50 %
MORT_ALL_0100_CR_AIRB_CZ_Rx0	Mortgages Non-defaulted ILTV >25 %,<=50 %	Credit risk and free deliveries	Advanced IRB approach	CZ	Not applicable	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	>25 % <=50 %
MORT_ALL_0100_CR_AIRB_DE_Rx0	Mortgages Non-defaulted ILTV >25 %,<=50 %	Credit risk and free deliveries	Advanced IRB approach	DE	Not applicable	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	>25 % <=50 %
MORT_ALL_0100_CR_AIRB_DK_Rx0	Mortgages Non-defaulted ILTV >25 %,<=50 %	Credit risk and free deliveries	Advanced IRB approach	DK	Not applicable	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	>25 % <=50 %
MORT_ALL_0100_CR_AIRB_EE_Rx0	Mortgages Non-defaulted ILTV >25 %,<=50 %	Credit risk and free deliveries	Advanced IRB approach	EE	Not applicable	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	>25 % <=50 %
MORT_ALL_0100_CR_AIRB_ES_Rx0	Mortgages Non-defaulted ILTV >25 %,<=50 %	Credit risk and free deliveries	Advanced IRB approach	ES	Not applicable	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	>25 % <=50 %
MORT_ALL_0100_CR_AIRB_FI_Rx0	Mortgages Non-defaulted ILTV >25 %,<=50 %	Credit risk and free deliveries	Advanced IRB approach	FI	Not applicable	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	>25 % <=50 %
MORT_ALL_0100_CR_AIRB_FR_Rx0	Mortgages Non-defaulted ILTV >25 %,<=50 %	Credit risk and free deliveries	Advanced IRB approach	FR	Not applicable	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	>25 % <=50 %
MORT_ALL_0100_CR_AIRB_GB_Rx0	Mortgages Non-defaulted ILTV >25 %,<=50 %	Credit risk and free deliveries	Advanced IRB approach	GB	Not applicable	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	>25 % <=50 %
MORT_ALL_0100_CR_AIRB_GR_Rx0	Mortgages Non-defaulted ILTV >25 %,<=50 %	Credit risk and free deliveries	Advanced IRB approach	GR	Not applicable	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	>25 % <=50 %
MORT_ALL_0100_CR_AIRB_HK_Rx0	Mortgages Non-defaulted ILTV >25 %,<=50 %	Credit risk and free deliveries	Advanced IRB approach	HK	Not applicable	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	>25 % <=50 %

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
MORT_ALL_0100_CR_AIRB_HR_Rx0	Mortgages Non-defaulted ILTV >25 %,<=50 %	Credit risk and free deliveries	Advanced IRB approach	HR	Not applicable	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	>25 % <=50 %
MORT_ALL_0100_CR_AIRB_HU_Rx0	Mortgages Non-defaulted ILTV >25 %,<=50 %	Credit risk and free deliveries	Advanced IRB approach	HU	Not applicable	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	>25 % <=50 %
MORT_ALL_0100_CR_AIRB_IE_Rx0	Mortgages Non-defaulted ILTV >25 %,<=50 %	Credit risk and free deliveries	Advanced IRB approach	IE	Not applicable	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	>25 % <=50 %
MORT_ALL_0100_CR_AIRB_IL_Rx0	Mortgages Non-defaulted ILTV >25 %,<=50 %	Credit risk and free deliveries	Advanced IRB approach	IL	Not applicable	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	>25 % <=50 %
MORT_ALL_0100_CR_AIRB_IT_Rx0	Mortgages Non-defaulted ILTV >25 %,<=50 %	Credit risk and free deliveries	Advanced IRB approach	IT	Not applicable	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	>25 % <=50 %
MORT_ALL_0100_CR_AIRB_JP_Rx0	Mortgages Non-defaulted ILTV >25 %,<=50 %	Credit risk and free deliveries	Advanced IRB approach	JP	Not applicable	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	>25 % <=50 %
MORT_ALL_0100_CR_AIRB_KR_Rx0	Mortgages Non-defaulted ILTV >25 %,<=50 %	Credit risk and free deliveries	Advanced IRB approach	KR	Not applicable	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	>25 % <=50 %
MORT_ALL_0100_CR_AIRB_LT_Rx0	Mortgages Non-defaulted ILTV >25 %,<=50 %	Credit risk and free deliveries	Advanced IRB approach	LT	Not applicable	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	>25 % <=50 %
MORT_ALL_0100_CR_AIRB_LU_Rx0	Mortgages Non-defaulted ILTV >25 %,<=50 %	Credit risk and free deliveries	Advanced IRB approach	LU	Not applicable	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	>25 % <=50 %
MORT_ALL_0100_CR_AIRB_LV_Rx0	Mortgages Non-defaulted ILTV >25 %,<=50 %	Credit risk and free deliveries	Advanced IRB approach	LV	Not applicable	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	>25 % <=50 %
MORT_ALL_0100_CR_AIRB_MT_Rx0	Mortgages Non-defaulted ILTV >25 %,<=50 %	Credit risk and free deliveries	Advanced IRB approach	MT	Not applicable	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	>25 % <=50 %
MORT_ALL_0100_CR_AIRB_NL_Rx0	Mortgages Non-defaulted ILTV >25 %,<=50 %	Credit risk and free deliveries	Advanced IRB approach	NL	Not applicable	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	>25 % <=50 %
MORT_ALL_0100_CR_AIRB_NO_Rx0	Mortgages Non-defaulted ILTV >25 %,<=50 %	Credit risk and free deliveries	Advanced IRB approach	NO	Not applicable	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	>25 % <=50 %
MORT_ALL_0100_CR_AIRB_PL_Rx0	Mortgages Non-defaulted ILTV >25 %,<=50 %	Credit risk and free deliveries	Advanced IRB approach	PL	Not applicable	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	>25 % <=50 %
MORT_ALL_0100_CR_AIRB_PT_Rx0	Mortgages Non-defaulted ILTV >25 %,<=50 %	Credit risk and free deliveries	Advanced IRB approach	PT	Not applicable	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	>25 % <=50 %
MORT_ALL_0100_CR_AIRB_RO_Rx0	Mortgages Non-defaulted ILTV >25 %,<=50 %	Credit risk and free deliveries	Advanced IRB approach	RO	Not applicable	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	>25 % <=50 %
MORT_ALL_0100_CR_AIRB_RU_Rx0	Mortgages Non-defaulted ILTV >25 %,<=50 %	Credit risk and free deliveries	Advanced IRB approach	RU	Not applicable	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	>25 % <=50 %
MORT_ALL_0100_CR_AIRB_SE_Rx0	Mortgages Non-defaulted ILTV >25 %,<=50 %	Credit risk and free deliveries	Advanced IRB approach	SE	Not applicable	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	>25 % <=50 %
MORT_ALL_0100_CR_AIRB_SG_Rx0	Mortgages Non-defaulted ILTV >25 %,<=50 %	Credit risk and free deliveries	Advanced IRB approach	SG	Not applicable	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	>25 % <=50 %
MORT_ALL_0100_CR_AIRB_SI_Rx0	Mortgages Non-defaulted ILTV >25 %,<=50 %	Credit risk and free deliveries	Advanced IRB approach	SI	Not applicable	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	>25 % <=50 %
MORT_ALL_0100_CR_AIRB_SK_Rx0	Mortgages Non-defaulted ILTV >25 %,<=50 %	Credit risk and free deliveries	Advanced IRB approach	SK	Not applicable	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	>25 % <=50 %
MORT_ALL_0100_CR_AIRB_TR_Rx0	Mortgages Non-defaulted ILTV >25 %,<=50 %	Credit risk and free deliveries	Advanced IRB approach	TR	Not applicable	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	>25 % <=50 %

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
MORT_ALL_0100_CR_AIRB_US_Rx0	Mortgages Non-defaulted ILTV >25 %,<=50 %	Credit risk and free deliveries	Advanced IRB approach	US	Not applicable	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	>25 % <=50 %
MORT_ALL_0100_CR_AIRB_x2_Rx0	Mortgages Non-defaulted ILTV >25 %,<=50 %	Credit risk and free deliveries	Advanced IRB approach	Other countries	Not applicable	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	>25 % <=50 %
MORT_ALL_0101_CR_AIRB_x0_Rx0	Mortgages Non-defaulted ILTV >50 %,<=75 %	Credit risk and free deliveries	Advanced IRB approach	Not applicable	Not applicable	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	>50 % <=75 %
MORT_ALL_0101_CR_AIRB_AT_Rx0	Mortgages Non-defaulted ILTV >50 %,<=75 %	Credit risk and free deliveries	Advanced IRB approach	AT	Not applicable	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	>50 % <=75 %
MORT_ALL_0101_CR_AIRB_AU_Rx0	Mortgages Non-defaulted ILTV >50 %,<=75 %	Credit risk and free deliveries	Advanced IRB approach	AU	Not applicable	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	>50 % <=75 %
MORT_ALL_0101_CR_AIRB_BE_Rx0	Mortgages Non-defaulted ILTV >50 %,<=75 %	Credit risk and free deliveries	Advanced IRB approach	BE	Not applicable	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	>50 % <=75 %
MORT_ALL_0101_CR_AIRB_BG_Rx0	Mortgages Non-defaulted ILTV >50 %,<=75 %	Credit risk and free deliveries	Advanced IRB approach	BG	Not applicable	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	>50 % <=75 %
MORT_ALL_0101_CR_AIRB_BR_Rx0	Mortgages Non-defaulted ILTV >50 %,<=75 %	Credit risk and free deliveries	Advanced IRB approach	BR	Not applicable	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	>50 % <=75 %
MORT_ALL_0101_CR_AIRB_CA_Rx0	Mortgages Non-defaulted ILTV >50 %,<=75 %	Credit risk and free deliveries	Advanced IRB approach	CA	Not applicable	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	>50 % <=75 %
MORT_ALL_0101_CR_AIRB_CH_Rx0	Mortgages Non-defaulted ILTV >50 %,<=75 %	Credit risk and free deliveries	Advanced IRB approach	CH	Not applicable	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	>50 % <=75 %
MORT_ALL_0101_CR_AIRB_CN_Rx0	Mortgages Non-defaulted ILTV >50 %,<=75 %	Credit risk and free deliveries	Advanced IRB approach	CN	Not applicable	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	>50 % <=75 %
MORT_ALL_0101_CR_AIRB_CY_Rx0	Mortgages Non-defaulted ILTV >50 %,<=75 %	Credit risk and free deliveries	Advanced IRB approach	CY	Not applicable	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	>50 % <=75 %
MORT_ALL_0101_CR_AIRB_CZ_Rx0	Mortgages Non-defaulted ILTV >50 %,<=75 %	Credit risk and free deliveries	Advanced IRB approach	CZ	Not applicable	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	>50 % <=75 %
MORT_ALL_0101_CR_AIRB_DE_Rx0	Mortgages Non-defaulted ILTV >50 %,<=75 %	Credit risk and free deliveries	Advanced IRB approach	DE	Not applicable	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	>50 % <=75 %
MORT_ALL_0101_CR_AIRB_DK_Rx0	Mortgages Non-defaulted ILTV >50 %,<=75 %	Credit risk and free deliveries	Advanced IRB approach	DK	Not applicable	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	>50 % <=75 %
MORT_ALL_0101_CR_AIRB_EE_Rx0	Mortgages Non-defaulted ILTV >50 %,<=75 %	Credit risk and free deliveries	Advanced IRB approach	EE	Not applicable	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	>50 % <=75 %
MORT_ALL_0101_CR_AIRB_ES_Rx0	Mortgages Non-defaulted ILTV >50 %,<=75 %	Credit risk and free deliveries	Advanced IRB approach	ES	Not applicable	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	>50 % <=75 %
MORT_ALL_0101_CR_AIRB_FI_Rx0	Mortgages Non-defaulted ILTV >50 %,<=75 %	Credit risk and free deliveries	Advanced IRB approach	FI	Not applicable	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	>50 % <=75 %
MORT_ALL_0101_CR_AIRB_FR_Rx0	Mortgages Non-defaulted ILTV >50 %,<=75 %	Credit risk and free deliveries	Advanced IRB approach	FR	Not applicable	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	>50 % <=75 %
MORT_ALL_0101_CR_AIRB_GB_Rx0	Mortgages Non-defaulted ILTV >50 %,<=75 %	Credit risk and free deliveries	Advanced IRB approach	GB	Not applicable	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	>50 % <=75 %
MORT_ALL_0101_CR_AIRB_GR_Rx0	Mortgages Non-defaulted ILTV >50 %,<=75 %	Credit risk and free deliveries	Advanced IRB approach	GR	Not applicable	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	>50 % <=75 %
MORT_ALL_0101_CR_AIRB_HK_Rx0	Mortgages Non-defaulted ILTV >50 %,<=75 %	Credit risk and free deliveries	Advanced IRB approach	HK	Not applicable	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	>50 % <=75 %

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
MORT_ALL_0101_CR_AIRB_HR_Rx0	Mortgages Non-defaulted ILTV >50 %,<=75 %	Credit risk and free deliveries	Advanced IRB approach	HR	Not applicable	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	>50 % <=75 %
MORT_ALL_0101_CR_AIRB_HU_Rx0	Mortgages Non-defaulted ILTV >50 %,<=75 %	Credit risk and free deliveries	Advanced IRB approach	HU	Not applicable	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	>50 % <=75 %
MORT_ALL_0101_CR_AIRB_IE_Rx0	Mortgages Non-defaulted ILTV >50 %,<=75 %	Credit risk and free deliveries	Advanced IRB approach	IE	Not applicable	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	>50 % <=75 %
MORT_ALL_0101_CR_AIRB_IL_Rx0	Mortgages Non-defaulted ILTV >50 %,<=75 %	Credit risk and free deliveries	Advanced IRB approach	IL	Not applicable	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	>50 % <=75 %
MORT_ALL_0101_CR_AIRB_IT_Rx0	Mortgages Non-defaulted ILTV >50 %,<=75 %	Credit risk and free deliveries	Advanced IRB approach	IT	Not applicable	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	>50 % <=75 %
MORT_ALL_0101_CR_AIRB_JP_Rx0	Mortgages Non-defaulted ILTV >50 %,<=75 %	Credit risk and free deliveries	Advanced IRB approach	JP	Not applicable	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	>50 % <=75 %
MORT_ALL_0101_CR_AIRB_KR_Rx0	Mortgages Non-defaulted ILTV >50 %,<=75 %	Credit risk and free deliveries	Advanced IRB approach	KR	Not applicable	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	>50 % <=75 %
MORT_ALL_0101_CR_AIRB_LT_Rx0	Mortgages Non-defaulted ILTV >50 %,<=75 %	Credit risk and free deliveries	Advanced IRB approach	LT	Not applicable	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	>50 % <=75 %
MORT_ALL_0101_CR_AIRB_LU_Rx0	Mortgages Non-defaulted ILTV >50 %,<=75 %	Credit risk and free deliveries	Advanced IRB approach	LU	Not applicable	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	>50 % <=75 %
MORT_ALL_0101_CR_AIRB_LV_Rx0	Mortgages Non-defaulted ILTV >50 %,<=75 %	Credit risk and free deliveries	Advanced IRB approach	LV	Not applicable	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	>50 % <=75 %
MORT_ALL_0101_CR_AIRB_MT_Rx0	Mortgages Non-defaulted ILTV >50 %,<=75 %	Credit risk and free deliveries	Advanced IRB approach	MT	Not applicable	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	>50 % <=75 %
MORT_ALL_0101_CR_AIRB_NL_Rx0	Mortgages Non-defaulted ILTV >50 %,<=75 %	Credit risk and free deliveries	Advanced IRB approach	NL	Not applicable	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	>50 % <=75 %
MORT_ALL_0101_CR_AIRB_NO_Rx0	Mortgages Non-defaulted ILTV >50 %,<=75 %	Credit risk and free deliveries	Advanced IRB approach	NO	Not applicable	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	>50 % <=75 %
MORT_ALL_0101_CR_AIRB_PL_Rx0	Mortgages Non-defaulted ILTV >50 %,<=75 %	Credit risk and free deliveries	Advanced IRB approach	PL	Not applicable	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	>50 % <=75 %
MORT_ALL_0101_CR_AIRB_PT_Rx0	Mortgages Non-defaulted ILTV >50 %,<=75 %	Credit risk and free deliveries	Advanced IRB approach	PT	Not applicable	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	>50 % <=75 %
MORT_ALL_0101_CR_AIRB_RO_Rx0	Mortgages Non-defaulted ILTV >50 %,<=75 %	Credit risk and free deliveries	Advanced IRB approach	RO	Not applicable	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	>50 % <=75 %
MORT_ALL_0101_CR_AIRB_RU_Rx0	Mortgages Non-defaulted ILTV >50 %,<=75 %	Credit risk and free deliveries	Advanced IRB approach	RU	Not applicable	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	>50 % <=75 %
MORT_ALL_0101_CR_AIRB_SE_Rx0	Mortgages Non-defaulted ILTV >50 %,<=75 %	Credit risk and free deliveries	Advanced IRB approach	SE	Not applicable	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	>50 % <=75 %
MORT_ALL_0101_CR_AIRB_SG_Rx0	Mortgages Non-defaulted ILTV >50 %,<=75 %	Credit risk and free deliveries	Advanced IRB approach	SG	Not applicable	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	>50 % <=75 %
MORT_ALL_0101_CR_AIRB_SI_Rx0	Mortgages Non-defaulted ILTV >50 %,<=75 %	Credit risk and free deliveries	Advanced IRB approach	SI	Not applicable	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	>50 % <=75 %
MORT_ALL_0101_CR_AIRB_SK_Rx0	Mortgages Non-defaulted ILTV >50 %,<=75 %	Credit risk and free deliveries	Advanced IRB approach	SK	Not applicable	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	>50 % <=75 %
MORT_ALL_0101_CR_AIRB_TR_Rx0	Mortgages Non-defaulted ILTV >50 %,<=75 %	Credit risk and free deliveries	Advanced IRB approach	TR	Not applicable	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	>50 % <=75 %

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
MORT_ALL_0101_CR_AIRB_US_Rx0	Mortgages Non-defaulted ILTV >50 %,<=75 %	Credit risk and free deliveries	Advanced IRB approach	US	Not applicable	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	>50 % <=75 %
MORT_ALL_0101_CR_AIRB_x2_Rx0	Mortgages Non-defaulted ILTV >50 %,<=75 %	Credit risk and free deliveries	Advanced IRB approach	Other countries	Not applicable	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	>50 % <=75 %
MORT_ALL_0102_CR_AIRB_x0_Rx0	Mortgages Non-defaulted ILTV >75 %,<=100 %	Credit risk and free deliveries	Advanced IRB approach	Not applicable	Not applicable	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	>75 % <=100 %
MORT_ALL_0102_CR_AIRB_AT_Rx0	Mortgages Non-defaulted ILTV >75 %,<=100 %	Credit risk and free deliveries	Advanced IRB approach	AT	Not applicable	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	>75 % <=100 %
MORT_ALL_0102_CR_AIRB_AU_Rx0	Mortgages Non-defaulted ILTV >75 %,<=100 %	Credit risk and free deliveries	Advanced IRB approach	AU	Not applicable	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	>75 % <=100 %
MORT_ALL_0102_CR_AIRB_BE_Rx0	Mortgages Non-defaulted ILTV >75 %,<=100 %	Credit risk and free deliveries	Advanced IRB approach	BE	Not applicable	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	>75 % <=100 %
MORT_ALL_0102_CR_AIRB_BG_Rx0	Mortgages Non-defaulted ILTV >75 %,<=100 %	Credit risk and free deliveries	Advanced IRB approach	BG	Not applicable	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	>75 % <=100 %
MORT_ALL_0102_CR_AIRB_BR_Rx0	Mortgages Non-defaulted ILTV >75 %,<=100 %	Credit risk and free deliveries	Advanced IRB approach	BR	Not applicable	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	>75 % <=100 %
MORT_ALL_0102_CR_AIRB_CA_Rx0	Mortgages Non-defaulted ILTV >75 %,<=100 %	Credit risk and free deliveries	Advanced IRB approach	CA	Not applicable	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	>75 % <=100 %
MORT_ALL_0102_CR_AIRB_CH_Rx0	Mortgages Non-defaulted ILTV >75 %,<=100 %	Credit risk and free deliveries	Advanced IRB approach	CH	Not applicable	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	>75 % <=100 %
MORT_ALL_0102_CR_AIRB_CN_Rx0	Mortgages Non-defaulted ILTV >75 %,<=100 %	Credit risk and free deliveries	Advanced IRB approach	CN	Not applicable	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	>75 % <=100 %
MORT_ALL_0102_CR_AIRB_CY_Rx0	Mortgages Non-defaulted ILTV >75 %,<=100 %	Credit risk and free deliveries	Advanced IRB approach	CY	Not applicable	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	>75 % <=100 %
MORT_ALL_0102_CR_AIRB_CZ_Rx0	Mortgages Non-defaulted ILTV >75 %,<=100 %	Credit risk and free deliveries	Advanced IRB approach	CZ	Not applicable	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	>75 % <=100 %
MORT_ALL_0102_CR_AIRB_DE_Rx0	Mortgages Non-defaulted ILTV >75 %,<=100 %	Credit risk and free deliveries	Advanced IRB approach	DE	Not applicable	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	>75 % <=100 %
MORT_ALL_0102_CR_AIRB_DK_Rx0	Mortgages Non-defaulted ILTV >75 %,<=100 %	Credit risk and free deliveries	Advanced IRB approach	DK	Not applicable	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	>75 % <=100 %
MORT_ALL_0102_CR_AIRB_EE_Rx0	Mortgages Non-defaulted ILTV >75 %,<=100 %	Credit risk and free deliveries	Advanced IRB approach	EE	Not applicable	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	>75 % <=100 %
MORT_ALL_0102_CR_AIRB_ES_Rx0	Mortgages Non-defaulted ILTV >75 %,<=100 %	Credit risk and free deliveries	Advanced IRB approach	ES	Not applicable	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	>75 % <=100 %
MORT_ALL_0102_CR_AIRB_FI_Rx0	Mortgages Non-defaulted ILTV >75 %,<=100 %	Credit risk and free deliveries	Advanced IRB approach	FI	Not applicable	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	>75 % <=100 %
MORT_ALL_0102_CR_AIRB_FR_Rx0	Mortgages Non-defaulted ILTV >75 %,<=100 %	Credit risk and free deliveries	Advanced IRB approach	FR	Not applicable	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	>75 % <=100 %
MORT_ALL_0102_CR_AIRB_GB_Rx0	Mortgages Non-defaulted ILTV >75 %,<=100 %	Credit risk and free deliveries	Advanced IRB approach	GB	Not applicable	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	>75 % <=100 %
MORT_ALL_0102_CR_AIRB_GR_Rx0	Mortgages Non-defaulted ILTV >75 %,<=100 %	Credit risk and free deliveries	Advanced IRB approach	GR	Not applicable	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	>75 % <=100 %
MORT_ALL_0102_CR_AIRB_HK_Rx0	Mortgages Non-defaulted ILTV >75 %,<=100 %	Credit risk and free deliveries	Advanced IRB approach	HK	Not applicable	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	>75 % <=100 %

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
MORT_ALL_0102_CR_AIRB_HR_Rx0	Mortgages Non-defaulted ILTV >75 %,<=100 %	Credit risk and free deliveries	Advanced IRB approach	HR	Not applicable	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	>75 % <=100 %
MORT_ALL_0102_CR_AIRB_HU_Rx0	Mortgages Non-defaulted ILTV >75 %,<=100 %	Credit risk and free deliveries	Advanced IRB approach	HU	Not applicable	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	>75 % <=100 %
MORT_ALL_0102_CR_AIRB_IE_Rx0	Mortgages Non-defaulted ILTV >75 %,<=100 %	Credit risk and free deliveries	Advanced IRB approach	IE	Not applicable	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	>75 % <=100 %
MORT_ALL_0102_CR_AIRB_IL_Rx0	Mortgages Non-defaulted ILTV >75 %,<=100 %	Credit risk and free deliveries	Advanced IRB approach	IL	Not applicable	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	>75 % <=100 %
MORT_ALL_0102_CR_AIRB_IT_Rx0	Mortgages Non-defaulted ILTV >75 %,<=100 %	Credit risk and free deliveries	Advanced IRB approach	IT	Not applicable	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	>75 % <=100 %
MORT_ALL_0102_CR_AIRB_JP_Rx0	Mortgages Non-defaulted ILTV >75 %,<=100 %	Credit risk and free deliveries	Advanced IRB approach	JP	Not applicable	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	>75 % <=100 %
MORT_ALL_0102_CR_AIRB_KR_Rx0	Mortgages Non-defaulted ILTV >75 %,<=100 %	Credit risk and free deliveries	Advanced IRB approach	KR	Not applicable	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	>75 % <=100 %
MORT_ALL_0102_CR_AIRB_LT_Rx0	Mortgages Non-defaulted ILTV >75 %,<=100 %	Credit risk and free deliveries	Advanced IRB approach	LT	Not applicable	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	>75 % <=100 %
MORT_ALL_0102_CR_AIRB_LU_Rx0	Mortgages Non-defaulted ILTV >75 %,<=100 %	Credit risk and free deliveries	Advanced IRB approach	LU	Not applicable	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	>75 % <=100 %
MORT_ALL_0102_CR_AIRB_LV_Rx0	Mortgages Non-defaulted ILTV >75 %,<=100 %	Credit risk and free deliveries	Advanced IRB approach	LV	Not applicable	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	>75 % <=100 %
MORT_ALL_0102_CR_AIRB_MT_Rx0	Mortgages Non-defaulted ILTV >75 %,<=100 %	Credit risk and free deliveries	Advanced IRB approach	MT	Not applicable	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	>75 % <=100 %
MORT_ALL_0102_CR_AIRB_NL_Rx0	Mortgages Non-defaulted ILTV >75 %,<=100 %	Credit risk and free deliveries	Advanced IRB approach	NL	Not applicable	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	>75 % <=100 %
MORT_ALL_0102_CR_AIRB_NO_Rx0	Mortgages Non-defaulted ILTV >75 %,<=100 %	Credit risk and free deliveries	Advanced IRB approach	NO	Not applicable	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	>75 % <=100 %
MORT_ALL_0102_CR_AIRB_PL_Rx0	Mortgages Non-defaulted ILTV >75 %,<=100 %	Credit risk and free deliveries	Advanced IRB approach	PL	Not applicable	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	>75 % <=100 %
MORT_ALL_0102_CR_AIRB_PT_Rx0	Mortgages Non-defaulted ILTV >75 %,<=100 %	Credit risk and free deliveries	Advanced IRB approach	PT	Not applicable	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	>75 % <=100 %
MORT_ALL_0102_CR_AIRB_RO_Rx0	Mortgages Non-defaulted ILTV >75 %,<=100 %	Credit risk and free deliveries	Advanced IRB approach	RO	Not applicable	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	>75 % <=100 %
MORT_ALL_0102_CR_AIRB_RU_Rx0	Mortgages Non-defaulted ILTV >75 %,<=100 %	Credit risk and free deliveries	Advanced IRB approach	RU	Not applicable	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	>75 % <=100 %
MORT_ALL_0102_CR_AIRB_SE_Rx0	Mortgages Non-defaulted ILTV >75 %,<=100 %	Credit risk and free deliveries	Advanced IRB approach	SE	Not applicable	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	>75 % <=100 %
MORT_ALL_0102_CR_AIRB_SG_Rx0	Mortgages Non-defaulted ILTV >75 %,<=100 %	Credit risk and free deliveries	Advanced IRB approach	SG	Not applicable	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	>75 % <=100 %
MORT_ALL_0102_CR_AIRB_SI_Rx0	Mortgages Non-defaulted ILTV >75 %,<=100 %	Credit risk and free deliveries	Advanced IRB approach	SI	Not applicable	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	>75 % <=100 %
MORT_ALL_0102_CR_AIRB_SK_Rx0	Mortgages Non-defaulted ILTV >75 %,<=100 %	Credit risk and free deliveries	Advanced IRB approach	SK	Not applicable	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	>75 % <=100 %
MORT_ALL_0102_CR_AIRB_TR_Rx0	Mortgages Non-defaulted ILTV >75 %,<=100 %	Credit risk and free deliveries	Advanced IRB approach	TR	Not applicable	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	>75 % <=100 %

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
MORT_ALL_0102_CR_AIRB_US_Rx0	Mortgages Non-defaulted ILTV >75 %,<=100 %	Credit risk and free deliveries	Advanced IRB approach	US	Not applicable	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	>75 % <=100 %
MORT_ALL_0102_CR_AIRB_x2_Rx0	Mortgages Non-defaulted ILTV >75 %,<=100 %	Credit risk and free deliveries	Advanced IRB approach	Other countries	Not applicable	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	>75 % <=100 %
MORT_ALL_0103_CR_AIRB_x0_Rx0	Mortgages Non-defaulted ILTV >100 %,<=125 %	Credit risk and free deliveries	Advanced IRB approach	Not applicable	Not applicable	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	>100 % <= 125 %
MORT_ALL_0103_CR_AIRB_AT_Rx0	Mortgages Non-defaulted ILTV >100 %,<=125 %	Credit risk and free deliveries	Advanced IRB approach	AT	Not applicable	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	>100 % <= 125 %
MORT_ALL_0103_CR_AIRB_AU_Rx0	Mortgages Non-defaulted ILTV >100 %,<=125 %	Credit risk and free deliveries	Advanced IRB approach	AU	Not applicable	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	>100 % <= 125 %
MORT_ALL_0103_CR_AIRB_BE_Rx0	Mortgages Non-defaulted ILTV >100 %,<=125 %	Credit risk and free deliveries	Advanced IRB approach	BE	Not applicable	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	>100 % <= 125 %
MORT_ALL_0103_CR_AIRB_BG_Rx0	Mortgages Non-defaulted ILTV >100 %,<=125 %	Credit risk and free deliveries	Advanced IRB approach	BG	Not applicable	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	>100 % <= 125 %
MORT_ALL_0103_CR_AIRB_BR_Rx0	Mortgages Non-defaulted ILTV >100 %,<=125 %	Credit risk and free deliveries	Advanced IRB approach	BR	Not applicable	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	>100 % <= 125 %
MORT_ALL_0103_CR_AIRB_CA_Rx0	Mortgages Non-defaulted ILTV >100 %,<=125 %	Credit risk and free deliveries	Advanced IRB approach	CA	Not applicable	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	>100 % <= 125 %
MORT_ALL_0103_CR_AIRB_CH_Rx0	Mortgages Non-defaulted ILTV >100 %,<=125 %	Credit risk and free deliveries	Advanced IRB approach	CH	Not applicable	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	>100 % <= 125 %
MORT_ALL_0103_CR_AIRB_CN_Rx0	Mortgages Non-defaulted ILTV >100 %,<=125 %	Credit risk and free deliveries	Advanced IRB approach	CN	Not applicable	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	>100 % <= 125 %
MORT_ALL_0103_CR_AIRB_CY_Rx0	Mortgages Non-defaulted ILTV >100 %,<=125 %	Credit risk and free deliveries	Advanced IRB approach	CY	Not applicable	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	>100 % <= 125 %
MORT_ALL_0103_CR_AIRB_CZ_Rx0	Mortgages Non-defaulted ILTV >100 %,<=125 %	Credit risk and free deliveries	Advanced IRB approach	CZ	Not applicable	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	>100 % <= 125 %
MORT_ALL_0103_CR_AIRB_DE_Rx0	Mortgages Non-defaulted ILTV >100 %,<=125 %	Credit risk and free deliveries	Advanced IRB approach	DE	Not applicable	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	>100 % <= 125 %
MORT_ALL_0103_CR_AIRB_DK_Rx0	Mortgages Non-defaulted ILTV >100 %,<=125 %	Credit risk and free deliveries	Advanced IRB approach	DK	Not applicable	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	>100 % <= 125 %
MORT_ALL_0103_CR_AIRB_EE_Rx0	Mortgages Non-defaulted ILTV >100 %,<=125 %	Credit risk and free deliveries	Advanced IRB approach	EE	Not applicable	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	>100 % <= 125 %
MORT_ALL_0103_CR_AIRB_ES_Rx0	Mortgages Non-defaulted ILTV >100 %,<=125 %	Credit risk and free deliveries	Advanced IRB approach	ES	Not applicable	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	>100 % <= 125 %
MORT_ALL_0103_CR_AIRB_FI_Rx0	Mortgages Non-defaulted ILTV >100 %,<=125 %	Credit risk and free deliveries	Advanced IRB approach	FI	Not applicable	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	>100 % <= 125 %
MORT_ALL_0103_CR_AIRB_FR_Rx0	Mortgages Non-defaulted ILTV >100 %,<=125 %	Credit risk and free deliveries	Advanced IRB approach	FR	Not applicable	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	>100 % <= 125 %
MORT_ALL_0103_CR_AIRB_GB_Rx0	Mortgages Non-defaulted ILTV >100 %,<=125 %	Credit risk and free deliveries	Advanced IRB approach	GB	Not applicable	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	>100 % <= 125 %
MORT_ALL_0103_CR_AIRB_GR_Rx0	Mortgages Non-defaulted ILTV >100 %,<=125 %	Credit risk and free deliveries	Advanced IRB approach	GR	Not applicable	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	>100 % <= 125 %
MORT_ALL_0103_CR_AIRB_HK_Rx0	Mortgages Non-defaulted ILTV >100 %,<=125 %	Credit risk and free deliveries	Advanced IRB approach	HK	Not applicable	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	>100 % <= 125 %

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
MORT_ALL_0103_CR_AIRB_HR_Rx0	Mortgages Non-defaulted ILTV >100 %,<=125 %	Credit risk and free deliveries	Advanced IRB approach	HR	Not applicable	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	>100 % <= 125 %
MORT_ALL_0103_CR_AIRB_HU_Rx0	Mortgages Non-defaulted ILTV >100 %,<=125 %	Credit risk and free deliveries	Advanced IRB approach	HU	Not applicable	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	>100 % <= 125 %
MORT_ALL_0103_CR_AIRB_IE_Rx0	Mortgages Non-defaulted ILTV >100 %,<=125 %	Credit risk and free deliveries	Advanced IRB approach	IE	Not applicable	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	>100 % <= 125 %
MORT_ALL_0103_CR_AIRB_IL_Rx0	Mortgages Non-defaulted ILTV >100 %,<=125 %	Credit risk and free deliveries	Advanced IRB approach	IL	Not applicable	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	>100 % <= 125 %
MORT_ALL_0103_CR_AIRB_IT_Rx0	Mortgages Non-defaulted ILTV >100 %,<=125 %	Credit risk and free deliveries	Advanced IRB approach	IT	Not applicable	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	>100 % <= 125 %
MORT_ALL_0103_CR_AIRB_JP_Rx0	Mortgages Non-defaulted ILTV >100 %,<=125 %	Credit risk and free deliveries	Advanced IRB approach	JP	Not applicable	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	>100 % <= 125 %
MORT_ALL_0103_CR_AIRB_KR_Rx0	Mortgages Non-defaulted ILTV >100 %,<=125 %	Credit risk and free deliveries	Advanced IRB approach	KR	Not applicable	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	>100 % <= 125 %
MORT_ALL_0103_CR_AIRB_LT_Rx0	Mortgages Non-defaulted ILTV >100 %,<=125 %	Credit risk and free deliveries	Advanced IRB approach	LT	Not applicable	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	>100 % <= 125 %
MORT_ALL_0103_CR_AIRB_LU_Rx0	Mortgages Non-defaulted ILTV >100 %,<=125 %	Credit risk and free deliveries	Advanced IRB approach	LU	Not applicable	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	>100 % <= 125 %
MORT_ALL_0103_CR_AIRB_LV_Rx0	Mortgages Non-defaulted ILTV >100 %,<=125 %	Credit risk and free deliveries	Advanced IRB approach	LV	Not applicable	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	>100 % <= 125 %
MORT_ALL_0103_CR_AIRB_MT_Rx0	Mortgages Non-defaulted ILTV >100 %,<=125 %	Credit risk and free deliveries	Advanced IRB approach	MT	Not applicable	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	>100 % <= 125 %
MORT_ALL_0103_CR_AIRB_NL_Rx0	Mortgages Non-defaulted ILTV >100 %,<=125 %	Credit risk and free deliveries	Advanced IRB approach	NL	Not applicable	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	>100 % <= 125 %
MORT_ALL_0103_CR_AIRB_NO_Rx0	Mortgages Non-defaulted ILTV >100 %,<=125 %	Credit risk and free deliveries	Advanced IRB approach	NO	Not applicable	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	>100 % <= 125 %
MORT_ALL_0103_CR_AIRB_PL_Rx0	Mortgages Non-defaulted ILTV >100 %,<=125 %	Credit risk and free deliveries	Advanced IRB approach	PL	Not applicable	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	>100 % <= 125 %
MORT_ALL_0103_CR_AIRB_PT_Rx0	Mortgages Non-defaulted ILTV >100 %,<=125 %	Credit risk and free deliveries	Advanced IRB approach	PT	Not applicable	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	>100 % <= 125 %
MORT_ALL_0103_CR_AIRB_RO_Rx0	Mortgages Non-defaulted ILTV >100 %,<=125 %	Credit risk and free deliveries	Advanced IRB approach	RO	Not applicable	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	>100 % <= 125 %
MORT_ALL_0103_CR_AIRB_RU_Rx0	Mortgages Non-defaulted ILTV >100 %,<=125 %	Credit risk and free deliveries	Advanced IRB approach	RU	Not applicable	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	>100 % <= 125 %
MORT_ALL_0103_CR_AIRB_SE_Rx0	Mortgages Non-defaulted ILTV >100 %,<=125 %	Credit risk and free deliveries	Advanced IRB approach	SE	Not applicable	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	>100 % <= 125 %
MORT_ALL_0103_CR_AIRB_SG_Rx0	Mortgages Non-defaulted ILTV >100 %,<=125 %	Credit risk and free deliveries	Advanced IRB approach	SG	Not applicable	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	>100 % <= 125 %
MORT_ALL_0103_CR_AIRB_SI_Rx0	Mortgages Non-defaulted ILTV >100 %,<=125 %	Credit risk and free deliveries	Advanced IRB approach	SI	Not applicable	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	>100 % <= 125 %
MORT_ALL_0103_CR_AIRB_SK_Rx0	Mortgages Non-defaulted ILTV >100 %,<=125 %	Credit risk and free deliveries	Advanced IRB approach	SK	Not applicable	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	>100 % <= 125 %
MORT_ALL_0103_CR_AIRB_TR_Rx0	Mortgages Non-defaulted ILTV >100 %,<=125 %	Credit risk and free deliveries	Advanced IRB approach	TR	Not applicable	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	>100 % <= 125 %

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
MORT_ALL_0103_CR_AIRB_US_Rx0	Mortgages Non-defaulted ILTV >100 %,<=125 %	Credit risk and free deliveries	Advanced IRB approach	US	Not applicable	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	>100 % <= 125 %
MORT_ALL_0103_CR_AIRB_x2_Rx0	Mortgages Non-defaulted ILTV >100 %,<=125 %	Credit risk and free deliveries	Advanced IRB approach	Other countries	Not applicable	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	>100 % <= 125 %
MORT_ALL_0104_CR_AIRB_x0_Rx0	Mortgages Non-defaulted ILTV >125 %	Credit risk and free deliveries	Advanced IRB approach	Not applicable	Not applicable	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	>125 %
MORT_ALL_0104_CR_AIRB_AT_Rx0	Mortgages Non-defaulted ILTV >125 %	Credit risk and free deliveries	Advanced IRB approach	AT	Not applicable	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	>125 %
MORT_ALL_0104_CR_AIRB_AU_Rx0	Mortgages Non-defaulted ILTV >125 %	Credit risk and free deliveries	Advanced IRB approach	AU	Not applicable	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	>125 %
MORT_ALL_0104_CR_AIRB_BE_Rx0	Mortgages Non-defaulted ILTV >125 %	Credit risk and free deliveries	Advanced IRB approach	BE	Not applicable	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	>125 %
MORT_ALL_0104_CR_AIRB_BG_Rx0	Mortgages Non-defaulted ILTV >125 %	Credit risk and free deliveries	Advanced IRB approach	BG	Not applicable	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	>125 %
MORT_ALL_0104_CR_AIRB_BR_Rx0	Mortgages Non-defaulted ILTV >125 %	Credit risk and free deliveries	Advanced IRB approach	BR	Not applicable	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	>125 %
MORT_ALL_0104_CR_AIRB_CA_Rx0	Mortgages Non-defaulted ILTV >125 %	Credit risk and free deliveries	Advanced IRB approach	CA	Not applicable	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	>125 %
MORT_ALL_0104_CR_AIRB_CH_Rx0	Mortgages Non-defaulted ILTV >125 %	Credit risk and free deliveries	Advanced IRB approach	CH	Not applicable	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	>125 %
MORT_ALL_0104_CR_AIRB_CN_Rx0	Mortgages Non-defaulted ILTV >125 %	Credit risk and free deliveries	Advanced IRB approach	CN	Not applicable	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	>125 %
MORT_ALL_0104_CR_AIRB_CY_Rx0	Mortgages Non-defaulted ILTV >125 %	Credit risk and free deliveries	Advanced IRB approach	CY	Not applicable	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	>125 %
MORT_ALL_0104_CR_AIRB_CZ_Rx0	Mortgages Non-defaulted ILTV >125 %	Credit risk and free deliveries	Advanced IRB approach	CZ	Not applicable	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	>125 %
MORT_ALL_0104_CR_AIRB_DE_Rx0	Mortgages Non-defaulted ILTV >125 %	Credit risk and free deliveries	Advanced IRB approach	DE	Not applicable	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	>125 %
MORT_ALL_0104_CR_AIRB_DK_Rx0	Mortgages Non-defaulted ILTV >125 %	Credit risk and free deliveries	Advanced IRB approach	DK	Not applicable	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	>125 %
MORT_ALL_0104_CR_AIRB_EE_Rx0	Mortgages Non-defaulted ILTV >125 %	Credit risk and free deliveries	Advanced IRB approach	EE	Not applicable	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	>125 %
MORT_ALL_0104_CR_AIRB_ES_Rx0	Mortgages Non-defaulted ILTV >125 %	Credit risk and free deliveries	Advanced IRB approach	ES	Not applicable	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	>125 %
MORT_ALL_0104_CR_AIRB_FI_Rx0	Mortgages Non-defaulted ILTV >125 %	Credit risk and free deliveries	Advanced IRB approach	FI	Not applicable	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	>125 %
MORT_ALL_0104_CR_AIRB_FR_Rx0	Mortgages Non-defaulted ILTV >125 %	Credit risk and free deliveries	Advanced IRB approach	FR	Not applicable	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	>125 %
MORT_ALL_0104_CR_AIRB_GB_Rx0	Mortgages Non-defaulted ILTV >125 %	Credit risk and free deliveries	Advanced IRB approach	GB	Not applicable	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	>125 %
MORT_ALL_0104_CR_AIRB_GR_Rx0	Mortgages Non-defaulted ILTV >125 %	Credit risk and free deliveries	Advanced IRB approach	GR	Not applicable	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	>125 %
MORT_ALL_0104_CR_AIRB_HK_Rx0	Mortgages Non-defaulted ILTV >125 %	Credit risk and free deliveries	Advanced IRB approach	HK	Not applicable	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	>125 %

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
MORT_ALL_0104_CR_AIRB_HR_Rx0	Mortgages Non-defaulted ILTV >125 %	Credit risk and free deliveries	Advanced IRB approach	HR	Not applicable	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	>125 %
MORT_ALL_0104_CR_AIRB_HU_Rx0	Mortgages Non-defaulted ILTV >125 %	Credit risk and free deliveries	Advanced IRB approach	HU	Not applicable	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	>125 %
MORT_ALL_0104_CR_AIRB_IE_Rx0	Mortgages Non-defaulted ILTV >125 %	Credit risk and free deliveries	Advanced IRB approach	IE	Not applicable	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	>125 %
MORT_ALL_0104_CR_AIRB_IL_Rx0	Mortgages Non-defaulted ILTV >125 %	Credit risk and free deliveries	Advanced IRB approach	IL	Not applicable	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	>125 %
MORT_ALL_0104_CR_AIRB_IT_Rx0	Mortgages Non-defaulted ILTV >125 %	Credit risk and free deliveries	Advanced IRB approach	IT	Not applicable	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	>125 %
MORT_ALL_0104_CR_AIRB_JP_Rx0	Mortgages Non-defaulted ILTV >125 %	Credit risk and free deliveries	Advanced IRB approach	JP	Not applicable	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	>125 %
MORT_ALL_0104_CR_AIRB_KR_Rx0	Mortgages Non-defaulted ILTV >125 %	Credit risk and free deliveries	Advanced IRB approach	KR	Not applicable	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	>125 %
MORT_ALL_0104_CR_AIRB_LT_Rx0	Mortgages Non-defaulted ILTV >125 %	Credit risk and free deliveries	Advanced IRB approach	LT	Not applicable	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	>125 %
MORT_ALL_0104_CR_AIRB_LU_Rx0	Mortgages Non-defaulted ILTV >125 %	Credit risk and free deliveries	Advanced IRB approach	LU	Not applicable	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	>125 %
MORT_ALL_0104_CR_AIRB_LV_Rx0	Mortgages Non-defaulted ILTV >125 %	Credit risk and free deliveries	Advanced IRB approach	LV	Not applicable	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	>125 %
MORT_ALL_0104_CR_AIRB_MT_Rx0	Mortgages Non-defaulted ILTV >125 %	Credit risk and free deliveries	Advanced IRB approach	MT	Not applicable	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	>125 %
MORT_ALL_0104_CR_AIRB_NL_Rx0	Mortgages Non-defaulted ILTV >125 %	Credit risk and free deliveries	Advanced IRB approach	NL	Not applicable	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	>125 %
MORT_ALL_0104_CR_AIRB_NO_Rx0	Mortgages Non-defaulted ILTV >125 %	Credit risk and free deliveries	Advanced IRB approach	NO	Not applicable	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	>125 %
MORT_ALL_0104_CR_AIRB_PL_Rx0	Mortgages Non-defaulted ILTV >125 %	Credit risk and free deliveries	Advanced IRB approach	PL	Not applicable	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	>125 %
MORT_ALL_0104_CR_AIRB_PT_Rx0	Mortgages Non-defaulted ILTV >125 %	Credit risk and free deliveries	Advanced IRB approach	PT	Not applicable	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	>125 %
MORT_ALL_0104_CR_AIRB_RO_Rx0	Mortgages Non-defaulted ILTV >125 %	Credit risk and free deliveries	Advanced IRB approach	RO	Not applicable	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	>125 %
MORT_ALL_0104_CR_AIRB_RU_Rx0	Mortgages Non-defaulted ILTV >125 %	Credit risk and free deliveries	Advanced IRB approach	RU	Not applicable	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	>125 %
MORT_ALL_0104_CR_AIRB_SE_Rx0	Mortgages Non-defaulted ILTV >125 %	Credit risk and free deliveries	Advanced IRB approach	SE	Not applicable	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	>125 %
MORT_ALL_0104_CR_AIRB_SG_Rx0	Mortgages Non-defaulted ILTV >125 %	Credit risk and free deliveries	Advanced IRB approach	SG	Not applicable	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	>125 %
MORT_ALL_0104_CR_AIRB_SI_Rx0	Mortgages Non-defaulted ILTV >125 %	Credit risk and free deliveries	Advanced IRB approach	SI	Not applicable	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	>125 %
MORT_ALL_0104_CR_AIRB_SK_Rx0	Mortgages Non-defaulted ILTV >125 %	Credit risk and free deliveries	Advanced IRB approach	SK	Not applicable	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	>125 %
MORT_ALL_0104_CR_AIRB_TR_Rx0	Mortgages Non-defaulted ILTV >125 %	Credit risk and free deliveries	Advanced IRB approach	TR	Not applicable	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	>125 %

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
MORT_ALL_0104_CR_AIRB_US_Rx0	Mortgages Non-defaulted ILTV >125 %	Credit risk and free deliveries	Advanced IRB approach	US	Not applicable	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	>125 %
MORT_ALL_0104_CR_AIRB_x2_Rx0	Mortgages Non-defaulted ILTV >125 %	Credit risk and free deliveries	Advanced IRB approach	Other countries	Not applicable	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	>125 %
SMEC_ALL_0105_CR_AIRB_x0_Rx0	SMEC Defaulted	Credit risk and free deliveries	Advanced IRB approach	Not applicable	Not applicable	Corporates - SME	Not applicable	Defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0105_CR_AIRB_AT_Rx0	SMEC Defaulted	Credit risk and free deliveries	Advanced IRB approach	AT	Not applicable	Corporates - SME	Not applicable	Defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0105_CR_AIRB_AU_Rx0	SMEC Defaulted	Credit risk and free deliveries	Advanced IRB approach	AU	Not applicable	Corporates - SME	Not applicable	Defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0105_CR_AIRB_BE_Rx0	SMEC Defaulted	Credit risk and free deliveries	Advanced IRB approach	BE	Not applicable	Corporates - SME	Not applicable	Defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0105_CR_AIRB_BG_Rx0	SMEC Defaulted	Credit risk and free deliveries	Advanced IRB approach	BG	Not applicable	Corporates - SME	Not applicable	Defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0105_CR_AIRB_BR_Rx0	SMEC Defaulted	Credit risk and free deliveries	Advanced IRB approach	BR	Not applicable	Corporates - SME	Not applicable	Defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0105_CR_AIRB_CA_Rx0	SMEC Defaulted	Credit risk and free deliveries	Advanced IRB approach	CA	Not applicable	Corporates - SME	Not applicable	Defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0105_CR_AIRB_CH_Rx0	SMEC Defaulted	Credit risk and free deliveries	Advanced IRB approach	CH	Not applicable	Corporates - SME	Not applicable	Defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0105_CR_AIRB_CN_Rx0	SMEC Defaulted	Credit risk and free deliveries	Advanced IRB approach	CN	Not applicable	Corporates - SME	Not applicable	Defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0105_CR_AIRB_CY_Rx0	SMEC Defaulted	Credit risk and free deliveries	Advanced IRB approach	CY	Not applicable	Corporates - SME	Not applicable	Defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0105_CR_AIRB_CZ_Rx0	SMEC Defaulted	Credit risk and free deliveries	Advanced IRB approach	CZ	Not applicable	Corporates - SME	Not applicable	Defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0105_CR_AIRB_DE_Rx0	SMEC Defaulted	Credit risk and free deliveries	Advanced IRB approach	DE	Not applicable	Corporates - SME	Not applicable	Defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0105_CR_AIRB_DK_Rx0	SMEC Defaulted	Credit risk and free deliveries	Advanced IRB approach	DK	Not applicable	Corporates - SME	Not applicable	Defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0105_CR_AIRB_EE_Rx0	SMEC Defaulted	Credit risk and free deliveries	Advanced IRB approach	EE	Not applicable	Corporates - SME	Not applicable	Defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0105_CR_AIRB_ES_Rx0	SMEC Defaulted	Credit risk and free deliveries	Advanced IRB approach	ES	Not applicable	Corporates - SME	Not applicable	Defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0105_CR_AIRB_FI_Rx0	SMEC Defaulted	Credit risk and free deliveries	Advanced IRB approach	FI	Not applicable	Corporates - SME	Not applicable	Defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0105_CR_AIRB_FR_Rx0	SMEC Defaulted	Credit risk and free deliveries	Advanced IRB approach	FR	Not applicable	Corporates - SME	Not applicable	Defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0105_CR_AIRB_GB_Rx0	SMEC Defaulted	Credit risk and free deliveries	Advanced IRB approach	GB	Not applicable	Corporates - SME	Not applicable	Defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0105_CR_AIRB_GR_Rx0	SMEC Defaulted	Credit risk and free deliveries	Advanced IRB approach	GR	Not applicable	Corporates - SME	Not applicable	Defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0105_CR_AIRB_HK_Rx0	SMEC Defaulted	Credit risk and free deliveries	Advanced IRB approach	HK	Not applicable	Corporates - SME	Not applicable	Defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMEC_ALL_0105_CR_AIRB_HR_Rx0	SMEC Defaulted	Credit risk and free deliveries	Advanced IRB approach	HR	Not applicable	Corporates - SME	Not applicable	Defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0105_CR_AIRB_HU_Rx0	SMEC Defaulted	Credit risk and free deliveries	Advanced IRB approach	HU	Not applicable	Corporates - SME	Not applicable	Defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0105_CR_AIRB_IE_Rx0	SMEC Defaulted	Credit risk and free deliveries	Advanced IRB approach	IE	Not applicable	Corporates - SME	Not applicable	Defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0105_CR_AIRB_IL_Rx0	SMEC Defaulted	Credit risk and free deliveries	Advanced IRB approach	IL	Not applicable	Corporates - SME	Not applicable	Defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0105_CR_AIRB_IT_Rx0	SMEC Defaulted	Credit risk and free deliveries	Advanced IRB approach	IT	Not applicable	Corporates - SME	Not applicable	Defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0105_CR_AIRB_JP_Rx0	SMEC Defaulted	Credit risk and free deliveries	Advanced IRB approach	JP	Not applicable	Corporates - SME	Not applicable	Defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0105_CR_AIRB_KR_Rx0	SMEC Defaulted	Credit risk and free deliveries	Advanced IRB approach	KR	Not applicable	Corporates - SME	Not applicable	Defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0105_CR_AIRB_LT_Rx0	SMEC Defaulted	Credit risk and free deliveries	Advanced IRB approach	LT	Not applicable	Corporates - SME	Not applicable	Defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0105_CR_AIRB_LU_Rx0	SMEC Defaulted	Credit risk and free deliveries	Advanced IRB approach	LU	Not applicable	Corporates - SME	Not applicable	Defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0105_CR_AIRB_LV_Rx0	SMEC Defaulted	Credit risk and free deliveries	Advanced IRB approach	LV	Not applicable	Corporates - SME	Not applicable	Defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0105_CR_AIRB_MT_Rx0	SMEC Defaulted	Credit risk and free deliveries	Advanced IRB approach	MT	Not applicable	Corporates - SME	Not applicable	Defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0105_CR_AIRB_NL_Rx0	SMEC Defaulted	Credit risk and free deliveries	Advanced IRB approach	NL	Not applicable	Corporates - SME	Not applicable	Defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0105_CR_AIRB_NO_Rx0	SMEC Defaulted	Credit risk and free deliveries	Advanced IRB approach	NO	Not applicable	Corporates - SME	Not applicable	Defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0105_CR_AIRB_PL_Rx0	SMEC Defaulted	Credit risk and free deliveries	Advanced IRB approach	PL	Not applicable	Corporates - SME	Not applicable	Defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0105_CR_AIRB_PT_Rx0	SMEC Defaulted	Credit risk and free deliveries	Advanced IRB approach	PT	Not applicable	Corporates - SME	Not applicable	Defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0105_CR_AIRB_RO_Rx0	SMEC Defaulted	Credit risk and free deliveries	Advanced IRB approach	RO	Not applicable	Corporates - SME	Not applicable	Defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0105_CR_AIRB_RU_Rx0	SMEC Defaulted	Credit risk and free deliveries	Advanced IRB approach	RU	Not applicable	Corporates - SME	Not applicable	Defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0105_CR_AIRB_SE_Rx0	SMEC Defaulted	Credit risk and free deliveries	Advanced IRB approach	SE	Not applicable	Corporates - SME	Not applicable	Defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0105_CR_AIRB_SG_Rx0	SMEC Defaulted	Credit risk and free deliveries	Advanced IRB approach	SG	Not applicable	Corporates - SME	Not applicable	Defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0105_CR_AIRB_SI_Rx0	SMEC Defaulted	Credit risk and free deliveries	Advanced IRB approach	SI	Not applicable	Corporates - SME	Not applicable	Defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0105_CR_AIRB_SK_Rx0	SMEC Defaulted	Credit risk and free deliveries	Advanced IRB approach	SK	Not applicable	Corporates - SME	Not applicable	Defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0105_CR_AIRB_TR_Rx0	SMEC Defaulted	Credit risk and free deliveries	Advanced IRB approach	TR	Not applicable	Corporates - SME	Not applicable	Defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMEC_ALL_0105_CR_AIRB_US_Rx0	SMEC Defaulted	Credit risk and free deliveries	Advanced IRB approach	US	Not applicable	Corporates - SME	Not applicable	Defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0105_CR_AIRB_x2_Rx0	SMEC Defaulted	Credit risk and free deliveries	Advanced IRB approach	Other countries	Not applicable	Corporates - SME	Not applicable	Defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_x0_Rx0	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	Not applicable	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_AT_Rx0	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	AT	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_AU_Rx0	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	AU	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_BE_Rx0	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	BE	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_BG_Rx0	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	BG	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_BR_Rx0	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	BR	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_CA_Rx0	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	CA	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_CH_Rx0	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	CH	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_CN_Rx0	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	CN	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_CY_Rx0	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	CY	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_CZ_Rx0	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	CZ	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_DE_Rx0	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	DE	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_DK_Rx0	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	DK	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_EE_Rx0	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	EE	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_ES_Rx0	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	ES	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_FI_Rx0	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	FI	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_FR_Rx0	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	FR	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_GB_Rx0	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	GB	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_GR_Rx0	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	GR	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_HK_Rx0	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	HK	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMEC_ALL_0106_CR_AIRB_HR_Rx0	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	HR	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_HU_Rx0	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	HU	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_IE_Rx0	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	IE	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_IL_Rx0	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	IL	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_IT_Rx0	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	IT	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_JP_Rx0	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	JP	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_KR_Rx0	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	KR	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_LT_Rx0	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	LT	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_LU_Rx0	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	LU	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_LV_Rx0	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	LV	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_MT_Rx0	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	MT	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_NL_Rx0	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	NL	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_NO_Rx0	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	NO	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_PL_Rx0	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	PL	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_PT_Rx0	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	PT	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_RO_Rx0	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	RO	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_RU_Rx0	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	RU	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_SE_Rx0	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	SE	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_SG_Rx0	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	SG	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_SI_Rx0	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	SI	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_SK_Rx0	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	SK	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_TR_Rx0	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	TR	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMEC_ALL_0106_CR_AIRB_US_Rx0	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	US	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_x2_Rx0	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	Other countries	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0108_CR_AIRB_x0_Rx0	SMEC Non-defaulted Secured	Credit risk and free deliveries	Advanced IRB approach	Not applicable	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0108_CR_AIRB_AT_Rx0	SMEC Non-defaulted Secured	Credit risk and free deliveries	Advanced IRB approach	AT	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0108_CR_AIRB_AU_Rx0	SMEC Non-defaulted Secured	Credit risk and free deliveries	Advanced IRB approach	AU	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0108_CR_AIRB_BE_Rx0	SMEC Non-defaulted Secured	Credit risk and free deliveries	Advanced IRB approach	BE	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0108_CR_AIRB_BG_Rx0	SMEC Non-defaulted Secured	Credit risk and free deliveries	Advanced IRB approach	BG	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0108_CR_AIRB_BR_Rx0	SMEC Non-defaulted Secured	Credit risk and free deliveries	Advanced IRB approach	BR	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0108_CR_AIRB_CA_Rx0	SMEC Non-defaulted Secured	Credit risk and free deliveries	Advanced IRB approach	CA	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0108_CR_AIRB_CH_Rx0	SMEC Non-defaulted Secured	Credit risk and free deliveries	Advanced IRB approach	CH	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0108_CR_AIRB_CN_Rx0	SMEC Non-defaulted Secured	Credit risk and free deliveries	Advanced IRB approach	CN	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0108_CR_AIRB_CY_Rx0	SMEC Non-defaulted Secured	Credit risk and free deliveries	Advanced IRB approach	CY	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0108_CR_AIRB_CZ_Rx0	SMEC Non-defaulted Secured	Credit risk and free deliveries	Advanced IRB approach	CZ	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0108_CR_AIRB_DE_Rx0	SMEC Non-defaulted Secured	Credit risk and free deliveries	Advanced IRB approach	DE	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0108_CR_AIRB_DK_Rx0	SMEC Non-defaulted Secured	Credit risk and free deliveries	Advanced IRB approach	DK	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0108_CR_AIRB_EE_Rx0	SMEC Non-defaulted Secured	Credit risk and free deliveries	Advanced IRB approach	EE	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0108_CR_AIRB_ES_Rx0	SMEC Non-defaulted Secured	Credit risk and free deliveries	Advanced IRB approach	ES	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0108_CR_AIRB_FI_Rx0	SMEC Non-defaulted Secured	Credit risk and free deliveries	Advanced IRB approach	FI	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0108_CR_AIRB_FR_Rx0	SMEC Non-defaulted Secured	Credit risk and free deliveries	Advanced IRB approach	FR	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0108_CR_AIRB_GB_Rx0	SMEC Non-defaulted Secured	Credit risk and free deliveries	Advanced IRB approach	GB	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0108_CR_AIRB_GR_Rx0	SMEC Non-defaulted Secured	Credit risk and free deliveries	Advanced IRB approach	GR	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0108_CR_AIRB_HK_Rx0	SMEC Non-defaulted Secured	Credit risk and free deliveries	Advanced IRB approach	HK	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMEC_ALL_0108_CR_AIRB_HR_Rx0	SMEC Non-defaulted Secured	Credit risk and free deliveries	Advanced IRB approach	HR	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0108_CR_AIRB_HU_Rx0	SMEC Non-defaulted Secured	Credit risk and free deliveries	Advanced IRB approach	HU	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0108_CR_AIRB_IE_Rx0	SMEC Non-defaulted Secured	Credit risk and free deliveries	Advanced IRB approach	IE	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0108_CR_AIRB_IL_Rx0	SMEC Non-defaulted Secured	Credit risk and free deliveries	Advanced IRB approach	IL	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0108_CR_AIRB_IT_Rx0	SMEC Non-defaulted Secured	Credit risk and free deliveries	Advanced IRB approach	IT	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0108_CR_AIRB_JP_Rx0	SMEC Non-defaulted Secured	Credit risk and free deliveries	Advanced IRB approach	JP	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0108_CR_AIRB_KR_Rx0	SMEC Non-defaulted Secured	Credit risk and free deliveries	Advanced IRB approach	KR	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0108_CR_AIRB_LT_Rx0	SMEC Non-defaulted Secured	Credit risk and free deliveries	Advanced IRB approach	LT	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0108_CR_AIRB_LU_Rx0	SMEC Non-defaulted Secured	Credit risk and free deliveries	Advanced IRB approach	LU	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0108_CR_AIRB_LV_Rx0	SMEC Non-defaulted Secured	Credit risk and free deliveries	Advanced IRB approach	LV	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0108_CR_AIRB_MT_Rx0	SMEC Non-defaulted Secured	Credit risk and free deliveries	Advanced IRB approach	MT	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0108_CR_AIRB_NL_Rx0	SMEC Non-defaulted Secured	Credit risk and free deliveries	Advanced IRB approach	NL	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0108_CR_AIRB_NO_Rx0	SMEC Non-defaulted Secured	Credit risk and free deliveries	Advanced IRB approach	NO	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0108_CR_AIRB_PL_Rx0	SMEC Non-defaulted Secured	Credit risk and free deliveries	Advanced IRB approach	PL	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0108_CR_AIRB_PT_Rx0	SMEC Non-defaulted Secured	Credit risk and free deliveries	Advanced IRB approach	PT	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0108_CR_AIRB_RO_Rx0	SMEC Non-defaulted Secured	Credit risk and free deliveries	Advanced IRB approach	RO	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0108_CR_AIRB_RU_Rx0	SMEC Non-defaulted Secured	Credit risk and free deliveries	Advanced IRB approach	RU	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0108_CR_AIRB_SE_Rx0	SMEC Non-defaulted Secured	Credit risk and free deliveries	Advanced IRB approach	SE	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0108_CR_AIRB_SG_Rx0	SMEC Non-defaulted Secured	Credit risk and free deliveries	Advanced IRB approach	SG	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0108_CR_AIRB_SI_Rx0	SMEC Non-defaulted Secured	Credit risk and free deliveries	Advanced IRB approach	SI	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0108_CR_AIRB_SK_Rx0	SMEC Non-defaulted Secured	Credit risk and free deliveries	Advanced IRB approach	SK	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0108_CR_AIRB_TR_Rx0	SMEC Non-defaulted Secured	Credit risk and free deliveries	Advanced IRB approach	TR	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMEC_ALL_0108_CR_AIRB_US_Rx0	SMEC Non-defaulted Secured	Credit risk and free deliveries	Advanced IRB approach	US	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0108_CR_AIRB_x2_Rx0	SMEC Non-defaulted Secured	Credit risk and free deliveries	Advanced IRB approach	Other countries	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0107_CR_AIRB_x0_Rx0	SMEC Non-defaulted Unsecured	Credit risk and free deliveries	Advanced IRB approach	Not applicable	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Exposures without credit protection	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0107_CR_AIRB_AT_Rx0	SMEC Non-defaulted Unsecured	Credit risk and free deliveries	Advanced IRB approach	AT	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Exposures without credit protection	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0107_CR_AIRB_AU_Rx0	SMEC Non-defaulted Unsecured	Credit risk and free deliveries	Advanced IRB approach	AU	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Exposures without credit protection	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0107_CR_AIRB_BE_Rx0	SMEC Non-defaulted Unsecured	Credit risk and free deliveries	Advanced IRB approach	BE	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Exposures without credit protection	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0107_CR_AIRB_BG_Rx0	SMEC Non-defaulted Unsecured	Credit risk and free deliveries	Advanced IRB approach	BG	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Exposures without credit protection	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0107_CR_AIRB_BR_Rx0	SMEC Non-defaulted Unsecured	Credit risk and free deliveries	Advanced IRB approach	BR	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Exposures without credit protection	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0107_CR_AIRB_CA_Rx0	SMEC Non-defaulted Unsecured	Credit risk and free deliveries	Advanced IRB approach	CA	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Exposures without credit protection	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0107_CR_AIRB_CH_Rx0	SMEC Non-defaulted Unsecured	Credit risk and free deliveries	Advanced IRB approach	CH	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Exposures without credit protection	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0107_CR_AIRB_CN_Rx0	SMEC Non-defaulted Unsecured	Credit risk and free deliveries	Advanced IRB approach	CN	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Exposures without credit protection	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0107_CR_AIRB_CY_Rx0	SMEC Non-defaulted Unsecured	Credit risk and free deliveries	Advanced IRB approach	CY	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Exposures without credit protection	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0107_CR_AIRB_CZ_Rx0	SMEC Non-defaulted Unsecured	Credit risk and free deliveries	Advanced IRB approach	CZ	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Exposures without credit protection	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0107_CR_AIRB_DE_Rx0	SMEC Non-defaulted Unsecured	Credit risk and free deliveries	Advanced IRB approach	DE	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Exposures without credit protection	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0107_CR_AIRB_DK_Rx0	SMEC Non-defaulted Unsecured	Credit risk and free deliveries	Advanced IRB approach	DK	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Exposures without credit protection	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0107_CR_AIRB_EE_Rx0	SMEC Non-defaulted Unsecured	Credit risk and free deliveries	Advanced IRB approach	EE	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Exposures without credit protection	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0107_CR_AIRB_ES_Rx0	SMEC Non-defaulted Unsecured	Credit risk and free deliveries	Advanced IRB approach	ES	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Exposures without credit protection	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0107_CR_AIRB_FI_Rx0	SMEC Non-defaulted Unsecured	Credit risk and free deliveries	Advanced IRB approach	FI	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Exposures without credit protection	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0107_CR_AIRB_FR_Rx0	SMEC Non-defaulted Unsecured	Credit risk and free deliveries	Advanced IRB approach	FR	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Exposures without credit protection	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0107_CR_AIRB_GB_Rx0	SMEC Non-defaulted Unsecured	Credit risk and free deliveries	Advanced IRB approach	GB	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Exposures without credit protection	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0107_CR_AIRB_GR_Rx0	SMEC Non-defaulted Unsecured	Credit risk and free deliveries	Advanced IRB approach	GR	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Exposures without credit protection	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0107_CR_AIRB_HK_Rx0	SMEC Non-defaulted Unsecured	Credit risk and free deliveries	Advanced IRB approach	HK	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Exposures without credit protection	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMEC_ALL_0107_CR_AIRB_HR_Rx0	SMEC Non-defaulted Unsecured	Credit risk and free deliveries	Advanced IRB approach	HR	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Exposures without credit protection	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0107_CR_AIRB_HU_Rx0	SMEC Non-defaulted Unsecured	Credit risk and free deliveries	Advanced IRB approach	HU	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Exposures without credit protection	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0107_CR_AIRB_IE_Rx0	SMEC Non-defaulted Unsecured	Credit risk and free deliveries	Advanced IRB approach	IE	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Exposures without credit protection	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0107_CR_AIRB_IL_Rx0	SMEC Non-defaulted Unsecured	Credit risk and free deliveries	Advanced IRB approach	IL	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Exposures without credit protection	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0107_CR_AIRB_IT_Rx0	SMEC Non-defaulted Unsecured	Credit risk and free deliveries	Advanced IRB approach	IT	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Exposures without credit protection	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0107_CR_AIRB_JP_Rx0	SMEC Non-defaulted Unsecured	Credit risk and free deliveries	Advanced IRB approach	JP	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Exposures without credit protection	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0107_CR_AIRB_KR_Rx0	SMEC Non-defaulted Unsecured	Credit risk and free deliveries	Advanced IRB approach	KR	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Exposures without credit protection	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0107_CR_AIRB_LT_Rx0	SMEC Non-defaulted Unsecured	Credit risk and free deliveries	Advanced IRB approach	LT	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Exposures without credit protection	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0107_CR_AIRB_LU_Rx0	SMEC Non-defaulted Unsecured	Credit risk and free deliveries	Advanced IRB approach	LU	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Exposures without credit protection	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0107_CR_AIRB_LV_Rx0	SMEC Non-defaulted Unsecured	Credit risk and free deliveries	Advanced IRB approach	LV	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Exposures without credit protection	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0107_CR_AIRB_MT_Rx0	SMEC Non-defaulted Unsecured	Credit risk and free deliveries	Advanced IRB approach	MT	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Exposures without credit protection	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0107_CR_AIRB_NL_Rx0	SMEC Non-defaulted Unsecured	Credit risk and free deliveries	Advanced IRB approach	NL	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Exposures without credit protection	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0107_CR_AIRB_NO_Rx0	SMEC Non-defaulted Unsecured	Credit risk and free deliveries	Advanced IRB approach	NO	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Exposures without credit protection	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0107_CR_AIRB_PL_Rx0	SMEC Non-defaulted Unsecured	Credit risk and free deliveries	Advanced IRB approach	PL	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Exposures without credit protection	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0107_CR_AIRB_PT_Rx0	SMEC Non-defaulted Unsecured	Credit risk and free deliveries	Advanced IRB approach	PT	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Exposures without credit protection	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0107_CR_AIRB_RO_Rx0	SMEC Non-defaulted Unsecured	Credit risk and free deliveries	Advanced IRB approach	RO	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Exposures without credit protection	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0107_CR_AIRB_RU_Rx0	SMEC Non-defaulted Unsecured	Credit risk and free deliveries	Advanced IRB approach	RU	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Exposures without credit protection	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0107_CR_AIRB_SE_Rx0	SMEC Non-defaulted Unsecured	Credit risk and free deliveries	Advanced IRB approach	SE	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Exposures without credit protection	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0107_CR_AIRB_SG_Rx0	SMEC Non-defaulted Unsecured	Credit risk and free deliveries	Advanced IRB approach	SG	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Exposures without credit protection	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0107_CR_AIRB_SI_Rx0	SMEC Non-defaulted Unsecured	Credit risk and free deliveries	Advanced IRB approach	SI	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Exposures without credit protection	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0107_CR_AIRB_SK_Rx0	SMEC Non-defaulted Unsecured	Credit risk and free deliveries	Advanced IRB approach	SK	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Exposures without credit protection	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0107_CR_AIRB_TR_Rx0	SMEC Non-defaulted Unsecured	Credit risk and free deliveries	Advanced IRB approach	TR	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Exposures without credit protection	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMEC_ALL_0107_CR_AIRB_US_Rx0	SMEC Non-defaulted Unsecured	Credit risk and free deliveries	Advanced IRB approach	US	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Exposures without credit protection	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0107_CR_AIRB_x2_Rx0	SMEC Non-defaulted Unsecured	Credit risk and free deliveries	Advanced IRB approach	Other countries	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Exposures without credit protection	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0109_CR_AIRB_x0_Rx0	SMEC Non-defaulted Secured	Credit risk and free deliveries	Advanced IRB approach	Not applicable	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Real estate collateral	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0109_CR_AIRB_AT_Rx0	SMEC Non-defaulted Secured	Credit risk and free deliveries	Advanced IRB approach	AT	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Real estate collateral	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0109_CR_AIRB_AU_Rx0	SMEC Non-defaulted Secured	Credit risk and free deliveries	Advanced IRB approach	AU	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Real estate collateral	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0109_CR_AIRB_BE_Rx0	SMEC Non-defaulted Secured	Credit risk and free deliveries	Advanced IRB approach	BE	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Real estate collateral	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0109_CR_AIRB_BG_Rx0	SMEC Non-defaulted Secured	Credit risk and free deliveries	Advanced IRB approach	BG	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Real estate collateral	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0109_CR_AIRB_BR_Rx0	SMEC Non-defaulted Secured	Credit risk and free deliveries	Advanced IRB approach	BR	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Real estate collateral	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0109_CR_AIRB_CA_Rx0	SMEC Non-defaulted Secured	Credit risk and free deliveries	Advanced IRB approach	CA	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Real estate collateral	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0109_CR_AIRB_CH_Rx0	SMEC Non-defaulted Secured	Credit risk and free deliveries	Advanced IRB approach	CH	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Real estate collateral	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0109_CR_AIRB_CN_Rx0	SMEC Non-defaulted Secured	Credit risk and free deliveries	Advanced IRB approach	CN	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Real estate collateral	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0109_CR_AIRB_CY_Rx0	SMEC Non-defaulted Secured	Credit risk and free deliveries	Advanced IRB approach	CY	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Real estate collateral	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0109_CR_AIRB_CZ_Rx0	SMEC Non-defaulted Secured	Credit risk and free deliveries	Advanced IRB approach	CZ	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Real estate collateral	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0109_CR_AIRB_DE_Rx0	SMEC Non-defaulted Secured	Credit risk and free deliveries	Advanced IRB approach	DE	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Real estate collateral	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0109_CR_AIRB_DK_Rx0	SMEC Non-defaulted Secured	Credit risk and free deliveries	Advanced IRB approach	DK	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Real estate collateral	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0109_CR_AIRB_EE_Rx0	SMEC Non-defaulted Secured	Credit risk and free deliveries	Advanced IRB approach	EE	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Real estate collateral	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0109_CR_AIRB_ES_Rx0	SMEC Non-defaulted Secured	Credit risk and free deliveries	Advanced IRB approach	ES	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Real estate collateral	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0109_CR_AIRB_FI_Rx0	SMEC Non-defaulted Secured	Credit risk and free deliveries	Advanced IRB approach	FI	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Real estate collateral	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0109_CR_AIRB_FR_Rx0	SMEC Non-defaulted Secured	Credit risk and free deliveries	Advanced IRB approach	FR	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Real estate collateral	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0109_CR_AIRB_GB_Rx0	SMEC Non-defaulted Secured	Credit risk and free deliveries	Advanced IRB approach	GB	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Real estate collateral	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0109_CR_AIRB_GR_Rx0	SMEC Non-defaulted Secured	Credit risk and free deliveries	Advanced IRB approach	GR	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Real estate collateral	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0109_CR_AIRB_HK_Rx0	SMEC Non-defaulted Secured	Credit risk and free deliveries	Advanced IRB approach	HK	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Real estate collateral	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMEC_ALL_0109_CR_AIRB_HR_Rx0	SMEC Non-defaulted Secured	Credit risk and free deliveries	Advanced IRB approach	HR	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Real estate collateral	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0109_CR_AIRB_HU_Rx0	SMEC Non-defaulted Secured	Credit risk and free deliveries	Advanced IRB approach	HU	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Real estate collateral	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0109_CR_AIRB_IE_Rx0	SMEC Non-defaulted Secured	Credit risk and free deliveries	Advanced IRB approach	IE	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Real estate collateral	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0109_CR_AIRB_IL_Rx0	SMEC Non-defaulted Secured	Credit risk and free deliveries	Advanced IRB approach	IL	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Real estate collateral	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0109_CR_AIRB_IT_Rx0	SMEC Non-defaulted Secured	Credit risk and free deliveries	Advanced IRB approach	IT	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Real estate collateral	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0109_CR_AIRB_JP_Rx0	SMEC Non-defaulted Secured	Credit risk and free deliveries	Advanced IRB approach	JP	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Real estate collateral	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0109_CR_AIRB_KR_Rx0	SMEC Non-defaulted Secured	Credit risk and free deliveries	Advanced IRB approach	KR	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Real estate collateral	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0109_CR_AIRB_LT_Rx0	SMEC Non-defaulted Secured	Credit risk and free deliveries	Advanced IRB approach	LT	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Real estate collateral	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0109_CR_AIRB_LU_Rx0	SMEC Non-defaulted Secured	Credit risk and free deliveries	Advanced IRB approach	LU	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Real estate collateral	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0109_CR_AIRB_LV_Rx0	SMEC Non-defaulted Secured	Credit risk and free deliveries	Advanced IRB approach	LV	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Real estate collateral	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0109_CR_AIRB_MT_Rx0	SMEC Non-defaulted Secured	Credit risk and free deliveries	Advanced IRB approach	MT	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Real estate collateral	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0109_CR_AIRB_NL_Rx0	SMEC Non-defaulted Secured	Credit risk and free deliveries	Advanced IRB approach	NL	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Real estate collateral	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0109_CR_AIRB_NO_Rx0	SMEC Non-defaulted Secured	Credit risk and free deliveries	Advanced IRB approach	NO	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Real estate collateral	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0109_CR_AIRB_PL_Rx0	SMEC Non-defaulted Secured	Credit risk and free deliveries	Advanced IRB approach	PL	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Real estate collateral	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0109_CR_AIRB_PT_Rx0	SMEC Non-defaulted Secured	Credit risk and free deliveries	Advanced IRB approach	PT	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Real estate collateral	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0109_CR_AIRB_RO_Rx0	SMEC Non-defaulted Secured	Credit risk and free deliveries	Advanced IRB approach	RO	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Real estate collateral	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0109_CR_AIRB_RU_Rx0	SMEC Non-defaulted Secured	Credit risk and free deliveries	Advanced IRB approach	RU	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Real estate collateral	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0109_CR_AIRB_SE_Rx0	SMEC Non-defaulted Secured	Credit risk and free deliveries	Advanced IRB approach	SE	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Real estate collateral	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0109_CR_AIRB_SG_Rx0	SMEC Non-defaulted Secured	Credit risk and free deliveries	Advanced IRB approach	SG	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Real estate collateral	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0109_CR_AIRB_SI_Rx0	SMEC Non-defaulted Secured	Credit risk and free deliveries	Advanced IRB approach	SI	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Real estate collateral	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0109_CR_AIRB_SK_Rx0	SMEC Non-defaulted Secured	Credit risk and free deliveries	Advanced IRB approach	SK	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Real estate collateral	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0109_CR_AIRB_TR_Rx0	SMEC Non-defaulted Secured	Credit risk and free deliveries	Advanced IRB approach	TR	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Real estate collateral	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMEC_ALL_0109_CR_AIRB_US_Rx0	SMEC Non-defaulted Secured	Credit risk and free deliveries	Advanced IRB approach	US	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Real estate collateral	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0109_CR_AIRB_x2_Rx0	SMEC Non-defaulted Secured	Credit risk and free deliveries	Advanced IRB approach	Other countries	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Real estate collateral	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0110_CR_AIRB_x0_Rx0	SMEC Non-defaulted Secured	Credit risk and free deliveries	Advanced IRB approach	Not applicable	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Eligible collateral other than real estate	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0110_CR_AIRB_AT_Rx0	SMEC Non-defaulted Secured	Credit risk and free deliveries	Advanced IRB approach	AT	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Eligible collateral other than real estate	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0110_CR_AIRB_AU_Rx0	SMEC Non-defaulted Secured	Credit risk and free deliveries	Advanced IRB approach	AU	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Eligible collateral other than real estate	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0110_CR_AIRB_BE_Rx0	SMEC Non-defaulted Secured	Credit risk and free deliveries	Advanced IRB approach	BE	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Eligible collateral other than real estate	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0110_CR_AIRB_BG_Rx0	SMEC Non-defaulted Secured	Credit risk and free deliveries	Advanced IRB approach	BG	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Eligible collateral other than real estate	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0110_CR_AIRB_BR_Rx0	SMEC Non-defaulted Secured	Credit risk and free deliveries	Advanced IRB approach	BR	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Eligible collateral other than real estate	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0110_CR_AIRB_CA_Rx0	SMEC Non-defaulted Secured	Credit risk and free deliveries	Advanced IRB approach	CA	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Eligible collateral other than real estate	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0110_CR_AIRB_CH_Rx0	SMEC Non-defaulted Secured	Credit risk and free deliveries	Advanced IRB approach	CH	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Eligible collateral other than real estate	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0110_CR_AIRB_CN_Rx0	SMEC Non-defaulted Secured	Credit risk and free deliveries	Advanced IRB approach	CN	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Eligible collateral other than real estate	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0110_CR_AIRB_CY_Rx0	SMEC Non-defaulted Secured	Credit risk and free deliveries	Advanced IRB approach	CY	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Eligible collateral other than real estate	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0110_CR_AIRB_CZ_Rx0	SMEC Non-defaulted Secured	Credit risk and free deliveries	Advanced IRB approach	CZ	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Eligible collateral other than real estate	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0110_CR_AIRB_DE_Rx0	SMEC Non-defaulted Secured	Credit risk and free deliveries	Advanced IRB approach	DE	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Eligible collateral other than real estate	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0110_CR_AIRB_DK_Rx0	SMEC Non-defaulted Secured	Credit risk and free deliveries	Advanced IRB approach	DK	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Eligible collateral other than real estate	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0110_CR_AIRB_EE_Rx0	SMEC Non-defaulted Secured	Credit risk and free deliveries	Advanced IRB approach	EE	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Eligible collateral other than real estate	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0110_CR_AIRB_ES_Rx0	SMEC Non-defaulted Secured	Credit risk and free deliveries	Advanced IRB approach	ES	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Eligible collateral other than real estate	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0110_CR_AIRB_FI_Rx0	SMEC Non-defaulted Secured	Credit risk and free deliveries	Advanced IRB approach	FI	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Eligible collateral other than real estate	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0110_CR_AIRB_FR_Rx0	SMEC Non-defaulted Secured	Credit risk and free deliveries	Advanced IRB approach	FR	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Eligible collateral other than real estate	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0110_CR_AIRB_GB_Rx0	SMEC Non-defaulted Secured	Credit risk and free deliveries	Advanced IRB approach	GB	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Eligible collateral other than real estate	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0110_CR_AIRB_GR_Rx0	SMEC Non-defaulted Secured	Credit risk and free deliveries	Advanced IRB approach	GR	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Eligible collateral other than real estate	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0110_CR_AIRB_HK_Rx0	SMEC Non-defaulted Secured	Credit risk and free deliveries	Advanced IRB approach	HK	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Eligible collateral other than real estate	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMEC_ALL_0110_CR_AIRB_HR_Rx0	SMEC Non-defaulted Secured	Credit risk and free deliveries	Advanced IRB approach	HR	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Eligible collateral other than real estate	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0110_CR_AIRB_HU_Rx0	SMEC Non-defaulted Secured	Credit risk and free deliveries	Advanced IRB approach	HU	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Eligible collateral other than real estate	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0110_CR_AIRB_IE_Rx0	SMEC Non-defaulted Secured	Credit risk and free deliveries	Advanced IRB approach	IE	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Eligible collateral other than real estate	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0110_CR_AIRB_IL_Rx0	SMEC Non-defaulted Secured	Credit risk and free deliveries	Advanced IRB approach	IL	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Eligible collateral other than real estate	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0110_CR_AIRB_IT_Rx0	SMEC Non-defaulted Secured	Credit risk and free deliveries	Advanced IRB approach	IT	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Eligible collateral other than real estate	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0110_CR_AIRB_JP_Rx0	SMEC Non-defaulted Secured	Credit risk and free deliveries	Advanced IRB approach	JP	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Eligible collateral other than real estate	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0110_CR_AIRB_KR_Rx0	SMEC Non-defaulted Secured	Credit risk and free deliveries	Advanced IRB approach	KR	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Eligible collateral other than real estate	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0110_CR_AIRB_LT_Rx0	SMEC Non-defaulted Secured	Credit risk and free deliveries	Advanced IRB approach	LT	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Eligible collateral other than real estate	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0110_CR_AIRB_LU_Rx0	SMEC Non-defaulted Secured	Credit risk and free deliveries	Advanced IRB approach	LU	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Eligible collateral other than real estate	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0110_CR_AIRB_LV_Rx0	SMEC Non-defaulted Secured	Credit risk and free deliveries	Advanced IRB approach	LV	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Eligible collateral other than real estate	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0110_CR_AIRB_MT_Rx0	SMEC Non-defaulted Secured	Credit risk and free deliveries	Advanced IRB approach	MT	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Eligible collateral other than real estate	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0110_CR_AIRB_NL_Rx0	SMEC Non-defaulted Secured	Credit risk and free deliveries	Advanced IRB approach	NL	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Eligible collateral other than real estate	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0110_CR_AIRB_NO_Rx0	SMEC Non-defaulted Secured	Credit risk and free deliveries	Advanced IRB approach	NO	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Eligible collateral other than real estate	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0110_CR_AIRB_PL_Rx0	SMEC Non-defaulted Secured	Credit risk and free deliveries	Advanced IRB approach	PL	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Eligible collateral other than real estate	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0110_CR_AIRB_PT_Rx0	SMEC Non-defaulted Secured	Credit risk and free deliveries	Advanced IRB approach	PT	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Eligible collateral other than real estate	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0110_CR_AIRB_RO_Rx0	SMEC Non-defaulted Secured	Credit risk and free deliveries	Advanced IRB approach	RO	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Eligible collateral other than real estate	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0110_CR_AIRB_RU_Rx0	SMEC Non-defaulted Secured	Credit risk and free deliveries	Advanced IRB approach	RU	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Eligible collateral other than real estate	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0110_CR_AIRB_SE_Rx0	SMEC Non-defaulted Secured	Credit risk and free deliveries	Advanced IRB approach	SE	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Eligible collateral other than real estate	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0110_CR_AIRB_SG_Rx0	SMEC Non-defaulted Secured	Credit risk and free deliveries	Advanced IRB approach	SG	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Eligible collateral other than real estate	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0110_CR_AIRB_SI_Rx0	SMEC Non-defaulted Secured	Credit risk and free deliveries	Advanced IRB approach	SI	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Eligible collateral other than real estate	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0110_CR_AIRB_SK_Rx0	SMEC Non-defaulted Secured	Credit risk and free deliveries	Advanced IRB approach	SK	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Eligible collateral other than real estate	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0110_CR_AIRB_TR_Rx0	SMEC Non-defaulted Secured	Credit risk and free deliveries	Advanced IRB approach	TR	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Eligible collateral other than real estate	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMEC_ALL_0110_CR_AIRB_US_Rx0	SMEC Non-defaulted Secured	Credit risk and free deliveries	Advanced IRB approach	US	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Eligible collateral other than real estate	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0110_CR_AIRB_x2_Rx0	SMEC Non-defaulted Secured	Credit risk and free deliveries	Advanced IRB approach	Other countries	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Eligible collateral other than real estate	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0111_CR_AIRB_x0_Rx0	SMEC Non-defaulted Unsecured Construction	Credit risk and free deliveries	Advanced IRB approach	Not applicable	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Exposures without credit protection	Not applicable	F Construction	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0111_CR_AIRB_AT_Rx0	SMEC Non-defaulted Unsecured Construction	Credit risk and free deliveries	Advanced IRB approach	AT	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Exposures without credit protection	Not applicable	F Construction	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0111_CR_AIRB_AU_Rx0	SMEC Non-defaulted Unsecured Construction	Credit risk and free deliveries	Advanced IRB approach	AU	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Exposures without credit protection	Not applicable	F Construction	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0111_CR_AIRB_BE_Rx0	SMEC Non-defaulted Unsecured Construction	Credit risk and free deliveries	Advanced IRB approach	BE	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Exposures without credit protection	Not applicable	F Construction	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0111_CR_AIRB_BG_Rx0	SMEC Non-defaulted Unsecured Construction	Credit risk and free deliveries	Advanced IRB approach	BG	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Exposures without credit protection	Not applicable	F Construction	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0111_CR_AIRB_BR_Rx0	SMEC Non-defaulted Unsecured Construction	Credit risk and free deliveries	Advanced IRB approach	BR	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Exposures without credit protection	Not applicable	F Construction	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0111_CR_AIRB_CA_Rx0	SMEC Non-defaulted Unsecured Construction	Credit risk and free deliveries	Advanced IRB approach	CA	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Exposures without credit protection	Not applicable	F Construction	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0111_CR_AIRB_CH_Rx0	SMEC Non-defaulted Unsecured Construction	Credit risk and free deliveries	Advanced IRB approach	CH	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Exposures without credit protection	Not applicable	F Construction	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0111_CR_AIRB_CN_Rx0	SMEC Non-defaulted Unsecured Construction	Credit risk and free deliveries	Advanced IRB approach	CN	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Exposures without credit protection	Not applicable	F Construction	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0111_CR_AIRB_CY_Rx0	SMEC Non-defaulted Unsecured Construction	Credit risk and free deliveries	Advanced IRB approach	CY	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Exposures without credit protection	Not applicable	F Construction	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0111_CR_AIRB_CZ_Rx0	SMEC Non-defaulted Unsecured Construction	Credit risk and free deliveries	Advanced IRB approach	CZ	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Exposures without credit protection	Not applicable	F Construction	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0111_CR_AIRB_DE_Rx0	SMEC Non-defaulted Unsecured Construction	Credit risk and free deliveries	Advanced IRB approach	DE	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Exposures without credit protection	Not applicable	F Construction	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0111_CR_AIRB_DK_Rx0	SMEC Non-defaulted Unsecured Construction	Credit risk and free deliveries	Advanced IRB approach	DK	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Exposures without credit protection	Not applicable	F Construction	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0111_CR_AIRB_EE_Rx0	SMEC Non-defaulted Unsecured Construction	Credit risk and free deliveries	Advanced IRB approach	EE	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Exposures without credit protection	Not applicable	F Construction	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0111_CR_AIRB_ES_Rx0	SMEC Non-defaulted Unsecured Construction	Credit risk and free deliveries	Advanced IRB approach	ES	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Exposures without credit protection	Not applicable	F Construction	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0111_CR_AIRB_FI_Rx0	SMEC Non-defaulted Unsecured Construction	Credit risk and free deliveries	Advanced IRB approach	FI	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Exposures without credit protection	Not applicable	F Construction	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0111_CR_AIRB_FR_Rx0	SMEC Non-defaulted Unsecured Construction	Credit risk and free deliveries	Advanced IRB approach	FR	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Exposures without credit protection	Not applicable	F Construction	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0111_CR_AIRB_GB_Rx0	SMEC Non-defaulted Unsecured Construction	Credit risk and free deliveries	Advanced IRB approach	GB	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Exposures without credit protection	Not applicable	F Construction	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0111_CR_AIRB_GR_Rx0	SMEC Non-defaulted Unsecured Construction	Credit risk and free deliveries	Advanced IRB approach	GR	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Exposures without credit protection	Not applicable	F Construction	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0111_CR_AIRB_HK_Rx0	SMEC Non-defaulted Unsecured Construction	Credit risk and free deliveries	Advanced IRB approach	HK	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Exposures without credit protection	Not applicable	F Construction	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMEC_ALL_0111_CR_AIRB_HR_Rx0	SMEC Non-defaulted Unsecured Construction	Credit risk and free deliveries	Advanced IRB approach	HR	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Exposures without credit protection	Not applicable	F Construction	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0111_CR_AIRB_HU_Rx0	SMEC Non-defaulted Unsecured Construction	Credit risk and free deliveries	Advanced IRB approach	HU	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Exposures without credit protection	Not applicable	F Construction	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0111_CR_AIRB_IE_Rx0	SMEC Non-defaulted Unsecured Construction	Credit risk and free deliveries	Advanced IRB approach	IE	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Exposures without credit protection	Not applicable	F Construction	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0111_CR_AIRB_IL_Rx0	SMEC Non-defaulted Unsecured Construction	Credit risk and free deliveries	Advanced IRB approach	IL	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Exposures without credit protection	Not applicable	F Construction	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0111_CR_AIRB_IT_Rx0	SMEC Non-defaulted Unsecured Construction	Credit risk and free deliveries	Advanced IRB approach	IT	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Exposures without credit protection	Not applicable	F Construction	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0111_CR_AIRB_JP_Rx0	SMEC Non-defaulted Unsecured Construction	Credit risk and free deliveries	Advanced IRB approach	JP	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Exposures without credit protection	Not applicable	F Construction	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0111_CR_AIRB_KR_Rx0	SMEC Non-defaulted Unsecured Construction	Credit risk and free deliveries	Advanced IRB approach	KR	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Exposures without credit protection	Not applicable	F Construction	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0111_CR_AIRB_LT_Rx0	SMEC Non-defaulted Unsecured Construction	Credit risk and free deliveries	Advanced IRB approach	LT	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Exposures without credit protection	Not applicable	F Construction	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0111_CR_AIRB_LU_Rx0	SMEC Non-defaulted Unsecured Construction	Credit risk and free deliveries	Advanced IRB approach	LU	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Exposures without credit protection	Not applicable	F Construction	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0111_CR_AIRB_LV_Rx0	SMEC Non-defaulted Unsecured Construction	Credit risk and free deliveries	Advanced IRB approach	LV	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Exposures without credit protection	Not applicable	F Construction	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0111_CR_AIRB_MT_Rx0	SMEC Non-defaulted Unsecured Construction	Credit risk and free deliveries	Advanced IRB approach	MT	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Exposures without credit protection	Not applicable	F Construction	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0111_CR_AIRB_NL_Rx0	SMEC Non-defaulted Unsecured Construction	Credit risk and free deliveries	Advanced IRB approach	NL	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Exposures without credit protection	Not applicable	F Construction	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0111_CR_AIRB_NO_Rx0	SMEC Non-defaulted Unsecured Construction	Credit risk and free deliveries	Advanced IRB approach	NO	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Exposures without credit protection	Not applicable	F Construction	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0111_CR_AIRB_PL_Rx0	SMEC Non-defaulted Unsecured Construction	Credit risk and free deliveries	Advanced IRB approach	PL	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Exposures without credit protection	Not applicable	F Construction	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0111_CR_AIRB_PT_Rx0	SMEC Non-defaulted Unsecured Construction	Credit risk and free deliveries	Advanced IRB approach	PT	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Exposures without credit protection	Not applicable	F Construction	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0111_CR_AIRB_RO_Rx0	SMEC Non-defaulted Unsecured Construction	Credit risk and free deliveries	Advanced IRB approach	RO	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Exposures without credit protection	Not applicable	F Construction	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0111_CR_AIRB_RU_Rx0	SMEC Non-defaulted Unsecured Construction	Credit risk and free deliveries	Advanced IRB approach	RU	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Exposures without credit protection	Not applicable	F Construction	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0111_CR_AIRB_SE_Rx0	SMEC Non-defaulted Unsecured Construction	Credit risk and free deliveries	Advanced IRB approach	SE	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Exposures without credit protection	Not applicable	F Construction	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0111_CR_AIRB_SG_Rx0	SMEC Non-defaulted Unsecured Construction	Credit risk and free deliveries	Advanced IRB approach	SG	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Exposures without credit protection	Not applicable	F Construction	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0111_CR_AIRB_SI_Rx0	SMEC Non-defaulted Unsecured Construction	Credit risk and free deliveries	Advanced IRB approach	SI	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Exposures without credit protection	Not applicable	F Construction	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0111_CR_AIRB_SK_Rx0	SMEC Non-defaulted Unsecured Construction	Credit risk and free deliveries	Advanced IRB approach	SK	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Exposures without credit protection	Not applicable	F Construction	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0111_CR_AIRB_TR_Rx0	SMEC Non-defaulted Unsecured Construction	Credit risk and free deliveries	Advanced IRB approach	TR	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Exposures without credit protection	Not applicable	F Construction	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMEC_ALL_0111_CR_AIRB_US_Rx0	SMEC Non-defaulted Unsecured Construction	Credit risk and free deliveries	Advanced IRB approach	US	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Exposures without credit protection	Not applicable	F Construction	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0111_CR_AIRB_x2_Rx0	SMEC Non-defaulted Unsecured Construction	Credit risk and free deliveries	Advanced IRB approach	Other countries	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Exposures without credit protection	Not applicable	F Construction	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0112_CR_AIRB_x0_Rx0	SMEC Non-defaulted Secured Construction	Credit risk and free deliveries	Advanced IRB approach	Not applicable	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Not applicable	F Construction	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0112_CR_AIRB_AT_Rx0	SMEC Non-defaulted Secured Construction	Credit risk and free deliveries	Advanced IRB approach	AT	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Not applicable	F Construction	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0112_CR_AIRB_AU_Rx0	SMEC Non-defaulted Secured Construction	Credit risk and free deliveries	Advanced IRB approach	AU	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Not applicable	F Construction	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0112_CR_AIRB_BE_Rx0	SMEC Non-defaulted Secured Construction	Credit risk and free deliveries	Advanced IRB approach	BE	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Not applicable	F Construction	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0112_CR_AIRB_BG_Rx0	SMEC Non-defaulted Secured Construction	Credit risk and free deliveries	Advanced IRB approach	BG	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Not applicable	F Construction	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0112_CR_AIRB_BR_Rx0	SMEC Non-defaulted Secured Construction	Credit risk and free deliveries	Advanced IRB approach	BR	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Not applicable	F Construction	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0112_CR_AIRB_CA_Rx0	SMEC Non-defaulted Secured Construction	Credit risk and free deliveries	Advanced IRB approach	CA	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Not applicable	F Construction	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0112_CR_AIRB_CH_Rx0	SMEC Non-defaulted Secured Construction	Credit risk and free deliveries	Advanced IRB approach	CH	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Not applicable	F Construction	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0112_CR_AIRB_CN_Rx0	SMEC Non-defaulted Secured Construction	Credit risk and free deliveries	Advanced IRB approach	CN	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Not applicable	F Construction	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0112_CR_AIRB_CY_Rx0	SMEC Non-defaulted Secured Construction	Credit risk and free deliveries	Advanced IRB approach	CY	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Not applicable	F Construction	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0112_CR_AIRB_CZ_Rx0	SMEC Non-defaulted Secured Construction	Credit risk and free deliveries	Advanced IRB approach	CZ	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Not applicable	F Construction	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0112_CR_AIRB_DE_Rx0	SMEC Non-defaulted Secured Construction	Credit risk and free deliveries	Advanced IRB approach	DE	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Not applicable	F Construction	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0112_CR_AIRB_DK_Rx0	SMEC Non-defaulted Secured Construction	Credit risk and free deliveries	Advanced IRB approach	DK	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Not applicable	F Construction	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0112_CR_AIRB_EE_Rx0	SMEC Non-defaulted Secured Construction	Credit risk and free deliveries	Advanced IRB approach	EE	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Not applicable	F Construction	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0112_CR_AIRB_ES_Rx0	SMEC Non-defaulted Secured Construction	Credit risk and free deliveries	Advanced IRB approach	ES	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Not applicable	F Construction	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0112_CR_AIRB_FI_Rx0	SMEC Non-defaulted Secured Construction	Credit risk and free deliveries	Advanced IRB approach	FI	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Not applicable	F Construction	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0112_CR_AIRB_FR_Rx0	SMEC Non-defaulted Secured Construction	Credit risk and free deliveries	Advanced IRB approach	FR	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Not applicable	F Construction	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0112_CR_AIRB_GB_Rx0	SMEC Non-defaulted Secured Construction	Credit risk and free deliveries	Advanced IRB approach	GB	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Not applicable	F Construction	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0112_CR_AIRB_GR_Rx0	SMEC Non-defaulted Secured Construction	Credit risk and free deliveries	Advanced IRB approach	GR	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Not applicable	F Construction	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0112_CR_AIRB_HK_Rx0	SMEC Non-defaulted Secured Construction	Credit risk and free deliveries	Advanced IRB approach	HK	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Not applicable	F Construction	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMEC_ALL_0112_CR_AIRB_HR_Rx0	SMEC Non-defaulted Secured Construction	Credit risk and free deliveries	Advanced IRB approach	HR	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Not applicable	F Construction	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0112_CR_AIRB_HU_Rx0	SMEC Non-defaulted Secured Construction	Credit risk and free deliveries	Advanced IRB approach	HU	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Not applicable	F Construction	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0112_CR_AIRB_IE_Rx0	SMEC Non-defaulted Secured Construction	Credit risk and free deliveries	Advanced IRB approach	IE	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Not applicable	F Construction	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0112_CR_AIRB_IL_Rx0	SMEC Non-defaulted Secured Construction	Credit risk and free deliveries	Advanced IRB approach	IL	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Not applicable	F Construction	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0112_CR_AIRB_IT_Rx0	SMEC Non-defaulted Secured Construction	Credit risk and free deliveries	Advanced IRB approach	IT	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Not applicable	F Construction	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0112_CR_AIRB_JP_Rx0	SMEC Non-defaulted Secured Construction	Credit risk and free deliveries	Advanced IRB approach	JP	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Not applicable	F Construction	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0112_CR_AIRB_KR_Rx0	SMEC Non-defaulted Secured Construction	Credit risk and free deliveries	Advanced IRB approach	KR	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Not applicable	F Construction	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0112_CR_AIRB_LT_Rx0	SMEC Non-defaulted Secured Construction	Credit risk and free deliveries	Advanced IRB approach	LT	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Not applicable	F Construction	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0112_CR_AIRB_LU_Rx0	SMEC Non-defaulted Secured Construction	Credit risk and free deliveries	Advanced IRB approach	LU	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Not applicable	F Construction	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0112_CR_AIRB_LV_Rx0	SMEC Non-defaulted Secured Construction	Credit risk and free deliveries	Advanced IRB approach	LV	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Not applicable	F Construction	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0112_CR_AIRB_MT_Rx0	SMEC Non-defaulted Secured Construction	Credit risk and free deliveries	Advanced IRB approach	MT	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Not applicable	F Construction	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0112_CR_AIRB_NL_Rx0	SMEC Non-defaulted Secured Construction	Credit risk and free deliveries	Advanced IRB approach	NL	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Not applicable	F Construction	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0112_CR_AIRB_NO_Rx0	SMEC Non-defaulted Secured Construction	Credit risk and free deliveries	Advanced IRB approach	NO	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Not applicable	F Construction	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0112_CR_AIRB_PL_Rx0	SMEC Non-defaulted Secured Construction	Credit risk and free deliveries	Advanced IRB approach	PL	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Not applicable	F Construction	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0112_CR_AIRB_PT_Rx0	SMEC Non-defaulted Secured Construction	Credit risk and free deliveries	Advanced IRB approach	PT	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Not applicable	F Construction	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0112_CR_AIRB_RO_Rx0	SMEC Non-defaulted Secured Construction	Credit risk and free deliveries	Advanced IRB approach	RO	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Not applicable	F Construction	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0112_CR_AIRB_RU_Rx0	SMEC Non-defaulted Secured Construction	Credit risk and free deliveries	Advanced IRB approach	RU	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Not applicable	F Construction	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0112_CR_AIRB_SE_Rx0	SMEC Non-defaulted Secured Construction	Credit risk and free deliveries	Advanced IRB approach	SE	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Not applicable	F Construction	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0112_CR_AIRB_SG_Rx0	SMEC Non-defaulted Secured Construction	Credit risk and free deliveries	Advanced IRB approach	SG	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Not applicable	F Construction	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0112_CR_AIRB_SI_Rx0	SMEC Non-defaulted Secured Construction	Credit risk and free deliveries	Advanced IRB approach	SI	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Not applicable	F Construction	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0112_CR_AIRB_SK_Rx0	SMEC Non-defaulted Secured Construction	Credit risk and free deliveries	Advanced IRB approach	SK	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Not applicable	F Construction	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0112_CR_AIRB_TR_Rx0	SMEC Non-defaulted Secured Construction	Credit risk and free deliveries	Advanced IRB approach	TR	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Not applicable	F Construction	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMEC_ALL_0112_CR_AIRB_US_Rx0	SMEC Non-defaulted Secured Construction	Credit risk and free deliveries	Advanced IRB approach	US	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Not applicable	F Construction	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0112_CR_AIRB_x2_Rx0	SMEC Non-defaulted Secured Construction	Credit risk and free deliveries	Advanced IRB approach	Other countries	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Not applicable	F Construction	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0105_CR_AIRB_x0_Rx0	SMER Defaulted	Credit risk and free deliveries	Advanced IRB approach	Not applicable	Not applicable	Retail - SME	Not applicable	Defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0105_CR_AIRB_AT_Rx0	SMER Defaulted	Credit risk and free deliveries	Advanced IRB approach	AT	Not applicable	Retail - SME	Not applicable	Defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0105_CR_AIRB_AU_Rx0	SMER Defaulted	Credit risk and free deliveries	Advanced IRB approach	AU	Not applicable	Retail - SME	Not applicable	Defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0105_CR_AIRB_BE_Rx0	SMER Defaulted	Credit risk and free deliveries	Advanced IRB approach	BE	Not applicable	Retail - SME	Not applicable	Defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0105_CR_AIRB_BG_Rx0	SMER Defaulted	Credit risk and free deliveries	Advanced IRB approach	BG	Not applicable	Retail - SME	Not applicable	Defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0105_CR_AIRB_BR_Rx0	SMER Defaulted	Credit risk and free deliveries	Advanced IRB approach	BR	Not applicable	Retail - SME	Not applicable	Defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0105_CR_AIRB_CA_Rx0	SMER Defaulted	Credit risk and free deliveries	Advanced IRB approach	CA	Not applicable	Retail - SME	Not applicable	Defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0105_CR_AIRB_CH_Rx0	SMER Defaulted	Credit risk and free deliveries	Advanced IRB approach	CH	Not applicable	Retail - SME	Not applicable	Defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0105_CR_AIRB_CN_Rx0	SMER Defaulted	Credit risk and free deliveries	Advanced IRB approach	CN	Not applicable	Retail - SME	Not applicable	Defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0105_CR_AIRB_CY_Rx0	SMER Defaulted	Credit risk and free deliveries	Advanced IRB approach	CY	Not applicable	Retail - SME	Not applicable	Defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0105_CR_AIRB_CZ_Rx0	SMER Defaulted	Credit risk and free deliveries	Advanced IRB approach	CZ	Not applicable	Retail - SME	Not applicable	Defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0105_CR_AIRB_DE_Rx0	SMER Defaulted	Credit risk and free deliveries	Advanced IRB approach	DE	Not applicable	Retail - SME	Not applicable	Defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0105_CR_AIRB_DK_Rx0	SMER Defaulted	Credit risk and free deliveries	Advanced IRB approach	DK	Not applicable	Retail - SME	Not applicable	Defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0105_CR_AIRB_EE_Rx0	SMER Defaulted	Credit risk and free deliveries	Advanced IRB approach	EE	Not applicable	Retail - SME	Not applicable	Defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0105_CR_AIRB_ES_Rx0	SMER Defaulted	Credit risk and free deliveries	Advanced IRB approach	ES	Not applicable	Retail - SME	Not applicable	Defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0105_CR_AIRB_FI_Rx0	SMER Defaulted	Credit risk and free deliveries	Advanced IRB approach	FI	Not applicable	Retail - SME	Not applicable	Defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0105_CR_AIRB_FR_Rx0	SMER Defaulted	Credit risk and free deliveries	Advanced IRB approach	FR	Not applicable	Retail - SME	Not applicable	Defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0105_CR_AIRB_GB_Rx0	SMER Defaulted	Credit risk and free deliveries	Advanced IRB approach	GB	Not applicable	Retail - SME	Not applicable	Defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0105_CR_AIRB_GR_Rx0	SMER Defaulted	Credit risk and free deliveries	Advanced IRB approach	GR	Not applicable	Retail - SME	Not applicable	Defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0105_CR_AIRB_HK_Rx0	SMER Defaulted	Credit risk and free deliveries	Advanced IRB approach	HK	Not applicable	Retail - SME	Not applicable	Defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMER_ALL_0105_CR_AIRB_HR_Rx0	SMER Defaulted	Credit risk and free deliveries	Advanced IRB approach	HR	Not applicable	Retail - SME	Not applicable	Defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0105_CR_AIRB_HU_Rx0	SMER Defaulted	Credit risk and free deliveries	Advanced IRB approach	HU	Not applicable	Retail - SME	Not applicable	Defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0105_CR_AIRB_IE_Rx0	SMER Defaulted	Credit risk and free deliveries	Advanced IRB approach	IE	Not applicable	Retail - SME	Not applicable	Defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0105_CR_AIRB_IL_Rx0	SMER Defaulted	Credit risk and free deliveries	Advanced IRB approach	IL	Not applicable	Retail - SME	Not applicable	Defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0105_CR_AIRB_IT_Rx0	SMER Defaulted	Credit risk and free deliveries	Advanced IRB approach	IT	Not applicable	Retail - SME	Not applicable	Defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0105_CR_AIRB_JP_Rx0	SMER Defaulted	Credit risk and free deliveries	Advanced IRB approach	JP	Not applicable	Retail - SME	Not applicable	Defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0105_CR_AIRB_KR_Rx0	SMER Defaulted	Credit risk and free deliveries	Advanced IRB approach	KR	Not applicable	Retail - SME	Not applicable	Defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0105_CR_AIRB_LT_Rx0	SMER Defaulted	Credit risk and free deliveries	Advanced IRB approach	LT	Not applicable	Retail - SME	Not applicable	Defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0105_CR_AIRB_LU_Rx0	SMER Defaulted	Credit risk and free deliveries	Advanced IRB approach	LU	Not applicable	Retail - SME	Not applicable	Defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0105_CR_AIRB_LV_Rx0	SMER Defaulted	Credit risk and free deliveries	Advanced IRB approach	LV	Not applicable	Retail - SME	Not applicable	Defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0105_CR_AIRB_MT_Rx0	SMER Defaulted	Credit risk and free deliveries	Advanced IRB approach	MT	Not applicable	Retail - SME	Not applicable	Defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0105_CR_AIRB_NL_Rx0	SMER Defaulted	Credit risk and free deliveries	Advanced IRB approach	NL	Not applicable	Retail - SME	Not applicable	Defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0105_CR_AIRB_NO_Rx0	SMER Defaulted	Credit risk and free deliveries	Advanced IRB approach	NO	Not applicable	Retail - SME	Not applicable	Defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0105_CR_AIRB_PL_Rx0	SMER Defaulted	Credit risk and free deliveries	Advanced IRB approach	PL	Not applicable	Retail - SME	Not applicable	Defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0105_CR_AIRB_PT_Rx0	SMER Defaulted	Credit risk and free deliveries	Advanced IRB approach	PT	Not applicable	Retail - SME	Not applicable	Defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0105_CR_AIRB_RO_Rx0	SMER Defaulted	Credit risk and free deliveries	Advanced IRB approach	RO	Not applicable	Retail - SME	Not applicable	Defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0105_CR_AIRB_RU_Rx0	SMER Defaulted	Credit risk and free deliveries	Advanced IRB approach	RU	Not applicable	Retail - SME	Not applicable	Defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0105_CR_AIRB_SE_Rx0	SMER Defaulted	Credit risk and free deliveries	Advanced IRB approach	SE	Not applicable	Retail - SME	Not applicable	Defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0105_CR_AIRB_SG_Rx0	SMER Defaulted	Credit risk and free deliveries	Advanced IRB approach	SG	Not applicable	Retail - SME	Not applicable	Defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0105_CR_AIRB_SI_Rx0	SMER Defaulted	Credit risk and free deliveries	Advanced IRB approach	SI	Not applicable	Retail - SME	Not applicable	Defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0105_CR_AIRB_SK_Rx0	SMER Defaulted	Credit risk and free deliveries	Advanced IRB approach	SK	Not applicable	Retail - SME	Not applicable	Defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0105_CR_AIRB_TR_Rx0	SMER Defaulted	Credit risk and free deliveries	Advanced IRB approach	TR	Not applicable	Retail - SME	Not applicable	Defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMER_ALL_0105_CR_AIRB_US_Rx0	SMER Defaulted	Credit risk and free deliveries	Advanced IRB approach	US	Not applicable	Retail - SME	Not applicable	Defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0105_CR_AIRB_x2_Rx0	SMER Defaulted	Credit risk and free deliveries	Advanced IRB approach	Other countries	Not applicable	Retail - SME	Not applicable	Defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_x0_Rx0	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	Not applicable	Not applicable	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_AT_Rx0	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	AT	Not applicable	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_AU_Rx0	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	AU	Not applicable	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_BE_Rx0	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	BE	Not applicable	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_BG_Rx0	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	BG	Not applicable	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_BR_Rx0	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	BR	Not applicable	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_CA_Rx0	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	CA	Not applicable	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_CH_Rx0	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	CH	Not applicable	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_CN_Rx0	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	CN	Not applicable	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_CY_Rx0	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	CY	Not applicable	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_CZ_Rx0	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	CZ	Not applicable	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_DE_Rx0	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	DE	Not applicable	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_DK_Rx0	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	DK	Not applicable	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_EE_Rx0	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	EE	Not applicable	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_ES_Rx0	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	ES	Not applicable	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_FI_Rx0	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	FI	Not applicable	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_FR_Rx0	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	FR	Not applicable	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_GB_Rx0	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	GB	Not applicable	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_GR_Rx0	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	GR	Not applicable	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_HK_Rx0	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	HK	Not applicable	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMER_ALL_0106_CR_AIRB_HR_Rx0	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	HR	Not applicable	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_HU_Rx0	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	HU	Not applicable	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_IE_Rx0	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	IE	Not applicable	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_IL_Rx0	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	IL	Not applicable	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_IT_Rx0	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	IT	Not applicable	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_JP_Rx0	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	JP	Not applicable	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_KR_Rx0	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	KR	Not applicable	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_LT_Rx0	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	LT	Not applicable	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_LU_Rx0	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	LU	Not applicable	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_LV_Rx0	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	LV	Not applicable	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_MT_Rx0	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	MT	Not applicable	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_NL_Rx0	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	NL	Not applicable	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_NO_Rx0	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	NO	Not applicable	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_PL_Rx0	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	PL	Not applicable	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_PT_Rx0	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	PT	Not applicable	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_RO_Rx0	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	RO	Not applicable	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_RU_Rx0	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	RU	Not applicable	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_SE_Rx0	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	SE	Not applicable	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_SG_Rx0	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	SG	Not applicable	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_SI_Rx0	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	SI	Not applicable	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_SK_Rx0	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	SK	Not applicable	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_TR_Rx0	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	TR	Not applicable	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMER_ALL_0106_CR_AIRB_US_Rx0	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	US	Not applicable	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_x2_Rx0	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	Other countries	Not applicable	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0108_CR_AIRB_x0_Rx0	SMER Non-defaulted Secured	Credit risk and free deliveries	Advanced IRB approach	Not applicable	Not applicable	Retail - SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0108_CR_AIRB_AT_Rx0	SMER Non-defaulted Secured	Credit risk and free deliveries	Advanced IRB approach	AT	Not applicable	Retail - SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0108_CR_AIRB_AU_Rx0	SMER Non-defaulted Secured	Credit risk and free deliveries	Advanced IRB approach	AU	Not applicable	Retail - SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0108_CR_AIRB_BE_Rx0	SMER Non-defaulted Secured	Credit risk and free deliveries	Advanced IRB approach	BE	Not applicable	Retail - SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0108_CR_AIRB_BG_Rx0	SMER Non-defaulted Secured	Credit risk and free deliveries	Advanced IRB approach	BG	Not applicable	Retail - SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0108_CR_AIRB_BR_Rx0	SMER Non-defaulted Secured	Credit risk and free deliveries	Advanced IRB approach	BR	Not applicable	Retail - SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0108_CR_AIRB_CA_Rx0	SMER Non-defaulted Secured	Credit risk and free deliveries	Advanced IRB approach	CA	Not applicable	Retail - SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0108_CR_AIRB_CH_Rx0	SMER Non-defaulted Secured	Credit risk and free deliveries	Advanced IRB approach	CH	Not applicable	Retail - SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0108_CR_AIRB_CN_Rx0	SMER Non-defaulted Secured	Credit risk and free deliveries	Advanced IRB approach	CN	Not applicable	Retail - SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0108_CR_AIRB_CY_Rx0	SMER Non-defaulted Secured	Credit risk and free deliveries	Advanced IRB approach	CY	Not applicable	Retail - SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0108_CR_AIRB_CZ_Rx0	SMER Non-defaulted Secured	Credit risk and free deliveries	Advanced IRB approach	CZ	Not applicable	Retail - SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0108_CR_AIRB_DE_Rx0	SMER Non-defaulted Secured	Credit risk and free deliveries	Advanced IRB approach	DE	Not applicable	Retail - SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0108_CR_AIRB_DK_Rx0	SMER Non-defaulted Secured	Credit risk and free deliveries	Advanced IRB approach	DK	Not applicable	Retail - SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0108_CR_AIRB_EE_Rx0	SMER Non-defaulted Secured	Credit risk and free deliveries	Advanced IRB approach	EE	Not applicable	Retail - SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0108_CR_AIRB_ES_Rx0	SMER Non-defaulted Secured	Credit risk and free deliveries	Advanced IRB approach	ES	Not applicable	Retail - SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0108_CR_AIRB_FI_Rx0	SMER Non-defaulted Secured	Credit risk and free deliveries	Advanced IRB approach	FI	Not applicable	Retail - SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0108_CR_AIRB_FR_Rx0	SMER Non-defaulted Secured	Credit risk and free deliveries	Advanced IRB approach	FR	Not applicable	Retail - SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0108_CR_AIRB_GB_Rx0	SMER Non-defaulted Secured	Credit risk and free deliveries	Advanced IRB approach	GB	Not applicable	Retail - SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0108_CR_AIRB_GR_Rx0	SMER Non-defaulted Secured	Credit risk and free deliveries	Advanced IRB approach	GR	Not applicable	Retail - SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0108_CR_AIRB_HK_Rx0	SMER Non-defaulted Secured	Credit risk and free deliveries	Advanced IRB approach	HK	Not applicable	Retail - SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMER_ALL_0108_CR_AIRB_HR_Rx0	SMER Non-defaulted Secured	Credit risk and free deliveries	Advanced IRB approach	HR	Not applicable	Retail - SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0108_CR_AIRB_HU_Rx0	SMER Non-defaulted Secured	Credit risk and free deliveries	Advanced IRB approach	HU	Not applicable	Retail - SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0108_CR_AIRB_IE_Rx0	SMER Non-defaulted Secured	Credit risk and free deliveries	Advanced IRB approach	IE	Not applicable	Retail - SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0108_CR_AIRB_IL_Rx0	SMER Non-defaulted Secured	Credit risk and free deliveries	Advanced IRB approach	IL	Not applicable	Retail - SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0108_CR_AIRB_IT_Rx0	SMER Non-defaulted Secured	Credit risk and free deliveries	Advanced IRB approach	IT	Not applicable	Retail - SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0108_CR_AIRB_JP_Rx0	SMER Non-defaulted Secured	Credit risk and free deliveries	Advanced IRB approach	JP	Not applicable	Retail - SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0108_CR_AIRB_KR_Rx0	SMER Non-defaulted Secured	Credit risk and free deliveries	Advanced IRB approach	KR	Not applicable	Retail - SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0108_CR_AIRB_LT_Rx0	SMER Non-defaulted Secured	Credit risk and free deliveries	Advanced IRB approach	LT	Not applicable	Retail - SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0108_CR_AIRB_LU_Rx0	SMER Non-defaulted Secured	Credit risk and free deliveries	Advanced IRB approach	LU	Not applicable	Retail - SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0108_CR_AIRB_LV_Rx0	SMER Non-defaulted Secured	Credit risk and free deliveries	Advanced IRB approach	LV	Not applicable	Retail - SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0108_CR_AIRB_MT_Rx0	SMER Non-defaulted Secured	Credit risk and free deliveries	Advanced IRB approach	MT	Not applicable	Retail - SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0108_CR_AIRB_NL_Rx0	SMER Non-defaulted Secured	Credit risk and free deliveries	Advanced IRB approach	NL	Not applicable	Retail - SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0108_CR_AIRB_NO_Rx0	SMER Non-defaulted Secured	Credit risk and free deliveries	Advanced IRB approach	NO	Not applicable	Retail - SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0108_CR_AIRB_PL_Rx0	SMER Non-defaulted Secured	Credit risk and free deliveries	Advanced IRB approach	PL	Not applicable	Retail - SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0108_CR_AIRB_PT_Rx0	SMER Non-defaulted Secured	Credit risk and free deliveries	Advanced IRB approach	PT	Not applicable	Retail - SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0108_CR_AIRB_RO_Rx0	SMER Non-defaulted Secured	Credit risk and free deliveries	Advanced IRB approach	RO	Not applicable	Retail - SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0108_CR_AIRB_RU_Rx0	SMER Non-defaulted Secured	Credit risk and free deliveries	Advanced IRB approach	RU	Not applicable	Retail - SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0108_CR_AIRB_SE_Rx0	SMER Non-defaulted Secured	Credit risk and free deliveries	Advanced IRB approach	SE	Not applicable	Retail - SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0108_CR_AIRB_SG_Rx0	SMER Non-defaulted Secured	Credit risk and free deliveries	Advanced IRB approach	SG	Not applicable	Retail - SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0108_CR_AIRB_SI_Rx0	SMER Non-defaulted Secured	Credit risk and free deliveries	Advanced IRB approach	SI	Not applicable	Retail - SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0108_CR_AIRB_SK_Rx0	SMER Non-defaulted Secured	Credit risk and free deliveries	Advanced IRB approach	SK	Not applicable	Retail - SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0108_CR_AIRB_TR_Rx0	SMER Non-defaulted Secured	Credit risk and free deliveries	Advanced IRB approach	TR	Not applicable	Retail - SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMER_ALL_0108_CR_AIRB_US_Rx0	SMER Non-defaulted Secured	Credit risk and free deliveries	Advanced IRB approach	US	Not applicable	Retail - SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0108_CR_AIRB_x2_Rx0	SMER Non-defaulted Secured	Credit risk and free deliveries	Advanced IRB approach	Other countries	Not applicable	Retail - SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0107_CR_AIRB_x0_Rx0	SMER Non-defaulted Unsecured	Credit risk and free deliveries	Advanced IRB approach	Not applicable	Not applicable	Retail - SME	Not applicable	Non-defaulted	Not applicable	Exposures without credit protection	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0107_CR_AIRB_AT_Rx0	SMER Non-defaulted Unsecured	Credit risk and free deliveries	Advanced IRB approach	AT	Not applicable	Retail - SME	Not applicable	Non-defaulted	Not applicable	Exposures without credit protection	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0107_CR_AIRB_AU_Rx0	SMER Non-defaulted Unsecured	Credit risk and free deliveries	Advanced IRB approach	AU	Not applicable	Retail - SME	Not applicable	Non-defaulted	Not applicable	Exposures without credit protection	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0107_CR_AIRB_BE_Rx0	SMER Non-defaulted Unsecured	Credit risk and free deliveries	Advanced IRB approach	BE	Not applicable	Retail - SME	Not applicable	Non-defaulted	Not applicable	Exposures without credit protection	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0107_CR_AIRB_BG_Rx0	SMER Non-defaulted Unsecured	Credit risk and free deliveries	Advanced IRB approach	BG	Not applicable	Retail - SME	Not applicable	Non-defaulted	Not applicable	Exposures without credit protection	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0107_CR_AIRB_BR_Rx0	SMER Non-defaulted Unsecured	Credit risk and free deliveries	Advanced IRB approach	BR	Not applicable	Retail - SME	Not applicable	Non-defaulted	Not applicable	Exposures without credit protection	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0107_CR_AIRB_CA_Rx0	SMER Non-defaulted Unsecured	Credit risk and free deliveries	Advanced IRB approach	CA	Not applicable	Retail - SME	Not applicable	Non-defaulted	Not applicable	Exposures without credit protection	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0107_CR_AIRB_CH_Rx0	SMER Non-defaulted Unsecured	Credit risk and free deliveries	Advanced IRB approach	CH	Not applicable	Retail - SME	Not applicable	Non-defaulted	Not applicable	Exposures without credit protection	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0107_CR_AIRB_CN_Rx0	SMER Non-defaulted Unsecured	Credit risk and free deliveries	Advanced IRB approach	CN	Not applicable	Retail - SME	Not applicable	Non-defaulted	Not applicable	Exposures without credit protection	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0107_CR_AIRB_CY_Rx0	SMER Non-defaulted Unsecured	Credit risk and free deliveries	Advanced IRB approach	CY	Not applicable	Retail - SME	Not applicable	Non-defaulted	Not applicable	Exposures without credit protection	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0107_CR_AIRB_CZ_Rx0	SMER Non-defaulted Unsecured	Credit risk and free deliveries	Advanced IRB approach	CZ	Not applicable	Retail - SME	Not applicable	Non-defaulted	Not applicable	Exposures without credit protection	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0107_CR_AIRB_DE_Rx0	SMER Non-defaulted Unsecured	Credit risk and free deliveries	Advanced IRB approach	DE	Not applicable	Retail - SME	Not applicable	Non-defaulted	Not applicable	Exposures without credit protection	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0107_CR_AIRB_DK_Rx0	SMER Non-defaulted Unsecured	Credit risk and free deliveries	Advanced IRB approach	DK	Not applicable	Retail - SME	Not applicable	Non-defaulted	Not applicable	Exposures without credit protection	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0107_CR_AIRB_EE_Rx0	SMER Non-defaulted Unsecured	Credit risk and free deliveries	Advanced IRB approach	EE	Not applicable	Retail - SME	Not applicable	Non-defaulted	Not applicable	Exposures without credit protection	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0107_CR_AIRB_ES_Rx0	SMER Non-defaulted Unsecured	Credit risk and free deliveries	Advanced IRB approach	ES	Not applicable	Retail - SME	Not applicable	Non-defaulted	Not applicable	Exposures without credit protection	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0107_CR_AIRB_FI_Rx0	SMER Non-defaulted Unsecured	Credit risk and free deliveries	Advanced IRB approach	FI	Not applicable	Retail - SME	Not applicable	Non-defaulted	Not applicable	Exposures without credit protection	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0107_CR_AIRB_FR_Rx0	SMER Non-defaulted Unsecured	Credit risk and free deliveries	Advanced IRB approach	FR	Not applicable	Retail - SME	Not applicable	Non-defaulted	Not applicable	Exposures without credit protection	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0107_CR_AIRB_GB_Rx0	SMER Non-defaulted Unsecured	Credit risk and free deliveries	Advanced IRB approach	GB	Not applicable	Retail - SME	Not applicable	Non-defaulted	Not applicable	Exposures without credit protection	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0107_CR_AIRB_GR_Rx0	SMER Non-defaulted Unsecured	Credit risk and free deliveries	Advanced IRB approach	GR	Not applicable	Retail - SME	Not applicable	Non-defaulted	Not applicable	Exposures without credit protection	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0107_CR_AIRB_HK_Rx0	SMER Non-defaulted Unsecured	Credit risk and free deliveries	Advanced IRB approach	HK	Not applicable	Retail - SME	Not applicable	Non-defaulted	Not applicable	Exposures without credit protection	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMER_ALL_0107_CR_AIRB_HR_Rx0	SMER Non-defaulted Unsecured	Credit risk and free deliveries	Advanced IRB approach	HR	Not applicable	Retail - SME	Not applicable	Non-defaulted	Not applicable	Exposures without credit protection	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0107_CR_AIRB_HU_Rx0	SMER Non-defaulted Unsecured	Credit risk and free deliveries	Advanced IRB approach	HU	Not applicable	Retail - SME	Not applicable	Non-defaulted	Not applicable	Exposures without credit protection	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0107_CR_AIRB_IE_Rx0	SMER Non-defaulted Unsecured	Credit risk and free deliveries	Advanced IRB approach	IE	Not applicable	Retail - SME	Not applicable	Non-defaulted	Not applicable	Exposures without credit protection	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0107_CR_AIRB_IL_Rx0	SMER Non-defaulted Unsecured	Credit risk and free deliveries	Advanced IRB approach	IL	Not applicable	Retail - SME	Not applicable	Non-defaulted	Not applicable	Exposures without credit protection	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0107_CR_AIRB_IT_Rx0	SMER Non-defaulted Unsecured	Credit risk and free deliveries	Advanced IRB approach	IT	Not applicable	Retail - SME	Not applicable	Non-defaulted	Not applicable	Exposures without credit protection	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0107_CR_AIRB_JP_Rx0	SMER Non-defaulted Unsecured	Credit risk and free deliveries	Advanced IRB approach	JP	Not applicable	Retail - SME	Not applicable	Non-defaulted	Not applicable	Exposures without credit protection	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0107_CR_AIRB_KR_Rx0	SMER Non-defaulted Unsecured	Credit risk and free deliveries	Advanced IRB approach	KR	Not applicable	Retail - SME	Not applicable	Non-defaulted	Not applicable	Exposures without credit protection	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0107_CR_AIRB_LT_Rx0	SMER Non-defaulted Unsecured	Credit risk and free deliveries	Advanced IRB approach	LT	Not applicable	Retail - SME	Not applicable	Non-defaulted	Not applicable	Exposures without credit protection	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0107_CR_AIRB_LU_Rx0	SMER Non-defaulted Unsecured	Credit risk and free deliveries	Advanced IRB approach	LU	Not applicable	Retail - SME	Not applicable	Non-defaulted	Not applicable	Exposures without credit protection	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0107_CR_AIRB_LV_Rx0	SMER Non-defaulted Unsecured	Credit risk and free deliveries	Advanced IRB approach	LV	Not applicable	Retail - SME	Not applicable	Non-defaulted	Not applicable	Exposures without credit protection	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0107_CR_AIRB_MT_Rx0	SMER Non-defaulted Unsecured	Credit risk and free deliveries	Advanced IRB approach	MT	Not applicable	Retail - SME	Not applicable	Non-defaulted	Not applicable	Exposures without credit protection	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0107_CR_AIRB_NL_Rx0	SMER Non-defaulted Unsecured	Credit risk and free deliveries	Advanced IRB approach	NL	Not applicable	Retail - SME	Not applicable	Non-defaulted	Not applicable	Exposures without credit protection	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0107_CR_AIRB_NO_Rx0	SMER Non-defaulted Unsecured	Credit risk and free deliveries	Advanced IRB approach	NO	Not applicable	Retail - SME	Not applicable	Non-defaulted	Not applicable	Exposures without credit protection	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0107_CR_AIRB_PL_Rx0	SMER Non-defaulted Unsecured	Credit risk and free deliveries	Advanced IRB approach	PL	Not applicable	Retail - SME	Not applicable	Non-defaulted	Not applicable	Exposures without credit protection	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0107_CR_AIRB_PT_Rx0	SMER Non-defaulted Unsecured	Credit risk and free deliveries	Advanced IRB approach	PT	Not applicable	Retail - SME	Not applicable	Non-defaulted	Not applicable	Exposures without credit protection	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0107_CR_AIRB_RO_Rx0	SMER Non-defaulted Unsecured	Credit risk and free deliveries	Advanced IRB approach	RO	Not applicable	Retail - SME	Not applicable	Non-defaulted	Not applicable	Exposures without credit protection	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0107_CR_AIRB_RU_Rx0	SMER Non-defaulted Unsecured	Credit risk and free deliveries	Advanced IRB approach	RU	Not applicable	Retail - SME	Not applicable	Non-defaulted	Not applicable	Exposures without credit protection	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0107_CR_AIRB_SE_Rx0	SMER Non-defaulted Unsecured	Credit risk and free deliveries	Advanced IRB approach	SE	Not applicable	Retail - SME	Not applicable	Non-defaulted	Not applicable	Exposures without credit protection	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0107_CR_AIRB_SG_Rx0	SMER Non-defaulted Unsecured	Credit risk and free deliveries	Advanced IRB approach	SG	Not applicable	Retail - SME	Not applicable	Non-defaulted	Not applicable	Exposures without credit protection	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0107_CR_AIRB_SI_Rx0	SMER Non-defaulted Unsecured	Credit risk and free deliveries	Advanced IRB approach	SI	Not applicable	Retail - SME	Not applicable	Non-defaulted	Not applicable	Exposures without credit protection	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0107_CR_AIRB_SK_Rx0	SMER Non-defaulted Unsecured	Credit risk and free deliveries	Advanced IRB approach	SK	Not applicable	Retail - SME	Not applicable	Non-defaulted	Not applicable	Exposures without credit protection	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0107_CR_AIRB_TR_Rx0	SMER Non-defaulted Unsecured	Credit risk and free deliveries	Advanced IRB approach	TR	Not applicable	Retail - SME	Not applicable	Non-defaulted	Not applicable	Exposures without credit protection	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMER_ALL_0107_CR_AIRB_US_Rx0	SMER Non-defaulted Unsecured	Credit risk and free deliveries	Advanced IRB approach	US	Not applicable	Retail - SME	Not applicable	Non-defaulted	Not applicable	Exposures without credit protection	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0107_CR_AIRB_x2_Rx0	SMER Non-defaulted Unsecured	Credit risk and free deliveries	Advanced IRB approach	Other countries	Not applicable	Retail - SME	Not applicable	Non-defaulted	Not applicable	Exposures without credit protection	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0109_CR_AIRB_x0_Rx0	SMER Non-defaulted Secured	Credit risk and free deliveries	Advanced IRB approach	Not applicable	Not applicable	Retail - SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Real estate collateral	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0109_CR_AIRB_AT_Rx0	SMER Non-defaulted Secured	Credit risk and free deliveries	Advanced IRB approach	AT	Not applicable	Retail - SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Real estate collateral	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0109_CR_AIRB_AU_Rx0	SMER Non-defaulted Secured	Credit risk and free deliveries	Advanced IRB approach	AU	Not applicable	Retail - SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Real estate collateral	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0109_CR_AIRB_BE_Rx0	SMER Non-defaulted Secured	Credit risk and free deliveries	Advanced IRB approach	BE	Not applicable	Retail - SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Real estate collateral	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0109_CR_AIRB_BG_Rx0	SMER Non-defaulted Secured	Credit risk and free deliveries	Advanced IRB approach	BG	Not applicable	Retail - SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Real estate collateral	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0109_CR_AIRB_BR_Rx0	SMER Non-defaulted Secured	Credit risk and free deliveries	Advanced IRB approach	BR	Not applicable	Retail - SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Real estate collateral	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0109_CR_AIRB_CA_Rx0	SMER Non-defaulted Secured	Credit risk and free deliveries	Advanced IRB approach	CA	Not applicable	Retail - SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Real estate collateral	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0109_CR_AIRB_CH_Rx0	SMER Non-defaulted Secured	Credit risk and free deliveries	Advanced IRB approach	CH	Not applicable	Retail - SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Real estate collateral	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0109_CR_AIRB_CN_Rx0	SMER Non-defaulted Secured	Credit risk and free deliveries	Advanced IRB approach	CN	Not applicable	Retail - SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Real estate collateral	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0109_CR_AIRB_CY_Rx0	SMER Non-defaulted Secured	Credit risk and free deliveries	Advanced IRB approach	CY	Not applicable	Retail - SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Real estate collateral	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0109_CR_AIRB_CZ_Rx0	SMER Non-defaulted Secured	Credit risk and free deliveries	Advanced IRB approach	CZ	Not applicable	Retail - SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Real estate collateral	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0109_CR_AIRB_DE_Rx0	SMER Non-defaulted Secured	Credit risk and free deliveries	Advanced IRB approach	DE	Not applicable	Retail - SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Real estate collateral	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0109_CR_AIRB_DK_Rx0	SMER Non-defaulted Secured	Credit risk and free deliveries	Advanced IRB approach	DK	Not applicable	Retail - SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Real estate collateral	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0109_CR_AIRB_EE_Rx0	SMER Non-defaulted Secured	Credit risk and free deliveries	Advanced IRB approach	EE	Not applicable	Retail - SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Real estate collateral	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0109_CR_AIRB_ES_Rx0	SMER Non-defaulted Secured	Credit risk and free deliveries	Advanced IRB approach	ES	Not applicable	Retail - SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Real estate collateral	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0109_CR_AIRB_FI_Rx0	SMER Non-defaulted Secured	Credit risk and free deliveries	Advanced IRB approach	FI	Not applicable	Retail - SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Real estate collateral	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0109_CR_AIRB_FR_Rx0	SMER Non-defaulted Secured	Credit risk and free deliveries	Advanced IRB approach	FR	Not applicable	Retail - SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Real estate collateral	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0109_CR_AIRB_GB_Rx0	SMER Non-defaulted Secured	Credit risk and free deliveries	Advanced IRB approach	GB	Not applicable	Retail - SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Real estate collateral	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0109_CR_AIRB_GR_Rx0	SMER Non-defaulted Secured	Credit risk and free deliveries	Advanced IRB approach	GR	Not applicable	Retail - SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Real estate collateral	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0109_CR_AIRB_HK_Rx0	SMER Non-defaulted Secured	Credit risk and free deliveries	Advanced IRB approach	HK	Not applicable	Retail - SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Real estate collateral	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMER_ALL_0109_CR_AIRB_HR_Rx0	SMER Non-defaulted Secured	Credit risk and free deliveries	Advanced IRB approach	HR	Not applicable	Retail - SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Real estate collateral	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0109_CR_AIRB_HU_Rx0	SMER Non-defaulted Secured	Credit risk and free deliveries	Advanced IRB approach	HU	Not applicable	Retail - SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Real estate collateral	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0109_CR_AIRB_IE_Rx0	SMER Non-defaulted Secured	Credit risk and free deliveries	Advanced IRB approach	IE	Not applicable	Retail - SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Real estate collateral	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0109_CR_AIRB_IL_Rx0	SMER Non-defaulted Secured	Credit risk and free deliveries	Advanced IRB approach	IL	Not applicable	Retail - SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Real estate collateral	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0109_CR_AIRB_IT_Rx0	SMER Non-defaulted Secured	Credit risk and free deliveries	Advanced IRB approach	IT	Not applicable	Retail - SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Real estate collateral	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0109_CR_AIRB_JP_Rx0	SMER Non-defaulted Secured	Credit risk and free deliveries	Advanced IRB approach	JP	Not applicable	Retail - SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Real estate collateral	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0109_CR_AIRB_KR_Rx0	SMER Non-defaulted Secured	Credit risk and free deliveries	Advanced IRB approach	KR	Not applicable	Retail - SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Real estate collateral	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0109_CR_AIRB_LT_Rx0	SMER Non-defaulted Secured	Credit risk and free deliveries	Advanced IRB approach	LT	Not applicable	Retail - SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Real estate collateral	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0109_CR_AIRB_LU_Rx0	SMER Non-defaulted Secured	Credit risk and free deliveries	Advanced IRB approach	LU	Not applicable	Retail - SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Real estate collateral	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0109_CR_AIRB_LV_Rx0	SMER Non-defaulted Secured	Credit risk and free deliveries	Advanced IRB approach	LV	Not applicable	Retail - SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Real estate collateral	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0109_CR_AIRB_MT_Rx0	SMER Non-defaulted Secured	Credit risk and free deliveries	Advanced IRB approach	MT	Not applicable	Retail - SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Real estate collateral	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0109_CR_AIRB_NL_Rx0	SMER Non-defaulted Secured	Credit risk and free deliveries	Advanced IRB approach	NL	Not applicable	Retail - SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Real estate collateral	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0109_CR_AIRB_NO_Rx0	SMER Non-defaulted Secured	Credit risk and free deliveries	Advanced IRB approach	NO	Not applicable	Retail - SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Real estate collateral	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0109_CR_AIRB_PL_Rx0	SMER Non-defaulted Secured	Credit risk and free deliveries	Advanced IRB approach	PL	Not applicable	Retail - SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Real estate collateral	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0109_CR_AIRB_PT_Rx0	SMER Non-defaulted Secured	Credit risk and free deliveries	Advanced IRB approach	PT	Not applicable	Retail - SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Real estate collateral	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0109_CR_AIRB_RO_Rx0	SMER Non-defaulted Secured	Credit risk and free deliveries	Advanced IRB approach	RO	Not applicable	Retail - SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Real estate collateral	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0109_CR_AIRB_RU_Rx0	SMER Non-defaulted Secured	Credit risk and free deliveries	Advanced IRB approach	RU	Not applicable	Retail - SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Real estate collateral	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0109_CR_AIRB_SE_Rx0	SMER Non-defaulted Secured	Credit risk and free deliveries	Advanced IRB approach	SE	Not applicable	Retail - SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Real estate collateral	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0109_CR_AIRB_SG_Rx0	SMER Non-defaulted Secured	Credit risk and free deliveries	Advanced IRB approach	SG	Not applicable	Retail - SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Real estate collateral	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0109_CR_AIRB_SI_Rx0	SMER Non-defaulted Secured	Credit risk and free deliveries	Advanced IRB approach	SI	Not applicable	Retail - SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Real estate collateral	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0109_CR_AIRB_SK_Rx0	SMER Non-defaulted Secured	Credit risk and free deliveries	Advanced IRB approach	SK	Not applicable	Retail - SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Real estate collateral	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0109_CR_AIRB_TR_Rx0	SMER Non-defaulted Secured	Credit risk and free deliveries	Advanced IRB approach	TR	Not applicable	Retail - SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Real estate collateral	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMER_ALL_0109_CR_AIRB_US_Rx0	SMER Non-defaulted Secured	Credit risk and free deliveries	Advanced IRB approach	US	Not applicable	Retail - SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Real estate collateral	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0109_CR_AIRB_x2_Rx0	SMER Non-defaulted Secured	Credit risk and free deliveries	Advanced IRB approach	Other countries	Not applicable	Retail - SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Real estate collateral	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0110_CR_AIRB_x0_Rx0	SMER Non-defaulted Secured	Credit risk and free deliveries	Advanced IRB approach	Not applicable	Not applicable	Retail - SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Eligible collateral other than real estate	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0110_CR_AIRB_AT_Rx0	SMER Non-defaulted Secured	Credit risk and free deliveries	Advanced IRB approach	AT	Not applicable	Retail - SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Eligible collateral other than real estate	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0110_CR_AIRB_AU_Rx0	SMER Non-defaulted Secured	Credit risk and free deliveries	Advanced IRB approach	AU	Not applicable	Retail - SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Eligible collateral other than real estate	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0110_CR_AIRB_BE_Rx0	SMER Non-defaulted Secured	Credit risk and free deliveries	Advanced IRB approach	BE	Not applicable	Retail - SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Eligible collateral other than real estate	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0110_CR_AIRB_BG_Rx0	SMER Non-defaulted Secured	Credit risk and free deliveries	Advanced IRB approach	BG	Not applicable	Retail - SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Eligible collateral other than real estate	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0110_CR_AIRB_BR_Rx0	SMER Non-defaulted Secured	Credit risk and free deliveries	Advanced IRB approach	BR	Not applicable	Retail - SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Eligible collateral other than real estate	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0110_CR_AIRB_CA_Rx0	SMER Non-defaulted Secured	Credit risk and free deliveries	Advanced IRB approach	CA	Not applicable	Retail - SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Eligible collateral other than real estate	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0110_CR_AIRB_CH_Rx0	SMER Non-defaulted Secured	Credit risk and free deliveries	Advanced IRB approach	CH	Not applicable	Retail - SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Eligible collateral other than real estate	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0110_CR_AIRB_CN_Rx0	SMER Non-defaulted Secured	Credit risk and free deliveries	Advanced IRB approach	CN	Not applicable	Retail - SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Eligible collateral other than real estate	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0110_CR_AIRB_CY_Rx0	SMER Non-defaulted Secured	Credit risk and free deliveries	Advanced IRB approach	CY	Not applicable	Retail - SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Eligible collateral other than real estate	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0110_CR_AIRB_CZ_Rx0	SMER Non-defaulted Secured	Credit risk and free deliveries	Advanced IRB approach	CZ	Not applicable	Retail - SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Eligible collateral other than real estate	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0110_CR_AIRB_DE_Rx0	SMER Non-defaulted Secured	Credit risk and free deliveries	Advanced IRB approach	DE	Not applicable	Retail - SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Eligible collateral other than real estate	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0110_CR_AIRB_DK_Rx0	SMER Non-defaulted Secured	Credit risk and free deliveries	Advanced IRB approach	DK	Not applicable	Retail - SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Eligible collateral other than real estate	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0110_CR_AIRB_EE_Rx0	SMER Non-defaulted Secured	Credit risk and free deliveries	Advanced IRB approach	EE	Not applicable	Retail - SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Eligible collateral other than real estate	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0110_CR_AIRB_ES_Rx0	SMER Non-defaulted Secured	Credit risk and free deliveries	Advanced IRB approach	ES	Not applicable	Retail - SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Eligible collateral other than real estate	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0110_CR_AIRB_FI_Rx0	SMER Non-defaulted Secured	Credit risk and free deliveries	Advanced IRB approach	FI	Not applicable	Retail - SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Eligible collateral other than real estate	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0110_CR_AIRB_FR_Rx0	SMER Non-defaulted Secured	Credit risk and free deliveries	Advanced IRB approach	FR	Not applicable	Retail - SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Eligible collateral other than real estate	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0110_CR_AIRB_GB_Rx0	SMER Non-defaulted Secured	Credit risk and free deliveries	Advanced IRB approach	GB	Not applicable	Retail - SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Eligible collateral other than real estate	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0110_CR_AIRB_GR_Rx0	SMER Non-defaulted Secured	Credit risk and free deliveries	Advanced IRB approach	GR	Not applicable	Retail - SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Eligible collateral other than real estate	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0110_CR_AIRB_HK_Rx0	SMER Non-defaulted Secured	Credit risk and free deliveries	Advanced IRB approach	HK	Not applicable	Retail - SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Eligible collateral other than real estate	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMER_ALL_0110_CR_AIRB_HR_Rx0	SMER Non-defaulted Secured	Credit risk and free deliveries	Advanced IRB approach	HR	Not applicable	Retail - SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Eligible collateral other than real estate	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0110_CR_AIRB_HU_Rx0	SMER Non-defaulted Secured	Credit risk and free deliveries	Advanced IRB approach	HU	Not applicable	Retail - SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Eligible collateral other than real estate	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0110_CR_AIRB_IE_Rx0	SMER Non-defaulted Secured	Credit risk and free deliveries	Advanced IRB approach	IE	Not applicable	Retail - SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Eligible collateral other than real estate	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0110_CR_AIRB_IL_Rx0	SMER Non-defaulted Secured	Credit risk and free deliveries	Advanced IRB approach	IL	Not applicable	Retail - SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Eligible collateral other than real estate	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0110_CR_AIRB_IT_Rx0	SMER Non-defaulted Secured	Credit risk and free deliveries	Advanced IRB approach	IT	Not applicable	Retail - SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Eligible collateral other than real estate	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0110_CR_AIRB_JP_Rx0	SMER Non-defaulted Secured	Credit risk and free deliveries	Advanced IRB approach	JP	Not applicable	Retail - SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Eligible collateral other than real estate	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0110_CR_AIRB_KR_Rx0	SMER Non-defaulted Secured	Credit risk and free deliveries	Advanced IRB approach	KR	Not applicable	Retail - SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Eligible collateral other than real estate	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0110_CR_AIRB_LT_Rx0	SMER Non-defaulted Secured	Credit risk and free deliveries	Advanced IRB approach	LT	Not applicable	Retail - SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Eligible collateral other than real estate	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0110_CR_AIRB_LU_Rx0	SMER Non-defaulted Secured	Credit risk and free deliveries	Advanced IRB approach	LU	Not applicable	Retail - SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Eligible collateral other than real estate	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0110_CR_AIRB_LV_Rx0	SMER Non-defaulted Secured	Credit risk and free deliveries	Advanced IRB approach	LV	Not applicable	Retail - SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Eligible collateral other than real estate	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0110_CR_AIRB_MT_Rx0	SMER Non-defaulted Secured	Credit risk and free deliveries	Advanced IRB approach	MT	Not applicable	Retail - SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Eligible collateral other than real estate	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0110_CR_AIRB_NL_Rx0	SMER Non-defaulted Secured	Credit risk and free deliveries	Advanced IRB approach	NL	Not applicable	Retail - SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Eligible collateral other than real estate	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0110_CR_AIRB_NO_Rx0	SMER Non-defaulted Secured	Credit risk and free deliveries	Advanced IRB approach	NO	Not applicable	Retail - SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Eligible collateral other than real estate	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0110_CR_AIRB_PL_Rx0	SMER Non-defaulted Secured	Credit risk and free deliveries	Advanced IRB approach	PL	Not applicable	Retail - SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Eligible collateral other than real estate	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0110_CR_AIRB_PT_Rx0	SMER Non-defaulted Secured	Credit risk and free deliveries	Advanced IRB approach	PT	Not applicable	Retail - SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Eligible collateral other than real estate	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0110_CR_AIRB_RO_Rx0	SMER Non-defaulted Secured	Credit risk and free deliveries	Advanced IRB approach	RO	Not applicable	Retail - SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Eligible collateral other than real estate	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0110_CR_AIRB_RU_Rx0	SMER Non-defaulted Secured	Credit risk and free deliveries	Advanced IRB approach	RU	Not applicable	Retail - SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Eligible collateral other than real estate	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0110_CR_AIRB_SE_Rx0	SMER Non-defaulted Secured	Credit risk and free deliveries	Advanced IRB approach	SE	Not applicable	Retail - SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Eligible collateral other than real estate	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0110_CR_AIRB_SG_Rx0	SMER Non-defaulted Secured	Credit risk and free deliveries	Advanced IRB approach	SG	Not applicable	Retail - SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Eligible collateral other than real estate	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0110_CR_AIRB_SI_Rx0	SMER Non-defaulted Secured	Credit risk and free deliveries	Advanced IRB approach	SI	Not applicable	Retail - SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Eligible collateral other than real estate	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0110_CR_AIRB_SK_Rx0	SMER Non-defaulted Secured	Credit risk and free deliveries	Advanced IRB approach	SK	Not applicable	Retail - SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Eligible collateral other than real estate	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0110_CR_AIRB_TR_Rx0	SMER Non-defaulted Secured	Credit risk and free deliveries	Advanced IRB approach	TR	Not applicable	Retail - SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Eligible collateral other than real estate	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMER_ALL_0110_CR_AIRB_US_Rx0	SMER Non-defaulted Secured	Credit risk and free deliveries	Advanced IRB approach	US	Not applicable	Retail - SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Eligible collateral other than real estate	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0110_CR_AIRB_x2_Rx0	SMER Non-defaulted Secured	Credit risk and free deliveries	Advanced IRB approach	Other countries	Not applicable	Retail - SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Eligible collateral other than real estate	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0111_CR_AIRB_x0_Rx0	SMER Non-defaulted Unsecured Construction	Credit risk and free deliveries	Advanced IRB approach	Not applicable	Not applicable	Retail - SME	Not applicable	Non-defaulted	Not applicable	Exposures without credit protection	Not applicable	F Construction	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0111_CR_AIRB_AT_Rx0	SMER Non-defaulted Unsecured Construction	Credit risk and free deliveries	Advanced IRB approach	AT	Not applicable	Retail - SME	Not applicable	Non-defaulted	Not applicable	Exposures without credit protection	Not applicable	F Construction	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0111_CR_AIRB_AU_Rx0	SMER Non-defaulted Unsecured Construction	Credit risk and free deliveries	Advanced IRB approach	AU	Not applicable	Retail - SME	Not applicable	Non-defaulted	Not applicable	Exposures without credit protection	Not applicable	F Construction	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0111_CR_AIRB_BE_Rx0	SMER Non-defaulted Unsecured Construction	Credit risk and free deliveries	Advanced IRB approach	BE	Not applicable	Retail - SME	Not applicable	Non-defaulted	Not applicable	Exposures without credit protection	Not applicable	F Construction	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0111_CR_AIRB_BG_Rx0	SMER Non-defaulted Unsecured Construction	Credit risk and free deliveries	Advanced IRB approach	BG	Not applicable	Retail - SME	Not applicable	Non-defaulted	Not applicable	Exposures without credit protection	Not applicable	F Construction	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0111_CR_AIRB_BR_Rx0	SMER Non-defaulted Unsecured Construction	Credit risk and free deliveries	Advanced IRB approach	BR	Not applicable	Retail - SME	Not applicable	Non-defaulted	Not applicable	Exposures without credit protection	Not applicable	F Construction	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0111_CR_AIRB_CA_Rx0	SMER Non-defaulted Unsecured Construction	Credit risk and free deliveries	Advanced IRB approach	CA	Not applicable	Retail - SME	Not applicable	Non-defaulted	Not applicable	Exposures without credit protection	Not applicable	F Construction	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0111_CR_AIRB_CH_Rx0	SMER Non-defaulted Unsecured Construction	Credit risk and free deliveries	Advanced IRB approach	CH	Not applicable	Retail - SME	Not applicable	Non-defaulted	Not applicable	Exposures without credit protection	Not applicable	F Construction	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0111_CR_AIRB_CN_Rx0	SMER Non-defaulted Unsecured Construction	Credit risk and free deliveries	Advanced IRB approach	CN	Not applicable	Retail - SME	Not applicable	Non-defaulted	Not applicable	Exposures without credit protection	Not applicable	F Construction	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0111_CR_AIRB_CY_Rx0	SMER Non-defaulted Unsecured Construction	Credit risk and free deliveries	Advanced IRB approach	CY	Not applicable	Retail - SME	Not applicable	Non-defaulted	Not applicable	Exposures without credit protection	Not applicable	F Construction	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0111_CR_AIRB_CZ_Rx0	SMER Non-defaulted Unsecured Construction	Credit risk and free deliveries	Advanced IRB approach	CZ	Not applicable	Retail - SME	Not applicable	Non-defaulted	Not applicable	Exposures without credit protection	Not applicable	F Construction	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0111_CR_AIRB_DE_Rx0	SMER Non-defaulted Unsecured Construction	Credit risk and free deliveries	Advanced IRB approach	DE	Not applicable	Retail - SME	Not applicable	Non-defaulted	Not applicable	Exposures without credit protection	Not applicable	F Construction	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0111_CR_AIRB_DK_Rx0	SMER Non-defaulted Unsecured Construction	Credit risk and free deliveries	Advanced IRB approach	DK	Not applicable	Retail - SME	Not applicable	Non-defaulted	Not applicable	Exposures without credit protection	Not applicable	F Construction	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0111_CR_AIRB_EE_Rx0	SMER Non-defaulted Unsecured Construction	Credit risk and free deliveries	Advanced IRB approach	EE	Not applicable	Retail - SME	Not applicable	Non-defaulted	Not applicable	Exposures without credit protection	Not applicable	F Construction	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0111_CR_AIRB_ES_Rx0	SMER Non-defaulted Unsecured Construction	Credit risk and free deliveries	Advanced IRB approach	ES	Not applicable	Retail - SME	Not applicable	Non-defaulted	Not applicable	Exposures without credit protection	Not applicable	F Construction	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0111_CR_AIRB_FI_Rx0	SMER Non-defaulted Unsecured Construction	Credit risk and free deliveries	Advanced IRB approach	FI	Not applicable	Retail - SME	Not applicable	Non-defaulted	Not applicable	Exposures without credit protection	Not applicable	F Construction	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0111_CR_AIRB_FR_Rx0	SMER Non-defaulted Unsecured Construction	Credit risk and free deliveries	Advanced IRB approach	FR	Not applicable	Retail - SME	Not applicable	Non-defaulted	Not applicable	Exposures without credit protection	Not applicable	F Construction	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0111_CR_AIRB_GB_Rx0	SMER Non-defaulted Unsecured Construction	Credit risk and free deliveries	Advanced IRB approach	GB	Not applicable	Retail - SME	Not applicable	Non-defaulted	Not applicable	Exposures without credit protection	Not applicable	F Construction	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0111_CR_AIRB_GR_Rx0	SMER Non-defaulted Unsecured Construction	Credit risk and free deliveries	Advanced IRB approach	GR	Not applicable	Retail - SME	Not applicable	Non-defaulted	Not applicable	Exposures without credit protection	Not applicable	F Construction	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0111_CR_AIRB_HK_Rx0	SMER Non-defaulted Unsecured Construction	Credit risk and free deliveries	Advanced IRB approach	HK	Not applicable	Retail - SME	Not applicable	Non-defaulted	Not applicable	Exposures without credit protection	Not applicable	F Construction	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMER_ALL_0111_CR_AIRB_HR_Rx0	SMER Non-defaulted Unsecured Construction	Credit risk and free deliveries	Advanced IRB approach	HR	Not applicable	Retail - SME	Not applicable	Non-defaulted	Not applicable	Exposures without credit protection	Not applicable	F Construction	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0111_CR_AIRB_HU_Rx0	SMER Non-defaulted Unsecured Construction	Credit risk and free deliveries	Advanced IRB approach	HU	Not applicable	Retail - SME	Not applicable	Non-defaulted	Not applicable	Exposures without credit protection	Not applicable	F Construction	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0111_CR_AIRB_IE_Rx0	SMER Non-defaulted Unsecured Construction	Credit risk and free deliveries	Advanced IRB approach	IE	Not applicable	Retail - SME	Not applicable	Non-defaulted	Not applicable	Exposures without credit protection	Not applicable	F Construction	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0111_CR_AIRB_IL_Rx0	SMER Non-defaulted Unsecured Construction	Credit risk and free deliveries	Advanced IRB approach	IL	Not applicable	Retail - SME	Not applicable	Non-defaulted	Not applicable	Exposures without credit protection	Not applicable	F Construction	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0111_CR_AIRB_IT_Rx0	SMER Non-defaulted Unsecured Construction	Credit risk and free deliveries	Advanced IRB approach	IT	Not applicable	Retail - SME	Not applicable	Non-defaulted	Not applicable	Exposures without credit protection	Not applicable	F Construction	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0111_CR_AIRB_JP_Rx0	SMER Non-defaulted Unsecured Construction	Credit risk and free deliveries	Advanced IRB approach	JP	Not applicable	Retail - SME	Not applicable	Non-defaulted	Not applicable	Exposures without credit protection	Not applicable	F Construction	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0111_CR_AIRB_KR_Rx0	SMER Non-defaulted Unsecured Construction	Credit risk and free deliveries	Advanced IRB approach	KR	Not applicable	Retail - SME	Not applicable	Non-defaulted	Not applicable	Exposures without credit protection	Not applicable	F Construction	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0111_CR_AIRB_LT_Rx0	SMER Non-defaulted Unsecured Construction	Credit risk and free deliveries	Advanced IRB approach	LT	Not applicable	Retail - SME	Not applicable	Non-defaulted	Not applicable	Exposures without credit protection	Not applicable	F Construction	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0111_CR_AIRB_LU_Rx0	SMER Non-defaulted Unsecured Construction	Credit risk and free deliveries	Advanced IRB approach	LU	Not applicable	Retail - SME	Not applicable	Non-defaulted	Not applicable	Exposures without credit protection	Not applicable	F Construction	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0111_CR_AIRB_LV_Rx0	SMER Non-defaulted Unsecured Construction	Credit risk and free deliveries	Advanced IRB approach	LV	Not applicable	Retail - SME	Not applicable	Non-defaulted	Not applicable	Exposures without credit protection	Not applicable	F Construction	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0111_CR_AIRB_MT_Rx0	SMER Non-defaulted Unsecured Construction	Credit risk and free deliveries	Advanced IRB approach	MT	Not applicable	Retail - SME	Not applicable	Non-defaulted	Not applicable	Exposures without credit protection	Not applicable	F Construction	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0111_CR_AIRB_NL_Rx0	SMER Non-defaulted Unsecured Construction	Credit risk and free deliveries	Advanced IRB approach	NL	Not applicable	Retail - SME	Not applicable	Non-defaulted	Not applicable	Exposures without credit protection	Not applicable	F Construction	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0111_CR_AIRB_NO_Rx0	SMER Non-defaulted Unsecured Construction	Credit risk and free deliveries	Advanced IRB approach	NO	Not applicable	Retail - SME	Not applicable	Non-defaulted	Not applicable	Exposures without credit protection	Not applicable	F Construction	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0111_CR_AIRB_PL_Rx0	SMER Non-defaulted Unsecured Construction	Credit risk and free deliveries	Advanced IRB approach	PL	Not applicable	Retail - SME	Not applicable	Non-defaulted	Not applicable	Exposures without credit protection	Not applicable	F Construction	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0111_CR_AIRB_PT_Rx0	SMER Non-defaulted Unsecured Construction	Credit risk and free deliveries	Advanced IRB approach	PT	Not applicable	Retail - SME	Not applicable	Non-defaulted	Not applicable	Exposures without credit protection	Not applicable	F Construction	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0111_CR_AIRB_RO_Rx0	SMER Non-defaulted Unsecured Construction	Credit risk and free deliveries	Advanced IRB approach	RO	Not applicable	Retail - SME	Not applicable	Non-defaulted	Not applicable	Exposures without credit protection	Not applicable	F Construction	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0111_CR_AIRB_RU_Rx0	SMER Non-defaulted Unsecured Construction	Credit risk and free deliveries	Advanced IRB approach	RU	Not applicable	Retail - SME	Not applicable	Non-defaulted	Not applicable	Exposures without credit protection	Not applicable	F Construction	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0111_CR_AIRB_SE_Rx0	SMER Non-defaulted Unsecured Construction	Credit risk and free deliveries	Advanced IRB approach	SE	Not applicable	Retail - SME	Not applicable	Non-defaulted	Not applicable	Exposures without credit protection	Not applicable	F Construction	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0111_CR_AIRB_SG_Rx0	SMER Non-defaulted Unsecured Construction	Credit risk and free deliveries	Advanced IRB approach	SG	Not applicable	Retail - SME	Not applicable	Non-defaulted	Not applicable	Exposures without credit protection	Not applicable	F Construction	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0111_CR_AIRB_SI_Rx0	SMER Non-defaulted Unsecured Construction	Credit risk and free deliveries	Advanced IRB approach	SI	Not applicable	Retail - SME	Not applicable	Non-defaulted	Not applicable	Exposures without credit protection	Not applicable	F Construction	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0111_CR_AIRB_SK_Rx0	SMER Non-defaulted Unsecured Construction	Credit risk and free deliveries	Advanced IRB approach	SK	Not applicable	Retail - SME	Not applicable	Non-defaulted	Not applicable	Exposures without credit protection	Not applicable	F Construction	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0111_CR_AIRB_TR_Rx0	SMER Non-defaulted Unsecured Construction	Credit risk and free deliveries	Advanced IRB approach	TR	Not applicable	Retail - SME	Not applicable	Non-defaulted	Not applicable	Exposures without credit protection	Not applicable	F Construction	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMER_ALL_0111_CR_AIRB_US_Rx0	SMER Non-defaulted Unsecured Construction	Credit risk and free deliveries	Advanced IRB approach	US	Not applicable	Retail - SME	Not applicable	Non-defaulted	Not applicable	Exposures without credit protection	Not applicable	F Construction	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0111_CR_AIRB_x2_Rx0	SMER Non-defaulted Unsecured Construction	Credit risk and free deliveries	Advanced IRB approach	Other countries	Not applicable	Retail - SME	Not applicable	Non-defaulted	Not applicable	Exposures without credit protection	Not applicable	F Construction	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0112_CR_AIRB_x0_Rx0	SMER Non-defaulted Secured Construction	Credit risk and free deliveries	Advanced IRB approach	Not applicable	Not applicable	Retail - SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Not applicable	F Construction	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0112_CR_AIRB_AT_Rx0	SMER Non-defaulted Secured Construction	Credit risk and free deliveries	Advanced IRB approach	AT	Not applicable	Retail - SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Not applicable	F Construction	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0112_CR_AIRB_AU_Rx0	SMER Non-defaulted Secured Construction	Credit risk and free deliveries	Advanced IRB approach	AU	Not applicable	Retail - SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Not applicable	F Construction	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0112_CR_AIRB_BE_Rx0	SMER Non-defaulted Secured Construction	Credit risk and free deliveries	Advanced IRB approach	BE	Not applicable	Retail - SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Not applicable	F Construction	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0112_CR_AIRB_BG_Rx0	SMER Non-defaulted Secured Construction	Credit risk and free deliveries	Advanced IRB approach	BG	Not applicable	Retail - SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Not applicable	F Construction	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0112_CR_AIRB_BR_Rx0	SMER Non-defaulted Secured Construction	Credit risk and free deliveries	Advanced IRB approach	BR	Not applicable	Retail - SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Not applicable	F Construction	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0112_CR_AIRB_CA_Rx0	SMER Non-defaulted Secured Construction	Credit risk and free deliveries	Advanced IRB approach	CA	Not applicable	Retail - SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Not applicable	F Construction	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0112_CR_AIRB_CH_Rx0	SMER Non-defaulted Secured Construction	Credit risk and free deliveries	Advanced IRB approach	CH	Not applicable	Retail - SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Not applicable	F Construction	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0112_CR_AIRB_CN_Rx0	SMER Non-defaulted Secured Construction	Credit risk and free deliveries	Advanced IRB approach	CN	Not applicable	Retail - SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Not applicable	F Construction	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0112_CR_AIRB_CY_Rx0	SMER Non-defaulted Secured Construction	Credit risk and free deliveries	Advanced IRB approach	CY	Not applicable	Retail - SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Not applicable	F Construction	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0112_CR_AIRB_CZ_Rx0	SMER Non-defaulted Secured Construction	Credit risk and free deliveries	Advanced IRB approach	CZ	Not applicable	Retail - SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Not applicable	F Construction	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0112_CR_AIRB_DE_Rx0	SMER Non-defaulted Secured Construction	Credit risk and free deliveries	Advanced IRB approach	DE	Not applicable	Retail - SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Not applicable	F Construction	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0112_CR_AIRB_DK_Rx0	SMER Non-defaulted Secured Construction	Credit risk and free deliveries	Advanced IRB approach	DK	Not applicable	Retail - SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Not applicable	F Construction	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0112_CR_AIRB_EE_Rx0	SMER Non-defaulted Secured Construction	Credit risk and free deliveries	Advanced IRB approach	EE	Not applicable	Retail - SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Not applicable	F Construction	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0112_CR_AIRB_ES_Rx0	SMER Non-defaulted Secured Construction	Credit risk and free deliveries	Advanced IRB approach	ES	Not applicable	Retail - SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Not applicable	F Construction	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0112_CR_AIRB_FI_Rx0	SMER Non-defaulted Secured Construction	Credit risk and free deliveries	Advanced IRB approach	FI	Not applicable	Retail - SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Not applicable	F Construction	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0112_CR_AIRB_FR_Rx0	SMER Non-defaulted Secured Construction	Credit risk and free deliveries	Advanced IRB approach	FR	Not applicable	Retail - SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Not applicable	F Construction	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0112_CR_AIRB_GB_Rx0	SMER Non-defaulted Secured Construction	Credit risk and free deliveries	Advanced IRB approach	GB	Not applicable	Retail - SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Not applicable	F Construction	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0112_CR_AIRB_GR_Rx0	SMER Non-defaulted Secured Construction	Credit risk and free deliveries	Advanced IRB approach	GR	Not applicable	Retail - SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Not applicable	F Construction	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0112_CR_AIRB_HK_Rx0	SMER Non-defaulted Secured Construction	Credit risk and free deliveries	Advanced IRB approach	HK	Not applicable	Retail - SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Not applicable	F Construction	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMER_ALL_0112_CR_AIRB_HR_Rx0	SMER Non-defaulted Secured Construction	Credit risk and free deliveries	Advanced IRB approach	HR	Not applicable	Retail - SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Not applicable	F Construction	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0112_CR_AIRB_HU_Rx0	SMER Non-defaulted Secured Construction	Credit risk and free deliveries	Advanced IRB approach	HU	Not applicable	Retail - SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Not applicable	F Construction	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0112_CR_AIRB_IE_Rx0	SMER Non-defaulted Secured Construction	Credit risk and free deliveries	Advanced IRB approach	IE	Not applicable	Retail - SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Not applicable	F Construction	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0112_CR_AIRB_IL_Rx0	SMER Non-defaulted Secured Construction	Credit risk and free deliveries	Advanced IRB approach	IL	Not applicable	Retail - SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Not applicable	F Construction	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0112_CR_AIRB_IT_Rx0	SMER Non-defaulted Secured Construction	Credit risk and free deliveries	Advanced IRB approach	IT	Not applicable	Retail - SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Not applicable	F Construction	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0112_CR_AIRB_JP_Rx0	SMER Non-defaulted Secured Construction	Credit risk and free deliveries	Advanced IRB approach	JP	Not applicable	Retail - SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Not applicable	F Construction	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0112_CR_AIRB_KR_Rx0	SMER Non-defaulted Secured Construction	Credit risk and free deliveries	Advanced IRB approach	KR	Not applicable	Retail - SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Not applicable	F Construction	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0112_CR_AIRB_LT_Rx0	SMER Non-defaulted Secured Construction	Credit risk and free deliveries	Advanced IRB approach	LT	Not applicable	Retail - SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Not applicable	F Construction	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0112_CR_AIRB_LU_Rx0	SMER Non-defaulted Secured Construction	Credit risk and free deliveries	Advanced IRB approach	LU	Not applicable	Retail - SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Not applicable	F Construction	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0112_CR_AIRB_LV_Rx0	SMER Non-defaulted Secured Construction	Credit risk and free deliveries	Advanced IRB approach	LV	Not applicable	Retail - SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Not applicable	F Construction	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0112_CR_AIRB_MT_Rx0	SMER Non-defaulted Secured Construction	Credit risk and free deliveries	Advanced IRB approach	MT	Not applicable	Retail - SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Not applicable	F Construction	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0112_CR_AIRB_NL_Rx0	SMER Non-defaulted Secured Construction	Credit risk and free deliveries	Advanced IRB approach	NL	Not applicable	Retail - SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Not applicable	F Construction	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0112_CR_AIRB_NO_Rx0	SMER Non-defaulted Secured Construction	Credit risk and free deliveries	Advanced IRB approach	NO	Not applicable	Retail - SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Not applicable	F Construction	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0112_CR_AIRB_PL_Rx0	SMER Non-defaulted Secured Construction	Credit risk and free deliveries	Advanced IRB approach	PL	Not applicable	Retail - SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Not applicable	F Construction	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0112_CR_AIRB_PT_Rx0	SMER Non-defaulted Secured Construction	Credit risk and free deliveries	Advanced IRB approach	PT	Not applicable	Retail - SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Not applicable	F Construction	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0112_CR_AIRB_RO_Rx0	SMER Non-defaulted Secured Construction	Credit risk and free deliveries	Advanced IRB approach	RO	Not applicable	Retail - SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Not applicable	F Construction	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0112_CR_AIRB_RU_Rx0	SMER Non-defaulted Secured Construction	Credit risk and free deliveries	Advanced IRB approach	RU	Not applicable	Retail - SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Not applicable	F Construction	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0112_CR_AIRB_SE_Rx0	SMER Non-defaulted Secured Construction	Credit risk and free deliveries	Advanced IRB approach	SE	Not applicable	Retail - SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Not applicable	F Construction	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0112_CR_AIRB_SG_Rx0	SMER Non-defaulted Secured Construction	Credit risk and free deliveries	Advanced IRB approach	SG	Not applicable	Retail - SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Not applicable	F Construction	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0112_CR_AIRB_SI_Rx0	SMER Non-defaulted Secured Construction	Credit risk and free deliveries	Advanced IRB approach	SI	Not applicable	Retail - SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Not applicable	F Construction	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0112_CR_AIRB_SK_Rx0	SMER Non-defaulted Secured Construction	Credit risk and free deliveries	Advanced IRB approach	SK	Not applicable	Retail - SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Not applicable	F Construction	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0112_CR_AIRB_TR_Rx0	SMER Non-defaulted Secured Construction	Credit risk and free deliveries	Advanced IRB approach	TR	Not applicable	Retail - SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Not applicable	F Construction	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMER_ALL_0112_CR_AIRB_US_Rx0	SMER Non-defaulted Secured Construction	Credit risk and free deliveries	Advanced IRB approach	US	Not applicable	Retail - SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Not applicable	F Construction	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0112_CR_AIRB_x2_Rx0	SMER Non-defaulted Secured Construction	Credit risk and free deliveries	Advanced IRB approach	Other countries	Not applicable	Retail - SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Not applicable	F Construction	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_x0_R01	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 1	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_AT_R01	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	AT	Rating 1	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_AU_R01	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	AU	Rating 1	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_BE_R01	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	BE	Rating 1	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_BG_R01	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	BG	Rating 1	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_BR_R01	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	BR	Rating 1	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_CA_R01	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	CA	Rating 1	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_CH_R01	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	CH	Rating 1	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_CN_R01	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	CN	Rating 1	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_CY_R01	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	CY	Rating 1	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_CZ_R01	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	CZ	Rating 1	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_DE_R01	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	DE	Rating 1	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_DK_R01	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	DK	Rating 1	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_EE_R01	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	EE	Rating 1	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_ES_R01	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	ES	Rating 1	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_FI_R01	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	FI	Rating 1	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_FR_R01	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	FR	Rating 1	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_GB_R01	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	GB	Rating 1	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_GR_R01	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	GR	Rating 1	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_HK_R01	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	HK	Rating 1	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
CORP_ALL_0086_CR_AIRB_HR_R01	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	HR	Rating 1	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_HU_R01	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	HU	Rating 1	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_IE_R01	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	IE	Rating 1	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_IL_R01	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	IL	Rating 1	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_IT_R01	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	IT	Rating 1	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_JP_R01	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	JP	Rating 1	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_KR_R01	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	KR	Rating 1	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_LT_R01	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	LT	Rating 1	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_LU_R01	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	LU	Rating 1	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_LV_R01	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	LV	Rating 1	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_MT_R01	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	MT	Rating 1	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_NL_R01	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	NL	Rating 1	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_NO_R01	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	NO	Rating 1	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_PL_R01	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	PL	Rating 1	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_PT_R01	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	PT	Rating 1	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_RO_R01	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	RO	Rating 1	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_RU_R01	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	RU	Rating 1	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_SE_R01	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	SE	Rating 1	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_SG_R01	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	SG	Rating 1	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_SI_R01	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	SI	Rating 1	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_SK_R01	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	SK	Rating 1	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_TR_R01	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	TR	Rating 1	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
CORP_ALL_0086_CR_AIRB_US_R01	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	US	Rating 1	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_x2_R01	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	Other countries	Rating 1	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_x0_R02	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 2	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_AT_R02	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	AT	Rating 2	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_AU_R02	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	AU	Rating 2	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_BE_R02	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	BE	Rating 2	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_BG_R02	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	BG	Rating 2	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_BR_R02	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	BR	Rating 2	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_CA_R02	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	CA	Rating 2	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_CH_R02	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	CH	Rating 2	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_CN_R02	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	CN	Rating 2	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_CY_R02	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	CY	Rating 2	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_CZ_R02	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	CZ	Rating 2	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_DE_R02	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	DE	Rating 2	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_DK_R02	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	DK	Rating 2	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_EE_R02	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	EE	Rating 2	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_ES_R02	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	ES	Rating 2	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_FI_R02	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	FI	Rating 2	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_FR_R02	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	FR	Rating 2	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_GB_R02	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	GB	Rating 2	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_GR_R02	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	GR	Rating 2	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_HK_R02	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	HK	Rating 2	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
CORP_ALL_0086_CR_AIRB_HR_R02	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	HR	Rating 2	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_HU_R02	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	HU	Rating 2	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_IE_R02	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	IE	Rating 2	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_IL_R02	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	IL	Rating 2	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_IT_R02	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	IT	Rating 2	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_JP_R02	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	JP	Rating 2	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_KR_R02	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	KR	Rating 2	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_LT_R02	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	LT	Rating 2	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_LU_R02	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	LU	Rating 2	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_LV_R02	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	LV	Rating 2	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_MT_R02	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	MT	Rating 2	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_NL_R02	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	NL	Rating 2	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_NO_R02	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	NO	Rating 2	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_PL_R02	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	PL	Rating 2	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_PT_R02	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	PT	Rating 2	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_RO_R02	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	RO	Rating 2	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_RU_R02	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	RU	Rating 2	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_SE_R02	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	SE	Rating 2	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_SG_R02	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	SG	Rating 2	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_SI_R02	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	SI	Rating 2	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_SK_R02	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	SK	Rating 2	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_TR_R02	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	TR	Rating 2	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
CORP_ALL_0086_CR_AIRB_US_R02	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	US	Rating 2	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_x2_R02	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	Other countries	Rating 2	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_x0_R03	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 3	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_AT_R03	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	AT	Rating 3	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_AU_R03	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	AU	Rating 3	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_BE_R03	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	BE	Rating 3	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_BG_R03	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	BG	Rating 3	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_BR_R03	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	BR	Rating 3	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_CA_R03	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	CA	Rating 3	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_CH_R03	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	CH	Rating 3	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_CN_R03	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	CN	Rating 3	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_CY_R03	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	CY	Rating 3	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_CZ_R03	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	CZ	Rating 3	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_DE_R03	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	DE	Rating 3	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_DK_R03	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	DK	Rating 3	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_EE_R03	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	EE	Rating 3	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_ES_R03	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	ES	Rating 3	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_FI_R03	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	FI	Rating 3	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_FR_R03	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	FR	Rating 3	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_GB_R03	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	GB	Rating 3	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_GR_R03	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	GR	Rating 3	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_HK_R03	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	HK	Rating 3	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
CORP_ALL_0086_CR_AIRB_HR_R03	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	HR	Rating 3	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_HU_R03	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	HU	Rating 3	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_IE_R03	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	IE	Rating 3	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_IL_R03	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	IL	Rating 3	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_IT_R03	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	IT	Rating 3	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_JP_R03	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	JP	Rating 3	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_KR_R03	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	KR	Rating 3	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_LT_R03	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	LT	Rating 3	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_LU_R03	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	LU	Rating 3	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_LV_R03	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	LV	Rating 3	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_MT_R03	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	MT	Rating 3	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_NL_R03	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	NL	Rating 3	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_NO_R03	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	NO	Rating 3	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_PL_R03	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	PL	Rating 3	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_PT_R03	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	PT	Rating 3	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_RO_R03	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	RO	Rating 3	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_RU_R03	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	RU	Rating 3	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_SE_R03	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	SE	Rating 3	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_SG_R03	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	SG	Rating 3	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_SI_R03	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	SI	Rating 3	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_SK_R03	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	SK	Rating 3	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_TR_R03	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	TR	Rating 3	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
CORP_ALL_0086_CR_AIRB_US_R03	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	US	Rating 3	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_x2_R03	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	Other countries	Rating 3	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_x0_R04	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 4	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_AT_R04	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	AT	Rating 4	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_AU_R04	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	AU	Rating 4	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_BE_R04	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	BE	Rating 4	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_BG_R04	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	BG	Rating 4	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_BR_R04	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	BR	Rating 4	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_CA_R04	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	CA	Rating 4	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_CH_R04	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	CH	Rating 4	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_CN_R04	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	CN	Rating 4	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_CY_R04	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	CY	Rating 4	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_CZ_R04	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	CZ	Rating 4	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_DE_R04	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	DE	Rating 4	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_DK_R04	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	DK	Rating 4	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_EE_R04	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	EE	Rating 4	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_ES_R04	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	ES	Rating 4	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_FI_R04	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	FI	Rating 4	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_FR_R04	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	FR	Rating 4	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_GB_R04	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	GB	Rating 4	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_GR_R04	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	GR	Rating 4	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_HK_R04	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	HK	Rating 4	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
CORP_ALL_0086_CR_AIRB_HR_R04	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	HR	Rating 4	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_HU_R04	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	HU	Rating 4	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_IE_R04	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	IE	Rating 4	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_IL_R04	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	IL	Rating 4	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_IT_R04	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	IT	Rating 4	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_JP_R04	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	JP	Rating 4	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_KR_R04	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	KR	Rating 4	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_LT_R04	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	LT	Rating 4	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_LU_R04	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	LU	Rating 4	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_LV_R04	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	LV	Rating 4	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_MT_R04	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	MT	Rating 4	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_NL_R04	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	NL	Rating 4	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_NO_R04	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	NO	Rating 4	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_PL_R04	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	PL	Rating 4	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_PT_R04	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	PT	Rating 4	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_RO_R04	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	RO	Rating 4	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_RU_R04	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	RU	Rating 4	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_SE_R04	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	SE	Rating 4	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_SG_R04	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	SG	Rating 4	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_SI_R04	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	SI	Rating 4	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_SK_R04	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	SK	Rating 4	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_TR_R04	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	TR	Rating 4	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
CORP_ALL_0086_CR_AIRB_US_R04	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	US	Rating 4	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_x2_R04	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	Other countries	Rating 4	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_x0_R05	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 5	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_AT_R05	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	AT	Rating 5	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_AU_R05	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	AU	Rating 5	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_BE_R05	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	BE	Rating 5	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_BG_R05	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	BG	Rating 5	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_BR_R05	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	BR	Rating 5	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_CA_R05	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	CA	Rating 5	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_CH_R05	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	CH	Rating 5	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_CN_R05	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	CN	Rating 5	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_CY_R05	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	CY	Rating 5	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_CZ_R05	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	CZ	Rating 5	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_DE_R05	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	DE	Rating 5	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_DK_R05	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	DK	Rating 5	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_EE_R05	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	EE	Rating 5	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_ES_R05	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	ES	Rating 5	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_FI_R05	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	FI	Rating 5	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_FR_R05	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	FR	Rating 5	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_GB_R05	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	GB	Rating 5	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_GR_R05	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	GR	Rating 5	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_HK_R05	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	HK	Rating 5	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
CORP_ALL_0086_CR_AIRB_HR_R05	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	HR	Rating 5	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_HU_R05	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	HU	Rating 5	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_IE_R05	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	IE	Rating 5	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_IL_R05	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	IL	Rating 5	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_IT_R05	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	IT	Rating 5	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_JP_R05	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	JP	Rating 5	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_KR_R05	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	KR	Rating 5	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_LT_R05	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	LT	Rating 5	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_LU_R05	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	LU	Rating 5	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_LV_R05	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	LV	Rating 5	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_MT_R05	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	MT	Rating 5	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_NL_R05	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	NL	Rating 5	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_NO_R05	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	NO	Rating 5	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_PL_R05	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	PL	Rating 5	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_PT_R05	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	PT	Rating 5	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_RO_R05	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	RO	Rating 5	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_RU_R05	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	RU	Rating 5	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_SE_R05	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	SE	Rating 5	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_SG_R05	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	SG	Rating 5	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_SI_R05	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	SI	Rating 5	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_SK_R05	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	SK	Rating 5	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_TR_R05	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	TR	Rating 5	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
CORP_ALL_0086_CR_AIRB_US_R05	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	US	Rating 5	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_x2_R05	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	Other countries	Rating 5	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_x0_R06	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 6	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_AT_R06	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	AT	Rating 6	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_AU_R06	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	AU	Rating 6	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_BE_R06	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	BE	Rating 6	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_BG_R06	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	BG	Rating 6	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_BR_R06	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	BR	Rating 6	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_CA_R06	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	CA	Rating 6	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_CH_R06	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	CH	Rating 6	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_CN_R06	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	CN	Rating 6	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_CY_R06	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	CY	Rating 6	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_CZ_R06	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	CZ	Rating 6	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_DE_R06	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	DE	Rating 6	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_DK_R06	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	DK	Rating 6	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_EE_R06	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	EE	Rating 6	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_ES_R06	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	ES	Rating 6	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_FI_R06	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	FI	Rating 6	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_FR_R06	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	FR	Rating 6	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_GB_R06	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	GB	Rating 6	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_GR_R06	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	GR	Rating 6	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_HK_R06	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	HK	Rating 6	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
CORP_ALL_0086_CR_AIRB_HR_R06	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	HR	Rating 6	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_HU_R06	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	HU	Rating 6	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_IE_R06	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	IE	Rating 6	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_IL_R06	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	IL	Rating 6	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_IT_R06	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	IT	Rating 6	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_JP_R06	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	JP	Rating 6	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_KR_R06	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	KR	Rating 6	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_LT_R06	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	LT	Rating 6	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_LU_R06	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	LU	Rating 6	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_LV_R06	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	LV	Rating 6	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_MT_R06	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	MT	Rating 6	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_NL_R06	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	NL	Rating 6	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_NO_R06	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	NO	Rating 6	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_PL_R06	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	PL	Rating 6	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_PT_R06	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	PT	Rating 6	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_RO_R06	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	RO	Rating 6	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_RU_R06	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	RU	Rating 6	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_SE_R06	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	SE	Rating 6	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_SG_R06	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	SG	Rating 6	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_SI_R06	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	SI	Rating 6	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_SK_R06	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	SK	Rating 6	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_TR_R06	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	TR	Rating 6	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
CORP_ALL_0086_CR_AIRB_US_R06	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	US	Rating 6	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_x2_R06	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	Other countries	Rating 6	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_x0_R07	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 7	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_AT_R07	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	AT	Rating 7	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_AU_R07	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	AU	Rating 7	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_BE_R07	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	BE	Rating 7	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_BG_R07	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	BG	Rating 7	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_BR_R07	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	BR	Rating 7	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_CA_R07	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	CA	Rating 7	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_CH_R07	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	CH	Rating 7	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_CN_R07	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	CN	Rating 7	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_CY_R07	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	CY	Rating 7	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_CZ_R07	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	CZ	Rating 7	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_DE_R07	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	DE	Rating 7	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_DK_R07	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	DK	Rating 7	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_EE_R07	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	EE	Rating 7	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_ES_R07	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	ES	Rating 7	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_FI_R07	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	FI	Rating 7	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_FR_R07	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	FR	Rating 7	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_GB_R07	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	GB	Rating 7	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_GR_R07	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	GR	Rating 7	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_HK_R07	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	HK	Rating 7	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
CORP_ALL_0086_CR_AIRB_HR_R07	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	HR	Rating 7	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_HU_R07	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	HU	Rating 7	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_IE_R07	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	IE	Rating 7	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_IL_R07	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	IL	Rating 7	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_IT_R07	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	IT	Rating 7	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_JP_R07	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	JP	Rating 7	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_KR_R07	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	KR	Rating 7	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_LT_R07	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	LT	Rating 7	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_LU_R07	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	LU	Rating 7	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_LV_R07	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	LV	Rating 7	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_MT_R07	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	MT	Rating 7	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_NL_R07	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	NL	Rating 7	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_NO_R07	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	NO	Rating 7	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_PL_R07	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	PL	Rating 7	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_PT_R07	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	PT	Rating 7	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_RO_R07	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	RO	Rating 7	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_RU_R07	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	RU	Rating 7	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_SE_R07	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	SE	Rating 7	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_SG_R07	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	SG	Rating 7	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_SI_R07	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	SI	Rating 7	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_SK_R07	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	SK	Rating 7	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_TR_R07	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	TR	Rating 7	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
CORP_ALL_0086_CR_AIRB_US_R07	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	US	Rating 7	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_x2_R07	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	Other countries	Rating 7	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_x0_R08	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 8	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_AT_R08	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	AT	Rating 8	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_AU_R08	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	AU	Rating 8	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_BE_R08	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	BE	Rating 8	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_BG_R08	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	BG	Rating 8	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_BR_R08	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	BR	Rating 8	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_CA_R08	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	CA	Rating 8	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_CH_R08	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	CH	Rating 8	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_CN_R08	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	CN	Rating 8	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_CY_R08	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	CY	Rating 8	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_CZ_R08	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	CZ	Rating 8	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_DE_R08	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	DE	Rating 8	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_DK_R08	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	DK	Rating 8	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_EE_R08	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	EE	Rating 8	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_ES_R08	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	ES	Rating 8	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_FI_R08	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	FI	Rating 8	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_FR_R08	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	FR	Rating 8	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_GB_R08	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	GB	Rating 8	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_GR_R08	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	GR	Rating 8	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_HK_R08	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	HK	Rating 8	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
CORP_ALL_0086_CR_AIRB_HR_R08	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	HR	Rating 8	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_HU_R08	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	HU	Rating 8	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_IE_R08	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	IE	Rating 8	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_IL_R08	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	IL	Rating 8	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_IT_R08	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	IT	Rating 8	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_JP_R08	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	JP	Rating 8	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_KR_R08	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	KR	Rating 8	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_LT_R08	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	LT	Rating 8	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_LU_R08	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	LU	Rating 8	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_LV_R08	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	LV	Rating 8	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_MT_R08	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	MT	Rating 8	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_NL_R08	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	NL	Rating 8	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_NO_R08	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	NO	Rating 8	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_PL_R08	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	PL	Rating 8	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_PT_R08	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	PT	Rating 8	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_RO_R08	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	RO	Rating 8	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_RU_R08	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	RU	Rating 8	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_SE_R08	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	SE	Rating 8	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_SG_R08	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	SG	Rating 8	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_SI_R08	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	SI	Rating 8	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_SK_R08	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	SK	Rating 8	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_TR_R08	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	TR	Rating 8	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
CORP_ALL_0086_CR_AIRB_US_R08	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	US	Rating 8	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_x2_R08	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	Other countries	Rating 8	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_x0_R09	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 9	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_AT_R09	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	AT	Rating 9	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_AU_R09	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	AU	Rating 9	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_BE_R09	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	BE	Rating 9	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_BG_R09	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	BG	Rating 9	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_BR_R09	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	BR	Rating 9	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_CA_R09	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	CA	Rating 9	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_CH_R09	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	CH	Rating 9	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_CN_R09	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	CN	Rating 9	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_CY_R09	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	CY	Rating 9	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_CZ_R09	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	CZ	Rating 9	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_DE_R09	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	DE	Rating 9	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_DK_R09	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	DK	Rating 9	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_EE_R09	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	EE	Rating 9	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_ES_R09	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	ES	Rating 9	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_FI_R09	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	FI	Rating 9	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_FR_R09	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	FR	Rating 9	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_GB_R09	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	GB	Rating 9	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_GR_R09	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	GR	Rating 9	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_HK_R09	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	HK	Rating 9	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
CORP_ALL_0086_CR_AIRB_HR_R09	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	HR	Rating 9	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_HU_R09	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	HU	Rating 9	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_IE_R09	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	IE	Rating 9	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_IL_R09	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	IL	Rating 9	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_IT_R09	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	IT	Rating 9	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_JP_R09	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	JP	Rating 9	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_KR_R09	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	KR	Rating 9	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_LT_R09	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	LT	Rating 9	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_LU_R09	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	LU	Rating 9	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_LV_R09	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	LV	Rating 9	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_MT_R09	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	MT	Rating 9	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_NL_R09	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	NL	Rating 9	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_NO_R09	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	NO	Rating 9	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_PL_R09	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	PL	Rating 9	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_PT_R09	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	PT	Rating 9	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_RO_R09	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	RO	Rating 9	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_RU_R09	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	RU	Rating 9	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_SE_R09	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	SE	Rating 9	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_SG_R09	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	SG	Rating 9	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_SI_R09	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	SI	Rating 9	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_SK_R09	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	SK	Rating 9	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_TR_R09	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	TR	Rating 9	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
CORP_ALL_0086_CR_AIRB_US_R09	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	US	Rating 9	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_x2_R09	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	Other countries	Rating 9	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_x0_R10	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 10	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_AT_R10	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	AT	Rating 10	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_AU_R10	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	AU	Rating 10	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_BE_R10	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	BE	Rating 10	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_BG_R10	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	BG	Rating 10	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_BR_R10	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	BR	Rating 10	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_CA_R10	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	CA	Rating 10	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_CH_R10	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	CH	Rating 10	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_CN_R10	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	CN	Rating 10	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_CY_R10	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	CY	Rating 10	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_CZ_R10	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	CZ	Rating 10	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_DE_R10	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	DE	Rating 10	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_DK_R10	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	DK	Rating 10	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_EE_R10	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	EE	Rating 10	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_ES_R10	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	ES	Rating 10	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_FI_R10	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	FI	Rating 10	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_FR_R10	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	FR	Rating 10	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_GB_R10	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	GB	Rating 10	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_GR_R10	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	GR	Rating 10	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_HK_R10	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	HK	Rating 10	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
CORP_ALL_0086_CR_AIRB_HR_R10	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	HR	Rating 10	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_HU_R10	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	HU	Rating 10	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_IE_R10	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	IE	Rating 10	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_IL_R10	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	IL	Rating 10	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_IT_R10	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	IT	Rating 10	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_JP_R10	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	JP	Rating 10	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_KR_R10	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	KR	Rating 10	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_LT_R10	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	LT	Rating 10	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_LU_R10	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	LU	Rating 10	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_LV_R10	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	LV	Rating 10	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_MT_R10	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	MT	Rating 10	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_NL_R10	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	NL	Rating 10	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_NO_R10	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	NO	Rating 10	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_PL_R10	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	PL	Rating 10	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_PT_R10	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	PT	Rating 10	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_RO_R10	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	RO	Rating 10	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_RU_R10	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	RU	Rating 10	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_SE_R10	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	SE	Rating 10	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_SG_R10	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	SG	Rating 10	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_SI_R10	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	SI	Rating 10	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_SK_R10	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	SK	Rating 10	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_TR_R10	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	TR	Rating 10	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
CORP_ALL_0086_CR_AIRB_US_R10	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	US	Rating 10	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_x2_R10	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	Other countries	Rating 10	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_x0_R11	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 11	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_AT_R11	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	AT	Rating 11	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_AU_R11	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	AU	Rating 11	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_BE_R11	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	BE	Rating 11	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_BG_R11	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	BG	Rating 11	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_BR_R11	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	BR	Rating 11	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_CA_R11	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	CA	Rating 11	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_CH_R11	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	CH	Rating 11	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_CN_R11	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	CN	Rating 11	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_CY_R11	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	CY	Rating 11	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_CZ_R11	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	CZ	Rating 11	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_DE_R11	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	DE	Rating 11	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_DK_R11	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	DK	Rating 11	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_EE_R11	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	EE	Rating 11	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_ES_R11	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	ES	Rating 11	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_FI_R11	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	FI	Rating 11	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_FR_R11	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	FR	Rating 11	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_GB_R11	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	GB	Rating 11	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_GR_R11	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	GR	Rating 11	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_HK_R11	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	HK	Rating 11	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
CORP_ALL_0086_CR_AIRB_HR_R11	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	HR	Rating 11	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_HU_R11	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	HU	Rating 11	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_IE_R11	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	IE	Rating 11	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_IL_R11	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	IL	Rating 11	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_IT_R11	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	IT	Rating 11	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_JP_R11	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	JP	Rating 11	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_KR_R11	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	KR	Rating 11	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_LT_R11	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	LT	Rating 11	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_LU_R11	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	LU	Rating 11	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_LV_R11	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	LV	Rating 11	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_MT_R11	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	MT	Rating 11	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_NL_R11	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	NL	Rating 11	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_NO_R11	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	NO	Rating 11	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_PL_R11	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	PL	Rating 11	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_PT_R11	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	PT	Rating 11	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_RO_R11	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	RO	Rating 11	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_RU_R11	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	RU	Rating 11	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_SE_R11	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	SE	Rating 11	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_SG_R11	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	SG	Rating 11	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_SI_R11	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	SI	Rating 11	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_SK_R11	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	SK	Rating 11	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_TR_R11	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	TR	Rating 11	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
CORP_ALL_0086_CR_AIRB_US_R11	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	US	Rating 11	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_x2_R11	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	Other countries	Rating 11	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_x0_R12	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 12	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_AT_R12	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	AT	Rating 12	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_AU_R12	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	AU	Rating 12	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_BE_R12	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	BE	Rating 12	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_BG_R12	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	BG	Rating 12	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_BR_R12	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	BR	Rating 12	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_CA_R12	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	CA	Rating 12	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_CH_R12	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	CH	Rating 12	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_CN_R12	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	CN	Rating 12	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_CY_R12	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	CY	Rating 12	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_CZ_R12	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	CZ	Rating 12	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_DE_R12	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	DE	Rating 12	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_DK_R12	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	DK	Rating 12	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_EE_R12	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	EE	Rating 12	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_ES_R12	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	ES	Rating 12	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_FI_R12	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	FI	Rating 12	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_FR_R12	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	FR	Rating 12	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_GB_R12	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	GB	Rating 12	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_GR_R12	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	GR	Rating 12	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_HK_R12	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	HK	Rating 12	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
CORP_ALL_0086_CR_AIRB_HR_R12	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	HR	Rating 12	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_HU_R12	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	HU	Rating 12	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_IE_R12	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	IE	Rating 12	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_IL_R12	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	IL	Rating 12	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_IT_R12	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	IT	Rating 12	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_JP_R12	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	JP	Rating 12	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_KR_R12	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	KR	Rating 12	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_LT_R12	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	LT	Rating 12	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_LU_R12	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	LU	Rating 12	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_LV_R12	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	LV	Rating 12	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_MT_R12	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	MT	Rating 12	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_NL_R12	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	NL	Rating 12	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_NO_R12	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	NO	Rating 12	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_PL_R12	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	PL	Rating 12	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_PT_R12	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	PT	Rating 12	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_RO_R12	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	RO	Rating 12	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_RU_R12	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	RU	Rating 12	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_SE_R12	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	SE	Rating 12	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_SG_R12	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	SG	Rating 12	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_SI_R12	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	SI	Rating 12	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_SK_R12	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	SK	Rating 12	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_TR_R12	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	TR	Rating 12	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
CORP_ALL_0086_CR_AIRB_US_R12	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	US	Rating 12	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_x2_R12	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	Other countries	Rating 12	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_x0_R13	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 13	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_AT_R13	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	AT	Rating 13	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_AU_R13	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	AU	Rating 13	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_BE_R13	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	BE	Rating 13	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_BG_R13	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	BG	Rating 13	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_BR_R13	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	BR	Rating 13	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_CA_R13	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	CA	Rating 13	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_CH_R13	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	CH	Rating 13	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_CN_R13	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	CN	Rating 13	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_CY_R13	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	CY	Rating 13	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_CZ_R13	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	CZ	Rating 13	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_DE_R13	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	DE	Rating 13	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_DK_R13	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	DK	Rating 13	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_EE_R13	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	EE	Rating 13	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_ES_R13	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	ES	Rating 13	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_FI_R13	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	FI	Rating 13	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_FR_R13	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	FR	Rating 13	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_GB_R13	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	GB	Rating 13	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_GR_R13	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	GR	Rating 13	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_HK_R13	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	HK	Rating 13	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
CORP_ALL_0086_CR_AIRB_HR_R13	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	HR	Rating 13	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_HU_R13	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	HU	Rating 13	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_IE_R13	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	IE	Rating 13	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_IL_R13	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	IL	Rating 13	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_IT_R13	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	IT	Rating 13	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_JP_R13	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	JP	Rating 13	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_KR_R13	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	KR	Rating 13	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_LT_R13	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	LT	Rating 13	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_LU_R13	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	LU	Rating 13	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_LV_R13	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	LV	Rating 13	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_MT_R13	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	MT	Rating 13	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_NL_R13	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	NL	Rating 13	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_NO_R13	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	NO	Rating 13	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_PL_R13	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	PL	Rating 13	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_PT_R13	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	PT	Rating 13	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_RO_R13	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	RO	Rating 13	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_RU_R13	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	RU	Rating 13	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_SE_R13	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	SE	Rating 13	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_SG_R13	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	SG	Rating 13	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_SI_R13	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	SI	Rating 13	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_SK_R13	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	SK	Rating 13	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_TR_R13	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	TR	Rating 13	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
CORP_ALL_0086_CR_AIRB_US_R13	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	US	Rating 13	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_x2_R13	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	Other countries	Rating 13	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_x0_R14	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 14	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_AT_R14	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	AT	Rating 14	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_AU_R14	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	AU	Rating 14	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_BE_R14	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	BE	Rating 14	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_BG_R14	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	BG	Rating 14	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_BR_R14	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	BR	Rating 14	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_CA_R14	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	CA	Rating 14	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_CH_R14	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	CH	Rating 14	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_CN_R14	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	CN	Rating 14	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_CY_R14	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	CY	Rating 14	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_CZ_R14	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	CZ	Rating 14	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_DE_R14	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	DE	Rating 14	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_DK_R14	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	DK	Rating 14	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_EE_R14	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	EE	Rating 14	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_ES_R14	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	ES	Rating 14	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_FI_R14	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	FI	Rating 14	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_FR_R14	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	FR	Rating 14	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_GB_R14	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	GB	Rating 14	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_GR_R14	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	GR	Rating 14	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_HK_R14	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	HK	Rating 14	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
CORP_ALL_0086_CR_AIRB_HR_R14	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	HR	Rating 14	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_HU_R14	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	HU	Rating 14	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_IE_R14	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	IE	Rating 14	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_IL_R14	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	IL	Rating 14	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_IT_R14	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	IT	Rating 14	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_JP_R14	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	JP	Rating 14	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_KR_R14	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	KR	Rating 14	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_LT_R14	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	LT	Rating 14	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_LU_R14	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	LU	Rating 14	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_LV_R14	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	LV	Rating 14	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_MT_R14	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	MT	Rating 14	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_NL_R14	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	NL	Rating 14	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_NO_R14	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	NO	Rating 14	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_PL_R14	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	PL	Rating 14	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_PT_R14	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	PT	Rating 14	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_RO_R14	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	RO	Rating 14	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_RU_R14	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	RU	Rating 14	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_SE_R14	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	SE	Rating 14	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_SG_R14	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	SG	Rating 14	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_SI_R14	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	SI	Rating 14	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_SK_R14	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	SK	Rating 14	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_TR_R14	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	TR	Rating 14	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
CORP_ALL_0086_CR_AIRB_US_R14	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	US	Rating 14	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_x2_R14	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	Other countries	Rating 14	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_x0_R15	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 15	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_AT_R15	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	AT	Rating 15	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_AU_R15	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	AU	Rating 15	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_BE_R15	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	BE	Rating 15	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_BG_R15	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	BG	Rating 15	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_BR_R15	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	BR	Rating 15	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_CA_R15	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	CA	Rating 15	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_CH_R15	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	CH	Rating 15	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_CN_R15	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	CN	Rating 15	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_CY_R15	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	CY	Rating 15	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_CZ_R15	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	CZ	Rating 15	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_DE_R15	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	DE	Rating 15	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_DK_R15	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	DK	Rating 15	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_EE_R15	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	EE	Rating 15	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_ES_R15	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	ES	Rating 15	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_FI_R15	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	FI	Rating 15	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_FR_R15	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	FR	Rating 15	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_GB_R15	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	GB	Rating 15	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_GR_R15	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	GR	Rating 15	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_HK_R15	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	HK	Rating 15	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
CORP_ALL_0086_CR_AIRB_HR_R15	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	HR	Rating 15	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_HU_R15	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	HU	Rating 15	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_IE_R15	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	IE	Rating 15	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_IL_R15	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	IL	Rating 15	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_IT_R15	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	IT	Rating 15	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_JP_R15	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	JP	Rating 15	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_KR_R15	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	KR	Rating 15	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_LT_R15	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	LT	Rating 15	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_LU_R15	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	LU	Rating 15	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_LV_R15	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	LV	Rating 15	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_MT_R15	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	MT	Rating 15	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_NL_R15	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	NL	Rating 15	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_NO_R15	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	NO	Rating 15	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_PL_R15	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	PL	Rating 15	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_PT_R15	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	PT	Rating 15	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_RO_R15	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	RO	Rating 15	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_RU_R15	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	RU	Rating 15	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_SE_R15	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	SE	Rating 15	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_SG_R15	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	SG	Rating 15	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_SI_R15	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	SI	Rating 15	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_SK_R15	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	SK	Rating 15	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_TR_R15	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	TR	Rating 15	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
CORP_ALL_0086_CR_AIRB_US_R15	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	US	Rating 15	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_x2_R15	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	Other countries	Rating 15	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_x0_R16	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 16	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_AT_R16	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	AT	Rating 16	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_AU_R16	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	AU	Rating 16	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_BE_R16	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	BE	Rating 16	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_BG_R16	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	BG	Rating 16	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_BR_R16	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	BR	Rating 16	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_CA_R16	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	CA	Rating 16	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_CH_R16	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	CH	Rating 16	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_CN_R16	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	CN	Rating 16	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_CY_R16	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	CY	Rating 16	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_CZ_R16	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	CZ	Rating 16	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_DE_R16	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	DE	Rating 16	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_DK_R16	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	DK	Rating 16	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_EE_R16	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	EE	Rating 16	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_ES_R16	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	ES	Rating 16	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_FI_R16	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	FI	Rating 16	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_FR_R16	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	FR	Rating 16	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_GB_R16	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	GB	Rating 16	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_GR_R16	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	GR	Rating 16	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_HK_R16	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	HK	Rating 16	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
CORP_ALL_0086_CR_AIRB_HR_R16	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	HR	Rating 16	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_HU_R16	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	HU	Rating 16	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_IE_R16	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	IE	Rating 16	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_IL_R16	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	IL	Rating 16	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_IT_R16	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	IT	Rating 16	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_JP_R16	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	JP	Rating 16	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_KR_R16	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	KR	Rating 16	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_LT_R16	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	LT	Rating 16	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_LU_R16	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	LU	Rating 16	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_LV_R16	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	LV	Rating 16	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_MT_R16	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	MT	Rating 16	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_NL_R16	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	NL	Rating 16	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_NO_R16	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	NO	Rating 16	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_PL_R16	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	PL	Rating 16	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_PT_R16	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	PT	Rating 16	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_RO_R16	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	RO	Rating 16	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_RU_R16	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	RU	Rating 16	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_SE_R16	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	SE	Rating 16	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_SG_R16	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	SG	Rating 16	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_SI_R16	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	SI	Rating 16	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_SK_R16	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	SK	Rating 16	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_TR_R16	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	TR	Rating 16	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
CORP_ALL_0086_CR_AIRB_US_R16	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	US	Rating 16	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_x2_R16	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	Other countries	Rating 16	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_x0_R17	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 17	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_AT_R17	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	AT	Rating 17	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_AU_R17	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	AU	Rating 17	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_BE_R17	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	BE	Rating 17	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_BG_R17	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	BG	Rating 17	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_BR_R17	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	BR	Rating 17	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_CA_R17	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	CA	Rating 17	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_CH_R17	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	CH	Rating 17	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_CN_R17	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	CN	Rating 17	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_CY_R17	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	CY	Rating 17	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_CZ_R17	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	CZ	Rating 17	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_DE_R17	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	DE	Rating 17	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_DK_R17	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	DK	Rating 17	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_EE_R17	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	EE	Rating 17	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_ES_R17	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	ES	Rating 17	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_FI_R17	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	FI	Rating 17	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_FR_R17	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	FR	Rating 17	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_GB_R17	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	GB	Rating 17	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_GR_R17	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	GR	Rating 17	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_HK_R17	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	HK	Rating 17	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
CORP_ALL_0086_CR_AIRB_HR_R17	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	HR	Rating 17	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_HU_R17	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	HU	Rating 17	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_IE_R17	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	IE	Rating 17	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_IL_R17	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	IL	Rating 17	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_IT_R17	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	IT	Rating 17	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_JP_R17	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	JP	Rating 17	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_KR_R17	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	KR	Rating 17	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_LT_R17	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	LT	Rating 17	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_LU_R17	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	LU	Rating 17	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_LV_R17	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	LV	Rating 17	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_MT_R17	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	MT	Rating 17	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_NL_R17	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	NL	Rating 17	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_NO_R17	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	NO	Rating 17	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_PL_R17	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	PL	Rating 17	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_PT_R17	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	PT	Rating 17	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_RO_R17	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	RO	Rating 17	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_RU_R17	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	RU	Rating 17	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_SE_R17	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	SE	Rating 17	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_SG_R17	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	SG	Rating 17	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_SI_R17	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	SI	Rating 17	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_SK_R17	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	SK	Rating 17	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_TR_R17	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	TR	Rating 17	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
CORP_ALL_0086_CR_AIRB_US_R17	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	US	Rating 17	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_x2_R17	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	Other countries	Rating 17	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_x0_R18	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 18	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_AT_R18	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	AT	Rating 18	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_AU_R18	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	AU	Rating 18	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_BE_R18	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	BE	Rating 18	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_BG_R18	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	BG	Rating 18	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_BR_R18	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	BR	Rating 18	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_CA_R18	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	CA	Rating 18	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_CH_R18	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	CH	Rating 18	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_CN_R18	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	CN	Rating 18	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_CY_R18	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	CY	Rating 18	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_CZ_R18	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	CZ	Rating 18	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_DE_R18	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	DE	Rating 18	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_DK_R18	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	DK	Rating 18	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_EE_R18	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	EE	Rating 18	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_ES_R18	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	ES	Rating 18	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_FI_R18	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	FI	Rating 18	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_FR_R18	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	FR	Rating 18	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_GB_R18	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	GB	Rating 18	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_GR_R18	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	GR	Rating 18	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_HK_R18	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	HK	Rating 18	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
CORP_ALL_0086_CR_AIRB_HR_R18	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	HR	Rating 18	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_HU_R18	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	HU	Rating 18	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_IE_R18	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	IE	Rating 18	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_IL_R18	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	IL	Rating 18	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_IT_R18	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	IT	Rating 18	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_JP_R18	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	JP	Rating 18	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_KR_R18	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	KR	Rating 18	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_LT_R18	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	LT	Rating 18	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_LU_R18	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	LU	Rating 18	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_LV_R18	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	LV	Rating 18	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_MT_R18	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	MT	Rating 18	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_NL_R18	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	NL	Rating 18	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_NO_R18	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	NO	Rating 18	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_PL_R18	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	PL	Rating 18	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_PT_R18	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	PT	Rating 18	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_RO_R18	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	RO	Rating 18	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_RU_R18	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	RU	Rating 18	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_SE_R18	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	SE	Rating 18	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_SG_R18	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	SG	Rating 18	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_SI_R18	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	SI	Rating 18	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_SK_R18	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	SK	Rating 18	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_TR_R18	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	TR	Rating 18	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
CORP_ALL_0086_CR_AIRB_US_R18	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	US	Rating 18	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_x2_R18	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	Other countries	Rating 18	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_x0_R19	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 19	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_AT_R19	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	AT	Rating 19	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_AU_R19	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	AU	Rating 19	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_BE_R19	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	BE	Rating 19	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_BG_R19	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	BG	Rating 19	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_BR_R19	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	BR	Rating 19	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_CA_R19	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	CA	Rating 19	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_CH_R19	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	CH	Rating 19	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_CN_R19	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	CN	Rating 19	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_CY_R19	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	CY	Rating 19	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_CZ_R19	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	CZ	Rating 19	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_DE_R19	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	DE	Rating 19	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_DK_R19	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	DK	Rating 19	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_EE_R19	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	EE	Rating 19	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_ES_R19	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	ES	Rating 19	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_FI_R19	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	FI	Rating 19	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_FR_R19	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	FR	Rating 19	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_GB_R19	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	GB	Rating 19	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_GR_R19	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	GR	Rating 19	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_HK_R19	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	HK	Rating 19	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
CORP_ALL_0086_CR_AIRB_HR_R19	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	HR	Rating 19	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_HU_R19	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	HU	Rating 19	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_IE_R19	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	IE	Rating 19	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_IL_R19	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	IL	Rating 19	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_IT_R19	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	IT	Rating 19	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_JP_R19	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	JP	Rating 19	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_KR_R19	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	KR	Rating 19	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_LT_R19	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	LT	Rating 19	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_LU_R19	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	LU	Rating 19	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_LV_R19	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	LV	Rating 19	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_MT_R19	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	MT	Rating 19	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_NL_R19	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	NL	Rating 19	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_NO_R19	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	NO	Rating 19	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_PL_R19	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	PL	Rating 19	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_PT_R19	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	PT	Rating 19	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_RO_R19	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	RO	Rating 19	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_RU_R19	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	RU	Rating 19	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_SE_R19	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	SE	Rating 19	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_SG_R19	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	SG	Rating 19	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_SI_R19	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	SI	Rating 19	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_SK_R19	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	SK	Rating 19	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_TR_R19	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	TR	Rating 19	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
CORP_ALL_0086_CR_AIRB_US_R19	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	US	Rating 19	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_x2_R19	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	Other countries	Rating 19	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_x0_R20	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 20	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_AT_R20	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	AT	Rating 20	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_AU_R20	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	AU	Rating 20	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_BE_R20	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	BE	Rating 20	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_BG_R20	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	BG	Rating 20	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_BR_R20	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	BR	Rating 20	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_CA_R20	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	CA	Rating 20	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_CH_R20	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	CH	Rating 20	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_CN_R20	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	CN	Rating 20	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_CY_R20	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	CY	Rating 20	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_CZ_R20	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	CZ	Rating 20	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_DE_R20	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	DE	Rating 20	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_DK_R20	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	DK	Rating 20	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_EE_R20	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	EE	Rating 20	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_ES_R20	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	ES	Rating 20	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_FI_R20	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	FI	Rating 20	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_FR_R20	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	FR	Rating 20	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_GB_R20	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	GB	Rating 20	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_GR_R20	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	GR	Rating 20	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_HK_R20	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	HK	Rating 20	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
CORP_ALL_0086_CR_AIRB_HR_R20	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	HR	Rating 20	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_HU_R20	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	HU	Rating 20	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_IE_R20	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	IE	Rating 20	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_IL_R20	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	IL	Rating 20	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_IT_R20	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	IT	Rating 20	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_JP_R20	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	JP	Rating 20	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_KR_R20	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	KR	Rating 20	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_LT_R20	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	LT	Rating 20	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_LU_R20	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	LU	Rating 20	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_LV_R20	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	LV	Rating 20	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_MT_R20	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	MT	Rating 20	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_NL_R20	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	NL	Rating 20	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_NO_R20	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	NO	Rating 20	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_PL_R20	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	PL	Rating 20	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_PT_R20	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	PT	Rating 20	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_RO_R20	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	RO	Rating 20	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_RU_R20	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	RU	Rating 20	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_SE_R20	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	SE	Rating 20	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_SG_R20	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	SG	Rating 20	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_SI_R20	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	SI	Rating 20	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_SK_R20	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	SK	Rating 20	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_TR_R20	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	TR	Rating 20	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
CORP_ALL_0086_CR_AIRB_US_R20	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	US	Rating 20	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_x2_R20	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	Other countries	Rating 20	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_x0_R21	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 21	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_AT_R21	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	AT	Rating 21	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_AU_R21	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	AU	Rating 21	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_BE_R21	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	BE	Rating 21	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_BG_R21	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	BG	Rating 21	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_BR_R21	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	BR	Rating 21	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_CA_R21	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	CA	Rating 21	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_CH_R21	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	CH	Rating 21	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_CN_R21	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	CN	Rating 21	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_CY_R21	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	CY	Rating 21	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_CZ_R21	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	CZ	Rating 21	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_DE_R21	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	DE	Rating 21	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_DK_R21	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	DK	Rating 21	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_EE_R21	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	EE	Rating 21	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_ES_R21	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	ES	Rating 21	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_FI_R21	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	FI	Rating 21	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_FR_R21	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	FR	Rating 21	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_GB_R21	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	GB	Rating 21	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_GR_R21	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	GR	Rating 21	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_HK_R21	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	HK	Rating 21	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
CORP_ALL_0086_CR_AIRB_HR_R21	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	HR	Rating 21	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_HU_R21	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	HU	Rating 21	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_IE_R21	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	IE	Rating 21	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_IL_R21	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	IL	Rating 21	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_IT_R21	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	IT	Rating 21	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_JP_R21	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	JP	Rating 21	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_KR_R21	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	KR	Rating 21	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_LT_R21	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	LT	Rating 21	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_LU_R21	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	LU	Rating 21	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_LV_R21	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	LV	Rating 21	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_MT_R21	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	MT	Rating 21	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_NL_R21	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	NL	Rating 21	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_NO_R21	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	NO	Rating 21	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_PL_R21	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	PL	Rating 21	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_PT_R21	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	PT	Rating 21	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_RO_R21	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	RO	Rating 21	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_RU_R21	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	RU	Rating 21	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_SE_R21	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	SE	Rating 21	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_SG_R21	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	SG	Rating 21	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_SI_R21	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	SI	Rating 21	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_SK_R21	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	SK	Rating 21	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_TR_R21	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	TR	Rating 21	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
CORP_ALL_0086_CR_AIRB_US_R21	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	US	Rating 21	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_x2_R21	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	Other countries	Rating 21	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_x0_R22	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 22	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_AT_R22	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	AT	Rating 22	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_AU_R22	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	AU	Rating 22	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_BE_R22	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	BE	Rating 22	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_BG_R22	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	BG	Rating 22	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_BR_R22	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	BR	Rating 22	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_CA_R22	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	CA	Rating 22	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_CH_R22	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	CH	Rating 22	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_CN_R22	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	CN	Rating 22	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_CY_R22	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	CY	Rating 22	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_CZ_R22	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	CZ	Rating 22	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_DE_R22	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	DE	Rating 22	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_DK_R22	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	DK	Rating 22	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_EE_R22	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	EE	Rating 22	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_ES_R22	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	ES	Rating 22	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_FI_R22	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	FI	Rating 22	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_FR_R22	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	FR	Rating 22	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_GB_R22	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	GB	Rating 22	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_GR_R22	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	GR	Rating 22	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_HK_R22	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	HK	Rating 22	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
CORP_ALL_0086_CR_AIRB_HR_R22	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	HR	Rating 22	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_HU_R22	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	HU	Rating 22	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_IE_R22	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	IE	Rating 22	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_IL_R22	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	IL	Rating 22	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_IT_R22	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	IT	Rating 22	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_JP_R22	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	JP	Rating 22	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_KR_R22	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	KR	Rating 22	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_LT_R22	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	LT	Rating 22	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_LU_R22	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	LU	Rating 22	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_LV_R22	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	LV	Rating 22	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_MT_R22	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	MT	Rating 22	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_NL_R22	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	NL	Rating 22	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_NO_R22	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	NO	Rating 22	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_PL_R22	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	PL	Rating 22	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_PT_R22	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	PT	Rating 22	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_RO_R22	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	RO	Rating 22	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_RU_R22	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	RU	Rating 22	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_SE_R22	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	SE	Rating 22	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_SG_R22	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	SG	Rating 22	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_SI_R22	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	SI	Rating 22	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_SK_R22	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	SK	Rating 22	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_TR_R22	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	TR	Rating 22	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
CORP_ALL_0086_CR_AIRB_US_R22	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	US	Rating 22	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_x2_R22	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	Other countries	Rating 22	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_x0_R23	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 23	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_AT_R23	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	AT	Rating 23	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_AU_R23	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	AU	Rating 23	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_BE_R23	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	BE	Rating 23	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_BG_R23	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	BG	Rating 23	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_BR_R23	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	BR	Rating 23	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_CA_R23	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	CA	Rating 23	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_CH_R23	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	CH	Rating 23	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_CN_R23	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	CN	Rating 23	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_CY_R23	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	CY	Rating 23	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_CZ_R23	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	CZ	Rating 23	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_DE_R23	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	DE	Rating 23	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_DK_R23	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	DK	Rating 23	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_EE_R23	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	EE	Rating 23	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_ES_R23	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	ES	Rating 23	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_FI_R23	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	FI	Rating 23	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_FR_R23	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	FR	Rating 23	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_GB_R23	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	GB	Rating 23	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_GR_R23	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	GR	Rating 23	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_HK_R23	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	HK	Rating 23	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
CORP_ALL_0086_CR_AIRB_HR_R23	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	HR	Rating 23	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_HU_R23	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	HU	Rating 23	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_IE_R23	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	IE	Rating 23	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_IL_R23	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	IL	Rating 23	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_IT_R23	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	IT	Rating 23	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_JP_R23	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	JP	Rating 23	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_KR_R23	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	KR	Rating 23	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_LT_R23	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	LT	Rating 23	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_LU_R23	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	LU	Rating 23	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_LV_R23	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	LV	Rating 23	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_MT_R23	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	MT	Rating 23	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_NL_R23	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	NL	Rating 23	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_NO_R23	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	NO	Rating 23	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_PL_R23	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	PL	Rating 23	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_PT_R23	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	PT	Rating 23	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_RO_R23	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	RO	Rating 23	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_RU_R23	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	RU	Rating 23	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_SE_R23	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	SE	Rating 23	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_SG_R23	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	SG	Rating 23	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_SI_R23	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	SI	Rating 23	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_SK_R23	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	SK	Rating 23	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_TR_R23	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	TR	Rating 23	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
CORP_ALL_0086_CR_AIRB_US_R23	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	US	Rating 23	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_x2_R23	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	Other countries	Rating 23	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_x0_R24	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 24	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_AT_R24	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	AT	Rating 24	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_AU_R24	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	AU	Rating 24	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_BE_R24	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	BE	Rating 24	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_BG_R24	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	BG	Rating 24	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_BR_R24	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	BR	Rating 24	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_CA_R24	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	CA	Rating 24	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_CH_R24	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	CH	Rating 24	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_CN_R24	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	CN	Rating 24	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_CY_R24	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	CY	Rating 24	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_CZ_R24	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	CZ	Rating 24	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_DE_R24	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	DE	Rating 24	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_DK_R24	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	DK	Rating 24	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_EE_R24	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	EE	Rating 24	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_ES_R24	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	ES	Rating 24	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_FI_R24	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	FI	Rating 24	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_FR_R24	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	FR	Rating 24	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_GB_R24	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	GB	Rating 24	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_GR_R24	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	GR	Rating 24	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_HK_R24	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	HK	Rating 24	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
CORP_ALL_0086_CR_AIRB_HR_R24	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	HR	Rating 24	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_HU_R24	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	HU	Rating 24	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_IE_R24	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	IE	Rating 24	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_IL_R24	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	IL	Rating 24	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_IT_R24	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	IT	Rating 24	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_JP_R24	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	JP	Rating 24	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_KR_R24	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	KR	Rating 24	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_LT_R24	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	LT	Rating 24	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_LU_R24	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	LU	Rating 24	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_LV_R24	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	LV	Rating 24	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_MT_R24	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	MT	Rating 24	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_NL_R24	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	NL	Rating 24	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_NO_R24	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	NO	Rating 24	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_PL_R24	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	PL	Rating 24	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_PT_R24	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	PT	Rating 24	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_RO_R24	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	RO	Rating 24	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_RU_R24	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	RU	Rating 24	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_SE_R24	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	SE	Rating 24	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_SG_R24	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	SG	Rating 24	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_SI_R24	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	SI	Rating 24	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_SK_R24	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	SK	Rating 24	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_TR_R24	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	TR	Rating 24	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
CORP_ALL_0086_CR_AIRB_US_R24	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	US	Rating 24	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_x2_R24	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	Other countries	Rating 24	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_x0_R25	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 25	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_AT_R25	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	AT	Rating 25	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_AU_R25	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	AU	Rating 25	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_BE_R25	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	BE	Rating 25	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_BG_R25	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	BG	Rating 25	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_BR_R25	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	BR	Rating 25	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_CA_R25	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	CA	Rating 25	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_CH_R25	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	CH	Rating 25	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_CN_R25	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	CN	Rating 25	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_CY_R25	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	CY	Rating 25	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_CZ_R25	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	CZ	Rating 25	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_DE_R25	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	DE	Rating 25	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_DK_R25	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	DK	Rating 25	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_EE_R25	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	EE	Rating 25	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_ES_R25	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	ES	Rating 25	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_FI_R25	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	FI	Rating 25	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_FR_R25	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	FR	Rating 25	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_GB_R25	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	GB	Rating 25	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_GR_R25	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	GR	Rating 25	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_HK_R25	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	HK	Rating 25	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
CORP_ALL_0086_CR_AIRB_HR_R25	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	HR	Rating 25	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_HU_R25	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	HU	Rating 25	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_IE_R25	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	IE	Rating 25	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_IL_R25	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	IL	Rating 25	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_IT_R25	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	IT	Rating 25	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_JP_R25	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	JP	Rating 25	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_KR_R25	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	KR	Rating 25	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_LT_R25	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	LT	Rating 25	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_LU_R25	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	LU	Rating 25	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_LV_R25	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	LV	Rating 25	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_MT_R25	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	MT	Rating 25	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_NL_R25	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	NL	Rating 25	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_NO_R25	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	NO	Rating 25	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_PL_R25	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	PL	Rating 25	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_PT_R25	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	PT	Rating 25	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_RO_R25	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	RO	Rating 25	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_RU_R25	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	RU	Rating 25	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_SE_R25	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	SE	Rating 25	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_SG_R25	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	SG	Rating 25	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_SI_R25	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	SI	Rating 25	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_SK_R25	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	SK	Rating 25	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_TR_R25	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	TR	Rating 25	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
CORP_ALL_0086_CR_AIRB_US_R25	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	US	Rating 25	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_x2_R25	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	Other countries	Rating 25	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_x0_R26	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 26	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_AT_R26	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	AT	Rating 26	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_AU_R26	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	AU	Rating 26	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_BE_R26	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	BE	Rating 26	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_BG_R26	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	BG	Rating 26	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_BR_R26	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	BR	Rating 26	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_CA_R26	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	CA	Rating 26	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_CH_R26	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	CH	Rating 26	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_CN_R26	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	CN	Rating 26	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_CY_R26	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	CY	Rating 26	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_CZ_R26	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	CZ	Rating 26	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_DE_R26	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	DE	Rating 26	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_DK_R26	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	DK	Rating 26	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_EE_R26	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	EE	Rating 26	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_ES_R26	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	ES	Rating 26	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_FI_R26	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	FI	Rating 26	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_FR_R26	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	FR	Rating 26	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_GB_R26	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	GB	Rating 26	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_GR_R26	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	GR	Rating 26	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_HK_R26	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	HK	Rating 26	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
CORP_ALL_0086_CR_AIRB_HR_R26	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	HR	Rating 26	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_HU_R26	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	HU	Rating 26	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_IE_R26	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	IE	Rating 26	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_IL_R26	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	IL	Rating 26	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_IT_R26	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	IT	Rating 26	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_JP_R26	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	JP	Rating 26	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_KR_R26	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	KR	Rating 26	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_LT_R26	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	LT	Rating 26	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_LU_R26	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	LU	Rating 26	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_LV_R26	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	LV	Rating 26	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_MT_R26	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	MT	Rating 26	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_NL_R26	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	NL	Rating 26	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_NO_R26	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	NO	Rating 26	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_PL_R26	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	PL	Rating 26	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_PT_R26	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	PT	Rating 26	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_RO_R26	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	RO	Rating 26	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_RU_R26	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	RU	Rating 26	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_SE_R26	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	SE	Rating 26	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_SG_R26	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	SG	Rating 26	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_SI_R26	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	SI	Rating 26	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_SK_R26	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	SK	Rating 26	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_TR_R26	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	TR	Rating 26	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
CORP_ALL_0086_CR_AIRB_US_R26	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	US	Rating 26	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_x2_R26	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	Other countries	Rating 26	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_x0_R27	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 27	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_AT_R27	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	AT	Rating 27	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_AU_R27	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	AU	Rating 27	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_BE_R27	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	BE	Rating 27	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_BG_R27	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	BG	Rating 27	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_BR_R27	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	BR	Rating 27	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_CA_R27	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	CA	Rating 27	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_CH_R27	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	CH	Rating 27	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_CN_R27	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	CN	Rating 27	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_CY_R27	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	CY	Rating 27	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_CZ_R27	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	CZ	Rating 27	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_DE_R27	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	DE	Rating 27	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_DK_R27	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	DK	Rating 27	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_EE_R27	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	EE	Rating 27	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_ES_R27	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	ES	Rating 27	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_FI_R27	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	FI	Rating 27	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_FR_R27	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	FR	Rating 27	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_GB_R27	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	GB	Rating 27	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_GR_R27	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	GR	Rating 27	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_HK_R27	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	HK	Rating 27	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
CORP_ALL_0086_CR_AIRB_HR_R27	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	HR	Rating 27	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_HU_R27	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	HU	Rating 27	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_IE_R27	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	IE	Rating 27	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_IL_R27	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	IL	Rating 27	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_IT_R27	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	IT	Rating 27	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_JP_R27	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	JP	Rating 27	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_KR_R27	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	KR	Rating 27	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_LT_R27	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	LT	Rating 27	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_LU_R27	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	LU	Rating 27	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_LV_R27	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	LV	Rating 27	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_MT_R27	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	MT	Rating 27	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_NL_R27	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	NL	Rating 27	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_NO_R27	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	NO	Rating 27	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_PL_R27	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	PL	Rating 27	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_PT_R27	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	PT	Rating 27	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_RO_R27	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	RO	Rating 27	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_RU_R27	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	RU	Rating 27	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_SE_R27	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	SE	Rating 27	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_SG_R27	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	SG	Rating 27	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_SI_R27	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	SI	Rating 27	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_SK_R27	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	SK	Rating 27	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_TR_R27	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	TR	Rating 27	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
CORP_ALL_0086_CR_AIRB_US_R27	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	US	Rating 27	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_x2_R27	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	Other countries	Rating 27	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_x0_R28	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 28	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_AT_R28	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	AT	Rating 28	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_AU_R28	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	AU	Rating 28	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_BE_R28	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	BE	Rating 28	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_BG_R28	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	BG	Rating 28	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_BR_R28	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	BR	Rating 28	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_CA_R28	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	CA	Rating 28	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_CH_R28	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	CH	Rating 28	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_CN_R28	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	CN	Rating 28	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_CY_R28	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	CY	Rating 28	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_CZ_R28	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	CZ	Rating 28	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_DE_R28	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	DE	Rating 28	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_DK_R28	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	DK	Rating 28	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_EE_R28	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	EE	Rating 28	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_ES_R28	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	ES	Rating 28	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_FI_R28	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	FI	Rating 28	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_FR_R28	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	FR	Rating 28	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_GB_R28	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	GB	Rating 28	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_GR_R28	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	GR	Rating 28	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_HK_R28	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	HK	Rating 28	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
CORP_ALL_0086_CR_AIRB_HR_R28	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	HR	Rating 28	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_HU_R28	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	HU	Rating 28	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_IE_R28	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	IE	Rating 28	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_IL_R28	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	IL	Rating 28	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_IT_R28	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	IT	Rating 28	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_JP_R28	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	JP	Rating 28	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_KR_R28	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	KR	Rating 28	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_LT_R28	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	LT	Rating 28	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_LU_R28	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	LU	Rating 28	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_LV_R28	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	LV	Rating 28	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_MT_R28	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	MT	Rating 28	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_NL_R28	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	NL	Rating 28	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_NO_R28	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	NO	Rating 28	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_PL_R28	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	PL	Rating 28	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_PT_R28	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	PT	Rating 28	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_RO_R28	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	RO	Rating 28	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_RU_R28	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	RU	Rating 28	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_SE_R28	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	SE	Rating 28	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_SG_R28	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	SG	Rating 28	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_SI_R28	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	SI	Rating 28	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_SK_R28	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	SK	Rating 28	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_TR_R28	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	TR	Rating 28	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
CORP_ALL_0086_CR_AIRB_US_R28	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	US	Rating 28	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_x2_R28	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	Other countries	Rating 28	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_x0_R29	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 29	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_AT_R29	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	AT	Rating 29	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_AU_R29	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	AU	Rating 29	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_BE_R29	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	BE	Rating 29	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_BG_R29	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	BG	Rating 29	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_BR_R29	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	BR	Rating 29	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_CA_R29	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	CA	Rating 29	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_CH_R29	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	CH	Rating 29	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_CN_R29	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	CN	Rating 29	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_CY_R29	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	CY	Rating 29	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_CZ_R29	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	CZ	Rating 29	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_DE_R29	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	DE	Rating 29	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_DK_R29	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	DK	Rating 29	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_EE_R29	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	EE	Rating 29	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_ES_R29	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	ES	Rating 29	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_FI_R29	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	FI	Rating 29	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_FR_R29	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	FR	Rating 29	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_GB_R29	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	GB	Rating 29	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_GR_R29	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	GR	Rating 29	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_HK_R29	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	HK	Rating 29	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
CORP_ALL_0086_CR_AIRB_HR_R29	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	HR	Rating 29	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_HU_R29	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	HU	Rating 29	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_IE_R29	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	IE	Rating 29	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_IL_R29	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	IL	Rating 29	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_IT_R29	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	IT	Rating 29	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_JP_R29	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	JP	Rating 29	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_KR_R29	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	KR	Rating 29	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_LT_R29	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	LT	Rating 29	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_LU_R29	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	LU	Rating 29	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_LV_R29	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	LV	Rating 29	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_MT_R29	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	MT	Rating 29	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_NL_R29	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	NL	Rating 29	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_NO_R29	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	NO	Rating 29	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_PL_R29	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	PL	Rating 29	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_PT_R29	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	PT	Rating 29	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_RO_R29	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	RO	Rating 29	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_RU_R29	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	RU	Rating 29	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_SE_R29	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	SE	Rating 29	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_SG_R29	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	SG	Rating 29	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_SI_R29	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	SI	Rating 29	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_SK_R29	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	SK	Rating 29	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_TR_R29	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	TR	Rating 29	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
CORP_ALL_0086_CR_AIRB_US_R29	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	US	Rating 29	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_x2_R29	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	Other countries	Rating 29	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_x0_R30	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 30	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_AT_R30	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	AT	Rating 30	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_AU_R30	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	AU	Rating 30	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_BE_R30	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	BE	Rating 30	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_BG_R30	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	BG	Rating 30	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_BR_R30	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	BR	Rating 30	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_CA_R30	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	CA	Rating 30	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_CH_R30	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	CH	Rating 30	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_CN_R30	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	CN	Rating 30	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_CY_R30	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	CY	Rating 30	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_CZ_R30	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	CZ	Rating 30	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_DE_R30	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	DE	Rating 30	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_DK_R30	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	DK	Rating 30	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_EE_R30	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	EE	Rating 30	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_ES_R30	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	ES	Rating 30	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_FI_R30	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	FI	Rating 30	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_FR_R30	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	FR	Rating 30	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_GB_R30	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	GB	Rating 30	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_GR_R30	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	GR	Rating 30	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_HK_R30	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	HK	Rating 30	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
CORP_ALL_0086_CR_AIRB_HR_R30	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	HR	Rating 30	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_HU_R30	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	HU	Rating 30	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_IE_R30	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	IE	Rating 30	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_IL_R30	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	IL	Rating 30	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_IT_R30	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	IT	Rating 30	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_JP_R30	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	JP	Rating 30	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_KR_R30	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	KR	Rating 30	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_LT_R30	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	LT	Rating 30	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_LU_R30	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	LU	Rating 30	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_LV_R30	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	LV	Rating 30	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_MT_R30	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	MT	Rating 30	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_NL_R30	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	NL	Rating 30	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_NO_R30	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	NO	Rating 30	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_PL_R30	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	PL	Rating 30	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_PT_R30	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	PT	Rating 30	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_RO_R30	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	RO	Rating 30	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_RU_R30	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	RU	Rating 30	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_SE_R30	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	SE	Rating 30	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_SG_R30	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	SG	Rating 30	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_SI_R30	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	SI	Rating 30	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_SK_R30	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	SK	Rating 30	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_TR_R30	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	TR	Rating 30	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
CORP_ALL_0086_CR_AIRB_US_R30	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	US	Rating 30	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_x2_R30	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	Other countries	Rating 30	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_x0_R31	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 31	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_AT_R31	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	AT	Rating 31	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_AU_R31	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	AU	Rating 31	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_BE_R31	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	BE	Rating 31	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_BG_R31	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	BG	Rating 31	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_BR_R31	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	BR	Rating 31	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_CA_R31	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	CA	Rating 31	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_CH_R31	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	CH	Rating 31	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_CN_R31	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	CN	Rating 31	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_CY_R31	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	CY	Rating 31	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_CZ_R31	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	CZ	Rating 31	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_DE_R31	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	DE	Rating 31	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_DK_R31	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	DK	Rating 31	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_EE_R31	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	EE	Rating 31	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_ES_R31	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	ES	Rating 31	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_FI_R31	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	FI	Rating 31	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_FR_R31	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	FR	Rating 31	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_GB_R31	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	GB	Rating 31	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_GR_R31	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	GR	Rating 31	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_HK_R31	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	HK	Rating 31	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
CORP_ALL_0086_CR_AIRB_HR_R31	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	HR	Rating 31	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_HU_R31	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	HU	Rating 31	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_IE_R31	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	IE	Rating 31	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_IL_R31	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	IL	Rating 31	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_IT_R31	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	IT	Rating 31	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_JP_R31	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	JP	Rating 31	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_KR_R31	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	KR	Rating 31	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_LT_R31	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	LT	Rating 31	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_LU_R31	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	LU	Rating 31	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_LV_R31	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	LV	Rating 31	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_MT_R31	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	MT	Rating 31	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_NL_R31	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	NL	Rating 31	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_NO_R31	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	NO	Rating 31	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_PL_R31	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	PL	Rating 31	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_PT_R31	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	PT	Rating 31	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_RO_R31	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	RO	Rating 31	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_RU_R31	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	RU	Rating 31	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_SE_R31	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	SE	Rating 31	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_SG_R31	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	SG	Rating 31	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_SI_R31	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	SI	Rating 31	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_SK_R31	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	SK	Rating 31	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_TR_R31	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	TR	Rating 31	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
CORP_ALL_0086_CR_AIRB_US_R31	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	US	Rating 31	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_x2_R31	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	Other countries	Rating 31	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_x0_R32	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 32	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_AT_R32	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	AT	Rating 32	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_AU_R32	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	AU	Rating 32	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_BE_R32	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	BE	Rating 32	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_BG_R32	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	BG	Rating 32	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_BR_R32	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	BR	Rating 32	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_CA_R32	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	CA	Rating 32	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_CH_R32	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	CH	Rating 32	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_CN_R32	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	CN	Rating 32	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_CY_R32	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	CY	Rating 32	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_CZ_R32	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	CZ	Rating 32	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_DE_R32	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	DE	Rating 32	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_DK_R32	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	DK	Rating 32	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_EE_R32	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	EE	Rating 32	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_ES_R32	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	ES	Rating 32	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_FI_R32	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	FI	Rating 32	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_FR_R32	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	FR	Rating 32	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_GB_R32	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	GB	Rating 32	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_GR_R32	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	GR	Rating 32	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_HK_R32	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	HK	Rating 32	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
CORP_ALL_0086_CR_AIRB_HR_R32	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	HR	Rating 32	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_HU_R32	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	HU	Rating 32	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_IE_R32	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	IE	Rating 32	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_IL_R32	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	IL	Rating 32	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_IT_R32	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	IT	Rating 32	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_JP_R32	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	JP	Rating 32	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_KR_R32	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	KR	Rating 32	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_LT_R32	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	LT	Rating 32	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_LU_R32	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	LU	Rating 32	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_LV_R32	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	LV	Rating 32	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_MT_R32	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	MT	Rating 32	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_NL_R32	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	NL	Rating 32	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_NO_R32	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	NO	Rating 32	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_PL_R32	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	PL	Rating 32	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_PT_R32	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	PT	Rating 32	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_RO_R32	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	RO	Rating 32	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_RU_R32	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	RU	Rating 32	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_SE_R32	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	SE	Rating 32	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_SG_R32	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	SG	Rating 32	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_SI_R32	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	SI	Rating 32	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_SK_R32	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	SK	Rating 32	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_TR_R32	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	TR	Rating 32	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
CORP_ALL_0086_CR_AIRB_US_R32	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	US	Rating 32	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_x2_R32	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	Other countries	Rating 32	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_x0_R33	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 33	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_AT_R33	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	AT	Rating 33	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_AU_R33	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	AU	Rating 33	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_BE_R33	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	BE	Rating 33	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_BG_R33	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	BG	Rating 33	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_BR_R33	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	BR	Rating 33	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_CA_R33	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	CA	Rating 33	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_CH_R33	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	CH	Rating 33	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_CN_R33	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	CN	Rating 33	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_CY_R33	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	CY	Rating 33	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_CZ_R33	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	CZ	Rating 33	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_DE_R33	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	DE	Rating 33	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_DK_R33	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	DK	Rating 33	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_EE_R33	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	EE	Rating 33	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_ES_R33	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	ES	Rating 33	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_FI_R33	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	FI	Rating 33	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_FR_R33	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	FR	Rating 33	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_GB_R33	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	GB	Rating 33	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_GR_R33	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	GR	Rating 33	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_HK_R33	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	HK	Rating 33	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
CORP_ALL_0086_CR_AIRB_HR_R33	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	HR	Rating 33	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_HU_R33	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	HU	Rating 33	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_IE_R33	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	IE	Rating 33	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_IL_R33	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	IL	Rating 33	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_IT_R33	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	IT	Rating 33	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_JP_R33	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	JP	Rating 33	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_KR_R33	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	KR	Rating 33	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_LT_R33	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	LT	Rating 33	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_LU_R33	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	LU	Rating 33	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_LV_R33	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	LV	Rating 33	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_MT_R33	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	MT	Rating 33	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_NL_R33	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	NL	Rating 33	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_NO_R33	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	NO	Rating 33	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_PL_R33	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	PL	Rating 33	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_PT_R33	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	PT	Rating 33	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_RO_R33	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	RO	Rating 33	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_RU_R33	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	RU	Rating 33	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_SE_R33	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	SE	Rating 33	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_SG_R33	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	SG	Rating 33	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_SI_R33	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	SI	Rating 33	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_SK_R33	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	SK	Rating 33	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_TR_R33	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	TR	Rating 33	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
CORP_ALL_0086_CR_AIRB_US_R33	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	US	Rating 33	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_x2_R33	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	Other countries	Rating 33	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_x0_R34	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 34	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_AT_R34	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	AT	Rating 34	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_AU_R34	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	AU	Rating 34	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_BE_R34	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	BE	Rating 34	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_BG_R34	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	BG	Rating 34	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_BR_R34	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	BR	Rating 34	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_CA_R34	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	CA	Rating 34	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_CH_R34	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	CH	Rating 34	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_CN_R34	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	CN	Rating 34	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_CY_R34	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	CY	Rating 34	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_CZ_R34	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	CZ	Rating 34	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_DE_R34	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	DE	Rating 34	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_DK_R34	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	DK	Rating 34	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_EE_R34	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	EE	Rating 34	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_ES_R34	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	ES	Rating 34	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_FI_R34	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	FI	Rating 34	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_FR_R34	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	FR	Rating 34	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_GB_R34	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	GB	Rating 34	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_GR_R34	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	GR	Rating 34	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_HK_R34	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	HK	Rating 34	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
CORP_ALL_0086_CR_AIRB_HR_R34	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	HR	Rating 34	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_HU_R34	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	HU	Rating 34	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_IE_R34	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	IE	Rating 34	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_IL_R34	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	IL	Rating 34	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_IT_R34	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	IT	Rating 34	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_JP_R34	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	JP	Rating 34	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_KR_R34	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	KR	Rating 34	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_LT_R34	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	LT	Rating 34	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_LU_R34	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	LU	Rating 34	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_LV_R34	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	LV	Rating 34	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_MT_R34	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	MT	Rating 34	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_NL_R34	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	NL	Rating 34	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_NO_R34	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	NO	Rating 34	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_PL_R34	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	PL	Rating 34	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_PT_R34	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	PT	Rating 34	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_RO_R34	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	RO	Rating 34	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_RU_R34	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	RU	Rating 34	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_SE_R34	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	SE	Rating 34	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_SG_R34	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	SG	Rating 34	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_SI_R34	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	SI	Rating 34	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_SK_R34	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	SK	Rating 34	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_TR_R34	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	TR	Rating 34	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
CORP_ALL_0086_CR_AIRB_US_R34	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	US	Rating 34	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_x2_R34	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	Other countries	Rating 34	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_x0_R35	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 35	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_AT_R35	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	AT	Rating 35	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_AU_R35	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	AU	Rating 35	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_BE_R35	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	BE	Rating 35	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_BG_R35	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	BG	Rating 35	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_BR_R35	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	BR	Rating 35	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_CA_R35	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	CA	Rating 35	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_CH_R35	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	CH	Rating 35	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_CN_R35	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	CN	Rating 35	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_CY_R35	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	CY	Rating 35	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_CZ_R35	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	CZ	Rating 35	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_DE_R35	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	DE	Rating 35	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_DK_R35	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	DK	Rating 35	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_EE_R35	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	EE	Rating 35	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_ES_R35	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	ES	Rating 35	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_FI_R35	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	FI	Rating 35	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_FR_R35	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	FR	Rating 35	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_GB_R35	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	GB	Rating 35	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_GR_R35	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	GR	Rating 35	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_HK_R35	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	HK	Rating 35	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
CORP_ALL_0086_CR_AIRB_HR_R35	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	HR	Rating 35	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_HU_R35	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	HU	Rating 35	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_IE_R35	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	IE	Rating 35	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_IL_R35	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	IL	Rating 35	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_IT_R35	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	IT	Rating 35	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_JP_R35	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	JP	Rating 35	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_KR_R35	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	KR	Rating 35	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_LT_R35	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	LT	Rating 35	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_LU_R35	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	LU	Rating 35	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_LV_R35	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	LV	Rating 35	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_MT_R35	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	MT	Rating 35	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_NL_R35	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	NL	Rating 35	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_NO_R35	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	NO	Rating 35	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_PL_R35	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	PL	Rating 35	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_PT_R35	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	PT	Rating 35	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_RO_R35	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	RO	Rating 35	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_RU_R35	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	RU	Rating 35	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_SE_R35	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	SE	Rating 35	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_SG_R35	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	SG	Rating 35	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_SI_R35	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	SI	Rating 35	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_SK_R35	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	SK	Rating 35	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_TR_R35	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	TR	Rating 35	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
CORP_ALL_0086_CR_AIRB_US_R35	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	US	Rating 35	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_x2_R35	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	Other countries	Rating 35	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_x0_R36	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 36	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_AT_R36	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	AT	Rating 36	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_AU_R36	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	AU	Rating 36	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_BE_R36	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	BE	Rating 36	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_BG_R36	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	BG	Rating 36	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_BR_R36	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	BR	Rating 36	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_CA_R36	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	CA	Rating 36	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_CH_R36	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	CH	Rating 36	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_CN_R36	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	CN	Rating 36	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_CY_R36	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	CY	Rating 36	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_CZ_R36	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	CZ	Rating 36	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_DE_R36	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	DE	Rating 36	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_DK_R36	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	DK	Rating 36	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_EE_R36	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	EE	Rating 36	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_ES_R36	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	ES	Rating 36	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_FI_R36	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	FI	Rating 36	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_FR_R36	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	FR	Rating 36	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_GB_R36	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	GB	Rating 36	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_GR_R36	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	GR	Rating 36	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_HK_R36	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	HK	Rating 36	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
CORP_ALL_0086_CR_AIRB_HR_R36	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	HR	Rating 36	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_HU_R36	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	HU	Rating 36	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_IE_R36	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	IE	Rating 36	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_IL_R36	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	IL	Rating 36	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_IT_R36	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	IT	Rating 36	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_JP_R36	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	JP	Rating 36	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_KR_R36	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	KR	Rating 36	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_LT_R36	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	LT	Rating 36	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_LU_R36	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	LU	Rating 36	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_LV_R36	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	LV	Rating 36	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_MT_R36	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	MT	Rating 36	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_NL_R36	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	NL	Rating 36	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_NO_R36	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	NO	Rating 36	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_PL_R36	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	PL	Rating 36	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_PT_R36	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	PT	Rating 36	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_RO_R36	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	RO	Rating 36	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_RU_R36	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	RU	Rating 36	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_SE_R36	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	SE	Rating 36	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_SG_R36	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	SG	Rating 36	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_SI_R36	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	SI	Rating 36	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_SK_R36	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	SK	Rating 36	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_TR_R36	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	TR	Rating 36	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
CORP_ALL_0086_CR_AIRB_US_R36	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	US	Rating 36	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_x2_R36	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	Other countries	Rating 36	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_x0_R37	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 37	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_AT_R37	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	AT	Rating 37	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_AU_R37	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	AU	Rating 37	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_BE_R37	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	BE	Rating 37	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_BG_R37	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	BG	Rating 37	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_BR_R37	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	BR	Rating 37	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_CA_R37	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	CA	Rating 37	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_CH_R37	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	CH	Rating 37	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_CN_R37	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	CN	Rating 37	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_CY_R37	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	CY	Rating 37	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_CZ_R37	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	CZ	Rating 37	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_DE_R37	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	DE	Rating 37	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_DK_R37	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	DK	Rating 37	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_EE_R37	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	EE	Rating 37	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_ES_R37	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	ES	Rating 37	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_FI_R37	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	FI	Rating 37	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_FR_R37	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	FR	Rating 37	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_GB_R37	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	GB	Rating 37	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_GR_R37	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	GR	Rating 37	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_HK_R37	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	HK	Rating 37	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
CORP_ALL_0086_CR_AIRB_HR_R37	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	HR	Rating 37	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_HU_R37	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	HU	Rating 37	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_IE_R37	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	IE	Rating 37	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_IL_R37	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	IL	Rating 37	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_IT_R37	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	IT	Rating 37	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_JP_R37	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	JP	Rating 37	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_KR_R37	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	KR	Rating 37	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_LT_R37	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	LT	Rating 37	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_LU_R37	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	LU	Rating 37	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_LV_R37	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	LV	Rating 37	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_MT_R37	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	MT	Rating 37	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_NL_R37	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	NL	Rating 37	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_NO_R37	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	NO	Rating 37	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_PL_R37	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	PL	Rating 37	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_PT_R37	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	PT	Rating 37	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_RO_R37	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	RO	Rating 37	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_RU_R37	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	RU	Rating 37	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_SE_R37	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	SE	Rating 37	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_SG_R37	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	SG	Rating 37	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_SI_R37	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	SI	Rating 37	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_SK_R37	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	SK	Rating 37	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_TR_R37	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	TR	Rating 37	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
CORP_ALL_0086_CR_AIRB_US_R37	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	US	Rating 37	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_x2_R37	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	Other countries	Rating 37	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_x0_R38	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 38	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_AT_R38	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	AT	Rating 38	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_AU_R38	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	AU	Rating 38	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_BE_R38	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	BE	Rating 38	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_BG_R38	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	BG	Rating 38	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_BR_R38	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	BR	Rating 38	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_CA_R38	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	CA	Rating 38	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_CH_R38	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	CH	Rating 38	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_CN_R38	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	CN	Rating 38	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_CY_R38	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	CY	Rating 38	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_CZ_R38	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	CZ	Rating 38	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_DE_R38	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	DE	Rating 38	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_DK_R38	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	DK	Rating 38	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_EE_R38	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	EE	Rating 38	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_ES_R38	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	ES	Rating 38	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_FI_R38	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	FI	Rating 38	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_FR_R38	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	FR	Rating 38	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_GB_R38	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	GB	Rating 38	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_GR_R38	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	GR	Rating 38	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_HK_R38	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	HK	Rating 38	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
CORP_ALL_0086_CR_AIRB_HR_R38	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	HR	Rating 38	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_HU_R38	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	HU	Rating 38	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_IE_R38	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	IE	Rating 38	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_IL_R38	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	IL	Rating 38	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_IT_R38	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	IT	Rating 38	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_JP_R38	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	JP	Rating 38	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_KR_R38	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	KR	Rating 38	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_LT_R38	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	LT	Rating 38	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_LU_R38	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	LU	Rating 38	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_LV_R38	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	LV	Rating 38	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_MT_R38	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	MT	Rating 38	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_NL_R38	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	NL	Rating 38	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_NO_R38	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	NO	Rating 38	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_PL_R38	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	PL	Rating 38	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_PT_R38	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	PT	Rating 38	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_RO_R38	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	RO	Rating 38	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_RU_R38	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	RU	Rating 38	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_SE_R38	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	SE	Rating 38	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_SG_R38	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	SG	Rating 38	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_SI_R38	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	SI	Rating 38	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_SK_R38	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	SK	Rating 38	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_TR_R38	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	TR	Rating 38	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
CORP_ALL_0086_CR_AIRB_US_R38	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	US	Rating 38	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_x2_R38	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	Other countries	Rating 38	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_x0_R39	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 39	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_AT_R39	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	AT	Rating 39	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_AU_R39	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	AU	Rating 39	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_BE_R39	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	BE	Rating 39	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_BG_R39	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	BG	Rating 39	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_BR_R39	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	BR	Rating 39	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_CA_R39	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	CA	Rating 39	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_CH_R39	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	CH	Rating 39	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_CN_R39	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	CN	Rating 39	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_CY_R39	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	CY	Rating 39	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_CZ_R39	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	CZ	Rating 39	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_DE_R39	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	DE	Rating 39	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_DK_R39	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	DK	Rating 39	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_EE_R39	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	EE	Rating 39	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_ES_R39	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	ES	Rating 39	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_FI_R39	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	FI	Rating 39	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_FR_R39	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	FR	Rating 39	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_GB_R39	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	GB	Rating 39	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_GR_R39	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	GR	Rating 39	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_HK_R39	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	HK	Rating 39	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
CORP_ALL_0086_CR_AIRB_HR_R39	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	HR	Rating 39	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_HU_R39	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	HU	Rating 39	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_IE_R39	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	IE	Rating 39	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_IL_R39	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	IL	Rating 39	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_IT_R39	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	IT	Rating 39	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_JP_R39	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	JP	Rating 39	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_KR_R39	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	KR	Rating 39	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_LT_R39	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	LT	Rating 39	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_LU_R39	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	LU	Rating 39	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_LV_R39	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	LV	Rating 39	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_MT_R39	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	MT	Rating 39	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_NL_R39	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	NL	Rating 39	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_NO_R39	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	NO	Rating 39	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_PL_R39	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	PL	Rating 39	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_PT_R39	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	PT	Rating 39	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_RO_R39	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	RO	Rating 39	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_RU_R39	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	RU	Rating 39	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_SE_R39	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	SE	Rating 39	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_SG_R39	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	SG	Rating 39	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_SI_R39	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	SI	Rating 39	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_SK_R39	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	SK	Rating 39	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_TR_R39	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	TR	Rating 39	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
CORP_ALL_0086_CR_AIRB_US_R39	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	US	Rating 39	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_x2_R39	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	Other countries	Rating 39	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_x0_R40	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 40	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_AT_R40	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	AT	Rating 40	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_AU_R40	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	AU	Rating 40	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_BE_R40	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	BE	Rating 40	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_BG_R40	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	BG	Rating 40	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_BR_R40	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	BR	Rating 40	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_CA_R40	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	CA	Rating 40	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_CH_R40	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	CH	Rating 40	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_CN_R40	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	CN	Rating 40	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_CY_R40	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	CY	Rating 40	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_CZ_R40	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	CZ	Rating 40	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_DE_R40	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	DE	Rating 40	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_DK_R40	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	DK	Rating 40	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_EE_R40	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	EE	Rating 40	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_ES_R40	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	ES	Rating 40	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_FI_R40	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	FI	Rating 40	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_FR_R40	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	FR	Rating 40	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_GB_R40	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	GB	Rating 40	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_GR_R40	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	GR	Rating 40	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_HK_R40	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	HK	Rating 40	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
CORP_ALL_0086_CR_AIRB_HR_R40	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	HR	Rating 40	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_HU_R40	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	HU	Rating 40	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_IE_R40	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	IE	Rating 40	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_IL_R40	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	IL	Rating 40	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_IT_R40	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	IT	Rating 40	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_JP_R40	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	JP	Rating 40	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_KR_R40	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	KR	Rating 40	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_LT_R40	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	LT	Rating 40	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_LU_R40	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	LU	Rating 40	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_LV_R40	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	LV	Rating 40	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_MT_R40	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	MT	Rating 40	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_NL_R40	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	NL	Rating 40	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_NO_R40	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	NO	Rating 40	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_PL_R40	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	PL	Rating 40	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_PT_R40	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	PT	Rating 40	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_RO_R40	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	RO	Rating 40	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_RU_R40	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	RU	Rating 40	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_SE_R40	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	SE	Rating 40	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_SG_R40	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	SG	Rating 40	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_SI_R40	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	SI	Rating 40	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_SK_R40	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	SK	Rating 40	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_TR_R40	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	TR	Rating 40	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
CORP_ALL_0086_CR_AIRB_US_R40	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	US	Rating 40	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_x2_R40	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	Other countries	Rating 40	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_x0_R41	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 41	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_AT_R41	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	AT	Rating 41	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_AU_R41	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	AU	Rating 41	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_BE_R41	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	BE	Rating 41	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_BG_R41	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	BG	Rating 41	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_BR_R41	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	BR	Rating 41	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_CA_R41	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	CA	Rating 41	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_CH_R41	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	CH	Rating 41	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_CN_R41	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	CN	Rating 41	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_CY_R41	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	CY	Rating 41	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_CZ_R41	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	CZ	Rating 41	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_DE_R41	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	DE	Rating 41	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_DK_R41	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	DK	Rating 41	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_EE_R41	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	EE	Rating 41	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_ES_R41	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	ES	Rating 41	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_FI_R41	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	FI	Rating 41	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_FR_R41	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	FR	Rating 41	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_GB_R41	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	GB	Rating 41	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_GR_R41	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	GR	Rating 41	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_HK_R41	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	HK	Rating 41	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
CORP_ALL_0086_CR_AIRB_HR_R41	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	HR	Rating 41	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_HU_R41	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	HU	Rating 41	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_IE_R41	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	IE	Rating 41	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_IL_R41	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	IL	Rating 41	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_IT_R41	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	IT	Rating 41	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_JP_R41	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	JP	Rating 41	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_KR_R41	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	KR	Rating 41	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_LT_R41	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	LT	Rating 41	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_LU_R41	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	LU	Rating 41	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_LV_R41	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	LV	Rating 41	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_MT_R41	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	MT	Rating 41	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_NL_R41	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	NL	Rating 41	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_NO_R41	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	NO	Rating 41	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_PL_R41	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	PL	Rating 41	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_PT_R41	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	PT	Rating 41	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_RO_R41	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	RO	Rating 41	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_RU_R41	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	RU	Rating 41	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_SE_R41	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	SE	Rating 41	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_SG_R41	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	SG	Rating 41	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_SI_R41	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	SI	Rating 41	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_SK_R41	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	SK	Rating 41	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_TR_R41	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	TR	Rating 41	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
CORP_ALL_0086_CR_AIRB_US_R41	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	US	Rating 41	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_x2_R41	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	Other countries	Rating 41	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_x0_R42	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 42	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_AT_R42	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	AT	Rating 42	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_AU_R42	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	AU	Rating 42	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_BE_R42	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	BE	Rating 42	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_BG_R42	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	BG	Rating 42	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_BR_R42	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	BR	Rating 42	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_CA_R42	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	CA	Rating 42	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_CH_R42	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	CH	Rating 42	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_CN_R42	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	CN	Rating 42	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_CY_R42	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	CY	Rating 42	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_CZ_R42	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	CZ	Rating 42	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_DE_R42	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	DE	Rating 42	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_DK_R42	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	DK	Rating 42	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_EE_R42	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	EE	Rating 42	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_ES_R42	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	ES	Rating 42	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_FI_R42	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	FI	Rating 42	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_FR_R42	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	FR	Rating 42	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_GB_R42	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	GB	Rating 42	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_GR_R42	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	GR	Rating 42	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_HK_R42	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	HK	Rating 42	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
CORP_ALL_0086_CR_AIRB_HR_R42	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	HR	Rating 42	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_HU_R42	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	HU	Rating 42	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_IE_R42	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	IE	Rating 42	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_IL_R42	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	IL	Rating 42	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_IT_R42	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	IT	Rating 42	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_JP_R42	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	JP	Rating 42	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_KR_R42	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	KR	Rating 42	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_LT_R42	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	LT	Rating 42	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_LU_R42	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	LU	Rating 42	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_LV_R42	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	LV	Rating 42	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_MT_R42	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	MT	Rating 42	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_NL_R42	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	NL	Rating 42	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_NO_R42	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	NO	Rating 42	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_PL_R42	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	PL	Rating 42	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_PT_R42	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	PT	Rating 42	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_RO_R42	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	RO	Rating 42	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_RU_R42	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	RU	Rating 42	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_SE_R42	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	SE	Rating 42	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_SG_R42	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	SG	Rating 42	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_SI_R42	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	SI	Rating 42	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_SK_R42	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	SK	Rating 42	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_TR_R42	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	TR	Rating 42	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
CORP_ALL_0086_CR_AIRB_US_R42	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	US	Rating 42	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_x2_R42	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	Other countries	Rating 42	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_x0_R43	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 43	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_AT_R43	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	AT	Rating 43	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_AU_R43	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	AU	Rating 43	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_BE_R43	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	BE	Rating 43	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_BG_R43	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	BG	Rating 43	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_BR_R43	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	BR	Rating 43	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_CA_R43	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	CA	Rating 43	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_CH_R43	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	CH	Rating 43	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_CN_R43	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	CN	Rating 43	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_CY_R43	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	CY	Rating 43	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_CZ_R43	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	CZ	Rating 43	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_DE_R43	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	DE	Rating 43	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_DK_R43	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	DK	Rating 43	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_EE_R43	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	EE	Rating 43	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_ES_R43	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	ES	Rating 43	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_FI_R43	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	FI	Rating 43	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_FR_R43	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	FR	Rating 43	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_GB_R43	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	GB	Rating 43	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_GR_R43	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	GR	Rating 43	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_HK_R43	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	HK	Rating 43	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
CORP_ALL_0086_CR_AIRB_HR_R43	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	HR	Rating 43	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_HU_R43	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	HU	Rating 43	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_IE_R43	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	IE	Rating 43	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_IL_R43	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	IL	Rating 43	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_IT_R43	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	IT	Rating 43	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_JP_R43	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	JP	Rating 43	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_KR_R43	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	KR	Rating 43	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_LT_R43	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	LT	Rating 43	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_LU_R43	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	LU	Rating 43	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_LV_R43	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	LV	Rating 43	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_MT_R43	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	MT	Rating 43	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_NL_R43	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	NL	Rating 43	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_NO_R43	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	NO	Rating 43	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_PL_R43	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	PL	Rating 43	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_PT_R43	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	PT	Rating 43	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_RO_R43	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	RO	Rating 43	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_RU_R43	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	RU	Rating 43	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_SE_R43	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	SE	Rating 43	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_SG_R43	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	SG	Rating 43	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_SI_R43	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	SI	Rating 43	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_SK_R43	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	SK	Rating 43	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_TR_R43	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	TR	Rating 43	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
CORP_ALL_0086_CR_AIRB_US_R43	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	US	Rating 43	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_x2_R43	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	Other countries	Rating 43	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_x0_R44	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 44	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_AT_R44	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	AT	Rating 44	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_AU_R44	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	AU	Rating 44	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_BE_R44	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	BE	Rating 44	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_BG_R44	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	BG	Rating 44	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_BR_R44	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	BR	Rating 44	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_CA_R44	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	CA	Rating 44	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_CH_R44	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	CH	Rating 44	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_CN_R44	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	CN	Rating 44	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_CY_R44	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	CY	Rating 44	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_CZ_R44	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	CZ	Rating 44	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_DE_R44	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	DE	Rating 44	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_DK_R44	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	DK	Rating 44	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_EE_R44	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	EE	Rating 44	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_ES_R44	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	ES	Rating 44	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_FI_R44	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	FI	Rating 44	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_FR_R44	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	FR	Rating 44	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_GB_R44	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	GB	Rating 44	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_GR_R44	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	GR	Rating 44	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_HK_R44	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	HK	Rating 44	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
CORP_ALL_0086_CR_AIRB_HR_R44	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	HR	Rating 44	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_HU_R44	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	HU	Rating 44	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_IE_R44	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	IE	Rating 44	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_IL_R44	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	IL	Rating 44	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_IT_R44	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	IT	Rating 44	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_JP_R44	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	JP	Rating 44	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_KR_R44	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	KR	Rating 44	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_LT_R44	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	LT	Rating 44	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_LU_R44	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	LU	Rating 44	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_LV_R44	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	LV	Rating 44	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_MT_R44	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	MT	Rating 44	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_NL_R44	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	NL	Rating 44	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_NO_R44	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	NO	Rating 44	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_PL_R44	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	PL	Rating 44	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_PT_R44	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	PT	Rating 44	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_RO_R44	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	RO	Rating 44	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_RU_R44	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	RU	Rating 44	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_SE_R44	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	SE	Rating 44	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_SG_R44	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	SG	Rating 44	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_SI_R44	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	SI	Rating 44	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_SK_R44	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	SK	Rating 44	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_TR_R44	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	TR	Rating 44	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
CORP_ALL_0086_CR_AIRB_US_R44	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	US	Rating 44	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_x2_R44	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	Other countries	Rating 44	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_x0_R45	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 45	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_AT_R45	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	AT	Rating 45	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_AU_R45	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	AU	Rating 45	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_BE_R45	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	BE	Rating 45	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_BG_R45	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	BG	Rating 45	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_BR_R45	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	BR	Rating 45	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_CA_R45	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	CA	Rating 45	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_CH_R45	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	CH	Rating 45	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_CN_R45	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	CN	Rating 45	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_CY_R45	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	CY	Rating 45	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_CZ_R45	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	CZ	Rating 45	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_DE_R45	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	DE	Rating 45	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_DK_R45	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	DK	Rating 45	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_EE_R45	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	EE	Rating 45	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_ES_R45	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	ES	Rating 45	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_FI_R45	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	FI	Rating 45	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_FR_R45	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	FR	Rating 45	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_GB_R45	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	GB	Rating 45	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_GR_R45	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	GR	Rating 45	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_HK_R45	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	HK	Rating 45	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
CORP_ALL_0086_CR_AIRB_HR_R45	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	HR	Rating 45	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_HU_R45	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	HU	Rating 45	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_IE_R45	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	IE	Rating 45	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_IL_R45	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	IL	Rating 45	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_IT_R45	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	IT	Rating 45	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_JP_R45	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	JP	Rating 45	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_KR_R45	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	KR	Rating 45	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_LT_R45	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	LT	Rating 45	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_LU_R45	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	LU	Rating 45	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_LV_R45	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	LV	Rating 45	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_MT_R45	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	MT	Rating 45	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_NL_R45	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	NL	Rating 45	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_NO_R45	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	NO	Rating 45	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_PL_R45	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	PL	Rating 45	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_PT_R45	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	PT	Rating 45	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_RO_R45	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	RO	Rating 45	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_RU_R45	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	RU	Rating 45	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_SE_R45	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	SE	Rating 45	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_SG_R45	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	SG	Rating 45	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_SI_R45	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	SI	Rating 45	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_SK_R45	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	SK	Rating 45	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_TR_R45	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	TR	Rating 45	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
CORP_ALL_0086_CR_AIRB_US_R45	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	US	Rating 45	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_x2_R45	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	Other countries	Rating 45	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_x0_R46	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 46	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_AT_R46	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	AT	Rating 46	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_AU_R46	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	AU	Rating 46	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_BE_R46	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	BE	Rating 46	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_BG_R46	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	BG	Rating 46	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_BR_R46	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	BR	Rating 46	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_CA_R46	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	CA	Rating 46	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_CH_R46	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	CH	Rating 46	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_CN_R46	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	CN	Rating 46	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_CY_R46	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	CY	Rating 46	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_CZ_R46	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	CZ	Rating 46	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_DE_R46	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	DE	Rating 46	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_DK_R46	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	DK	Rating 46	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_EE_R46	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	EE	Rating 46	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_ES_R46	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	ES	Rating 46	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_FI_R46	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	FI	Rating 46	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_FR_R46	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	FR	Rating 46	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_GB_R46	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	GB	Rating 46	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_GR_R46	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	GR	Rating 46	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_HK_R46	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	HK	Rating 46	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
CORP_ALL_0086_CR_AIRB_HR_R46	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	HR	Rating 46	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_HU_R46	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	HU	Rating 46	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_IE_R46	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	IE	Rating 46	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_IL_R46	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	IL	Rating 46	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_IT_R46	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	IT	Rating 46	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_JP_R46	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	JP	Rating 46	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_KR_R46	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	KR	Rating 46	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_LT_R46	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	LT	Rating 46	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_LU_R46	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	LU	Rating 46	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_LV_R46	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	LV	Rating 46	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_MT_R46	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	MT	Rating 46	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_NL_R46	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	NL	Rating 46	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_NO_R46	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	NO	Rating 46	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_PL_R46	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	PL	Rating 46	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_PT_R46	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	PT	Rating 46	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_RO_R46	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	RO	Rating 46	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_RU_R46	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	RU	Rating 46	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_SE_R46	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	SE	Rating 46	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_SG_R46	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	SG	Rating 46	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_SI_R46	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	SI	Rating 46	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_SK_R46	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	SK	Rating 46	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_TR_R46	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	TR	Rating 46	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
CORP_ALL_0086_CR_AIRB_US_R46	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	US	Rating 46	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_x2_R46	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	Other countries	Rating 46	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_x0_R47	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 47	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_AT_R47	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	AT	Rating 47	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_AU_R47	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	AU	Rating 47	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_BE_R47	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	BE	Rating 47	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_BG_R47	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	BG	Rating 47	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_BR_R47	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	BR	Rating 47	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_CA_R47	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	CA	Rating 47	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_CH_R47	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	CH	Rating 47	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_CN_R47	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	CN	Rating 47	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_CY_R47	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	CY	Rating 47	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_CZ_R47	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	CZ	Rating 47	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_DE_R47	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	DE	Rating 47	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_DK_R47	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	DK	Rating 47	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_EE_R47	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	EE	Rating 47	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_ES_R47	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	ES	Rating 47	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_FI_R47	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	FI	Rating 47	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_FR_R47	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	FR	Rating 47	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_GB_R47	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	GB	Rating 47	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_GR_R47	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	GR	Rating 47	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_HK_R47	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	HK	Rating 47	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
CORP_ALL_0086_CR_AIRB_HR_R47	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	HR	Rating 47	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_HU_R47	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	HU	Rating 47	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_IE_R47	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	IE	Rating 47	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_IL_R47	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	IL	Rating 47	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_IT_R47	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	IT	Rating 47	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_JP_R47	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	JP	Rating 47	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_KR_R47	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	KR	Rating 47	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_LT_R47	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	LT	Rating 47	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_LU_R47	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	LU	Rating 47	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_LV_R47	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	LV	Rating 47	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_MT_R47	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	MT	Rating 47	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_NL_R47	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	NL	Rating 47	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_NO_R47	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	NO	Rating 47	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_PL_R47	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	PL	Rating 47	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_PT_R47	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	PT	Rating 47	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_RO_R47	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	RO	Rating 47	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_RU_R47	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	RU	Rating 47	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_SE_R47	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	SE	Rating 47	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_SG_R47	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	SG	Rating 47	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_SI_R47	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	SI	Rating 47	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_SK_R47	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	SK	Rating 47	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_TR_R47	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	TR	Rating 47	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
CORP_ALL_0086_CR_AIRB_US_R47	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	US	Rating 47	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_x2_R47	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	Other countries	Rating 47	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_x0_R48	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 48	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_AT_R48	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	AT	Rating 48	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_AU_R48	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	AU	Rating 48	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_BE_R48	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	BE	Rating 48	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_BG_R48	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	BG	Rating 48	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_BR_R48	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	BR	Rating 48	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_CA_R48	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	CA	Rating 48	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_CH_R48	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	CH	Rating 48	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_CN_R48	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	CN	Rating 48	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_CY_R48	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	CY	Rating 48	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_CZ_R48	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	CZ	Rating 48	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_DE_R48	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	DE	Rating 48	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_DK_R48	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	DK	Rating 48	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_EE_R48	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	EE	Rating 48	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_ES_R48	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	ES	Rating 48	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_FI_R48	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	FI	Rating 48	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_FR_R48	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	FR	Rating 48	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_GB_R48	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	GB	Rating 48	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_GR_R48	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	GR	Rating 48	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_HK_R48	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	HK	Rating 48	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
CORP_ALL_0086_CR_AIRB_HR_R48	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	HR	Rating 48	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_HU_R48	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	HU	Rating 48	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_IE_R48	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	IE	Rating 48	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_IL_R48	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	IL	Rating 48	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_IT_R48	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	IT	Rating 48	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_JP_R48	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	JP	Rating 48	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_KR_R48	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	KR	Rating 48	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_LT_R48	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	LT	Rating 48	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_LU_R48	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	LU	Rating 48	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_LV_R48	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	LV	Rating 48	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_MT_R48	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	MT	Rating 48	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_NL_R48	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	NL	Rating 48	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_NO_R48	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	NO	Rating 48	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_PL_R48	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	PL	Rating 48	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_PT_R48	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	PT	Rating 48	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_RO_R48	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	RO	Rating 48	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_RU_R48	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	RU	Rating 48	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_SE_R48	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	SE	Rating 48	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_SG_R48	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	SG	Rating 48	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_SI_R48	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	SI	Rating 48	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_SK_R48	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	SK	Rating 48	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_TR_R48	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	TR	Rating 48	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
CORP_ALL_0086_CR_AIRB_US_R48	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	US	Rating 48	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_x2_R48	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	Other countries	Rating 48	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_x0_R49	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 49	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_AT_R49	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	AT	Rating 49	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_AU_R49	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	AU	Rating 49	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_BE_R49	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	BE	Rating 49	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_BG_R49	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	BG	Rating 49	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_BR_R49	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	BR	Rating 49	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_CA_R49	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	CA	Rating 49	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_CH_R49	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	CH	Rating 49	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_CN_R49	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	CN	Rating 49	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_CY_R49	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	CY	Rating 49	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_CZ_R49	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	CZ	Rating 49	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_DE_R49	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	DE	Rating 49	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_DK_R49	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	DK	Rating 49	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_EE_R49	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	EE	Rating 49	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_ES_R49	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	ES	Rating 49	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_FI_R49	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	FI	Rating 49	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_FR_R49	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	FR	Rating 49	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_GB_R49	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	GB	Rating 49	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_GR_R49	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	GR	Rating 49	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_HK_R49	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	HK	Rating 49	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
CORP_ALL_0086_CR_AIRB_HR_R49	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	HR	Rating 49	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_HU_R49	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	HU	Rating 49	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_IE_R49	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	IE	Rating 49	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_IL_R49	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	IL	Rating 49	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_IT_R49	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	IT	Rating 49	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_JP_R49	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	JP	Rating 49	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_KR_R49	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	KR	Rating 49	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_LT_R49	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	LT	Rating 49	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_LU_R49	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	LU	Rating 49	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_LV_R49	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	LV	Rating 49	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_MT_R49	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	MT	Rating 49	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_NL_R49	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	NL	Rating 49	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_NO_R49	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	NO	Rating 49	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_PL_R49	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	PL	Rating 49	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_PT_R49	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	PT	Rating 49	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_RO_R49	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	RO	Rating 49	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_RU_R49	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	RU	Rating 49	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_SE_R49	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	SE	Rating 49	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_SG_R49	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	SG	Rating 49	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_SI_R49	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	SI	Rating 49	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_SK_R49	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	SK	Rating 49	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_TR_R49	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	TR	Rating 49	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
CORP_ALL_0086_CR_AIRB_US_R49	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	US	Rating 49	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_x2_R49	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	Other countries	Rating 49	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_x0_R50	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 50	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_AT_R50	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	AT	Rating 50	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_AU_R50	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	AU	Rating 50	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_BE_R50	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	BE	Rating 50	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_BG_R50	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	BG	Rating 50	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_BR_R50	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	BR	Rating 50	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_CA_R50	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	CA	Rating 50	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_CH_R50	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	CH	Rating 50	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_CN_R50	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	CN	Rating 50	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_CY_R50	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	CY	Rating 50	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_CZ_R50	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	CZ	Rating 50	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_DE_R50	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	DE	Rating 50	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_DK_R50	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	DK	Rating 50	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_EE_R50	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	EE	Rating 50	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_ES_R50	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	ES	Rating 50	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_FI_R50	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	FI	Rating 50	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_FR_R50	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	FR	Rating 50	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_GB_R50	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	GB	Rating 50	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_GR_R50	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	GR	Rating 50	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_HK_R50	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	HK	Rating 50	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
CORP_ALL_0086_CR_AIRB_HR_R50	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	HR	Rating 50	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_HU_R50	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	HU	Rating 50	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_IE_R50	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	IE	Rating 50	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_IL_R50	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	IL	Rating 50	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_IT_R50	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	IT	Rating 50	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_JP_R50	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	JP	Rating 50	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_KR_R50	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	KR	Rating 50	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_LT_R50	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	LT	Rating 50	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_LU_R50	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	LU	Rating 50	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_LV_R50	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	LV	Rating 50	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_MT_R50	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	MT	Rating 50	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_NL_R50	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	NL	Rating 50	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_NO_R50	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	NO	Rating 50	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_PL_R50	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	PL	Rating 50	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_PT_R50	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	PT	Rating 50	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_RO_R50	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	RO	Rating 50	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_RU_R50	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	RU	Rating 50	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_SE_R50	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	SE	Rating 50	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_SG_R50	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	SG	Rating 50	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_SI_R50	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	SI	Rating 50	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_SK_R50	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	SK	Rating 50	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_TR_R50	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	TR	Rating 50	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
CORP_ALL_0086_CR_AIRB_US_R50	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	US	Rating 50	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_x2_R50	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	Other countries	Rating 50	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_x0_R51	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 51	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_AT_R51	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	AT	Rating 51	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_AU_R51	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	AU	Rating 51	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_BE_R51	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	BE	Rating 51	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_BG_R51	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	BG	Rating 51	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_BR_R51	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	BR	Rating 51	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_CA_R51	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	CA	Rating 51	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_CH_R51	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	CH	Rating 51	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_CN_R51	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	CN	Rating 51	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_CY_R51	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	CY	Rating 51	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_CZ_R51	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	CZ	Rating 51	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_DE_R51	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	DE	Rating 51	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_DK_R51	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	DK	Rating 51	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_EE_R51	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	EE	Rating 51	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_ES_R51	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	ES	Rating 51	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_FI_R51	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	FI	Rating 51	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_FR_R51	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	FR	Rating 51	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_GB_R51	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	GB	Rating 51	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_GR_R51	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	GR	Rating 51	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_HK_R51	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	HK	Rating 51	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
CORP_ALL_0086_CR_AIRB_HR_R51	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	HR	Rating 51	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_HU_R51	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	HU	Rating 51	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_IE_R51	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	IE	Rating 51	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_IL_R51	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	IL	Rating 51	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_IT_R51	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	IT	Rating 51	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_JP_R51	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	JP	Rating 51	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_KR_R51	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	KR	Rating 51	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_LT_R51	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	LT	Rating 51	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_LU_R51	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	LU	Rating 51	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_LV_R51	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	LV	Rating 51	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_MT_R51	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	MT	Rating 51	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_NL_R51	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	NL	Rating 51	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_NO_R51	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	NO	Rating 51	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_PL_R51	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	PL	Rating 51	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_PT_R51	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	PT	Rating 51	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_RO_R51	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	RO	Rating 51	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_RU_R51	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	RU	Rating 51	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_SE_R51	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	SE	Rating 51	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_SG_R51	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	SG	Rating 51	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_SI_R51	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	SI	Rating 51	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_SK_R51	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	SK	Rating 51	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_TR_R51	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	TR	Rating 51	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
CORP_ALL_0086_CR_AIRB_US_R51	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	US	Rating 51	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_x2_R51	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	Other countries	Rating 51	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_x0_R52	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 52	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_AT_R52	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	AT	Rating 52	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_AU_R52	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	AU	Rating 52	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_BE_R52	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	BE	Rating 52	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_BG_R52	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	BG	Rating 52	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_BR_R52	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	BR	Rating 52	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_CA_R52	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	CA	Rating 52	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_CH_R52	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	CH	Rating 52	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_CN_R52	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	CN	Rating 52	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_CY_R52	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	CY	Rating 52	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_CZ_R52	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	CZ	Rating 52	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_DE_R52	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	DE	Rating 52	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_DK_R52	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	DK	Rating 52	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_EE_R52	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	EE	Rating 52	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_ES_R52	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	ES	Rating 52	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_FI_R52	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	FI	Rating 52	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_FR_R52	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	FR	Rating 52	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_GB_R52	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	GB	Rating 52	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_GR_R52	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	GR	Rating 52	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_HK_R52	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	HK	Rating 52	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
CORP_ALL_0086_CR_AIRB_HR_R52	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	HR	Rating 52	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_HU_R52	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	HU	Rating 52	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_IE_R52	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	IE	Rating 52	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_IL_R52	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	IL	Rating 52	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_IT_R52	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	IT	Rating 52	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_JP_R52	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	JP	Rating 52	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_KR_R52	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	KR	Rating 52	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_LT_R52	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	LT	Rating 52	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_LU_R52	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	LU	Rating 52	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_LV_R52	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	LV	Rating 52	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_MT_R52	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	MT	Rating 52	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_NL_R52	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	NL	Rating 52	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_NO_R52	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	NO	Rating 52	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_PL_R52	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	PL	Rating 52	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_PT_R52	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	PT	Rating 52	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_RO_R52	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	RO	Rating 52	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_RU_R52	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	RU	Rating 52	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_SE_R52	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	SE	Rating 52	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_SG_R52	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	SG	Rating 52	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_SI_R52	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	SI	Rating 52	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_SK_R52	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	SK	Rating 52	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_TR_R52	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	TR	Rating 52	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
CORP_ALL_0086_CR_AIRB_US_R52	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	US	Rating 52	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_x2_R52	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	Other countries	Rating 52	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_x0_R53	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 53	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_AT_R53	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	AT	Rating 53	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_AU_R53	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	AU	Rating 53	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_BE_R53	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	BE	Rating 53	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_BG_R53	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	BG	Rating 53	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_BR_R53	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	BR	Rating 53	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_CA_R53	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	CA	Rating 53	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_CH_R53	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	CH	Rating 53	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_CN_R53	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	CN	Rating 53	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_CY_R53	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	CY	Rating 53	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_CZ_R53	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	CZ	Rating 53	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_DE_R53	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	DE	Rating 53	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_DK_R53	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	DK	Rating 53	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_EE_R53	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	EE	Rating 53	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_ES_R53	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	ES	Rating 53	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_FI_R53	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	FI	Rating 53	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_FR_R53	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	FR	Rating 53	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_GB_R53	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	GB	Rating 53	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_GR_R53	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	GR	Rating 53	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_HK_R53	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	HK	Rating 53	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
CORP_ALL_0086_CR_AIRB_HR_R53	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	HR	Rating 53	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_HU_R53	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	HU	Rating 53	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_IE_R53	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	IE	Rating 53	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_IL_R53	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	IL	Rating 53	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_IT_R53	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	IT	Rating 53	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_JP_R53	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	JP	Rating 53	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_KR_R53	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	KR	Rating 53	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_LT_R53	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	LT	Rating 53	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_LU_R53	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	LU	Rating 53	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_LV_R53	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	LV	Rating 53	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_MT_R53	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	MT	Rating 53	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_NL_R53	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	NL	Rating 53	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_NO_R53	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	NO	Rating 53	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_PL_R53	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	PL	Rating 53	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_PT_R53	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	PT	Rating 53	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_RO_R53	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	RO	Rating 53	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_RU_R53	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	RU	Rating 53	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_SE_R53	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	SE	Rating 53	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_SG_R53	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	SG	Rating 53	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_SI_R53	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	SI	Rating 53	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_SK_R53	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	SK	Rating 53	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_TR_R53	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	TR	Rating 53	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
CORP_ALL_0086_CR_AIRB_US_R53	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	US	Rating 53	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_x2_R53	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	Other countries	Rating 53	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_x0_R54	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 54	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_AT_R54	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	AT	Rating 54	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_AU_R54	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	AU	Rating 54	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_BE_R54	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	BE	Rating 54	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_BG_R54	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	BG	Rating 54	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_BR_R54	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	BR	Rating 54	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_CA_R54	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	CA	Rating 54	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_CH_R54	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	CH	Rating 54	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_CN_R54	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	CN	Rating 54	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_CY_R54	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	CY	Rating 54	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_CZ_R54	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	CZ	Rating 54	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_DE_R54	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	DE	Rating 54	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_DK_R54	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	DK	Rating 54	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_EE_R54	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	EE	Rating 54	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_ES_R54	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	ES	Rating 54	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_FI_R54	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	FI	Rating 54	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_FR_R54	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	FR	Rating 54	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_GB_R54	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	GB	Rating 54	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_GR_R54	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	GR	Rating 54	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_HK_R54	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	HK	Rating 54	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
CORP_ALL_0086_CR_AIRB_HR_R54	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	HR	Rating 54	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_HU_R54	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	HU	Rating 54	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_IE_R54	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	IE	Rating 54	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_IL_R54	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	IL	Rating 54	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_IT_R54	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	IT	Rating 54	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_JP_R54	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	JP	Rating 54	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_KR_R54	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	KR	Rating 54	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_LT_R54	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	LT	Rating 54	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_LU_R54	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	LU	Rating 54	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_LV_R54	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	LV	Rating 54	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_MT_R54	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	MT	Rating 54	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_NL_R54	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	NL	Rating 54	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_NO_R54	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	NO	Rating 54	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_PL_R54	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	PL	Rating 54	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_PT_R54	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	PT	Rating 54	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_RO_R54	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	RO	Rating 54	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_RU_R54	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	RU	Rating 54	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_SE_R54	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	SE	Rating 54	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_SG_R54	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	SG	Rating 54	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_SI_R54	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	SI	Rating 54	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_SK_R54	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	SK	Rating 54	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_TR_R54	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	TR	Rating 54	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
CORP_ALL_0086_CR_AIRB_US_R54	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	US	Rating 54	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_x2_R54	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	Other countries	Rating 54	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_x0_R55	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 55	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_AT_R55	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	AT	Rating 55	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_AU_R55	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	AU	Rating 55	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_BE_R55	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	BE	Rating 55	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_BG_R55	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	BG	Rating 55	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_BR_R55	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	BR	Rating 55	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_CA_R55	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	CA	Rating 55	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_CH_R55	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	CH	Rating 55	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_CN_R55	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	CN	Rating 55	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_CY_R55	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	CY	Rating 55	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_CZ_R55	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	CZ	Rating 55	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_DE_R55	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	DE	Rating 55	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_DK_R55	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	DK	Rating 55	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_EE_R55	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	EE	Rating 55	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_ES_R55	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	ES	Rating 55	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_FI_R55	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	FI	Rating 55	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_FR_R55	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	FR	Rating 55	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_GB_R55	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	GB	Rating 55	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_GR_R55	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	GR	Rating 55	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_HK_R55	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	HK	Rating 55	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
CORP_ALL_0086_CR_AIRB_HR_R55	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	HR	Rating 55	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_HU_R55	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	HU	Rating 55	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_IE_R55	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	IE	Rating 55	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_IL_R55	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	IL	Rating 55	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_IT_R55	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	IT	Rating 55	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_JP_R55	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	JP	Rating 55	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_KR_R55	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	KR	Rating 55	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_LT_R55	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	LT	Rating 55	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_LU_R55	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	LU	Rating 55	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_LV_R55	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	LV	Rating 55	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_MT_R55	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	MT	Rating 55	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_NL_R55	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	NL	Rating 55	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_NO_R55	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	NO	Rating 55	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_PL_R55	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	PL	Rating 55	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_PT_R55	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	PT	Rating 55	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_RO_R55	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	RO	Rating 55	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_RU_R55	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	RU	Rating 55	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_SE_R55	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	SE	Rating 55	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_SG_R55	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	SG	Rating 55	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_SI_R55	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	SI	Rating 55	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_SK_R55	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	SK	Rating 55	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_TR_R55	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	TR	Rating 55	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
CORP_ALL_0086_CR_AIRB_US_R55	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	US	Rating 55	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_x2_R55	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	Other countries	Rating 55	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_x0_R56	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 56	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_AT_R56	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	AT	Rating 56	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_AU_R56	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	AU	Rating 56	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_BE_R56	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	BE	Rating 56	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_BG_R56	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	BG	Rating 56	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_BR_R56	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	BR	Rating 56	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_CA_R56	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	CA	Rating 56	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_CH_R56	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	CH	Rating 56	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_CN_R56	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	CN	Rating 56	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_CY_R56	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	CY	Rating 56	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_CZ_R56	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	CZ	Rating 56	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_DE_R56	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	DE	Rating 56	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_DK_R56	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	DK	Rating 56	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_EE_R56	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	EE	Rating 56	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_ES_R56	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	ES	Rating 56	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_FI_R56	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	FI	Rating 56	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_FR_R56	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	FR	Rating 56	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_GB_R56	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	GB	Rating 56	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_GR_R56	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	GR	Rating 56	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_HK_R56	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	HK	Rating 56	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
CORP_ALL_0086_CR_AIRB_HR_R56	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	HR	Rating 56	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_HU_R56	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	HU	Rating 56	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_IE_R56	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	IE	Rating 56	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_IL_R56	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	IL	Rating 56	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_IT_R56	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	IT	Rating 56	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_JP_R56	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	JP	Rating 56	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_KR_R56	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	KR	Rating 56	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_LT_R56	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	LT	Rating 56	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_LU_R56	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	LU	Rating 56	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_LV_R56	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	LV	Rating 56	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_MT_R56	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	MT	Rating 56	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_NL_R56	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	NL	Rating 56	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_NO_R56	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	NO	Rating 56	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_PL_R56	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	PL	Rating 56	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_PT_R56	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	PT	Rating 56	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_RO_R56	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	RO	Rating 56	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_RU_R56	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	RU	Rating 56	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_SE_R56	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	SE	Rating 56	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_SG_R56	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	SG	Rating 56	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_SI_R56	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	SI	Rating 56	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_SK_R56	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	SK	Rating 56	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_TR_R56	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	TR	Rating 56	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
CORP_ALL_0086_CR_AIRB_US_R56	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	US	Rating 56	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_x2_R56	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	Other countries	Rating 56	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_x0_R57	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 57	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_AT_R57	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	AT	Rating 57	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_AU_R57	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	AU	Rating 57	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_BE_R57	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	BE	Rating 57	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_BG_R57	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	BG	Rating 57	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_BR_R57	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	BR	Rating 57	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_CA_R57	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	CA	Rating 57	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_CH_R57	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	CH	Rating 57	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_CN_R57	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	CN	Rating 57	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_CY_R57	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	CY	Rating 57	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_CZ_R57	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	CZ	Rating 57	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_DE_R57	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	DE	Rating 57	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_DK_R57	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	DK	Rating 57	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_EE_R57	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	EE	Rating 57	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_ES_R57	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	ES	Rating 57	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_FI_R57	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	FI	Rating 57	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_FR_R57	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	FR	Rating 57	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_GB_R57	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	GB	Rating 57	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_GR_R57	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	GR	Rating 57	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_HK_R57	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	HK	Rating 57	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
CORP_ALL_0086_CR_AIRB_HR_R57	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	HR	Rating 57	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_HU_R57	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	HU	Rating 57	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_IE_R57	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	IE	Rating 57	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_IL_R57	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	IL	Rating 57	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_IT_R57	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	IT	Rating 57	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_JP_R57	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	JP	Rating 57	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_KR_R57	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	KR	Rating 57	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_LT_R57	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	LT	Rating 57	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_LU_R57	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	LU	Rating 57	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_LV_R57	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	LV	Rating 57	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_MT_R57	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	MT	Rating 57	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_NL_R57	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	NL	Rating 57	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_NO_R57	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	NO	Rating 57	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_PL_R57	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	PL	Rating 57	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_PT_R57	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	PT	Rating 57	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_RO_R57	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	RO	Rating 57	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_RU_R57	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	RU	Rating 57	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_SE_R57	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	SE	Rating 57	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_SG_R57	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	SG	Rating 57	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_SI_R57	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	SI	Rating 57	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_SK_R57	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	SK	Rating 57	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_TR_R57	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	TR	Rating 57	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
CORP_ALL_0086_CR_AIRB_US_R57	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	US	Rating 57	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_x2_R57	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	Other countries	Rating 57	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_x0_R58	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 58	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_AT_R58	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	AT	Rating 58	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_AU_R58	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	AU	Rating 58	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_BE_R58	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	BE	Rating 58	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_BG_R58	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	BG	Rating 58	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_BR_R58	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	BR	Rating 58	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_CA_R58	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	CA	Rating 58	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_CH_R58	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	CH	Rating 58	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_CN_R58	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	CN	Rating 58	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_CY_R58	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	CY	Rating 58	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_CZ_R58	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	CZ	Rating 58	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_DE_R58	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	DE	Rating 58	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_DK_R58	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	DK	Rating 58	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_EE_R58	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	EE	Rating 58	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_ES_R58	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	ES	Rating 58	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_FI_R58	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	FI	Rating 58	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_FR_R58	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	FR	Rating 58	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_GB_R58	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	GB	Rating 58	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_GR_R58	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	GR	Rating 58	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_HK_R58	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	HK	Rating 58	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
CORP_ALL_0086_CR_AIRB_HR_R58	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	HR	Rating 58	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_HU_R58	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	HU	Rating 58	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_IE_R58	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	IE	Rating 58	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_IL_R58	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	IL	Rating 58	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_IT_R58	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	IT	Rating 58	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_JP_R58	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	JP	Rating 58	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_KR_R58	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	KR	Rating 58	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_LT_R58	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	LT	Rating 58	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_LU_R58	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	LU	Rating 58	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_LV_R58	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	LV	Rating 58	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_MT_R58	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	MT	Rating 58	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_NL_R58	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	NL	Rating 58	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_NO_R58	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	NO	Rating 58	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_PL_R58	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	PL	Rating 58	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_PT_R58	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	PT	Rating 58	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_RO_R58	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	RO	Rating 58	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_RU_R58	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	RU	Rating 58	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_SE_R58	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	SE	Rating 58	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_SG_R58	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	SG	Rating 58	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_SI_R58	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	SI	Rating 58	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_SK_R58	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	SK	Rating 58	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_TR_R58	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	TR	Rating 58	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
CORP_ALL_0086_CR_AIRB_US_R58	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	US	Rating 58	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_x2_R58	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	Other countries	Rating 58	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_x0_R59	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 59	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_AT_R59	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	AT	Rating 59	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_AU_R59	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	AU	Rating 59	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_BE_R59	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	BE	Rating 59	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_BG_R59	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	BG	Rating 59	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_BR_R59	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	BR	Rating 59	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_CA_R59	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	CA	Rating 59	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_CH_R59	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	CH	Rating 59	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_CN_R59	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	CN	Rating 59	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_CY_R59	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	CY	Rating 59	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_CZ_R59	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	CZ	Rating 59	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_DE_R59	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	DE	Rating 59	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_DK_R59	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	DK	Rating 59	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_EE_R59	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	EE	Rating 59	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_ES_R59	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	ES	Rating 59	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_FI_R59	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	FI	Rating 59	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_FR_R59	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	FR	Rating 59	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_GB_R59	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	GB	Rating 59	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_GR_R59	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	GR	Rating 59	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_HK_R59	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	HK	Rating 59	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
CORP_ALL_0086_CR_AIRB_HR_R59	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	HR	Rating 59	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_HU_R59	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	HU	Rating 59	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_IE_R59	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	IE	Rating 59	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_IL_R59	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	IL	Rating 59	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_IT_R59	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	IT	Rating 59	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_JP_R59	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	JP	Rating 59	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_KR_R59	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	KR	Rating 59	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_LT_R59	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	LT	Rating 59	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_LU_R59	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	LU	Rating 59	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_LV_R59	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	LV	Rating 59	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_MT_R59	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	MT	Rating 59	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_NL_R59	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	NL	Rating 59	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_NO_R59	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	NO	Rating 59	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_PL_R59	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	PL	Rating 59	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_PT_R59	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	PT	Rating 59	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_RO_R59	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	RO	Rating 59	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_RU_R59	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	RU	Rating 59	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_SE_R59	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	SE	Rating 59	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_SG_R59	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	SG	Rating 59	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_SI_R59	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	SI	Rating 59	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_SK_R59	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	SK	Rating 59	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_TR_R59	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	TR	Rating 59	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
CORP_ALL_0086_CR_AIRB_US_R59	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	US	Rating 59	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_x2_R59	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	Other countries	Rating 59	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_x0_R60	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 60	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_AT_R60	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	AT	Rating 60	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_AU_R60	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	AU	Rating 60	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_BE_R60	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	BE	Rating 60	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_BG_R60	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	BG	Rating 60	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_BR_R60	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	BR	Rating 60	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_CA_R60	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	CA	Rating 60	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_CH_R60	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	CH	Rating 60	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_CN_R60	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	CN	Rating 60	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_CY_R60	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	CY	Rating 60	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_CZ_R60	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	CZ	Rating 60	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_DE_R60	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	DE	Rating 60	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_DK_R60	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	DK	Rating 60	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_EE_R60	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	EE	Rating 60	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_ES_R60	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	ES	Rating 60	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_FI_R60	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	FI	Rating 60	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_FR_R60	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	FR	Rating 60	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_GB_R60	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	GB	Rating 60	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_GR_R60	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	GR	Rating 60	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_HK_R60	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	HK	Rating 60	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
CORP_ALL_0086_CR_AIRB_HR_R60	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	HR	Rating 60	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_HU_R60	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	HU	Rating 60	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_IE_R60	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	IE	Rating 60	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_IL_R60	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	IL	Rating 60	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_IT_R60	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	IT	Rating 60	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_JP_R60	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	JP	Rating 60	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_KR_R60	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	KR	Rating 60	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_LT_R60	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	LT	Rating 60	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_LU_R60	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	LU	Rating 60	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_LV_R60	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	LV	Rating 60	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_MT_R60	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	MT	Rating 60	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_NL_R60	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	NL	Rating 60	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_NO_R60	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	NO	Rating 60	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_PL_R60	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	PL	Rating 60	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_PT_R60	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	PT	Rating 60	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_RO_R60	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	RO	Rating 60	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_RU_R60	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	RU	Rating 60	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_SE_R60	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	SE	Rating 60	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_SG_R60	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	SG	Rating 60	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_SI_R60	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	SI	Rating 60	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_SK_R60	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	SK	Rating 60	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_TR_R60	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	TR	Rating 60	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
CORP_ALL_0086_CR_AIRB_US_R60	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	US	Rating 60	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_x2_R60	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	Other countries	Rating 60	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_x0_R61	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 61	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_AT_R61	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	AT	Rating 61	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_AU_R61	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	AU	Rating 61	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_BE_R61	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	BE	Rating 61	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_BG_R61	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	BG	Rating 61	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_BR_R61	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	BR	Rating 61	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_CA_R61	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	CA	Rating 61	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_CH_R61	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	CH	Rating 61	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_CN_R61	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	CN	Rating 61	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_CY_R61	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	CY	Rating 61	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_CZ_R61	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	CZ	Rating 61	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_DE_R61	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	DE	Rating 61	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_DK_R61	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	DK	Rating 61	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_EE_R61	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	EE	Rating 61	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_ES_R61	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	ES	Rating 61	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_FI_R61	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	FI	Rating 61	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_FR_R61	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	FR	Rating 61	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_GB_R61	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	GB	Rating 61	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_GR_R61	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	GR	Rating 61	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_HK_R61	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	HK	Rating 61	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
CORP_ALL_0086_CR_AIRB_HR_R61	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	HR	Rating 61	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_HU_R61	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	HU	Rating 61	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_IE_R61	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	IE	Rating 61	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_IL_R61	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	IL	Rating 61	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_IT_R61	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	IT	Rating 61	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_JP_R61	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	JP	Rating 61	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_KR_R61	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	KR	Rating 61	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_LT_R61	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	LT	Rating 61	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_LU_R61	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	LU	Rating 61	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_LV_R61	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	LV	Rating 61	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_MT_R61	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	MT	Rating 61	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_NL_R61	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	NL	Rating 61	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_NO_R61	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	NO	Rating 61	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_PL_R61	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	PL	Rating 61	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_PT_R61	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	PT	Rating 61	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_RO_R61	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	RO	Rating 61	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_RU_R61	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	RU	Rating 61	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_SE_R61	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	SE	Rating 61	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_SG_R61	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	SG	Rating 61	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_SI_R61	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	SI	Rating 61	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_SK_R61	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	SK	Rating 61	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_TR_R61	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	TR	Rating 61	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
CORP_ALL_0086_CR_AIRB_US_R61	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	US	Rating 61	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_x2_R61	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	Other countries	Rating 61	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_x0_R62	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 62	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_AT_R62	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	AT	Rating 62	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_AU_R62	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	AU	Rating 62	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_BE_R62	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	BE	Rating 62	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_BG_R62	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	BG	Rating 62	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_BR_R62	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	BR	Rating 62	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_CA_R62	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	CA	Rating 62	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_CH_R62	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	CH	Rating 62	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_CN_R62	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	CN	Rating 62	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_CY_R62	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	CY	Rating 62	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_CZ_R62	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	CZ	Rating 62	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_DE_R62	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	DE	Rating 62	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_DK_R62	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	DK	Rating 62	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_EE_R62	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	EE	Rating 62	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_ES_R62	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	ES	Rating 62	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_FI_R62	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	FI	Rating 62	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_FR_R62	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	FR	Rating 62	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_GB_R62	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	GB	Rating 62	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_GR_R62	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	GR	Rating 62	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_HK_R62	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	HK	Rating 62	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
CORP_ALL_0086_CR_AIRB_HR_R62	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	HR	Rating 62	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_HU_R62	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	HU	Rating 62	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_IE_R62	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	IE	Rating 62	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_IL_R62	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	IL	Rating 62	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_IT_R62	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	IT	Rating 62	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_JP_R62	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	JP	Rating 62	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_KR_R62	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	KR	Rating 62	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_LT_R62	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	LT	Rating 62	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_LU_R62	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	LU	Rating 62	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_LV_R62	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	LV	Rating 62	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_MT_R62	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	MT	Rating 62	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_NL_R62	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	NL	Rating 62	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_NO_R62	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	NO	Rating 62	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_PL_R62	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	PL	Rating 62	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_PT_R62	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	PT	Rating 62	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_RO_R62	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	RO	Rating 62	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_RU_R62	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	RU	Rating 62	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_SE_R62	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	SE	Rating 62	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_SG_R62	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	SG	Rating 62	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_SI_R62	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	SI	Rating 62	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_SK_R62	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	SK	Rating 62	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_TR_R62	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	TR	Rating 62	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
CORP_ALL_0086_CR_AIRB_US_R62	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	US	Rating 62	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_x2_R62	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	Other countries	Rating 62	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_x0_R63	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 63	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_AT_R63	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	AT	Rating 63	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_AU_R63	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	AU	Rating 63	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_BE_R63	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	BE	Rating 63	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_BG_R63	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	BG	Rating 63	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_BR_R63	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	BR	Rating 63	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_CA_R63	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	CA	Rating 63	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_CH_R63	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	CH	Rating 63	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_CN_R63	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	CN	Rating 63	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_CY_R63	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	CY	Rating 63	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_CZ_R63	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	CZ	Rating 63	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_DE_R63	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	DE	Rating 63	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_DK_R63	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	DK	Rating 63	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_EE_R63	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	EE	Rating 63	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_ES_R63	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	ES	Rating 63	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_FI_R63	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	FI	Rating 63	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_FR_R63	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	FR	Rating 63	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_GB_R63	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	GB	Rating 63	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_GR_R63	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	GR	Rating 63	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_HK_R63	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	HK	Rating 63	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
CORP_ALL_0086_CR_AIRB_HR_R63	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	HR	Rating 63	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_HU_R63	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	HU	Rating 63	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_IE_R63	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	IE	Rating 63	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_IL_R63	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	IL	Rating 63	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_IT_R63	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	IT	Rating 63	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_JP_R63	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	JP	Rating 63	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_KR_R63	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	KR	Rating 63	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_LT_R63	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	LT	Rating 63	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_LU_R63	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	LU	Rating 63	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_LV_R63	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	LV	Rating 63	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_MT_R63	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	MT	Rating 63	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_NL_R63	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	NL	Rating 63	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_NO_R63	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	NO	Rating 63	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_PL_R63	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	PL	Rating 63	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_PT_R63	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	PT	Rating 63	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_RO_R63	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	RO	Rating 63	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_RU_R63	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	RU	Rating 63	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_SE_R63	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	SE	Rating 63	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_SG_R63	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	SG	Rating 63	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_SI_R63	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	SI	Rating 63	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_SK_R63	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	SK	Rating 63	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_TR_R63	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	TR	Rating 63	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
CORP_ALL_0086_CR_AIRB_US_R63	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	US	Rating 63	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_x2_R63	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	Other countries	Rating 63	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_x0_R64	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 64	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_AT_R64	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	AT	Rating 64	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_AU_R64	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	AU	Rating 64	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_BE_R64	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	BE	Rating 64	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_BG_R64	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	BG	Rating 64	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_BR_R64	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	BR	Rating 64	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_CA_R64	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	CA	Rating 64	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_CH_R64	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	CH	Rating 64	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_CN_R64	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	CN	Rating 64	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_CY_R64	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	CY	Rating 64	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_CZ_R64	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	CZ	Rating 64	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_DE_R64	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	DE	Rating 64	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_DK_R64	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	DK	Rating 64	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_EE_R64	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	EE	Rating 64	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_ES_R64	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	ES	Rating 64	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_FI_R64	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	FI	Rating 64	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_FR_R64	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	FR	Rating 64	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_GB_R64	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	GB	Rating 64	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_GR_R64	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	GR	Rating 64	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_HK_R64	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	HK	Rating 64	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
CORP_ALL_0086_CR_AIRB_HR_R64	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	HR	Rating 64	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_HU_R64	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	HU	Rating 64	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_IE_R64	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	IE	Rating 64	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_IL_R64	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	IL	Rating 64	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_IT_R64	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	IT	Rating 64	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_JP_R64	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	JP	Rating 64	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_KR_R64	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	KR	Rating 64	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_LT_R64	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	LT	Rating 64	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_LU_R64	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	LU	Rating 64	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_LV_R64	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	LV	Rating 64	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_MT_R64	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	MT	Rating 64	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_NL_R64	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	NL	Rating 64	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_NO_R64	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	NO	Rating 64	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_PL_R64	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	PL	Rating 64	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_PT_R64	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	PT	Rating 64	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_RO_R64	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	RO	Rating 64	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_RU_R64	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	RU	Rating 64	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_SE_R64	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	SE	Rating 64	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_SG_R64	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	SG	Rating 64	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_SI_R64	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	SI	Rating 64	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_SK_R64	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	SK	Rating 64	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_TR_R64	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	TR	Rating 64	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
CORP_ALL_0086_CR_AIRB_US_R64	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	US	Rating 64	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_x2_R64	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	Other countries	Rating 64	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_x0_R65	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 65	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_AT_R65	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	AT	Rating 65	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_AU_R65	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	AU	Rating 65	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_BE_R65	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	BE	Rating 65	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_BG_R65	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	BG	Rating 65	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_BR_R65	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	BR	Rating 65	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_CA_R65	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	CA	Rating 65	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_CH_R65	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	CH	Rating 65	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_CN_R65	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	CN	Rating 65	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_CY_R65	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	CY	Rating 65	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_CZ_R65	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	CZ	Rating 65	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_DE_R65	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	DE	Rating 65	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_DK_R65	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	DK	Rating 65	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_EE_R65	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	EE	Rating 65	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_ES_R65	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	ES	Rating 65	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_FI_R65	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	FI	Rating 65	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_FR_R65	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	FR	Rating 65	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_GB_R65	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	GB	Rating 65	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_GR_R65	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	GR	Rating 65	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_HK_R65	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	HK	Rating 65	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
CORP_ALL_0086_CR_AIRB_HR_R65	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	HR	Rating 65	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_HU_R65	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	HU	Rating 65	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_IE_R65	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	IE	Rating 65	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_IL_R65	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	IL	Rating 65	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_IT_R65	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	IT	Rating 65	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_JP_R65	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	JP	Rating 65	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_KR_R65	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	KR	Rating 65	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_LT_R65	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	LT	Rating 65	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_LU_R65	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	LU	Rating 65	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_LV_R65	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	LV	Rating 65	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_MT_R65	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	MT	Rating 65	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_NL_R65	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	NL	Rating 65	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_NO_R65	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	NO	Rating 65	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_PL_R65	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	PL	Rating 65	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_PT_R65	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	PT	Rating 65	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_RO_R65	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	RO	Rating 65	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_RU_R65	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	RU	Rating 65	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_SE_R65	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	SE	Rating 65	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_SG_R65	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	SG	Rating 65	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_SI_R65	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	SI	Rating 65	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_SK_R65	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	SK	Rating 65	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_TR_R65	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	TR	Rating 65	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
CORP_ALL_0086_CR_AIRB_US_R65	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	US	Rating 65	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_x2_R65	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	Other countries	Rating 65	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_x0_R66	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 66	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_AT_R66	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	AT	Rating 66	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_AU_R66	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	AU	Rating 66	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_BE_R66	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	BE	Rating 66	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_BG_R66	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	BG	Rating 66	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_BR_R66	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	BR	Rating 66	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_CA_R66	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	CA	Rating 66	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_CH_R66	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	CH	Rating 66	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_CN_R66	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	CN	Rating 66	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_CY_R66	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	CY	Rating 66	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_CZ_R66	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	CZ	Rating 66	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_DE_R66	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	DE	Rating 66	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_DK_R66	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	DK	Rating 66	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_EE_R66	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	EE	Rating 66	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_ES_R66	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	ES	Rating 66	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_FI_R66	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	FI	Rating 66	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_FR_R66	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	FR	Rating 66	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_GB_R66	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	GB	Rating 66	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_GR_R66	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	GR	Rating 66	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_HK_R66	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	HK	Rating 66	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
CORP_ALL_0086_CR_AIRB_HR_R66	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	HR	Rating 66	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_HU_R66	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	HU	Rating 66	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_IE_R66	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	IE	Rating 66	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_IL_R66	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	IL	Rating 66	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_IT_R66	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	IT	Rating 66	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_JP_R66	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	JP	Rating 66	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_KR_R66	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	KR	Rating 66	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_LT_R66	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	LT	Rating 66	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_LU_R66	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	LU	Rating 66	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_LV_R66	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	LV	Rating 66	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_MT_R66	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	MT	Rating 66	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_NL_R66	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	NL	Rating 66	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_NO_R66	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	NO	Rating 66	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_PL_R66	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	PL	Rating 66	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_PT_R66	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	PT	Rating 66	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_RO_R66	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	RO	Rating 66	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_RU_R66	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	RU	Rating 66	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_SE_R66	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	SE	Rating 66	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_SG_R66	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	SG	Rating 66	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_SI_R66	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	SI	Rating 66	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_SK_R66	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	SK	Rating 66	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_TR_R66	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	TR	Rating 66	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
CORP_ALL_0086_CR_AIRB_US_R66	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	US	Rating 66	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_x2_R66	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	Other countries	Rating 66	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_x0_R67	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 67	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_AT_R67	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	AT	Rating 67	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_AU_R67	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	AU	Rating 67	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_BE_R67	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	BE	Rating 67	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_BG_R67	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	BG	Rating 67	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_BR_R67	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	BR	Rating 67	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_CA_R67	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	CA	Rating 67	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_CH_R67	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	CH	Rating 67	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_CN_R67	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	CN	Rating 67	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_CY_R67	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	CY	Rating 67	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_CZ_R67	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	CZ	Rating 67	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_DE_R67	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	DE	Rating 67	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_DK_R67	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	DK	Rating 67	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_EE_R67	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	EE	Rating 67	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_ES_R67	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	ES	Rating 67	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_FI_R67	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	FI	Rating 67	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_FR_R67	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	FR	Rating 67	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_GB_R67	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	GB	Rating 67	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_GR_R67	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	GR	Rating 67	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_HK_R67	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	HK	Rating 67	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
CORP_ALL_0086_CR_AIRB_HR_R67	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	HR	Rating 67	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_HU_R67	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	HU	Rating 67	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_IE_R67	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	IE	Rating 67	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_IL_R67	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	IL	Rating 67	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_IT_R67	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	IT	Rating 67	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_JP_R67	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	JP	Rating 67	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_KR_R67	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	KR	Rating 67	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_LT_R67	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	LT	Rating 67	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_LU_R67	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	LU	Rating 67	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_LV_R67	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	LV	Rating 67	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_MT_R67	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	MT	Rating 67	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_NL_R67	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	NL	Rating 67	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_NO_R67	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	NO	Rating 67	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_PL_R67	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	PL	Rating 67	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_PT_R67	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	PT	Rating 67	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_RO_R67	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	RO	Rating 67	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_RU_R67	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	RU	Rating 67	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_SE_R67	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	SE	Rating 67	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_SG_R67	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	SG	Rating 67	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_SI_R67	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	SI	Rating 67	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_SK_R67	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	SK	Rating 67	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_TR_R67	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	TR	Rating 67	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
CORP_ALL_0086_CR_AIRB_US_R67	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	US	Rating 67	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_x2_R67	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	Other countries	Rating 67	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_x0_R68	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 68	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_AT_R68	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	AT	Rating 68	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_AU_R68	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	AU	Rating 68	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_BE_R68	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	BE	Rating 68	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_BG_R68	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	BG	Rating 68	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_BR_R68	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	BR	Rating 68	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_CA_R68	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	CA	Rating 68	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_CH_R68	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	CH	Rating 68	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_CN_R68	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	CN	Rating 68	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_CY_R68	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	CY	Rating 68	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_CZ_R68	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	CZ	Rating 68	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_DE_R68	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	DE	Rating 68	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_DK_R68	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	DK	Rating 68	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_EE_R68	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	EE	Rating 68	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_ES_R68	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	ES	Rating 68	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_FI_R68	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	FI	Rating 68	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_FR_R68	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	FR	Rating 68	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_GB_R68	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	GB	Rating 68	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_GR_R68	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	GR	Rating 68	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_HK_R68	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	HK	Rating 68	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
CORP_ALL_0086_CR_AIRB_HR_R68	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	HR	Rating 68	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_HU_R68	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	HU	Rating 68	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_IE_R68	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	IE	Rating 68	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_IL_R68	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	IL	Rating 68	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_IT_R68	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	IT	Rating 68	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_JP_R68	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	JP	Rating 68	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_KR_R68	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	KR	Rating 68	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_LT_R68	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	LT	Rating 68	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_LU_R68	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	LU	Rating 68	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_LV_R68	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	LV	Rating 68	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_MT_R68	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	MT	Rating 68	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_NL_R68	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	NL	Rating 68	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_NO_R68	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	NO	Rating 68	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_PL_R68	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	PL	Rating 68	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_PT_R68	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	PT	Rating 68	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_RO_R68	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	RO	Rating 68	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_RU_R68	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	RU	Rating 68	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_SE_R68	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	SE	Rating 68	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_SG_R68	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	SG	Rating 68	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_SI_R68	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	SI	Rating 68	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_SK_R68	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	SK	Rating 68	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_TR_R68	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	TR	Rating 68	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
CORP_ALL_0086_CR_AIRB_US_R68	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	US	Rating 68	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_x2_R68	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	Other countries	Rating 68	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_x0_R69	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 69	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_AT_R69	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	AT	Rating 69	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_AU_R69	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	AU	Rating 69	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_BE_R69	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	BE	Rating 69	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_BG_R69	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	BG	Rating 69	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_BR_R69	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	BR	Rating 69	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_CA_R69	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	CA	Rating 69	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_CH_R69	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	CH	Rating 69	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_CN_R69	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	CN	Rating 69	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_CY_R69	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	CY	Rating 69	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_CZ_R69	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	CZ	Rating 69	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_DE_R69	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	DE	Rating 69	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_DK_R69	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	DK	Rating 69	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_EE_R69	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	EE	Rating 69	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_ES_R69	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	ES	Rating 69	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_FI_R69	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	FI	Rating 69	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_FR_R69	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	FR	Rating 69	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_GB_R69	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	GB	Rating 69	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_GR_R69	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	GR	Rating 69	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_HK_R69	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	HK	Rating 69	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
CORP_ALL_0086_CR_AIRB_HR_R69	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	HR	Rating 69	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_HU_R69	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	HU	Rating 69	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_IE_R69	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	IE	Rating 69	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_IL_R69	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	IL	Rating 69	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_IT_R69	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	IT	Rating 69	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_JP_R69	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	JP	Rating 69	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_KR_R69	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	KR	Rating 69	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_LT_R69	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	LT	Rating 69	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_LU_R69	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	LU	Rating 69	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_LV_R69	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	LV	Rating 69	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_MT_R69	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	MT	Rating 69	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_NL_R69	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	NL	Rating 69	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_NO_R69	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	NO	Rating 69	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_PL_R69	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	PL	Rating 69	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_PT_R69	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	PT	Rating 69	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_RO_R69	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	RO	Rating 69	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_RU_R69	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	RU	Rating 69	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_SE_R69	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	SE	Rating 69	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_SG_R69	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	SG	Rating 69	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_SI_R69	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	SI	Rating 69	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_SK_R69	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	SK	Rating 69	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_TR_R69	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	TR	Rating 69	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
CORP_ALL_0086_CR_AIRB_US_R69	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	US	Rating 69	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_x2_R69	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	Other countries	Rating 69	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_x0_R70	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 70	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_AT_R70	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	AT	Rating 70	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_AU_R70	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	AU	Rating 70	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_BE_R70	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	BE	Rating 70	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_BG_R70	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	BG	Rating 70	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_BR_R70	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	BR	Rating 70	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_CA_R70	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	CA	Rating 70	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_CH_R70	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	CH	Rating 70	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_CN_R70	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	CN	Rating 70	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_CY_R70	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	CY	Rating 70	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_CZ_R70	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	CZ	Rating 70	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_DE_R70	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	DE	Rating 70	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_DK_R70	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	DK	Rating 70	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_EE_R70	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	EE	Rating 70	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_ES_R70	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	ES	Rating 70	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_FI_R70	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	FI	Rating 70	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_FR_R70	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	FR	Rating 70	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_GB_R70	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	GB	Rating 70	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_GR_R70	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	GR	Rating 70	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_HK_R70	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	HK	Rating 70	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
CORP_ALL_0086_CR_AIRB_HR_R70	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	HR	Rating 70	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_HU_R70	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	HU	Rating 70	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_IE_R70	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	IE	Rating 70	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_IL_R70	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	IL	Rating 70	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_IT_R70	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	IT	Rating 70	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_JP_R70	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	JP	Rating 70	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_KR_R70	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	KR	Rating 70	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_LT_R70	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	LT	Rating 70	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_LU_R70	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	LU	Rating 70	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_LV_R70	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	LV	Rating 70	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_MT_R70	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	MT	Rating 70	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_NL_R70	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	NL	Rating 70	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_NO_R70	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	NO	Rating 70	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_PL_R70	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	PL	Rating 70	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_PT_R70	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	PT	Rating 70	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_RO_R70	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	RO	Rating 70	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_RU_R70	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	RU	Rating 70	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_SE_R70	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	SE	Rating 70	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_SG_R70	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	SG	Rating 70	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_SI_R70	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	SI	Rating 70	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_SK_R70	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	SK	Rating 70	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_TR_R70	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	TR	Rating 70	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
CORP_ALL_0086_CR_AIRB_US_R70	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	US	Rating 70	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_x2_R70	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	Other countries	Rating 70	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_x0_R71	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 71	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_AT_R71	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	AT	Rating 71	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_AU_R71	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	AU	Rating 71	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_BE_R71	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	BE	Rating 71	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_BG_R71	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	BG	Rating 71	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_BR_R71	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	BR	Rating 71	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_CA_R71	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	CA	Rating 71	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_CH_R71	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	CH	Rating 71	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_CN_R71	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	CN	Rating 71	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_CY_R71	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	CY	Rating 71	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_CZ_R71	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	CZ	Rating 71	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_DE_R71	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	DE	Rating 71	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_DK_R71	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	DK	Rating 71	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_EE_R71	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	EE	Rating 71	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_ES_R71	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	ES	Rating 71	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_FI_R71	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	FI	Rating 71	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_FR_R71	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	FR	Rating 71	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_GB_R71	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	GB	Rating 71	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_GR_R71	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	GR	Rating 71	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_HK_R71	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	HK	Rating 71	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
CORP_ALL_0086_CR_AIRB_HR_R71	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	HR	Rating 71	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_HU_R71	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	HU	Rating 71	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_IE_R71	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	IE	Rating 71	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_IL_R71	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	IL	Rating 71	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_IT_R71	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	IT	Rating 71	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_JP_R71	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	JP	Rating 71	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_KR_R71	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	KR	Rating 71	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_LT_R71	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	LT	Rating 71	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_LU_R71	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	LU	Rating 71	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_LV_R71	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	LV	Rating 71	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_MT_R71	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	MT	Rating 71	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_NL_R71	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	NL	Rating 71	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_NO_R71	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	NO	Rating 71	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_PL_R71	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	PL	Rating 71	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_PT_R71	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	PT	Rating 71	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_RO_R71	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	RO	Rating 71	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_RU_R71	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	RU	Rating 71	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_SE_R71	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	SE	Rating 71	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_SG_R71	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	SG	Rating 71	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_SI_R71	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	SI	Rating 71	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_SK_R71	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	SK	Rating 71	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_TR_R71	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	TR	Rating 71	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
CORP_ALL_0086_CR_AIRB_US_R71	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	US	Rating 71	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_x2_R71	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	Other countries	Rating 71	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_x0_R72	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 72	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_AT_R72	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	AT	Rating 72	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_AU_R72	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	AU	Rating 72	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_BE_R72	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	BE	Rating 72	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_BG_R72	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	BG	Rating 72	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_BR_R72	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	BR	Rating 72	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_CA_R72	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	CA	Rating 72	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_CH_R72	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	CH	Rating 72	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_CN_R72	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	CN	Rating 72	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_CY_R72	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	CY	Rating 72	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_CZ_R72	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	CZ	Rating 72	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_DE_R72	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	DE	Rating 72	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_DK_R72	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	DK	Rating 72	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_EE_R72	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	EE	Rating 72	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_ES_R72	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	ES	Rating 72	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_FI_R72	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	FI	Rating 72	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_FR_R72	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	FR	Rating 72	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_GB_R72	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	GB	Rating 72	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_GR_R72	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	GR	Rating 72	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_HK_R72	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	HK	Rating 72	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
CORP_ALL_0086_CR_AIRB_HR_R72	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	HR	Rating 72	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_HU_R72	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	HU	Rating 72	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_IE_R72	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	IE	Rating 72	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_IL_R72	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	IL	Rating 72	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_IT_R72	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	IT	Rating 72	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_JP_R72	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	JP	Rating 72	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_KR_R72	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	KR	Rating 72	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_LT_R72	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	LT	Rating 72	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_LU_R72	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	LU	Rating 72	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_LV_R72	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	LV	Rating 72	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_MT_R72	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	MT	Rating 72	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_NL_R72	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	NL	Rating 72	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_NO_R72	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	NO	Rating 72	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_PL_R72	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	PL	Rating 72	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_PT_R72	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	PT	Rating 72	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_RO_R72	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	RO	Rating 72	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_RU_R72	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	RU	Rating 72	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_SE_R72	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	SE	Rating 72	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_SG_R72	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	SG	Rating 72	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_SI_R72	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	SI	Rating 72	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_SK_R72	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	SK	Rating 72	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_TR_R72	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	TR	Rating 72	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
CORP_ALL_0086_CR_AIRB_US_R72	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	US	Rating 72	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_x2_R72	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	Other countries	Rating 72	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_x0_R73	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 73	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_AT_R73	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	AT	Rating 73	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_AU_R73	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	AU	Rating 73	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_BE_R73	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	BE	Rating 73	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_BG_R73	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	BG	Rating 73	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_BR_R73	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	BR	Rating 73	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_CA_R73	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	CA	Rating 73	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_CH_R73	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	CH	Rating 73	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_CN_R73	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	CN	Rating 73	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_CY_R73	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	CY	Rating 73	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_CZ_R73	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	CZ	Rating 73	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_DE_R73	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	DE	Rating 73	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_DK_R73	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	DK	Rating 73	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_EE_R73	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	EE	Rating 73	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_ES_R73	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	ES	Rating 73	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_FI_R73	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	FI	Rating 73	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_FR_R73	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	FR	Rating 73	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_GB_R73	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	GB	Rating 73	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_GR_R73	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	GR	Rating 73	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_HK_R73	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	HK	Rating 73	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
CORP_ALL_0086_CR_AIRB_HR_R73	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	HR	Rating 73	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_HU_R73	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	HU	Rating 73	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_IE_R73	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	IE	Rating 73	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_IL_R73	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	IL	Rating 73	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_IT_R73	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	IT	Rating 73	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_JP_R73	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	JP	Rating 73	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_KR_R73	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	KR	Rating 73	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_LT_R73	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	LT	Rating 73	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_LU_R73	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	LU	Rating 73	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_LV_R73	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	LV	Rating 73	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_MT_R73	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	MT	Rating 73	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_NL_R73	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	NL	Rating 73	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_NO_R73	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	NO	Rating 73	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_PL_R73	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	PL	Rating 73	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_PT_R73	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	PT	Rating 73	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_RO_R73	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	RO	Rating 73	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_RU_R73	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	RU	Rating 73	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_SE_R73	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	SE	Rating 73	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_SG_R73	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	SG	Rating 73	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_SI_R73	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	SI	Rating 73	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_SK_R73	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	SK	Rating 73	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_TR_R73	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	TR	Rating 73	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
CORP_ALL_0086_CR_AIRB_US_R73	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	US	Rating 73	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_x2_R73	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	Other countries	Rating 73	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_x0_R74	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 74	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_AT_R74	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	AT	Rating 74	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_AU_R74	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	AU	Rating 74	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_BE_R74	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	BE	Rating 74	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_BG_R74	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	BG	Rating 74	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_BR_R74	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	BR	Rating 74	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_CA_R74	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	CA	Rating 74	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_CH_R74	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	CH	Rating 74	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_CN_R74	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	CN	Rating 74	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_CY_R74	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	CY	Rating 74	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_CZ_R74	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	CZ	Rating 74	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_DE_R74	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	DE	Rating 74	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_DK_R74	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	DK	Rating 74	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_EE_R74	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	EE	Rating 74	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_ES_R74	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	ES	Rating 74	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_FI_R74	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	FI	Rating 74	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_FR_R74	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	FR	Rating 74	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_GB_R74	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	GB	Rating 74	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_GR_R74	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	GR	Rating 74	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_HK_R74	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	HK	Rating 74	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
CORP_ALL_0086_CR_AIRB_HR_R74	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	HR	Rating 74	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_HU_R74	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	HU	Rating 74	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_IE_R74	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	IE	Rating 74	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_IL_R74	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	IL	Rating 74	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_IT_R74	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	IT	Rating 74	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_JP_R74	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	JP	Rating 74	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_KR_R74	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	KR	Rating 74	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_LT_R74	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	LT	Rating 74	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_LU_R74	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	LU	Rating 74	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_LV_R74	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	LV	Rating 74	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_MT_R74	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	MT	Rating 74	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_NL_R74	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	NL	Rating 74	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_NO_R74	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	NO	Rating 74	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_PL_R74	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	PL	Rating 74	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_PT_R74	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	PT	Rating 74	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_RO_R74	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	RO	Rating 74	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_RU_R74	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	RU	Rating 74	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_SE_R74	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	SE	Rating 74	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_SG_R74	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	SG	Rating 74	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_SI_R74	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	SI	Rating 74	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_SK_R74	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	SK	Rating 74	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_TR_R74	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	TR	Rating 74	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
CORP_ALL_0086_CR_AIRB_US_R74	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	US	Rating 74	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_x2_R74	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	Other countries	Rating 74	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_x0_R75	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 75	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_AT_R75	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	AT	Rating 75	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_AU_R75	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	AU	Rating 75	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_BE_R75	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	BE	Rating 75	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_BG_R75	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	BG	Rating 75	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_BR_R75	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	BR	Rating 75	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_CA_R75	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	CA	Rating 75	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_CH_R75	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	CH	Rating 75	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_CN_R75	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	CN	Rating 75	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_CY_R75	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	CY	Rating 75	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_CZ_R75	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	CZ	Rating 75	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_DE_R75	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	DE	Rating 75	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_DK_R75	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	DK	Rating 75	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_EE_R75	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	EE	Rating 75	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_ES_R75	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	ES	Rating 75	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_FI_R75	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	FI	Rating 75	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_FR_R75	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	FR	Rating 75	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_GB_R75	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	GB	Rating 75	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_GR_R75	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	GR	Rating 75	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_HK_R75	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	HK	Rating 75	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
CORP_ALL_0086_CR_AIRB_HR_R75	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	HR	Rating 75	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_HU_R75	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	HU	Rating 75	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_IE_R75	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	IE	Rating 75	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_IL_R75	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	IL	Rating 75	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_IT_R75	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	IT	Rating 75	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_JP_R75	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	JP	Rating 75	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_KR_R75	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	KR	Rating 75	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_LT_R75	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	LT	Rating 75	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_LU_R75	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	LU	Rating 75	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_LV_R75	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	LV	Rating 75	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_MT_R75	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	MT	Rating 75	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_NL_R75	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	NL	Rating 75	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_NO_R75	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	NO	Rating 75	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_PL_R75	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	PL	Rating 75	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_PT_R75	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	PT	Rating 75	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_RO_R75	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	RO	Rating 75	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_RU_R75	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	RU	Rating 75	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_SE_R75	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	SE	Rating 75	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_SG_R75	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	SG	Rating 75	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_SI_R75	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	SI	Rating 75	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_SK_R75	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	SK	Rating 75	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_TR_R75	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	TR	Rating 75	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
CORP_ALL_0086_CR_AIRB_US_R75	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	US	Rating 75	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_x2_R75	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	Other countries	Rating 75	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_x0_R76	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 76	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_AT_R76	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	AT	Rating 76	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_AU_R76	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	AU	Rating 76	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_BE_R76	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	BE	Rating 76	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_BG_R76	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	BG	Rating 76	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_BR_R76	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	BR	Rating 76	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_CA_R76	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	CA	Rating 76	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_CH_R76	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	CH	Rating 76	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_CN_R76	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	CN	Rating 76	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_CY_R76	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	CY	Rating 76	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_CZ_R76	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	CZ	Rating 76	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_DE_R76	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	DE	Rating 76	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_DK_R76	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	DK	Rating 76	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_EE_R76	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	EE	Rating 76	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_ES_R76	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	ES	Rating 76	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_FI_R76	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	FI	Rating 76	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_FR_R76	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	FR	Rating 76	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_GB_R76	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	GB	Rating 76	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_GR_R76	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	GR	Rating 76	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_HK_R76	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	HK	Rating 76	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
CORP_ALL_0086_CR_AIRB_HR_R76	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	HR	Rating 76	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_HU_R76	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	HU	Rating 76	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_IE_R76	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	IE	Rating 76	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_IL_R76	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	IL	Rating 76	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_IT_R76	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	IT	Rating 76	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_JP_R76	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	JP	Rating 76	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_KR_R76	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	KR	Rating 76	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_LT_R76	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	LT	Rating 76	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_LU_R76	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	LU	Rating 76	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_LV_R76	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	LV	Rating 76	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_MT_R76	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	MT	Rating 76	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_NL_R76	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	NL	Rating 76	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_NO_R76	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	NO	Rating 76	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_PL_R76	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	PL	Rating 76	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_PT_R76	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	PT	Rating 76	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_RO_R76	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	RO	Rating 76	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_RU_R76	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	RU	Rating 76	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_SE_R76	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	SE	Rating 76	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_SG_R76	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	SG	Rating 76	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_SI_R76	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	SI	Rating 76	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_SK_R76	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	SK	Rating 76	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_TR_R76	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	TR	Rating 76	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
CORP_ALL_0086_CR_AIRB_US_R76	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	US	Rating 76	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_x2_R76	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	Other countries	Rating 76	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_x0_R77	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 77	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_AT_R77	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	AT	Rating 77	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_AU_R77	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	AU	Rating 77	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_BE_R77	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	BE	Rating 77	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_BG_R77	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	BG	Rating 77	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_BR_R77	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	BR	Rating 77	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_CA_R77	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	CA	Rating 77	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_CH_R77	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	CH	Rating 77	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_CN_R77	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	CN	Rating 77	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_CY_R77	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	CY	Rating 77	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_CZ_R77	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	CZ	Rating 77	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_DE_R77	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	DE	Rating 77	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_DK_R77	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	DK	Rating 77	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_EE_R77	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	EE	Rating 77	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_ES_R77	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	ES	Rating 77	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_FI_R77	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	FI	Rating 77	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_FR_R77	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	FR	Rating 77	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_GB_R77	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	GB	Rating 77	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_GR_R77	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	GR	Rating 77	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_HK_R77	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	HK	Rating 77	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
CORP_ALL_0086_CR_AIRB_HR_R77	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	HR	Rating 77	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_HU_R77	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	HU	Rating 77	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_IE_R77	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	IE	Rating 77	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_IL_R77	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	IL	Rating 77	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_IT_R77	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	IT	Rating 77	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_JP_R77	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	JP	Rating 77	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_KR_R77	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	KR	Rating 77	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_LT_R77	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	LT	Rating 77	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_LU_R77	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	LU	Rating 77	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_LV_R77	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	LV	Rating 77	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_MT_R77	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	MT	Rating 77	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_NL_R77	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	NL	Rating 77	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_NO_R77	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	NO	Rating 77	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_PL_R77	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	PL	Rating 77	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_PT_R77	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	PT	Rating 77	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_RO_R77	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	RO	Rating 77	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_RU_R77	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	RU	Rating 77	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_SE_R77	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	SE	Rating 77	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_SG_R77	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	SG	Rating 77	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_SI_R77	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	SI	Rating 77	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_SK_R77	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	SK	Rating 77	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_TR_R77	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	TR	Rating 77	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
CORP_ALL_0086_CR_AIRB_US_R77	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	US	Rating 77	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_x2_R77	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	Other countries	Rating 77	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_x0_R78	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 78	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_AT_R78	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	AT	Rating 78	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_AU_R78	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	AU	Rating 78	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_BE_R78	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	BE	Rating 78	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_BG_R78	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	BG	Rating 78	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_BR_R78	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	BR	Rating 78	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_CA_R78	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	CA	Rating 78	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_CH_R78	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	CH	Rating 78	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_CN_R78	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	CN	Rating 78	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_CY_R78	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	CY	Rating 78	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_CZ_R78	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	CZ	Rating 78	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_DE_R78	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	DE	Rating 78	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_DK_R78	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	DK	Rating 78	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_EE_R78	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	EE	Rating 78	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_ES_R78	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	ES	Rating 78	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_FI_R78	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	FI	Rating 78	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_FR_R78	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	FR	Rating 78	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_GB_R78	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	GB	Rating 78	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_GR_R78	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	GR	Rating 78	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_HK_R78	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	HK	Rating 78	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
CORP_ALL_0086_CR_AIRB_HR_R78	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	HR	Rating 78	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_HU_R78	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	HU	Rating 78	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_IE_R78	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	IE	Rating 78	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_IL_R78	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	IL	Rating 78	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_IT_R78	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	IT	Rating 78	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_JP_R78	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	JP	Rating 78	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_KR_R78	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	KR	Rating 78	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_LT_R78	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	LT	Rating 78	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_LU_R78	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	LU	Rating 78	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_LV_R78	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	LV	Rating 78	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_MT_R78	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	MT	Rating 78	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_NL_R78	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	NL	Rating 78	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_NO_R78	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	NO	Rating 78	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_PL_R78	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	PL	Rating 78	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_PT_R78	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	PT	Rating 78	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_RO_R78	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	RO	Rating 78	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_RU_R78	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	RU	Rating 78	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_SE_R78	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	SE	Rating 78	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_SG_R78	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	SG	Rating 78	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_SI_R78	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	SI	Rating 78	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_SK_R78	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	SK	Rating 78	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_TR_R78	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	TR	Rating 78	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
CORP_ALL_0086_CR_AIRB_US_R78	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	US	Rating 78	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_x2_R78	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	Other countries	Rating 78	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_x0_R79	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 79	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_AT_R79	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	AT	Rating 79	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_AU_R79	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	AU	Rating 79	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_BE_R79	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	BE	Rating 79	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_BG_R79	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	BG	Rating 79	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_BR_R79	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	BR	Rating 79	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_CA_R79	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	CA	Rating 79	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_CH_R79	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	CH	Rating 79	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_CN_R79	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	CN	Rating 79	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_CY_R79	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	CY	Rating 79	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_CZ_R79	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	CZ	Rating 79	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_DE_R79	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	DE	Rating 79	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_DK_R79	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	DK	Rating 79	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_EE_R79	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	EE	Rating 79	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_ES_R79	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	ES	Rating 79	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_FI_R79	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	FI	Rating 79	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_FR_R79	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	FR	Rating 79	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_GB_R79	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	GB	Rating 79	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_GR_R79	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	GR	Rating 79	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_HK_R79	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	HK	Rating 79	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
CORP_ALL_0086_CR_AIRB_HR_R79	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	HR	Rating 79	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_HU_R79	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	HU	Rating 79	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_IE_R79	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	IE	Rating 79	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_IL_R79	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	IL	Rating 79	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_IT_R79	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	IT	Rating 79	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_JP_R79	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	JP	Rating 79	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_KR_R79	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	KR	Rating 79	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_LT_R79	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	LT	Rating 79	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_LU_R79	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	LU	Rating 79	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_LV_R79	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	LV	Rating 79	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_MT_R79	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	MT	Rating 79	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_NL_R79	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	NL	Rating 79	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_NO_R79	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	NO	Rating 79	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_PL_R79	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	PL	Rating 79	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_PT_R79	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	PT	Rating 79	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_RO_R79	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	RO	Rating 79	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_RU_R79	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	RU	Rating 79	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_SE_R79	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	SE	Rating 79	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_SG_R79	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	SG	Rating 79	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_SI_R79	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	SI	Rating 79	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_SK_R79	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	SK	Rating 79	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_TR_R79	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	TR	Rating 79	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
CORP_ALL_0086_CR_AIRB_US_R79	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	US	Rating 79	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_x2_R79	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	Other countries	Rating 79	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_x0_R80	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 80	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_AT_R80	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	AT	Rating 80	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_AU_R80	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	AU	Rating 80	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_BE_R80	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	BE	Rating 80	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_BG_R80	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	BG	Rating 80	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_BR_R80	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	BR	Rating 80	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_CA_R80	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	CA	Rating 80	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_CH_R80	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	CH	Rating 80	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_CN_R80	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	CN	Rating 80	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_CY_R80	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	CY	Rating 80	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_CZ_R80	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	CZ	Rating 80	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_DE_R80	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	DE	Rating 80	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_DK_R80	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	DK	Rating 80	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_EE_R80	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	EE	Rating 80	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_ES_R80	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	ES	Rating 80	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_FI_R80	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	FI	Rating 80	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_FR_R80	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	FR	Rating 80	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_GB_R80	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	GB	Rating 80	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_GR_R80	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	GR	Rating 80	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_HK_R80	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	HK	Rating 80	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
CORP_ALL_0086_CR_AIRB_HR_R80	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	HR	Rating 80	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_HU_R80	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	HU	Rating 80	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_IE_R80	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	IE	Rating 80	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_IL_R80	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	IL	Rating 80	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_IT_R80	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	IT	Rating 80	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_JP_R80	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	JP	Rating 80	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_KR_R80	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	KR	Rating 80	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_LT_R80	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	LT	Rating 80	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_LU_R80	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	LU	Rating 80	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_LV_R80	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	LV	Rating 80	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_MT_R80	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	MT	Rating 80	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_NL_R80	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	NL	Rating 80	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_NO_R80	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	NO	Rating 80	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_PL_R80	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	PL	Rating 80	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_PT_R80	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	PT	Rating 80	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_RO_R80	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	RO	Rating 80	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_RU_R80	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	RU	Rating 80	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_SE_R80	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	SE	Rating 80	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_SG_R80	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	SG	Rating 80	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_SI_R80	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	SI	Rating 80	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_SK_R80	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	SK	Rating 80	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_TR_R80	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	TR	Rating 80	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
CORP_ALL_0086_CR_AIRB_US_R80	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	US	Rating 80	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_x2_R80	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	Other countries	Rating 80	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_x0_R81	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 81	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_AT_R81	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	AT	Rating 81	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_AU_R81	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	AU	Rating 81	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_BE_R81	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	BE	Rating 81	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_BG_R81	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	BG	Rating 81	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_BR_R81	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	BR	Rating 81	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_CA_R81	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	CA	Rating 81	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_CH_R81	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	CH	Rating 81	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_CN_R81	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	CN	Rating 81	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_CY_R81	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	CY	Rating 81	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_CZ_R81	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	CZ	Rating 81	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_DE_R81	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	DE	Rating 81	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_DK_R81	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	DK	Rating 81	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_EE_R81	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	EE	Rating 81	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_ES_R81	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	ES	Rating 81	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_FI_R81	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	FI	Rating 81	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_FR_R81	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	FR	Rating 81	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_GB_R81	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	GB	Rating 81	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_GR_R81	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	GR	Rating 81	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_HK_R81	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	HK	Rating 81	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
CORP_ALL_0086_CR_AIRB_HR_R81	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	HR	Rating 81	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_HU_R81	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	HU	Rating 81	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_IE_R81	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	IE	Rating 81	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_IL_R81	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	IL	Rating 81	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_IT_R81	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	IT	Rating 81	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_JP_R81	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	JP	Rating 81	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_KR_R81	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	KR	Rating 81	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_LT_R81	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	LT	Rating 81	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_LU_R81	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	LU	Rating 81	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_LV_R81	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	LV	Rating 81	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_MT_R81	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	MT	Rating 81	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_NL_R81	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	NL	Rating 81	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_NO_R81	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	NO	Rating 81	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_PL_R81	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	PL	Rating 81	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_PT_R81	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	PT	Rating 81	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_RO_R81	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	RO	Rating 81	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_RU_R81	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	RU	Rating 81	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_SE_R81	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	SE	Rating 81	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_SG_R81	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	SG	Rating 81	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_SI_R81	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	SI	Rating 81	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_SK_R81	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	SK	Rating 81	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_TR_R81	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	TR	Rating 81	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
CORP_ALL_0086_CR_AIRB_US_R81	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	US	Rating 81	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_x2_R81	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	Other countries	Rating 81	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_x0_R82	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 82	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_AT_R82	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	AT	Rating 82	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_AU_R82	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	AU	Rating 82	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_BE_R82	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	BE	Rating 82	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_BG_R82	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	BG	Rating 82	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_BR_R82	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	BR	Rating 82	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_CA_R82	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	CA	Rating 82	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_CH_R82	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	CH	Rating 82	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_CN_R82	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	CN	Rating 82	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_CY_R82	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	CY	Rating 82	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_CZ_R82	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	CZ	Rating 82	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_DE_R82	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	DE	Rating 82	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_DK_R82	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	DK	Rating 82	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_EE_R82	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	EE	Rating 82	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_ES_R82	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	ES	Rating 82	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_FI_R82	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	FI	Rating 82	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_FR_R82	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	FR	Rating 82	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_GB_R82	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	GB	Rating 82	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_GR_R82	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	GR	Rating 82	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_HK_R82	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	HK	Rating 82	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
CORP_ALL_0086_CR_AIRB_HR_R82	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	HR	Rating 82	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_HU_R82	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	HU	Rating 82	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_IE_R82	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	IE	Rating 82	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_IL_R82	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	IL	Rating 82	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_IT_R82	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	IT	Rating 82	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_JP_R82	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	JP	Rating 82	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_KR_R82	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	KR	Rating 82	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_LT_R82	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	LT	Rating 82	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_LU_R82	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	LU	Rating 82	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_LV_R82	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	LV	Rating 82	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_MT_R82	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	MT	Rating 82	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_NL_R82	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	NL	Rating 82	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_NO_R82	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	NO	Rating 82	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_PL_R82	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	PL	Rating 82	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_PT_R82	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	PT	Rating 82	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_RO_R82	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	RO	Rating 82	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_RU_R82	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	RU	Rating 82	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_SE_R82	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	SE	Rating 82	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_SG_R82	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	SG	Rating 82	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_SI_R82	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	SI	Rating 82	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_SK_R82	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	SK	Rating 82	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_TR_R82	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	TR	Rating 82	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
CORP_ALL_0086_CR_AIRB_US_R82	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	US	Rating 82	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_x2_R82	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	Other countries	Rating 82	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_x0_R83	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 83	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_AT_R83	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	AT	Rating 83	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_AU_R83	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	AU	Rating 83	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_BE_R83	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	BE	Rating 83	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_BG_R83	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	BG	Rating 83	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_BR_R83	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	BR	Rating 83	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_CA_R83	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	CA	Rating 83	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_CH_R83	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	CH	Rating 83	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_CN_R83	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	CN	Rating 83	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_CY_R83	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	CY	Rating 83	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_CZ_R83	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	CZ	Rating 83	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_DE_R83	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	DE	Rating 83	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_DK_R83	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	DK	Rating 83	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_EE_R83	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	EE	Rating 83	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_ES_R83	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	ES	Rating 83	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_FI_R83	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	FI	Rating 83	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_FR_R83	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	FR	Rating 83	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_GB_R83	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	GB	Rating 83	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_GR_R83	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	GR	Rating 83	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_HK_R83	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	HK	Rating 83	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
CORP_ALL_0086_CR_AIRB_HR_R83	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	HR	Rating 83	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_HU_R83	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	HU	Rating 83	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_IE_R83	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	IE	Rating 83	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_IL_R83	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	IL	Rating 83	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_IT_R83	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	IT	Rating 83	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_JP_R83	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	JP	Rating 83	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_KR_R83	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	KR	Rating 83	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_LT_R83	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	LT	Rating 83	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_LU_R83	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	LU	Rating 83	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_LV_R83	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	LV	Rating 83	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_MT_R83	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	MT	Rating 83	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_NL_R83	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	NL	Rating 83	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_NO_R83	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	NO	Rating 83	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_PL_R83	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	PL	Rating 83	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_PT_R83	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	PT	Rating 83	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_RO_R83	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	RO	Rating 83	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_RU_R83	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	RU	Rating 83	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_SE_R83	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	SE	Rating 83	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_SG_R83	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	SG	Rating 83	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_SI_R83	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	SI	Rating 83	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_SK_R83	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	SK	Rating 83	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_TR_R83	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	TR	Rating 83	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
CORP_ALL_0086_CR_AIRB_US_R83	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	US	Rating 83	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_x2_R83	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	Other countries	Rating 83	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_x0_R84	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 84	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_AT_R84	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	AT	Rating 84	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_AU_R84	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	AU	Rating 84	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_BE_R84	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	BE	Rating 84	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_BG_R84	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	BG	Rating 84	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_BR_R84	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	BR	Rating 84	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_CA_R84	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	CA	Rating 84	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_CH_R84	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	CH	Rating 84	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_CN_R84	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	CN	Rating 84	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_CY_R84	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	CY	Rating 84	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_CZ_R84	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	CZ	Rating 84	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_DE_R84	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	DE	Rating 84	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_DK_R84	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	DK	Rating 84	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_EE_R84	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	EE	Rating 84	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_ES_R84	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	ES	Rating 84	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_FI_R84	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	FI	Rating 84	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_FR_R84	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	FR	Rating 84	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_GB_R84	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	GB	Rating 84	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_GR_R84	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	GR	Rating 84	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_HK_R84	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	HK	Rating 84	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
CORP_ALL_0086_CR_AIRB_HR_R84	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	HR	Rating 84	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_HU_R84	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	HU	Rating 84	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_IE_R84	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	IE	Rating 84	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_IL_R84	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	IL	Rating 84	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_IT_R84	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	IT	Rating 84	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_JP_R84	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	JP	Rating 84	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_KR_R84	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	KR	Rating 84	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_LT_R84	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	LT	Rating 84	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_LU_R84	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	LU	Rating 84	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_LV_R84	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	LV	Rating 84	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_MT_R84	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	MT	Rating 84	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_NL_R84	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	NL	Rating 84	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_NO_R84	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	NO	Rating 84	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_PL_R84	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	PL	Rating 84	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_PT_R84	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	PT	Rating 84	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_RO_R84	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	RO	Rating 84	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_RU_R84	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	RU	Rating 84	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_SE_R84	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	SE	Rating 84	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_SG_R84	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	SG	Rating 84	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_SI_R84	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	SI	Rating 84	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_SK_R84	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	SK	Rating 84	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_TR_R84	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	TR	Rating 84	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
CORP_ALL_0086_CR_AIRB_US_R84	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	US	Rating 84	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_x2_R84	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	Other countries	Rating 84	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_x0_R85	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 85	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_AT_R85	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	AT	Rating 85	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_AU_R85	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	AU	Rating 85	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_BE_R85	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	BE	Rating 85	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_BG_R85	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	BG	Rating 85	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_BR_R85	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	BR	Rating 85	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_CA_R85	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	CA	Rating 85	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_CH_R85	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	CH	Rating 85	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_CN_R85	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	CN	Rating 85	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_CY_R85	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	CY	Rating 85	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_CZ_R85	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	CZ	Rating 85	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_DE_R85	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	DE	Rating 85	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_DK_R85	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	DK	Rating 85	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_EE_R85	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	EE	Rating 85	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_ES_R85	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	ES	Rating 85	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_FI_R85	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	FI	Rating 85	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_FR_R85	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	FR	Rating 85	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_GB_R85	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	GB	Rating 85	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_GR_R85	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	GR	Rating 85	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_HK_R85	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	HK	Rating 85	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
CORP_ALL_0086_CR_AIRB_HR_R85	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	HR	Rating 85	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_HU_R85	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	HU	Rating 85	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_IE_R85	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	IE	Rating 85	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_IL_R85	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	IL	Rating 85	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_IT_R85	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	IT	Rating 85	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_JP_R85	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	JP	Rating 85	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_KR_R85	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	KR	Rating 85	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_LT_R85	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	LT	Rating 85	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_LU_R85	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	LU	Rating 85	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_LV_R85	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	LV	Rating 85	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_MT_R85	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	MT	Rating 85	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_NL_R85	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	NL	Rating 85	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_NO_R85	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	NO	Rating 85	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_PL_R85	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	PL	Rating 85	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_PT_R85	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	PT	Rating 85	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_RO_R85	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	RO	Rating 85	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_RU_R85	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	RU	Rating 85	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_SE_R85	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	SE	Rating 85	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_SG_R85	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	SG	Rating 85	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_SI_R85	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	SI	Rating 85	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_SK_R85	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	SK	Rating 85	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_TR_R85	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	TR	Rating 85	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
CORP_ALL_0086_CR_AIRB_US_R85	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	US	Rating 85	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_x2_R85	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	Other countries	Rating 85	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_x0_R86	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 86	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_AT_R86	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	AT	Rating 86	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_AU_R86	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	AU	Rating 86	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_BE_R86	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	BE	Rating 86	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_BG_R86	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	BG	Rating 86	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_BR_R86	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	BR	Rating 86	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_CA_R86	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	CA	Rating 86	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_CH_R86	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	CH	Rating 86	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_CN_R86	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	CN	Rating 86	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_CY_R86	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	CY	Rating 86	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_CZ_R86	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	CZ	Rating 86	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_DE_R86	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	DE	Rating 86	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_DK_R86	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	DK	Rating 86	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_EE_R86	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	EE	Rating 86	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_ES_R86	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	ES	Rating 86	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_FI_R86	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	FI	Rating 86	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_FR_R86	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	FR	Rating 86	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_GB_R86	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	GB	Rating 86	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_GR_R86	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	GR	Rating 86	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_HK_R86	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	HK	Rating 86	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
CORP_ALL_0086_CR_AIRB_HR_R86	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	HR	Rating 86	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_HU_R86	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	HU	Rating 86	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_IE_R86	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	IE	Rating 86	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_IL_R86	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	IL	Rating 86	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_IT_R86	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	IT	Rating 86	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_JP_R86	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	JP	Rating 86	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_KR_R86	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	KR	Rating 86	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_LT_R86	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	LT	Rating 86	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_LU_R86	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	LU	Rating 86	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_LV_R86	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	LV	Rating 86	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_MT_R86	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	MT	Rating 86	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_NL_R86	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	NL	Rating 86	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_NO_R86	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	NO	Rating 86	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_PL_R86	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	PL	Rating 86	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_PT_R86	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	PT	Rating 86	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_RO_R86	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	RO	Rating 86	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_RU_R86	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	RU	Rating 86	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_SE_R86	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	SE	Rating 86	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_SG_R86	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	SG	Rating 86	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_SI_R86	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	SI	Rating 86	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_SK_R86	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	SK	Rating 86	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_TR_R86	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	TR	Rating 86	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
CORP_ALL_0086_CR_AIRB_US_R86	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	US	Rating 86	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_x2_R86	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	Other countries	Rating 86	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_x0_R87	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 87	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_AT_R87	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	AT	Rating 87	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_AU_R87	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	AU	Rating 87	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_BE_R87	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	BE	Rating 87	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_BG_R87	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	BG	Rating 87	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_BR_R87	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	BR	Rating 87	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_CA_R87	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	CA	Rating 87	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_CH_R87	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	CH	Rating 87	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_CN_R87	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	CN	Rating 87	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_CY_R87	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	CY	Rating 87	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_CZ_R87	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	CZ	Rating 87	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_DE_R87	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	DE	Rating 87	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_DK_R87	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	DK	Rating 87	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_EE_R87	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	EE	Rating 87	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_ES_R87	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	ES	Rating 87	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_FI_R87	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	FI	Rating 87	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_FR_R87	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	FR	Rating 87	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_GB_R87	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	GB	Rating 87	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_GR_R87	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	GR	Rating 87	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_HK_R87	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	HK	Rating 87	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
CORP_ALL_0086_CR_AIRB_HR_R87	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	HR	Rating 87	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_HU_R87	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	HU	Rating 87	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_IE_R87	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	IE	Rating 87	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_IL_R87	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	IL	Rating 87	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_IT_R87	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	IT	Rating 87	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_JP_R87	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	JP	Rating 87	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_KR_R87	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	KR	Rating 87	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_LT_R87	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	LT	Rating 87	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_LU_R87	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	LU	Rating 87	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_LV_R87	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	LV	Rating 87	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_MT_R87	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	MT	Rating 87	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_NL_R87	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	NL	Rating 87	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_NO_R87	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	NO	Rating 87	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_PL_R87	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	PL	Rating 87	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_PT_R87	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	PT	Rating 87	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_RO_R87	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	RO	Rating 87	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_RU_R87	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	RU	Rating 87	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_SE_R87	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	SE	Rating 87	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_SG_R87	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	SG	Rating 87	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_SI_R87	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	SI	Rating 87	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_SK_R87	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	SK	Rating 87	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_TR_R87	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	TR	Rating 87	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
CORP_ALL_0086_CR_AIRB_US_R87	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	US	Rating 87	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_x2_R87	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	Other countries	Rating 87	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_x0_R88	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 88	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_AT_R88	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	AT	Rating 88	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_AU_R88	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	AU	Rating 88	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_BE_R88	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	BE	Rating 88	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_BG_R88	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	BG	Rating 88	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_BR_R88	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	BR	Rating 88	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_CA_R88	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	CA	Rating 88	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_CH_R88	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	CH	Rating 88	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_CN_R88	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	CN	Rating 88	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_CY_R88	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	CY	Rating 88	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_CZ_R88	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	CZ	Rating 88	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_DE_R88	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	DE	Rating 88	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_DK_R88	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	DK	Rating 88	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_EE_R88	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	EE	Rating 88	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_ES_R88	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	ES	Rating 88	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_FI_R88	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	FI	Rating 88	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_FR_R88	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	FR	Rating 88	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_GB_R88	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	GB	Rating 88	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_GR_R88	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	GR	Rating 88	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_HK_R88	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	HK	Rating 88	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
CORP_ALL_0086_CR_AIRB_HR_R88	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	HR	Rating 88	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_HU_R88	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	HU	Rating 88	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_IE_R88	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	IE	Rating 88	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_IL_R88	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	IL	Rating 88	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_IT_R88	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	IT	Rating 88	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_JP_R88	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	JP	Rating 88	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_KR_R88	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	KR	Rating 88	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_LT_R88	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	LT	Rating 88	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_LU_R88	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	LU	Rating 88	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_LV_R88	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	LV	Rating 88	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_MT_R88	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	MT	Rating 88	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_NL_R88	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	NL	Rating 88	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_NO_R88	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	NO	Rating 88	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_PL_R88	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	PL	Rating 88	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_PT_R88	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	PT	Rating 88	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_RO_R88	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	RO	Rating 88	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_RU_R88	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	RU	Rating 88	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_SE_R88	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	SE	Rating 88	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_SG_R88	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	SG	Rating 88	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_SI_R88	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	SI	Rating 88	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_SK_R88	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	SK	Rating 88	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_TR_R88	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	TR	Rating 88	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
CORP_ALL_0086_CR_AIRB_US_R88	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	US	Rating 88	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_x2_R88	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	Other countries	Rating 88	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_x0_R89	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 89	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_AT_R89	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	AT	Rating 89	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_AU_R89	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	AU	Rating 89	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_BE_R89	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	BE	Rating 89	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_BG_R89	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	BG	Rating 89	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_BR_R89	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	BR	Rating 89	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_CA_R89	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	CA	Rating 89	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_CH_R89	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	CH	Rating 89	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_CN_R89	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	CN	Rating 89	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_CY_R89	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	CY	Rating 89	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_CZ_R89	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	CZ	Rating 89	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_DE_R89	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	DE	Rating 89	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_DK_R89	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	DK	Rating 89	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_EE_R89	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	EE	Rating 89	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_ES_R89	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	ES	Rating 89	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_FI_R89	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	FI	Rating 89	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_FR_R89	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	FR	Rating 89	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_GB_R89	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	GB	Rating 89	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_GR_R89	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	GR	Rating 89	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_HK_R89	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	HK	Rating 89	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
CORP_ALL_0086_CR_AIRB_HR_R89	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	HR	Rating 89	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_HU_R89	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	HU	Rating 89	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_IE_R89	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	IE	Rating 89	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_IL_R89	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	IL	Rating 89	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_IT_R89	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	IT	Rating 89	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_JP_R89	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	JP	Rating 89	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_KR_R89	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	KR	Rating 89	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_LT_R89	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	LT	Rating 89	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_LU_R89	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	LU	Rating 89	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_LV_R89	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	LV	Rating 89	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_MT_R89	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	MT	Rating 89	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_NL_R89	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	NL	Rating 89	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_NO_R89	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	NO	Rating 89	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_PL_R89	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	PL	Rating 89	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_PT_R89	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	PT	Rating 89	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_RO_R89	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	RO	Rating 89	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_RU_R89	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	RU	Rating 89	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_SE_R89	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	SE	Rating 89	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_SG_R89	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	SG	Rating 89	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_SI_R89	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	SI	Rating 89	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_SK_R89	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	SK	Rating 89	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_TR_R89	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	TR	Rating 89	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
CORP_ALL_0086_CR_AIRB_US_R89	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	US	Rating 89	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_x2_R89	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	Other countries	Rating 89	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_x0_R90	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 90	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_AT_R90	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	AT	Rating 90	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_AU_R90	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	AU	Rating 90	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_BE_R90	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	BE	Rating 90	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_BG_R90	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	BG	Rating 90	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_BR_R90	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	BR	Rating 90	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_CA_R90	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	CA	Rating 90	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_CH_R90	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	CH	Rating 90	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_CN_R90	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	CN	Rating 90	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_CY_R90	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	CY	Rating 90	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_CZ_R90	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	CZ	Rating 90	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_DE_R90	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	DE	Rating 90	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_DK_R90	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	DK	Rating 90	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_EE_R90	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	EE	Rating 90	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_ES_R90	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	ES	Rating 90	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_FI_R90	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	FI	Rating 90	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_FR_R90	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	FR	Rating 90	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_GB_R90	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	GB	Rating 90	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_GR_R90	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	GR	Rating 90	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_HK_R90	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	HK	Rating 90	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
CORP_ALL_0086_CR_AIRB_HR_R90	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	HR	Rating 90	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_HU_R90	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	HU	Rating 90	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_IE_R90	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	IE	Rating 90	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_IL_R90	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	IL	Rating 90	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_IT_R90	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	IT	Rating 90	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_JP_R90	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	JP	Rating 90	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_KR_R90	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	KR	Rating 90	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_LT_R90	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	LT	Rating 90	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_LU_R90	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	LU	Rating 90	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_LV_R90	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	LV	Rating 90	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_MT_R90	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	MT	Rating 90	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_NL_R90	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	NL	Rating 90	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_NO_R90	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	NO	Rating 90	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_PL_R90	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	PL	Rating 90	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_PT_R90	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	PT	Rating 90	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_RO_R90	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	RO	Rating 90	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_RU_R90	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	RU	Rating 90	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_SE_R90	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	SE	Rating 90	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_SG_R90	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	SG	Rating 90	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_SI_R90	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	SI	Rating 90	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_SK_R90	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	SK	Rating 90	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_TR_R90	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	TR	Rating 90	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
CORP_ALL_0086_CR_AIRB_US_R90	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	US	Rating 90	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_x2_R90	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	Other countries	Rating 90	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_x0_R91	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 91	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_AT_R91	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	AT	Rating 91	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_AU_R91	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	AU	Rating 91	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_BE_R91	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	BE	Rating 91	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_BG_R91	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	BG	Rating 91	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_BR_R91	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	BR	Rating 91	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_CA_R91	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	CA	Rating 91	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_CH_R91	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	CH	Rating 91	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_CN_R91	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	CN	Rating 91	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_CY_R91	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	CY	Rating 91	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_CZ_R91	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	CZ	Rating 91	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_DE_R91	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	DE	Rating 91	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_DK_R91	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	DK	Rating 91	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_EE_R91	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	EE	Rating 91	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_ES_R91	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	ES	Rating 91	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_FI_R91	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	FI	Rating 91	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_FR_R91	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	FR	Rating 91	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_GB_R91	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	GB	Rating 91	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_GR_R91	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	GR	Rating 91	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_HK_R91	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	HK	Rating 91	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
CORP_ALL_0086_CR_AIRB_HR_R91	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	HR	Rating 91	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_HU_R91	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	HU	Rating 91	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_IE_R91	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	IE	Rating 91	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_IL_R91	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	IL	Rating 91	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_IT_R91	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	IT	Rating 91	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_JP_R91	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	JP	Rating 91	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_KR_R91	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	KR	Rating 91	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_LT_R91	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	LT	Rating 91	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_LU_R91	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	LU	Rating 91	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_LV_R91	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	LV	Rating 91	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_MT_R91	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	MT	Rating 91	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_NL_R91	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	NL	Rating 91	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_NO_R91	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	NO	Rating 91	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_PL_R91	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	PL	Rating 91	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_PT_R91	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	PT	Rating 91	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_RO_R91	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	RO	Rating 91	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_RU_R91	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	RU	Rating 91	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_SE_R91	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	SE	Rating 91	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_SG_R91	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	SG	Rating 91	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_SI_R91	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	SI	Rating 91	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_SK_R91	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	SK	Rating 91	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_TR_R91	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	TR	Rating 91	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
CORP_ALL_0086_CR_AIRB_US_R91	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	US	Rating 91	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_x2_R91	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	Other countries	Rating 91	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_x0_R92	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 92	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_AT_R92	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	AT	Rating 92	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_AU_R92	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	AU	Rating 92	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_BE_R92	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	BE	Rating 92	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_BG_R92	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	BG	Rating 92	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_BR_R92	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	BR	Rating 92	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_CA_R92	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	CA	Rating 92	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_CH_R92	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	CH	Rating 92	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_CN_R92	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	CN	Rating 92	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_CY_R92	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	CY	Rating 92	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_CZ_R92	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	CZ	Rating 92	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_DE_R92	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	DE	Rating 92	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_DK_R92	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	DK	Rating 92	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_EE_R92	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	EE	Rating 92	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_ES_R92	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	ES	Rating 92	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_FI_R92	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	FI	Rating 92	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_FR_R92	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	FR	Rating 92	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_GB_R92	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	GB	Rating 92	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_GR_R92	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	GR	Rating 92	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_HK_R92	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	HK	Rating 92	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
CORP_ALL_0086_CR_AIRB_HR_R92	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	HR	Rating 92	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_HU_R92	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	HU	Rating 92	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_IE_R92	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	IE	Rating 92	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_IL_R92	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	IL	Rating 92	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_IT_R92	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	IT	Rating 92	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_JP_R92	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	JP	Rating 92	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_KR_R92	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	KR	Rating 92	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_LT_R92	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	LT	Rating 92	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_LU_R92	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	LU	Rating 92	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_LV_R92	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	LV	Rating 92	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_MT_R92	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	MT	Rating 92	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_NL_R92	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	NL	Rating 92	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_NO_R92	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	NO	Rating 92	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_PL_R92	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	PL	Rating 92	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_PT_R92	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	PT	Rating 92	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_RO_R92	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	RO	Rating 92	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_RU_R92	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	RU	Rating 92	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_SE_R92	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	SE	Rating 92	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_SG_R92	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	SG	Rating 92	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_SI_R92	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	SI	Rating 92	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_SK_R92	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	SK	Rating 92	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_TR_R92	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	TR	Rating 92	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
CORP_ALL_0086_CR_AIRB_US_R92	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	US	Rating 92	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_x2_R92	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	Other countries	Rating 92	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_x0_R93	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 93	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_AT_R93	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	AT	Rating 93	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_AU_R93	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	AU	Rating 93	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_BE_R93	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	BE	Rating 93	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_BG_R93	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	BG	Rating 93	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_BR_R93	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	BR	Rating 93	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_CA_R93	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	CA	Rating 93	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_CH_R93	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	CH	Rating 93	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_CN_R93	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	CN	Rating 93	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_CY_R93	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	CY	Rating 93	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_CZ_R93	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	CZ	Rating 93	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_DE_R93	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	DE	Rating 93	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_DK_R93	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	DK	Rating 93	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_EE_R93	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	EE	Rating 93	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_ES_R93	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	ES	Rating 93	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_FI_R93	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	FI	Rating 93	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_FR_R93	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	FR	Rating 93	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_GB_R93	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	GB	Rating 93	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_GR_R93	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	GR	Rating 93	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_HK_R93	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	HK	Rating 93	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
CORP_ALL_0086_CR_AIRB_HR_R93	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	HR	Rating 93	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_HU_R93	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	HU	Rating 93	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_IE_R93	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	IE	Rating 93	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_IL_R93	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	IL	Rating 93	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_IT_R93	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	IT	Rating 93	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_JP_R93	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	JP	Rating 93	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_KR_R93	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	KR	Rating 93	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_LT_R93	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	LT	Rating 93	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_LU_R93	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	LU	Rating 93	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_LV_R93	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	LV	Rating 93	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_MT_R93	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	MT	Rating 93	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_NL_R93	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	NL	Rating 93	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_NO_R93	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	NO	Rating 93	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_PL_R93	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	PL	Rating 93	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_PT_R93	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	PT	Rating 93	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_RO_R93	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	RO	Rating 93	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_RU_R93	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	RU	Rating 93	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_SE_R93	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	SE	Rating 93	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_SG_R93	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	SG	Rating 93	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_SI_R93	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	SI	Rating 93	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_SK_R93	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	SK	Rating 93	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_TR_R93	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	TR	Rating 93	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
CORP_ALL_0086_CR_AIRB_US_R93	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	US	Rating 93	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_x2_R93	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	Other countries	Rating 93	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_x0_R94	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 94	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_AT_R94	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	AT	Rating 94	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_AU_R94	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	AU	Rating 94	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_BE_R94	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	BE	Rating 94	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_BG_R94	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	BG	Rating 94	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_BR_R94	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	BR	Rating 94	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_CA_R94	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	CA	Rating 94	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_CH_R94	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	CH	Rating 94	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_CN_R94	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	CN	Rating 94	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_CY_R94	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	CY	Rating 94	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_CZ_R94	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	CZ	Rating 94	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_DE_R94	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	DE	Rating 94	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_DK_R94	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	DK	Rating 94	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_EE_R94	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	EE	Rating 94	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_ES_R94	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	ES	Rating 94	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_FI_R94	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	FI	Rating 94	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_FR_R94	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	FR	Rating 94	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_GB_R94	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	GB	Rating 94	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_GR_R94	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	GR	Rating 94	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_HK_R94	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	HK	Rating 94	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
CORP_ALL_0086_CR_AIRB_HR_R94	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	HR	Rating 94	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_HU_R94	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	HU	Rating 94	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_IE_R94	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	IE	Rating 94	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_IL_R94	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	IL	Rating 94	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_IT_R94	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	IT	Rating 94	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_JP_R94	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	JP	Rating 94	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_KR_R94	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	KR	Rating 94	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_LT_R94	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	LT	Rating 94	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_LU_R94	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	LU	Rating 94	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_LV_R94	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	LV	Rating 94	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_MT_R94	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	MT	Rating 94	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_NL_R94	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	NL	Rating 94	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_NO_R94	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	NO	Rating 94	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_PL_R94	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	PL	Rating 94	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_PT_R94	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	PT	Rating 94	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_RO_R94	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	RO	Rating 94	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_RU_R94	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	RU	Rating 94	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_SE_R94	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	SE	Rating 94	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_SG_R94	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	SG	Rating 94	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_SI_R94	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	SI	Rating 94	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_SK_R94	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	SK	Rating 94	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_TR_R94	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	TR	Rating 94	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
CORP_ALL_0086_CR_AIRB_US_R94	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	US	Rating 94	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_x2_R94	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	Other countries	Rating 94	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_x0_R95	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 95	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_AT_R95	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	AT	Rating 95	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_AU_R95	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	AU	Rating 95	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_BE_R95	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	BE	Rating 95	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_BG_R95	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	BG	Rating 95	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_BR_R95	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	BR	Rating 95	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_CA_R95	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	CA	Rating 95	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_CH_R95	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	CH	Rating 95	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_CN_R95	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	CN	Rating 95	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_CY_R95	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	CY	Rating 95	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_CZ_R95	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	CZ	Rating 95	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_DE_R95	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	DE	Rating 95	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_DK_R95	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	DK	Rating 95	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_EE_R95	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	EE	Rating 95	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_ES_R95	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	ES	Rating 95	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_FI_R95	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	FI	Rating 95	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_FR_R95	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	FR	Rating 95	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_GB_R95	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	GB	Rating 95	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_GR_R95	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	GR	Rating 95	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_HK_R95	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	HK	Rating 95	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
CORP_ALL_0086_CR_AIRB_HR_R95	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	HR	Rating 95	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_HU_R95	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	HU	Rating 95	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_IE_R95	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	IE	Rating 95	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_IL_R95	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	IL	Rating 95	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_IT_R95	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	IT	Rating 95	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_JP_R95	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	JP	Rating 95	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_KR_R95	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	KR	Rating 95	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_LT_R95	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	LT	Rating 95	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_LU_R95	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	LU	Rating 95	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_LV_R95	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	LV	Rating 95	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_MT_R95	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	MT	Rating 95	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_NL_R95	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	NL	Rating 95	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_NO_R95	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	NO	Rating 95	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_PL_R95	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	PL	Rating 95	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_PT_R95	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	PT	Rating 95	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_RO_R95	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	RO	Rating 95	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_RU_R95	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	RU	Rating 95	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_SE_R95	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	SE	Rating 95	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_SG_R95	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	SG	Rating 95	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_SI_R95	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	SI	Rating 95	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_SK_R95	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	SK	Rating 95	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_TR_R95	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	TR	Rating 95	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
CORP_ALL_0086_CR_AIRB_US_R95	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	US	Rating 95	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_x2_R95	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	Other countries	Rating 95	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_x0_R96	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 96	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_AT_R96	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	AT	Rating 96	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_AU_R96	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	AU	Rating 96	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_BE_R96	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	BE	Rating 96	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_BG_R96	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	BG	Rating 96	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_BR_R96	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	BR	Rating 96	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_CA_R96	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	CA	Rating 96	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_CH_R96	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	CH	Rating 96	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_CN_R96	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	CN	Rating 96	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_CY_R96	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	CY	Rating 96	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_CZ_R96	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	CZ	Rating 96	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_DE_R96	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	DE	Rating 96	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_DK_R96	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	DK	Rating 96	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_EE_R96	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	EE	Rating 96	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_ES_R96	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	ES	Rating 96	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_FI_R96	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	FI	Rating 96	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_FR_R96	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	FR	Rating 96	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_GB_R96	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	GB	Rating 96	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_GR_R96	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	GR	Rating 96	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_HK_R96	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	HK	Rating 96	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
CORP_ALL_0086_CR_AIRB_HR_R96	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	HR	Rating 96	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_HU_R96	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	HU	Rating 96	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_IE_R96	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	IE	Rating 96	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_IL_R96	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	IL	Rating 96	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_IT_R96	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	IT	Rating 96	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_JP_R96	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	JP	Rating 96	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_KR_R96	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	KR	Rating 96	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_LT_R96	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	LT	Rating 96	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_LU_R96	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	LU	Rating 96	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_LV_R96	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	LV	Rating 96	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_MT_R96	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	MT	Rating 96	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_NL_R96	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	NL	Rating 96	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_NO_R96	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	NO	Rating 96	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_PL_R96	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	PL	Rating 96	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_PT_R96	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	PT	Rating 96	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_RO_R96	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	RO	Rating 96	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_RU_R96	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	RU	Rating 96	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_SE_R96	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	SE	Rating 96	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_SG_R96	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	SG	Rating 96	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_SI_R96	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	SI	Rating 96	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_SK_R96	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	SK	Rating 96	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_TR_R96	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	TR	Rating 96	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
CORP_ALL_0086_CR_AIRB_US_R96	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	US	Rating 96	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_x2_R96	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	Other countries	Rating 96	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_x0_R97	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 97	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_AT_R97	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	AT	Rating 97	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_AU_R97	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	AU	Rating 97	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_BE_R97	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	BE	Rating 97	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_BG_R97	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	BG	Rating 97	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_BR_R97	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	BR	Rating 97	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_CA_R97	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	CA	Rating 97	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_CH_R97	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	CH	Rating 97	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_CN_R97	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	CN	Rating 97	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_CY_R97	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	CY	Rating 97	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_CZ_R97	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	CZ	Rating 97	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_DE_R97	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	DE	Rating 97	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_DK_R97	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	DK	Rating 97	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_EE_R97	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	EE	Rating 97	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_ES_R97	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	ES	Rating 97	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_FI_R97	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	FI	Rating 97	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_FR_R97	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	FR	Rating 97	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_GB_R97	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	GB	Rating 97	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_GR_R97	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	GR	Rating 97	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_HK_R97	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	HK	Rating 97	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
CORP_ALL_0086_CR_AIRB_HR_R97	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	HR	Rating 97	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_HU_R97	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	HU	Rating 97	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_IE_R97	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	IE	Rating 97	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_IL_R97	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	IL	Rating 97	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_IT_R97	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	IT	Rating 97	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_JP_R97	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	JP	Rating 97	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_KR_R97	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	KR	Rating 97	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_LT_R97	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	LT	Rating 97	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_LU_R97	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	LU	Rating 97	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_LV_R97	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	LV	Rating 97	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_MT_R97	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	MT	Rating 97	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_NL_R97	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	NL	Rating 97	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_NO_R97	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	NO	Rating 97	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_PL_R97	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	PL	Rating 97	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_PT_R97	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	PT	Rating 97	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_RO_R97	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	RO	Rating 97	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_RU_R97	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	RU	Rating 97	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_SE_R97	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	SE	Rating 97	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_SG_R97	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	SG	Rating 97	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_SI_R97	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	SI	Rating 97	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_SK_R97	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	SK	Rating 97	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_TR_R97	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	TR	Rating 97	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
CORP_ALL_0086_CR_AIRB_US_R97	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	US	Rating 97	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_x2_R97	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	Other countries	Rating 97	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_x0_R98	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 98	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_AT_R98	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	AT	Rating 98	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_AU_R98	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	AU	Rating 98	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_BE_R98	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	BE	Rating 98	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_BG_R98	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	BG	Rating 98	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_BR_R98	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	BR	Rating 98	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_CA_R98	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	CA	Rating 98	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_CH_R98	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	CH	Rating 98	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_CN_R98	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	CN	Rating 98	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_CY_R98	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	CY	Rating 98	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_CZ_R98	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	CZ	Rating 98	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_DE_R98	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	DE	Rating 98	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_DK_R98	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	DK	Rating 98	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_EE_R98	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	EE	Rating 98	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_ES_R98	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	ES	Rating 98	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_FI_R98	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	FI	Rating 98	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_FR_R98	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	FR	Rating 98	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_GB_R98	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	GB	Rating 98	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_GR_R98	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	GR	Rating 98	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_HK_R98	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	HK	Rating 98	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
CORP_ALL_0086_CR_AIRB_HR_R98	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	HR	Rating 98	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_HU_R98	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	HU	Rating 98	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_IE_R98	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	IE	Rating 98	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_IL_R98	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	IL	Rating 98	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_IT_R98	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	IT	Rating 98	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_JP_R98	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	JP	Rating 98	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_KR_R98	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	KR	Rating 98	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_LT_R98	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	LT	Rating 98	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_LU_R98	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	LU	Rating 98	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_LV_R98	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	LV	Rating 98	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_MT_R98	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	MT	Rating 98	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_NL_R98	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	NL	Rating 98	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_NO_R98	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	NO	Rating 98	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_PL_R98	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	PL	Rating 98	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_PT_R98	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	PT	Rating 98	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_RO_R98	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	RO	Rating 98	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_RU_R98	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	RU	Rating 98	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_SE_R98	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	SE	Rating 98	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_SG_R98	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	SG	Rating 98	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_SI_R98	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	SI	Rating 98	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_SK_R98	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	SK	Rating 98	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_TR_R98	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	TR	Rating 98	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
CORP_ALL_0086_CR_AIRB_US_R98	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	US	Rating 98	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_x2_R98	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	Other countries	Rating 98	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_x0_R99	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 99	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_AT_R99	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	AT	Rating 99	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_AU_R99	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	AU	Rating 99	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_BE_R99	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	BE	Rating 99	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_BG_R99	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	BG	Rating 99	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_BR_R99	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	BR	Rating 99	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_CA_R99	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	CA	Rating 99	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_CH_R99	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	CH	Rating 99	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_CN_R99	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	CN	Rating 99	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_CY_R99	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	CY	Rating 99	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_CZ_R99	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	CZ	Rating 99	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_DE_R99	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	DE	Rating 99	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_DK_R99	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	DK	Rating 99	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_EE_R99	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	EE	Rating 99	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_ES_R99	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	ES	Rating 99	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_FI_R99	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	FI	Rating 99	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_FR_R99	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	FR	Rating 99	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_GB_R99	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	GB	Rating 99	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_GR_R99	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	GR	Rating 99	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_HK_R99	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	HK	Rating 99	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
CORP_ALL_0086_CR_AIRB_HR_R99	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	HR	Rating 99	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_HU_R99	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	HU	Rating 99	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_IE_R99	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	IE	Rating 99	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_IL_R99	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	IL	Rating 99	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_IT_R99	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	IT	Rating 99	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_JP_R99	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	JP	Rating 99	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_KR_R99	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	KR	Rating 99	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_LT_R99	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	LT	Rating 99	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_LU_R99	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	LU	Rating 99	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_LV_R99	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	LV	Rating 99	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_MT_R99	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	MT	Rating 99	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_NL_R99	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	NL	Rating 99	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_NO_R99	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	NO	Rating 99	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_PL_R99	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	PL	Rating 99	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_PT_R99	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	PT	Rating 99	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_RO_R99	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	RO	Rating 99	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_RU_R99	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	RU	Rating 99	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_SE_R99	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	SE	Rating 99	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_SG_R99	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	SG	Rating 99	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_SI_R99	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	SI	Rating 99	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_SK_R99	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	SK	Rating 99	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_TR_R99	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	TR	Rating 99	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
CORP_ALL_0086_CR_AIRB_US_R99	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	US	Rating 99	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_AIRB_x2_R99	CORP Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	Other countries	Rating 99	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_x0_R01	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 1	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_AT_R01	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	AT	Rating 1	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_AU_R01	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	AU	Rating 1	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_BE_R01	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	BE	Rating 1	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_BG_R01	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	BG	Rating 1	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_BR_R01	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	BR	Rating 1	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_CA_R01	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	CA	Rating 1	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_CH_R01	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	CH	Rating 1	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_CN_R01	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	CN	Rating 1	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_CY_R01	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	CY	Rating 1	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_CZ_R01	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	CZ	Rating 1	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_DE_R01	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	DE	Rating 1	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_DK_R01	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	DK	Rating 1	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_EE_R01	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	EE	Rating 1	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_ES_R01	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	ES	Rating 1	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_FI_R01	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	FI	Rating 1	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_FR_R01	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	FR	Rating 1	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_GB_R01	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	GB	Rating 1	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_GR_R01	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	GR	Rating 1	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_HK_R01	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	HK	Rating 1	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
MORT_ALL_0094_CR_AIRB_HR_R01	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	HR	Rating 1	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_HU_R01	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	HU	Rating 1	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_IE_R01	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	IE	Rating 1	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_IL_R01	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	IL	Rating 1	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_IT_R01	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	IT	Rating 1	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_JP_R01	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	JP	Rating 1	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_KR_R01	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	KR	Rating 1	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_LT_R01	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	LT	Rating 1	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_LU_R01	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	LU	Rating 1	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_LV_R01	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	LV	Rating 1	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_MT_R01	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	MT	Rating 1	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_NL_R01	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	NL	Rating 1	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_NO_R01	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	NO	Rating 1	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_PL_R01	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	PL	Rating 1	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_PT_R01	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	PT	Rating 1	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_RO_R01	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	RO	Rating 1	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_RU_R01	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	RU	Rating 1	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_SE_R01	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	SE	Rating 1	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_SG_R01	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	SG	Rating 1	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_SI_R01	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	SI	Rating 1	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_SK_R01	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	SK	Rating 1	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_TR_R01	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	TR	Rating 1	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
MORT_ALL_0094_CR_AIRB_US_R01	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	US	Rating 1	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_x2_R01	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	Other countries	Rating 1	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_x0_R02	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 2	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_AT_R02	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	AT	Rating 2	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_AU_R02	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	AU	Rating 2	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_BE_R02	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	BE	Rating 2	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_BG_R02	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	BG	Rating 2	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_BR_R02	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	BR	Rating 2	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_CA_R02	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	CA	Rating 2	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_CH_R02	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	CH	Rating 2	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_CN_R02	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	CN	Rating 2	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_CY_R02	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	CY	Rating 2	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_CZ_R02	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	CZ	Rating 2	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_DE_R02	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	DE	Rating 2	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_DK_R02	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	DK	Rating 2	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_EE_R02	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	EE	Rating 2	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_ES_R02	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	ES	Rating 2	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_FI_R02	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	FI	Rating 2	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_FR_R02	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	FR	Rating 2	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_GB_R02	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	GB	Rating 2	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_GR_R02	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	GR	Rating 2	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_HK_R02	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	HK	Rating 2	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
MORT_ALL_0094_CR_AIRB_HR_R02	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	HR	Rating 2	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_HU_R02	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	HU	Rating 2	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_IE_R02	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	IE	Rating 2	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_IL_R02	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	IL	Rating 2	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_IT_R02	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	IT	Rating 2	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_JP_R02	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	JP	Rating 2	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_KR_R02	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	KR	Rating 2	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_LT_R02	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	LT	Rating 2	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_LU_R02	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	LU	Rating 2	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_LV_R02	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	LV	Rating 2	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_MT_R02	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	MT	Rating 2	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_NL_R02	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	NL	Rating 2	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_NO_R02	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	NO	Rating 2	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_PL_R02	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	PL	Rating 2	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_PT_R02	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	PT	Rating 2	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_RO_R02	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	RO	Rating 2	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_RU_R02	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	RU	Rating 2	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_SE_R02	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	SE	Rating 2	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_SG_R02	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	SG	Rating 2	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_SI_R02	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	SI	Rating 2	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_SK_R02	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	SK	Rating 2	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_TR_R02	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	TR	Rating 2	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
MORT_ALL_0094_CR_AIRB_US_R02	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	US	Rating 2	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_x2_R02	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	Other countries	Rating 2	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_x0_R03	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 3	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_AT_R03	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	AT	Rating 3	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_AU_R03	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	AU	Rating 3	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_BE_R03	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	BE	Rating 3	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_BG_R03	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	BG	Rating 3	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_BR_R03	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	BR	Rating 3	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_CA_R03	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	CA	Rating 3	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_CH_R03	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	CH	Rating 3	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_CN_R03	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	CN	Rating 3	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_CY_R03	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	CY	Rating 3	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_CZ_R03	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	CZ	Rating 3	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_DE_R03	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	DE	Rating 3	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_DK_R03	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	DK	Rating 3	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_EE_R03	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	EE	Rating 3	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_ES_R03	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	ES	Rating 3	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_FI_R03	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	FI	Rating 3	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_FR_R03	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	FR	Rating 3	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_GB_R03	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	GB	Rating 3	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_GR_R03	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	GR	Rating 3	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_HK_R03	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	HK	Rating 3	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
MORT_ALL_0094_CR_AIRB_HR_R03	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	HR	Rating 3	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_HU_R03	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	HU	Rating 3	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_IE_R03	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	IE	Rating 3	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_IL_R03	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	IL	Rating 3	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_IT_R03	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	IT	Rating 3	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_JP_R03	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	JP	Rating 3	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_KR_R03	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	KR	Rating 3	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_LT_R03	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	LT	Rating 3	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_LU_R03	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	LU	Rating 3	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_LV_R03	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	LV	Rating 3	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_MT_R03	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	MT	Rating 3	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_NL_R03	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	NL	Rating 3	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_NO_R03	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	NO	Rating 3	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_PL_R03	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	PL	Rating 3	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_PT_R03	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	PT	Rating 3	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_RO_R03	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	RO	Rating 3	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_RU_R03	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	RU	Rating 3	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_SE_R03	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	SE	Rating 3	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_SG_R03	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	SG	Rating 3	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_SI_R03	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	SI	Rating 3	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_SK_R03	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	SK	Rating 3	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_TR_R03	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	TR	Rating 3	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
MORT_ALL_0094_CR_AIRB_US_R03	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	US	Rating 3	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_x2_R03	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	Other countries	Rating 3	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_x0_R04	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 4	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_AT_R04	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	AT	Rating 4	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_AU_R04	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	AU	Rating 4	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_BE_R04	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	BE	Rating 4	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_BG_R04	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	BG	Rating 4	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_BR_R04	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	BR	Rating 4	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_CA_R04	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	CA	Rating 4	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_CH_R04	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	CH	Rating 4	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_CN_R04	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	CN	Rating 4	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_CY_R04	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	CY	Rating 4	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_CZ_R04	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	CZ	Rating 4	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_DE_R04	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	DE	Rating 4	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_DK_R04	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	DK	Rating 4	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_EE_R04	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	EE	Rating 4	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_ES_R04	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	ES	Rating 4	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_FI_R04	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	FI	Rating 4	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_FR_R04	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	FR	Rating 4	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_GB_R04	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	GB	Rating 4	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_GR_R04	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	GR	Rating 4	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_HK_R04	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	HK	Rating 4	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
MORT_ALL_0094_CR_AIRB_HR_R04	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	HR	Rating 4	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_HU_R04	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	HU	Rating 4	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_IE_R04	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	IE	Rating 4	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_IL_R04	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	IL	Rating 4	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_IT_R04	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	IT	Rating 4	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_JP_R04	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	JP	Rating 4	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_KR_R04	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	KR	Rating 4	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_LT_R04	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	LT	Rating 4	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_LU_R04	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	LU	Rating 4	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_LV_R04	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	LV	Rating 4	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_MT_R04	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	MT	Rating 4	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_NL_R04	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	NL	Rating 4	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_NO_R04	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	NO	Rating 4	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_PL_R04	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	PL	Rating 4	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_PT_R04	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	PT	Rating 4	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_RO_R04	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	RO	Rating 4	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_RU_R04	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	RU	Rating 4	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_SE_R04	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	SE	Rating 4	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_SG_R04	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	SG	Rating 4	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_SI_R04	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	SI	Rating 4	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_SK_R04	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	SK	Rating 4	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_TR_R04	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	TR	Rating 4	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
MORT_ALL_0094_CR_AIRB_US_R04	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	US	Rating 4	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_x2_R04	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	Other countries	Rating 4	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_x0_R05	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 5	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_AT_R05	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	AT	Rating 5	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_AU_R05	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	AU	Rating 5	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_BE_R05	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	BE	Rating 5	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_BG_R05	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	BG	Rating 5	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_BR_R05	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	BR	Rating 5	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_CA_R05	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	CA	Rating 5	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_CH_R05	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	CH	Rating 5	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_CN_R05	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	CN	Rating 5	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_CY_R05	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	CY	Rating 5	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_CZ_R05	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	CZ	Rating 5	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_DE_R05	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	DE	Rating 5	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_DK_R05	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	DK	Rating 5	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_EE_R05	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	EE	Rating 5	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_ES_R05	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	ES	Rating 5	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_FI_R05	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	FI	Rating 5	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_FR_R05	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	FR	Rating 5	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_GB_R05	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	GB	Rating 5	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_GR_R05	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	GR	Rating 5	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_HK_R05	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	HK	Rating 5	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
MORT_ALL_0094_CR_AIRB_HR_R05	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	HR	Rating 5	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_HU_R05	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	HU	Rating 5	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_IE_R05	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	IE	Rating 5	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_IL_R05	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	IL	Rating 5	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_IT_R05	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	IT	Rating 5	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_JP_R05	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	JP	Rating 5	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_KR_R05	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	KR	Rating 5	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_LT_R05	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	LT	Rating 5	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_LU_R05	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	LU	Rating 5	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_LV_R05	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	LV	Rating 5	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_MT_R05	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	MT	Rating 5	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_NL_R05	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	NL	Rating 5	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_NO_R05	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	NO	Rating 5	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_PL_R05	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	PL	Rating 5	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_PT_R05	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	PT	Rating 5	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_RO_R05	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	RO	Rating 5	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_RU_R05	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	RU	Rating 5	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_SE_R05	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	SE	Rating 5	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_SG_R05	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	SG	Rating 5	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_SI_R05	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	SI	Rating 5	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_SK_R05	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	SK	Rating 5	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_TR_R05	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	TR	Rating 5	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
MORT_ALL_0094_CR_AIRB_US_R05	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	US	Rating 5	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_x2_R05	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	Other countries	Rating 5	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_x0_R06	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 6	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_AT_R06	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	AT	Rating 6	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_AU_R06	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	AU	Rating 6	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_BE_R06	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	BE	Rating 6	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_BG_R06	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	BG	Rating 6	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_BR_R06	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	BR	Rating 6	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_CA_R06	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	CA	Rating 6	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_CH_R06	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	CH	Rating 6	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_CN_R06	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	CN	Rating 6	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_CY_R06	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	CY	Rating 6	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_CZ_R06	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	CZ	Rating 6	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_DE_R06	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	DE	Rating 6	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_DK_R06	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	DK	Rating 6	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_EE_R06	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	EE	Rating 6	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_ES_R06	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	ES	Rating 6	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_FI_R06	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	FI	Rating 6	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_FR_R06	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	FR	Rating 6	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_GB_R06	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	GB	Rating 6	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_GR_R06	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	GR	Rating 6	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_HK_R06	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	HK	Rating 6	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
MORT_ALL_0094_CR_AIRB_HR_R06	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	HR	Rating 6	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_HU_R06	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	HU	Rating 6	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_IE_R06	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	IE	Rating 6	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_IL_R06	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	IL	Rating 6	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_IT_R06	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	IT	Rating 6	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_JP_R06	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	JP	Rating 6	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_KR_R06	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	KR	Rating 6	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_LT_R06	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	LT	Rating 6	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_LU_R06	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	LU	Rating 6	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_LV_R06	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	LV	Rating 6	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_MT_R06	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	MT	Rating 6	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_NL_R06	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	NL	Rating 6	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_NO_R06	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	NO	Rating 6	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_PL_R06	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	PL	Rating 6	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_PT_R06	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	PT	Rating 6	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_RO_R06	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	RO	Rating 6	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_RU_R06	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	RU	Rating 6	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_SE_R06	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	SE	Rating 6	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_SG_R06	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	SG	Rating 6	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_SI_R06	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	SI	Rating 6	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_SK_R06	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	SK	Rating 6	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_TR_R06	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	TR	Rating 6	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
MORT_ALL_0094_CR_AIRB_US_R06	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	US	Rating 6	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_x2_R06	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	Other countries	Rating 6	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_x0_R07	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 7	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_AT_R07	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	AT	Rating 7	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_AU_R07	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	AU	Rating 7	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_BE_R07	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	BE	Rating 7	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_BG_R07	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	BG	Rating 7	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_BR_R07	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	BR	Rating 7	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_CA_R07	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	CA	Rating 7	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_CH_R07	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	CH	Rating 7	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_CN_R07	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	CN	Rating 7	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_CY_R07	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	CY	Rating 7	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_CZ_R07	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	CZ	Rating 7	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_DE_R07	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	DE	Rating 7	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_DK_R07	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	DK	Rating 7	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_EE_R07	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	EE	Rating 7	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_ES_R07	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	ES	Rating 7	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_FI_R07	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	FI	Rating 7	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_FR_R07	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	FR	Rating 7	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_GB_R07	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	GB	Rating 7	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_GR_R07	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	GR	Rating 7	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_HK_R07	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	HK	Rating 7	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
MORT_ALL_0094_CR_AIRB_HR_R07	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	HR	Rating 7	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_HU_R07	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	HU	Rating 7	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_IE_R07	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	IE	Rating 7	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_IL_R07	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	IL	Rating 7	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_IT_R07	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	IT	Rating 7	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_JP_R07	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	JP	Rating 7	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_KR_R07	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	KR	Rating 7	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_LT_R07	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	LT	Rating 7	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_LU_R07	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	LU	Rating 7	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_LV_R07	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	LV	Rating 7	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_MT_R07	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	MT	Rating 7	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_NL_R07	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	NL	Rating 7	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_NO_R07	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	NO	Rating 7	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_PL_R07	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	PL	Rating 7	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_PT_R07	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	PT	Rating 7	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_RO_R07	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	RO	Rating 7	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_RU_R07	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	RU	Rating 7	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_SE_R07	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	SE	Rating 7	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_SG_R07	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	SG	Rating 7	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_SI_R07	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	SI	Rating 7	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_SK_R07	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	SK	Rating 7	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_TR_R07	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	TR	Rating 7	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
MORT_ALL_0094_CR_AIRB_US_R07	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	US	Rating 7	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_x2_R07	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	Other countries	Rating 7	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_x0_R08	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 8	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_AT_R08	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	AT	Rating 8	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_AU_R08	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	AU	Rating 8	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_BE_R08	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	BE	Rating 8	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_BG_R08	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	BG	Rating 8	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_BR_R08	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	BR	Rating 8	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_CA_R08	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	CA	Rating 8	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_CH_R08	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	CH	Rating 8	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_CN_R08	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	CN	Rating 8	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_CY_R08	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	CY	Rating 8	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_CZ_R08	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	CZ	Rating 8	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_DE_R08	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	DE	Rating 8	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_DK_R08	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	DK	Rating 8	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_EE_R08	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	EE	Rating 8	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_ES_R08	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	ES	Rating 8	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_FI_R08	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	FI	Rating 8	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_FR_R08	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	FR	Rating 8	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_GB_R08	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	GB	Rating 8	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_GR_R08	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	GR	Rating 8	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_HK_R08	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	HK	Rating 8	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
MORT_ALL_0094_CR_AIRB_HR_R08	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	HR	Rating 8	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_HU_R08	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	HU	Rating 8	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_IE_R08	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	IE	Rating 8	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_IL_R08	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	IL	Rating 8	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_IT_R08	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	IT	Rating 8	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_JP_R08	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	JP	Rating 8	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_KR_R08	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	KR	Rating 8	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_LT_R08	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	LT	Rating 8	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_LU_R08	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	LU	Rating 8	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_LV_R08	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	LV	Rating 8	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_MT_R08	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	MT	Rating 8	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_NL_R08	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	NL	Rating 8	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_NO_R08	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	NO	Rating 8	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_PL_R08	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	PL	Rating 8	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_PT_R08	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	PT	Rating 8	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_RO_R08	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	RO	Rating 8	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_RU_R08	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	RU	Rating 8	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_SE_R08	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	SE	Rating 8	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_SG_R08	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	SG	Rating 8	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_SI_R08	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	SI	Rating 8	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_SK_R08	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	SK	Rating 8	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_TR_R08	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	TR	Rating 8	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
MORT_ALL_0094_CR_AIRB_US_R08	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	US	Rating 8	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_x2_R08	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	Other countries	Rating 8	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_x0_R09	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 9	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_AT_R09	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	AT	Rating 9	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_AU_R09	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	AU	Rating 9	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_BE_R09	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	BE	Rating 9	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_BG_R09	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	BG	Rating 9	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_BR_R09	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	BR	Rating 9	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_CA_R09	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	CA	Rating 9	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_CH_R09	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	CH	Rating 9	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_CN_R09	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	CN	Rating 9	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_CY_R09	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	CY	Rating 9	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_CZ_R09	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	CZ	Rating 9	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_DE_R09	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	DE	Rating 9	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_DK_R09	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	DK	Rating 9	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_EE_R09	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	EE	Rating 9	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_ES_R09	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	ES	Rating 9	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_FI_R09	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	FI	Rating 9	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_FR_R09	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	FR	Rating 9	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_GB_R09	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	GB	Rating 9	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_GR_R09	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	GR	Rating 9	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_HK_R09	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	HK	Rating 9	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
MORT_ALL_0094_CR_AIRB_HR_R09	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	HR	Rating 9	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_HU_R09	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	HU	Rating 9	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_IE_R09	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	IE	Rating 9	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_IL_R09	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	IL	Rating 9	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_IT_R09	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	IT	Rating 9	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_JP_R09	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	JP	Rating 9	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_KR_R09	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	KR	Rating 9	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_LT_R09	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	LT	Rating 9	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_LU_R09	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	LU	Rating 9	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_LV_R09	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	LV	Rating 9	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_MT_R09	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	MT	Rating 9	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_NL_R09	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	NL	Rating 9	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_NO_R09	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	NO	Rating 9	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_PL_R09	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	PL	Rating 9	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_PT_R09	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	PT	Rating 9	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_RO_R09	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	RO	Rating 9	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_RU_R09	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	RU	Rating 9	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_SE_R09	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	SE	Rating 9	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_SG_R09	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	SG	Rating 9	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_SI_R09	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	SI	Rating 9	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_SK_R09	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	SK	Rating 9	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_TR_R09	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	TR	Rating 9	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
MORT_ALL_0094_CR_AIRB_US_R09	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	US	Rating 9	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_x2_R09	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	Other countries	Rating 9	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_x0_R10	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 10	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_AT_R10	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	AT	Rating 10	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_AU_R10	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	AU	Rating 10	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_BE_R10	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	BE	Rating 10	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_BG_R10	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	BG	Rating 10	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_BR_R10	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	BR	Rating 10	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_CA_R10	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	CA	Rating 10	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_CH_R10	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	CH	Rating 10	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_CN_R10	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	CN	Rating 10	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_CY_R10	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	CY	Rating 10	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_CZ_R10	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	CZ	Rating 10	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_DE_R10	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	DE	Rating 10	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_DK_R10	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	DK	Rating 10	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_EE_R10	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	EE	Rating 10	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_ES_R10	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	ES	Rating 10	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_FI_R10	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	FI	Rating 10	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_FR_R10	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	FR	Rating 10	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_GB_R10	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	GB	Rating 10	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_GR_R10	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	GR	Rating 10	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_HK_R10	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	HK	Rating 10	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
MORT_ALL_0094_CR_AIRB_HR_R10	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	HR	Rating 10	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_HU_R10	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	HU	Rating 10	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_IE_R10	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	IE	Rating 10	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_IL_R10	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	IL	Rating 10	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_IT_R10	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	IT	Rating 10	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_JP_R10	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	JP	Rating 10	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_KR_R10	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	KR	Rating 10	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_LT_R10	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	LT	Rating 10	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_LU_R10	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	LU	Rating 10	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_LV_R10	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	LV	Rating 10	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_MT_R10	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	MT	Rating 10	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_NL_R10	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	NL	Rating 10	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_NO_R10	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	NO	Rating 10	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_PL_R10	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	PL	Rating 10	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_PT_R10	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	PT	Rating 10	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_RO_R10	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	RO	Rating 10	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_RU_R10	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	RU	Rating 10	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_SE_R10	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	SE	Rating 10	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_SG_R10	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	SG	Rating 10	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_SI_R10	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	SI	Rating 10	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_SK_R10	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	SK	Rating 10	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_TR_R10	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	TR	Rating 10	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
MORT_ALL_0094_CR_AIRB_US_R10	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	US	Rating 10	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_x2_R10	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	Other countries	Rating 10	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_x0_R11	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 11	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_AT_R11	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	AT	Rating 11	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_AU_R11	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	AU	Rating 11	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_BE_R11	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	BE	Rating 11	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_BG_R11	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	BG	Rating 11	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_BR_R11	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	BR	Rating 11	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_CA_R11	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	CA	Rating 11	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_CH_R11	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	CH	Rating 11	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_CN_R11	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	CN	Rating 11	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_CY_R11	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	CY	Rating 11	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_CZ_R11	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	CZ	Rating 11	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_DE_R11	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	DE	Rating 11	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_DK_R11	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	DK	Rating 11	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_EE_R11	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	EE	Rating 11	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_ES_R11	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	ES	Rating 11	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_FI_R11	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	FI	Rating 11	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_FR_R11	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	FR	Rating 11	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_GB_R11	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	GB	Rating 11	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_GR_R11	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	GR	Rating 11	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_HK_R11	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	HK	Rating 11	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
MORT_ALL_0094_CR_AIRB_HR_R11	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	HR	Rating 11	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_HU_R11	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	HU	Rating 11	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_IE_R11	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	IE	Rating 11	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_IL_R11	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	IL	Rating 11	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_IT_R11	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	IT	Rating 11	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_JP_R11	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	JP	Rating 11	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_KR_R11	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	KR	Rating 11	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_LT_R11	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	LT	Rating 11	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_LU_R11	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	LU	Rating 11	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_LV_R11	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	LV	Rating 11	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_MT_R11	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	MT	Rating 11	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_NL_R11	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	NL	Rating 11	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_NO_R11	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	NO	Rating 11	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_PL_R11	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	PL	Rating 11	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_PT_R11	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	PT	Rating 11	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_RO_R11	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	RO	Rating 11	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_RU_R11	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	RU	Rating 11	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_SE_R11	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	SE	Rating 11	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_SG_R11	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	SG	Rating 11	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_SI_R11	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	SI	Rating 11	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_SK_R11	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	SK	Rating 11	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_TR_R11	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	TR	Rating 11	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
MORT_ALL_0094_CR_AIRB_US_R11	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	US	Rating 11	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_x2_R11	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	Other countries	Rating 11	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_x0_R12	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 12	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_AT_R12	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	AT	Rating 12	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_AU_R12	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	AU	Rating 12	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_BE_R12	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	BE	Rating 12	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_BG_R12	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	BG	Rating 12	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_BR_R12	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	BR	Rating 12	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_CA_R12	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	CA	Rating 12	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_CH_R12	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	CH	Rating 12	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_CN_R12	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	CN	Rating 12	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_CY_R12	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	CY	Rating 12	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_CZ_R12	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	CZ	Rating 12	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_DE_R12	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	DE	Rating 12	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_DK_R12	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	DK	Rating 12	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_EE_R12	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	EE	Rating 12	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_ES_R12	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	ES	Rating 12	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_FI_R12	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	FI	Rating 12	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_FR_R12	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	FR	Rating 12	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_GB_R12	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	GB	Rating 12	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_GR_R12	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	GR	Rating 12	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_HK_R12	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	HK	Rating 12	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
MORT_ALL_0094_CR_AIRB_HR_R12	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	HR	Rating 12	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_HU_R12	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	HU	Rating 12	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_IE_R12	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	IE	Rating 12	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_IL_R12	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	IL	Rating 12	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_IT_R12	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	IT	Rating 12	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_JP_R12	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	JP	Rating 12	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_KR_R12	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	KR	Rating 12	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_LT_R12	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	LT	Rating 12	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_LU_R12	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	LU	Rating 12	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_LV_R12	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	LV	Rating 12	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_MT_R12	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	MT	Rating 12	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_NL_R12	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	NL	Rating 12	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_NO_R12	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	NO	Rating 12	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_PL_R12	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	PL	Rating 12	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_PT_R12	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	PT	Rating 12	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_RO_R12	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	RO	Rating 12	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_RU_R12	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	RU	Rating 12	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_SE_R12	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	SE	Rating 12	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_SG_R12	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	SG	Rating 12	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_SI_R12	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	SI	Rating 12	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_SK_R12	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	SK	Rating 12	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_TR_R12	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	TR	Rating 12	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
MORT_ALL_0094_CR_AIRB_US_R12	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	US	Rating 12	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_x2_R12	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	Other countries	Rating 12	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_x0_R13	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 13	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_AT_R13	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	AT	Rating 13	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_AU_R13	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	AU	Rating 13	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_BE_R13	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	BE	Rating 13	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_BG_R13	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	BG	Rating 13	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_BR_R13	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	BR	Rating 13	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_CA_R13	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	CA	Rating 13	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_CH_R13	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	CH	Rating 13	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_CN_R13	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	CN	Rating 13	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_CY_R13	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	CY	Rating 13	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_CZ_R13	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	CZ	Rating 13	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_DE_R13	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	DE	Rating 13	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_DK_R13	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	DK	Rating 13	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_EE_R13	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	EE	Rating 13	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_ES_R13	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	ES	Rating 13	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_FI_R13	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	FI	Rating 13	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_FR_R13	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	FR	Rating 13	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_GB_R13	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	GB	Rating 13	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_GR_R13	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	GR	Rating 13	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_HK_R13	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	HK	Rating 13	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
MORT_ALL_0094_CR_AIRB_HR_R13	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	HR	Rating 13	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_HU_R13	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	HU	Rating 13	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_IE_R13	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	IE	Rating 13	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_IL_R13	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	IL	Rating 13	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_IT_R13	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	IT	Rating 13	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_JP_R13	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	JP	Rating 13	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_KR_R13	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	KR	Rating 13	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_LT_R13	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	LT	Rating 13	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_LU_R13	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	LU	Rating 13	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_LV_R13	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	LV	Rating 13	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_MT_R13	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	MT	Rating 13	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_NL_R13	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	NL	Rating 13	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_NO_R13	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	NO	Rating 13	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_PL_R13	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	PL	Rating 13	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_PT_R13	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	PT	Rating 13	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_RO_R13	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	RO	Rating 13	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_RU_R13	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	RU	Rating 13	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_SE_R13	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	SE	Rating 13	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_SG_R13	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	SG	Rating 13	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_SI_R13	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	SI	Rating 13	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_SK_R13	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	SK	Rating 13	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_TR_R13	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	TR	Rating 13	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
MORT_ALL_0094_CR_AIRB_US_R13	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	US	Rating 13	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_x2_R13	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	Other countries	Rating 13	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_x0_R14	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 14	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_AT_R14	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	AT	Rating 14	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_AU_R14	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	AU	Rating 14	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_BE_R14	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	BE	Rating 14	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_BG_R14	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	BG	Rating 14	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_BR_R14	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	BR	Rating 14	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_CA_R14	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	CA	Rating 14	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_CH_R14	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	CH	Rating 14	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_CN_R14	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	CN	Rating 14	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_CY_R14	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	CY	Rating 14	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_CZ_R14	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	CZ	Rating 14	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_DE_R14	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	DE	Rating 14	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_DK_R14	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	DK	Rating 14	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_EE_R14	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	EE	Rating 14	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_ES_R14	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	ES	Rating 14	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_FI_R14	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	FI	Rating 14	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_FR_R14	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	FR	Rating 14	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_GB_R14	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	GB	Rating 14	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_GR_R14	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	GR	Rating 14	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_HK_R14	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	HK	Rating 14	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
MORT_ALL_0094_CR_AIRB_HR_R14	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	HR	Rating 14	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_HU_R14	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	HU	Rating 14	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_IE_R14	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	IE	Rating 14	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_IL_R14	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	IL	Rating 14	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_IT_R14	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	IT	Rating 14	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_JP_R14	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	JP	Rating 14	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_KR_R14	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	KR	Rating 14	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_LT_R14	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	LT	Rating 14	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_LU_R14	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	LU	Rating 14	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_LV_R14	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	LV	Rating 14	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_MT_R14	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	MT	Rating 14	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_NL_R14	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	NL	Rating 14	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_NO_R14	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	NO	Rating 14	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_PL_R14	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	PL	Rating 14	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_PT_R14	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	PT	Rating 14	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_RO_R14	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	RO	Rating 14	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_RU_R14	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	RU	Rating 14	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_SE_R14	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	SE	Rating 14	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_SG_R14	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	SG	Rating 14	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_SI_R14	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	SI	Rating 14	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_SK_R14	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	SK	Rating 14	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_TR_R14	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	TR	Rating 14	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
MORT_ALL_0094_CR_AIRB_US_R14	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	US	Rating 14	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_x2_R14	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	Other countries	Rating 14	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_x0_R15	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 15	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_AT_R15	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	AT	Rating 15	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_AU_R15	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	AU	Rating 15	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_BE_R15	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	BE	Rating 15	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_BG_R15	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	BG	Rating 15	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_BR_R15	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	BR	Rating 15	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_CA_R15	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	CA	Rating 15	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_CH_R15	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	CH	Rating 15	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_CN_R15	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	CN	Rating 15	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_CY_R15	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	CY	Rating 15	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_CZ_R15	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	CZ	Rating 15	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_DE_R15	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	DE	Rating 15	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_DK_R15	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	DK	Rating 15	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_EE_R15	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	EE	Rating 15	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_ES_R15	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	ES	Rating 15	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_FI_R15	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	FI	Rating 15	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_FR_R15	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	FR	Rating 15	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_GB_R15	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	GB	Rating 15	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_GR_R15	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	GR	Rating 15	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_HK_R15	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	HK	Rating 15	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
MORT_ALL_0094_CR_AIRB_HR_R15	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	HR	Rating 15	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_HU_R15	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	HU	Rating 15	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_IE_R15	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	IE	Rating 15	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_IL_R15	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	IL	Rating 15	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_IT_R15	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	IT	Rating 15	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_JP_R15	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	JP	Rating 15	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_KR_R15	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	KR	Rating 15	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_LT_R15	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	LT	Rating 15	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_LU_R15	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	LU	Rating 15	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_LV_R15	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	LV	Rating 15	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_MT_R15	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	MT	Rating 15	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_NL_R15	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	NL	Rating 15	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_NO_R15	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	NO	Rating 15	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_PL_R15	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	PL	Rating 15	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_PT_R15	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	PT	Rating 15	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_RO_R15	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	RO	Rating 15	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_RU_R15	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	RU	Rating 15	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_SE_R15	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	SE	Rating 15	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_SG_R15	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	SG	Rating 15	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_SI_R15	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	SI	Rating 15	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_SK_R15	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	SK	Rating 15	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_TR_R15	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	TR	Rating 15	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
MORT_ALL_0094_CR_AIRB_US_R15	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	US	Rating 15	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_x2_R15	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	Other countries	Rating 15	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_x0_R16	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 16	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_AT_R16	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	AT	Rating 16	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_AU_R16	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	AU	Rating 16	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_BE_R16	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	BE	Rating 16	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_BG_R16	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	BG	Rating 16	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_BR_R16	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	BR	Rating 16	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_CA_R16	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	CA	Rating 16	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_CH_R16	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	CH	Rating 16	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_CN_R16	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	CN	Rating 16	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_CY_R16	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	CY	Rating 16	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_CZ_R16	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	CZ	Rating 16	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_DE_R16	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	DE	Rating 16	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_DK_R16	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	DK	Rating 16	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_EE_R16	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	EE	Rating 16	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_ES_R16	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	ES	Rating 16	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_FI_R16	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	FI	Rating 16	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_FR_R16	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	FR	Rating 16	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_GB_R16	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	GB	Rating 16	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_GR_R16	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	GR	Rating 16	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_HK_R16	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	HK	Rating 16	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
MORT_ALL_0094_CR_AIRB_HR_R16	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	HR	Rating 16	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_HU_R16	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	HU	Rating 16	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_IE_R16	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	IE	Rating 16	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_IL_R16	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	IL	Rating 16	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_IT_R16	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	IT	Rating 16	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_JP_R16	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	JP	Rating 16	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_KR_R16	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	KR	Rating 16	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_LT_R16	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	LT	Rating 16	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_LU_R16	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	LU	Rating 16	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_LV_R16	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	LV	Rating 16	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_MT_R16	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	MT	Rating 16	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_NL_R16	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	NL	Rating 16	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_NO_R16	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	NO	Rating 16	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_PL_R16	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	PL	Rating 16	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_PT_R16	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	PT	Rating 16	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_RO_R16	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	RO	Rating 16	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_RU_R16	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	RU	Rating 16	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_SE_R16	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	SE	Rating 16	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_SG_R16	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	SG	Rating 16	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_SI_R16	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	SI	Rating 16	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_SK_R16	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	SK	Rating 16	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_TR_R16	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	TR	Rating 16	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
MORT_ALL_0094_CR_AIRB_US_R16	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	US	Rating 16	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_x2_R16	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	Other countries	Rating 16	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_x0_R17	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 17	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_AT_R17	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	AT	Rating 17	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_AU_R17	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	AU	Rating 17	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_BE_R17	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	BE	Rating 17	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_BG_R17	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	BG	Rating 17	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_BR_R17	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	BR	Rating 17	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_CA_R17	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	CA	Rating 17	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_CH_R17	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	CH	Rating 17	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_CN_R17	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	CN	Rating 17	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_CY_R17	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	CY	Rating 17	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_CZ_R17	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	CZ	Rating 17	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_DE_R17	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	DE	Rating 17	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_DK_R17	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	DK	Rating 17	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_EE_R17	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	EE	Rating 17	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_ES_R17	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	ES	Rating 17	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_FI_R17	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	FI	Rating 17	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_FR_R17	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	FR	Rating 17	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_GB_R17	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	GB	Rating 17	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_GR_R17	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	GR	Rating 17	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_HK_R17	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	HK	Rating 17	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
MORT_ALL_0094_CR_AIRB_HR_R17	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	HR	Rating 17	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_HU_R17	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	HU	Rating 17	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_IE_R17	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	IE	Rating 17	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_IL_R17	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	IL	Rating 17	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_IT_R17	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	IT	Rating 17	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_JP_R17	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	JP	Rating 17	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_KR_R17	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	KR	Rating 17	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_LT_R17	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	LT	Rating 17	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_LU_R17	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	LU	Rating 17	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_LV_R17	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	LV	Rating 17	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_MT_R17	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	MT	Rating 17	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_NL_R17	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	NL	Rating 17	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_NO_R17	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	NO	Rating 17	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_PL_R17	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	PL	Rating 17	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_PT_R17	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	PT	Rating 17	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_RO_R17	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	RO	Rating 17	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_RU_R17	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	RU	Rating 17	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_SE_R17	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	SE	Rating 17	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_SG_R17	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	SG	Rating 17	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_SI_R17	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	SI	Rating 17	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_SK_R17	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	SK	Rating 17	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_TR_R17	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	TR	Rating 17	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
MORT_ALL_0094_CR_AIRB_US_R17	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	US	Rating 17	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_x2_R17	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	Other countries	Rating 17	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_x0_R18	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 18	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_AT_R18	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	AT	Rating 18	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_AU_R18	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	AU	Rating 18	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_BE_R18	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	BE	Rating 18	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_BG_R18	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	BG	Rating 18	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_BR_R18	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	BR	Rating 18	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_CA_R18	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	CA	Rating 18	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_CH_R18	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	CH	Rating 18	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_CN_R18	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	CN	Rating 18	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_CY_R18	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	CY	Rating 18	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_CZ_R18	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	CZ	Rating 18	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_DE_R18	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	DE	Rating 18	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_DK_R18	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	DK	Rating 18	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_EE_R18	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	EE	Rating 18	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_ES_R18	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	ES	Rating 18	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_FI_R18	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	FI	Rating 18	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_FR_R18	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	FR	Rating 18	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_GB_R18	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	GB	Rating 18	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_GR_R18	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	GR	Rating 18	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_HK_R18	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	HK	Rating 18	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
MORT_ALL_0094_CR_AIRB_HR_R18	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	HR	Rating 18	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_HU_R18	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	HU	Rating 18	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_IE_R18	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	IE	Rating 18	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_IL_R18	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	IL	Rating 18	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_IT_R18	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	IT	Rating 18	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_JP_R18	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	JP	Rating 18	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_KR_R18	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	KR	Rating 18	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_LT_R18	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	LT	Rating 18	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_LU_R18	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	LU	Rating 18	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_LV_R18	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	LV	Rating 18	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_MT_R18	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	MT	Rating 18	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_NL_R18	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	NL	Rating 18	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_NO_R18	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	NO	Rating 18	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_PL_R18	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	PL	Rating 18	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_PT_R18	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	PT	Rating 18	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_RO_R18	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	RO	Rating 18	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_RU_R18	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	RU	Rating 18	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_SE_R18	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	SE	Rating 18	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_SG_R18	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	SG	Rating 18	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_SI_R18	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	SI	Rating 18	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_SK_R18	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	SK	Rating 18	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_TR_R18	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	TR	Rating 18	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
MORT_ALL_0094_CR_AIRB_US_R18	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	US	Rating 18	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_x2_R18	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	Other countries	Rating 18	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_x0_R19	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 19	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_AT_R19	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	AT	Rating 19	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_AU_R19	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	AU	Rating 19	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_BE_R19	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	BE	Rating 19	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_BG_R19	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	BG	Rating 19	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_BR_R19	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	BR	Rating 19	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_CA_R19	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	CA	Rating 19	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_CH_R19	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	CH	Rating 19	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_CN_R19	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	CN	Rating 19	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_CY_R19	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	CY	Rating 19	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_CZ_R19	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	CZ	Rating 19	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_DE_R19	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	DE	Rating 19	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_DK_R19	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	DK	Rating 19	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_EE_R19	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	EE	Rating 19	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_ES_R19	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	ES	Rating 19	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_FI_R19	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	FI	Rating 19	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_FR_R19	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	FR	Rating 19	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_GB_R19	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	GB	Rating 19	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_GR_R19	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	GR	Rating 19	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_HK_R19	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	HK	Rating 19	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
MORT_ALL_0094_CR_AIRB_HR_R19	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	HR	Rating 19	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_HU_R19	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	HU	Rating 19	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_IE_R19	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	IE	Rating 19	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_IL_R19	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	IL	Rating 19	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_IT_R19	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	IT	Rating 19	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_JP_R19	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	JP	Rating 19	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_KR_R19	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	KR	Rating 19	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_LT_R19	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	LT	Rating 19	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_LU_R19	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	LU	Rating 19	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_LV_R19	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	LV	Rating 19	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_MT_R19	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	MT	Rating 19	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_NL_R19	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	NL	Rating 19	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_NO_R19	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	NO	Rating 19	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_PL_R19	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	PL	Rating 19	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_PT_R19	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	PT	Rating 19	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_RO_R19	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	RO	Rating 19	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_RU_R19	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	RU	Rating 19	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_SE_R19	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	SE	Rating 19	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_SG_R19	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	SG	Rating 19	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_SI_R19	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	SI	Rating 19	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_SK_R19	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	SK	Rating 19	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_TR_R19	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	TR	Rating 19	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
MORT_ALL_0094_CR_AIRB_US_R19	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	US	Rating 19	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_x2_R19	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	Other countries	Rating 19	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_x0_R20	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 20	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_AT_R20	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	AT	Rating 20	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_AU_R20	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	AU	Rating 20	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_BE_R20	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	BE	Rating 20	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_BG_R20	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	BG	Rating 20	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_BR_R20	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	BR	Rating 20	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_CA_R20	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	CA	Rating 20	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_CH_R20	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	CH	Rating 20	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_CN_R20	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	CN	Rating 20	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_CY_R20	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	CY	Rating 20	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_CZ_R20	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	CZ	Rating 20	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_DE_R20	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	DE	Rating 20	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_DK_R20	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	DK	Rating 20	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_EE_R20	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	EE	Rating 20	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_ES_R20	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	ES	Rating 20	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_FI_R20	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	FI	Rating 20	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_FR_R20	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	FR	Rating 20	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_GB_R20	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	GB	Rating 20	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_GR_R20	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	GR	Rating 20	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_HK_R20	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	HK	Rating 20	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
MORT_ALL_0094_CR_AIRB_HR_R20	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	HR	Rating 20	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_HU_R20	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	HU	Rating 20	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_IE_R20	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	IE	Rating 20	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_IL_R20	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	IL	Rating 20	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_IT_R20	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	IT	Rating 20	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_JP_R20	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	JP	Rating 20	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_KR_R20	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	KR	Rating 20	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_LT_R20	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	LT	Rating 20	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_LU_R20	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	LU	Rating 20	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_LV_R20	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	LV	Rating 20	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_MT_R20	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	MT	Rating 20	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_NL_R20	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	NL	Rating 20	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_NO_R20	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	NO	Rating 20	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_PL_R20	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	PL	Rating 20	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_PT_R20	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	PT	Rating 20	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_RO_R20	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	RO	Rating 20	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_RU_R20	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	RU	Rating 20	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_SE_R20	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	SE	Rating 20	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_SG_R20	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	SG	Rating 20	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_SI_R20	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	SI	Rating 20	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_SK_R20	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	SK	Rating 20	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_TR_R20	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	TR	Rating 20	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
MORT_ALL_0094_CR_AIRB_US_R20	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	US	Rating 20	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_x2_R20	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	Other countries	Rating 20	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_x0_R21	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 21	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_AT_R21	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	AT	Rating 21	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_AU_R21	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	AU	Rating 21	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_BE_R21	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	BE	Rating 21	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_BG_R21	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	BG	Rating 21	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_BR_R21	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	BR	Rating 21	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_CA_R21	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	CA	Rating 21	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_CH_R21	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	CH	Rating 21	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_CN_R21	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	CN	Rating 21	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_CY_R21	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	CY	Rating 21	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_CZ_R21	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	CZ	Rating 21	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_DE_R21	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	DE	Rating 21	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_DK_R21	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	DK	Rating 21	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_EE_R21	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	EE	Rating 21	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_ES_R21	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	ES	Rating 21	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_FI_R21	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	FI	Rating 21	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_FR_R21	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	FR	Rating 21	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_GB_R21	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	GB	Rating 21	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_GR_R21	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	GR	Rating 21	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_HK_R21	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	HK	Rating 21	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
MORT_ALL_0094_CR_AIRB_HR_R21	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	HR	Rating 21	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_HU_R21	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	HU	Rating 21	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_IE_R21	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	IE	Rating 21	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_IL_R21	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	IL	Rating 21	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_IT_R21	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	IT	Rating 21	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_JP_R21	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	JP	Rating 21	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_KR_R21	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	KR	Rating 21	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_LT_R21	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	LT	Rating 21	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_LU_R21	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	LU	Rating 21	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_LV_R21	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	LV	Rating 21	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_MT_R21	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	MT	Rating 21	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_NL_R21	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	NL	Rating 21	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_NO_R21	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	NO	Rating 21	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_PL_R21	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	PL	Rating 21	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_PT_R21	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	PT	Rating 21	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_RO_R21	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	RO	Rating 21	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_RU_R21	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	RU	Rating 21	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_SE_R21	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	SE	Rating 21	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_SG_R21	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	SG	Rating 21	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_SI_R21	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	SI	Rating 21	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_SK_R21	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	SK	Rating 21	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_TR_R21	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	TR	Rating 21	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
MORT_ALL_0094_CR_AIRB_US_R21	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	US	Rating 21	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_x2_R21	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	Other countries	Rating 21	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_x0_R22	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 22	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_AT_R22	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	AT	Rating 22	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_AU_R22	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	AU	Rating 22	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_BE_R22	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	BE	Rating 22	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_BG_R22	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	BG	Rating 22	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_BR_R22	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	BR	Rating 22	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_CA_R22	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	CA	Rating 22	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_CH_R22	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	CH	Rating 22	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_CN_R22	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	CN	Rating 22	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_CY_R22	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	CY	Rating 22	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_CZ_R22	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	CZ	Rating 22	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_DE_R22	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	DE	Rating 22	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_DK_R22	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	DK	Rating 22	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_EE_R22	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	EE	Rating 22	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_ES_R22	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	ES	Rating 22	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_FI_R22	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	FI	Rating 22	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_FR_R22	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	FR	Rating 22	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_GB_R22	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	GB	Rating 22	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_GR_R22	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	GR	Rating 22	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_HK_R22	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	HK	Rating 22	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
MORT_ALL_0094_CR_AIRB_HR_R22	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	HR	Rating 22	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_HU_R22	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	HU	Rating 22	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_IE_R22	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	IE	Rating 22	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_IL_R22	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	IL	Rating 22	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_IT_R22	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	IT	Rating 22	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_JP_R22	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	JP	Rating 22	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_KR_R22	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	KR	Rating 22	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_LT_R22	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	LT	Rating 22	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_LU_R22	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	LU	Rating 22	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_LV_R22	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	LV	Rating 22	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_MT_R22	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	MT	Rating 22	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_NL_R22	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	NL	Rating 22	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_NO_R22	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	NO	Rating 22	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_PL_R22	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	PL	Rating 22	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_PT_R22	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	PT	Rating 22	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_RO_R22	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	RO	Rating 22	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_RU_R22	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	RU	Rating 22	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_SE_R22	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	SE	Rating 22	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_SG_R22	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	SG	Rating 22	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_SI_R22	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	SI	Rating 22	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_SK_R22	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	SK	Rating 22	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_TR_R22	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	TR	Rating 22	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
MORT_ALL_0094_CR_AIRB_US_R22	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	US	Rating 22	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_x2_R22	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	Other countries	Rating 22	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_x0_R23	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 23	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_AT_R23	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	AT	Rating 23	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_AU_R23	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	AU	Rating 23	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_BE_R23	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	BE	Rating 23	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_BG_R23	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	BG	Rating 23	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_BR_R23	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	BR	Rating 23	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_CA_R23	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	CA	Rating 23	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_CH_R23	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	CH	Rating 23	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_CN_R23	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	CN	Rating 23	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_CY_R23	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	CY	Rating 23	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_CZ_R23	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	CZ	Rating 23	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_DE_R23	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	DE	Rating 23	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_DK_R23	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	DK	Rating 23	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_EE_R23	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	EE	Rating 23	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_ES_R23	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	ES	Rating 23	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_FI_R23	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	FI	Rating 23	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_FR_R23	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	FR	Rating 23	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_GB_R23	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	GB	Rating 23	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_GR_R23	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	GR	Rating 23	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_HK_R23	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	HK	Rating 23	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
MORT_ALL_0094_CR_AIRB_HR_R23	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	HR	Rating 23	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_HU_R23	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	HU	Rating 23	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_IE_R23	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	IE	Rating 23	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_IL_R23	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	IL	Rating 23	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_IT_R23	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	IT	Rating 23	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_JP_R23	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	JP	Rating 23	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_KR_R23	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	KR	Rating 23	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_LT_R23	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	LT	Rating 23	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_LU_R23	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	LU	Rating 23	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_LV_R23	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	LV	Rating 23	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_MT_R23	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	MT	Rating 23	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_NL_R23	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	NL	Rating 23	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_NO_R23	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	NO	Rating 23	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_PL_R23	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	PL	Rating 23	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_PT_R23	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	PT	Rating 23	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_RO_R23	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	RO	Rating 23	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_RU_R23	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	RU	Rating 23	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_SE_R23	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	SE	Rating 23	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_SG_R23	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	SG	Rating 23	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_SI_R23	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	SI	Rating 23	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_SK_R23	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	SK	Rating 23	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_TR_R23	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	TR	Rating 23	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
MORT_ALL_0094_CR_AIRB_US_R23	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	US	Rating 23	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_x2_R23	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	Other countries	Rating 23	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_x0_R24	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 24	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_AT_R24	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	AT	Rating 24	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_AU_R24	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	AU	Rating 24	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_BE_R24	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	BE	Rating 24	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_BG_R24	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	BG	Rating 24	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_BR_R24	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	BR	Rating 24	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_CA_R24	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	CA	Rating 24	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_CH_R24	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	CH	Rating 24	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_CN_R24	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	CN	Rating 24	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_CY_R24	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	CY	Rating 24	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_CZ_R24	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	CZ	Rating 24	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_DE_R24	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	DE	Rating 24	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_DK_R24	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	DK	Rating 24	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_EE_R24	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	EE	Rating 24	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_ES_R24	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	ES	Rating 24	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_FI_R24	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	FI	Rating 24	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_FR_R24	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	FR	Rating 24	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_GB_R24	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	GB	Rating 24	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_GR_R24	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	GR	Rating 24	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_HK_R24	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	HK	Rating 24	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
MORT_ALL_0094_CR_AIRB_HR_R24	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	HR	Rating 24	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_HU_R24	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	HU	Rating 24	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_IE_R24	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	IE	Rating 24	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_IL_R24	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	IL	Rating 24	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_IT_R24	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	IT	Rating 24	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_JP_R24	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	JP	Rating 24	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_KR_R24	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	KR	Rating 24	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_LT_R24	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	LT	Rating 24	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_LU_R24	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	LU	Rating 24	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_LV_R24	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	LV	Rating 24	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_MT_R24	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	MT	Rating 24	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_NL_R24	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	NL	Rating 24	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_NO_R24	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	NO	Rating 24	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_PL_R24	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	PL	Rating 24	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_PT_R24	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	PT	Rating 24	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_RO_R24	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	RO	Rating 24	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_RU_R24	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	RU	Rating 24	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_SE_R24	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	SE	Rating 24	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_SG_R24	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	SG	Rating 24	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_SI_R24	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	SI	Rating 24	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_SK_R24	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	SK	Rating 24	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_TR_R24	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	TR	Rating 24	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
MORT_ALL_0094_CR_AIRB_US_R24	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	US	Rating 24	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_x2_R24	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	Other countries	Rating 24	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_x0_R25	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 25	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_AT_R25	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	AT	Rating 25	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_AU_R25	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	AU	Rating 25	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_BE_R25	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	BE	Rating 25	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_BG_R25	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	BG	Rating 25	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_BR_R25	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	BR	Rating 25	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_CA_R25	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	CA	Rating 25	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_CH_R25	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	CH	Rating 25	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_CN_R25	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	CN	Rating 25	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_CY_R25	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	CY	Rating 25	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_CZ_R25	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	CZ	Rating 25	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_DE_R25	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	DE	Rating 25	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_DK_R25	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	DK	Rating 25	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_EE_R25	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	EE	Rating 25	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_ES_R25	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	ES	Rating 25	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_FI_R25	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	FI	Rating 25	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_FR_R25	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	FR	Rating 25	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_GB_R25	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	GB	Rating 25	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_GR_R25	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	GR	Rating 25	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_HK_R25	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	HK	Rating 25	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
MORT_ALL_0094_CR_AIRB_HR_R25	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	HR	Rating 25	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_HU_R25	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	HU	Rating 25	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_IE_R25	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	IE	Rating 25	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_IL_R25	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	IL	Rating 25	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_IT_R25	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	IT	Rating 25	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_JP_R25	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	JP	Rating 25	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_KR_R25	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	KR	Rating 25	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_LT_R25	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	LT	Rating 25	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_LU_R25	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	LU	Rating 25	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_LV_R25	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	LV	Rating 25	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_MT_R25	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	MT	Rating 25	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_NL_R25	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	NL	Rating 25	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_NO_R25	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	NO	Rating 25	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_PL_R25	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	PL	Rating 25	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_PT_R25	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	PT	Rating 25	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_RO_R25	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	RO	Rating 25	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_RU_R25	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	RU	Rating 25	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_SE_R25	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	SE	Rating 25	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_SG_R25	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	SG	Rating 25	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_SI_R25	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	SI	Rating 25	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_SK_R25	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	SK	Rating 25	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_TR_R25	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	TR	Rating 25	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
MORT_ALL_0094_CR_AIRB_US_R25	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	US	Rating 25	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_x2_R25	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	Other countries	Rating 25	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_x0_R26	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 26	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_AT_R26	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	AT	Rating 26	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_AU_R26	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	AU	Rating 26	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_BE_R26	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	BE	Rating 26	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_BG_R26	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	BG	Rating 26	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_BR_R26	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	BR	Rating 26	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_CA_R26	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	CA	Rating 26	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_CH_R26	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	CH	Rating 26	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_CN_R26	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	CN	Rating 26	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_CY_R26	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	CY	Rating 26	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_CZ_R26	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	CZ	Rating 26	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_DE_R26	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	DE	Rating 26	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_DK_R26	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	DK	Rating 26	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_EE_R26	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	EE	Rating 26	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_ES_R26	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	ES	Rating 26	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_FI_R26	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	FI	Rating 26	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_FR_R26	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	FR	Rating 26	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_GB_R26	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	GB	Rating 26	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_GR_R26	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	GR	Rating 26	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_HK_R26	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	HK	Rating 26	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
MORT_ALL_0094_CR_AIRB_HR_R26	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	HR	Rating 26	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_HU_R26	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	HU	Rating 26	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_IE_R26	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	IE	Rating 26	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_IL_R26	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	IL	Rating 26	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_IT_R26	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	IT	Rating 26	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_JP_R26	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	JP	Rating 26	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_KR_R26	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	KR	Rating 26	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_LT_R26	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	LT	Rating 26	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_LU_R26	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	LU	Rating 26	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_LV_R26	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	LV	Rating 26	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_MT_R26	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	MT	Rating 26	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_NL_R26	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	NL	Rating 26	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_NO_R26	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	NO	Rating 26	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_PL_R26	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	PL	Rating 26	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_PT_R26	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	PT	Rating 26	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_RO_R26	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	RO	Rating 26	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_RU_R26	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	RU	Rating 26	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_SE_R26	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	SE	Rating 26	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_SG_R26	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	SG	Rating 26	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_SI_R26	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	SI	Rating 26	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_SK_R26	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	SK	Rating 26	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_TR_R26	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	TR	Rating 26	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
MORT_ALL_0094_CR_AIRB_US_R26	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	US	Rating 26	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_x2_R26	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	Other countries	Rating 26	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_x0_R27	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 27	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_AT_R27	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	AT	Rating 27	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_AU_R27	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	AU	Rating 27	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_BE_R27	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	BE	Rating 27	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_BG_R27	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	BG	Rating 27	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_BR_R27	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	BR	Rating 27	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_CA_R27	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	CA	Rating 27	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_CH_R27	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	CH	Rating 27	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_CN_R27	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	CN	Rating 27	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_CY_R27	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	CY	Rating 27	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_CZ_R27	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	CZ	Rating 27	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_DE_R27	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	DE	Rating 27	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_DK_R27	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	DK	Rating 27	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_EE_R27	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	EE	Rating 27	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_ES_R27	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	ES	Rating 27	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_FI_R27	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	FI	Rating 27	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_FR_R27	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	FR	Rating 27	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_GB_R27	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	GB	Rating 27	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_GR_R27	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	GR	Rating 27	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_HK_R27	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	HK	Rating 27	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
MORT_ALL_0094_CR_AIRB_HR_R27	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	HR	Rating 27	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_HU_R27	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	HU	Rating 27	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_IE_R27	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	IE	Rating 27	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_IL_R27	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	IL	Rating 27	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_IT_R27	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	IT	Rating 27	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_JP_R27	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	JP	Rating 27	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_KR_R27	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	KR	Rating 27	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_LT_R27	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	LT	Rating 27	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_LU_R27	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	LU	Rating 27	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_LV_R27	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	LV	Rating 27	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_MT_R27	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	MT	Rating 27	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_NL_R27	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	NL	Rating 27	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_NO_R27	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	NO	Rating 27	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_PL_R27	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	PL	Rating 27	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_PT_R27	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	PT	Rating 27	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_RO_R27	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	RO	Rating 27	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_RU_R27	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	RU	Rating 27	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_SE_R27	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	SE	Rating 27	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_SG_R27	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	SG	Rating 27	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_SI_R27	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	SI	Rating 27	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_SK_R27	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	SK	Rating 27	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_TR_R27	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	TR	Rating 27	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
MORT_ALL_0094_CR_AIRB_US_R27	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	US	Rating 27	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_x2_R27	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	Other countries	Rating 27	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_x0_R28	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 28	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_AT_R28	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	AT	Rating 28	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_AU_R28	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	AU	Rating 28	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_BE_R28	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	BE	Rating 28	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_BG_R28	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	BG	Rating 28	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_BR_R28	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	BR	Rating 28	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_CA_R28	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	CA	Rating 28	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_CH_R28	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	CH	Rating 28	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_CN_R28	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	CN	Rating 28	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_CY_R28	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	CY	Rating 28	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_CZ_R28	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	CZ	Rating 28	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_DE_R28	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	DE	Rating 28	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_DK_R28	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	DK	Rating 28	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_EE_R28	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	EE	Rating 28	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_ES_R28	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	ES	Rating 28	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_FI_R28	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	FI	Rating 28	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_FR_R28	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	FR	Rating 28	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_GB_R28	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	GB	Rating 28	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_GR_R28	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	GR	Rating 28	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_HK_R28	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	HK	Rating 28	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
MORT_ALL_0094_CR_AIRB_HR_R28	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	HR	Rating 28	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_HU_R28	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	HU	Rating 28	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_IE_R28	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	IE	Rating 28	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_IL_R28	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	IL	Rating 28	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_IT_R28	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	IT	Rating 28	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_JP_R28	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	JP	Rating 28	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_KR_R28	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	KR	Rating 28	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_LT_R28	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	LT	Rating 28	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_LU_R28	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	LU	Rating 28	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_LV_R28	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	LV	Rating 28	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_MT_R28	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	MT	Rating 28	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_NL_R28	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	NL	Rating 28	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_NO_R28	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	NO	Rating 28	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_PL_R28	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	PL	Rating 28	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_PT_R28	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	PT	Rating 28	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_RO_R28	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	RO	Rating 28	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_RU_R28	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	RU	Rating 28	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_SE_R28	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	SE	Rating 28	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_SG_R28	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	SG	Rating 28	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_SI_R28	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	SI	Rating 28	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_SK_R28	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	SK	Rating 28	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_TR_R28	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	TR	Rating 28	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
MORT_ALL_0094_CR_AIRB_US_R28	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	US	Rating 28	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_x2_R28	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	Other countries	Rating 28	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_x0_R29	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 29	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_AT_R29	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	AT	Rating 29	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_AU_R29	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	AU	Rating 29	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_BE_R29	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	BE	Rating 29	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_BG_R29	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	BG	Rating 29	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_BR_R29	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	BR	Rating 29	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_CA_R29	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	CA	Rating 29	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_CH_R29	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	CH	Rating 29	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_CN_R29	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	CN	Rating 29	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_CY_R29	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	CY	Rating 29	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_CZ_R29	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	CZ	Rating 29	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_DE_R29	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	DE	Rating 29	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_DK_R29	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	DK	Rating 29	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_EE_R29	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	EE	Rating 29	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_ES_R29	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	ES	Rating 29	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_FI_R29	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	FI	Rating 29	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_FR_R29	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	FR	Rating 29	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_GB_R29	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	GB	Rating 29	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_GR_R29	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	GR	Rating 29	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_HK_R29	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	HK	Rating 29	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
MORT_ALL_0094_CR_AIRB_HR_R29	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	HR	Rating 29	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_HU_R29	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	HU	Rating 29	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_IE_R29	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	IE	Rating 29	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_IL_R29	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	IL	Rating 29	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_IT_R29	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	IT	Rating 29	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_JP_R29	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	JP	Rating 29	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_KR_R29	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	KR	Rating 29	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_LT_R29	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	LT	Rating 29	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_LU_R29	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	LU	Rating 29	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_LV_R29	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	LV	Rating 29	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_MT_R29	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	MT	Rating 29	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_NL_R29	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	NL	Rating 29	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_NO_R29	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	NO	Rating 29	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_PL_R29	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	PL	Rating 29	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_PT_R29	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	PT	Rating 29	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_RO_R29	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	RO	Rating 29	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_RU_R29	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	RU	Rating 29	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_SE_R29	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	SE	Rating 29	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_SG_R29	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	SG	Rating 29	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_SI_R29	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	SI	Rating 29	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_SK_R29	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	SK	Rating 29	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_TR_R29	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	TR	Rating 29	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
MORT_ALL_0094_CR_AIRB_US_R29	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	US	Rating 29	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_x2_R29	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	Other countries	Rating 29	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_x0_R30	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 30	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_AT_R30	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	AT	Rating 30	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_AU_R30	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	AU	Rating 30	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_BE_R30	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	BE	Rating 30	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_BG_R30	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	BG	Rating 30	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_BR_R30	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	BR	Rating 30	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_CA_R30	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	CA	Rating 30	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_CH_R30	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	CH	Rating 30	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_CN_R30	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	CN	Rating 30	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_CY_R30	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	CY	Rating 30	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_CZ_R30	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	CZ	Rating 30	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_DE_R30	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	DE	Rating 30	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_DK_R30	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	DK	Rating 30	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_EE_R30	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	EE	Rating 30	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_ES_R30	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	ES	Rating 30	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_FI_R30	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	FI	Rating 30	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_FR_R30	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	FR	Rating 30	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_GB_R30	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	GB	Rating 30	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_GR_R30	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	GR	Rating 30	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_HK_R30	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	HK	Rating 30	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
MORT_ALL_0094_CR_AIRB_HR_R30	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	HR	Rating 30	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_HU_R30	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	HU	Rating 30	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_IE_R30	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	IE	Rating 30	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_IL_R30	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	IL	Rating 30	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_IT_R30	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	IT	Rating 30	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_JP_R30	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	JP	Rating 30	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_KR_R30	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	KR	Rating 30	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_LT_R30	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	LT	Rating 30	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_LU_R30	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	LU	Rating 30	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_LV_R30	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	LV	Rating 30	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_MT_R30	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	MT	Rating 30	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_NL_R30	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	NL	Rating 30	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_NO_R30	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	NO	Rating 30	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_PL_R30	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	PL	Rating 30	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_PT_R30	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	PT	Rating 30	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_RO_R30	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	RO	Rating 30	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_RU_R30	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	RU	Rating 30	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_SE_R30	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	SE	Rating 30	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_SG_R30	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	SG	Rating 30	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_SI_R30	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	SI	Rating 30	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_SK_R30	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	SK	Rating 30	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_TR_R30	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	TR	Rating 30	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
MORT_ALL_0094_CR_AIRB_US_R30	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	US	Rating 30	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_x2_R30	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	Other countries	Rating 30	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_x0_R31	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 31	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_AT_R31	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	AT	Rating 31	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_AU_R31	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	AU	Rating 31	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_BE_R31	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	BE	Rating 31	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_BG_R31	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	BG	Rating 31	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_BR_R31	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	BR	Rating 31	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_CA_R31	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	CA	Rating 31	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_CH_R31	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	CH	Rating 31	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_CN_R31	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	CN	Rating 31	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_CY_R31	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	CY	Rating 31	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_CZ_R31	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	CZ	Rating 31	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_DE_R31	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	DE	Rating 31	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_DK_R31	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	DK	Rating 31	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_EE_R31	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	EE	Rating 31	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_ES_R31	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	ES	Rating 31	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_FI_R31	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	FI	Rating 31	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_FR_R31	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	FR	Rating 31	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_GB_R31	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	GB	Rating 31	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_GR_R31	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	GR	Rating 31	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_HK_R31	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	HK	Rating 31	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
MORT_ALL_0094_CR_AIRB_HR_R31	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	HR	Rating 31	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_HU_R31	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	HU	Rating 31	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_IE_R31	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	IE	Rating 31	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_IL_R31	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	IL	Rating 31	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_IT_R31	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	IT	Rating 31	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_JP_R31	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	JP	Rating 31	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_KR_R31	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	KR	Rating 31	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_LT_R31	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	LT	Rating 31	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_LU_R31	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	LU	Rating 31	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_LV_R31	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	LV	Rating 31	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_MT_R31	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	MT	Rating 31	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_NL_R31	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	NL	Rating 31	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_NO_R31	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	NO	Rating 31	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_PL_R31	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	PL	Rating 31	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_PT_R31	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	PT	Rating 31	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_RO_R31	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	RO	Rating 31	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_RU_R31	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	RU	Rating 31	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_SE_R31	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	SE	Rating 31	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_SG_R31	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	SG	Rating 31	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_SI_R31	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	SI	Rating 31	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_SK_R31	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	SK	Rating 31	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_TR_R31	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	TR	Rating 31	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
MORT_ALL_0094_CR_AIRB_US_R31	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	US	Rating 31	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_x2_R31	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	Other countries	Rating 31	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_x0_R32	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 32	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_AT_R32	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	AT	Rating 32	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_AU_R32	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	AU	Rating 32	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_BE_R32	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	BE	Rating 32	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_BG_R32	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	BG	Rating 32	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_BR_R32	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	BR	Rating 32	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_CA_R32	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	CA	Rating 32	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_CH_R32	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	CH	Rating 32	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_CN_R32	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	CN	Rating 32	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_CY_R32	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	CY	Rating 32	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_CZ_R32	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	CZ	Rating 32	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_DE_R32	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	DE	Rating 32	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_DK_R32	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	DK	Rating 32	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_EE_R32	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	EE	Rating 32	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_ES_R32	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	ES	Rating 32	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_FI_R32	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	FI	Rating 32	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_FR_R32	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	FR	Rating 32	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_GB_R32	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	GB	Rating 32	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_GR_R32	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	GR	Rating 32	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_HK_R32	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	HK	Rating 32	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
MORT_ALL_0094_CR_AIRB_HR_R32	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	HR	Rating 32	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_HU_R32	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	HU	Rating 32	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_IE_R32	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	IE	Rating 32	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_IL_R32	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	IL	Rating 32	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_IT_R32	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	IT	Rating 32	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_JP_R32	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	JP	Rating 32	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_KR_R32	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	KR	Rating 32	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_LT_R32	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	LT	Rating 32	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_LU_R32	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	LU	Rating 32	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_LV_R32	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	LV	Rating 32	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_MT_R32	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	MT	Rating 32	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_NL_R32	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	NL	Rating 32	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_NO_R32	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	NO	Rating 32	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_PL_R32	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	PL	Rating 32	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_PT_R32	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	PT	Rating 32	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_RO_R32	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	RO	Rating 32	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_RU_R32	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	RU	Rating 32	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_SE_R32	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	SE	Rating 32	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_SG_R32	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	SG	Rating 32	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_SI_R32	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	SI	Rating 32	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_SK_R32	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	SK	Rating 32	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_TR_R32	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	TR	Rating 32	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
MORT_ALL_0094_CR_AIRB_US_R32	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	US	Rating 32	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_x2_R32	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	Other countries	Rating 32	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_x0_R33	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 33	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_AT_R33	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	AT	Rating 33	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_AU_R33	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	AU	Rating 33	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_BE_R33	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	BE	Rating 33	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_BG_R33	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	BG	Rating 33	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_BR_R33	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	BR	Rating 33	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_CA_R33	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	CA	Rating 33	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_CH_R33	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	CH	Rating 33	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_CN_R33	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	CN	Rating 33	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_CY_R33	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	CY	Rating 33	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_CZ_R33	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	CZ	Rating 33	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_DE_R33	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	DE	Rating 33	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_DK_R33	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	DK	Rating 33	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_EE_R33	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	EE	Rating 33	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_ES_R33	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	ES	Rating 33	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_FI_R33	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	FI	Rating 33	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_FR_R33	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	FR	Rating 33	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_GB_R33	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	GB	Rating 33	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_GR_R33	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	GR	Rating 33	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_HK_R33	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	HK	Rating 33	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
MORT_ALL_0094_CR_AIRB_HR_R33	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	HR	Rating 33	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_HU_R33	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	HU	Rating 33	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_IE_R33	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	IE	Rating 33	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_IL_R33	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	IL	Rating 33	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_IT_R33	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	IT	Rating 33	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_JP_R33	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	JP	Rating 33	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_KR_R33	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	KR	Rating 33	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_LT_R33	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	LT	Rating 33	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_LU_R33	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	LU	Rating 33	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_LV_R33	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	LV	Rating 33	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_MT_R33	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	MT	Rating 33	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_NL_R33	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	NL	Rating 33	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_NO_R33	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	NO	Rating 33	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_PL_R33	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	PL	Rating 33	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_PT_R33	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	PT	Rating 33	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_RO_R33	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	RO	Rating 33	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_RU_R33	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	RU	Rating 33	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_SE_R33	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	SE	Rating 33	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_SG_R33	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	SG	Rating 33	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_SI_R33	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	SI	Rating 33	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_SK_R33	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	SK	Rating 33	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_TR_R33	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	TR	Rating 33	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
MORT_ALL_0094_CR_AIRB_US_R33	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	US	Rating 33	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_x2_R33	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	Other countries	Rating 33	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_x0_R34	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 34	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_AT_R34	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	AT	Rating 34	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_AU_R34	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	AU	Rating 34	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_BE_R34	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	BE	Rating 34	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_BG_R34	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	BG	Rating 34	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_BR_R34	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	BR	Rating 34	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_CA_R34	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	CA	Rating 34	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_CH_R34	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	CH	Rating 34	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_CN_R34	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	CN	Rating 34	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_CY_R34	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	CY	Rating 34	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_CZ_R34	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	CZ	Rating 34	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_DE_R34	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	DE	Rating 34	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_DK_R34	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	DK	Rating 34	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_EE_R34	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	EE	Rating 34	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_ES_R34	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	ES	Rating 34	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_FI_R34	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	FI	Rating 34	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_FR_R34	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	FR	Rating 34	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_GB_R34	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	GB	Rating 34	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_GR_R34	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	GR	Rating 34	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_HK_R34	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	HK	Rating 34	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
MORT_ALL_0094_CR_AIRB_HR_R34	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	HR	Rating 34	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_HU_R34	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	HU	Rating 34	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_IE_R34	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	IE	Rating 34	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_IL_R34	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	IL	Rating 34	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_IT_R34	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	IT	Rating 34	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_JP_R34	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	JP	Rating 34	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_KR_R34	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	KR	Rating 34	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_LT_R34	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	LT	Rating 34	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_LU_R34	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	LU	Rating 34	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_LV_R34	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	LV	Rating 34	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_MT_R34	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	MT	Rating 34	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_NL_R34	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	NL	Rating 34	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_NO_R34	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	NO	Rating 34	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_PL_R34	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	PL	Rating 34	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_PT_R34	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	PT	Rating 34	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_RO_R34	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	RO	Rating 34	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_RU_R34	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	RU	Rating 34	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_SE_R34	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	SE	Rating 34	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_SG_R34	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	SG	Rating 34	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_SI_R34	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	SI	Rating 34	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_SK_R34	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	SK	Rating 34	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_TR_R34	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	TR	Rating 34	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
MORT_ALL_0094_CR_AIRB_US_R34	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	US	Rating 34	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_x2_R34	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	Other countries	Rating 34	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_x0_R35	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 35	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_AT_R35	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	AT	Rating 35	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_AU_R35	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	AU	Rating 35	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_BE_R35	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	BE	Rating 35	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_BG_R35	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	BG	Rating 35	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_BR_R35	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	BR	Rating 35	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_CA_R35	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	CA	Rating 35	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_CH_R35	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	CH	Rating 35	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_CN_R35	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	CN	Rating 35	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_CY_R35	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	CY	Rating 35	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_CZ_R35	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	CZ	Rating 35	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_DE_R35	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	DE	Rating 35	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_DK_R35	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	DK	Rating 35	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_EE_R35	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	EE	Rating 35	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_ES_R35	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	ES	Rating 35	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_FI_R35	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	FI	Rating 35	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_FR_R35	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	FR	Rating 35	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_GB_R35	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	GB	Rating 35	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_GR_R35	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	GR	Rating 35	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_HK_R35	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	HK	Rating 35	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
MORT_ALL_0094_CR_AIRB_HR_R35	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	HR	Rating 35	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_HU_R35	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	HU	Rating 35	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_IE_R35	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	IE	Rating 35	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_IL_R35	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	IL	Rating 35	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_IT_R35	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	IT	Rating 35	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_JP_R35	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	JP	Rating 35	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_KR_R35	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	KR	Rating 35	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_LT_R35	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	LT	Rating 35	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_LU_R35	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	LU	Rating 35	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_LV_R35	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	LV	Rating 35	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_MT_R35	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	MT	Rating 35	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_NL_R35	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	NL	Rating 35	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_NO_R35	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	NO	Rating 35	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_PL_R35	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	PL	Rating 35	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_PT_R35	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	PT	Rating 35	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_RO_R35	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	RO	Rating 35	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_RU_R35	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	RU	Rating 35	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_SE_R35	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	SE	Rating 35	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_SG_R35	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	SG	Rating 35	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_SI_R35	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	SI	Rating 35	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_SK_R35	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	SK	Rating 35	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_TR_R35	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	TR	Rating 35	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
MORT_ALL_0094_CR_AIRB_US_R35	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	US	Rating 35	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_x2_R35	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	Other countries	Rating 35	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_x0_R36	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 36	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_AT_R36	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	AT	Rating 36	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_AU_R36	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	AU	Rating 36	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_BE_R36	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	BE	Rating 36	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_BG_R36	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	BG	Rating 36	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_BR_R36	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	BR	Rating 36	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_CA_R36	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	CA	Rating 36	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_CH_R36	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	CH	Rating 36	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_CN_R36	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	CN	Rating 36	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_CY_R36	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	CY	Rating 36	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_CZ_R36	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	CZ	Rating 36	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_DE_R36	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	DE	Rating 36	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_DK_R36	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	DK	Rating 36	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_EE_R36	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	EE	Rating 36	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_ES_R36	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	ES	Rating 36	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_FI_R36	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	FI	Rating 36	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_FR_R36	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	FR	Rating 36	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_GB_R36	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	GB	Rating 36	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_GR_R36	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	GR	Rating 36	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_HK_R36	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	HK	Rating 36	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
MORT_ALL_0094_CR_AIRB_HR_R36	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	HR	Rating 36	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_HU_R36	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	HU	Rating 36	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_IE_R36	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	IE	Rating 36	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_IL_R36	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	IL	Rating 36	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_IT_R36	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	IT	Rating 36	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_JP_R36	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	JP	Rating 36	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_KR_R36	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	KR	Rating 36	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_LT_R36	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	LT	Rating 36	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_LU_R36	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	LU	Rating 36	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_LV_R36	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	LV	Rating 36	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_MT_R36	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	MT	Rating 36	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_NL_R36	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	NL	Rating 36	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_NO_R36	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	NO	Rating 36	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_PL_R36	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	PL	Rating 36	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_PT_R36	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	PT	Rating 36	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_RO_R36	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	RO	Rating 36	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_RU_R36	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	RU	Rating 36	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_SE_R36	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	SE	Rating 36	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_SG_R36	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	SG	Rating 36	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_SI_R36	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	SI	Rating 36	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_SK_R36	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	SK	Rating 36	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_TR_R36	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	TR	Rating 36	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
MORT_ALL_0094_CR_AIRB_US_R36	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	US	Rating 36	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_x2_R36	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	Other countries	Rating 36	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_x0_R37	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 37	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_AT_R37	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	AT	Rating 37	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_AU_R37	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	AU	Rating 37	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_BE_R37	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	BE	Rating 37	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_BG_R37	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	BG	Rating 37	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_BR_R37	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	BR	Rating 37	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_CA_R37	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	CA	Rating 37	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_CH_R37	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	CH	Rating 37	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_CN_R37	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	CN	Rating 37	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_CY_R37	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	CY	Rating 37	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_CZ_R37	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	CZ	Rating 37	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_DE_R37	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	DE	Rating 37	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_DK_R37	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	DK	Rating 37	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_EE_R37	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	EE	Rating 37	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_ES_R37	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	ES	Rating 37	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_FI_R37	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	FI	Rating 37	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_FR_R37	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	FR	Rating 37	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_GB_R37	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	GB	Rating 37	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_GR_R37	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	GR	Rating 37	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_HK_R37	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	HK	Rating 37	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
MORT_ALL_0094_CR_AIRB_HR_R37	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	HR	Rating 37	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_HU_R37	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	HU	Rating 37	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_IE_R37	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	IE	Rating 37	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_IL_R37	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	IL	Rating 37	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_IT_R37	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	IT	Rating 37	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_JP_R37	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	JP	Rating 37	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_KR_R37	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	KR	Rating 37	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_LT_R37	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	LT	Rating 37	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_LU_R37	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	LU	Rating 37	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_LV_R37	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	LV	Rating 37	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_MT_R37	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	MT	Rating 37	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_NL_R37	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	NL	Rating 37	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_NO_R37	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	NO	Rating 37	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_PL_R37	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	PL	Rating 37	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_PT_R37	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	PT	Rating 37	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_RO_R37	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	RO	Rating 37	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_RU_R37	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	RU	Rating 37	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_SE_R37	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	SE	Rating 37	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_SG_R37	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	SG	Rating 37	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_SI_R37	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	SI	Rating 37	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_SK_R37	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	SK	Rating 37	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_TR_R37	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	TR	Rating 37	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
MORT_ALL_0094_CR_AIRB_US_R37	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	US	Rating 37	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_x2_R37	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	Other countries	Rating 37	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_x0_R38	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 38	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_AT_R38	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	AT	Rating 38	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_AU_R38	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	AU	Rating 38	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_BE_R38	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	BE	Rating 38	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_BG_R38	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	BG	Rating 38	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_BR_R38	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	BR	Rating 38	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_CA_R38	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	CA	Rating 38	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_CH_R38	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	CH	Rating 38	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_CN_R38	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	CN	Rating 38	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_CY_R38	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	CY	Rating 38	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_CZ_R38	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	CZ	Rating 38	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_DE_R38	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	DE	Rating 38	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_DK_R38	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	DK	Rating 38	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_EE_R38	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	EE	Rating 38	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_ES_R38	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	ES	Rating 38	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_FI_R38	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	FI	Rating 38	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_FR_R38	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	FR	Rating 38	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_GB_R38	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	GB	Rating 38	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_GR_R38	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	GR	Rating 38	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_HK_R38	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	HK	Rating 38	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
MORT_ALL_0094_CR_AIRB_HR_R38	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	HR	Rating 38	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_HU_R38	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	HU	Rating 38	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_IE_R38	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	IE	Rating 38	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_IL_R38	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	IL	Rating 38	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_IT_R38	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	IT	Rating 38	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_JP_R38	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	JP	Rating 38	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_KR_R38	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	KR	Rating 38	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_LT_R38	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	LT	Rating 38	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_LU_R38	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	LU	Rating 38	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_LV_R38	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	LV	Rating 38	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_MT_R38	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	MT	Rating 38	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_NL_R38	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	NL	Rating 38	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_NO_R38	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	NO	Rating 38	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_PL_R38	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	PL	Rating 38	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_PT_R38	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	PT	Rating 38	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_RO_R38	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	RO	Rating 38	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_RU_R38	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	RU	Rating 38	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_SE_R38	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	SE	Rating 38	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_SG_R38	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	SG	Rating 38	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_SI_R38	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	SI	Rating 38	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_SK_R38	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	SK	Rating 38	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_TR_R38	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	TR	Rating 38	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
MORT_ALL_0094_CR_AIRB_US_R38	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	US	Rating 38	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_x2_R38	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	Other countries	Rating 38	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_x0_R39	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 39	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_AT_R39	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	AT	Rating 39	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_AU_R39	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	AU	Rating 39	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_BE_R39	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	BE	Rating 39	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_BG_R39	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	BG	Rating 39	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_BR_R39	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	BR	Rating 39	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_CA_R39	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	CA	Rating 39	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_CH_R39	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	CH	Rating 39	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_CN_R39	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	CN	Rating 39	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_CY_R39	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	CY	Rating 39	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_CZ_R39	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	CZ	Rating 39	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_DE_R39	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	DE	Rating 39	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_DK_R39	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	DK	Rating 39	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_EE_R39	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	EE	Rating 39	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_ES_R39	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	ES	Rating 39	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_FI_R39	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	FI	Rating 39	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_FR_R39	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	FR	Rating 39	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_GB_R39	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	GB	Rating 39	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_GR_R39	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	GR	Rating 39	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_HK_R39	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	HK	Rating 39	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
MORT_ALL_0094_CR_AIRB_HR_R39	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	HR	Rating 39	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_HU_R39	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	HU	Rating 39	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_IE_R39	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	IE	Rating 39	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_IL_R39	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	IL	Rating 39	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_IT_R39	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	IT	Rating 39	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_JP_R39	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	JP	Rating 39	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_KR_R39	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	KR	Rating 39	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_LT_R39	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	LT	Rating 39	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_LU_R39	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	LU	Rating 39	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_LV_R39	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	LV	Rating 39	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_MT_R39	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	MT	Rating 39	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_NL_R39	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	NL	Rating 39	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_NO_R39	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	NO	Rating 39	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_PL_R39	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	PL	Rating 39	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_PT_R39	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	PT	Rating 39	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_RO_R39	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	RO	Rating 39	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_RU_R39	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	RU	Rating 39	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_SE_R39	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	SE	Rating 39	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_SG_R39	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	SG	Rating 39	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_SI_R39	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	SI	Rating 39	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_SK_R39	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	SK	Rating 39	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_TR_R39	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	TR	Rating 39	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
MORT_ALL_0094_CR_AIRB_US_R39	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	US	Rating 39	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_x2_R39	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	Other countries	Rating 39	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_x0_R40	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 40	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_AT_R40	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	AT	Rating 40	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_AU_R40	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	AU	Rating 40	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_BE_R40	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	BE	Rating 40	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_BG_R40	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	BG	Rating 40	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_BR_R40	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	BR	Rating 40	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_CA_R40	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	CA	Rating 40	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_CH_R40	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	CH	Rating 40	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_CN_R40	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	CN	Rating 40	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_CY_R40	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	CY	Rating 40	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_CZ_R40	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	CZ	Rating 40	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_DE_R40	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	DE	Rating 40	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_DK_R40	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	DK	Rating 40	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_EE_R40	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	EE	Rating 40	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_ES_R40	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	ES	Rating 40	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_FI_R40	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	FI	Rating 40	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_FR_R40	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	FR	Rating 40	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_GB_R40	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	GB	Rating 40	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_GR_R40	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	GR	Rating 40	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_HK_R40	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	HK	Rating 40	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
MORT_ALL_0094_CR_AIRB_HR_R40	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	HR	Rating 40	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_HU_R40	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	HU	Rating 40	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_IE_R40	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	IE	Rating 40	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_IL_R40	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	IL	Rating 40	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_IT_R40	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	IT	Rating 40	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_JP_R40	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	JP	Rating 40	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_KR_R40	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	KR	Rating 40	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_LT_R40	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	LT	Rating 40	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_LU_R40	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	LU	Rating 40	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_LV_R40	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	LV	Rating 40	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_MT_R40	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	MT	Rating 40	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_NL_R40	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	NL	Rating 40	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_NO_R40	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	NO	Rating 40	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_PL_R40	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	PL	Rating 40	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_PT_R40	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	PT	Rating 40	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_RO_R40	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	RO	Rating 40	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_RU_R40	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	RU	Rating 40	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_SE_R40	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	SE	Rating 40	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_SG_R40	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	SG	Rating 40	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_SI_R40	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	SI	Rating 40	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_SK_R40	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	SK	Rating 40	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_TR_R40	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	TR	Rating 40	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
MORT_ALL_0094_CR_AIRB_US_R40	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	US	Rating 40	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_x2_R40	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	Other countries	Rating 40	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_x0_R41	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 41	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_AT_R41	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	AT	Rating 41	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_AU_R41	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	AU	Rating 41	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_BE_R41	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	BE	Rating 41	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_BG_R41	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	BG	Rating 41	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_BR_R41	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	BR	Rating 41	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_CA_R41	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	CA	Rating 41	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_CH_R41	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	CH	Rating 41	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_CN_R41	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	CN	Rating 41	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_CY_R41	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	CY	Rating 41	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_CZ_R41	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	CZ	Rating 41	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_DE_R41	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	DE	Rating 41	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_DK_R41	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	DK	Rating 41	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_EE_R41	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	EE	Rating 41	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_ES_R41	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	ES	Rating 41	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_FI_R41	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	FI	Rating 41	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_FR_R41	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	FR	Rating 41	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_GB_R41	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	GB	Rating 41	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_GR_R41	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	GR	Rating 41	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_HK_R41	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	HK	Rating 41	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
MORT_ALL_0094_CR_AIRB_HR_R41	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	HR	Rating 41	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_HU_R41	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	HU	Rating 41	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_IE_R41	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	IE	Rating 41	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_IL_R41	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	IL	Rating 41	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_IT_R41	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	IT	Rating 41	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_JP_R41	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	JP	Rating 41	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_KR_R41	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	KR	Rating 41	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_LT_R41	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	LT	Rating 41	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_LU_R41	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	LU	Rating 41	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_LV_R41	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	LV	Rating 41	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_MT_R41	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	MT	Rating 41	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_NL_R41	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	NL	Rating 41	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_NO_R41	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	NO	Rating 41	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_PL_R41	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	PL	Rating 41	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_PT_R41	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	PT	Rating 41	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_RO_R41	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	RO	Rating 41	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_RU_R41	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	RU	Rating 41	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_SE_R41	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	SE	Rating 41	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_SG_R41	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	SG	Rating 41	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_SI_R41	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	SI	Rating 41	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_SK_R41	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	SK	Rating 41	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_TR_R41	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	TR	Rating 41	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
MORT_ALL_0094_CR_AIRB_US_R41	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	US	Rating 41	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_x2_R41	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	Other countries	Rating 41	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_x0_R42	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 42	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_AT_R42	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	AT	Rating 42	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_AU_R42	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	AU	Rating 42	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_BE_R42	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	BE	Rating 42	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_BG_R42	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	BG	Rating 42	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_BR_R42	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	BR	Rating 42	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_CA_R42	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	CA	Rating 42	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_CH_R42	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	CH	Rating 42	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_CN_R42	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	CN	Rating 42	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_CY_R42	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	CY	Rating 42	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_CZ_R42	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	CZ	Rating 42	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_DE_R42	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	DE	Rating 42	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_DK_R42	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	DK	Rating 42	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_EE_R42	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	EE	Rating 42	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_ES_R42	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	ES	Rating 42	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_FI_R42	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	FI	Rating 42	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_FR_R42	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	FR	Rating 42	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_GB_R42	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	GB	Rating 42	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_GR_R42	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	GR	Rating 42	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_HK_R42	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	HK	Rating 42	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
MORT_ALL_0094_CR_AIRB_HR_R42	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	HR	Rating 42	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_HU_R42	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	HU	Rating 42	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_IE_R42	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	IE	Rating 42	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_IL_R42	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	IL	Rating 42	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_IT_R42	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	IT	Rating 42	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_JP_R42	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	JP	Rating 42	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_KR_R42	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	KR	Rating 42	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_LT_R42	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	LT	Rating 42	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_LU_R42	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	LU	Rating 42	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_LV_R42	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	LV	Rating 42	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_MT_R42	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	MT	Rating 42	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_NL_R42	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	NL	Rating 42	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_NO_R42	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	NO	Rating 42	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_PL_R42	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	PL	Rating 42	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_PT_R42	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	PT	Rating 42	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_RO_R42	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	RO	Rating 42	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_RU_R42	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	RU	Rating 42	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_SE_R42	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	SE	Rating 42	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_SG_R42	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	SG	Rating 42	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_SI_R42	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	SI	Rating 42	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_SK_R42	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	SK	Rating 42	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_TR_R42	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	TR	Rating 42	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
MORT_ALL_0094_CR_AIRB_US_R42	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	US	Rating 42	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_x2_R42	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	Other countries	Rating 42	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_x0_R43	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 43	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_AT_R43	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	AT	Rating 43	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_AU_R43	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	AU	Rating 43	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_BE_R43	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	BE	Rating 43	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_BG_R43	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	BG	Rating 43	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_BR_R43	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	BR	Rating 43	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_CA_R43	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	CA	Rating 43	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_CH_R43	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	CH	Rating 43	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_CN_R43	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	CN	Rating 43	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_CY_R43	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	CY	Rating 43	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_CZ_R43	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	CZ	Rating 43	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_DE_R43	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	DE	Rating 43	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_DK_R43	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	DK	Rating 43	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_EE_R43	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	EE	Rating 43	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_ES_R43	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	ES	Rating 43	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_FI_R43	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	FI	Rating 43	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_FR_R43	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	FR	Rating 43	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_GB_R43	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	GB	Rating 43	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_GR_R43	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	GR	Rating 43	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_HK_R43	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	HK	Rating 43	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
MORT_ALL_0094_CR_AIRB_HR_R43	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	HR	Rating 43	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_HU_R43	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	HU	Rating 43	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_IE_R43	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	IE	Rating 43	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_IL_R43	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	IL	Rating 43	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_IT_R43	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	IT	Rating 43	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_JP_R43	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	JP	Rating 43	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_KR_R43	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	KR	Rating 43	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_LT_R43	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	LT	Rating 43	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_LU_R43	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	LU	Rating 43	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_LV_R43	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	LV	Rating 43	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_MT_R43	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	MT	Rating 43	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_NL_R43	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	NL	Rating 43	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_NO_R43	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	NO	Rating 43	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_PL_R43	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	PL	Rating 43	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_PT_R43	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	PT	Rating 43	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_RO_R43	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	RO	Rating 43	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_RU_R43	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	RU	Rating 43	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_SE_R43	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	SE	Rating 43	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_SG_R43	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	SG	Rating 43	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_SI_R43	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	SI	Rating 43	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_SK_R43	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	SK	Rating 43	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_TR_R43	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	TR	Rating 43	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
MORT_ALL_0094_CR_AIRB_US_R43	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	US	Rating 43	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_x2_R43	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	Other countries	Rating 43	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_x0_R44	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 44	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_AT_R44	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	AT	Rating 44	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_AU_R44	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	AU	Rating 44	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_BE_R44	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	BE	Rating 44	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_BG_R44	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	BG	Rating 44	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_BR_R44	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	BR	Rating 44	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_CA_R44	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	CA	Rating 44	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_CH_R44	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	CH	Rating 44	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_CN_R44	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	CN	Rating 44	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_CY_R44	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	CY	Rating 44	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_CZ_R44	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	CZ	Rating 44	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_DE_R44	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	DE	Rating 44	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_DK_R44	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	DK	Rating 44	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_EE_R44	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	EE	Rating 44	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_ES_R44	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	ES	Rating 44	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_FI_R44	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	FI	Rating 44	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_FR_R44	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	FR	Rating 44	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_GB_R44	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	GB	Rating 44	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_GR_R44	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	GR	Rating 44	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_HK_R44	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	HK	Rating 44	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
MORT_ALL_0094_CR_AIRB_HR_R44	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	HR	Rating 44	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_HU_R44	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	HU	Rating 44	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_IE_R44	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	IE	Rating 44	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_IL_R44	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	IL	Rating 44	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_IT_R44	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	IT	Rating 44	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_JP_R44	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	JP	Rating 44	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_KR_R44	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	KR	Rating 44	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_LT_R44	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	LT	Rating 44	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_LU_R44	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	LU	Rating 44	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_LV_R44	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	LV	Rating 44	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_MT_R44	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	MT	Rating 44	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_NL_R44	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	NL	Rating 44	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_NO_R44	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	NO	Rating 44	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_PL_R44	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	PL	Rating 44	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_PT_R44	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	PT	Rating 44	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_RO_R44	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	RO	Rating 44	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_RU_R44	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	RU	Rating 44	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_SE_R44	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	SE	Rating 44	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_SG_R44	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	SG	Rating 44	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_SI_R44	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	SI	Rating 44	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_SK_R44	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	SK	Rating 44	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_TR_R44	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	TR	Rating 44	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
MORT_ALL_0094_CR_AIRB_US_R44	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	US	Rating 44	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_x2_R44	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	Other countries	Rating 44	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_x0_R45	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 45	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_AT_R45	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	AT	Rating 45	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_AU_R45	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	AU	Rating 45	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_BE_R45	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	BE	Rating 45	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_BG_R45	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	BG	Rating 45	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_BR_R45	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	BR	Rating 45	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_CA_R45	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	CA	Rating 45	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_CH_R45	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	CH	Rating 45	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_CN_R45	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	CN	Rating 45	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_CY_R45	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	CY	Rating 45	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_CZ_R45	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	CZ	Rating 45	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_DE_R45	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	DE	Rating 45	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_DK_R45	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	DK	Rating 45	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_EE_R45	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	EE	Rating 45	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_ES_R45	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	ES	Rating 45	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_FI_R45	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	FI	Rating 45	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_FR_R45	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	FR	Rating 45	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_GB_R45	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	GB	Rating 45	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_GR_R45	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	GR	Rating 45	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_HK_R45	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	HK	Rating 45	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
MORT_ALL_0094_CR_AIRB_HR_R45	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	HR	Rating 45	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_HU_R45	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	HU	Rating 45	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_IE_R45	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	IE	Rating 45	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_IL_R45	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	IL	Rating 45	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_IT_R45	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	IT	Rating 45	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_JP_R45	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	JP	Rating 45	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_KR_R45	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	KR	Rating 45	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_LT_R45	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	LT	Rating 45	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_LU_R45	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	LU	Rating 45	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_LV_R45	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	LV	Rating 45	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_MT_R45	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	MT	Rating 45	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_NL_R45	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	NL	Rating 45	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_NO_R45	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	NO	Rating 45	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_PL_R45	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	PL	Rating 45	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_PT_R45	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	PT	Rating 45	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_RO_R45	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	RO	Rating 45	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_RU_R45	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	RU	Rating 45	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_SE_R45	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	SE	Rating 45	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_SG_R45	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	SG	Rating 45	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_SI_R45	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	SI	Rating 45	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_SK_R45	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	SK	Rating 45	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_TR_R45	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	TR	Rating 45	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
MORT_ALL_0094_CR_AIRB_US_R45	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	US	Rating 45	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_x2_R45	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	Other countries	Rating 45	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_x0_R46	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 46	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_AT_R46	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	AT	Rating 46	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_AU_R46	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	AU	Rating 46	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_BE_R46	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	BE	Rating 46	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_BG_R46	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	BG	Rating 46	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_BR_R46	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	BR	Rating 46	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_CA_R46	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	CA	Rating 46	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_CH_R46	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	CH	Rating 46	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_CN_R46	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	CN	Rating 46	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_CY_R46	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	CY	Rating 46	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_CZ_R46	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	CZ	Rating 46	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_DE_R46	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	DE	Rating 46	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_DK_R46	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	DK	Rating 46	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_EE_R46	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	EE	Rating 46	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_ES_R46	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	ES	Rating 46	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_FI_R46	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	FI	Rating 46	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_FR_R46	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	FR	Rating 46	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_GB_R46	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	GB	Rating 46	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_GR_R46	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	GR	Rating 46	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_HK_R46	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	HK	Rating 46	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
MORT_ALL_0094_CR_AIRB_HR_R46	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	HR	Rating 46	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_HU_R46	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	HU	Rating 46	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_IE_R46	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	IE	Rating 46	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_IL_R46	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	IL	Rating 46	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_IT_R46	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	IT	Rating 46	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_JP_R46	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	JP	Rating 46	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_KR_R46	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	KR	Rating 46	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_LT_R46	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	LT	Rating 46	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_LU_R46	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	LU	Rating 46	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_LV_R46	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	LV	Rating 46	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_MT_R46	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	MT	Rating 46	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_NL_R46	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	NL	Rating 46	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_NO_R46	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	NO	Rating 46	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_PL_R46	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	PL	Rating 46	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_PT_R46	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	PT	Rating 46	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_RO_R46	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	RO	Rating 46	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_RU_R46	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	RU	Rating 46	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_SE_R46	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	SE	Rating 46	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_SG_R46	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	SG	Rating 46	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_SI_R46	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	SI	Rating 46	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_SK_R46	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	SK	Rating 46	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_TR_R46	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	TR	Rating 46	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
MORT_ALL_0094_CR_AIRB_US_R46	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	US	Rating 46	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_x2_R46	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	Other countries	Rating 46	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_x0_R47	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 47	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_AT_R47	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	AT	Rating 47	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_AU_R47	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	AU	Rating 47	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_BE_R47	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	BE	Rating 47	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_BG_R47	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	BG	Rating 47	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_BR_R47	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	BR	Rating 47	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_CA_R47	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	CA	Rating 47	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_CH_R47	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	CH	Rating 47	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_CN_R47	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	CN	Rating 47	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_CY_R47	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	CY	Rating 47	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_CZ_R47	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	CZ	Rating 47	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_DE_R47	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	DE	Rating 47	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_DK_R47	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	DK	Rating 47	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_EE_R47	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	EE	Rating 47	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_ES_R47	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	ES	Rating 47	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_FI_R47	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	FI	Rating 47	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_FR_R47	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	FR	Rating 47	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_GB_R47	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	GB	Rating 47	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_GR_R47	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	GR	Rating 47	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_HK_R47	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	HK	Rating 47	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
MORT_ALL_0094_CR_AIRB_HR_R47	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	HR	Rating 47	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_HU_R47	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	HU	Rating 47	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_IE_R47	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	IE	Rating 47	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_IL_R47	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	IL	Rating 47	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_IT_R47	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	IT	Rating 47	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_JP_R47	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	JP	Rating 47	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_KR_R47	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	KR	Rating 47	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_LT_R47	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	LT	Rating 47	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_LU_R47	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	LU	Rating 47	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_LV_R47	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	LV	Rating 47	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_MT_R47	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	MT	Rating 47	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_NL_R47	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	NL	Rating 47	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_NO_R47	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	NO	Rating 47	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_PL_R47	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	PL	Rating 47	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_PT_R47	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	PT	Rating 47	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_RO_R47	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	RO	Rating 47	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_RU_R47	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	RU	Rating 47	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_SE_R47	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	SE	Rating 47	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_SG_R47	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	SG	Rating 47	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_SI_R47	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	SI	Rating 47	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_SK_R47	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	SK	Rating 47	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_TR_R47	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	TR	Rating 47	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
MORT_ALL_0094_CR_AIRB_US_R47	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	US	Rating 47	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_x2_R47	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	Other countries	Rating 47	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_x0_R48	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 48	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_AT_R48	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	AT	Rating 48	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_AU_R48	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	AU	Rating 48	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_BE_R48	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	BE	Rating 48	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_BG_R48	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	BG	Rating 48	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_BR_R48	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	BR	Rating 48	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_CA_R48	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	CA	Rating 48	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_CH_R48	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	CH	Rating 48	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_CN_R48	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	CN	Rating 48	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_CY_R48	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	CY	Rating 48	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_CZ_R48	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	CZ	Rating 48	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_DE_R48	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	DE	Rating 48	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_DK_R48	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	DK	Rating 48	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_EE_R48	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	EE	Rating 48	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_ES_R48	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	ES	Rating 48	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_FI_R48	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	FI	Rating 48	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_FR_R48	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	FR	Rating 48	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_GB_R48	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	GB	Rating 48	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_GR_R48	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	GR	Rating 48	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_HK_R48	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	HK	Rating 48	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
MORT_ALL_0094_CR_AIRB_HR_R48	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	HR	Rating 48	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_HU_R48	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	HU	Rating 48	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_IE_R48	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	IE	Rating 48	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_IL_R48	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	IL	Rating 48	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_IT_R48	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	IT	Rating 48	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_JP_R48	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	JP	Rating 48	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_KR_R48	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	KR	Rating 48	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_LT_R48	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	LT	Rating 48	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_LU_R48	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	LU	Rating 48	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_LV_R48	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	LV	Rating 48	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_MT_R48	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	MT	Rating 48	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_NL_R48	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	NL	Rating 48	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_NO_R48	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	NO	Rating 48	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_PL_R48	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	PL	Rating 48	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_PT_R48	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	PT	Rating 48	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_RO_R48	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	RO	Rating 48	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_RU_R48	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	RU	Rating 48	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_SE_R48	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	SE	Rating 48	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_SG_R48	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	SG	Rating 48	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_SI_R48	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	SI	Rating 48	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_SK_R48	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	SK	Rating 48	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_TR_R48	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	TR	Rating 48	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
MORT_ALL_0094_CR_AIRB_US_R48	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	US	Rating 48	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_x2_R48	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	Other countries	Rating 48	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_x0_R49	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 49	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_AT_R49	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	AT	Rating 49	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_AU_R49	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	AU	Rating 49	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_BE_R49	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	BE	Rating 49	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_BG_R49	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	BG	Rating 49	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_BR_R49	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	BR	Rating 49	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_CA_R49	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	CA	Rating 49	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_CH_R49	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	CH	Rating 49	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_CN_R49	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	CN	Rating 49	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_CY_R49	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	CY	Rating 49	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_CZ_R49	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	CZ	Rating 49	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_DE_R49	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	DE	Rating 49	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_DK_R49	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	DK	Rating 49	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_EE_R49	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	EE	Rating 49	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_ES_R49	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	ES	Rating 49	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_FI_R49	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	FI	Rating 49	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_FR_R49	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	FR	Rating 49	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_GB_R49	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	GB	Rating 49	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_GR_R49	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	GR	Rating 49	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_HK_R49	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	HK	Rating 49	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
MORT_ALL_0094_CR_AIRB_HR_R49	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	HR	Rating 49	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_HU_R49	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	HU	Rating 49	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_IE_R49	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	IE	Rating 49	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_IL_R49	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	IL	Rating 49	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_IT_R49	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	IT	Rating 49	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_JP_R49	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	JP	Rating 49	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_KR_R49	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	KR	Rating 49	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_LT_R49	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	LT	Rating 49	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_LU_R49	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	LU	Rating 49	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_LV_R49	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	LV	Rating 49	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_MT_R49	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	MT	Rating 49	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_NL_R49	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	NL	Rating 49	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_NO_R49	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	NO	Rating 49	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_PL_R49	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	PL	Rating 49	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_PT_R49	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	PT	Rating 49	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_RO_R49	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	RO	Rating 49	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_RU_R49	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	RU	Rating 49	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_SE_R49	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	SE	Rating 49	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_SG_R49	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	SG	Rating 49	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_SI_R49	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	SI	Rating 49	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_SK_R49	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	SK	Rating 49	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_TR_R49	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	TR	Rating 49	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
MORT_ALL_0094_CR_AIRB_US_R49	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	US	Rating 49	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_x2_R49	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	Other countries	Rating 49	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_x0_R50	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 50	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_AT_R50	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	AT	Rating 50	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_AU_R50	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	AU	Rating 50	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_BE_R50	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	BE	Rating 50	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_BG_R50	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	BG	Rating 50	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_BR_R50	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	BR	Rating 50	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_CA_R50	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	CA	Rating 50	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_CH_R50	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	CH	Rating 50	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_CN_R50	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	CN	Rating 50	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_CY_R50	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	CY	Rating 50	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_CZ_R50	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	CZ	Rating 50	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_DE_R50	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	DE	Rating 50	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_DK_R50	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	DK	Rating 50	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_EE_R50	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	EE	Rating 50	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_ES_R50	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	ES	Rating 50	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_FI_R50	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	FI	Rating 50	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_FR_R50	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	FR	Rating 50	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_GB_R50	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	GB	Rating 50	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_GR_R50	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	GR	Rating 50	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_HK_R50	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	HK	Rating 50	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
MORT_ALL_0094_CR_AIRB_HR_R50	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	HR	Rating 50	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_HU_R50	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	HU	Rating 50	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_IE_R50	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	IE	Rating 50	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_IL_R50	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	IL	Rating 50	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_IT_R50	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	IT	Rating 50	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_JP_R50	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	JP	Rating 50	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_KR_R50	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	KR	Rating 50	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_LT_R50	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	LT	Rating 50	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_LU_R50	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	LU	Rating 50	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_LV_R50	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	LV	Rating 50	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_MT_R50	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	MT	Rating 50	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_NL_R50	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	NL	Rating 50	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_NO_R50	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	NO	Rating 50	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_PL_R50	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	PL	Rating 50	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_PT_R50	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	PT	Rating 50	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_RO_R50	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	RO	Rating 50	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_RU_R50	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	RU	Rating 50	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_SE_R50	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	SE	Rating 50	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_SG_R50	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	SG	Rating 50	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_SI_R50	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	SI	Rating 50	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_SK_R50	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	SK	Rating 50	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_TR_R50	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	TR	Rating 50	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
MORT_ALL_0094_CR_AIRB_US_R50	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	US	Rating 50	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_x2_R50	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	Other countries	Rating 50	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_x0_R51	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 51	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_AT_R51	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	AT	Rating 51	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_AU_R51	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	AU	Rating 51	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_BE_R51	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	BE	Rating 51	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_BG_R51	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	BG	Rating 51	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_BR_R51	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	BR	Rating 51	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_CA_R51	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	CA	Rating 51	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_CH_R51	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	CH	Rating 51	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_CN_R51	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	CN	Rating 51	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_CY_R51	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	CY	Rating 51	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_CZ_R51	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	CZ	Rating 51	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_DE_R51	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	DE	Rating 51	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_DK_R51	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	DK	Rating 51	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_EE_R51	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	EE	Rating 51	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_ES_R51	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	ES	Rating 51	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_FI_R51	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	FI	Rating 51	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_FR_R51	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	FR	Rating 51	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_GB_R51	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	GB	Rating 51	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_GR_R51	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	GR	Rating 51	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_HK_R51	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	HK	Rating 51	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
MORT_ALL_0094_CR_AIRB_HR_R51	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	HR	Rating 51	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_HU_R51	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	HU	Rating 51	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_IE_R51	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	IE	Rating 51	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_IL_R51	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	IL	Rating 51	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_IT_R51	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	IT	Rating 51	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_JP_R51	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	JP	Rating 51	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_KR_R51	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	KR	Rating 51	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_LT_R51	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	LT	Rating 51	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_LU_R51	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	LU	Rating 51	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_LV_R51	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	LV	Rating 51	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_MT_R51	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	MT	Rating 51	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_NL_R51	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	NL	Rating 51	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_NO_R51	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	NO	Rating 51	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_PL_R51	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	PL	Rating 51	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_PT_R51	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	PT	Rating 51	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_RO_R51	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	RO	Rating 51	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_RU_R51	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	RU	Rating 51	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_SE_R51	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	SE	Rating 51	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_SG_R51	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	SG	Rating 51	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_SI_R51	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	SI	Rating 51	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_SK_R51	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	SK	Rating 51	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_TR_R51	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	TR	Rating 51	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
MORT_ALL_0094_CR_AIRB_US_R51	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	US	Rating 51	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_x2_R51	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	Other countries	Rating 51	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_x0_R52	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 52	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_AT_R52	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	AT	Rating 52	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_AU_R52	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	AU	Rating 52	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_BE_R52	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	BE	Rating 52	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_BG_R52	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	BG	Rating 52	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_BR_R52	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	BR	Rating 52	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_CA_R52	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	CA	Rating 52	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_CH_R52	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	CH	Rating 52	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_CN_R52	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	CN	Rating 52	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_CY_R52	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	CY	Rating 52	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_CZ_R52	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	CZ	Rating 52	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_DE_R52	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	DE	Rating 52	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_DK_R52	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	DK	Rating 52	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_EE_R52	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	EE	Rating 52	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_ES_R52	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	ES	Rating 52	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_FI_R52	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	FI	Rating 52	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_FR_R52	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	FR	Rating 52	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_GB_R52	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	GB	Rating 52	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_GR_R52	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	GR	Rating 52	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_HK_R52	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	HK	Rating 52	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
MORT_ALL_0094_CR_AIRB_HR_R52	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	HR	Rating 52	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_HU_R52	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	HU	Rating 52	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_IE_R52	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	IE	Rating 52	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_IL_R52	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	IL	Rating 52	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_IT_R52	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	IT	Rating 52	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_JP_R52	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	JP	Rating 52	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_KR_R52	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	KR	Rating 52	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_LT_R52	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	LT	Rating 52	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_LU_R52	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	LU	Rating 52	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_LV_R52	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	LV	Rating 52	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_MT_R52	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	MT	Rating 52	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_NL_R52	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	NL	Rating 52	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_NO_R52	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	NO	Rating 52	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_PL_R52	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	PL	Rating 52	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_PT_R52	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	PT	Rating 52	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_RO_R52	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	RO	Rating 52	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_RU_R52	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	RU	Rating 52	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_SE_R52	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	SE	Rating 52	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_SG_R52	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	SG	Rating 52	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_SI_R52	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	SI	Rating 52	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_SK_R52	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	SK	Rating 52	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_TR_R52	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	TR	Rating 52	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
MORT_ALL_0094_CR_AIRB_US_R52	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	US	Rating 52	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_x2_R52	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	Other countries	Rating 52	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_x0_R53	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 53	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_AT_R53	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	AT	Rating 53	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_AU_R53	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	AU	Rating 53	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_BE_R53	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	BE	Rating 53	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_BG_R53	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	BG	Rating 53	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_BR_R53	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	BR	Rating 53	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_CA_R53	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	CA	Rating 53	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_CH_R53	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	CH	Rating 53	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_CN_R53	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	CN	Rating 53	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_CY_R53	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	CY	Rating 53	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_CZ_R53	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	CZ	Rating 53	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_DE_R53	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	DE	Rating 53	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_DK_R53	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	DK	Rating 53	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_EE_R53	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	EE	Rating 53	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_ES_R53	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	ES	Rating 53	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_FI_R53	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	FI	Rating 53	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_FR_R53	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	FR	Rating 53	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_GB_R53	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	GB	Rating 53	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_GR_R53	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	GR	Rating 53	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_HK_R53	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	HK	Rating 53	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
MORT_ALL_0094_CR_AIRB_HR_R53	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	HR	Rating 53	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_HU_R53	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	HU	Rating 53	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_IE_R53	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	IE	Rating 53	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_IL_R53	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	IL	Rating 53	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_IT_R53	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	IT	Rating 53	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_JP_R53	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	JP	Rating 53	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_KR_R53	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	KR	Rating 53	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_LT_R53	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	LT	Rating 53	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_LU_R53	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	LU	Rating 53	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_LV_R53	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	LV	Rating 53	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_MT_R53	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	MT	Rating 53	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_NL_R53	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	NL	Rating 53	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_NO_R53	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	NO	Rating 53	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_PL_R53	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	PL	Rating 53	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_PT_R53	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	PT	Rating 53	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_RO_R53	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	RO	Rating 53	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_RU_R53	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	RU	Rating 53	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_SE_R53	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	SE	Rating 53	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_SG_R53	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	SG	Rating 53	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_SI_R53	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	SI	Rating 53	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_SK_R53	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	SK	Rating 53	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_TR_R53	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	TR	Rating 53	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
MORT_ALL_0094_CR_AIRB_US_R53	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	US	Rating 53	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_x2_R53	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	Other countries	Rating 53	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_x0_R54	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 54	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_AT_R54	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	AT	Rating 54	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_AU_R54	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	AU	Rating 54	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_BE_R54	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	BE	Rating 54	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_BG_R54	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	BG	Rating 54	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_BR_R54	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	BR	Rating 54	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_CA_R54	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	CA	Rating 54	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_CH_R54	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	CH	Rating 54	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_CN_R54	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	CN	Rating 54	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_CY_R54	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	CY	Rating 54	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_CZ_R54	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	CZ	Rating 54	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_DE_R54	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	DE	Rating 54	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_DK_R54	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	DK	Rating 54	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_EE_R54	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	EE	Rating 54	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_ES_R54	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	ES	Rating 54	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_FI_R54	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	FI	Rating 54	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_FR_R54	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	FR	Rating 54	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_GB_R54	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	GB	Rating 54	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_GR_R54	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	GR	Rating 54	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_HK_R54	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	HK	Rating 54	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
MORT_ALL_0094_CR_AIRB_HR_R54	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	HR	Rating 54	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_HU_R54	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	HU	Rating 54	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_IE_R54	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	IE	Rating 54	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_IL_R54	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	IL	Rating 54	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_IT_R54	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	IT	Rating 54	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_JP_R54	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	JP	Rating 54	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_KR_R54	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	KR	Rating 54	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_LT_R54	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	LT	Rating 54	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_LU_R54	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	LU	Rating 54	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_LV_R54	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	LV	Rating 54	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_MT_R54	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	MT	Rating 54	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_NL_R54	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	NL	Rating 54	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_NO_R54	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	NO	Rating 54	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_PL_R54	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	PL	Rating 54	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_PT_R54	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	PT	Rating 54	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_RO_R54	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	RO	Rating 54	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_RU_R54	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	RU	Rating 54	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_SE_R54	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	SE	Rating 54	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_SG_R54	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	SG	Rating 54	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_SI_R54	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	SI	Rating 54	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_SK_R54	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	SK	Rating 54	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_TR_R54	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	TR	Rating 54	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
MORT_ALL_0094_CR_AIRB_US_R54	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	US	Rating 54	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_x2_R54	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	Other countries	Rating 54	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_x0_R55	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 55	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_AT_R55	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	AT	Rating 55	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_AU_R55	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	AU	Rating 55	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_BE_R55	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	BE	Rating 55	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_BG_R55	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	BG	Rating 55	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_BR_R55	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	BR	Rating 55	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_CA_R55	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	CA	Rating 55	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_CH_R55	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	CH	Rating 55	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_CN_R55	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	CN	Rating 55	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_CY_R55	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	CY	Rating 55	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_CZ_R55	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	CZ	Rating 55	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_DE_R55	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	DE	Rating 55	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_DK_R55	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	DK	Rating 55	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_EE_R55	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	EE	Rating 55	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_ES_R55	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	ES	Rating 55	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_FI_R55	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	FI	Rating 55	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_FR_R55	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	FR	Rating 55	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_GB_R55	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	GB	Rating 55	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_GR_R55	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	GR	Rating 55	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_HK_R55	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	HK	Rating 55	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
MORT_ALL_0094_CR_AIRB_HR_R55	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	HR	Rating 55	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_HU_R55	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	HU	Rating 55	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_IE_R55	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	IE	Rating 55	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_IL_R55	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	IL	Rating 55	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_IT_R55	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	IT	Rating 55	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_JP_R55	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	JP	Rating 55	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_KR_R55	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	KR	Rating 55	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_LT_R55	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	LT	Rating 55	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_LU_R55	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	LU	Rating 55	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_LV_R55	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	LV	Rating 55	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_MT_R55	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	MT	Rating 55	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_NL_R55	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	NL	Rating 55	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_NO_R55	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	NO	Rating 55	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_PL_R55	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	PL	Rating 55	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_PT_R55	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	PT	Rating 55	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_RO_R55	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	RO	Rating 55	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_RU_R55	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	RU	Rating 55	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_SE_R55	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	SE	Rating 55	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_SG_R55	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	SG	Rating 55	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_SI_R55	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	SI	Rating 55	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_SK_R55	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	SK	Rating 55	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_TR_R55	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	TR	Rating 55	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
MORT_ALL_0094_CR_AIRB_US_R55	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	US	Rating 55	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_x2_R55	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	Other countries	Rating 55	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_x0_R56	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 56	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_AT_R56	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	AT	Rating 56	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_AU_R56	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	AU	Rating 56	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_BE_R56	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	BE	Rating 56	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_BG_R56	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	BG	Rating 56	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_BR_R56	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	BR	Rating 56	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_CA_R56	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	CA	Rating 56	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_CH_R56	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	CH	Rating 56	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_CN_R56	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	CN	Rating 56	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_CY_R56	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	CY	Rating 56	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_CZ_R56	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	CZ	Rating 56	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_DE_R56	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	DE	Rating 56	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_DK_R56	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	DK	Rating 56	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_EE_R56	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	EE	Rating 56	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_ES_R56	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	ES	Rating 56	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_FI_R56	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	FI	Rating 56	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_FR_R56	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	FR	Rating 56	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_GB_R56	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	GB	Rating 56	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_GR_R56	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	GR	Rating 56	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_HK_R56	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	HK	Rating 56	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
MORT_ALL_0094_CR_AIRB_HR_R56	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	HR	Rating 56	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_HU_R56	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	HU	Rating 56	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_IE_R56	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	IE	Rating 56	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_IL_R56	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	IL	Rating 56	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_IT_R56	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	IT	Rating 56	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_JP_R56	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	JP	Rating 56	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_KR_R56	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	KR	Rating 56	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_LT_R56	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	LT	Rating 56	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_LU_R56	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	LU	Rating 56	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_LV_R56	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	LV	Rating 56	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_MT_R56	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	MT	Rating 56	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_NL_R56	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	NL	Rating 56	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_NO_R56	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	NO	Rating 56	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_PL_R56	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	PL	Rating 56	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_PT_R56	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	PT	Rating 56	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_RO_R56	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	RO	Rating 56	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_RU_R56	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	RU	Rating 56	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_SE_R56	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	SE	Rating 56	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_SG_R56	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	SG	Rating 56	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_SI_R56	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	SI	Rating 56	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_SK_R56	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	SK	Rating 56	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_TR_R56	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	TR	Rating 56	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
MORT_ALL_0094_CR_AIRB_US_R56	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	US	Rating 56	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_x2_R56	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	Other countries	Rating 56	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_x0_R57	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 57	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_AT_R57	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	AT	Rating 57	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_AU_R57	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	AU	Rating 57	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_BE_R57	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	BE	Rating 57	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_BG_R57	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	BG	Rating 57	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_BR_R57	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	BR	Rating 57	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_CA_R57	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	CA	Rating 57	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_CH_R57	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	CH	Rating 57	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_CN_R57	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	CN	Rating 57	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_CY_R57	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	CY	Rating 57	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_CZ_R57	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	CZ	Rating 57	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_DE_R57	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	DE	Rating 57	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_DK_R57	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	DK	Rating 57	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_EE_R57	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	EE	Rating 57	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_ES_R57	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	ES	Rating 57	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_FI_R57	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	FI	Rating 57	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_FR_R57	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	FR	Rating 57	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_GB_R57	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	GB	Rating 57	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_GR_R57	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	GR	Rating 57	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_HK_R57	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	HK	Rating 57	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
MORT_ALL_0094_CR_AIRB_HR_R57	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	HR	Rating 57	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_HU_R57	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	HU	Rating 57	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_IE_R57	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	IE	Rating 57	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_IL_R57	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	IL	Rating 57	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_IT_R57	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	IT	Rating 57	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_JP_R57	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	JP	Rating 57	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_KR_R57	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	KR	Rating 57	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_LT_R57	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	LT	Rating 57	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_LU_R57	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	LU	Rating 57	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_LV_R57	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	LV	Rating 57	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_MT_R57	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	MT	Rating 57	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_NL_R57	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	NL	Rating 57	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_NO_R57	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	NO	Rating 57	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_PL_R57	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	PL	Rating 57	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_PT_R57	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	PT	Rating 57	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_RO_R57	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	RO	Rating 57	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_RU_R57	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	RU	Rating 57	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_SE_R57	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	SE	Rating 57	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_SG_R57	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	SG	Rating 57	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_SI_R57	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	SI	Rating 57	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_SK_R57	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	SK	Rating 57	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_TR_R57	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	TR	Rating 57	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
MORT_ALL_0094_CR_AIRB_US_R57	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	US	Rating 57	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_x2_R57	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	Other countries	Rating 57	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_x0_R58	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 58	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_AT_R58	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	AT	Rating 58	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_AU_R58	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	AU	Rating 58	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_BE_R58	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	BE	Rating 58	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_BG_R58	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	BG	Rating 58	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_BR_R58	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	BR	Rating 58	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_CA_R58	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	CA	Rating 58	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_CH_R58	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	CH	Rating 58	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_CN_R58	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	CN	Rating 58	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_CY_R58	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	CY	Rating 58	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_CZ_R58	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	CZ	Rating 58	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_DE_R58	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	DE	Rating 58	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_DK_R58	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	DK	Rating 58	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_EE_R58	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	EE	Rating 58	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_ES_R58	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	ES	Rating 58	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_FI_R58	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	FI	Rating 58	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_FR_R58	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	FR	Rating 58	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_GB_R58	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	GB	Rating 58	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_GR_R58	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	GR	Rating 58	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_HK_R58	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	HK	Rating 58	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
MORT_ALL_0094_CR_AIRB_HR_R58	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	HR	Rating 58	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_HU_R58	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	HU	Rating 58	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_IE_R58	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	IE	Rating 58	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_IL_R58	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	IL	Rating 58	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_IT_R58	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	IT	Rating 58	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_JP_R58	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	JP	Rating 58	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_KR_R58	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	KR	Rating 58	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_LT_R58	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	LT	Rating 58	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_LU_R58	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	LU	Rating 58	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_LV_R58	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	LV	Rating 58	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_MT_R58	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	MT	Rating 58	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_NL_R58	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	NL	Rating 58	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_NO_R58	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	NO	Rating 58	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_PL_R58	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	PL	Rating 58	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_PT_R58	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	PT	Rating 58	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_RO_R58	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	RO	Rating 58	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_RU_R58	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	RU	Rating 58	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_SE_R58	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	SE	Rating 58	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_SG_R58	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	SG	Rating 58	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_SI_R58	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	SI	Rating 58	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_SK_R58	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	SK	Rating 58	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_TR_R58	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	TR	Rating 58	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
MORT_ALL_0094_CR_AIRB_US_R58	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	US	Rating 58	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_x2_R58	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	Other countries	Rating 58	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_x0_R59	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 59	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_AT_R59	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	AT	Rating 59	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_AU_R59	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	AU	Rating 59	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_BE_R59	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	BE	Rating 59	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_BG_R59	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	BG	Rating 59	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_BR_R59	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	BR	Rating 59	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_CA_R59	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	CA	Rating 59	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_CH_R59	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	CH	Rating 59	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_CN_R59	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	CN	Rating 59	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_CY_R59	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	CY	Rating 59	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_CZ_R59	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	CZ	Rating 59	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_DE_R59	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	DE	Rating 59	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_DK_R59	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	DK	Rating 59	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_EE_R59	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	EE	Rating 59	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_ES_R59	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	ES	Rating 59	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_FI_R59	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	FI	Rating 59	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_FR_R59	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	FR	Rating 59	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_GB_R59	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	GB	Rating 59	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_GR_R59	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	GR	Rating 59	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_HK_R59	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	HK	Rating 59	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
MORT_ALL_0094_CR_AIRB_HR_R59	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	HR	Rating 59	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_HU_R59	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	HU	Rating 59	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_IE_R59	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	IE	Rating 59	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_IL_R59	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	IL	Rating 59	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_IT_R59	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	IT	Rating 59	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_JP_R59	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	JP	Rating 59	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_KR_R59	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	KR	Rating 59	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_LT_R59	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	LT	Rating 59	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_LU_R59	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	LU	Rating 59	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_LV_R59	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	LV	Rating 59	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_MT_R59	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	MT	Rating 59	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_NL_R59	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	NL	Rating 59	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_NO_R59	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	NO	Rating 59	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_PL_R59	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	PL	Rating 59	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_PT_R59	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	PT	Rating 59	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_RO_R59	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	RO	Rating 59	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_RU_R59	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	RU	Rating 59	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_SE_R59	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	SE	Rating 59	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_SG_R59	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	SG	Rating 59	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_SI_R59	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	SI	Rating 59	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_SK_R59	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	SK	Rating 59	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_TR_R59	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	TR	Rating 59	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
MORT_ALL_0094_CR_AIRB_US_R59	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	US	Rating 59	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_x2_R59	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	Other countries	Rating 59	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_x0_R60	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 60	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_AT_R60	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	AT	Rating 60	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_AU_R60	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	AU	Rating 60	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_BE_R60	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	BE	Rating 60	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_BG_R60	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	BG	Rating 60	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_BR_R60	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	BR	Rating 60	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_CA_R60	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	CA	Rating 60	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_CH_R60	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	CH	Rating 60	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_CN_R60	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	CN	Rating 60	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_CY_R60	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	CY	Rating 60	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_CZ_R60	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	CZ	Rating 60	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_DE_R60	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	DE	Rating 60	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_DK_R60	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	DK	Rating 60	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_EE_R60	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	EE	Rating 60	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_ES_R60	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	ES	Rating 60	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_FI_R60	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	FI	Rating 60	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_FR_R60	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	FR	Rating 60	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_GB_R60	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	GB	Rating 60	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_GR_R60	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	GR	Rating 60	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_HK_R60	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	HK	Rating 60	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
MORT_ALL_0094_CR_AIRB_HR_R60	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	HR	Rating 60	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_HU_R60	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	HU	Rating 60	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_IE_R60	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	IE	Rating 60	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_IL_R60	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	IL	Rating 60	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_IT_R60	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	IT	Rating 60	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_JP_R60	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	JP	Rating 60	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_KR_R60	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	KR	Rating 60	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_LT_R60	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	LT	Rating 60	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_LU_R60	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	LU	Rating 60	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_LV_R60	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	LV	Rating 60	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_MT_R60	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	MT	Rating 60	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_NL_R60	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	NL	Rating 60	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_NO_R60	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	NO	Rating 60	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_PL_R60	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	PL	Rating 60	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_PT_R60	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	PT	Rating 60	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_RO_R60	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	RO	Rating 60	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_RU_R60	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	RU	Rating 60	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_SE_R60	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	SE	Rating 60	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_SG_R60	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	SG	Rating 60	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_SI_R60	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	SI	Rating 60	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_SK_R60	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	SK	Rating 60	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_TR_R60	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	TR	Rating 60	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
MORT_ALL_0094_CR_AIRB_US_R60	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	US	Rating 60	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_x2_R60	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	Other countries	Rating 60	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_x0_R61	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 61	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_AT_R61	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	AT	Rating 61	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_AU_R61	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	AU	Rating 61	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_BE_R61	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	BE	Rating 61	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_BG_R61	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	BG	Rating 61	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_BR_R61	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	BR	Rating 61	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_CA_R61	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	CA	Rating 61	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_CH_R61	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	CH	Rating 61	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_CN_R61	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	CN	Rating 61	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_CY_R61	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	CY	Rating 61	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_CZ_R61	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	CZ	Rating 61	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_DE_R61	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	DE	Rating 61	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_DK_R61	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	DK	Rating 61	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_EE_R61	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	EE	Rating 61	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_ES_R61	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	ES	Rating 61	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_FI_R61	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	FI	Rating 61	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_FR_R61	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	FR	Rating 61	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_GB_R61	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	GB	Rating 61	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_GR_R61	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	GR	Rating 61	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_HK_R61	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	HK	Rating 61	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
MORT_ALL_0094_CR_AIRB_HR_R61	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	HR	Rating 61	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_HU_R61	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	HU	Rating 61	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_IE_R61	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	IE	Rating 61	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_IL_R61	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	IL	Rating 61	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_IT_R61	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	IT	Rating 61	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_JP_R61	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	JP	Rating 61	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_KR_R61	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	KR	Rating 61	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_LT_R61	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	LT	Rating 61	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_LU_R61	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	LU	Rating 61	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_LV_R61	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	LV	Rating 61	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_MT_R61	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	MT	Rating 61	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_NL_R61	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	NL	Rating 61	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_NO_R61	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	NO	Rating 61	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_PL_R61	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	PL	Rating 61	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_PT_R61	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	PT	Rating 61	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_RO_R61	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	RO	Rating 61	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_RU_R61	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	RU	Rating 61	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_SE_R61	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	SE	Rating 61	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_SG_R61	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	SG	Rating 61	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_SI_R61	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	SI	Rating 61	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_SK_R61	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	SK	Rating 61	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_TR_R61	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	TR	Rating 61	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
MORT_ALL_0094_CR_AIRB_US_R61	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	US	Rating 61	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_x2_R61	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	Other countries	Rating 61	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_x0_R62	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 62	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_AT_R62	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	AT	Rating 62	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_AU_R62	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	AU	Rating 62	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_BE_R62	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	BE	Rating 62	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_BG_R62	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	BG	Rating 62	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_BR_R62	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	BR	Rating 62	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_CA_R62	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	CA	Rating 62	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_CH_R62	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	CH	Rating 62	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_CN_R62	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	CN	Rating 62	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_CY_R62	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	CY	Rating 62	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_CZ_R62	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	CZ	Rating 62	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_DE_R62	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	DE	Rating 62	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_DK_R62	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	DK	Rating 62	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_EE_R62	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	EE	Rating 62	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_ES_R62	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	ES	Rating 62	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_FI_R62	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	FI	Rating 62	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_FR_R62	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	FR	Rating 62	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_GB_R62	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	GB	Rating 62	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_GR_R62	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	GR	Rating 62	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_HK_R62	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	HK	Rating 62	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
MORT_ALL_0094_CR_AIRB_HR_R62	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	HR	Rating 62	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_HU_R62	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	HU	Rating 62	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_IE_R62	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	IE	Rating 62	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_IL_R62	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	IL	Rating 62	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_IT_R62	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	IT	Rating 62	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_JP_R62	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	JP	Rating 62	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_KR_R62	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	KR	Rating 62	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_LT_R62	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	LT	Rating 62	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_LU_R62	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	LU	Rating 62	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_LV_R62	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	LV	Rating 62	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_MT_R62	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	MT	Rating 62	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_NL_R62	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	NL	Rating 62	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_NO_R62	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	NO	Rating 62	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_PL_R62	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	PL	Rating 62	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_PT_R62	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	PT	Rating 62	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_RO_R62	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	RO	Rating 62	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_RU_R62	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	RU	Rating 62	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_SE_R62	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	SE	Rating 62	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_SG_R62	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	SG	Rating 62	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_SI_R62	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	SI	Rating 62	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_SK_R62	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	SK	Rating 62	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_TR_R62	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	TR	Rating 62	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
MORT_ALL_0094_CR_AIRB_US_R62	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	US	Rating 62	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_x2_R62	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	Other countries	Rating 62	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_x0_R63	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 63	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_AT_R63	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	AT	Rating 63	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_AU_R63	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	AU	Rating 63	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_BE_R63	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	BE	Rating 63	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_BG_R63	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	BG	Rating 63	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_BR_R63	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	BR	Rating 63	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_CA_R63	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	CA	Rating 63	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_CH_R63	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	CH	Rating 63	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_CN_R63	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	CN	Rating 63	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_CY_R63	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	CY	Rating 63	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_CZ_R63	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	CZ	Rating 63	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_DE_R63	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	DE	Rating 63	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_DK_R63	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	DK	Rating 63	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_EE_R63	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	EE	Rating 63	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_ES_R63	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	ES	Rating 63	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_FI_R63	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	FI	Rating 63	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_FR_R63	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	FR	Rating 63	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_GB_R63	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	GB	Rating 63	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_GR_R63	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	GR	Rating 63	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_HK_R63	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	HK	Rating 63	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
MORT_ALL_0094_CR_AIRB_HR_R63	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	HR	Rating 63	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_HU_R63	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	HU	Rating 63	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_IE_R63	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	IE	Rating 63	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_IL_R63	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	IL	Rating 63	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_IT_R63	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	IT	Rating 63	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_JP_R63	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	JP	Rating 63	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_KR_R63	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	KR	Rating 63	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_LT_R63	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	LT	Rating 63	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_LU_R63	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	LU	Rating 63	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_LV_R63	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	LV	Rating 63	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_MT_R63	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	MT	Rating 63	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_NL_R63	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	NL	Rating 63	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_NO_R63	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	NO	Rating 63	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_PL_R63	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	PL	Rating 63	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_PT_R63	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	PT	Rating 63	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_RO_R63	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	RO	Rating 63	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_RU_R63	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	RU	Rating 63	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_SE_R63	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	SE	Rating 63	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_SG_R63	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	SG	Rating 63	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_SI_R63	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	SI	Rating 63	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_SK_R63	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	SK	Rating 63	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_TR_R63	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	TR	Rating 63	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
MORT_ALL_0094_CR_AIRB_US_R63	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	US	Rating 63	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_x2_R63	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	Other countries	Rating 63	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_x0_R64	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 64	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_AT_R64	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	AT	Rating 64	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_AU_R64	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	AU	Rating 64	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_BE_R64	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	BE	Rating 64	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_BG_R64	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	BG	Rating 64	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_BR_R64	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	BR	Rating 64	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_CA_R64	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	CA	Rating 64	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_CH_R64	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	CH	Rating 64	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_CN_R64	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	CN	Rating 64	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_CY_R64	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	CY	Rating 64	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_CZ_R64	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	CZ	Rating 64	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_DE_R64	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	DE	Rating 64	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_DK_R64	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	DK	Rating 64	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_EE_R64	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	EE	Rating 64	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_ES_R64	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	ES	Rating 64	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_FI_R64	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	FI	Rating 64	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_FR_R64	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	FR	Rating 64	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_GB_R64	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	GB	Rating 64	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_GR_R64	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	GR	Rating 64	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_HK_R64	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	HK	Rating 64	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
MORT_ALL_0094_CR_AIRB_HR_R64	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	HR	Rating 64	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_HU_R64	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	HU	Rating 64	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_IE_R64	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	IE	Rating 64	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_IL_R64	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	IL	Rating 64	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_IT_R64	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	IT	Rating 64	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_JP_R64	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	JP	Rating 64	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_KR_R64	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	KR	Rating 64	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_LT_R64	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	LT	Rating 64	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_LU_R64	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	LU	Rating 64	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_LV_R64	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	LV	Rating 64	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_MT_R64	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	MT	Rating 64	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_NL_R64	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	NL	Rating 64	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_NO_R64	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	NO	Rating 64	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_PL_R64	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	PL	Rating 64	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_PT_R64	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	PT	Rating 64	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_RO_R64	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	RO	Rating 64	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_RU_R64	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	RU	Rating 64	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_SE_R64	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	SE	Rating 64	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_SG_R64	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	SG	Rating 64	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_SI_R64	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	SI	Rating 64	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_SK_R64	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	SK	Rating 64	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_TR_R64	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	TR	Rating 64	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
MORT_ALL_0094_CR_AIRB_US_R64	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	US	Rating 64	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_x2_R64	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	Other countries	Rating 64	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_x0_R65	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 65	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_AT_R65	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	AT	Rating 65	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_AU_R65	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	AU	Rating 65	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_BE_R65	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	BE	Rating 65	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_BG_R65	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	BG	Rating 65	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_BR_R65	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	BR	Rating 65	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_CA_R65	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	CA	Rating 65	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_CH_R65	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	CH	Rating 65	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_CN_R65	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	CN	Rating 65	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_CY_R65	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	CY	Rating 65	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_CZ_R65	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	CZ	Rating 65	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_DE_R65	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	DE	Rating 65	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_DK_R65	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	DK	Rating 65	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_EE_R65	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	EE	Rating 65	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_ES_R65	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	ES	Rating 65	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_FI_R65	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	FI	Rating 65	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_FR_R65	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	FR	Rating 65	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_GB_R65	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	GB	Rating 65	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_GR_R65	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	GR	Rating 65	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_HK_R65	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	HK	Rating 65	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
MORT_ALL_0094_CR_AIRB_HR_R65	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	HR	Rating 65	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_HU_R65	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	HU	Rating 65	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_IE_R65	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	IE	Rating 65	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_IL_R65	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	IL	Rating 65	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_IT_R65	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	IT	Rating 65	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_JP_R65	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	JP	Rating 65	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_KR_R65	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	KR	Rating 65	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_LT_R65	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	LT	Rating 65	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_LU_R65	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	LU	Rating 65	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_LV_R65	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	LV	Rating 65	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_MT_R65	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	MT	Rating 65	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_NL_R65	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	NL	Rating 65	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_NO_R65	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	NO	Rating 65	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_PL_R65	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	PL	Rating 65	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_PT_R65	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	PT	Rating 65	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_RO_R65	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	RO	Rating 65	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_RU_R65	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	RU	Rating 65	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_SE_R65	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	SE	Rating 65	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_SG_R65	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	SG	Rating 65	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_SI_R65	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	SI	Rating 65	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_SK_R65	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	SK	Rating 65	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_TR_R65	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	TR	Rating 65	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
MORT_ALL_0094_CR_AIRB_US_R65	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	US	Rating 65	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_x2_R65	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	Other countries	Rating 65	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_x0_R66	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 66	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_AT_R66	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	AT	Rating 66	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_AU_R66	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	AU	Rating 66	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_BE_R66	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	BE	Rating 66	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_BG_R66	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	BG	Rating 66	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_BR_R66	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	BR	Rating 66	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_CA_R66	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	CA	Rating 66	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_CH_R66	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	CH	Rating 66	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_CN_R66	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	CN	Rating 66	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_CY_R66	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	CY	Rating 66	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_CZ_R66	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	CZ	Rating 66	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_DE_R66	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	DE	Rating 66	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_DK_R66	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	DK	Rating 66	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_EE_R66	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	EE	Rating 66	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_ES_R66	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	ES	Rating 66	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_FI_R66	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	FI	Rating 66	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_FR_R66	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	FR	Rating 66	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_GB_R66	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	GB	Rating 66	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_GR_R66	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	GR	Rating 66	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_HK_R66	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	HK	Rating 66	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
MORT_ALL_0094_CR_AIRB_HR_R66	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	HR	Rating 66	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_HU_R66	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	HU	Rating 66	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_IE_R66	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	IE	Rating 66	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_IL_R66	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	IL	Rating 66	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_IT_R66	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	IT	Rating 66	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_JP_R66	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	JP	Rating 66	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_KR_R66	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	KR	Rating 66	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_LT_R66	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	LT	Rating 66	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_LU_R66	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	LU	Rating 66	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_LV_R66	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	LV	Rating 66	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_MT_R66	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	MT	Rating 66	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_NL_R66	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	NL	Rating 66	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_NO_R66	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	NO	Rating 66	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_PL_R66	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	PL	Rating 66	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_PT_R66	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	PT	Rating 66	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_RO_R66	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	RO	Rating 66	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_RU_R66	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	RU	Rating 66	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_SE_R66	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	SE	Rating 66	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_SG_R66	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	SG	Rating 66	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_SI_R66	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	SI	Rating 66	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_SK_R66	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	SK	Rating 66	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_TR_R66	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	TR	Rating 66	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
MORT_ALL_0094_CR_AIRB_US_R66	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	US	Rating 66	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_x2_R66	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	Other countries	Rating 66	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_x0_R67	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 67	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_AT_R67	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	AT	Rating 67	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_AU_R67	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	AU	Rating 67	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_BE_R67	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	BE	Rating 67	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_BG_R67	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	BG	Rating 67	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_BR_R67	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	BR	Rating 67	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_CA_R67	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	CA	Rating 67	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_CH_R67	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	CH	Rating 67	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_CN_R67	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	CN	Rating 67	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_CY_R67	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	CY	Rating 67	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_CZ_R67	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	CZ	Rating 67	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_DE_R67	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	DE	Rating 67	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_DK_R67	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	DK	Rating 67	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_EE_R67	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	EE	Rating 67	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_ES_R67	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	ES	Rating 67	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_FI_R67	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	FI	Rating 67	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_FR_R67	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	FR	Rating 67	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_GB_R67	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	GB	Rating 67	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_GR_R67	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	GR	Rating 67	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_HK_R67	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	HK	Rating 67	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
MORT_ALL_0094_CR_AIRB_HR_R67	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	HR	Rating 67	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_HU_R67	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	HU	Rating 67	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_IE_R67	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	IE	Rating 67	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_IL_R67	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	IL	Rating 67	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_IT_R67	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	IT	Rating 67	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_JP_R67	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	JP	Rating 67	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_KR_R67	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	KR	Rating 67	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_LT_R67	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	LT	Rating 67	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_LU_R67	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	LU	Rating 67	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_LV_R67	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	LV	Rating 67	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_MT_R67	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	MT	Rating 67	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_NL_R67	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	NL	Rating 67	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_NO_R67	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	NO	Rating 67	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_PL_R67	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	PL	Rating 67	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_PT_R67	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	PT	Rating 67	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_RO_R67	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	RO	Rating 67	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_RU_R67	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	RU	Rating 67	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_SE_R67	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	SE	Rating 67	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_SG_R67	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	SG	Rating 67	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_SI_R67	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	SI	Rating 67	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_SK_R67	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	SK	Rating 67	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_TR_R67	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	TR	Rating 67	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
MORT_ALL_0094_CR_AIRB_US_R67	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	US	Rating 67	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_x2_R67	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	Other countries	Rating 67	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_x0_R68	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 68	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_AT_R68	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	AT	Rating 68	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_AU_R68	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	AU	Rating 68	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_BE_R68	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	BE	Rating 68	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_BG_R68	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	BG	Rating 68	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_BR_R68	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	BR	Rating 68	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_CA_R68	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	CA	Rating 68	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_CH_R68	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	CH	Rating 68	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_CN_R68	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	CN	Rating 68	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_CY_R68	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	CY	Rating 68	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_CZ_R68	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	CZ	Rating 68	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_DE_R68	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	DE	Rating 68	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_DK_R68	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	DK	Rating 68	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_EE_R68	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	EE	Rating 68	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_ES_R68	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	ES	Rating 68	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_FI_R68	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	FI	Rating 68	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_FR_R68	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	FR	Rating 68	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_GB_R68	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	GB	Rating 68	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_GR_R68	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	GR	Rating 68	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_HK_R68	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	HK	Rating 68	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
MORT_ALL_0094_CR_AIRB_HR_R68	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	HR	Rating 68	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_HU_R68	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	HU	Rating 68	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_IE_R68	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	IE	Rating 68	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_IL_R68	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	IL	Rating 68	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_IT_R68	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	IT	Rating 68	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_JP_R68	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	JP	Rating 68	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_KR_R68	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	KR	Rating 68	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_LT_R68	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	LT	Rating 68	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_LU_R68	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	LU	Rating 68	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_LV_R68	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	LV	Rating 68	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_MT_R68	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	MT	Rating 68	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_NL_R68	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	NL	Rating 68	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_NO_R68	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	NO	Rating 68	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_PL_R68	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	PL	Rating 68	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_PT_R68	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	PT	Rating 68	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_RO_R68	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	RO	Rating 68	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_RU_R68	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	RU	Rating 68	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_SE_R68	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	SE	Rating 68	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_SG_R68	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	SG	Rating 68	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_SI_R68	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	SI	Rating 68	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_SK_R68	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	SK	Rating 68	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_TR_R68	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	TR	Rating 68	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
MORT_ALL_0094_CR_AIRB_US_R68	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	US	Rating 68	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_x2_R68	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	Other countries	Rating 68	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_x0_R69	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 69	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_AT_R69	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	AT	Rating 69	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_AU_R69	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	AU	Rating 69	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_BE_R69	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	BE	Rating 69	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_BG_R69	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	BG	Rating 69	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_BR_R69	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	BR	Rating 69	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_CA_R69	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	CA	Rating 69	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_CH_R69	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	CH	Rating 69	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_CN_R69	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	CN	Rating 69	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_CY_R69	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	CY	Rating 69	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_CZ_R69	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	CZ	Rating 69	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_DE_R69	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	DE	Rating 69	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_DK_R69	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	DK	Rating 69	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_EE_R69	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	EE	Rating 69	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_ES_R69	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	ES	Rating 69	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_FI_R69	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	FI	Rating 69	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_FR_R69	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	FR	Rating 69	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_GB_R69	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	GB	Rating 69	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_GR_R69	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	GR	Rating 69	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_HK_R69	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	HK	Rating 69	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
MORT_ALL_0094_CR_AIRB_HR_R69	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	HR	Rating 69	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_HU_R69	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	HU	Rating 69	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_IE_R69	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	IE	Rating 69	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_IL_R69	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	IL	Rating 69	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_IT_R69	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	IT	Rating 69	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_JP_R69	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	JP	Rating 69	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_KR_R69	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	KR	Rating 69	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_LT_R69	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	LT	Rating 69	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_LU_R69	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	LU	Rating 69	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_LV_R69	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	LV	Rating 69	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_MT_R69	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	MT	Rating 69	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_NL_R69	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	NL	Rating 69	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_NO_R69	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	NO	Rating 69	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_PL_R69	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	PL	Rating 69	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_PT_R69	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	PT	Rating 69	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_RO_R69	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	RO	Rating 69	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_RU_R69	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	RU	Rating 69	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_SE_R69	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	SE	Rating 69	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_SG_R69	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	SG	Rating 69	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_SI_R69	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	SI	Rating 69	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_SK_R69	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	SK	Rating 69	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_TR_R69	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	TR	Rating 69	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
MORT_ALL_0094_CR_AIRB_US_R69	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	US	Rating 69	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_x2_R69	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	Other countries	Rating 69	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_x0_R70	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 70	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_AT_R70	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	AT	Rating 70	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_AU_R70	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	AU	Rating 70	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_BE_R70	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	BE	Rating 70	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_BG_R70	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	BG	Rating 70	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_BR_R70	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	BR	Rating 70	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_CA_R70	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	CA	Rating 70	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_CH_R70	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	CH	Rating 70	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_CN_R70	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	CN	Rating 70	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_CY_R70	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	CY	Rating 70	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_CZ_R70	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	CZ	Rating 70	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_DE_R70	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	DE	Rating 70	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_DK_R70	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	DK	Rating 70	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_EE_R70	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	EE	Rating 70	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_ES_R70	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	ES	Rating 70	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_FI_R70	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	FI	Rating 70	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_FR_R70	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	FR	Rating 70	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_GB_R70	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	GB	Rating 70	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_GR_R70	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	GR	Rating 70	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_HK_R70	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	HK	Rating 70	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
MORT_ALL_0094_CR_AIRB_HR_R70	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	HR	Rating 70	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_HU_R70	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	HU	Rating 70	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_IE_R70	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	IE	Rating 70	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_IL_R70	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	IL	Rating 70	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_IT_R70	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	IT	Rating 70	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_JP_R70	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	JP	Rating 70	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_KR_R70	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	KR	Rating 70	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_LT_R70	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	LT	Rating 70	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_LU_R70	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	LU	Rating 70	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_LV_R70	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	LV	Rating 70	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_MT_R70	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	MT	Rating 70	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_NL_R70	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	NL	Rating 70	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_NO_R70	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	NO	Rating 70	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_PL_R70	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	PL	Rating 70	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_PT_R70	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	PT	Rating 70	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_RO_R70	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	RO	Rating 70	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_RU_R70	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	RU	Rating 70	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_SE_R70	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	SE	Rating 70	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_SG_R70	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	SG	Rating 70	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_SI_R70	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	SI	Rating 70	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_SK_R70	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	SK	Rating 70	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_TR_R70	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	TR	Rating 70	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
MORT_ALL_0094_CR_AIRB_US_R70	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	US	Rating 70	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_x2_R70	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	Other countries	Rating 70	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_x0_R71	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 71	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_AT_R71	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	AT	Rating 71	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_AU_R71	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	AU	Rating 71	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_BE_R71	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	BE	Rating 71	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_BG_R71	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	BG	Rating 71	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_BR_R71	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	BR	Rating 71	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_CA_R71	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	CA	Rating 71	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_CH_R71	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	CH	Rating 71	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_CN_R71	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	CN	Rating 71	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_CY_R71	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	CY	Rating 71	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_CZ_R71	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	CZ	Rating 71	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_DE_R71	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	DE	Rating 71	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_DK_R71	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	DK	Rating 71	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_EE_R71	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	EE	Rating 71	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_ES_R71	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	ES	Rating 71	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_FI_R71	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	FI	Rating 71	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_FR_R71	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	FR	Rating 71	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_GB_R71	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	GB	Rating 71	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_GR_R71	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	GR	Rating 71	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_HK_R71	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	HK	Rating 71	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
MORT_ALL_0094_CR_AIRB_HR_R71	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	HR	Rating 71	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_HU_R71	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	HU	Rating 71	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_IE_R71	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	IE	Rating 71	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_IL_R71	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	IL	Rating 71	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_IT_R71	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	IT	Rating 71	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_JP_R71	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	JP	Rating 71	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_KR_R71	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	KR	Rating 71	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_LT_R71	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	LT	Rating 71	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_LU_R71	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	LU	Rating 71	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_LV_R71	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	LV	Rating 71	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_MT_R71	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	MT	Rating 71	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_NL_R71	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	NL	Rating 71	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_NO_R71	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	NO	Rating 71	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_PL_R71	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	PL	Rating 71	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_PT_R71	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	PT	Rating 71	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_RO_R71	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	RO	Rating 71	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_RU_R71	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	RU	Rating 71	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_SE_R71	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	SE	Rating 71	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_SG_R71	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	SG	Rating 71	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_SI_R71	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	SI	Rating 71	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_SK_R71	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	SK	Rating 71	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_TR_R71	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	TR	Rating 71	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
MORT_ALL_0094_CR_AIRB_US_R71	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	US	Rating 71	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_x2_R71	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	Other countries	Rating 71	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_x0_R72	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 72	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_AT_R72	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	AT	Rating 72	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_AU_R72	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	AU	Rating 72	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_BE_R72	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	BE	Rating 72	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_BG_R72	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	BG	Rating 72	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_BR_R72	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	BR	Rating 72	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_CA_R72	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	CA	Rating 72	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_CH_R72	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	CH	Rating 72	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_CN_R72	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	CN	Rating 72	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_CY_R72	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	CY	Rating 72	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_CZ_R72	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	CZ	Rating 72	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_DE_R72	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	DE	Rating 72	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_DK_R72	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	DK	Rating 72	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_EE_R72	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	EE	Rating 72	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_ES_R72	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	ES	Rating 72	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_FI_R72	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	FI	Rating 72	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_FR_R72	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	FR	Rating 72	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_GB_R72	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	GB	Rating 72	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_GR_R72	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	GR	Rating 72	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_HK_R72	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	HK	Rating 72	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
MORT_ALL_0094_CR_AIRB_HR_R72	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	HR	Rating 72	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_HU_R72	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	HU	Rating 72	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_IE_R72	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	IE	Rating 72	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_IL_R72	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	IL	Rating 72	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_IT_R72	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	IT	Rating 72	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_JP_R72	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	JP	Rating 72	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_KR_R72	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	KR	Rating 72	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_LT_R72	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	LT	Rating 72	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_LU_R72	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	LU	Rating 72	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_LV_R72	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	LV	Rating 72	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_MT_R72	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	MT	Rating 72	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_NL_R72	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	NL	Rating 72	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_NO_R72	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	NO	Rating 72	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_PL_R72	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	PL	Rating 72	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_PT_R72	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	PT	Rating 72	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_RO_R72	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	RO	Rating 72	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_RU_R72	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	RU	Rating 72	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_SE_R72	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	SE	Rating 72	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_SG_R72	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	SG	Rating 72	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_SI_R72	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	SI	Rating 72	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_SK_R72	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	SK	Rating 72	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_TR_R72	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	TR	Rating 72	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
MORT_ALL_0094_CR_AIRB_US_R72	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	US	Rating 72	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_x2_R72	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	Other countries	Rating 72	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_x0_R73	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 73	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_AT_R73	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	AT	Rating 73	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_AU_R73	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	AU	Rating 73	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_BE_R73	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	BE	Rating 73	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_BG_R73	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	BG	Rating 73	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_BR_R73	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	BR	Rating 73	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_CA_R73	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	CA	Rating 73	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_CH_R73	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	CH	Rating 73	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_CN_R73	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	CN	Rating 73	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_CY_R73	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	CY	Rating 73	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_CZ_R73	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	CZ	Rating 73	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_DE_R73	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	DE	Rating 73	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_DK_R73	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	DK	Rating 73	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_EE_R73	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	EE	Rating 73	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_ES_R73	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	ES	Rating 73	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_FI_R73	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	FI	Rating 73	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_FR_R73	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	FR	Rating 73	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_GB_R73	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	GB	Rating 73	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_GR_R73	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	GR	Rating 73	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_HK_R73	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	HK	Rating 73	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
MORT_ALL_0094_CR_AIRB_HR_R73	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	HR	Rating 73	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_HU_R73	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	HU	Rating 73	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_IE_R73	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	IE	Rating 73	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_IL_R73	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	IL	Rating 73	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_IT_R73	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	IT	Rating 73	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_JP_R73	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	JP	Rating 73	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_KR_R73	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	KR	Rating 73	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_LT_R73	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	LT	Rating 73	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_LU_R73	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	LU	Rating 73	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_LV_R73	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	LV	Rating 73	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_MT_R73	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	MT	Rating 73	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_NL_R73	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	NL	Rating 73	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_NO_R73	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	NO	Rating 73	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_PL_R73	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	PL	Rating 73	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_PT_R73	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	PT	Rating 73	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_RO_R73	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	RO	Rating 73	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_RU_R73	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	RU	Rating 73	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_SE_R73	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	SE	Rating 73	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_SG_R73	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	SG	Rating 73	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_SI_R73	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	SI	Rating 73	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_SK_R73	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	SK	Rating 73	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_TR_R73	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	TR	Rating 73	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
MORT_ALL_0094_CR_AIRB_US_R73	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	US	Rating 73	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_x2_R73	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	Other countries	Rating 73	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_x0_R74	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 74	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_AT_R74	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	AT	Rating 74	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_AU_R74	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	AU	Rating 74	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_BE_R74	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	BE	Rating 74	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_BG_R74	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	BG	Rating 74	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_BR_R74	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	BR	Rating 74	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_CA_R74	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	CA	Rating 74	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_CH_R74	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	CH	Rating 74	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_CN_R74	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	CN	Rating 74	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_CY_R74	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	CY	Rating 74	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_CZ_R74	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	CZ	Rating 74	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_DE_R74	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	DE	Rating 74	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_DK_R74	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	DK	Rating 74	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_EE_R74	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	EE	Rating 74	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_ES_R74	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	ES	Rating 74	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_FI_R74	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	FI	Rating 74	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_FR_R74	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	FR	Rating 74	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_GB_R74	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	GB	Rating 74	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_GR_R74	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	GR	Rating 74	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_HK_R74	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	HK	Rating 74	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
MORT_ALL_0094_CR_AIRB_HR_R74	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	HR	Rating 74	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_HU_R74	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	HU	Rating 74	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_IE_R74	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	IE	Rating 74	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_IL_R74	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	IL	Rating 74	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_IT_R74	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	IT	Rating 74	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_JP_R74	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	JP	Rating 74	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_KR_R74	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	KR	Rating 74	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_LT_R74	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	LT	Rating 74	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_LU_R74	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	LU	Rating 74	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_LV_R74	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	LV	Rating 74	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_MT_R74	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	MT	Rating 74	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_NL_R74	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	NL	Rating 74	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_NO_R74	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	NO	Rating 74	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_PL_R74	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	PL	Rating 74	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_PT_R74	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	PT	Rating 74	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_RO_R74	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	RO	Rating 74	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_RU_R74	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	RU	Rating 74	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_SE_R74	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	SE	Rating 74	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_SG_R74	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	SG	Rating 74	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_SI_R74	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	SI	Rating 74	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_SK_R74	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	SK	Rating 74	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_TR_R74	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	TR	Rating 74	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
MORT_ALL_0094_CR_AIRB_US_R74	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	US	Rating 74	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_x2_R74	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	Other countries	Rating 74	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_x0_R75	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 75	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_AT_R75	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	AT	Rating 75	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_AU_R75	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	AU	Rating 75	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_BE_R75	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	BE	Rating 75	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_BG_R75	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	BG	Rating 75	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_BR_R75	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	BR	Rating 75	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_CA_R75	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	CA	Rating 75	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_CH_R75	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	CH	Rating 75	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_CN_R75	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	CN	Rating 75	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_CY_R75	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	CY	Rating 75	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_CZ_R75	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	CZ	Rating 75	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_DE_R75	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	DE	Rating 75	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_DK_R75	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	DK	Rating 75	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_EE_R75	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	EE	Rating 75	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_ES_R75	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	ES	Rating 75	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_FI_R75	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	FI	Rating 75	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_FR_R75	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	FR	Rating 75	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_GB_R75	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	GB	Rating 75	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_GR_R75	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	GR	Rating 75	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_HK_R75	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	HK	Rating 75	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
MORT_ALL_0094_CR_AIRB_HR_R75	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	HR	Rating 75	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_HU_R75	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	HU	Rating 75	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_IE_R75	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	IE	Rating 75	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_IL_R75	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	IL	Rating 75	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_IT_R75	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	IT	Rating 75	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_JP_R75	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	JP	Rating 75	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_KR_R75	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	KR	Rating 75	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_LT_R75	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	LT	Rating 75	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_LU_R75	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	LU	Rating 75	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_LV_R75	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	LV	Rating 75	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_MT_R75	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	MT	Rating 75	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_NL_R75	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	NL	Rating 75	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_NO_R75	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	NO	Rating 75	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_PL_R75	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	PL	Rating 75	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_PT_R75	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	PT	Rating 75	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_RO_R75	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	RO	Rating 75	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_RU_R75	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	RU	Rating 75	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_SE_R75	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	SE	Rating 75	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_SG_R75	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	SG	Rating 75	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_SI_R75	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	SI	Rating 75	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_SK_R75	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	SK	Rating 75	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_TR_R75	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	TR	Rating 75	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
MORT_ALL_0094_CR_AIRB_US_R75	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	US	Rating 75	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_x2_R75	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	Other countries	Rating 75	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_x0_R76	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 76	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_AT_R76	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	AT	Rating 76	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_AU_R76	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	AU	Rating 76	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_BE_R76	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	BE	Rating 76	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_BG_R76	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	BG	Rating 76	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_BR_R76	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	BR	Rating 76	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_CA_R76	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	CA	Rating 76	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_CH_R76	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	CH	Rating 76	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_CN_R76	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	CN	Rating 76	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_CY_R76	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	CY	Rating 76	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_CZ_R76	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	CZ	Rating 76	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_DE_R76	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	DE	Rating 76	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_DK_R76	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	DK	Rating 76	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_EE_R76	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	EE	Rating 76	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_ES_R76	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	ES	Rating 76	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_FI_R76	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	FI	Rating 76	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_FR_R76	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	FR	Rating 76	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_GB_R76	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	GB	Rating 76	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_GR_R76	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	GR	Rating 76	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_HK_R76	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	HK	Rating 76	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
MORT_ALL_0094_CR_AIRB_HR_R76	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	HR	Rating 76	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_HU_R76	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	HU	Rating 76	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_IE_R76	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	IE	Rating 76	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_IL_R76	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	IL	Rating 76	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_IT_R76	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	IT	Rating 76	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_JP_R76	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	JP	Rating 76	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_KR_R76	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	KR	Rating 76	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_LT_R76	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	LT	Rating 76	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_LU_R76	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	LU	Rating 76	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_LV_R76	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	LV	Rating 76	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_MT_R76	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	MT	Rating 76	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_NL_R76	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	NL	Rating 76	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_NO_R76	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	NO	Rating 76	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_PL_R76	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	PL	Rating 76	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_PT_R76	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	PT	Rating 76	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_RO_R76	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	RO	Rating 76	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_RU_R76	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	RU	Rating 76	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_SE_R76	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	SE	Rating 76	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_SG_R76	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	SG	Rating 76	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_SI_R76	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	SI	Rating 76	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_SK_R76	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	SK	Rating 76	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_TR_R76	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	TR	Rating 76	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
MORT_ALL_0094_CR_AIRB_US_R76	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	US	Rating 76	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_x2_R76	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	Other countries	Rating 76	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_x0_R77	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 77	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_AT_R77	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	AT	Rating 77	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_AU_R77	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	AU	Rating 77	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_BE_R77	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	BE	Rating 77	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_BG_R77	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	BG	Rating 77	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_BR_R77	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	BR	Rating 77	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_CA_R77	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	CA	Rating 77	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_CH_R77	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	CH	Rating 77	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_CN_R77	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	CN	Rating 77	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_CY_R77	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	CY	Rating 77	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_CZ_R77	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	CZ	Rating 77	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_DE_R77	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	DE	Rating 77	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_DK_R77	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	DK	Rating 77	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_EE_R77	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	EE	Rating 77	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_ES_R77	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	ES	Rating 77	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_FI_R77	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	FI	Rating 77	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_FR_R77	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	FR	Rating 77	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_GB_R77	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	GB	Rating 77	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_GR_R77	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	GR	Rating 77	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_HK_R77	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	HK	Rating 77	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
MORT_ALL_0094_CR_AIRB_HR_R77	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	HR	Rating 77	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_HU_R77	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	HU	Rating 77	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_IE_R77	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	IE	Rating 77	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_IL_R77	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	IL	Rating 77	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_IT_R77	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	IT	Rating 77	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_JP_R77	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	JP	Rating 77	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_KR_R77	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	KR	Rating 77	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_LT_R77	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	LT	Rating 77	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_LU_R77	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	LU	Rating 77	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_LV_R77	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	LV	Rating 77	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_MT_R77	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	MT	Rating 77	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_NL_R77	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	NL	Rating 77	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_NO_R77	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	NO	Rating 77	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_PL_R77	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	PL	Rating 77	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_PT_R77	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	PT	Rating 77	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_RO_R77	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	RO	Rating 77	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_RU_R77	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	RU	Rating 77	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_SE_R77	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	SE	Rating 77	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_SG_R77	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	SG	Rating 77	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_SI_R77	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	SI	Rating 77	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_SK_R77	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	SK	Rating 77	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_TR_R77	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	TR	Rating 77	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
MORT_ALL_0094_CR_AIRB_US_R77	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	US	Rating 77	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_x2_R77	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	Other countries	Rating 77	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_x0_R78	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 78	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_AT_R78	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	AT	Rating 78	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_AU_R78	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	AU	Rating 78	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_BE_R78	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	BE	Rating 78	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_BG_R78	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	BG	Rating 78	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_BR_R78	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	BR	Rating 78	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_CA_R78	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	CA	Rating 78	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_CH_R78	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	CH	Rating 78	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_CN_R78	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	CN	Rating 78	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_CY_R78	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	CY	Rating 78	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_CZ_R78	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	CZ	Rating 78	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_DE_R78	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	DE	Rating 78	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_DK_R78	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	DK	Rating 78	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_EE_R78	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	EE	Rating 78	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_ES_R78	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	ES	Rating 78	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_FI_R78	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	FI	Rating 78	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_FR_R78	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	FR	Rating 78	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_GB_R78	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	GB	Rating 78	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_GR_R78	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	GR	Rating 78	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_HK_R78	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	HK	Rating 78	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
MORT_ALL_0094_CR_AIRB_HR_R78	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	HR	Rating 78	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_HU_R78	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	HU	Rating 78	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_IE_R78	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	IE	Rating 78	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_IL_R78	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	IL	Rating 78	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_IT_R78	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	IT	Rating 78	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_JP_R78	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	JP	Rating 78	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_KR_R78	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	KR	Rating 78	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_LT_R78	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	LT	Rating 78	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_LU_R78	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	LU	Rating 78	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_LV_R78	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	LV	Rating 78	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_MT_R78	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	MT	Rating 78	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_NL_R78	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	NL	Rating 78	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_NO_R78	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	NO	Rating 78	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_PL_R78	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	PL	Rating 78	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_PT_R78	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	PT	Rating 78	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_RO_R78	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	RO	Rating 78	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_RU_R78	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	RU	Rating 78	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_SE_R78	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	SE	Rating 78	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_SG_R78	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	SG	Rating 78	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_SI_R78	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	SI	Rating 78	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_SK_R78	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	SK	Rating 78	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_TR_R78	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	TR	Rating 78	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
MORT_ALL_0094_CR_AIRB_US_R78	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	US	Rating 78	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_x2_R78	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	Other countries	Rating 78	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_x0_R79	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 79	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_AT_R79	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	AT	Rating 79	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_AU_R79	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	AU	Rating 79	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_BE_R79	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	BE	Rating 79	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_BG_R79	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	BG	Rating 79	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_BR_R79	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	BR	Rating 79	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_CA_R79	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	CA	Rating 79	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_CH_R79	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	CH	Rating 79	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_CN_R79	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	CN	Rating 79	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_CY_R79	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	CY	Rating 79	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_CZ_R79	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	CZ	Rating 79	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_DE_R79	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	DE	Rating 79	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_DK_R79	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	DK	Rating 79	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_EE_R79	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	EE	Rating 79	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_ES_R79	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	ES	Rating 79	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_FI_R79	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	FI	Rating 79	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_FR_R79	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	FR	Rating 79	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_GB_R79	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	GB	Rating 79	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_GR_R79	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	GR	Rating 79	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_HK_R79	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	HK	Rating 79	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
MORT_ALL_0094_CR_AIRB_HR_R79	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	HR	Rating 79	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_HU_R79	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	HU	Rating 79	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_IE_R79	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	IE	Rating 79	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_IL_R79	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	IL	Rating 79	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_IT_R79	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	IT	Rating 79	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_JP_R79	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	JP	Rating 79	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_KR_R79	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	KR	Rating 79	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_LT_R79	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	LT	Rating 79	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_LU_R79	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	LU	Rating 79	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_LV_R79	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	LV	Rating 79	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_MT_R79	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	MT	Rating 79	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_NL_R79	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	NL	Rating 79	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_NO_R79	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	NO	Rating 79	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_PL_R79	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	PL	Rating 79	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_PT_R79	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	PT	Rating 79	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_RO_R79	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	RO	Rating 79	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_RU_R79	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	RU	Rating 79	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_SE_R79	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	SE	Rating 79	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_SG_R79	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	SG	Rating 79	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_SI_R79	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	SI	Rating 79	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_SK_R79	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	SK	Rating 79	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_TR_R79	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	TR	Rating 79	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
MORT_ALL_0094_CR_AIRB_US_R79	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	US	Rating 79	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_x2_R79	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	Other countries	Rating 79	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_x0_R80	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 80	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_AT_R80	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	AT	Rating 80	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_AU_R80	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	AU	Rating 80	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_BE_R80	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	BE	Rating 80	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_BG_R80	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	BG	Rating 80	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_BR_R80	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	BR	Rating 80	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_CA_R80	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	CA	Rating 80	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_CH_R80	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	CH	Rating 80	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_CN_R80	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	CN	Rating 80	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_CY_R80	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	CY	Rating 80	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_CZ_R80	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	CZ	Rating 80	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_DE_R80	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	DE	Rating 80	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_DK_R80	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	DK	Rating 80	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_EE_R80	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	EE	Rating 80	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_ES_R80	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	ES	Rating 80	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_FI_R80	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	FI	Rating 80	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_FR_R80	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	FR	Rating 80	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_GB_R80	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	GB	Rating 80	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_GR_R80	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	GR	Rating 80	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_HK_R80	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	HK	Rating 80	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
MORT_ALL_0094_CR_AIRB_HR_R80	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	HR	Rating 80	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_HU_R80	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	HU	Rating 80	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_IE_R80	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	IE	Rating 80	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_IL_R80	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	IL	Rating 80	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_IT_R80	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	IT	Rating 80	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_JP_R80	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	JP	Rating 80	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_KR_R80	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	KR	Rating 80	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_LT_R80	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	LT	Rating 80	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_LU_R80	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	LU	Rating 80	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_LV_R80	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	LV	Rating 80	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_MT_R80	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	MT	Rating 80	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_NL_R80	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	NL	Rating 80	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_NO_R80	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	NO	Rating 80	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_PL_R80	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	PL	Rating 80	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_PT_R80	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	PT	Rating 80	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_RO_R80	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	RO	Rating 80	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_RU_R80	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	RU	Rating 80	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_SE_R80	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	SE	Rating 80	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_SG_R80	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	SG	Rating 80	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_SI_R80	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	SI	Rating 80	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_SK_R80	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	SK	Rating 80	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_TR_R80	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	TR	Rating 80	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
MORT_ALL_0094_CR_AIRB_US_R80	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	US	Rating 80	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_x2_R80	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	Other countries	Rating 80	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_x0_R81	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 81	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_AT_R81	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	AT	Rating 81	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_AU_R81	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	AU	Rating 81	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_BE_R81	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	BE	Rating 81	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_BG_R81	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	BG	Rating 81	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_BR_R81	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	BR	Rating 81	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_CA_R81	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	CA	Rating 81	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_CH_R81	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	CH	Rating 81	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_CN_R81	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	CN	Rating 81	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_CY_R81	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	CY	Rating 81	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_CZ_R81	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	CZ	Rating 81	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_DE_R81	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	DE	Rating 81	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_DK_R81	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	DK	Rating 81	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_EE_R81	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	EE	Rating 81	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_ES_R81	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	ES	Rating 81	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_FI_R81	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	FI	Rating 81	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_FR_R81	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	FR	Rating 81	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_GB_R81	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	GB	Rating 81	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_GR_R81	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	GR	Rating 81	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_HK_R81	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	HK	Rating 81	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
MORT_ALL_0094_CR_AIRB_HR_R81	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	HR	Rating 81	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_HU_R81	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	HU	Rating 81	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_IE_R81	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	IE	Rating 81	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_IL_R81	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	IL	Rating 81	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_IT_R81	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	IT	Rating 81	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_JP_R81	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	JP	Rating 81	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_KR_R81	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	KR	Rating 81	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_LT_R81	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	LT	Rating 81	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_LU_R81	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	LU	Rating 81	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_LV_R81	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	LV	Rating 81	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_MT_R81	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	MT	Rating 81	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_NL_R81	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	NL	Rating 81	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_NO_R81	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	NO	Rating 81	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_PL_R81	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	PL	Rating 81	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_PT_R81	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	PT	Rating 81	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_RO_R81	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	RO	Rating 81	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_RU_R81	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	RU	Rating 81	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_SE_R81	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	SE	Rating 81	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_SG_R81	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	SG	Rating 81	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_SI_R81	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	SI	Rating 81	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_SK_R81	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	SK	Rating 81	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_TR_R81	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	TR	Rating 81	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
MORT_ALL_0094_CR_AIRB_US_R81	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	US	Rating 81	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_x2_R81	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	Other countries	Rating 81	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_x0_R82	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 82	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_AT_R82	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	AT	Rating 82	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_AU_R82	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	AU	Rating 82	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_BE_R82	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	BE	Rating 82	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_BG_R82	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	BG	Rating 82	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_BR_R82	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	BR	Rating 82	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_CA_R82	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	CA	Rating 82	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_CH_R82	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	CH	Rating 82	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_CN_R82	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	CN	Rating 82	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_CY_R82	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	CY	Rating 82	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_CZ_R82	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	CZ	Rating 82	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_DE_R82	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	DE	Rating 82	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_DK_R82	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	DK	Rating 82	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_EE_R82	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	EE	Rating 82	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_ES_R82	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	ES	Rating 82	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_FI_R82	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	FI	Rating 82	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_FR_R82	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	FR	Rating 82	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_GB_R82	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	GB	Rating 82	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_GR_R82	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	GR	Rating 82	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_HK_R82	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	HK	Rating 82	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
MORT_ALL_0094_CR_AIRB_HR_R82	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	HR	Rating 82	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_HU_R82	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	HU	Rating 82	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_IE_R82	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	IE	Rating 82	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_IL_R82	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	IL	Rating 82	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_IT_R82	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	IT	Rating 82	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_JP_R82	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	JP	Rating 82	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_KR_R82	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	KR	Rating 82	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_LT_R82	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	LT	Rating 82	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_LU_R82	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	LU	Rating 82	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_LV_R82	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	LV	Rating 82	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_MT_R82	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	MT	Rating 82	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_NL_R82	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	NL	Rating 82	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_NO_R82	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	NO	Rating 82	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_PL_R82	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	PL	Rating 82	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_PT_R82	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	PT	Rating 82	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_RO_R82	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	RO	Rating 82	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_RU_R82	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	RU	Rating 82	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_SE_R82	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	SE	Rating 82	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_SG_R82	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	SG	Rating 82	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_SI_R82	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	SI	Rating 82	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_SK_R82	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	SK	Rating 82	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_TR_R82	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	TR	Rating 82	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
MORT_ALL_0094_CR_AIRB_US_R82	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	US	Rating 82	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_x2_R82	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	Other countries	Rating 82	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_x0_R83	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 83	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_AT_R83	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	AT	Rating 83	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_AU_R83	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	AU	Rating 83	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_BE_R83	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	BE	Rating 83	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_BG_R83	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	BG	Rating 83	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_BR_R83	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	BR	Rating 83	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_CA_R83	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	CA	Rating 83	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_CH_R83	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	CH	Rating 83	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_CN_R83	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	CN	Rating 83	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_CY_R83	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	CY	Rating 83	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_CZ_R83	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	CZ	Rating 83	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_DE_R83	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	DE	Rating 83	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_DK_R83	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	DK	Rating 83	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_EE_R83	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	EE	Rating 83	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_ES_R83	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	ES	Rating 83	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_FI_R83	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	FI	Rating 83	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_FR_R83	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	FR	Rating 83	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_GB_R83	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	GB	Rating 83	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_GR_R83	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	GR	Rating 83	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_HK_R83	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	HK	Rating 83	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
MORT_ALL_0094_CR_AIRB_HR_R83	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	HR	Rating 83	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_HU_R83	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	HU	Rating 83	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_IE_R83	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	IE	Rating 83	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_IL_R83	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	IL	Rating 83	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_IT_R83	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	IT	Rating 83	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_JP_R83	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	JP	Rating 83	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_KR_R83	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	KR	Rating 83	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_LT_R83	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	LT	Rating 83	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_LU_R83	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	LU	Rating 83	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_LV_R83	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	LV	Rating 83	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_MT_R83	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	MT	Rating 83	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_NL_R83	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	NL	Rating 83	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_NO_R83	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	NO	Rating 83	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_PL_R83	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	PL	Rating 83	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_PT_R83	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	PT	Rating 83	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_RO_R83	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	RO	Rating 83	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_RU_R83	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	RU	Rating 83	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_SE_R83	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	SE	Rating 83	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_SG_R83	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	SG	Rating 83	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_SI_R83	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	SI	Rating 83	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_SK_R83	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	SK	Rating 83	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_TR_R83	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	TR	Rating 83	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
MORT_ALL_0094_CR_AIRB_US_R83	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	US	Rating 83	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_x2_R83	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	Other countries	Rating 83	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_x0_R84	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 84	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_AT_R84	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	AT	Rating 84	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_AU_R84	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	AU	Rating 84	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_BE_R84	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	BE	Rating 84	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_BG_R84	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	BG	Rating 84	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_BR_R84	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	BR	Rating 84	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_CA_R84	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	CA	Rating 84	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_CH_R84	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	CH	Rating 84	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_CN_R84	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	CN	Rating 84	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_CY_R84	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	CY	Rating 84	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_CZ_R84	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	CZ	Rating 84	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_DE_R84	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	DE	Rating 84	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_DK_R84	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	DK	Rating 84	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_EE_R84	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	EE	Rating 84	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_ES_R84	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	ES	Rating 84	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_FI_R84	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	FI	Rating 84	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_FR_R84	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	FR	Rating 84	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_GB_R84	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	GB	Rating 84	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_GR_R84	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	GR	Rating 84	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_HK_R84	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	HK	Rating 84	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
MORT_ALL_0094_CR_AIRB_HR_R84	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	HR	Rating 84	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_HU_R84	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	HU	Rating 84	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_IE_R84	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	IE	Rating 84	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_IL_R84	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	IL	Rating 84	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_IT_R84	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	IT	Rating 84	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_JP_R84	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	JP	Rating 84	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_KR_R84	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	KR	Rating 84	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_LT_R84	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	LT	Rating 84	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_LU_R84	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	LU	Rating 84	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_LV_R84	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	LV	Rating 84	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_MT_R84	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	MT	Rating 84	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_NL_R84	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	NL	Rating 84	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_NO_R84	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	NO	Rating 84	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_PL_R84	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	PL	Rating 84	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_PT_R84	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	PT	Rating 84	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_RO_R84	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	RO	Rating 84	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_RU_R84	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	RU	Rating 84	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_SE_R84	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	SE	Rating 84	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_SG_R84	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	SG	Rating 84	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_SI_R84	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	SI	Rating 84	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_SK_R84	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	SK	Rating 84	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_TR_R84	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	TR	Rating 84	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
MORT_ALL_0094_CR_AIRB_US_R84	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	US	Rating 84	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_x2_R84	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	Other countries	Rating 84	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_x0_R85	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 85	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_AT_R85	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	AT	Rating 85	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_AU_R85	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	AU	Rating 85	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_BE_R85	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	BE	Rating 85	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_BG_R85	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	BG	Rating 85	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_BR_R85	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	BR	Rating 85	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_CA_R85	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	CA	Rating 85	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_CH_R85	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	CH	Rating 85	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_CN_R85	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	CN	Rating 85	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_CY_R85	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	CY	Rating 85	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_CZ_R85	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	CZ	Rating 85	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_DE_R85	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	DE	Rating 85	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_DK_R85	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	DK	Rating 85	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_EE_R85	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	EE	Rating 85	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_ES_R85	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	ES	Rating 85	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_FI_R85	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	FI	Rating 85	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_FR_R85	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	FR	Rating 85	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_GB_R85	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	GB	Rating 85	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_GR_R85	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	GR	Rating 85	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_HK_R85	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	HK	Rating 85	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
MORT_ALL_0094_CR_AIRB_HR_R85	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	HR	Rating 85	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_HU_R85	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	HU	Rating 85	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_IE_R85	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	IE	Rating 85	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_IL_R85	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	IL	Rating 85	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_IT_R85	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	IT	Rating 85	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_JP_R85	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	JP	Rating 85	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_KR_R85	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	KR	Rating 85	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_LT_R85	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	LT	Rating 85	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_LU_R85	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	LU	Rating 85	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_LV_R85	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	LV	Rating 85	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_MT_R85	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	MT	Rating 85	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_NL_R85	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	NL	Rating 85	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_NO_R85	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	NO	Rating 85	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_PL_R85	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	PL	Rating 85	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_PT_R85	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	PT	Rating 85	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_RO_R85	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	RO	Rating 85	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_RU_R85	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	RU	Rating 85	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_SE_R85	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	SE	Rating 85	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_SG_R85	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	SG	Rating 85	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_SI_R85	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	SI	Rating 85	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_SK_R85	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	SK	Rating 85	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_TR_R85	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	TR	Rating 85	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
MORT_ALL_0094_CR_AIRB_US_R85	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	US	Rating 85	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_x2_R85	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	Other countries	Rating 85	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_x0_R86	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 86	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_AT_R86	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	AT	Rating 86	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_AU_R86	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	AU	Rating 86	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_BE_R86	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	BE	Rating 86	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_BG_R86	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	BG	Rating 86	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_BR_R86	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	BR	Rating 86	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_CA_R86	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	CA	Rating 86	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_CH_R86	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	CH	Rating 86	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_CN_R86	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	CN	Rating 86	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_CY_R86	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	CY	Rating 86	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_CZ_R86	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	CZ	Rating 86	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_DE_R86	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	DE	Rating 86	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_DK_R86	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	DK	Rating 86	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_EE_R86	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	EE	Rating 86	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_ES_R86	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	ES	Rating 86	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_FI_R86	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	FI	Rating 86	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_FR_R86	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	FR	Rating 86	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_GB_R86	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	GB	Rating 86	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_GR_R86	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	GR	Rating 86	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_HK_R86	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	HK	Rating 86	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
MORT_ALL_0094_CR_AIRB_HR_R86	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	HR	Rating 86	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_HU_R86	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	HU	Rating 86	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_IE_R86	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	IE	Rating 86	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_IL_R86	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	IL	Rating 86	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_IT_R86	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	IT	Rating 86	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_JP_R86	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	JP	Rating 86	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_KR_R86	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	KR	Rating 86	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_LT_R86	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	LT	Rating 86	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_LU_R86	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	LU	Rating 86	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_LV_R86	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	LV	Rating 86	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_MT_R86	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	MT	Rating 86	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_NL_R86	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	NL	Rating 86	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_NO_R86	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	NO	Rating 86	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_PL_R86	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	PL	Rating 86	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_PT_R86	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	PT	Rating 86	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_RO_R86	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	RO	Rating 86	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_RU_R86	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	RU	Rating 86	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_SE_R86	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	SE	Rating 86	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_SG_R86	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	SG	Rating 86	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_SI_R86	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	SI	Rating 86	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_SK_R86	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	SK	Rating 86	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_TR_R86	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	TR	Rating 86	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
MORT_ALL_0094_CR_AIRB_US_R86	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	US	Rating 86	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_x2_R86	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	Other countries	Rating 86	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_x0_R87	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 87	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_AT_R87	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	AT	Rating 87	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_AU_R87	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	AU	Rating 87	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_BE_R87	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	BE	Rating 87	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_BG_R87	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	BG	Rating 87	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_BR_R87	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	BR	Rating 87	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_CA_R87	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	CA	Rating 87	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_CH_R87	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	CH	Rating 87	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_CN_R87	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	CN	Rating 87	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_CY_R87	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	CY	Rating 87	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_CZ_R87	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	CZ	Rating 87	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_DE_R87	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	DE	Rating 87	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_DK_R87	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	DK	Rating 87	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_EE_R87	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	EE	Rating 87	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_ES_R87	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	ES	Rating 87	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_FI_R87	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	FI	Rating 87	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_FR_R87	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	FR	Rating 87	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_GB_R87	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	GB	Rating 87	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_GR_R87	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	GR	Rating 87	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_HK_R87	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	HK	Rating 87	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
MORT_ALL_0094_CR_AIRB_HR_R87	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	HR	Rating 87	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_HU_R87	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	HU	Rating 87	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_IE_R87	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	IE	Rating 87	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_IL_R87	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	IL	Rating 87	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_IT_R87	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	IT	Rating 87	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_JP_R87	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	JP	Rating 87	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_KR_R87	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	KR	Rating 87	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_LT_R87	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	LT	Rating 87	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_LU_R87	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	LU	Rating 87	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_LV_R87	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	LV	Rating 87	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_MT_R87	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	MT	Rating 87	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_NL_R87	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	NL	Rating 87	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_NO_R87	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	NO	Rating 87	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_PL_R87	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	PL	Rating 87	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_PT_R87	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	PT	Rating 87	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_RO_R87	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	RO	Rating 87	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_RU_R87	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	RU	Rating 87	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_SE_R87	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	SE	Rating 87	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_SG_R87	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	SG	Rating 87	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_SI_R87	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	SI	Rating 87	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_SK_R87	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	SK	Rating 87	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_TR_R87	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	TR	Rating 87	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
MORT_ALL_0094_CR_AIRB_US_R87	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	US	Rating 87	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_x2_R87	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	Other countries	Rating 87	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_x0_R88	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 88	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_AT_R88	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	AT	Rating 88	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_AU_R88	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	AU	Rating 88	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_BE_R88	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	BE	Rating 88	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_BG_R88	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	BG	Rating 88	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_BR_R88	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	BR	Rating 88	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_CA_R88	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	CA	Rating 88	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_CH_R88	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	CH	Rating 88	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_CN_R88	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	CN	Rating 88	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_CY_R88	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	CY	Rating 88	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_CZ_R88	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	CZ	Rating 88	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_DE_R88	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	DE	Rating 88	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_DK_R88	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	DK	Rating 88	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_EE_R88	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	EE	Rating 88	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_ES_R88	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	ES	Rating 88	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_FI_R88	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	FI	Rating 88	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_FR_R88	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	FR	Rating 88	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_GB_R88	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	GB	Rating 88	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_GR_R88	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	GR	Rating 88	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_HK_R88	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	HK	Rating 88	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
MORT_ALL_0094_CR_AIRB_HR_R88	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	HR	Rating 88	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_HU_R88	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	HU	Rating 88	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_IE_R88	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	IE	Rating 88	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_IL_R88	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	IL	Rating 88	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_IT_R88	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	IT	Rating 88	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_JP_R88	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	JP	Rating 88	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_KR_R88	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	KR	Rating 88	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_LT_R88	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	LT	Rating 88	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_LU_R88	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	LU	Rating 88	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_LV_R88	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	LV	Rating 88	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_MT_R88	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	MT	Rating 88	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_NL_R88	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	NL	Rating 88	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_NO_R88	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	NO	Rating 88	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_PL_R88	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	PL	Rating 88	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_PT_R88	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	PT	Rating 88	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_RO_R88	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	RO	Rating 88	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_RU_R88	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	RU	Rating 88	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_SE_R88	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	SE	Rating 88	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_SG_R88	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	SG	Rating 88	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_SI_R88	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	SI	Rating 88	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_SK_R88	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	SK	Rating 88	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_TR_R88	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	TR	Rating 88	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
MORT_ALL_0094_CR_AIRB_US_R88	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	US	Rating 88	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_x2_R88	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	Other countries	Rating 88	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_x0_R89	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 89	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_AT_R89	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	AT	Rating 89	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_AU_R89	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	AU	Rating 89	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_BE_R89	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	BE	Rating 89	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_BG_R89	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	BG	Rating 89	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_BR_R89	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	BR	Rating 89	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_CA_R89	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	CA	Rating 89	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_CH_R89	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	CH	Rating 89	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_CN_R89	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	CN	Rating 89	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_CY_R89	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	CY	Rating 89	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_CZ_R89	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	CZ	Rating 89	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_DE_R89	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	DE	Rating 89	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_DK_R89	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	DK	Rating 89	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_EE_R89	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	EE	Rating 89	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_ES_R89	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	ES	Rating 89	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_FI_R89	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	FI	Rating 89	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_FR_R89	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	FR	Rating 89	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_GB_R89	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	GB	Rating 89	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_GR_R89	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	GR	Rating 89	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_HK_R89	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	HK	Rating 89	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
MORT_ALL_0094_CR_AIRB_HR_R89	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	HR	Rating 89	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_HU_R89	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	HU	Rating 89	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_IE_R89	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	IE	Rating 89	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_IL_R89	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	IL	Rating 89	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_IT_R89	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	IT	Rating 89	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_JP_R89	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	JP	Rating 89	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_KR_R89	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	KR	Rating 89	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_LT_R89	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	LT	Rating 89	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_LU_R89	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	LU	Rating 89	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_LV_R89	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	LV	Rating 89	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_MT_R89	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	MT	Rating 89	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_NL_R89	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	NL	Rating 89	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_NO_R89	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	NO	Rating 89	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_PL_R89	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	PL	Rating 89	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_PT_R89	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	PT	Rating 89	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_RO_R89	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	RO	Rating 89	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_RU_R89	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	RU	Rating 89	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_SE_R89	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	SE	Rating 89	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_SG_R89	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	SG	Rating 89	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_SI_R89	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	SI	Rating 89	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_SK_R89	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	SK	Rating 89	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_TR_R89	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	TR	Rating 89	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
MORT_ALL_0094_CR_AIRB_US_R89	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	US	Rating 89	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_x2_R89	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	Other countries	Rating 89	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_x0_R90	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 90	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_AT_R90	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	AT	Rating 90	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_AU_R90	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	AU	Rating 90	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_BE_R90	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	BE	Rating 90	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_BG_R90	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	BG	Rating 90	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_BR_R90	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	BR	Rating 90	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_CA_R90	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	CA	Rating 90	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_CH_R90	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	CH	Rating 90	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_CN_R90	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	CN	Rating 90	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_CY_R90	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	CY	Rating 90	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_CZ_R90	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	CZ	Rating 90	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_DE_R90	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	DE	Rating 90	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_DK_R90	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	DK	Rating 90	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_EE_R90	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	EE	Rating 90	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_ES_R90	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	ES	Rating 90	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_FI_R90	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	FI	Rating 90	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_FR_R90	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	FR	Rating 90	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_GB_R90	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	GB	Rating 90	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_GR_R90	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	GR	Rating 90	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_HK_R90	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	HK	Rating 90	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
MORT_ALL_0094_CR_AIRB_HR_R90	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	HR	Rating 90	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_HU_R90	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	HU	Rating 90	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_IE_R90	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	IE	Rating 90	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_IL_R90	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	IL	Rating 90	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_IT_R90	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	IT	Rating 90	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_JP_R90	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	JP	Rating 90	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_KR_R90	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	KR	Rating 90	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_LT_R90	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	LT	Rating 90	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_LU_R90	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	LU	Rating 90	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_LV_R90	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	LV	Rating 90	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_MT_R90	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	MT	Rating 90	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_NL_R90	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	NL	Rating 90	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_NO_R90	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	NO	Rating 90	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_PL_R90	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	PL	Rating 90	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_PT_R90	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	PT	Rating 90	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_RO_R90	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	RO	Rating 90	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_RU_R90	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	RU	Rating 90	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_SE_R90	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	SE	Rating 90	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_SG_R90	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	SG	Rating 90	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_SI_R90	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	SI	Rating 90	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_SK_R90	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	SK	Rating 90	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_TR_R90	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	TR	Rating 90	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
MORT_ALL_0094_CR_AIRB_US_R90	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	US	Rating 90	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_x2_R90	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	Other countries	Rating 90	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_x0_R91	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 91	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_AT_R91	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	AT	Rating 91	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_AU_R91	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	AU	Rating 91	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_BE_R91	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	BE	Rating 91	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_BG_R91	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	BG	Rating 91	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_BR_R91	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	BR	Rating 91	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_CA_R91	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	CA	Rating 91	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_CH_R91	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	CH	Rating 91	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_CN_R91	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	CN	Rating 91	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_CY_R91	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	CY	Rating 91	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_CZ_R91	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	CZ	Rating 91	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_DE_R91	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	DE	Rating 91	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_DK_R91	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	DK	Rating 91	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_EE_R91	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	EE	Rating 91	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_ES_R91	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	ES	Rating 91	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_FI_R91	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	FI	Rating 91	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_FR_R91	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	FR	Rating 91	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_GB_R91	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	GB	Rating 91	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_GR_R91	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	GR	Rating 91	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_HK_R91	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	HK	Rating 91	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
MORT_ALL_0094_CR_AIRB_HR_R91	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	HR	Rating 91	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_HU_R91	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	HU	Rating 91	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_IE_R91	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	IE	Rating 91	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_IL_R91	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	IL	Rating 91	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_IT_R91	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	IT	Rating 91	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_JP_R91	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	JP	Rating 91	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_KR_R91	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	KR	Rating 91	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_LT_R91	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	LT	Rating 91	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_LU_R91	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	LU	Rating 91	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_LV_R91	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	LV	Rating 91	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_MT_R91	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	MT	Rating 91	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_NL_R91	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	NL	Rating 91	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_NO_R91	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	NO	Rating 91	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_PL_R91	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	PL	Rating 91	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_PT_R91	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	PT	Rating 91	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_RO_R91	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	RO	Rating 91	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_RU_R91	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	RU	Rating 91	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_SE_R91	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	SE	Rating 91	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_SG_R91	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	SG	Rating 91	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_SI_R91	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	SI	Rating 91	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_SK_R91	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	SK	Rating 91	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_TR_R91	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	TR	Rating 91	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
MORT_ALL_0094_CR_AIRB_US_R91	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	US	Rating 91	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_x2_R91	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	Other countries	Rating 91	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_x0_R92	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 92	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_AT_R92	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	AT	Rating 92	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_AU_R92	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	AU	Rating 92	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_BE_R92	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	BE	Rating 92	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_BG_R92	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	BG	Rating 92	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_BR_R92	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	BR	Rating 92	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_CA_R92	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	CA	Rating 92	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_CH_R92	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	CH	Rating 92	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_CN_R92	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	CN	Rating 92	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_CY_R92	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	CY	Rating 92	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_CZ_R92	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	CZ	Rating 92	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_DE_R92	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	DE	Rating 92	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_DK_R92	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	DK	Rating 92	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_EE_R92	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	EE	Rating 92	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_ES_R92	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	ES	Rating 92	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_FI_R92	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	FI	Rating 92	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_FR_R92	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	FR	Rating 92	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_GB_R92	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	GB	Rating 92	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_GR_R92	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	GR	Rating 92	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_HK_R92	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	HK	Rating 92	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
MORT_ALL_0094_CR_AIRB_HR_R92	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	HR	Rating 92	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_HU_R92	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	HU	Rating 92	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_IE_R92	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	IE	Rating 92	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_IL_R92	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	IL	Rating 92	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_IT_R92	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	IT	Rating 92	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_JP_R92	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	JP	Rating 92	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_KR_R92	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	KR	Rating 92	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_LT_R92	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	LT	Rating 92	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_LU_R92	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	LU	Rating 92	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_LV_R92	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	LV	Rating 92	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_MT_R92	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	MT	Rating 92	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_NL_R92	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	NL	Rating 92	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_NO_R92	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	NO	Rating 92	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_PL_R92	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	PL	Rating 92	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_PT_R92	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	PT	Rating 92	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_RO_R92	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	RO	Rating 92	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_RU_R92	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	RU	Rating 92	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_SE_R92	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	SE	Rating 92	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_SG_R92	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	SG	Rating 92	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_SI_R92	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	SI	Rating 92	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_SK_R92	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	SK	Rating 92	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_TR_R92	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	TR	Rating 92	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
MORT_ALL_0094_CR_AIRB_US_R92	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	US	Rating 92	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_x2_R92	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	Other countries	Rating 92	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_x0_R93	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 93	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_AT_R93	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	AT	Rating 93	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_AU_R93	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	AU	Rating 93	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_BE_R93	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	BE	Rating 93	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_BG_R93	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	BG	Rating 93	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_BR_R93	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	BR	Rating 93	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_CA_R93	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	CA	Rating 93	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_CH_R93	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	CH	Rating 93	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_CN_R93	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	CN	Rating 93	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_CY_R93	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	CY	Rating 93	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_CZ_R93	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	CZ	Rating 93	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_DE_R93	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	DE	Rating 93	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_DK_R93	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	DK	Rating 93	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_EE_R93	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	EE	Rating 93	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_ES_R93	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	ES	Rating 93	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_FI_R93	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	FI	Rating 93	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_FR_R93	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	FR	Rating 93	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_GB_R93	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	GB	Rating 93	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_GR_R93	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	GR	Rating 93	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_HK_R93	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	HK	Rating 93	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
MORT_ALL_0094_CR_AIRB_HR_R93	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	HR	Rating 93	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_HU_R93	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	HU	Rating 93	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_IE_R93	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	IE	Rating 93	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_IL_R93	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	IL	Rating 93	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_IT_R93	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	IT	Rating 93	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_JP_R93	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	JP	Rating 93	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_KR_R93	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	KR	Rating 93	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_LT_R93	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	LT	Rating 93	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_LU_R93	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	LU	Rating 93	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_LV_R93	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	LV	Rating 93	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_MT_R93	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	MT	Rating 93	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_NL_R93	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	NL	Rating 93	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_NO_R93	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	NO	Rating 93	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_PL_R93	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	PL	Rating 93	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_PT_R93	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	PT	Rating 93	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_RO_R93	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	RO	Rating 93	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_RU_R93	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	RU	Rating 93	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_SE_R93	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	SE	Rating 93	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_SG_R93	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	SG	Rating 93	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_SI_R93	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	SI	Rating 93	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_SK_R93	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	SK	Rating 93	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_TR_R93	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	TR	Rating 93	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
MORT_ALL_0094_CR_AIRB_US_R93	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	US	Rating 93	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_x2_R93	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	Other countries	Rating 93	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_x0_R94	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 94	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_AT_R94	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	AT	Rating 94	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_AU_R94	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	AU	Rating 94	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_BE_R94	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	BE	Rating 94	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_BG_R94	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	BG	Rating 94	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_BR_R94	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	BR	Rating 94	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_CA_R94	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	CA	Rating 94	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_CH_R94	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	CH	Rating 94	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_CN_R94	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	CN	Rating 94	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_CY_R94	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	CY	Rating 94	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_CZ_R94	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	CZ	Rating 94	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_DE_R94	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	DE	Rating 94	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_DK_R94	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	DK	Rating 94	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_EE_R94	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	EE	Rating 94	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_ES_R94	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	ES	Rating 94	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_FI_R94	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	FI	Rating 94	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_FR_R94	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	FR	Rating 94	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_GB_R94	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	GB	Rating 94	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_GR_R94	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	GR	Rating 94	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_HK_R94	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	HK	Rating 94	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
MORT_ALL_0094_CR_AIRB_HR_R94	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	HR	Rating 94	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_HU_R94	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	HU	Rating 94	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_IE_R94	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	IE	Rating 94	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_IL_R94	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	IL	Rating 94	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_IT_R94	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	IT	Rating 94	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_JP_R94	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	JP	Rating 94	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_KR_R94	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	KR	Rating 94	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_LT_R94	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	LT	Rating 94	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_LU_R94	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	LU	Rating 94	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_LV_R94	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	LV	Rating 94	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_MT_R94	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	MT	Rating 94	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_NL_R94	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	NL	Rating 94	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_NO_R94	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	NO	Rating 94	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_PL_R94	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	PL	Rating 94	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_PT_R94	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	PT	Rating 94	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_RO_R94	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	RO	Rating 94	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_RU_R94	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	RU	Rating 94	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_SE_R94	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	SE	Rating 94	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_SG_R94	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	SG	Rating 94	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_SI_R94	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	SI	Rating 94	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_SK_R94	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	SK	Rating 94	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_TR_R94	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	TR	Rating 94	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
MORT_ALL_0094_CR_AIRB_US_R94	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	US	Rating 94	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_x2_R94	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	Other countries	Rating 94	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_x0_R95	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 95	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_AT_R95	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	AT	Rating 95	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_AU_R95	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	AU	Rating 95	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_BE_R95	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	BE	Rating 95	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_BG_R95	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	BG	Rating 95	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_BR_R95	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	BR	Rating 95	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_CA_R95	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	CA	Rating 95	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_CH_R95	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	CH	Rating 95	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_CN_R95	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	CN	Rating 95	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_CY_R95	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	CY	Rating 95	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_CZ_R95	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	CZ	Rating 95	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_DE_R95	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	DE	Rating 95	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_DK_R95	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	DK	Rating 95	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_EE_R95	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	EE	Rating 95	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_ES_R95	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	ES	Rating 95	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_FI_R95	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	FI	Rating 95	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_FR_R95	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	FR	Rating 95	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_GB_R95	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	GB	Rating 95	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_GR_R95	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	GR	Rating 95	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_HK_R95	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	HK	Rating 95	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
MORT_ALL_0094_CR_AIRB_HR_R95	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	HR	Rating 95	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_HU_R95	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	HU	Rating 95	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_IE_R95	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	IE	Rating 95	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_IL_R95	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	IL	Rating 95	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_IT_R95	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	IT	Rating 95	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_JP_R95	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	JP	Rating 95	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_KR_R95	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	KR	Rating 95	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_LT_R95	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	LT	Rating 95	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_LU_R95	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	LU	Rating 95	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_LV_R95	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	LV	Rating 95	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_MT_R95	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	MT	Rating 95	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_NL_R95	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	NL	Rating 95	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_NO_R95	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	NO	Rating 95	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_PL_R95	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	PL	Rating 95	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_PT_R95	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	PT	Rating 95	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_RO_R95	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	RO	Rating 95	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_RU_R95	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	RU	Rating 95	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_SE_R95	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	SE	Rating 95	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_SG_R95	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	SG	Rating 95	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_SI_R95	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	SI	Rating 95	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_SK_R95	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	SK	Rating 95	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_TR_R95	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	TR	Rating 95	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
MORT_ALL_0094_CR_AIRB_US_R95	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	US	Rating 95	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_x2_R95	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	Other countries	Rating 95	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_x0_R96	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 96	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_AT_R96	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	AT	Rating 96	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_AU_R96	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	AU	Rating 96	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_BE_R96	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	BE	Rating 96	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_BG_R96	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	BG	Rating 96	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_BR_R96	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	BR	Rating 96	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_CA_R96	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	CA	Rating 96	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_CH_R96	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	CH	Rating 96	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_CN_R96	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	CN	Rating 96	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_CY_R96	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	CY	Rating 96	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_CZ_R96	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	CZ	Rating 96	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_DE_R96	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	DE	Rating 96	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_DK_R96	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	DK	Rating 96	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_EE_R96	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	EE	Rating 96	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_ES_R96	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	ES	Rating 96	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_FI_R96	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	FI	Rating 96	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_FR_R96	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	FR	Rating 96	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_GB_R96	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	GB	Rating 96	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_GR_R96	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	GR	Rating 96	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_HK_R96	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	HK	Rating 96	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
MORT_ALL_0094_CR_AIRB_HR_R96	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	HR	Rating 96	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_HU_R96	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	HU	Rating 96	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_IE_R96	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	IE	Rating 96	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_IL_R96	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	IL	Rating 96	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_IT_R96	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	IT	Rating 96	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_JP_R96	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	JP	Rating 96	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_KR_R96	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	KR	Rating 96	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_LT_R96	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	LT	Rating 96	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_LU_R96	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	LU	Rating 96	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_LV_R96	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	LV	Rating 96	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_MT_R96	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	MT	Rating 96	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_NL_R96	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	NL	Rating 96	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_NO_R96	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	NO	Rating 96	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_PL_R96	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	PL	Rating 96	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_PT_R96	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	PT	Rating 96	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_RO_R96	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	RO	Rating 96	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_RU_R96	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	RU	Rating 96	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_SE_R96	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	SE	Rating 96	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_SG_R96	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	SG	Rating 96	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_SI_R96	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	SI	Rating 96	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_SK_R96	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	SK	Rating 96	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_TR_R96	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	TR	Rating 96	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
MORT_ALL_0094_CR_AIRB_US_R96	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	US	Rating 96	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_x2_R96	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	Other countries	Rating 96	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_x0_R97	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 97	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_AT_R97	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	AT	Rating 97	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_AU_R97	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	AU	Rating 97	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_BE_R97	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	BE	Rating 97	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_BG_R97	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	BG	Rating 97	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_BR_R97	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	BR	Rating 97	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_CA_R97	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	CA	Rating 97	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_CH_R97	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	CH	Rating 97	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_CN_R97	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	CN	Rating 97	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_CY_R97	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	CY	Rating 97	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_CZ_R97	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	CZ	Rating 97	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_DE_R97	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	DE	Rating 97	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_DK_R97	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	DK	Rating 97	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_EE_R97	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	EE	Rating 97	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_ES_R97	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	ES	Rating 97	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_FI_R97	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	FI	Rating 97	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_FR_R97	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	FR	Rating 97	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_GB_R97	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	GB	Rating 97	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_GR_R97	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	GR	Rating 97	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_HK_R97	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	HK	Rating 97	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
MORT_ALL_0094_CR_AIRB_HR_R97	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	HR	Rating 97	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_HU_R97	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	HU	Rating 97	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_IE_R97	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	IE	Rating 97	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_IL_R97	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	IL	Rating 97	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_IT_R97	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	IT	Rating 97	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_JP_R97	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	JP	Rating 97	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_KR_R97	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	KR	Rating 97	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_LT_R97	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	LT	Rating 97	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_LU_R97	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	LU	Rating 97	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_LV_R97	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	LV	Rating 97	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_MT_R97	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	MT	Rating 97	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_NL_R97	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	NL	Rating 97	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_NO_R97	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	NO	Rating 97	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_PL_R97	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	PL	Rating 97	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_PT_R97	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	PT	Rating 97	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_RO_R97	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	RO	Rating 97	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_RU_R97	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	RU	Rating 97	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_SE_R97	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	SE	Rating 97	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_SG_R97	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	SG	Rating 97	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_SI_R97	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	SI	Rating 97	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_SK_R97	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	SK	Rating 97	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_TR_R97	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	TR	Rating 97	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
MORT_ALL_0094_CR_AIRB_US_R97	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	US	Rating 97	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_x2_R97	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	Other countries	Rating 97	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_x0_R98	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 98	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_AT_R98	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	AT	Rating 98	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_AU_R98	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	AU	Rating 98	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_BE_R98	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	BE	Rating 98	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_BG_R98	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	BG	Rating 98	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_BR_R98	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	BR	Rating 98	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_CA_R98	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	CA	Rating 98	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_CH_R98	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	CH	Rating 98	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_CN_R98	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	CN	Rating 98	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_CY_R98	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	CY	Rating 98	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_CZ_R98	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	CZ	Rating 98	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_DE_R98	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	DE	Rating 98	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_DK_R98	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	DK	Rating 98	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_EE_R98	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	EE	Rating 98	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_ES_R98	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	ES	Rating 98	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_FI_R98	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	FI	Rating 98	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_FR_R98	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	FR	Rating 98	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_GB_R98	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	GB	Rating 98	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_GR_R98	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	GR	Rating 98	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_HK_R98	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	HK	Rating 98	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
MORT_ALL_0094_CR_AIRB_HR_R98	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	HR	Rating 98	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_HU_R98	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	HU	Rating 98	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_IE_R98	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	IE	Rating 98	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_IL_R98	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	IL	Rating 98	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_IT_R98	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	IT	Rating 98	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_JP_R98	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	JP	Rating 98	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_KR_R98	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	KR	Rating 98	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_LT_R98	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	LT	Rating 98	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_LU_R98	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	LU	Rating 98	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_LV_R98	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	LV	Rating 98	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_MT_R98	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	MT	Rating 98	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_NL_R98	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	NL	Rating 98	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_NO_R98	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	NO	Rating 98	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_PL_R98	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	PL	Rating 98	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_PT_R98	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	PT	Rating 98	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_RO_R98	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	RO	Rating 98	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_RU_R98	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	RU	Rating 98	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_SE_R98	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	SE	Rating 98	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_SG_R98	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	SG	Rating 98	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_SI_R98	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	SI	Rating 98	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_SK_R98	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	SK	Rating 98	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_TR_R98	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	TR	Rating 98	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
MORT_ALL_0094_CR_AIRB_US_R98	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	US	Rating 98	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_x2_R98	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	Other countries	Rating 98	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_x0_R99	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 99	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_AT_R99	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	AT	Rating 99	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_AU_R99	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	AU	Rating 99	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_BE_R99	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	BE	Rating 99	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_BG_R99	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	BG	Rating 99	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_BR_R99	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	BR	Rating 99	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_CA_R99	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	CA	Rating 99	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_CH_R99	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	CH	Rating 99	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_CN_R99	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	CN	Rating 99	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_CY_R99	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	CY	Rating 99	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_CZ_R99	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	CZ	Rating 99	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_DE_R99	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	DE	Rating 99	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_DK_R99	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	DK	Rating 99	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_EE_R99	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	EE	Rating 99	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_ES_R99	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	ES	Rating 99	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_FI_R99	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	FI	Rating 99	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_FR_R99	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	FR	Rating 99	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_GB_R99	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	GB	Rating 99	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_GR_R99	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	GR	Rating 99	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_HK_R99	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	HK	Rating 99	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
MORT_ALL_0094_CR_AIRB_HR_R99	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	HR	Rating 99	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_HU_R99	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	HU	Rating 99	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_IE_R99	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	IE	Rating 99	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_IL_R99	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	IL	Rating 99	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_IT_R99	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	IT	Rating 99	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_JP_R99	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	JP	Rating 99	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_KR_R99	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	KR	Rating 99	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_LT_R99	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	LT	Rating 99	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_LU_R99	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	LU	Rating 99	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_LV_R99	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	LV	Rating 99	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_MT_R99	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	MT	Rating 99	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_NL_R99	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	NL	Rating 99	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_NO_R99	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	NO	Rating 99	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_PL_R99	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	PL	Rating 99	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_PT_R99	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	PT	Rating 99	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_RO_R99	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	RO	Rating 99	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_RU_R99	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	RU	Rating 99	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_SE_R99	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	SE	Rating 99	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_SG_R99	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	SG	Rating 99	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_SI_R99	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	SI	Rating 99	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_SK_R99	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	SK	Rating 99	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_TR_R99	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	TR	Rating 99	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
MORT_ALL_0094_CR_AIRB_US_R99	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	US	Rating 99	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CR_AIRB_x2_R99	Mortgages Non-defaulted	Credit risk and free deliveries	Advanced IRB approach	Other countries	Rating 99	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_x0_R01	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 1	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_AT_R01	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	AT	Rating 1	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_AU_R01	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	AU	Rating 1	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_BE_R01	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	BE	Rating 1	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_BG_R01	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	BG	Rating 1	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_BR_R01	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	BR	Rating 1	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_CA_R01	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	CA	Rating 1	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_CH_R01	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	CH	Rating 1	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_CN_R01	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	CN	Rating 1	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_CY_R01	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	CY	Rating 1	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_CZ_R01	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	CZ	Rating 1	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_DE_R01	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	DE	Rating 1	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_DK_R01	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	DK	Rating 1	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_EE_R01	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	EE	Rating 1	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_ES_R01	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	ES	Rating 1	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_FI_R01	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	FI	Rating 1	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_FR_R01	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	FR	Rating 1	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_GB_R01	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	GB	Rating 1	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_GR_R01	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	GR	Rating 1	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_HK_R01	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	HK	Rating 1	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMEC_ALL_0106_CR_AIRB_HR_R01	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	HR	Rating 1	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_HU_R01	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	HU	Rating 1	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_IE_R01	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	IE	Rating 1	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_IL_R01	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	IL	Rating 1	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_IT_R01	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	IT	Rating 1	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_JP_R01	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	JP	Rating 1	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_KR_R01	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	KR	Rating 1	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_LT_R01	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	LT	Rating 1	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_LU_R01	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	LU	Rating 1	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_LV_R01	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	LV	Rating 1	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_MT_R01	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	MT	Rating 1	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_NL_R01	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	NL	Rating 1	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_NO_R01	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	NO	Rating 1	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_PL_R01	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	PL	Rating 1	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_PT_R01	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	PT	Rating 1	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_RO_R01	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	RO	Rating 1	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_RU_R01	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	RU	Rating 1	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_SE_R01	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	SE	Rating 1	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_SG_R01	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	SG	Rating 1	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_SI_R01	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	SI	Rating 1	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_SK_R01	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	SK	Rating 1	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_TR_R01	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	TR	Rating 1	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMEC_ALL_0106_CR_AIRB_US_R01	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	US	Rating 1	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_x2_R01	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	Other countries	Rating 1	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_x0_R02	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 2	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_AT_R02	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	AT	Rating 2	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_AU_R02	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	AU	Rating 2	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_BE_R02	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	BE	Rating 2	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_BG_R02	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	BG	Rating 2	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_BR_R02	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	BR	Rating 2	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_CA_R02	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	CA	Rating 2	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_CH_R02	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	CH	Rating 2	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_CN_R02	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	CN	Rating 2	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_CY_R02	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	CY	Rating 2	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_CZ_R02	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	CZ	Rating 2	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_DE_R02	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	DE	Rating 2	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_DK_R02	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	DK	Rating 2	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_EE_R02	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	EE	Rating 2	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_ES_R02	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	ES	Rating 2	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_FI_R02	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	FI	Rating 2	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_FR_R02	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	FR	Rating 2	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_GB_R02	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	GB	Rating 2	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_GR_R02	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	GR	Rating 2	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_HK_R02	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	HK	Rating 2	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMEC_ALL_0106_CR_AIRB_HR_R02	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	HR	Rating 2	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_HU_R02	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	HU	Rating 2	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_IE_R02	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	IE	Rating 2	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_IL_R02	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	IL	Rating 2	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_IT_R02	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	IT	Rating 2	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_JP_R02	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	JP	Rating 2	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_KR_R02	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	KR	Rating 2	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_LT_R02	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	LT	Rating 2	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_LU_R02	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	LU	Rating 2	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_LV_R02	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	LV	Rating 2	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_MT_R02	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	MT	Rating 2	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_NL_R02	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	NL	Rating 2	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_NO_R02	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	NO	Rating 2	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_PL_R02	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	PL	Rating 2	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_PT_R02	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	PT	Rating 2	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_RO_R02	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	RO	Rating 2	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_RU_R02	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	RU	Rating 2	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_SE_R02	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	SE	Rating 2	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_SG_R02	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	SG	Rating 2	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_SI_R02	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	SI	Rating 2	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_SK_R02	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	SK	Rating 2	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_TR_R02	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	TR	Rating 2	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMEC_ALL_0106_CR_AIRB_US_R02	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	US	Rating 2	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_x2_R02	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	Other countries	Rating 2	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_x0_R03	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 3	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_AT_R03	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	AT	Rating 3	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_AU_R03	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	AU	Rating 3	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_BE_R03	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	BE	Rating 3	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_BG_R03	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	BG	Rating 3	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_BR_R03	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	BR	Rating 3	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_CA_R03	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	CA	Rating 3	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_CH_R03	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	CH	Rating 3	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_CN_R03	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	CN	Rating 3	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_CY_R03	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	CY	Rating 3	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_CZ_R03	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	CZ	Rating 3	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_DE_R03	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	DE	Rating 3	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_DK_R03	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	DK	Rating 3	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_EE_R03	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	EE	Rating 3	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_ES_R03	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	ES	Rating 3	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_FI_R03	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	FI	Rating 3	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_FR_R03	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	FR	Rating 3	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_GB_R03	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	GB	Rating 3	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_GR_R03	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	GR	Rating 3	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_HK_R03	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	HK	Rating 3	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMEC_ALL_0106_CR_AIRB_HR_R03	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	HR	Rating 3	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_HU_R03	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	HU	Rating 3	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_IE_R03	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	IE	Rating 3	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_IL_R03	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	IL	Rating 3	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_IT_R03	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	IT	Rating 3	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_JP_R03	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	JP	Rating 3	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_KR_R03	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	KR	Rating 3	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_LT_R03	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	LT	Rating 3	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_LU_R03	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	LU	Rating 3	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_LV_R03	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	LV	Rating 3	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_MT_R03	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	MT	Rating 3	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_NL_R03	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	NL	Rating 3	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_NO_R03	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	NO	Rating 3	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_PL_R03	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	PL	Rating 3	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_PT_R03	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	PT	Rating 3	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_RO_R03	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	RO	Rating 3	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_RU_R03	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	RU	Rating 3	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_SE_R03	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	SE	Rating 3	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_SG_R03	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	SG	Rating 3	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_SI_R03	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	SI	Rating 3	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_SK_R03	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	SK	Rating 3	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_TR_R03	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	TR	Rating 3	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMEC_ALL_0106_CR_AIRB_US_R03	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	US	Rating 3	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_x2_R03	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	Other countries	Rating 3	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_x0_R04	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 4	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_AT_R04	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	AT	Rating 4	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_AU_R04	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	AU	Rating 4	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_BE_R04	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	BE	Rating 4	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_BG_R04	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	BG	Rating 4	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_BR_R04	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	BR	Rating 4	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_CA_R04	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	CA	Rating 4	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_CH_R04	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	CH	Rating 4	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_CN_R04	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	CN	Rating 4	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_CY_R04	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	CY	Rating 4	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_CZ_R04	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	CZ	Rating 4	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_DE_R04	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	DE	Rating 4	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_DK_R04	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	DK	Rating 4	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_EE_R04	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	EE	Rating 4	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_ES_R04	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	ES	Rating 4	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_FI_R04	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	FI	Rating 4	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_FR_R04	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	FR	Rating 4	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_GB_R04	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	GB	Rating 4	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_GR_R04	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	GR	Rating 4	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_HK_R04	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	HK	Rating 4	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMEC_ALL_0106_CR_AIRB_HR_R04	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	HR	Rating 4	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_HU_R04	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	HU	Rating 4	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_IE_R04	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	IE	Rating 4	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_IL_R04	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	IL	Rating 4	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_IT_R04	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	IT	Rating 4	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_JP_R04	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	JP	Rating 4	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_KR_R04	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	KR	Rating 4	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_LT_R04	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	LT	Rating 4	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_LU_R04	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	LU	Rating 4	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_LV_R04	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	LV	Rating 4	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_MT_R04	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	MT	Rating 4	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_NL_R04	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	NL	Rating 4	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_NO_R04	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	NO	Rating 4	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_PL_R04	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	PL	Rating 4	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_PT_R04	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	PT	Rating 4	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_RO_R04	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	RO	Rating 4	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_RU_R04	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	RU	Rating 4	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_SE_R04	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	SE	Rating 4	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_SG_R04	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	SG	Rating 4	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_SI_R04	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	SI	Rating 4	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_SK_R04	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	SK	Rating 4	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_TR_R04	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	TR	Rating 4	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMEC_ALL_0106_CR_AIRB_US_R04	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	US	Rating 4	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_x2_R04	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	Other countries	Rating 4	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_x0_R05	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 5	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_AT_R05	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	AT	Rating 5	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_AU_R05	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	AU	Rating 5	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_BE_R05	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	BE	Rating 5	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_BG_R05	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	BG	Rating 5	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_BR_R05	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	BR	Rating 5	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_CA_R05	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	CA	Rating 5	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_CH_R05	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	CH	Rating 5	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_CN_R05	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	CN	Rating 5	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_CY_R05	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	CY	Rating 5	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_CZ_R05	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	CZ	Rating 5	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_DE_R05	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	DE	Rating 5	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_DK_R05	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	DK	Rating 5	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_EE_R05	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	EE	Rating 5	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_ES_R05	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	ES	Rating 5	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_FI_R05	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	FI	Rating 5	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_FR_R05	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	FR	Rating 5	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_GB_R05	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	GB	Rating 5	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_GR_R05	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	GR	Rating 5	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_HK_R05	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	HK	Rating 5	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMEC_ALL_0106_CR_AIRB_HR_R05	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	HR	Rating 5	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_HU_R05	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	HU	Rating 5	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_IE_R05	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	IE	Rating 5	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_IL_R05	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	IL	Rating 5	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_IT_R05	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	IT	Rating 5	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_JP_R05	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	JP	Rating 5	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_KR_R05	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	KR	Rating 5	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_LT_R05	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	LT	Rating 5	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_LU_R05	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	LU	Rating 5	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_LV_R05	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	LV	Rating 5	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_MT_R05	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	MT	Rating 5	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_NL_R05	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	NL	Rating 5	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_NO_R05	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	NO	Rating 5	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_PL_R05	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	PL	Rating 5	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_PT_R05	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	PT	Rating 5	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_RO_R05	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	RO	Rating 5	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_RU_R05	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	RU	Rating 5	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_SE_R05	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	SE	Rating 5	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_SG_R05	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	SG	Rating 5	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_SI_R05	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	SI	Rating 5	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_SK_R05	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	SK	Rating 5	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_TR_R05	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	TR	Rating 5	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMEC_ALL_0106_CR_AIRB_US_R05	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	US	Rating 5	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_x2_R05	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	Other countries	Rating 5	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_x0_R06	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 6	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_AT_R06	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	AT	Rating 6	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_AU_R06	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	AU	Rating 6	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_BE_R06	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	BE	Rating 6	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_BG_R06	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	BG	Rating 6	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_BR_R06	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	BR	Rating 6	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_CA_R06	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	CA	Rating 6	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_CH_R06	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	CH	Rating 6	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_CN_R06	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	CN	Rating 6	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_CY_R06	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	CY	Rating 6	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_CZ_R06	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	CZ	Rating 6	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_DE_R06	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	DE	Rating 6	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_DK_R06	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	DK	Rating 6	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_EE_R06	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	EE	Rating 6	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_ES_R06	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	ES	Rating 6	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_FI_R06	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	FI	Rating 6	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_FR_R06	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	FR	Rating 6	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_GB_R06	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	GB	Rating 6	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_GR_R06	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	GR	Rating 6	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_HK_R06	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	HK	Rating 6	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMEC_ALL_0106_CR_AIRB_HR_R06	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	HR	Rating 6	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_HU_R06	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	HU	Rating 6	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_IE_R06	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	IE	Rating 6	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_IL_R06	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	IL	Rating 6	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_IT_R06	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	IT	Rating 6	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_JP_R06	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	JP	Rating 6	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_KR_R06	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	KR	Rating 6	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_LT_R06	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	LT	Rating 6	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_LU_R06	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	LU	Rating 6	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_LV_R06	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	LV	Rating 6	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_MT_R06	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	MT	Rating 6	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_NL_R06	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	NL	Rating 6	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_NO_R06	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	NO	Rating 6	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_PL_R06	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	PL	Rating 6	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_PT_R06	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	PT	Rating 6	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_RO_R06	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	RO	Rating 6	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_RU_R06	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	RU	Rating 6	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_SE_R06	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	SE	Rating 6	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_SG_R06	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	SG	Rating 6	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_SI_R06	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	SI	Rating 6	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_SK_R06	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	SK	Rating 6	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_TR_R06	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	TR	Rating 6	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMEC_ALL_0106_CR_AIRB_US_R06	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	US	Rating 6	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_x2_R06	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	Other countries	Rating 6	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_x0_R07	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 7	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_AT_R07	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	AT	Rating 7	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_AU_R07	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	AU	Rating 7	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_BE_R07	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	BE	Rating 7	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_BG_R07	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	BG	Rating 7	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_BR_R07	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	BR	Rating 7	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_CA_R07	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	CA	Rating 7	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_CH_R07	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	CH	Rating 7	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_CN_R07	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	CN	Rating 7	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_CY_R07	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	CY	Rating 7	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_CZ_R07	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	CZ	Rating 7	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_DE_R07	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	DE	Rating 7	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_DK_R07	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	DK	Rating 7	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_EE_R07	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	EE	Rating 7	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_ES_R07	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	ES	Rating 7	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_FI_R07	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	FI	Rating 7	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_FR_R07	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	FR	Rating 7	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_GB_R07	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	GB	Rating 7	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_GR_R07	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	GR	Rating 7	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_HK_R07	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	HK	Rating 7	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMEC_ALL_0106_CR_AIRB_HR_R07	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	HR	Rating 7	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_HU_R07	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	HU	Rating 7	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_IE_R07	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	IE	Rating 7	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_IL_R07	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	IL	Rating 7	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_IT_R07	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	IT	Rating 7	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_JP_R07	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	JP	Rating 7	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_KR_R07	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	KR	Rating 7	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_LT_R07	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	LT	Rating 7	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_LU_R07	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	LU	Rating 7	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_LV_R07	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	LV	Rating 7	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_MT_R07	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	MT	Rating 7	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_NL_R07	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	NL	Rating 7	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_NO_R07	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	NO	Rating 7	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_PL_R07	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	PL	Rating 7	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_PT_R07	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	PT	Rating 7	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_RO_R07	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	RO	Rating 7	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_RU_R07	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	RU	Rating 7	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_SE_R07	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	SE	Rating 7	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_SG_R07	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	SG	Rating 7	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_SI_R07	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	SI	Rating 7	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_SK_R07	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	SK	Rating 7	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_TR_R07	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	TR	Rating 7	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMEC_ALL_0106_CR_AIRB_US_R07	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	US	Rating 7	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_x2_R07	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	Other countries	Rating 7	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_x0_R08	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 8	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_AT_R08	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	AT	Rating 8	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_AU_R08	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	AU	Rating 8	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_BE_R08	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	BE	Rating 8	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_BG_R08	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	BG	Rating 8	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_BR_R08	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	BR	Rating 8	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_CA_R08	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	CA	Rating 8	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_CH_R08	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	CH	Rating 8	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_CN_R08	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	CN	Rating 8	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_CY_R08	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	CY	Rating 8	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_CZ_R08	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	CZ	Rating 8	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_DE_R08	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	DE	Rating 8	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_DK_R08	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	DK	Rating 8	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_EE_R08	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	EE	Rating 8	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_ES_R08	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	ES	Rating 8	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_FI_R08	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	FI	Rating 8	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_FR_R08	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	FR	Rating 8	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_GB_R08	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	GB	Rating 8	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_GR_R08	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	GR	Rating 8	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_HK_R08	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	HK	Rating 8	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMEC_ALL_0106_CR_AIRB_HR_R08	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	HR	Rating 8	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_HU_R08	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	HU	Rating 8	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_IE_R08	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	IE	Rating 8	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_IL_R08	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	IL	Rating 8	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_IT_R08	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	IT	Rating 8	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_JP_R08	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	JP	Rating 8	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_KR_R08	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	KR	Rating 8	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_LT_R08	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	LT	Rating 8	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_LU_R08	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	LU	Rating 8	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_LV_R08	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	LV	Rating 8	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_MT_R08	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	MT	Rating 8	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_NL_R08	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	NL	Rating 8	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_NO_R08	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	NO	Rating 8	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_PL_R08	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	PL	Rating 8	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_PT_R08	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	PT	Rating 8	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_RO_R08	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	RO	Rating 8	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_RU_R08	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	RU	Rating 8	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_SE_R08	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	SE	Rating 8	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_SG_R08	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	SG	Rating 8	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_SI_R08	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	SI	Rating 8	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_SK_R08	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	SK	Rating 8	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_TR_R08	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	TR	Rating 8	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMEC_ALL_0106_CR_AIRB_US_R08	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	US	Rating 8	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_x2_R08	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	Other countries	Rating 8	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_x0_R09	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 9	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_AT_R09	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	AT	Rating 9	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_AU_R09	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	AU	Rating 9	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_BE_R09	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	BE	Rating 9	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_BG_R09	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	BG	Rating 9	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_BR_R09	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	BR	Rating 9	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_CA_R09	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	CA	Rating 9	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_CH_R09	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	CH	Rating 9	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_CN_R09	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	CN	Rating 9	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_CY_R09	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	CY	Rating 9	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_CZ_R09	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	CZ	Rating 9	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_DE_R09	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	DE	Rating 9	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_DK_R09	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	DK	Rating 9	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_EE_R09	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	EE	Rating 9	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_ES_R09	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	ES	Rating 9	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_FI_R09	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	FI	Rating 9	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_FR_R09	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	FR	Rating 9	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_GB_R09	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	GB	Rating 9	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_GR_R09	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	GR	Rating 9	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_HK_R09	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	HK	Rating 9	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMEC_ALL_0106_CR_AIRB_HR_R09	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	HR	Rating 9	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_HU_R09	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	HU	Rating 9	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_IE_R09	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	IE	Rating 9	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_IL_R09	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	IL	Rating 9	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_IT_R09	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	IT	Rating 9	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_JP_R09	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	JP	Rating 9	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_KR_R09	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	KR	Rating 9	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_LT_R09	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	LT	Rating 9	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_LU_R09	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	LU	Rating 9	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_LV_R09	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	LV	Rating 9	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_MT_R09	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	MT	Rating 9	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_NL_R09	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	NL	Rating 9	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_NO_R09	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	NO	Rating 9	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_PL_R09	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	PL	Rating 9	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_PT_R09	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	PT	Rating 9	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_RO_R09	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	RO	Rating 9	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_RU_R09	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	RU	Rating 9	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_SE_R09	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	SE	Rating 9	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_SG_R09	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	SG	Rating 9	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_SI_R09	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	SI	Rating 9	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_SK_R09	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	SK	Rating 9	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_TR_R09	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	TR	Rating 9	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMEC_ALL_0106_CR_AIRB_US_R09	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	US	Rating 9	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_x2_R09	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	Other countries	Rating 9	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_x0_R10	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 10	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_AT_R10	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	AT	Rating 10	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_AU_R10	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	AU	Rating 10	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_BE_R10	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	BE	Rating 10	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_BG_R10	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	BG	Rating 10	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_BR_R10	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	BR	Rating 10	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_CA_R10	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	CA	Rating 10	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_CH_R10	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	CH	Rating 10	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_CN_R10	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	CN	Rating 10	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_CY_R10	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	CY	Rating 10	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_CZ_R10	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	CZ	Rating 10	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_DE_R10	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	DE	Rating 10	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_DK_R10	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	DK	Rating 10	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_EE_R10	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	EE	Rating 10	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_ES_R10	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	ES	Rating 10	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_FI_R10	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	FI	Rating 10	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_FR_R10	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	FR	Rating 10	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_GB_R10	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	GB	Rating 10	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_GR_R10	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	GR	Rating 10	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_HK_R10	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	HK	Rating 10	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMEC_ALL_0106_CR_AIRB_HR_R10	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	HR	Rating 10	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_HU_R10	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	HU	Rating 10	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_IE_R10	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	IE	Rating 10	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_IL_R10	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	IL	Rating 10	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_IT_R10	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	IT	Rating 10	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_JP_R10	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	JP	Rating 10	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_KR_R10	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	KR	Rating 10	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_LT_R10	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	LT	Rating 10	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_LU_R10	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	LU	Rating 10	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_LV_R10	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	LV	Rating 10	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_MT_R10	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	MT	Rating 10	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_NL_R10	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	NL	Rating 10	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_NO_R10	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	NO	Rating 10	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_PL_R10	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	PL	Rating 10	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_PT_R10	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	PT	Rating 10	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_RO_R10	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	RO	Rating 10	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_RU_R10	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	RU	Rating 10	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_SE_R10	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	SE	Rating 10	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_SG_R10	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	SG	Rating 10	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_SI_R10	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	SI	Rating 10	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_SK_R10	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	SK	Rating 10	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_TR_R10	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	TR	Rating 10	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMEC_ALL_0106_CR_AIRB_US_R10	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	US	Rating 10	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_x2_R10	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	Other countries	Rating 10	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_x0_R11	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 11	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_AT_R11	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	AT	Rating 11	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_AU_R11	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	AU	Rating 11	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_BE_R11	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	BE	Rating 11	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_BG_R11	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	BG	Rating 11	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_BR_R11	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	BR	Rating 11	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_CA_R11	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	CA	Rating 11	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_CH_R11	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	CH	Rating 11	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_CN_R11	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	CN	Rating 11	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_CY_R11	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	CY	Rating 11	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_CZ_R11	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	CZ	Rating 11	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_DE_R11	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	DE	Rating 11	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_DK_R11	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	DK	Rating 11	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_EE_R11	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	EE	Rating 11	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_ES_R11	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	ES	Rating 11	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_FI_R11	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	FI	Rating 11	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_FR_R11	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	FR	Rating 11	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_GB_R11	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	GB	Rating 11	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_GR_R11	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	GR	Rating 11	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_HK_R11	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	HK	Rating 11	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMEC_ALL_0106_CR_AIRB_HR_R11	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	HR	Rating 11	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_HU_R11	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	HU	Rating 11	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_IE_R11	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	IE	Rating 11	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_IL_R11	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	IL	Rating 11	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_IT_R11	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	IT	Rating 11	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_JP_R11	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	JP	Rating 11	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_KR_R11	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	KR	Rating 11	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_LT_R11	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	LT	Rating 11	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_LU_R11	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	LU	Rating 11	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_LV_R11	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	LV	Rating 11	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_MT_R11	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	MT	Rating 11	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_NL_R11	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	NL	Rating 11	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_NO_R11	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	NO	Rating 11	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_PL_R11	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	PL	Rating 11	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_PT_R11	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	PT	Rating 11	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_RO_R11	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	RO	Rating 11	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_RU_R11	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	RU	Rating 11	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_SE_R11	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	SE	Rating 11	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_SG_R11	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	SG	Rating 11	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_SI_R11	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	SI	Rating 11	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_SK_R11	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	SK	Rating 11	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_TR_R11	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	TR	Rating 11	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMEC_ALL_0106_CR_AIRB_US_R11	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	US	Rating 11	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_x2_R11	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	Other countries	Rating 11	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_x0_R12	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 12	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_AT_R12	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	AT	Rating 12	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_AU_R12	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	AU	Rating 12	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_BE_R12	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	BE	Rating 12	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_BG_R12	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	BG	Rating 12	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_BR_R12	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	BR	Rating 12	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_CA_R12	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	CA	Rating 12	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_CH_R12	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	CH	Rating 12	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_CN_R12	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	CN	Rating 12	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_CY_R12	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	CY	Rating 12	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_CZ_R12	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	CZ	Rating 12	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_DE_R12	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	DE	Rating 12	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_DK_R12	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	DK	Rating 12	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_EE_R12	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	EE	Rating 12	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_ES_R12	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	ES	Rating 12	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_FI_R12	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	FI	Rating 12	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_FR_R12	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	FR	Rating 12	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_GB_R12	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	GB	Rating 12	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_GR_R12	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	GR	Rating 12	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_HK_R12	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	HK	Rating 12	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMEC_ALL_0106_CR_AIRB_HR_R12	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	HR	Rating 12	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_HU_R12	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	HU	Rating 12	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_IE_R12	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	IE	Rating 12	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_IL_R12	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	IL	Rating 12	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_IT_R12	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	IT	Rating 12	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_JP_R12	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	JP	Rating 12	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_KR_R12	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	KR	Rating 12	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_LT_R12	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	LT	Rating 12	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_LU_R12	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	LU	Rating 12	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_LV_R12	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	LV	Rating 12	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_MT_R12	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	MT	Rating 12	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_NL_R12	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	NL	Rating 12	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_NO_R12	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	NO	Rating 12	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_PL_R12	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	PL	Rating 12	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_PT_R12	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	PT	Rating 12	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_RO_R12	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	RO	Rating 12	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_RU_R12	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	RU	Rating 12	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_SE_R12	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	SE	Rating 12	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_SG_R12	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	SG	Rating 12	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_SI_R12	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	SI	Rating 12	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_SK_R12	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	SK	Rating 12	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_TR_R12	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	TR	Rating 12	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMEC_ALL_0106_CR_AIRB_US_R12	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	US	Rating 12	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_x2_R12	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	Other countries	Rating 12	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_x0_R13	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 13	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_AT_R13	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	AT	Rating 13	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_AU_R13	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	AU	Rating 13	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_BE_R13	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	BE	Rating 13	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_BG_R13	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	BG	Rating 13	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_BR_R13	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	BR	Rating 13	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_CA_R13	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	CA	Rating 13	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_CH_R13	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	CH	Rating 13	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_CN_R13	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	CN	Rating 13	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_CY_R13	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	CY	Rating 13	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_CZ_R13	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	CZ	Rating 13	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_DE_R13	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	DE	Rating 13	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_DK_R13	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	DK	Rating 13	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_EE_R13	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	EE	Rating 13	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_ES_R13	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	ES	Rating 13	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_FI_R13	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	FI	Rating 13	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_FR_R13	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	FR	Rating 13	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_GB_R13	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	GB	Rating 13	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_GR_R13	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	GR	Rating 13	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_HK_R13	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	HK	Rating 13	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMEC_ALL_0106_CR_AIRB_HR_R13	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	HR	Rating 13	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_HU_R13	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	HU	Rating 13	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_IE_R13	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	IE	Rating 13	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_IL_R13	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	IL	Rating 13	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_IT_R13	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	IT	Rating 13	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_JP_R13	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	JP	Rating 13	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_KR_R13	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	KR	Rating 13	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_LT_R13	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	LT	Rating 13	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_LU_R13	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	LU	Rating 13	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_LV_R13	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	LV	Rating 13	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_MT_R13	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	MT	Rating 13	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_NL_R13	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	NL	Rating 13	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_NO_R13	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	NO	Rating 13	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_PL_R13	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	PL	Rating 13	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_PT_R13	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	PT	Rating 13	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_RO_R13	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	RO	Rating 13	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_RU_R13	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	RU	Rating 13	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_SE_R13	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	SE	Rating 13	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_SG_R13	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	SG	Rating 13	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_SI_R13	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	SI	Rating 13	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_SK_R13	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	SK	Rating 13	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_TR_R13	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	TR	Rating 13	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMEC_ALL_0106_CR_AIRB_US_R13	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	US	Rating 13	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_x2_R13	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	Other countries	Rating 13	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_x0_R14	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 14	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_AT_R14	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	AT	Rating 14	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_AU_R14	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	AU	Rating 14	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_BE_R14	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	BE	Rating 14	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_BG_R14	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	BG	Rating 14	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_BR_R14	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	BR	Rating 14	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_CA_R14	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	CA	Rating 14	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_CH_R14	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	CH	Rating 14	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_CN_R14	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	CN	Rating 14	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_CY_R14	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	CY	Rating 14	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_CZ_R14	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	CZ	Rating 14	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_DE_R14	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	DE	Rating 14	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_DK_R14	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	DK	Rating 14	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_EE_R14	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	EE	Rating 14	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_ES_R14	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	ES	Rating 14	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_FI_R14	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	FI	Rating 14	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_FR_R14	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	FR	Rating 14	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_GB_R14	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	GB	Rating 14	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_GR_R14	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	GR	Rating 14	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_HK_R14	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	HK	Rating 14	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMEC_ALL_0106_CR_AIRB_HR_R14	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	HR	Rating 14	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_HU_R14	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	HU	Rating 14	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_IE_R14	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	IE	Rating 14	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_IL_R14	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	IL	Rating 14	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_IT_R14	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	IT	Rating 14	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_JP_R14	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	JP	Rating 14	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_KR_R14	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	KR	Rating 14	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_LT_R14	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	LT	Rating 14	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_LU_R14	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	LU	Rating 14	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_LV_R14	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	LV	Rating 14	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_MT_R14	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	MT	Rating 14	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_NL_R14	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	NL	Rating 14	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_NO_R14	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	NO	Rating 14	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_PL_R14	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	PL	Rating 14	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_PT_R14	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	PT	Rating 14	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_RO_R14	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	RO	Rating 14	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_RU_R14	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	RU	Rating 14	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_SE_R14	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	SE	Rating 14	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_SG_R14	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	SG	Rating 14	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_SI_R14	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	SI	Rating 14	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_SK_R14	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	SK	Rating 14	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_TR_R14	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	TR	Rating 14	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMEC_ALL_0106_CR_AIRB_US_R14	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	US	Rating 14	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_x2_R14	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	Other countries	Rating 14	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_x0_R15	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 15	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_AT_R15	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	AT	Rating 15	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_AU_R15	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	AU	Rating 15	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_BE_R15	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	BE	Rating 15	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_BG_R15	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	BG	Rating 15	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_BR_R15	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	BR	Rating 15	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_CA_R15	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	CA	Rating 15	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_CH_R15	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	CH	Rating 15	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_CN_R15	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	CN	Rating 15	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_CY_R15	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	CY	Rating 15	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_CZ_R15	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	CZ	Rating 15	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_DE_R15	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	DE	Rating 15	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_DK_R15	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	DK	Rating 15	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_EE_R15	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	EE	Rating 15	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_ES_R15	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	ES	Rating 15	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_FI_R15	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	FI	Rating 15	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_FR_R15	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	FR	Rating 15	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_GB_R15	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	GB	Rating 15	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_GR_R15	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	GR	Rating 15	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_HK_R15	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	HK	Rating 15	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMEC_ALL_0106_CR_AIRB_HR_R15	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	HR	Rating 15	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_HU_R15	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	HU	Rating 15	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_IE_R15	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	IE	Rating 15	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_IL_R15	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	IL	Rating 15	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_IT_R15	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	IT	Rating 15	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_JP_R15	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	JP	Rating 15	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_KR_R15	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	KR	Rating 15	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_LT_R15	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	LT	Rating 15	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_LU_R15	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	LU	Rating 15	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_LV_R15	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	LV	Rating 15	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_MT_R15	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	MT	Rating 15	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_NL_R15	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	NL	Rating 15	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_NO_R15	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	NO	Rating 15	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_PL_R15	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	PL	Rating 15	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_PT_R15	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	PT	Rating 15	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_RO_R15	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	RO	Rating 15	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_RU_R15	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	RU	Rating 15	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_SE_R15	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	SE	Rating 15	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_SG_R15	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	SG	Rating 15	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_SI_R15	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	SI	Rating 15	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_SK_R15	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	SK	Rating 15	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_TR_R15	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	TR	Rating 15	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMEC_ALL_0106_CR_AIRB_US_R15	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	US	Rating 15	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_x2_R15	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	Other countries	Rating 15	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_x0_R16	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 16	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_AT_R16	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	AT	Rating 16	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_AU_R16	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	AU	Rating 16	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_BE_R16	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	BE	Rating 16	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_BG_R16	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	BG	Rating 16	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_BR_R16	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	BR	Rating 16	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_CA_R16	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	CA	Rating 16	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_CH_R16	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	CH	Rating 16	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_CN_R16	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	CN	Rating 16	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_CY_R16	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	CY	Rating 16	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_CZ_R16	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	CZ	Rating 16	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_DE_R16	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	DE	Rating 16	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_DK_R16	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	DK	Rating 16	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_EE_R16	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	EE	Rating 16	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_ES_R16	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	ES	Rating 16	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_FI_R16	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	FI	Rating 16	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_FR_R16	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	FR	Rating 16	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_GB_R16	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	GB	Rating 16	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_GR_R16	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	GR	Rating 16	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_HK_R16	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	HK	Rating 16	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMEC_ALL_0106_CR_AIRB_HR_R16	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	HR	Rating 16	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_HU_R16	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	HU	Rating 16	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_IE_R16	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	IE	Rating 16	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_IL_R16	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	IL	Rating 16	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_IT_R16	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	IT	Rating 16	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_JP_R16	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	JP	Rating 16	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_KR_R16	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	KR	Rating 16	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_LT_R16	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	LT	Rating 16	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_LU_R16	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	LU	Rating 16	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_LV_R16	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	LV	Rating 16	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_MT_R16	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	MT	Rating 16	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_NL_R16	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	NL	Rating 16	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_NO_R16	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	NO	Rating 16	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_PL_R16	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	PL	Rating 16	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_PT_R16	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	PT	Rating 16	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_RO_R16	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	RO	Rating 16	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_RU_R16	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	RU	Rating 16	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_SE_R16	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	SE	Rating 16	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_SG_R16	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	SG	Rating 16	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_SI_R16	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	SI	Rating 16	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_SK_R16	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	SK	Rating 16	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_TR_R16	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	TR	Rating 16	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMEC_ALL_0106_CR_AIRB_US_R16	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	US	Rating 16	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_x2_R16	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	Other countries	Rating 16	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_x0_R17	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 17	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_AT_R17	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	AT	Rating 17	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_AU_R17	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	AU	Rating 17	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_BE_R17	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	BE	Rating 17	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_BG_R17	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	BG	Rating 17	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_BR_R17	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	BR	Rating 17	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_CA_R17	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	CA	Rating 17	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_CH_R17	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	CH	Rating 17	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_CN_R17	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	CN	Rating 17	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_CY_R17	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	CY	Rating 17	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_CZ_R17	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	CZ	Rating 17	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_DE_R17	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	DE	Rating 17	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_DK_R17	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	DK	Rating 17	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_EE_R17	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	EE	Rating 17	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_ES_R17	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	ES	Rating 17	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_FI_R17	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	FI	Rating 17	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_FR_R17	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	FR	Rating 17	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_GB_R17	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	GB	Rating 17	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_GR_R17	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	GR	Rating 17	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_HK_R17	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	HK	Rating 17	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMEC_ALL_0106_CR_AIRB_HR_R17	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	HR	Rating 17	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_HU_R17	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	HU	Rating 17	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_IE_R17	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	IE	Rating 17	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_IL_R17	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	IL	Rating 17	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_IT_R17	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	IT	Rating 17	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_JP_R17	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	JP	Rating 17	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_KR_R17	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	KR	Rating 17	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_LT_R17	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	LT	Rating 17	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_LU_R17	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	LU	Rating 17	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_LV_R17	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	LV	Rating 17	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_MT_R17	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	MT	Rating 17	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_NL_R17	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	NL	Rating 17	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_NO_R17	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	NO	Rating 17	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_PL_R17	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	PL	Rating 17	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_PT_R17	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	PT	Rating 17	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_RO_R17	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	RO	Rating 17	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_RU_R17	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	RU	Rating 17	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_SE_R17	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	SE	Rating 17	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_SG_R17	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	SG	Rating 17	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_SI_R17	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	SI	Rating 17	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_SK_R17	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	SK	Rating 17	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_TR_R17	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	TR	Rating 17	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMEC_ALL_0106_CR_AIRB_US_R17	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	US	Rating 17	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_x2_R17	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	Other countries	Rating 17	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_x0_R18	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 18	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_AT_R18	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	AT	Rating 18	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_AU_R18	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	AU	Rating 18	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_BE_R18	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	BE	Rating 18	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_BG_R18	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	BG	Rating 18	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_BR_R18	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	BR	Rating 18	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_CA_R18	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	CA	Rating 18	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_CH_R18	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	CH	Rating 18	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_CN_R18	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	CN	Rating 18	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_CY_R18	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	CY	Rating 18	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_CZ_R18	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	CZ	Rating 18	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_DE_R18	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	DE	Rating 18	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_DK_R18	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	DK	Rating 18	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_EE_R18	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	EE	Rating 18	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_ES_R18	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	ES	Rating 18	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_FI_R18	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	FI	Rating 18	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_FR_R18	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	FR	Rating 18	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_GB_R18	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	GB	Rating 18	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_GR_R18	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	GR	Rating 18	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_HK_R18	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	HK	Rating 18	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMEC_ALL_0106_CR_AIRB_HR_R18	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	HR	Rating 18	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_HU_R18	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	HU	Rating 18	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_IE_R18	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	IE	Rating 18	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_IL_R18	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	IL	Rating 18	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_IT_R18	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	IT	Rating 18	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_JP_R18	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	JP	Rating 18	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_KR_R18	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	KR	Rating 18	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_LT_R18	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	LT	Rating 18	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_LU_R18	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	LU	Rating 18	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_LV_R18	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	LV	Rating 18	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_MT_R18	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	MT	Rating 18	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_NL_R18	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	NL	Rating 18	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_NO_R18	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	NO	Rating 18	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_PL_R18	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	PL	Rating 18	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_PT_R18	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	PT	Rating 18	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_RO_R18	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	RO	Rating 18	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_RU_R18	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	RU	Rating 18	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_SE_R18	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	SE	Rating 18	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_SG_R18	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	SG	Rating 18	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_SI_R18	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	SI	Rating 18	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_SK_R18	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	SK	Rating 18	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_TR_R18	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	TR	Rating 18	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMEC_ALL_0106_CR_AIRB_US_R18	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	US	Rating 18	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_x2_R18	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	Other countries	Rating 18	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_x0_R19	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 19	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_AT_R19	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	AT	Rating 19	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_AU_R19	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	AU	Rating 19	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_BE_R19	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	BE	Rating 19	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_BG_R19	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	BG	Rating 19	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_BR_R19	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	BR	Rating 19	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_CA_R19	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	CA	Rating 19	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_CH_R19	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	CH	Rating 19	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_CN_R19	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	CN	Rating 19	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_CY_R19	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	CY	Rating 19	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_CZ_R19	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	CZ	Rating 19	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_DE_R19	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	DE	Rating 19	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_DK_R19	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	DK	Rating 19	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_EE_R19	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	EE	Rating 19	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_ES_R19	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	ES	Rating 19	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_FI_R19	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	FI	Rating 19	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_FR_R19	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	FR	Rating 19	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_GB_R19	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	GB	Rating 19	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_GR_R19	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	GR	Rating 19	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_HK_R19	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	HK	Rating 19	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMEC_ALL_0106_CR_AIRB_HR_R19	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	HR	Rating 19	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_HU_R19	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	HU	Rating 19	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_IE_R19	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	IE	Rating 19	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_IL_R19	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	IL	Rating 19	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_IT_R19	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	IT	Rating 19	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_JP_R19	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	JP	Rating 19	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_KR_R19	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	KR	Rating 19	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_LT_R19	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	LT	Rating 19	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_LU_R19	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	LU	Rating 19	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_LV_R19	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	LV	Rating 19	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_MT_R19	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	MT	Rating 19	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_NL_R19	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	NL	Rating 19	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_NO_R19	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	NO	Rating 19	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_PL_R19	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	PL	Rating 19	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_PT_R19	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	PT	Rating 19	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_RO_R19	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	RO	Rating 19	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_RU_R19	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	RU	Rating 19	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_SE_R19	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	SE	Rating 19	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_SG_R19	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	SG	Rating 19	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_SI_R19	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	SI	Rating 19	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_SK_R19	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	SK	Rating 19	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_TR_R19	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	TR	Rating 19	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMEC_ALL_0106_CR_AIRB_US_R19	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	US	Rating 19	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_x2_R19	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	Other countries	Rating 19	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_x0_R20	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 20	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_AT_R20	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	AT	Rating 20	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_AU_R20	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	AU	Rating 20	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_BE_R20	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	BE	Rating 20	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_BG_R20	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	BG	Rating 20	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_BR_R20	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	BR	Rating 20	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_CA_R20	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	CA	Rating 20	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_CH_R20	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	CH	Rating 20	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_CN_R20	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	CN	Rating 20	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_CY_R20	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	CY	Rating 20	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_CZ_R20	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	CZ	Rating 20	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_DE_R20	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	DE	Rating 20	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_DK_R20	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	DK	Rating 20	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_EE_R20	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	EE	Rating 20	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_ES_R20	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	ES	Rating 20	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_FI_R20	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	FI	Rating 20	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_FR_R20	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	FR	Rating 20	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_GB_R20	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	GB	Rating 20	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_GR_R20	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	GR	Rating 20	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_HK_R20	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	HK	Rating 20	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMEC_ALL_0106_CR_AIRB_HR_R20	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	HR	Rating 20	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_HU_R20	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	HU	Rating 20	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_IE_R20	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	IE	Rating 20	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_IL_R20	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	IL	Rating 20	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_IT_R20	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	IT	Rating 20	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_JP_R20	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	JP	Rating 20	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_KR_R20	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	KR	Rating 20	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_LT_R20	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	LT	Rating 20	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_LU_R20	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	LU	Rating 20	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_LV_R20	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	LV	Rating 20	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_MT_R20	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	MT	Rating 20	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_NL_R20	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	NL	Rating 20	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_NO_R20	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	NO	Rating 20	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_PL_R20	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	PL	Rating 20	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_PT_R20	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	PT	Rating 20	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_RO_R20	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	RO	Rating 20	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_RU_R20	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	RU	Rating 20	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_SE_R20	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	SE	Rating 20	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_SG_R20	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	SG	Rating 20	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_SI_R20	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	SI	Rating 20	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_SK_R20	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	SK	Rating 20	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_TR_R20	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	TR	Rating 20	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMEC_ALL_0106_CR_AIRB_US_R20	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	US	Rating 20	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_x2_R20	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	Other countries	Rating 20	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_x0_R21	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 21	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_AT_R21	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	AT	Rating 21	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_AU_R21	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	AU	Rating 21	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_BE_R21	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	BE	Rating 21	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_BG_R21	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	BG	Rating 21	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_BR_R21	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	BR	Rating 21	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_CA_R21	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	CA	Rating 21	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_CH_R21	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	CH	Rating 21	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_CN_R21	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	CN	Rating 21	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_CY_R21	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	CY	Rating 21	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_CZ_R21	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	CZ	Rating 21	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_DE_R21	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	DE	Rating 21	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_DK_R21	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	DK	Rating 21	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_EE_R21	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	EE	Rating 21	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_ES_R21	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	ES	Rating 21	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_FI_R21	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	FI	Rating 21	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_FR_R21	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	FR	Rating 21	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_GB_R21	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	GB	Rating 21	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_GR_R21	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	GR	Rating 21	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_HK_R21	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	HK	Rating 21	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMEC_ALL_0106_CR_AIRB_HR_R21	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	HR	Rating 21	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_HU_R21	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	HU	Rating 21	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_IE_R21	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	IE	Rating 21	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_IL_R21	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	IL	Rating 21	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_IT_R21	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	IT	Rating 21	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_JP_R21	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	JP	Rating 21	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_KR_R21	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	KR	Rating 21	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_LT_R21	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	LT	Rating 21	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_LU_R21	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	LU	Rating 21	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_LV_R21	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	LV	Rating 21	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_MT_R21	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	MT	Rating 21	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_NL_R21	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	NL	Rating 21	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_NO_R21	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	NO	Rating 21	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_PL_R21	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	PL	Rating 21	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_PT_R21	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	PT	Rating 21	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_RO_R21	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	RO	Rating 21	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_RU_R21	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	RU	Rating 21	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_SE_R21	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	SE	Rating 21	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_SG_R21	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	SG	Rating 21	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_SI_R21	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	SI	Rating 21	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_SK_R21	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	SK	Rating 21	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_TR_R21	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	TR	Rating 21	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMEC_ALL_0106_CR_AIRB_US_R21	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	US	Rating 21	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_x2_R21	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	Other countries	Rating 21	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_x0_R22	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 22	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_AT_R22	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	AT	Rating 22	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_AU_R22	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	AU	Rating 22	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_BE_R22	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	BE	Rating 22	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_BG_R22	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	BG	Rating 22	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_BR_R22	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	BR	Rating 22	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_CA_R22	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	CA	Rating 22	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_CH_R22	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	CH	Rating 22	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_CN_R22	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	CN	Rating 22	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_CY_R22	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	CY	Rating 22	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_CZ_R22	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	CZ	Rating 22	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_DE_R22	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	DE	Rating 22	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_DK_R22	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	DK	Rating 22	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_EE_R22	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	EE	Rating 22	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_ES_R22	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	ES	Rating 22	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_FI_R22	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	FI	Rating 22	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_FR_R22	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	FR	Rating 22	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_GB_R22	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	GB	Rating 22	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_GR_R22	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	GR	Rating 22	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_HK_R22	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	HK	Rating 22	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMEC_ALL_0106_CR_AIRB_HR_R22	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	HR	Rating 22	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_HU_R22	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	HU	Rating 22	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_IE_R22	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	IE	Rating 22	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_IL_R22	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	IL	Rating 22	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_IT_R22	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	IT	Rating 22	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_JP_R22	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	JP	Rating 22	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_KR_R22	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	KR	Rating 22	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_LT_R22	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	LT	Rating 22	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_LU_R22	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	LU	Rating 22	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_LV_R22	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	LV	Rating 22	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_MT_R22	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	MT	Rating 22	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_NL_R22	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	NL	Rating 22	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_NO_R22	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	NO	Rating 22	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_PL_R22	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	PL	Rating 22	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_PT_R22	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	PT	Rating 22	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_RO_R22	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	RO	Rating 22	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_RU_R22	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	RU	Rating 22	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_SE_R22	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	SE	Rating 22	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_SG_R22	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	SG	Rating 22	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_SI_R22	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	SI	Rating 22	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_SK_R22	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	SK	Rating 22	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_TR_R22	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	TR	Rating 22	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMEC_ALL_0106_CR_AIRB_US_R22	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	US	Rating 22	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_x2_R22	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	Other countries	Rating 22	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_x0_R23	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 23	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_AT_R23	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	AT	Rating 23	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_AU_R23	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	AU	Rating 23	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_BE_R23	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	BE	Rating 23	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_BG_R23	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	BG	Rating 23	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_BR_R23	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	BR	Rating 23	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_CA_R23	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	CA	Rating 23	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_CH_R23	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	CH	Rating 23	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_CN_R23	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	CN	Rating 23	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_CY_R23	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	CY	Rating 23	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_CZ_R23	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	CZ	Rating 23	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_DE_R23	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	DE	Rating 23	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_DK_R23	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	DK	Rating 23	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_EE_R23	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	EE	Rating 23	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_ES_R23	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	ES	Rating 23	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_FI_R23	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	FI	Rating 23	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_FR_R23	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	FR	Rating 23	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_GB_R23	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	GB	Rating 23	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_GR_R23	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	GR	Rating 23	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_HK_R23	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	HK	Rating 23	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMEC_ALL_0106_CR_AIRB_HR_R23	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	HR	Rating 23	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_HU_R23	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	HU	Rating 23	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_IE_R23	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	IE	Rating 23	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_IL_R23	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	IL	Rating 23	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_IT_R23	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	IT	Rating 23	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_JP_R23	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	JP	Rating 23	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_KR_R23	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	KR	Rating 23	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_LT_R23	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	LT	Rating 23	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_LU_R23	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	LU	Rating 23	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_LV_R23	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	LV	Rating 23	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_MT_R23	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	MT	Rating 23	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_NL_R23	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	NL	Rating 23	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_NO_R23	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	NO	Rating 23	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_PL_R23	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	PL	Rating 23	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_PT_R23	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	PT	Rating 23	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_RO_R23	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	RO	Rating 23	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_RU_R23	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	RU	Rating 23	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_SE_R23	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	SE	Rating 23	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_SG_R23	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	SG	Rating 23	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_SI_R23	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	SI	Rating 23	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_SK_R23	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	SK	Rating 23	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_TR_R23	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	TR	Rating 23	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMEC_ALL_0106_CR_AIRB_US_R23	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	US	Rating 23	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_x2_R23	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	Other countries	Rating 23	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_x0_R24	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 24	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_AT_R24	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	AT	Rating 24	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_AU_R24	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	AU	Rating 24	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_BE_R24	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	BE	Rating 24	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_BG_R24	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	BG	Rating 24	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_BR_R24	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	BR	Rating 24	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_CA_R24	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	CA	Rating 24	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_CH_R24	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	CH	Rating 24	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_CN_R24	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	CN	Rating 24	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_CY_R24	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	CY	Rating 24	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_CZ_R24	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	CZ	Rating 24	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_DE_R24	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	DE	Rating 24	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_DK_R24	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	DK	Rating 24	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_EE_R24	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	EE	Rating 24	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_ES_R24	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	ES	Rating 24	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_FI_R24	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	FI	Rating 24	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_FR_R24	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	FR	Rating 24	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_GB_R24	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	GB	Rating 24	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_GR_R24	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	GR	Rating 24	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_HK_R24	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	HK	Rating 24	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMEC_ALL_0106_CR_AIRB_HR_R24	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	HR	Rating 24	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_HU_R24	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	HU	Rating 24	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_IE_R24	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	IE	Rating 24	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_IL_R24	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	IL	Rating 24	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_IT_R24	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	IT	Rating 24	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_JP_R24	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	JP	Rating 24	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_KR_R24	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	KR	Rating 24	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_LT_R24	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	LT	Rating 24	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_LU_R24	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	LU	Rating 24	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_LV_R24	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	LV	Rating 24	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_MT_R24	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	MT	Rating 24	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_NL_R24	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	NL	Rating 24	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_NO_R24	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	NO	Rating 24	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_PL_R24	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	PL	Rating 24	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_PT_R24	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	PT	Rating 24	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_RO_R24	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	RO	Rating 24	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_RU_R24	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	RU	Rating 24	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_SE_R24	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	SE	Rating 24	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_SG_R24	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	SG	Rating 24	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_SI_R24	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	SI	Rating 24	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_SK_R24	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	SK	Rating 24	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_TR_R24	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	TR	Rating 24	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMEC_ALL_0106_CR_AIRB_US_R24	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	US	Rating 24	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_x2_R24	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	Other countries	Rating 24	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_x0_R25	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 25	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_AT_R25	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	AT	Rating 25	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_AU_R25	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	AU	Rating 25	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_BE_R25	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	BE	Rating 25	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_BG_R25	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	BG	Rating 25	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_BR_R25	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	BR	Rating 25	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_CA_R25	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	CA	Rating 25	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_CH_R25	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	CH	Rating 25	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_CN_R25	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	CN	Rating 25	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_CY_R25	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	CY	Rating 25	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_CZ_R25	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	CZ	Rating 25	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_DE_R25	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	DE	Rating 25	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_DK_R25	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	DK	Rating 25	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_EE_R25	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	EE	Rating 25	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_ES_R25	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	ES	Rating 25	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_FI_R25	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	FI	Rating 25	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_FR_R25	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	FR	Rating 25	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_GB_R25	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	GB	Rating 25	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_GR_R25	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	GR	Rating 25	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_HK_R25	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	HK	Rating 25	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMEC_ALL_0106_CR_AIRB_HR_R25	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	HR	Rating 25	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_HU_R25	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	HU	Rating 25	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_IE_R25	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	IE	Rating 25	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_IL_R25	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	IL	Rating 25	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_IT_R25	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	IT	Rating 25	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_JP_R25	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	JP	Rating 25	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_KR_R25	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	KR	Rating 25	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_LT_R25	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	LT	Rating 25	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_LU_R25	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	LU	Rating 25	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_LV_R25	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	LV	Rating 25	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_MT_R25	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	MT	Rating 25	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_NL_R25	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	NL	Rating 25	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_NO_R25	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	NO	Rating 25	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_PL_R25	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	PL	Rating 25	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_PT_R25	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	PT	Rating 25	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_RO_R25	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	RO	Rating 25	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_RU_R25	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	RU	Rating 25	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_SE_R25	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	SE	Rating 25	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_SG_R25	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	SG	Rating 25	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_SI_R25	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	SI	Rating 25	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_SK_R25	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	SK	Rating 25	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_TR_R25	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	TR	Rating 25	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMEC_ALL_0106_CR_AIRB_US_R25	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	US	Rating 25	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_x2_R25	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	Other countries	Rating 25	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_x0_R26	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 26	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_AT_R26	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	AT	Rating 26	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_AU_R26	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	AU	Rating 26	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_BE_R26	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	BE	Rating 26	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_BG_R26	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	BG	Rating 26	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_BR_R26	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	BR	Rating 26	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_CA_R26	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	CA	Rating 26	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_CH_R26	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	CH	Rating 26	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_CN_R26	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	CN	Rating 26	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_CY_R26	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	CY	Rating 26	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_CZ_R26	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	CZ	Rating 26	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_DE_R26	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	DE	Rating 26	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_DK_R26	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	DK	Rating 26	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_EE_R26	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	EE	Rating 26	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_ES_R26	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	ES	Rating 26	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_FI_R26	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	FI	Rating 26	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_FR_R26	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	FR	Rating 26	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_GB_R26	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	GB	Rating 26	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_GR_R26	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	GR	Rating 26	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_HK_R26	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	HK	Rating 26	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMEC_ALL_0106_CR_AIRB_HR_R26	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	HR	Rating 26	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_HU_R26	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	HU	Rating 26	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_IE_R26	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	IE	Rating 26	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_IL_R26	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	IL	Rating 26	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_IT_R26	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	IT	Rating 26	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_JP_R26	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	JP	Rating 26	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_KR_R26	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	KR	Rating 26	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_LT_R26	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	LT	Rating 26	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_LU_R26	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	LU	Rating 26	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_LV_R26	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	LV	Rating 26	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_MT_R26	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	MT	Rating 26	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_NL_R26	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	NL	Rating 26	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_NO_R26	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	NO	Rating 26	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_PL_R26	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	PL	Rating 26	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_PT_R26	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	PT	Rating 26	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_RO_R26	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	RO	Rating 26	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_RU_R26	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	RU	Rating 26	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_SE_R26	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	SE	Rating 26	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_SG_R26	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	SG	Rating 26	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_SI_R26	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	SI	Rating 26	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_SK_R26	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	SK	Rating 26	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_TR_R26	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	TR	Rating 26	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMEC_ALL_0106_CR_AIRB_US_R26	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	US	Rating 26	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_x2_R26	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	Other countries	Rating 26	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_x0_R27	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 27	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_AT_R27	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	AT	Rating 27	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_AU_R27	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	AU	Rating 27	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_BE_R27	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	BE	Rating 27	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_BG_R27	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	BG	Rating 27	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_BR_R27	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	BR	Rating 27	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_CA_R27	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	CA	Rating 27	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_CH_R27	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	CH	Rating 27	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_CN_R27	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	CN	Rating 27	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_CY_R27	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	CY	Rating 27	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_CZ_R27	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	CZ	Rating 27	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_DE_R27	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	DE	Rating 27	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_DK_R27	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	DK	Rating 27	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_EE_R27	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	EE	Rating 27	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_ES_R27	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	ES	Rating 27	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_FI_R27	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	FI	Rating 27	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_FR_R27	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	FR	Rating 27	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_GB_R27	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	GB	Rating 27	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_GR_R27	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	GR	Rating 27	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_HK_R27	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	HK	Rating 27	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMEC_ALL_0106_CR_AIRB_HR_R27	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	HR	Rating 27	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_HU_R27	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	HU	Rating 27	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_IE_R27	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	IE	Rating 27	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_IL_R27	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	IL	Rating 27	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_IT_R27	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	IT	Rating 27	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_JP_R27	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	JP	Rating 27	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_KR_R27	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	KR	Rating 27	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_LT_R27	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	LT	Rating 27	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_LU_R27	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	LU	Rating 27	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_LV_R27	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	LV	Rating 27	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_MT_R27	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	MT	Rating 27	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_NL_R27	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	NL	Rating 27	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_NO_R27	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	NO	Rating 27	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_PL_R27	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	PL	Rating 27	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_PT_R27	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	PT	Rating 27	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_RO_R27	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	RO	Rating 27	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_RU_R27	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	RU	Rating 27	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_SE_R27	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	SE	Rating 27	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_SG_R27	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	SG	Rating 27	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_SI_R27	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	SI	Rating 27	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_SK_R27	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	SK	Rating 27	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_TR_R27	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	TR	Rating 27	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMEC_ALL_0106_CR_AIRB_US_R27	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	US	Rating 27	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_x2_R27	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	Other countries	Rating 27	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_x0_R28	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 28	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_AT_R28	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	AT	Rating 28	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_AU_R28	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	AU	Rating 28	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_BE_R28	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	BE	Rating 28	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_BG_R28	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	BG	Rating 28	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_BR_R28	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	BR	Rating 28	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_CA_R28	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	CA	Rating 28	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_CH_R28	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	CH	Rating 28	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_CN_R28	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	CN	Rating 28	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_CY_R28	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	CY	Rating 28	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_CZ_R28	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	CZ	Rating 28	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_DE_R28	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	DE	Rating 28	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_DK_R28	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	DK	Rating 28	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_EE_R28	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	EE	Rating 28	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_ES_R28	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	ES	Rating 28	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_FI_R28	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	FI	Rating 28	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_FR_R28	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	FR	Rating 28	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_GB_R28	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	GB	Rating 28	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_GR_R28	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	GR	Rating 28	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_HK_R28	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	HK	Rating 28	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMEC_ALL_0106_CR_AIRB_HR_R28	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	HR	Rating 28	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_HU_R28	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	HU	Rating 28	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_IE_R28	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	IE	Rating 28	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_IL_R28	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	IL	Rating 28	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_IT_R28	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	IT	Rating 28	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_JP_R28	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	JP	Rating 28	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_KR_R28	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	KR	Rating 28	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_LT_R28	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	LT	Rating 28	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_LU_R28	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	LU	Rating 28	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_LV_R28	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	LV	Rating 28	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_MT_R28	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	MT	Rating 28	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_NL_R28	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	NL	Rating 28	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_NO_R28	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	NO	Rating 28	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_PL_R28	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	PL	Rating 28	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_PT_R28	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	PT	Rating 28	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_RO_R28	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	RO	Rating 28	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_RU_R28	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	RU	Rating 28	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_SE_R28	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	SE	Rating 28	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_SG_R28	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	SG	Rating 28	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_SI_R28	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	SI	Rating 28	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_SK_R28	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	SK	Rating 28	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_TR_R28	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	TR	Rating 28	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMEC_ALL_0106_CR_AIRB_US_R28	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	US	Rating 28	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_x2_R28	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	Other countries	Rating 28	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_x0_R29	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 29	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_AT_R29	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	AT	Rating 29	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_AU_R29	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	AU	Rating 29	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_BE_R29	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	BE	Rating 29	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_BG_R29	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	BG	Rating 29	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_BR_R29	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	BR	Rating 29	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_CA_R29	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	CA	Rating 29	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_CH_R29	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	CH	Rating 29	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_CN_R29	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	CN	Rating 29	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_CY_R29	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	CY	Rating 29	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_CZ_R29	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	CZ	Rating 29	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_DE_R29	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	DE	Rating 29	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_DK_R29	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	DK	Rating 29	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_EE_R29	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	EE	Rating 29	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_ES_R29	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	ES	Rating 29	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_FI_R29	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	FI	Rating 29	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_FR_R29	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	FR	Rating 29	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_GB_R29	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	GB	Rating 29	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_GR_R29	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	GR	Rating 29	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_HK_R29	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	HK	Rating 29	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMEC_ALL_0106_CR_AIRB_HR_R29	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	HR	Rating 29	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_HU_R29	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	HU	Rating 29	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_IE_R29	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	IE	Rating 29	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_IL_R29	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	IL	Rating 29	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_IT_R29	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	IT	Rating 29	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_JP_R29	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	JP	Rating 29	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_KR_R29	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	KR	Rating 29	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_LT_R29	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	LT	Rating 29	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_LU_R29	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	LU	Rating 29	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_LV_R29	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	LV	Rating 29	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_MT_R29	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	MT	Rating 29	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_NL_R29	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	NL	Rating 29	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_NO_R29	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	NO	Rating 29	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_PL_R29	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	PL	Rating 29	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_PT_R29	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	PT	Rating 29	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_RO_R29	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	RO	Rating 29	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_RU_R29	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	RU	Rating 29	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_SE_R29	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	SE	Rating 29	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_SG_R29	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	SG	Rating 29	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_SI_R29	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	SI	Rating 29	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_SK_R29	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	SK	Rating 29	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_TR_R29	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	TR	Rating 29	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMEC_ALL_0106_CR_AIRB_US_R29	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	US	Rating 29	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_x2_R29	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	Other countries	Rating 29	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_x0_R30	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 30	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_AT_R30	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	AT	Rating 30	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_AU_R30	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	AU	Rating 30	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_BE_R30	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	BE	Rating 30	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_BG_R30	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	BG	Rating 30	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_BR_R30	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	BR	Rating 30	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_CA_R30	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	CA	Rating 30	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_CH_R30	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	CH	Rating 30	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_CN_R30	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	CN	Rating 30	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_CY_R30	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	CY	Rating 30	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_CZ_R30	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	CZ	Rating 30	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_DE_R30	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	DE	Rating 30	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_DK_R30	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	DK	Rating 30	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_EE_R30	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	EE	Rating 30	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_ES_R30	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	ES	Rating 30	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_FI_R30	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	FI	Rating 30	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_FR_R30	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	FR	Rating 30	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_GB_R30	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	GB	Rating 30	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_GR_R30	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	GR	Rating 30	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_HK_R30	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	HK	Rating 30	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMEC_ALL_0106_CR_AIRB_HR_R30	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	HR	Rating 30	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_HU_R30	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	HU	Rating 30	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_IE_R30	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	IE	Rating 30	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_IL_R30	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	IL	Rating 30	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_IT_R30	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	IT	Rating 30	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_JP_R30	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	JP	Rating 30	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_KR_R30	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	KR	Rating 30	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_LT_R30	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	LT	Rating 30	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_LU_R30	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	LU	Rating 30	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_LV_R30	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	LV	Rating 30	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_MT_R30	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	MT	Rating 30	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_NL_R30	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	NL	Rating 30	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_NO_R30	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	NO	Rating 30	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_PL_R30	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	PL	Rating 30	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_PT_R30	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	PT	Rating 30	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_RO_R30	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	RO	Rating 30	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_RU_R30	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	RU	Rating 30	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_SE_R30	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	SE	Rating 30	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_SG_R30	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	SG	Rating 30	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_SI_R30	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	SI	Rating 30	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_SK_R30	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	SK	Rating 30	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_TR_R30	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	TR	Rating 30	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMEC_ALL_0106_CR_AIRB_US_R30	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	US	Rating 30	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_x2_R30	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	Other countries	Rating 30	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_x0_R31	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 31	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_AT_R31	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	AT	Rating 31	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_AU_R31	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	AU	Rating 31	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_BE_R31	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	BE	Rating 31	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_BG_R31	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	BG	Rating 31	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_BR_R31	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	BR	Rating 31	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_CA_R31	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	CA	Rating 31	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_CH_R31	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	CH	Rating 31	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_CN_R31	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	CN	Rating 31	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_CY_R31	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	CY	Rating 31	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_CZ_R31	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	CZ	Rating 31	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_DE_R31	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	DE	Rating 31	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_DK_R31	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	DK	Rating 31	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_EE_R31	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	EE	Rating 31	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_ES_R31	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	ES	Rating 31	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_FI_R31	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	FI	Rating 31	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_FR_R31	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	FR	Rating 31	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_GB_R31	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	GB	Rating 31	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_GR_R31	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	GR	Rating 31	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_HK_R31	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	HK	Rating 31	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMEC_ALL_0106_CR_AIRB_HR_R31	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	HR	Rating 31	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_HU_R31	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	HU	Rating 31	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_IE_R31	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	IE	Rating 31	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_IL_R31	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	IL	Rating 31	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_IT_R31	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	IT	Rating 31	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_JP_R31	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	JP	Rating 31	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_KR_R31	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	KR	Rating 31	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_LT_R31	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	LT	Rating 31	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_LU_R31	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	LU	Rating 31	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_LV_R31	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	LV	Rating 31	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_MT_R31	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	MT	Rating 31	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_NL_R31	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	NL	Rating 31	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_NO_R31	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	NO	Rating 31	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_PL_R31	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	PL	Rating 31	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_PT_R31	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	PT	Rating 31	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_RO_R31	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	RO	Rating 31	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_RU_R31	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	RU	Rating 31	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_SE_R31	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	SE	Rating 31	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_SG_R31	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	SG	Rating 31	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_SI_R31	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	SI	Rating 31	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_SK_R31	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	SK	Rating 31	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_TR_R31	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	TR	Rating 31	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMEC_ALL_0106_CR_AIRB_US_R31	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	US	Rating 31	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_x2_R31	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	Other countries	Rating 31	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_x0_R32	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 32	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_AT_R32	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	AT	Rating 32	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_AU_R32	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	AU	Rating 32	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_BE_R32	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	BE	Rating 32	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_BG_R32	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	BG	Rating 32	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_BR_R32	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	BR	Rating 32	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_CA_R32	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	CA	Rating 32	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_CH_R32	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	CH	Rating 32	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_CN_R32	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	CN	Rating 32	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_CY_R32	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	CY	Rating 32	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_CZ_R32	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	CZ	Rating 32	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_DE_R32	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	DE	Rating 32	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_DK_R32	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	DK	Rating 32	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_EE_R32	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	EE	Rating 32	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_ES_R32	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	ES	Rating 32	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_FI_R32	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	FI	Rating 32	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_FR_R32	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	FR	Rating 32	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_GB_R32	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	GB	Rating 32	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_GR_R32	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	GR	Rating 32	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_HK_R32	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	HK	Rating 32	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMEC_ALL_0106_CR_AIRB_HR_R32	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	HR	Rating 32	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_HU_R32	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	HU	Rating 32	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_IE_R32	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	IE	Rating 32	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_IL_R32	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	IL	Rating 32	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_IT_R32	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	IT	Rating 32	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_JP_R32	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	JP	Rating 32	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_KR_R32	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	KR	Rating 32	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_LT_R32	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	LT	Rating 32	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_LU_R32	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	LU	Rating 32	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_LV_R32	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	LV	Rating 32	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_MT_R32	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	MT	Rating 32	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_NL_R32	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	NL	Rating 32	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_NO_R32	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	NO	Rating 32	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_PL_R32	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	PL	Rating 32	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_PT_R32	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	PT	Rating 32	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_RO_R32	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	RO	Rating 32	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_RU_R32	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	RU	Rating 32	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_SE_R32	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	SE	Rating 32	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_SG_R32	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	SG	Rating 32	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_SI_R32	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	SI	Rating 32	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_SK_R32	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	SK	Rating 32	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_TR_R32	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	TR	Rating 32	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMEC_ALL_0106_CR_AIRB_US_R32	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	US	Rating 32	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_x2_R32	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	Other countries	Rating 32	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_x0_R33	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 33	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_AT_R33	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	AT	Rating 33	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_AU_R33	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	AU	Rating 33	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_BE_R33	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	BE	Rating 33	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_BG_R33	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	BG	Rating 33	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_BR_R33	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	BR	Rating 33	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_CA_R33	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	CA	Rating 33	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_CH_R33	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	CH	Rating 33	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_CN_R33	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	CN	Rating 33	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_CY_R33	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	CY	Rating 33	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_CZ_R33	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	CZ	Rating 33	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_DE_R33	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	DE	Rating 33	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_DK_R33	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	DK	Rating 33	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_EE_R33	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	EE	Rating 33	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_ES_R33	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	ES	Rating 33	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_FI_R33	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	FI	Rating 33	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_FR_R33	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	FR	Rating 33	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_GB_R33	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	GB	Rating 33	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_GR_R33	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	GR	Rating 33	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_HK_R33	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	HK	Rating 33	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMEC_ALL_0106_CR_AIRB_HR_R33	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	HR	Rating 33	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_HU_R33	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	HU	Rating 33	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_IE_R33	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	IE	Rating 33	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_IL_R33	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	IL	Rating 33	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_IT_R33	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	IT	Rating 33	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_JP_R33	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	JP	Rating 33	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_KR_R33	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	KR	Rating 33	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_LT_R33	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	LT	Rating 33	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_LU_R33	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	LU	Rating 33	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_LV_R33	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	LV	Rating 33	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_MT_R33	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	MT	Rating 33	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_NL_R33	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	NL	Rating 33	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_NO_R33	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	NO	Rating 33	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_PL_R33	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	PL	Rating 33	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_PT_R33	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	PT	Rating 33	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_RO_R33	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	RO	Rating 33	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_RU_R33	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	RU	Rating 33	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_SE_R33	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	SE	Rating 33	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_SG_R33	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	SG	Rating 33	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_SI_R33	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	SI	Rating 33	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_SK_R33	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	SK	Rating 33	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_TR_R33	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	TR	Rating 33	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMEC_ALL_0106_CR_AIRB_US_R33	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	US	Rating 33	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_x2_R33	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	Other countries	Rating 33	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_x0_R34	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 34	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_AT_R34	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	AT	Rating 34	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_AU_R34	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	AU	Rating 34	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_BE_R34	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	BE	Rating 34	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_BG_R34	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	BG	Rating 34	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_BR_R34	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	BR	Rating 34	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_CA_R34	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	CA	Rating 34	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_CH_R34	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	CH	Rating 34	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_CN_R34	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	CN	Rating 34	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_CY_R34	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	CY	Rating 34	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_CZ_R34	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	CZ	Rating 34	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_DE_R34	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	DE	Rating 34	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_DK_R34	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	DK	Rating 34	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_EE_R34	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	EE	Rating 34	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_ES_R34	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	ES	Rating 34	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_FI_R34	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	FI	Rating 34	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_FR_R34	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	FR	Rating 34	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_GB_R34	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	GB	Rating 34	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_GR_R34	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	GR	Rating 34	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_HK_R34	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	HK	Rating 34	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMEC_ALL_0106_CR_AIRB_HR_R34	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	HR	Rating 34	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_HU_R34	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	HU	Rating 34	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_IE_R34	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	IE	Rating 34	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_IL_R34	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	IL	Rating 34	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_IT_R34	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	IT	Rating 34	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_JP_R34	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	JP	Rating 34	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_KR_R34	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	KR	Rating 34	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_LT_R34	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	LT	Rating 34	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_LU_R34	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	LU	Rating 34	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_LV_R34	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	LV	Rating 34	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_MT_R34	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	MT	Rating 34	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_NL_R34	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	NL	Rating 34	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_NO_R34	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	NO	Rating 34	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_PL_R34	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	PL	Rating 34	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_PT_R34	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	PT	Rating 34	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_RO_R34	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	RO	Rating 34	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_RU_R34	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	RU	Rating 34	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_SE_R34	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	SE	Rating 34	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_SG_R34	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	SG	Rating 34	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_SI_R34	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	SI	Rating 34	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_SK_R34	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	SK	Rating 34	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_TR_R34	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	TR	Rating 34	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMEC_ALL_0106_CR_AIRB_US_R34	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	US	Rating 34	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_x2_R34	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	Other countries	Rating 34	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_x0_R35	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 35	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_AT_R35	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	AT	Rating 35	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_AU_R35	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	AU	Rating 35	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_BE_R35	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	BE	Rating 35	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_BG_R35	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	BG	Rating 35	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_BR_R35	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	BR	Rating 35	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_CA_R35	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	CA	Rating 35	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_CH_R35	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	CH	Rating 35	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_CN_R35	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	CN	Rating 35	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_CY_R35	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	CY	Rating 35	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_CZ_R35	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	CZ	Rating 35	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_DE_R35	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	DE	Rating 35	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_DK_R35	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	DK	Rating 35	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_EE_R35	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	EE	Rating 35	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_ES_R35	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	ES	Rating 35	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_FI_R35	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	FI	Rating 35	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_FR_R35	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	FR	Rating 35	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_GB_R35	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	GB	Rating 35	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_GR_R35	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	GR	Rating 35	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_HK_R35	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	HK	Rating 35	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMEC_ALL_0106_CR_AIRB_HR_R35	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	HR	Rating 35	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_HU_R35	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	HU	Rating 35	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_IE_R35	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	IE	Rating 35	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_IL_R35	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	IL	Rating 35	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_IT_R35	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	IT	Rating 35	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_JP_R35	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	JP	Rating 35	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_KR_R35	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	KR	Rating 35	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_LT_R35	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	LT	Rating 35	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_LU_R35	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	LU	Rating 35	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_LV_R35	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	LV	Rating 35	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_MT_R35	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	MT	Rating 35	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_NL_R35	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	NL	Rating 35	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_NO_R35	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	NO	Rating 35	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_PL_R35	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	PL	Rating 35	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_PT_R35	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	PT	Rating 35	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_RO_R35	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	RO	Rating 35	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_RU_R35	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	RU	Rating 35	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_SE_R35	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	SE	Rating 35	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_SG_R35	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	SG	Rating 35	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_SI_R35	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	SI	Rating 35	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_SK_R35	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	SK	Rating 35	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_TR_R35	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	TR	Rating 35	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMEC_ALL_0106_CR_AIRB_US_R35	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	US	Rating 35	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_x2_R35	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	Other countries	Rating 35	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_x0_R36	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 36	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_AT_R36	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	AT	Rating 36	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_AU_R36	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	AU	Rating 36	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_BE_R36	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	BE	Rating 36	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_BG_R36	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	BG	Rating 36	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_BR_R36	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	BR	Rating 36	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_CA_R36	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	CA	Rating 36	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_CH_R36	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	CH	Rating 36	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_CN_R36	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	CN	Rating 36	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_CY_R36	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	CY	Rating 36	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_CZ_R36	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	CZ	Rating 36	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_DE_R36	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	DE	Rating 36	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_DK_R36	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	DK	Rating 36	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_EE_R36	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	EE	Rating 36	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_ES_R36	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	ES	Rating 36	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_FI_R36	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	FI	Rating 36	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_FR_R36	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	FR	Rating 36	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_GB_R36	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	GB	Rating 36	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_GR_R36	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	GR	Rating 36	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_HK_R36	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	HK	Rating 36	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMEC_ALL_0106_CR_AIRB_HR_R36	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	HR	Rating 36	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_HU_R36	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	HU	Rating 36	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_IE_R36	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	IE	Rating 36	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_IL_R36	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	IL	Rating 36	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_IT_R36	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	IT	Rating 36	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_JP_R36	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	JP	Rating 36	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_KR_R36	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	KR	Rating 36	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_LT_R36	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	LT	Rating 36	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_LU_R36	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	LU	Rating 36	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_LV_R36	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	LV	Rating 36	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_MT_R36	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	MT	Rating 36	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_NL_R36	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	NL	Rating 36	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_NO_R36	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	NO	Rating 36	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_PL_R36	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	PL	Rating 36	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_PT_R36	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	PT	Rating 36	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_RO_R36	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	RO	Rating 36	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_RU_R36	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	RU	Rating 36	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_SE_R36	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	SE	Rating 36	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_SG_R36	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	SG	Rating 36	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_SI_R36	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	SI	Rating 36	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_SK_R36	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	SK	Rating 36	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_TR_R36	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	TR	Rating 36	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMEC_ALL_0106_CR_AIRB_US_R36	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	US	Rating 36	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_x2_R36	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	Other countries	Rating 36	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_x0_R37	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 37	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_AT_R37	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	AT	Rating 37	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_AU_R37	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	AU	Rating 37	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_BE_R37	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	BE	Rating 37	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_BG_R37	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	BG	Rating 37	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_BR_R37	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	BR	Rating 37	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_CA_R37	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	CA	Rating 37	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_CH_R37	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	CH	Rating 37	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_CN_R37	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	CN	Rating 37	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_CY_R37	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	CY	Rating 37	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_CZ_R37	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	CZ	Rating 37	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_DE_R37	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	DE	Rating 37	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_DK_R37	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	DK	Rating 37	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_EE_R37	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	EE	Rating 37	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_ES_R37	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	ES	Rating 37	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_FI_R37	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	FI	Rating 37	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_FR_R37	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	FR	Rating 37	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_GB_R37	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	GB	Rating 37	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_GR_R37	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	GR	Rating 37	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_HK_R37	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	HK	Rating 37	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMEC_ALL_0106_CR_AIRB_HR_R37	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	HR	Rating 37	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_HU_R37	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	HU	Rating 37	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_IE_R37	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	IE	Rating 37	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_IL_R37	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	IL	Rating 37	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_IT_R37	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	IT	Rating 37	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_JP_R37	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	JP	Rating 37	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_KR_R37	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	KR	Rating 37	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_LT_R37	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	LT	Rating 37	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_LU_R37	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	LU	Rating 37	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_LV_R37	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	LV	Rating 37	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_MT_R37	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	MT	Rating 37	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_NL_R37	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	NL	Rating 37	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_NO_R37	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	NO	Rating 37	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_PL_R37	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	PL	Rating 37	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_PT_R37	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	PT	Rating 37	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_RO_R37	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	RO	Rating 37	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_RU_R37	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	RU	Rating 37	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_SE_R37	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	SE	Rating 37	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_SG_R37	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	SG	Rating 37	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_SI_R37	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	SI	Rating 37	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_SK_R37	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	SK	Rating 37	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_TR_R37	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	TR	Rating 37	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMEC_ALL_0106_CR_AIRB_US_R37	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	US	Rating 37	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_x2_R37	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	Other countries	Rating 37	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_x0_R38	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 38	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_AT_R38	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	AT	Rating 38	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_AU_R38	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	AU	Rating 38	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_BE_R38	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	BE	Rating 38	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_BG_R38	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	BG	Rating 38	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_BR_R38	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	BR	Rating 38	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_CA_R38	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	CA	Rating 38	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_CH_R38	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	CH	Rating 38	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_CN_R38	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	CN	Rating 38	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_CY_R38	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	CY	Rating 38	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_CZ_R38	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	CZ	Rating 38	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_DE_R38	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	DE	Rating 38	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_DK_R38	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	DK	Rating 38	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_EE_R38	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	EE	Rating 38	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_ES_R38	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	ES	Rating 38	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_FI_R38	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	FI	Rating 38	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_FR_R38	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	FR	Rating 38	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_GB_R38	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	GB	Rating 38	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_GR_R38	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	GR	Rating 38	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_HK_R38	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	HK	Rating 38	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMEC_ALL_0106_CR_AIRB_HR_R38	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	HR	Rating 38	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_HU_R38	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	HU	Rating 38	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_IE_R38	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	IE	Rating 38	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_IL_R38	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	IL	Rating 38	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_IT_R38	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	IT	Rating 38	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_JP_R38	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	JP	Rating 38	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_KR_R38	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	KR	Rating 38	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_LT_R38	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	LT	Rating 38	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_LU_R38	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	LU	Rating 38	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_LV_R38	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	LV	Rating 38	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_MT_R38	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	MT	Rating 38	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_NL_R38	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	NL	Rating 38	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_NO_R38	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	NO	Rating 38	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_PL_R38	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	PL	Rating 38	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_PT_R38	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	PT	Rating 38	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_RO_R38	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	RO	Rating 38	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_RU_R38	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	RU	Rating 38	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_SE_R38	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	SE	Rating 38	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_SG_R38	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	SG	Rating 38	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_SI_R38	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	SI	Rating 38	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_SK_R38	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	SK	Rating 38	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_TR_R38	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	TR	Rating 38	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMEC_ALL_0106_CR_AIRB_US_R38	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	US	Rating 38	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_x2_R38	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	Other countries	Rating 38	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_x0_R39	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 39	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_AT_R39	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	AT	Rating 39	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_AU_R39	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	AU	Rating 39	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_BE_R39	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	BE	Rating 39	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_BG_R39	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	BG	Rating 39	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_BR_R39	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	BR	Rating 39	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_CA_R39	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	CA	Rating 39	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_CH_R39	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	CH	Rating 39	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_CN_R39	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	CN	Rating 39	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_CY_R39	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	CY	Rating 39	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_CZ_R39	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	CZ	Rating 39	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_DE_R39	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	DE	Rating 39	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_DK_R39	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	DK	Rating 39	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_EE_R39	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	EE	Rating 39	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_ES_R39	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	ES	Rating 39	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_FI_R39	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	FI	Rating 39	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_FR_R39	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	FR	Rating 39	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_GB_R39	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	GB	Rating 39	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_GR_R39	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	GR	Rating 39	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_HK_R39	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	HK	Rating 39	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMEC_ALL_0106_CR_AIRB_HR_R39	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	HR	Rating 39	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_HU_R39	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	HU	Rating 39	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_IE_R39	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	IE	Rating 39	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_IL_R39	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	IL	Rating 39	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_IT_R39	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	IT	Rating 39	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_JP_R39	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	JP	Rating 39	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_KR_R39	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	KR	Rating 39	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_LT_R39	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	LT	Rating 39	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_LU_R39	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	LU	Rating 39	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_LV_R39	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	LV	Rating 39	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_MT_R39	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	MT	Rating 39	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_NL_R39	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	NL	Rating 39	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_NO_R39	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	NO	Rating 39	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_PL_R39	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	PL	Rating 39	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_PT_R39	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	PT	Rating 39	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_RO_R39	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	RO	Rating 39	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_RU_R39	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	RU	Rating 39	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_SE_R39	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	SE	Rating 39	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_SG_R39	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	SG	Rating 39	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_SI_R39	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	SI	Rating 39	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_SK_R39	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	SK	Rating 39	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_TR_R39	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	TR	Rating 39	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMEC_ALL_0106_CR_AIRB_US_R39	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	US	Rating 39	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_x2_R39	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	Other countries	Rating 39	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_x0_R40	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 40	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_AT_R40	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	AT	Rating 40	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_AU_R40	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	AU	Rating 40	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_BE_R40	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	BE	Rating 40	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_BG_R40	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	BG	Rating 40	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_BR_R40	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	BR	Rating 40	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_CA_R40	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	CA	Rating 40	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_CH_R40	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	CH	Rating 40	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_CN_R40	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	CN	Rating 40	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_CY_R40	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	CY	Rating 40	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_CZ_R40	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	CZ	Rating 40	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_DE_R40	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	DE	Rating 40	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_DK_R40	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	DK	Rating 40	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_EE_R40	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	EE	Rating 40	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_ES_R40	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	ES	Rating 40	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_FI_R40	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	FI	Rating 40	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_FR_R40	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	FR	Rating 40	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_GB_R40	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	GB	Rating 40	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_GR_R40	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	GR	Rating 40	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_HK_R40	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	HK	Rating 40	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMEC_ALL_0106_CR_AIRB_HR_R40	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	HR	Rating 40	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_HU_R40	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	HU	Rating 40	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_IE_R40	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	IE	Rating 40	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_IL_R40	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	IL	Rating 40	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_IT_R40	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	IT	Rating 40	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_JP_R40	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	JP	Rating 40	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_KR_R40	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	KR	Rating 40	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_LT_R40	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	LT	Rating 40	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_LU_R40	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	LU	Rating 40	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_LV_R40	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	LV	Rating 40	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_MT_R40	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	MT	Rating 40	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_NL_R40	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	NL	Rating 40	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_NO_R40	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	NO	Rating 40	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_PL_R40	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	PL	Rating 40	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_PT_R40	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	PT	Rating 40	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_RO_R40	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	RO	Rating 40	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_RU_R40	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	RU	Rating 40	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_SE_R40	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	SE	Rating 40	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_SG_R40	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	SG	Rating 40	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_SI_R40	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	SI	Rating 40	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_SK_R40	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	SK	Rating 40	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_TR_R40	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	TR	Rating 40	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMEC_ALL_0106_CR_AIRB_US_R40	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	US	Rating 40	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_x2_R40	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	Other countries	Rating 40	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_x0_R41	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 41	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_AT_R41	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	AT	Rating 41	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_AU_R41	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	AU	Rating 41	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_BE_R41	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	BE	Rating 41	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_BG_R41	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	BG	Rating 41	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_BR_R41	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	BR	Rating 41	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_CA_R41	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	CA	Rating 41	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_CH_R41	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	CH	Rating 41	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_CN_R41	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	CN	Rating 41	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_CY_R41	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	CY	Rating 41	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_CZ_R41	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	CZ	Rating 41	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_DE_R41	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	DE	Rating 41	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_DK_R41	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	DK	Rating 41	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_EE_R41	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	EE	Rating 41	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_ES_R41	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	ES	Rating 41	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_FI_R41	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	FI	Rating 41	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_FR_R41	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	FR	Rating 41	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_GB_R41	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	GB	Rating 41	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_GR_R41	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	GR	Rating 41	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_HK_R41	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	HK	Rating 41	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMEC_ALL_0106_CR_AIRB_HR_R41	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	HR	Rating 41	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_HU_R41	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	HU	Rating 41	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_IE_R41	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	IE	Rating 41	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_IL_R41	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	IL	Rating 41	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_IT_R41	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	IT	Rating 41	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_JP_R41	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	JP	Rating 41	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_KR_R41	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	KR	Rating 41	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_LT_R41	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	LT	Rating 41	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_LU_R41	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	LU	Rating 41	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_LV_R41	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	LV	Rating 41	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_MT_R41	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	MT	Rating 41	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_NL_R41	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	NL	Rating 41	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_NO_R41	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	NO	Rating 41	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_PL_R41	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	PL	Rating 41	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_PT_R41	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	PT	Rating 41	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_RO_R41	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	RO	Rating 41	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_RU_R41	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	RU	Rating 41	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_SE_R41	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	SE	Rating 41	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_SG_R41	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	SG	Rating 41	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_SI_R41	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	SI	Rating 41	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_SK_R41	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	SK	Rating 41	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_TR_R41	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	TR	Rating 41	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMEC_ALL_0106_CR_AIRB_US_R41	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	US	Rating 41	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_x2_R41	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	Other countries	Rating 41	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_x0_R42	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 42	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_AT_R42	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	AT	Rating 42	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_AU_R42	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	AU	Rating 42	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_BE_R42	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	BE	Rating 42	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_BG_R42	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	BG	Rating 42	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_BR_R42	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	BR	Rating 42	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_CA_R42	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	CA	Rating 42	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_CH_R42	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	CH	Rating 42	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_CN_R42	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	CN	Rating 42	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_CY_R42	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	CY	Rating 42	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_CZ_R42	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	CZ	Rating 42	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_DE_R42	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	DE	Rating 42	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_DK_R42	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	DK	Rating 42	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_EE_R42	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	EE	Rating 42	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_ES_R42	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	ES	Rating 42	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_FI_R42	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	FI	Rating 42	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_FR_R42	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	FR	Rating 42	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_GB_R42	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	GB	Rating 42	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_GR_R42	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	GR	Rating 42	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_HK_R42	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	HK	Rating 42	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMEC_ALL_0106_CR_AIRB_HR_R42	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	HR	Rating 42	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_HU_R42	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	HU	Rating 42	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_IE_R42	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	IE	Rating 42	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_IL_R42	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	IL	Rating 42	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_IT_R42	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	IT	Rating 42	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_JP_R42	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	JP	Rating 42	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_KR_R42	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	KR	Rating 42	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_LT_R42	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	LT	Rating 42	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_LU_R42	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	LU	Rating 42	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_LV_R42	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	LV	Rating 42	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_MT_R42	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	MT	Rating 42	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_NL_R42	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	NL	Rating 42	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_NO_R42	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	NO	Rating 42	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_PL_R42	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	PL	Rating 42	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_PT_R42	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	PT	Rating 42	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_RO_R42	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	RO	Rating 42	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_RU_R42	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	RU	Rating 42	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_SE_R42	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	SE	Rating 42	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_SG_R42	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	SG	Rating 42	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_SI_R42	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	SI	Rating 42	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_SK_R42	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	SK	Rating 42	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_TR_R42	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	TR	Rating 42	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMEC_ALL_0106_CR_AIRB_US_R42	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	US	Rating 42	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_x2_R42	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	Other countries	Rating 42	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_x0_R43	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 43	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_AT_R43	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	AT	Rating 43	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_AU_R43	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	AU	Rating 43	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_BE_R43	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	BE	Rating 43	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_BG_R43	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	BG	Rating 43	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_BR_R43	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	BR	Rating 43	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_CA_R43	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	CA	Rating 43	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_CH_R43	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	CH	Rating 43	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_CN_R43	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	CN	Rating 43	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_CY_R43	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	CY	Rating 43	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_CZ_R43	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	CZ	Rating 43	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_DE_R43	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	DE	Rating 43	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_DK_R43	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	DK	Rating 43	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_EE_R43	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	EE	Rating 43	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_ES_R43	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	ES	Rating 43	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_FI_R43	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	FI	Rating 43	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_FR_R43	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	FR	Rating 43	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_GB_R43	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	GB	Rating 43	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_GR_R43	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	GR	Rating 43	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_HK_R43	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	HK	Rating 43	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMEC_ALL_0106_CR_AIRB_HR_R43	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	HR	Rating 43	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_HU_R43	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	HU	Rating 43	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_IE_R43	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	IE	Rating 43	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_IL_R43	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	IL	Rating 43	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_IT_R43	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	IT	Rating 43	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_JP_R43	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	JP	Rating 43	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_KR_R43	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	KR	Rating 43	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_LT_R43	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	LT	Rating 43	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_LU_R43	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	LU	Rating 43	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_LV_R43	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	LV	Rating 43	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_MT_R43	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	MT	Rating 43	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_NL_R43	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	NL	Rating 43	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_NO_R43	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	NO	Rating 43	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_PL_R43	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	PL	Rating 43	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_PT_R43	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	PT	Rating 43	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_RO_R43	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	RO	Rating 43	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_RU_R43	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	RU	Rating 43	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_SE_R43	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	SE	Rating 43	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_SG_R43	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	SG	Rating 43	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_SI_R43	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	SI	Rating 43	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_SK_R43	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	SK	Rating 43	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_TR_R43	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	TR	Rating 43	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMEC_ALL_0106_CR_AIRB_US_R43	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	US	Rating 43	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_x2_R43	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	Other countries	Rating 43	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_x0_R44	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 44	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_AT_R44	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	AT	Rating 44	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_AU_R44	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	AU	Rating 44	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_BE_R44	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	BE	Rating 44	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_BG_R44	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	BG	Rating 44	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_BR_R44	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	BR	Rating 44	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_CA_R44	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	CA	Rating 44	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_CH_R44	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	CH	Rating 44	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_CN_R44	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	CN	Rating 44	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_CY_R44	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	CY	Rating 44	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_CZ_R44	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	CZ	Rating 44	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_DE_R44	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	DE	Rating 44	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_DK_R44	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	DK	Rating 44	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_EE_R44	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	EE	Rating 44	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_ES_R44	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	ES	Rating 44	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_FI_R44	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	FI	Rating 44	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_FR_R44	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	FR	Rating 44	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_GB_R44	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	GB	Rating 44	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_GR_R44	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	GR	Rating 44	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_HK_R44	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	HK	Rating 44	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMEC_ALL_0106_CR_AIRB_HR_R44	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	HR	Rating 44	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_HU_R44	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	HU	Rating 44	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_IE_R44	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	IE	Rating 44	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_IL_R44	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	IL	Rating 44	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_IT_R44	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	IT	Rating 44	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_JP_R44	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	JP	Rating 44	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_KR_R44	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	KR	Rating 44	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_LT_R44	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	LT	Rating 44	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_LU_R44	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	LU	Rating 44	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_LV_R44	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	LV	Rating 44	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_MT_R44	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	MT	Rating 44	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_NL_R44	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	NL	Rating 44	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_NO_R44	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	NO	Rating 44	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_PL_R44	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	PL	Rating 44	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_PT_R44	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	PT	Rating 44	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_RO_R44	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	RO	Rating 44	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_RU_R44	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	RU	Rating 44	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_SE_R44	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	SE	Rating 44	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_SG_R44	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	SG	Rating 44	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_SI_R44	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	SI	Rating 44	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_SK_R44	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	SK	Rating 44	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_TR_R44	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	TR	Rating 44	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMEC_ALL_0106_CR_AIRB_US_R44	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	US	Rating 44	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_x2_R44	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	Other countries	Rating 44	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_x0_R45	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 45	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_AT_R45	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	AT	Rating 45	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_AU_R45	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	AU	Rating 45	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_BE_R45	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	BE	Rating 45	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_BG_R45	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	BG	Rating 45	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_BR_R45	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	BR	Rating 45	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_CA_R45	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	CA	Rating 45	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_CH_R45	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	CH	Rating 45	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_CN_R45	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	CN	Rating 45	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_CY_R45	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	CY	Rating 45	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_CZ_R45	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	CZ	Rating 45	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_DE_R45	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	DE	Rating 45	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_DK_R45	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	DK	Rating 45	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_EE_R45	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	EE	Rating 45	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_ES_R45	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	ES	Rating 45	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_FI_R45	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	FI	Rating 45	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_FR_R45	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	FR	Rating 45	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_GB_R45	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	GB	Rating 45	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_GR_R45	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	GR	Rating 45	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_HK_R45	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	HK	Rating 45	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMEC_ALL_0106_CR_AIRB_HR_R45	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	HR	Rating 45	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_HU_R45	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	HU	Rating 45	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_IE_R45	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	IE	Rating 45	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_IL_R45	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	IL	Rating 45	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_IT_R45	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	IT	Rating 45	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_JP_R45	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	JP	Rating 45	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_KR_R45	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	KR	Rating 45	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_LT_R45	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	LT	Rating 45	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_LU_R45	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	LU	Rating 45	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_LV_R45	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	LV	Rating 45	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_MT_R45	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	MT	Rating 45	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_NL_R45	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	NL	Rating 45	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_NO_R45	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	NO	Rating 45	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_PL_R45	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	PL	Rating 45	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_PT_R45	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	PT	Rating 45	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_RO_R45	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	RO	Rating 45	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_RU_R45	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	RU	Rating 45	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_SE_R45	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	SE	Rating 45	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_SG_R45	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	SG	Rating 45	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_SI_R45	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	SI	Rating 45	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_SK_R45	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	SK	Rating 45	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_TR_R45	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	TR	Rating 45	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMEC_ALL_0106_CR_AIRB_US_R45	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	US	Rating 45	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_x2_R45	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	Other countries	Rating 45	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_x0_R46	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 46	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_AT_R46	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	AT	Rating 46	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_AU_R46	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	AU	Rating 46	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_BE_R46	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	BE	Rating 46	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_BG_R46	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	BG	Rating 46	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_BR_R46	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	BR	Rating 46	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_CA_R46	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	CA	Rating 46	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_CH_R46	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	CH	Rating 46	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_CN_R46	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	CN	Rating 46	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_CY_R46	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	CY	Rating 46	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_CZ_R46	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	CZ	Rating 46	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_DE_R46	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	DE	Rating 46	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_DK_R46	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	DK	Rating 46	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_EE_R46	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	EE	Rating 46	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_ES_R46	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	ES	Rating 46	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_FI_R46	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	FI	Rating 46	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_FR_R46	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	FR	Rating 46	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_GB_R46	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	GB	Rating 46	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_GR_R46	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	GR	Rating 46	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_HK_R46	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	HK	Rating 46	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMEC_ALL_0106_CR_AIRB_HR_R46	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	HR	Rating 46	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_HU_R46	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	HU	Rating 46	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_IE_R46	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	IE	Rating 46	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_IL_R46	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	IL	Rating 46	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_IT_R46	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	IT	Rating 46	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_JP_R46	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	JP	Rating 46	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_KR_R46	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	KR	Rating 46	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_LT_R46	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	LT	Rating 46	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_LU_R46	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	LU	Rating 46	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_LV_R46	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	LV	Rating 46	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_MT_R46	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	MT	Rating 46	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_NL_R46	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	NL	Rating 46	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_NO_R46	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	NO	Rating 46	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_PL_R46	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	PL	Rating 46	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_PT_R46	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	PT	Rating 46	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_RO_R46	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	RO	Rating 46	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_RU_R46	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	RU	Rating 46	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_SE_R46	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	SE	Rating 46	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_SG_R46	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	SG	Rating 46	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_SI_R46	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	SI	Rating 46	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_SK_R46	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	SK	Rating 46	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_TR_R46	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	TR	Rating 46	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMEC_ALL_0106_CR_AIRB_US_R46	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	US	Rating 46	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_x2_R46	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	Other countries	Rating 46	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_x0_R47	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 47	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_AT_R47	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	AT	Rating 47	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_AU_R47	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	AU	Rating 47	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_BE_R47	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	BE	Rating 47	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_BG_R47	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	BG	Rating 47	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_BR_R47	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	BR	Rating 47	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_CA_R47	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	CA	Rating 47	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_CH_R47	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	CH	Rating 47	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_CN_R47	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	CN	Rating 47	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_CY_R47	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	CY	Rating 47	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_CZ_R47	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	CZ	Rating 47	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_DE_R47	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	DE	Rating 47	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_DK_R47	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	DK	Rating 47	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_EE_R47	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	EE	Rating 47	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_ES_R47	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	ES	Rating 47	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_FI_R47	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	FI	Rating 47	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_FR_R47	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	FR	Rating 47	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_GB_R47	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	GB	Rating 47	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_GR_R47	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	GR	Rating 47	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_HK_R47	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	HK	Rating 47	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMEC_ALL_0106_CR_AIRB_HR_R47	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	HR	Rating 47	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_HU_R47	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	HU	Rating 47	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_IE_R47	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	IE	Rating 47	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_IL_R47	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	IL	Rating 47	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_IT_R47	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	IT	Rating 47	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_JP_R47	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	JP	Rating 47	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_KR_R47	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	KR	Rating 47	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_LT_R47	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	LT	Rating 47	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_LU_R47	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	LU	Rating 47	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_LV_R47	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	LV	Rating 47	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_MT_R47	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	MT	Rating 47	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_NL_R47	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	NL	Rating 47	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_NO_R47	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	NO	Rating 47	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_PL_R47	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	PL	Rating 47	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_PT_R47	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	PT	Rating 47	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_RO_R47	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	RO	Rating 47	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_RU_R47	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	RU	Rating 47	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_SE_R47	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	SE	Rating 47	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_SG_R47	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	SG	Rating 47	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_SI_R47	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	SI	Rating 47	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_SK_R47	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	SK	Rating 47	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_TR_R47	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	TR	Rating 47	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMEC_ALL_0106_CR_AIRB_US_R47	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	US	Rating 47	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_x2_R47	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	Other countries	Rating 47	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_x0_R48	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 48	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_AT_R48	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	AT	Rating 48	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_AU_R48	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	AU	Rating 48	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_BE_R48	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	BE	Rating 48	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_BG_R48	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	BG	Rating 48	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_BR_R48	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	BR	Rating 48	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_CA_R48	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	CA	Rating 48	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_CH_R48	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	CH	Rating 48	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_CN_R48	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	CN	Rating 48	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_CY_R48	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	CY	Rating 48	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_CZ_R48	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	CZ	Rating 48	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_DE_R48	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	DE	Rating 48	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_DK_R48	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	DK	Rating 48	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_EE_R48	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	EE	Rating 48	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_ES_R48	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	ES	Rating 48	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_FI_R48	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	FI	Rating 48	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_FR_R48	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	FR	Rating 48	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_GB_R48	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	GB	Rating 48	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_GR_R48	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	GR	Rating 48	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_HK_R48	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	HK	Rating 48	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMEC_ALL_0106_CR_AIRB_HR_R48	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	HR	Rating 48	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_HU_R48	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	HU	Rating 48	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_IE_R48	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	IE	Rating 48	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_IL_R48	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	IL	Rating 48	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_IT_R48	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	IT	Rating 48	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_JP_R48	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	JP	Rating 48	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_KR_R48	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	KR	Rating 48	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_LT_R48	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	LT	Rating 48	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_LU_R48	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	LU	Rating 48	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_LV_R48	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	LV	Rating 48	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_MT_R48	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	MT	Rating 48	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_NL_R48	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	NL	Rating 48	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_NO_R48	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	NO	Rating 48	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_PL_R48	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	PL	Rating 48	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_PT_R48	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	PT	Rating 48	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_RO_R48	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	RO	Rating 48	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_RU_R48	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	RU	Rating 48	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_SE_R48	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	SE	Rating 48	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_SG_R48	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	SG	Rating 48	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_SI_R48	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	SI	Rating 48	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_SK_R48	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	SK	Rating 48	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_TR_R48	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	TR	Rating 48	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMEC_ALL_0106_CR_AIRB_US_R48	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	US	Rating 48	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_x2_R48	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	Other countries	Rating 48	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_x0_R49	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 49	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_AT_R49	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	AT	Rating 49	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_AU_R49	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	AU	Rating 49	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_BE_R49	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	BE	Rating 49	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_BG_R49	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	BG	Rating 49	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_BR_R49	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	BR	Rating 49	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_CA_R49	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	CA	Rating 49	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_CH_R49	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	CH	Rating 49	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_CN_R49	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	CN	Rating 49	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_CY_R49	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	CY	Rating 49	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_CZ_R49	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	CZ	Rating 49	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_DE_R49	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	DE	Rating 49	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_DK_R49	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	DK	Rating 49	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_EE_R49	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	EE	Rating 49	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_ES_R49	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	ES	Rating 49	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_FI_R49	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	FI	Rating 49	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_FR_R49	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	FR	Rating 49	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_GB_R49	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	GB	Rating 49	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_GR_R49	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	GR	Rating 49	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_HK_R49	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	HK	Rating 49	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMEC_ALL_0106_CR_AIRB_HR_R49	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	HR	Rating 49	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_HU_R49	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	HU	Rating 49	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_IE_R49	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	IE	Rating 49	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_IL_R49	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	IL	Rating 49	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_IT_R49	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	IT	Rating 49	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_JP_R49	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	JP	Rating 49	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_KR_R49	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	KR	Rating 49	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_LT_R49	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	LT	Rating 49	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_LU_R49	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	LU	Rating 49	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_LV_R49	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	LV	Rating 49	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_MT_R49	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	MT	Rating 49	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_NL_R49	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	NL	Rating 49	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_NO_R49	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	NO	Rating 49	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_PL_R49	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	PL	Rating 49	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_PT_R49	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	PT	Rating 49	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_RO_R49	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	RO	Rating 49	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_RU_R49	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	RU	Rating 49	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_SE_R49	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	SE	Rating 49	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_SG_R49	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	SG	Rating 49	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_SI_R49	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	SI	Rating 49	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_SK_R49	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	SK	Rating 49	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_TR_R49	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	TR	Rating 49	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMEC_ALL_0106_CR_AIRB_US_R49	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	US	Rating 49	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_x2_R49	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	Other countries	Rating 49	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_x0_R50	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 50	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_AT_R50	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	AT	Rating 50	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_AU_R50	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	AU	Rating 50	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_BE_R50	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	BE	Rating 50	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_BG_R50	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	BG	Rating 50	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_BR_R50	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	BR	Rating 50	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_CA_R50	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	CA	Rating 50	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_CH_R50	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	CH	Rating 50	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_CN_R50	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	CN	Rating 50	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_CY_R50	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	CY	Rating 50	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_CZ_R50	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	CZ	Rating 50	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_DE_R50	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	DE	Rating 50	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_DK_R50	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	DK	Rating 50	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_EE_R50	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	EE	Rating 50	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_ES_R50	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	ES	Rating 50	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_FI_R50	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	FI	Rating 50	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_FR_R50	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	FR	Rating 50	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_GB_R50	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	GB	Rating 50	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_GR_R50	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	GR	Rating 50	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_HK_R50	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	HK	Rating 50	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMEC_ALL_0106_CR_AIRB_HR_R50	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	HR	Rating 50	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_HU_R50	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	HU	Rating 50	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_IE_R50	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	IE	Rating 50	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_IL_R50	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	IL	Rating 50	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_IT_R50	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	IT	Rating 50	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_JP_R50	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	JP	Rating 50	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_KR_R50	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	KR	Rating 50	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_LT_R50	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	LT	Rating 50	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_LU_R50	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	LU	Rating 50	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_LV_R50	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	LV	Rating 50	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_MT_R50	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	MT	Rating 50	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_NL_R50	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	NL	Rating 50	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_NO_R50	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	NO	Rating 50	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_PL_R50	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	PL	Rating 50	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_PT_R50	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	PT	Rating 50	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_RO_R50	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	RO	Rating 50	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_RU_R50	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	RU	Rating 50	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_SE_R50	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	SE	Rating 50	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_SG_R50	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	SG	Rating 50	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_SI_R50	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	SI	Rating 50	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_SK_R50	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	SK	Rating 50	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_TR_R50	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	TR	Rating 50	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMEC_ALL_0106_CR_AIRB_US_R50	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	US	Rating 50	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_x2_R50	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	Other countries	Rating 50	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_x0_R51	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 51	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_AT_R51	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	AT	Rating 51	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_AU_R51	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	AU	Rating 51	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_BE_R51	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	BE	Rating 51	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_BG_R51	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	BG	Rating 51	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_BR_R51	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	BR	Rating 51	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_CA_R51	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	CA	Rating 51	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_CH_R51	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	CH	Rating 51	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_CN_R51	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	CN	Rating 51	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_CY_R51	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	CY	Rating 51	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_CZ_R51	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	CZ	Rating 51	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_DE_R51	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	DE	Rating 51	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_DK_R51	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	DK	Rating 51	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_EE_R51	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	EE	Rating 51	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_ES_R51	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	ES	Rating 51	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_FI_R51	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	FI	Rating 51	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_FR_R51	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	FR	Rating 51	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_GB_R51	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	GB	Rating 51	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_GR_R51	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	GR	Rating 51	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_HK_R51	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	HK	Rating 51	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMEC_ALL_0106_CR_AIRB_HR_R51	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	HR	Rating 51	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_HU_R51	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	HU	Rating 51	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_IE_R51	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	IE	Rating 51	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_IL_R51	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	IL	Rating 51	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_IT_R51	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	IT	Rating 51	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_JP_R51	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	JP	Rating 51	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_KR_R51	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	KR	Rating 51	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_LT_R51	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	LT	Rating 51	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_LU_R51	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	LU	Rating 51	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_LV_R51	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	LV	Rating 51	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_MT_R51	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	MT	Rating 51	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_NL_R51	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	NL	Rating 51	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_NO_R51	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	NO	Rating 51	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_PL_R51	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	PL	Rating 51	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_PT_R51	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	PT	Rating 51	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_RO_R51	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	RO	Rating 51	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_RU_R51	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	RU	Rating 51	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_SE_R51	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	SE	Rating 51	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_SG_R51	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	SG	Rating 51	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_SI_R51	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	SI	Rating 51	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_SK_R51	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	SK	Rating 51	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_TR_R51	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	TR	Rating 51	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMEC_ALL_0106_CR_AIRB_US_R51	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	US	Rating 51	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_x2_R51	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	Other countries	Rating 51	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_x0_R52	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 52	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_AT_R52	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	AT	Rating 52	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_AU_R52	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	AU	Rating 52	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_BE_R52	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	BE	Rating 52	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_BG_R52	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	BG	Rating 52	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_BR_R52	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	BR	Rating 52	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_CA_R52	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	CA	Rating 52	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_CH_R52	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	CH	Rating 52	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_CN_R52	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	CN	Rating 52	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_CY_R52	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	CY	Rating 52	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_CZ_R52	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	CZ	Rating 52	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_DE_R52	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	DE	Rating 52	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_DK_R52	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	DK	Rating 52	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_EE_R52	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	EE	Rating 52	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_ES_R52	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	ES	Rating 52	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_FI_R52	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	FI	Rating 52	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_FR_R52	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	FR	Rating 52	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_GB_R52	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	GB	Rating 52	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_GR_R52	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	GR	Rating 52	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_HK_R52	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	HK	Rating 52	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMEC_ALL_0106_CR_AIRB_HR_R52	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	HR	Rating 52	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_HU_R52	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	HU	Rating 52	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_IE_R52	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	IE	Rating 52	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_IL_R52	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	IL	Rating 52	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_IT_R52	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	IT	Rating 52	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_JP_R52	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	JP	Rating 52	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_KR_R52	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	KR	Rating 52	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_LT_R52	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	LT	Rating 52	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_LU_R52	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	LU	Rating 52	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_LV_R52	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	LV	Rating 52	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_MT_R52	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	MT	Rating 52	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_NL_R52	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	NL	Rating 52	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_NO_R52	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	NO	Rating 52	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_PL_R52	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	PL	Rating 52	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_PT_R52	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	PT	Rating 52	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_RO_R52	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	RO	Rating 52	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_RU_R52	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	RU	Rating 52	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_SE_R52	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	SE	Rating 52	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_SG_R52	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	SG	Rating 52	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_SI_R52	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	SI	Rating 52	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_SK_R52	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	SK	Rating 52	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_TR_R52	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	TR	Rating 52	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMEC_ALL_0106_CR_AIRB_US_R52	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	US	Rating 52	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_x2_R52	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	Other countries	Rating 52	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_x0_R53	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 53	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_AT_R53	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	AT	Rating 53	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_AU_R53	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	AU	Rating 53	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_BE_R53	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	BE	Rating 53	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_BG_R53	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	BG	Rating 53	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_BR_R53	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	BR	Rating 53	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_CA_R53	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	CA	Rating 53	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_CH_R53	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	CH	Rating 53	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_CN_R53	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	CN	Rating 53	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_CY_R53	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	CY	Rating 53	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_CZ_R53	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	CZ	Rating 53	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_DE_R53	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	DE	Rating 53	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_DK_R53	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	DK	Rating 53	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_EE_R53	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	EE	Rating 53	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_ES_R53	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	ES	Rating 53	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_FI_R53	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	FI	Rating 53	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_FR_R53	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	FR	Rating 53	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_GB_R53	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	GB	Rating 53	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_GR_R53	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	GR	Rating 53	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_HK_R53	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	HK	Rating 53	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMEC_ALL_0106_CR_AIRB_HR_R53	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	HR	Rating 53	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_HU_R53	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	HU	Rating 53	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_IE_R53	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	IE	Rating 53	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_IL_R53	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	IL	Rating 53	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_IT_R53	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	IT	Rating 53	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_JP_R53	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	JP	Rating 53	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_KR_R53	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	KR	Rating 53	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_LT_R53	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	LT	Rating 53	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_LU_R53	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	LU	Rating 53	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_LV_R53	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	LV	Rating 53	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_MT_R53	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	MT	Rating 53	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_NL_R53	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	NL	Rating 53	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_NO_R53	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	NO	Rating 53	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_PL_R53	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	PL	Rating 53	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_PT_R53	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	PT	Rating 53	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_RO_R53	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	RO	Rating 53	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_RU_R53	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	RU	Rating 53	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_SE_R53	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	SE	Rating 53	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_SG_R53	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	SG	Rating 53	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_SI_R53	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	SI	Rating 53	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_SK_R53	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	SK	Rating 53	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_TR_R53	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	TR	Rating 53	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMEC_ALL_0106_CR_AIRB_US_R53	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	US	Rating 53	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_x2_R53	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	Other countries	Rating 53	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_x0_R54	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 54	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_AT_R54	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	AT	Rating 54	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_AU_R54	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	AU	Rating 54	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_BE_R54	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	BE	Rating 54	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_BG_R54	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	BG	Rating 54	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_BR_R54	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	BR	Rating 54	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_CA_R54	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	CA	Rating 54	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_CH_R54	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	CH	Rating 54	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_CN_R54	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	CN	Rating 54	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_CY_R54	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	CY	Rating 54	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_CZ_R54	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	CZ	Rating 54	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_DE_R54	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	DE	Rating 54	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_DK_R54	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	DK	Rating 54	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_EE_R54	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	EE	Rating 54	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_ES_R54	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	ES	Rating 54	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_FI_R54	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	FI	Rating 54	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_FR_R54	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	FR	Rating 54	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_GB_R54	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	GB	Rating 54	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_GR_R54	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	GR	Rating 54	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_HK_R54	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	HK	Rating 54	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMEC_ALL_0106_CR_AIRB_HR_R54	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	HR	Rating 54	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_HU_R54	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	HU	Rating 54	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_IE_R54	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	IE	Rating 54	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_IL_R54	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	IL	Rating 54	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_IT_R54	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	IT	Rating 54	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_JP_R54	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	JP	Rating 54	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_KR_R54	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	KR	Rating 54	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_LT_R54	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	LT	Rating 54	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_LU_R54	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	LU	Rating 54	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_LV_R54	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	LV	Rating 54	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_MT_R54	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	MT	Rating 54	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_NL_R54	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	NL	Rating 54	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_NO_R54	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	NO	Rating 54	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_PL_R54	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	PL	Rating 54	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_PT_R54	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	PT	Rating 54	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_RO_R54	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	RO	Rating 54	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_RU_R54	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	RU	Rating 54	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_SE_R54	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	SE	Rating 54	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_SG_R54	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	SG	Rating 54	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_SI_R54	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	SI	Rating 54	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_SK_R54	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	SK	Rating 54	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_TR_R54	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	TR	Rating 54	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMEC_ALL_0106_CR_AIRB_US_R54	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	US	Rating 54	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_x2_R54	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	Other countries	Rating 54	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_x0_R55	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 55	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_AT_R55	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	AT	Rating 55	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_AU_R55	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	AU	Rating 55	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_BE_R55	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	BE	Rating 55	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_BG_R55	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	BG	Rating 55	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_BR_R55	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	BR	Rating 55	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_CA_R55	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	CA	Rating 55	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_CH_R55	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	CH	Rating 55	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_CN_R55	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	CN	Rating 55	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_CY_R55	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	CY	Rating 55	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_CZ_R55	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	CZ	Rating 55	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_DE_R55	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	DE	Rating 55	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_DK_R55	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	DK	Rating 55	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_EE_R55	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	EE	Rating 55	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_ES_R55	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	ES	Rating 55	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_FI_R55	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	FI	Rating 55	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_FR_R55	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	FR	Rating 55	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_GB_R55	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	GB	Rating 55	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_GR_R55	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	GR	Rating 55	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_HK_R55	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	HK	Rating 55	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMEC_ALL_0106_CR_AIRB_HR_R55	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	HR	Rating 55	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_HU_R55	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	HU	Rating 55	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_IE_R55	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	IE	Rating 55	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_IL_R55	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	IL	Rating 55	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_IT_R55	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	IT	Rating 55	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_JP_R55	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	JP	Rating 55	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_KR_R55	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	KR	Rating 55	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_LT_R55	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	LT	Rating 55	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_LU_R55	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	LU	Rating 55	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_LV_R55	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	LV	Rating 55	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_MT_R55	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	MT	Rating 55	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_NL_R55	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	NL	Rating 55	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_NO_R55	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	NO	Rating 55	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_PL_R55	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	PL	Rating 55	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_PT_R55	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	PT	Rating 55	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_RO_R55	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	RO	Rating 55	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_RU_R55	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	RU	Rating 55	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_SE_R55	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	SE	Rating 55	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_SG_R55	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	SG	Rating 55	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_SI_R55	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	SI	Rating 55	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_SK_R55	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	SK	Rating 55	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_TR_R55	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	TR	Rating 55	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMEC_ALL_0106_CR_AIRB_US_R55	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	US	Rating 55	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_x2_R55	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	Other countries	Rating 55	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_x0_R56	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 56	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_AT_R56	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	AT	Rating 56	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_AU_R56	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	AU	Rating 56	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_BE_R56	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	BE	Rating 56	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_BG_R56	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	BG	Rating 56	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_BR_R56	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	BR	Rating 56	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_CA_R56	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	CA	Rating 56	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_CH_R56	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	CH	Rating 56	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_CN_R56	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	CN	Rating 56	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_CY_R56	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	CY	Rating 56	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_CZ_R56	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	CZ	Rating 56	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_DE_R56	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	DE	Rating 56	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_DK_R56	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	DK	Rating 56	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_EE_R56	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	EE	Rating 56	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_ES_R56	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	ES	Rating 56	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_FI_R56	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	FI	Rating 56	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_FR_R56	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	FR	Rating 56	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_GB_R56	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	GB	Rating 56	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_GR_R56	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	GR	Rating 56	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_HK_R56	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	HK	Rating 56	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMEC_ALL_0106_CR_AIRB_HR_R56	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	HR	Rating 56	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_HU_R56	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	HU	Rating 56	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_IE_R56	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	IE	Rating 56	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_IL_R56	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	IL	Rating 56	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_IT_R56	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	IT	Rating 56	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_JP_R56	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	JP	Rating 56	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_KR_R56	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	KR	Rating 56	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_LT_R56	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	LT	Rating 56	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_LU_R56	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	LU	Rating 56	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_LV_R56	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	LV	Rating 56	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_MT_R56	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	MT	Rating 56	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_NL_R56	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	NL	Rating 56	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_NO_R56	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	NO	Rating 56	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_PL_R56	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	PL	Rating 56	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_PT_R56	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	PT	Rating 56	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_RO_R56	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	RO	Rating 56	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_RU_R56	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	RU	Rating 56	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_SE_R56	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	SE	Rating 56	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_SG_R56	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	SG	Rating 56	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_SI_R56	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	SI	Rating 56	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_SK_R56	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	SK	Rating 56	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_TR_R56	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	TR	Rating 56	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMEC_ALL_0106_CR_AIRB_US_R56	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	US	Rating 56	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_x2_R56	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	Other countries	Rating 56	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_x0_R57	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 57	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_AT_R57	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	AT	Rating 57	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_AU_R57	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	AU	Rating 57	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_BE_R57	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	BE	Rating 57	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_BG_R57	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	BG	Rating 57	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_BR_R57	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	BR	Rating 57	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_CA_R57	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	CA	Rating 57	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_CH_R57	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	CH	Rating 57	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_CN_R57	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	CN	Rating 57	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_CY_R57	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	CY	Rating 57	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_CZ_R57	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	CZ	Rating 57	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_DE_R57	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	DE	Rating 57	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_DK_R57	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	DK	Rating 57	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_EE_R57	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	EE	Rating 57	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_ES_R57	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	ES	Rating 57	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_FI_R57	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	FI	Rating 57	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_FR_R57	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	FR	Rating 57	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_GB_R57	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	GB	Rating 57	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_GR_R57	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	GR	Rating 57	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_HK_R57	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	HK	Rating 57	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMEC_ALL_0106_CR_AIRB_HR_R57	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	HR	Rating 57	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_HU_R57	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	HU	Rating 57	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_IE_R57	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	IE	Rating 57	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_IL_R57	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	IL	Rating 57	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_IT_R57	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	IT	Rating 57	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_JP_R57	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	JP	Rating 57	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_KR_R57	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	KR	Rating 57	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_LT_R57	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	LT	Rating 57	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_LU_R57	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	LU	Rating 57	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_LV_R57	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	LV	Rating 57	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_MT_R57	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	MT	Rating 57	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_NL_R57	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	NL	Rating 57	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_NO_R57	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	NO	Rating 57	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_PL_R57	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	PL	Rating 57	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_PT_R57	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	PT	Rating 57	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_RO_R57	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	RO	Rating 57	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_RU_R57	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	RU	Rating 57	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_SE_R57	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	SE	Rating 57	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_SG_R57	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	SG	Rating 57	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_SI_R57	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	SI	Rating 57	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_SK_R57	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	SK	Rating 57	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_TR_R57	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	TR	Rating 57	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMEC_ALL_0106_CR_AIRB_US_R57	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	US	Rating 57	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_x2_R57	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	Other countries	Rating 57	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_x0_R58	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 58	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_AT_R58	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	AT	Rating 58	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_AU_R58	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	AU	Rating 58	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_BE_R58	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	BE	Rating 58	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_BG_R58	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	BG	Rating 58	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_BR_R58	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	BR	Rating 58	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_CA_R58	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	CA	Rating 58	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_CH_R58	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	CH	Rating 58	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_CN_R58	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	CN	Rating 58	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_CY_R58	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	CY	Rating 58	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_CZ_R58	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	CZ	Rating 58	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_DE_R58	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	DE	Rating 58	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_DK_R58	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	DK	Rating 58	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_EE_R58	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	EE	Rating 58	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_ES_R58	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	ES	Rating 58	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_FI_R58	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	FI	Rating 58	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_FR_R58	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	FR	Rating 58	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_GB_R58	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	GB	Rating 58	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_GR_R58	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	GR	Rating 58	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_HK_R58	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	HK	Rating 58	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMEC_ALL_0106_CR_AIRB_HR_R58	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	HR	Rating 58	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_HU_R58	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	HU	Rating 58	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_IE_R58	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	IE	Rating 58	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_IL_R58	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	IL	Rating 58	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_IT_R58	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	IT	Rating 58	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_JP_R58	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	JP	Rating 58	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_KR_R58	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	KR	Rating 58	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_LT_R58	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	LT	Rating 58	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_LU_R58	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	LU	Rating 58	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_LV_R58	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	LV	Rating 58	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_MT_R58	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	MT	Rating 58	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_NL_R58	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	NL	Rating 58	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_NO_R58	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	NO	Rating 58	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_PL_R58	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	PL	Rating 58	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_PT_R58	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	PT	Rating 58	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_RO_R58	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	RO	Rating 58	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_RU_R58	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	RU	Rating 58	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_SE_R58	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	SE	Rating 58	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_SG_R58	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	SG	Rating 58	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_SI_R58	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	SI	Rating 58	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_SK_R58	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	SK	Rating 58	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_TR_R58	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	TR	Rating 58	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMEC_ALL_0106_CR_AIRB_US_R58	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	US	Rating 58	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_x2_R58	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	Other countries	Rating 58	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_x0_R59	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 59	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_AT_R59	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	AT	Rating 59	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_AU_R59	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	AU	Rating 59	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_BE_R59	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	BE	Rating 59	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_BG_R59	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	BG	Rating 59	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_BR_R59	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	BR	Rating 59	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_CA_R59	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	CA	Rating 59	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_CH_R59	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	CH	Rating 59	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_CN_R59	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	CN	Rating 59	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_CY_R59	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	CY	Rating 59	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_CZ_R59	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	CZ	Rating 59	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_DE_R59	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	DE	Rating 59	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_DK_R59	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	DK	Rating 59	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_EE_R59	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	EE	Rating 59	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_ES_R59	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	ES	Rating 59	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_FI_R59	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	FI	Rating 59	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_FR_R59	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	FR	Rating 59	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_GB_R59	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	GB	Rating 59	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_GR_R59	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	GR	Rating 59	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_HK_R59	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	HK	Rating 59	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMEC_ALL_0106_CR_AIRB_HR_R59	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	HR	Rating 59	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_HU_R59	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	HU	Rating 59	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_IE_R59	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	IE	Rating 59	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_IL_R59	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	IL	Rating 59	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_IT_R59	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	IT	Rating 59	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_JP_R59	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	JP	Rating 59	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_KR_R59	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	KR	Rating 59	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_LT_R59	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	LT	Rating 59	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_LU_R59	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	LU	Rating 59	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_LV_R59	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	LV	Rating 59	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_MT_R59	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	MT	Rating 59	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_NL_R59	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	NL	Rating 59	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_NO_R59	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	NO	Rating 59	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_PL_R59	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	PL	Rating 59	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_PT_R59	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	PT	Rating 59	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_RO_R59	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	RO	Rating 59	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_RU_R59	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	RU	Rating 59	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_SE_R59	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	SE	Rating 59	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_SG_R59	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	SG	Rating 59	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_SI_R59	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	SI	Rating 59	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_SK_R59	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	SK	Rating 59	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_TR_R59	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	TR	Rating 59	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMEC_ALL_0106_CR_AIRB_US_R59	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	US	Rating 59	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_x2_R59	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	Other countries	Rating 59	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_x0_R60	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 60	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_AT_R60	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	AT	Rating 60	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_AU_R60	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	AU	Rating 60	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_BE_R60	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	BE	Rating 60	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_BG_R60	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	BG	Rating 60	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_BR_R60	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	BR	Rating 60	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_CA_R60	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	CA	Rating 60	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_CH_R60	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	CH	Rating 60	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_CN_R60	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	CN	Rating 60	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_CY_R60	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	CY	Rating 60	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_CZ_R60	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	CZ	Rating 60	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_DE_R60	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	DE	Rating 60	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_DK_R60	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	DK	Rating 60	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_EE_R60	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	EE	Rating 60	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_ES_R60	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	ES	Rating 60	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_FI_R60	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	FI	Rating 60	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_FR_R60	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	FR	Rating 60	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_GB_R60	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	GB	Rating 60	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_GR_R60	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	GR	Rating 60	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_HK_R60	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	HK	Rating 60	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMEC_ALL_0106_CR_AIRB_HR_R60	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	HR	Rating 60	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_HU_R60	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	HU	Rating 60	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_IE_R60	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	IE	Rating 60	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_IL_R60	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	IL	Rating 60	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_IT_R60	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	IT	Rating 60	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_JP_R60	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	JP	Rating 60	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_KR_R60	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	KR	Rating 60	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_LT_R60	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	LT	Rating 60	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_LU_R60	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	LU	Rating 60	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_LV_R60	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	LV	Rating 60	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_MT_R60	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	MT	Rating 60	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_NL_R60	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	NL	Rating 60	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_NO_R60	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	NO	Rating 60	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_PL_R60	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	PL	Rating 60	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_PT_R60	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	PT	Rating 60	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_RO_R60	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	RO	Rating 60	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_RU_R60	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	RU	Rating 60	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_SE_R60	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	SE	Rating 60	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_SG_R60	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	SG	Rating 60	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_SI_R60	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	SI	Rating 60	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_SK_R60	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	SK	Rating 60	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_TR_R60	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	TR	Rating 60	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMEC_ALL_0106_CR_AIRB_US_R60	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	US	Rating 60	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_x2_R60	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	Other countries	Rating 60	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_x0_R61	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 61	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_AT_R61	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	AT	Rating 61	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_AU_R61	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	AU	Rating 61	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_BE_R61	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	BE	Rating 61	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_BG_R61	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	BG	Rating 61	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_BR_R61	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	BR	Rating 61	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_CA_R61	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	CA	Rating 61	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_CH_R61	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	CH	Rating 61	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_CN_R61	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	CN	Rating 61	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_CY_R61	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	CY	Rating 61	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_CZ_R61	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	CZ	Rating 61	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_DE_R61	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	DE	Rating 61	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_DK_R61	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	DK	Rating 61	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_EE_R61	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	EE	Rating 61	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_ES_R61	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	ES	Rating 61	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_FI_R61	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	FI	Rating 61	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_FR_R61	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	FR	Rating 61	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_GB_R61	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	GB	Rating 61	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_GR_R61	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	GR	Rating 61	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_HK_R61	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	HK	Rating 61	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMEC_ALL_0106_CR_AIRB_HR_R61	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	HR	Rating 61	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_HU_R61	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	HU	Rating 61	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_IE_R61	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	IE	Rating 61	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_IL_R61	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	IL	Rating 61	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_IT_R61	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	IT	Rating 61	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_JP_R61	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	JP	Rating 61	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_KR_R61	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	KR	Rating 61	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_LT_R61	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	LT	Rating 61	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_LU_R61	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	LU	Rating 61	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_LV_R61	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	LV	Rating 61	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_MT_R61	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	MT	Rating 61	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_NL_R61	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	NL	Rating 61	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_NO_R61	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	NO	Rating 61	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_PL_R61	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	PL	Rating 61	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_PT_R61	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	PT	Rating 61	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_RO_R61	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	RO	Rating 61	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_RU_R61	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	RU	Rating 61	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_SE_R61	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	SE	Rating 61	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_SG_R61	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	SG	Rating 61	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_SI_R61	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	SI	Rating 61	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_SK_R61	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	SK	Rating 61	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_TR_R61	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	TR	Rating 61	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMEC_ALL_0106_CR_AIRB_US_R61	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	US	Rating 61	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_x2_R61	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	Other countries	Rating 61	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_x0_R62	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 62	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_AT_R62	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	AT	Rating 62	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_AU_R62	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	AU	Rating 62	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_BE_R62	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	BE	Rating 62	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_BG_R62	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	BG	Rating 62	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_BR_R62	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	BR	Rating 62	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_CA_R62	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	CA	Rating 62	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_CH_R62	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	CH	Rating 62	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_CN_R62	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	CN	Rating 62	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_CY_R62	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	CY	Rating 62	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_CZ_R62	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	CZ	Rating 62	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_DE_R62	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	DE	Rating 62	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_DK_R62	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	DK	Rating 62	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_EE_R62	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	EE	Rating 62	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_ES_R62	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	ES	Rating 62	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_FI_R62	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	FI	Rating 62	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_FR_R62	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	FR	Rating 62	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_GB_R62	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	GB	Rating 62	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_GR_R62	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	GR	Rating 62	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_HK_R62	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	HK	Rating 62	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMEC_ALL_0106_CR_AIRB_HR_R62	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	HR	Rating 62	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_HU_R62	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	HU	Rating 62	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_IE_R62	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	IE	Rating 62	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_IL_R62	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	IL	Rating 62	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_IT_R62	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	IT	Rating 62	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_JP_R62	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	JP	Rating 62	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_KR_R62	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	KR	Rating 62	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_LT_R62	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	LT	Rating 62	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_LU_R62	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	LU	Rating 62	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_LV_R62	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	LV	Rating 62	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_MT_R62	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	MT	Rating 62	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_NL_R62	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	NL	Rating 62	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_NO_R62	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	NO	Rating 62	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_PL_R62	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	PL	Rating 62	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_PT_R62	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	PT	Rating 62	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_RO_R62	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	RO	Rating 62	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_RU_R62	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	RU	Rating 62	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_SE_R62	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	SE	Rating 62	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_SG_R62	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	SG	Rating 62	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_SI_R62	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	SI	Rating 62	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_SK_R62	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	SK	Rating 62	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_TR_R62	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	TR	Rating 62	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMEC_ALL_0106_CR_AIRB_US_R62	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	US	Rating 62	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_x2_R62	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	Other countries	Rating 62	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_x0_R63	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 63	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_AT_R63	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	AT	Rating 63	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_AU_R63	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	AU	Rating 63	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_BE_R63	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	BE	Rating 63	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_BG_R63	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	BG	Rating 63	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_BR_R63	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	BR	Rating 63	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_CA_R63	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	CA	Rating 63	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_CH_R63	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	CH	Rating 63	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_CN_R63	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	CN	Rating 63	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_CY_R63	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	CY	Rating 63	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_CZ_R63	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	CZ	Rating 63	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_DE_R63	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	DE	Rating 63	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_DK_R63	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	DK	Rating 63	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_EE_R63	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	EE	Rating 63	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_ES_R63	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	ES	Rating 63	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_FI_R63	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	FI	Rating 63	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_FR_R63	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	FR	Rating 63	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_GB_R63	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	GB	Rating 63	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_GR_R63	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	GR	Rating 63	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_HK_R63	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	HK	Rating 63	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMEC_ALL_0106_CR_AIRB_HR_R63	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	HR	Rating 63	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_HU_R63	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	HU	Rating 63	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_IE_R63	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	IE	Rating 63	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_IL_R63	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	IL	Rating 63	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_IT_R63	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	IT	Rating 63	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_JP_R63	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	JP	Rating 63	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_KR_R63	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	KR	Rating 63	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_LT_R63	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	LT	Rating 63	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_LU_R63	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	LU	Rating 63	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_LV_R63	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	LV	Rating 63	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_MT_R63	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	MT	Rating 63	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_NL_R63	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	NL	Rating 63	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_NO_R63	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	NO	Rating 63	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_PL_R63	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	PL	Rating 63	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_PT_R63	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	PT	Rating 63	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_RO_R63	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	RO	Rating 63	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_RU_R63	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	RU	Rating 63	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_SE_R63	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	SE	Rating 63	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_SG_R63	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	SG	Rating 63	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_SI_R63	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	SI	Rating 63	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_SK_R63	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	SK	Rating 63	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_TR_R63	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	TR	Rating 63	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMEC_ALL_0106_CR_AIRB_US_R63	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	US	Rating 63	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_x2_R63	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	Other countries	Rating 63	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_x0_R64	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 64	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_AT_R64	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	AT	Rating 64	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_AU_R64	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	AU	Rating 64	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_BE_R64	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	BE	Rating 64	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_BG_R64	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	BG	Rating 64	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_BR_R64	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	BR	Rating 64	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_CA_R64	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	CA	Rating 64	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_CH_R64	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	CH	Rating 64	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_CN_R64	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	CN	Rating 64	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_CY_R64	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	CY	Rating 64	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_CZ_R64	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	CZ	Rating 64	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_DE_R64	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	DE	Rating 64	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_DK_R64	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	DK	Rating 64	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_EE_R64	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	EE	Rating 64	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_ES_R64	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	ES	Rating 64	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_FI_R64	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	FI	Rating 64	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_FR_R64	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	FR	Rating 64	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_GB_R64	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	GB	Rating 64	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_GR_R64	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	GR	Rating 64	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_HK_R64	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	HK	Rating 64	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMEC_ALL_0106_CR_AIRB_HR_R64	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	HR	Rating 64	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_HU_R64	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	HU	Rating 64	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_IE_R64	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	IE	Rating 64	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_IL_R64	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	IL	Rating 64	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_IT_R64	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	IT	Rating 64	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_JP_R64	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	JP	Rating 64	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_KR_R64	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	KR	Rating 64	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_LT_R64	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	LT	Rating 64	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_LU_R64	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	LU	Rating 64	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_LV_R64	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	LV	Rating 64	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_MT_R64	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	MT	Rating 64	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_NL_R64	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	NL	Rating 64	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_NO_R64	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	NO	Rating 64	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_PL_R64	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	PL	Rating 64	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_PT_R64	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	PT	Rating 64	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_RO_R64	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	RO	Rating 64	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_RU_R64	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	RU	Rating 64	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_SE_R64	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	SE	Rating 64	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_SG_R64	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	SG	Rating 64	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_SI_R64	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	SI	Rating 64	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_SK_R64	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	SK	Rating 64	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_TR_R64	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	TR	Rating 64	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMEC_ALL_0106_CR_AIRB_US_R64	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	US	Rating 64	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_x2_R64	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	Other countries	Rating 64	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_x0_R65	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 65	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_AT_R65	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	AT	Rating 65	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_AU_R65	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	AU	Rating 65	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_BE_R65	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	BE	Rating 65	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_BG_R65	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	BG	Rating 65	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_BR_R65	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	BR	Rating 65	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_CA_R65	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	CA	Rating 65	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_CH_R65	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	CH	Rating 65	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_CN_R65	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	CN	Rating 65	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_CY_R65	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	CY	Rating 65	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_CZ_R65	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	CZ	Rating 65	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_DE_R65	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	DE	Rating 65	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_DK_R65	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	DK	Rating 65	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_EE_R65	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	EE	Rating 65	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_ES_R65	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	ES	Rating 65	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_FI_R65	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	FI	Rating 65	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_FR_R65	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	FR	Rating 65	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_GB_R65	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	GB	Rating 65	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_GR_R65	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	GR	Rating 65	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_HK_R65	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	HK	Rating 65	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMEC_ALL_0106_CR_AIRB_HR_R65	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	HR	Rating 65	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_HU_R65	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	HU	Rating 65	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_IE_R65	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	IE	Rating 65	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_IL_R65	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	IL	Rating 65	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_IT_R65	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	IT	Rating 65	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_JP_R65	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	JP	Rating 65	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_KR_R65	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	KR	Rating 65	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_LT_R65	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	LT	Rating 65	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_LU_R65	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	LU	Rating 65	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_LV_R65	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	LV	Rating 65	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_MT_R65	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	MT	Rating 65	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_NL_R65	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	NL	Rating 65	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_NO_R65	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	NO	Rating 65	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_PL_R65	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	PL	Rating 65	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_PT_R65	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	PT	Rating 65	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_RO_R65	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	RO	Rating 65	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_RU_R65	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	RU	Rating 65	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_SE_R65	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	SE	Rating 65	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_SG_R65	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	SG	Rating 65	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_SI_R65	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	SI	Rating 65	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_SK_R65	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	SK	Rating 65	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_TR_R65	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	TR	Rating 65	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMEC_ALL_0106_CR_AIRB_US_R65	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	US	Rating 65	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_x2_R65	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	Other countries	Rating 65	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_x0_R66	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 66	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_AT_R66	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	AT	Rating 66	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_AU_R66	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	AU	Rating 66	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_BE_R66	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	BE	Rating 66	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_BG_R66	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	BG	Rating 66	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_BR_R66	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	BR	Rating 66	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_CA_R66	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	CA	Rating 66	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_CH_R66	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	CH	Rating 66	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_CN_R66	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	CN	Rating 66	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_CY_R66	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	CY	Rating 66	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_CZ_R66	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	CZ	Rating 66	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_DE_R66	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	DE	Rating 66	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_DK_R66	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	DK	Rating 66	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_EE_R66	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	EE	Rating 66	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_ES_R66	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	ES	Rating 66	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_FI_R66	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	FI	Rating 66	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_FR_R66	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	FR	Rating 66	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_GB_R66	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	GB	Rating 66	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_GR_R66	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	GR	Rating 66	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_HK_R66	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	HK	Rating 66	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMEC_ALL_0106_CR_AIRB_HR_R66	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	HR	Rating 66	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_HU_R66	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	HU	Rating 66	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_IE_R66	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	IE	Rating 66	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_IL_R66	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	IL	Rating 66	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_IT_R66	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	IT	Rating 66	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_JP_R66	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	JP	Rating 66	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_KR_R66	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	KR	Rating 66	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_LT_R66	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	LT	Rating 66	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_LU_R66	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	LU	Rating 66	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_LV_R66	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	LV	Rating 66	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_MT_R66	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	MT	Rating 66	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_NL_R66	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	NL	Rating 66	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_NO_R66	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	NO	Rating 66	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_PL_R66	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	PL	Rating 66	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_PT_R66	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	PT	Rating 66	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_RO_R66	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	RO	Rating 66	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_RU_R66	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	RU	Rating 66	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_SE_R66	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	SE	Rating 66	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_SG_R66	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	SG	Rating 66	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_SI_R66	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	SI	Rating 66	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_SK_R66	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	SK	Rating 66	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_TR_R66	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	TR	Rating 66	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMEC_ALL_0106_CR_AIRB_US_R66	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	US	Rating 66	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_x2_R66	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	Other countries	Rating 66	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_x0_R67	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 67	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_AT_R67	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	AT	Rating 67	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_AU_R67	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	AU	Rating 67	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_BE_R67	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	BE	Rating 67	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_BG_R67	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	BG	Rating 67	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_BR_R67	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	BR	Rating 67	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_CA_R67	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	CA	Rating 67	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_CH_R67	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	CH	Rating 67	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_CN_R67	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	CN	Rating 67	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_CY_R67	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	CY	Rating 67	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_CZ_R67	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	CZ	Rating 67	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_DE_R67	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	DE	Rating 67	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_DK_R67	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	DK	Rating 67	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_EE_R67	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	EE	Rating 67	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_ES_R67	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	ES	Rating 67	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_FI_R67	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	FI	Rating 67	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_FR_R67	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	FR	Rating 67	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_GB_R67	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	GB	Rating 67	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_GR_R67	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	GR	Rating 67	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_HK_R67	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	HK	Rating 67	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMEC_ALL_0106_CR_AIRB_HR_R67	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	HR	Rating 67	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_HU_R67	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	HU	Rating 67	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_IE_R67	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	IE	Rating 67	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_IL_R67	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	IL	Rating 67	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_IT_R67	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	IT	Rating 67	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_JP_R67	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	JP	Rating 67	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_KR_R67	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	KR	Rating 67	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_LT_R67	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	LT	Rating 67	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_LU_R67	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	LU	Rating 67	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_LV_R67	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	LV	Rating 67	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_MT_R67	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	MT	Rating 67	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_NL_R67	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	NL	Rating 67	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_NO_R67	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	NO	Rating 67	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_PL_R67	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	PL	Rating 67	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_PT_R67	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	PT	Rating 67	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_RO_R67	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	RO	Rating 67	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_RU_R67	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	RU	Rating 67	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_SE_R67	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	SE	Rating 67	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_SG_R67	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	SG	Rating 67	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_SI_R67	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	SI	Rating 67	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_SK_R67	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	SK	Rating 67	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_TR_R67	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	TR	Rating 67	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMEC_ALL_0106_CR_AIRB_US_R67	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	US	Rating 67	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_x2_R67	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	Other countries	Rating 67	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_x0_R68	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 68	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_AT_R68	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	AT	Rating 68	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_AU_R68	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	AU	Rating 68	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_BE_R68	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	BE	Rating 68	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_BG_R68	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	BG	Rating 68	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_BR_R68	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	BR	Rating 68	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_CA_R68	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	CA	Rating 68	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_CH_R68	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	CH	Rating 68	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_CN_R68	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	CN	Rating 68	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_CY_R68	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	CY	Rating 68	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_CZ_R68	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	CZ	Rating 68	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_DE_R68	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	DE	Rating 68	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_DK_R68	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	DK	Rating 68	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_EE_R68	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	EE	Rating 68	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_ES_R68	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	ES	Rating 68	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_FI_R68	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	FI	Rating 68	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_FR_R68	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	FR	Rating 68	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_GB_R68	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	GB	Rating 68	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_GR_R68	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	GR	Rating 68	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_HK_R68	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	HK	Rating 68	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMEC_ALL_0106_CR_AIRB_HR_R68	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	HR	Rating 68	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_HU_R68	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	HU	Rating 68	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_IE_R68	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	IE	Rating 68	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_IL_R68	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	IL	Rating 68	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_IT_R68	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	IT	Rating 68	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_JP_R68	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	JP	Rating 68	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_KR_R68	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	KR	Rating 68	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_LT_R68	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	LT	Rating 68	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_LU_R68	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	LU	Rating 68	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_LV_R68	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	LV	Rating 68	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_MT_R68	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	MT	Rating 68	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_NL_R68	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	NL	Rating 68	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_NO_R68	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	NO	Rating 68	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_PL_R68	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	PL	Rating 68	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_PT_R68	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	PT	Rating 68	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_RO_R68	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	RO	Rating 68	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_RU_R68	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	RU	Rating 68	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_SE_R68	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	SE	Rating 68	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_SG_R68	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	SG	Rating 68	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_SI_R68	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	SI	Rating 68	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_SK_R68	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	SK	Rating 68	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_TR_R68	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	TR	Rating 68	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMEC_ALL_0106_CR_AIRB_US_R68	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	US	Rating 68	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_x2_R68	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	Other countries	Rating 68	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_x0_R69	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 69	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_AT_R69	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	AT	Rating 69	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_AU_R69	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	AU	Rating 69	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_BE_R69	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	BE	Rating 69	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_BG_R69	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	BG	Rating 69	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_BR_R69	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	BR	Rating 69	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_CA_R69	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	CA	Rating 69	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_CH_R69	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	CH	Rating 69	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_CN_R69	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	CN	Rating 69	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_CY_R69	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	CY	Rating 69	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_CZ_R69	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	CZ	Rating 69	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_DE_R69	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	DE	Rating 69	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_DK_R69	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	DK	Rating 69	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_EE_R69	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	EE	Rating 69	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_ES_R69	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	ES	Rating 69	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_FI_R69	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	FI	Rating 69	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_FR_R69	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	FR	Rating 69	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_GB_R69	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	GB	Rating 69	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_GR_R69	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	GR	Rating 69	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_HK_R69	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	HK	Rating 69	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMEC_ALL_0106_CR_AIRB_HR_R69	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	HR	Rating 69	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_HU_R69	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	HU	Rating 69	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_IE_R69	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	IE	Rating 69	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_IL_R69	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	IL	Rating 69	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_IT_R69	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	IT	Rating 69	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_JP_R69	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	JP	Rating 69	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_KR_R69	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	KR	Rating 69	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_LT_R69	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	LT	Rating 69	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_LU_R69	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	LU	Rating 69	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_LV_R69	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	LV	Rating 69	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_MT_R69	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	MT	Rating 69	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_NL_R69	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	NL	Rating 69	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_NO_R69	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	NO	Rating 69	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_PL_R69	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	PL	Rating 69	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_PT_R69	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	PT	Rating 69	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_RO_R69	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	RO	Rating 69	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_RU_R69	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	RU	Rating 69	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_SE_R69	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	SE	Rating 69	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_SG_R69	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	SG	Rating 69	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_SI_R69	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	SI	Rating 69	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_SK_R69	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	SK	Rating 69	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_TR_R69	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	TR	Rating 69	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMEC_ALL_0106_CR_AIRB_US_R69	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	US	Rating 69	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_x2_R69	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	Other countries	Rating 69	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_x0_R70	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 70	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_AT_R70	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	AT	Rating 70	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_AU_R70	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	AU	Rating 70	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_BE_R70	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	BE	Rating 70	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_BG_R70	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	BG	Rating 70	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_BR_R70	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	BR	Rating 70	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_CA_R70	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	CA	Rating 70	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_CH_R70	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	CH	Rating 70	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_CN_R70	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	CN	Rating 70	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_CY_R70	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	CY	Rating 70	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_CZ_R70	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	CZ	Rating 70	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_DE_R70	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	DE	Rating 70	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_DK_R70	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	DK	Rating 70	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_EE_R70	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	EE	Rating 70	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_ES_R70	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	ES	Rating 70	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_FI_R70	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	FI	Rating 70	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_FR_R70	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	FR	Rating 70	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_GB_R70	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	GB	Rating 70	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_GR_R70	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	GR	Rating 70	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_HK_R70	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	HK	Rating 70	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMEC_ALL_0106_CR_AIRB_HR_R70	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	HR	Rating 70	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_HU_R70	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	HU	Rating 70	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_IE_R70	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	IE	Rating 70	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_IL_R70	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	IL	Rating 70	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_IT_R70	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	IT	Rating 70	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_JP_R70	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	JP	Rating 70	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_KR_R70	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	KR	Rating 70	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_LT_R70	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	LT	Rating 70	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_LU_R70	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	LU	Rating 70	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_LV_R70	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	LV	Rating 70	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_MT_R70	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	MT	Rating 70	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_NL_R70	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	NL	Rating 70	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_NO_R70	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	NO	Rating 70	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_PL_R70	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	PL	Rating 70	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_PT_R70	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	PT	Rating 70	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_RO_R70	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	RO	Rating 70	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_RU_R70	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	RU	Rating 70	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_SE_R70	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	SE	Rating 70	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_SG_R70	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	SG	Rating 70	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_SI_R70	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	SI	Rating 70	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_SK_R70	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	SK	Rating 70	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_TR_R70	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	TR	Rating 70	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMEC_ALL_0106_CR_AIRB_US_R70	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	US	Rating 70	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_x2_R70	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	Other countries	Rating 70	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_x0_R71	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 71	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_AT_R71	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	AT	Rating 71	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_AU_R71	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	AU	Rating 71	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_BE_R71	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	BE	Rating 71	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_BG_R71	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	BG	Rating 71	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_BR_R71	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	BR	Rating 71	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_CA_R71	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	CA	Rating 71	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_CH_R71	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	CH	Rating 71	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_CN_R71	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	CN	Rating 71	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_CY_R71	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	CY	Rating 71	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_CZ_R71	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	CZ	Rating 71	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_DE_R71	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	DE	Rating 71	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_DK_R71	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	DK	Rating 71	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_EE_R71	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	EE	Rating 71	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_ES_R71	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	ES	Rating 71	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_FI_R71	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	FI	Rating 71	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_FR_R71	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	FR	Rating 71	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_GB_R71	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	GB	Rating 71	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_GR_R71	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	GR	Rating 71	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_HK_R71	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	HK	Rating 71	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMEC_ALL_0106_CR_AIRB_HR_R71	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	HR	Rating 71	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_HU_R71	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	HU	Rating 71	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_IE_R71	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	IE	Rating 71	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_IL_R71	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	IL	Rating 71	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_IT_R71	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	IT	Rating 71	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_JP_R71	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	JP	Rating 71	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_KR_R71	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	KR	Rating 71	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_LT_R71	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	LT	Rating 71	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_LU_R71	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	LU	Rating 71	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_LV_R71	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	LV	Rating 71	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_MT_R71	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	MT	Rating 71	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_NL_R71	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	NL	Rating 71	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_NO_R71	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	NO	Rating 71	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_PL_R71	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	PL	Rating 71	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_PT_R71	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	PT	Rating 71	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_RO_R71	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	RO	Rating 71	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_RU_R71	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	RU	Rating 71	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_SE_R71	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	SE	Rating 71	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_SG_R71	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	SG	Rating 71	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_SI_R71	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	SI	Rating 71	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_SK_R71	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	SK	Rating 71	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_TR_R71	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	TR	Rating 71	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMEC_ALL_0106_CR_AIRB_US_R71	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	US	Rating 71	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_x2_R71	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	Other countries	Rating 71	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_x0_R72	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 72	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_AT_R72	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	AT	Rating 72	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_AU_R72	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	AU	Rating 72	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_BE_R72	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	BE	Rating 72	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_BG_R72	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	BG	Rating 72	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_BR_R72	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	BR	Rating 72	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_CA_R72	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	CA	Rating 72	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_CH_R72	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	CH	Rating 72	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_CN_R72	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	CN	Rating 72	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_CY_R72	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	CY	Rating 72	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_CZ_R72	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	CZ	Rating 72	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_DE_R72	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	DE	Rating 72	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_DK_R72	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	DK	Rating 72	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_EE_R72	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	EE	Rating 72	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_ES_R72	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	ES	Rating 72	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_FI_R72	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	FI	Rating 72	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_FR_R72	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	FR	Rating 72	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_GB_R72	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	GB	Rating 72	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_GR_R72	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	GR	Rating 72	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_HK_R72	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	HK	Rating 72	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMEC_ALL_0106_CR_AIRB_HR_R72	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	HR	Rating 72	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_HU_R72	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	HU	Rating 72	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_IE_R72	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	IE	Rating 72	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_IL_R72	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	IL	Rating 72	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_IT_R72	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	IT	Rating 72	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_JP_R72	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	JP	Rating 72	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_KR_R72	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	KR	Rating 72	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_LT_R72	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	LT	Rating 72	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_LU_R72	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	LU	Rating 72	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_LV_R72	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	LV	Rating 72	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_MT_R72	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	MT	Rating 72	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_NL_R72	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	NL	Rating 72	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_NO_R72	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	NO	Rating 72	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_PL_R72	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	PL	Rating 72	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_PT_R72	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	PT	Rating 72	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_RO_R72	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	RO	Rating 72	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_RU_R72	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	RU	Rating 72	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_SE_R72	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	SE	Rating 72	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_SG_R72	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	SG	Rating 72	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_SI_R72	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	SI	Rating 72	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_SK_R72	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	SK	Rating 72	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_TR_R72	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	TR	Rating 72	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMEC_ALL_0106_CR_AIRB_US_R72	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	US	Rating 72	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_x2_R72	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	Other countries	Rating 72	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_x0_R73	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 73	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_AT_R73	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	AT	Rating 73	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_AU_R73	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	AU	Rating 73	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_BE_R73	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	BE	Rating 73	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_BG_R73	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	BG	Rating 73	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_BR_R73	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	BR	Rating 73	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_CA_R73	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	CA	Rating 73	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_CH_R73	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	CH	Rating 73	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_CN_R73	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	CN	Rating 73	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_CY_R73	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	CY	Rating 73	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_CZ_R73	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	CZ	Rating 73	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_DE_R73	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	DE	Rating 73	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_DK_R73	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	DK	Rating 73	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_EE_R73	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	EE	Rating 73	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_ES_R73	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	ES	Rating 73	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_FI_R73	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	FI	Rating 73	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_FR_R73	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	FR	Rating 73	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_GB_R73	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	GB	Rating 73	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_GR_R73	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	GR	Rating 73	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_HK_R73	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	HK	Rating 73	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMEC_ALL_0106_CR_AIRB_HR_R73	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	HR	Rating 73	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_HU_R73	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	HU	Rating 73	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_IE_R73	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	IE	Rating 73	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_IL_R73	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	IL	Rating 73	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_IT_R73	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	IT	Rating 73	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_JP_R73	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	JP	Rating 73	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_KR_R73	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	KR	Rating 73	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_LT_R73	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	LT	Rating 73	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_LU_R73	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	LU	Rating 73	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_LV_R73	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	LV	Rating 73	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_MT_R73	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	MT	Rating 73	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_NL_R73	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	NL	Rating 73	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_NO_R73	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	NO	Rating 73	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_PL_R73	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	PL	Rating 73	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_PT_R73	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	PT	Rating 73	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_RO_R73	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	RO	Rating 73	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_RU_R73	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	RU	Rating 73	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_SE_R73	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	SE	Rating 73	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_SG_R73	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	SG	Rating 73	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_SI_R73	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	SI	Rating 73	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_SK_R73	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	SK	Rating 73	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_TR_R73	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	TR	Rating 73	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMEC_ALL_0106_CR_AIRB_US_R73	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	US	Rating 73	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_x2_R73	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	Other countries	Rating 73	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_x0_R74	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 74	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_AT_R74	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	AT	Rating 74	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_AU_R74	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	AU	Rating 74	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_BE_R74	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	BE	Rating 74	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_BG_R74	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	BG	Rating 74	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_BR_R74	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	BR	Rating 74	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_CA_R74	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	CA	Rating 74	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_CH_R74	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	CH	Rating 74	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_CN_R74	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	CN	Rating 74	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_CY_R74	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	CY	Rating 74	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_CZ_R74	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	CZ	Rating 74	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_DE_R74	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	DE	Rating 74	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_DK_R74	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	DK	Rating 74	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_EE_R74	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	EE	Rating 74	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_ES_R74	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	ES	Rating 74	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_FI_R74	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	FI	Rating 74	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_FR_R74	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	FR	Rating 74	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_GB_R74	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	GB	Rating 74	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_GR_R74	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	GR	Rating 74	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_HK_R74	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	HK	Rating 74	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMEC_ALL_0106_CR_AIRB_HR_R74	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	HR	Rating 74	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_HU_R74	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	HU	Rating 74	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_IE_R74	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	IE	Rating 74	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_IL_R74	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	IL	Rating 74	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_IT_R74	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	IT	Rating 74	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_JP_R74	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	JP	Rating 74	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_KR_R74	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	KR	Rating 74	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_LT_R74	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	LT	Rating 74	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_LU_R74	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	LU	Rating 74	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_LV_R74	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	LV	Rating 74	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_MT_R74	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	MT	Rating 74	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_NL_R74	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	NL	Rating 74	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_NO_R74	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	NO	Rating 74	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_PL_R74	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	PL	Rating 74	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_PT_R74	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	PT	Rating 74	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_RO_R74	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	RO	Rating 74	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_RU_R74	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	RU	Rating 74	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_SE_R74	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	SE	Rating 74	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_SG_R74	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	SG	Rating 74	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_SI_R74	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	SI	Rating 74	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_SK_R74	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	SK	Rating 74	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_TR_R74	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	TR	Rating 74	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMEC_ALL_0106_CR_AIRB_US_R74	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	US	Rating 74	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_x2_R74	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	Other countries	Rating 74	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_x0_R75	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 75	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_AT_R75	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	AT	Rating 75	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_AU_R75	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	AU	Rating 75	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_BE_R75	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	BE	Rating 75	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_BG_R75	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	BG	Rating 75	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_BR_R75	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	BR	Rating 75	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_CA_R75	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	CA	Rating 75	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_CH_R75	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	CH	Rating 75	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_CN_R75	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	CN	Rating 75	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_CY_R75	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	CY	Rating 75	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_CZ_R75	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	CZ	Rating 75	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_DE_R75	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	DE	Rating 75	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_DK_R75	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	DK	Rating 75	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_EE_R75	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	EE	Rating 75	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_ES_R75	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	ES	Rating 75	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_FI_R75	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	FI	Rating 75	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_FR_R75	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	FR	Rating 75	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_GB_R75	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	GB	Rating 75	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_GR_R75	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	GR	Rating 75	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_HK_R75	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	HK	Rating 75	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMEC_ALL_0106_CR_AIRB_HR_R75	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	HR	Rating 75	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_HU_R75	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	HU	Rating 75	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_IE_R75	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	IE	Rating 75	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_IL_R75	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	IL	Rating 75	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_IT_R75	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	IT	Rating 75	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_JP_R75	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	JP	Rating 75	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_KR_R75	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	KR	Rating 75	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_LT_R75	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	LT	Rating 75	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_LU_R75	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	LU	Rating 75	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_LV_R75	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	LV	Rating 75	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_MT_R75	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	MT	Rating 75	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_NL_R75	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	NL	Rating 75	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_NO_R75	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	NO	Rating 75	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_PL_R75	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	PL	Rating 75	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_PT_R75	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	PT	Rating 75	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_RO_R75	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	RO	Rating 75	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_RU_R75	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	RU	Rating 75	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_SE_R75	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	SE	Rating 75	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_SG_R75	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	SG	Rating 75	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_SI_R75	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	SI	Rating 75	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_SK_R75	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	SK	Rating 75	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_TR_R75	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	TR	Rating 75	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMEC_ALL_0106_CR_AIRB_US_R75	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	US	Rating 75	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_x2_R75	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	Other countries	Rating 75	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_x0_R76	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 76	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_AT_R76	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	AT	Rating 76	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_AU_R76	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	AU	Rating 76	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_BE_R76	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	BE	Rating 76	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_BG_R76	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	BG	Rating 76	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_BR_R76	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	BR	Rating 76	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_CA_R76	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	CA	Rating 76	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_CH_R76	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	CH	Rating 76	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_CN_R76	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	CN	Rating 76	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_CY_R76	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	CY	Rating 76	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_CZ_R76	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	CZ	Rating 76	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_DE_R76	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	DE	Rating 76	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_DK_R76	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	DK	Rating 76	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_EE_R76	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	EE	Rating 76	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_ES_R76	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	ES	Rating 76	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_FI_R76	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	FI	Rating 76	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_FR_R76	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	FR	Rating 76	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_GB_R76	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	GB	Rating 76	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_GR_R76	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	GR	Rating 76	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_HK_R76	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	HK	Rating 76	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMEC_ALL_0106_CR_AIRB_HR_R76	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	HR	Rating 76	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_HU_R76	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	HU	Rating 76	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_IE_R76	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	IE	Rating 76	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_IL_R76	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	IL	Rating 76	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_IT_R76	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	IT	Rating 76	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_JP_R76	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	JP	Rating 76	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_KR_R76	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	KR	Rating 76	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_LT_R76	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	LT	Rating 76	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_LU_R76	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	LU	Rating 76	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_LV_R76	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	LV	Rating 76	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_MT_R76	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	MT	Rating 76	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_NL_R76	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	NL	Rating 76	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_NO_R76	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	NO	Rating 76	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_PL_R76	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	PL	Rating 76	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_PT_R76	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	PT	Rating 76	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_RO_R76	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	RO	Rating 76	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_RU_R76	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	RU	Rating 76	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_SE_R76	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	SE	Rating 76	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_SG_R76	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	SG	Rating 76	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_SI_R76	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	SI	Rating 76	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_SK_R76	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	SK	Rating 76	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_TR_R76	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	TR	Rating 76	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMEC_ALL_0106_CR_AIRB_US_R76	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	US	Rating 76	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_x2_R76	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	Other countries	Rating 76	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_x0_R77	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 77	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_AT_R77	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	AT	Rating 77	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_AU_R77	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	AU	Rating 77	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_BE_R77	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	BE	Rating 77	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_BG_R77	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	BG	Rating 77	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_BR_R77	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	BR	Rating 77	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_CA_R77	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	CA	Rating 77	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_CH_R77	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	CH	Rating 77	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_CN_R77	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	CN	Rating 77	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_CY_R77	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	CY	Rating 77	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_CZ_R77	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	CZ	Rating 77	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_DE_R77	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	DE	Rating 77	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_DK_R77	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	DK	Rating 77	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_EE_R77	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	EE	Rating 77	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_ES_R77	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	ES	Rating 77	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_FI_R77	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	FI	Rating 77	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_FR_R77	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	FR	Rating 77	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_GB_R77	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	GB	Rating 77	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_GR_R77	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	GR	Rating 77	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_HK_R77	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	HK	Rating 77	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMEC_ALL_0106_CR_AIRB_HR_R77	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	HR	Rating 77	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_HU_R77	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	HU	Rating 77	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_IE_R77	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	IE	Rating 77	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_IL_R77	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	IL	Rating 77	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_IT_R77	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	IT	Rating 77	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_JP_R77	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	JP	Rating 77	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_KR_R77	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	KR	Rating 77	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_LT_R77	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	LT	Rating 77	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_LU_R77	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	LU	Rating 77	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_LV_R77	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	LV	Rating 77	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_MT_R77	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	MT	Rating 77	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_NL_R77	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	NL	Rating 77	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_NO_R77	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	NO	Rating 77	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_PL_R77	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	PL	Rating 77	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_PT_R77	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	PT	Rating 77	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_RO_R77	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	RO	Rating 77	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_RU_R77	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	RU	Rating 77	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_SE_R77	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	SE	Rating 77	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_SG_R77	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	SG	Rating 77	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_SI_R77	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	SI	Rating 77	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_SK_R77	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	SK	Rating 77	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_TR_R77	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	TR	Rating 77	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMEC_ALL_0106_CR_AIRB_US_R77	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	US	Rating 77	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_x2_R77	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	Other countries	Rating 77	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_x0_R78	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 78	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_AT_R78	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	AT	Rating 78	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_AU_R78	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	AU	Rating 78	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_BE_R78	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	BE	Rating 78	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_BG_R78	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	BG	Rating 78	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_BR_R78	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	BR	Rating 78	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_CA_R78	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	CA	Rating 78	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_CH_R78	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	CH	Rating 78	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_CN_R78	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	CN	Rating 78	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_CY_R78	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	CY	Rating 78	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_CZ_R78	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	CZ	Rating 78	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_DE_R78	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	DE	Rating 78	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_DK_R78	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	DK	Rating 78	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_EE_R78	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	EE	Rating 78	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_ES_R78	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	ES	Rating 78	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_FI_R78	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	FI	Rating 78	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_FR_R78	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	FR	Rating 78	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_GB_R78	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	GB	Rating 78	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_GR_R78	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	GR	Rating 78	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_HK_R78	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	HK	Rating 78	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMEC_ALL_0106_CR_AIRB_HR_R78	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	HR	Rating 78	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_HU_R78	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	HU	Rating 78	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_IE_R78	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	IE	Rating 78	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_IL_R78	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	IL	Rating 78	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_IT_R78	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	IT	Rating 78	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_JP_R78	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	JP	Rating 78	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_KR_R78	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	KR	Rating 78	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_LT_R78	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	LT	Rating 78	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_LU_R78	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	LU	Rating 78	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_LV_R78	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	LV	Rating 78	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_MT_R78	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	MT	Rating 78	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_NL_R78	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	NL	Rating 78	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_NO_R78	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	NO	Rating 78	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_PL_R78	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	PL	Rating 78	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_PT_R78	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	PT	Rating 78	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_RO_R78	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	RO	Rating 78	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_RU_R78	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	RU	Rating 78	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_SE_R78	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	SE	Rating 78	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_SG_R78	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	SG	Rating 78	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_SI_R78	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	SI	Rating 78	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_SK_R78	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	SK	Rating 78	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_TR_R78	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	TR	Rating 78	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMEC_ALL_0106_CR_AIRB_US_R78	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	US	Rating 78	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_x2_R78	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	Other countries	Rating 78	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_x0_R79	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 79	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_AT_R79	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	AT	Rating 79	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_AU_R79	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	AU	Rating 79	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_BE_R79	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	BE	Rating 79	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_BG_R79	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	BG	Rating 79	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_BR_R79	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	BR	Rating 79	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_CA_R79	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	CA	Rating 79	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_CH_R79	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	CH	Rating 79	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_CN_R79	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	CN	Rating 79	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_CY_R79	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	CY	Rating 79	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_CZ_R79	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	CZ	Rating 79	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_DE_R79	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	DE	Rating 79	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_DK_R79	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	DK	Rating 79	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_EE_R79	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	EE	Rating 79	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_ES_R79	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	ES	Rating 79	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_FI_R79	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	FI	Rating 79	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_FR_R79	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	FR	Rating 79	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_GB_R79	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	GB	Rating 79	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_GR_R79	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	GR	Rating 79	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_HK_R79	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	HK	Rating 79	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMEC_ALL_0106_CR_AIRB_HR_R79	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	HR	Rating 79	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_HU_R79	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	HU	Rating 79	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_IE_R79	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	IE	Rating 79	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_IL_R79	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	IL	Rating 79	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_IT_R79	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	IT	Rating 79	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_JP_R79	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	JP	Rating 79	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_KR_R79	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	KR	Rating 79	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_LT_R79	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	LT	Rating 79	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_LU_R79	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	LU	Rating 79	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_LV_R79	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	LV	Rating 79	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_MT_R79	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	MT	Rating 79	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_NL_R79	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	NL	Rating 79	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_NO_R79	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	NO	Rating 79	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_PL_R79	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	PL	Rating 79	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_PT_R79	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	PT	Rating 79	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_RO_R79	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	RO	Rating 79	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_RU_R79	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	RU	Rating 79	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_SE_R79	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	SE	Rating 79	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_SG_R79	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	SG	Rating 79	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_SI_R79	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	SI	Rating 79	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_SK_R79	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	SK	Rating 79	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_TR_R79	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	TR	Rating 79	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMEC_ALL_0106_CR_AIRB_US_R79	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	US	Rating 79	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_x2_R79	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	Other countries	Rating 79	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_x0_R80	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 80	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_AT_R80	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	AT	Rating 80	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_AU_R80	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	AU	Rating 80	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_BE_R80	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	BE	Rating 80	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_BG_R80	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	BG	Rating 80	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_BR_R80	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	BR	Rating 80	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_CA_R80	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	CA	Rating 80	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_CH_R80	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	CH	Rating 80	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_CN_R80	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	CN	Rating 80	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_CY_R80	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	CY	Rating 80	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_CZ_R80	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	CZ	Rating 80	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_DE_R80	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	DE	Rating 80	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_DK_R80	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	DK	Rating 80	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_EE_R80	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	EE	Rating 80	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_ES_R80	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	ES	Rating 80	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_FI_R80	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	FI	Rating 80	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_FR_R80	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	FR	Rating 80	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_GB_R80	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	GB	Rating 80	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_GR_R80	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	GR	Rating 80	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_HK_R80	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	HK	Rating 80	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMEC_ALL_0106_CR_AIRB_HR_R80	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	HR	Rating 80	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_HU_R80	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	HU	Rating 80	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_IE_R80	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	IE	Rating 80	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_IL_R80	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	IL	Rating 80	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_IT_R80	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	IT	Rating 80	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_JP_R80	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	JP	Rating 80	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_KR_R80	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	KR	Rating 80	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_LT_R80	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	LT	Rating 80	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_LU_R80	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	LU	Rating 80	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_LV_R80	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	LV	Rating 80	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_MT_R80	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	MT	Rating 80	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_NL_R80	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	NL	Rating 80	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_NO_R80	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	NO	Rating 80	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_PL_R80	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	PL	Rating 80	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_PT_R80	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	PT	Rating 80	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_RO_R80	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	RO	Rating 80	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_RU_R80	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	RU	Rating 80	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_SE_R80	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	SE	Rating 80	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_SG_R80	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	SG	Rating 80	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_SI_R80	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	SI	Rating 80	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_SK_R80	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	SK	Rating 80	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_TR_R80	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	TR	Rating 80	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMEC_ALL_0106_CR_AIRB_US_R80	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	US	Rating 80	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_x2_R80	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	Other countries	Rating 80	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_x0_R81	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 81	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_AT_R81	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	AT	Rating 81	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_AU_R81	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	AU	Rating 81	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_BE_R81	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	BE	Rating 81	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_BG_R81	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	BG	Rating 81	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_BR_R81	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	BR	Rating 81	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_CA_R81	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	CA	Rating 81	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_CH_R81	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	CH	Rating 81	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_CN_R81	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	CN	Rating 81	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_CY_R81	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	CY	Rating 81	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_CZ_R81	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	CZ	Rating 81	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_DE_R81	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	DE	Rating 81	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_DK_R81	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	DK	Rating 81	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_EE_R81	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	EE	Rating 81	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_ES_R81	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	ES	Rating 81	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_FI_R81	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	FI	Rating 81	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_FR_R81	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	FR	Rating 81	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_GB_R81	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	GB	Rating 81	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_GR_R81	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	GR	Rating 81	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_HK_R81	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	HK	Rating 81	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMEC_ALL_0106_CR_AIRB_HR_R81	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	HR	Rating 81	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_HU_R81	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	HU	Rating 81	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_IE_R81	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	IE	Rating 81	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_IL_R81	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	IL	Rating 81	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_IT_R81	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	IT	Rating 81	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_JP_R81	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	JP	Rating 81	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_KR_R81	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	KR	Rating 81	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_LT_R81	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	LT	Rating 81	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_LU_R81	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	LU	Rating 81	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_LV_R81	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	LV	Rating 81	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_MT_R81	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	MT	Rating 81	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_NL_R81	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	NL	Rating 81	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_NO_R81	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	NO	Rating 81	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_PL_R81	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	PL	Rating 81	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_PT_R81	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	PT	Rating 81	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_RO_R81	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	RO	Rating 81	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_RU_R81	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	RU	Rating 81	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_SE_R81	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	SE	Rating 81	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_SG_R81	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	SG	Rating 81	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_SI_R81	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	SI	Rating 81	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_SK_R81	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	SK	Rating 81	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_TR_R81	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	TR	Rating 81	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMEC_ALL_0106_CR_AIRB_US_R81	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	US	Rating 81	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_x2_R81	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	Other countries	Rating 81	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_x0_R82	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 82	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_AT_R82	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	AT	Rating 82	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_AU_R82	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	AU	Rating 82	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_BE_R82	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	BE	Rating 82	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_BG_R82	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	BG	Rating 82	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_BR_R82	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	BR	Rating 82	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_CA_R82	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	CA	Rating 82	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_CH_R82	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	CH	Rating 82	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_CN_R82	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	CN	Rating 82	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_CY_R82	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	CY	Rating 82	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_CZ_R82	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	CZ	Rating 82	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_DE_R82	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	DE	Rating 82	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_DK_R82	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	DK	Rating 82	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_EE_R82	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	EE	Rating 82	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_ES_R82	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	ES	Rating 82	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_FI_R82	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	FI	Rating 82	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_FR_R82	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	FR	Rating 82	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_GB_R82	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	GB	Rating 82	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_GR_R82	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	GR	Rating 82	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_HK_R82	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	HK	Rating 82	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMEC_ALL_0106_CR_AIRB_HR_R82	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	HR	Rating 82	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_HU_R82	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	HU	Rating 82	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_IE_R82	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	IE	Rating 82	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_IL_R82	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	IL	Rating 82	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_IT_R82	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	IT	Rating 82	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_JP_R82	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	JP	Rating 82	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_KR_R82	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	KR	Rating 82	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_LT_R82	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	LT	Rating 82	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_LU_R82	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	LU	Rating 82	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_LV_R82	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	LV	Rating 82	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_MT_R82	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	MT	Rating 82	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_NL_R82	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	NL	Rating 82	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_NO_R82	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	NO	Rating 82	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_PL_R82	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	PL	Rating 82	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_PT_R82	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	PT	Rating 82	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_RO_R82	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	RO	Rating 82	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_RU_R82	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	RU	Rating 82	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_SE_R82	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	SE	Rating 82	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_SG_R82	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	SG	Rating 82	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_SI_R82	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	SI	Rating 82	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_SK_R82	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	SK	Rating 82	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_TR_R82	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	TR	Rating 82	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMEC_ALL_0106_CR_AIRB_US_R82	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	US	Rating 82	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_x2_R82	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	Other countries	Rating 82	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_x0_R83	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 83	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_AT_R83	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	AT	Rating 83	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_AU_R83	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	AU	Rating 83	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_BE_R83	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	BE	Rating 83	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_BG_R83	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	BG	Rating 83	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_BR_R83	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	BR	Rating 83	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_CA_R83	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	CA	Rating 83	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_CH_R83	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	CH	Rating 83	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_CN_R83	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	CN	Rating 83	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_CY_R83	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	CY	Rating 83	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_CZ_R83	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	CZ	Rating 83	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_DE_R83	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	DE	Rating 83	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_DK_R83	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	DK	Rating 83	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_EE_R83	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	EE	Rating 83	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_ES_R83	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	ES	Rating 83	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_FI_R83	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	FI	Rating 83	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_FR_R83	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	FR	Rating 83	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_GB_R83	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	GB	Rating 83	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_GR_R83	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	GR	Rating 83	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_HK_R83	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	HK	Rating 83	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMEC_ALL_0106_CR_AIRB_HR_R83	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	HR	Rating 83	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_HU_R83	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	HU	Rating 83	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_IE_R83	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	IE	Rating 83	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_IL_R83	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	IL	Rating 83	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_IT_R83	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	IT	Rating 83	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_JP_R83	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	JP	Rating 83	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_KR_R83	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	KR	Rating 83	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_LT_R83	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	LT	Rating 83	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_LU_R83	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	LU	Rating 83	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_LV_R83	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	LV	Rating 83	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_MT_R83	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	MT	Rating 83	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_NL_R83	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	NL	Rating 83	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_NO_R83	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	NO	Rating 83	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_PL_R83	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	PL	Rating 83	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_PT_R83	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	PT	Rating 83	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_RO_R83	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	RO	Rating 83	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_RU_R83	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	RU	Rating 83	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_SE_R83	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	SE	Rating 83	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_SG_R83	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	SG	Rating 83	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_SI_R83	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	SI	Rating 83	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_SK_R83	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	SK	Rating 83	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_TR_R83	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	TR	Rating 83	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMEC_ALL_0106_CR_AIRB_US_R83	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	US	Rating 83	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_x2_R83	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	Other countries	Rating 83	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_x0_R84	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 84	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_AT_R84	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	AT	Rating 84	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_AU_R84	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	AU	Rating 84	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_BE_R84	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	BE	Rating 84	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_BG_R84	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	BG	Rating 84	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_BR_R84	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	BR	Rating 84	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_CA_R84	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	CA	Rating 84	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_CH_R84	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	CH	Rating 84	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_CN_R84	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	CN	Rating 84	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_CY_R84	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	CY	Rating 84	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_CZ_R84	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	CZ	Rating 84	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_DE_R84	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	DE	Rating 84	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_DK_R84	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	DK	Rating 84	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_EE_R84	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	EE	Rating 84	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_ES_R84	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	ES	Rating 84	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_FI_R84	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	FI	Rating 84	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_FR_R84	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	FR	Rating 84	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_GB_R84	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	GB	Rating 84	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_GR_R84	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	GR	Rating 84	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_HK_R84	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	HK	Rating 84	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMEC_ALL_0106_CR_AIRB_HR_R84	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	HR	Rating 84	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_HU_R84	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	HU	Rating 84	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_IE_R84	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	IE	Rating 84	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_IL_R84	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	IL	Rating 84	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_IT_R84	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	IT	Rating 84	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_JP_R84	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	JP	Rating 84	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_KR_R84	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	KR	Rating 84	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_LT_R84	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	LT	Rating 84	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_LU_R84	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	LU	Rating 84	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_LV_R84	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	LV	Rating 84	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_MT_R84	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	MT	Rating 84	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_NL_R84	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	NL	Rating 84	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_NO_R84	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	NO	Rating 84	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_PL_R84	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	PL	Rating 84	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_PT_R84	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	PT	Rating 84	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_RO_R84	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	RO	Rating 84	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_RU_R84	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	RU	Rating 84	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_SE_R84	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	SE	Rating 84	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_SG_R84	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	SG	Rating 84	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_SI_R84	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	SI	Rating 84	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_SK_R84	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	SK	Rating 84	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_TR_R84	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	TR	Rating 84	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMEC_ALL_0106_CR_AIRB_US_R84	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	US	Rating 84	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_x2_R84	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	Other countries	Rating 84	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_x0_R85	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 85	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_AT_R85	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	AT	Rating 85	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_AU_R85	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	AU	Rating 85	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_BE_R85	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	BE	Rating 85	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_BG_R85	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	BG	Rating 85	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_BR_R85	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	BR	Rating 85	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_CA_R85	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	CA	Rating 85	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_CH_R85	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	CH	Rating 85	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_CN_R85	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	CN	Rating 85	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_CY_R85	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	CY	Rating 85	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_CZ_R85	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	CZ	Rating 85	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_DE_R85	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	DE	Rating 85	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_DK_R85	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	DK	Rating 85	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_EE_R85	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	EE	Rating 85	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_ES_R85	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	ES	Rating 85	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_FI_R85	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	FI	Rating 85	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_FR_R85	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	FR	Rating 85	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_GB_R85	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	GB	Rating 85	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_GR_R85	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	GR	Rating 85	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_HK_R85	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	HK	Rating 85	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMEC_ALL_0106_CR_AIRB_HR_R85	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	HR	Rating 85	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_HU_R85	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	HU	Rating 85	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_IE_R85	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	IE	Rating 85	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_IL_R85	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	IL	Rating 85	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_IT_R85	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	IT	Rating 85	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_JP_R85	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	JP	Rating 85	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_KR_R85	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	KR	Rating 85	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_LT_R85	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	LT	Rating 85	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_LU_R85	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	LU	Rating 85	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_LV_R85	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	LV	Rating 85	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_MT_R85	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	MT	Rating 85	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_NL_R85	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	NL	Rating 85	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_NO_R85	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	NO	Rating 85	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_PL_R85	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	PL	Rating 85	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_PT_R85	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	PT	Rating 85	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_RO_R85	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	RO	Rating 85	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_RU_R85	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	RU	Rating 85	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_SE_R85	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	SE	Rating 85	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_SG_R85	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	SG	Rating 85	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_SI_R85	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	SI	Rating 85	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_SK_R85	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	SK	Rating 85	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_TR_R85	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	TR	Rating 85	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMEC_ALL_0106_CR_AIRB_US_R85	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	US	Rating 85	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_x2_R85	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	Other countries	Rating 85	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_x0_R86	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 86	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_AT_R86	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	AT	Rating 86	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_AU_R86	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	AU	Rating 86	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_BE_R86	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	BE	Rating 86	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_BG_R86	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	BG	Rating 86	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_BR_R86	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	BR	Rating 86	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_CA_R86	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	CA	Rating 86	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_CH_R86	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	CH	Rating 86	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_CN_R86	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	CN	Rating 86	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_CY_R86	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	CY	Rating 86	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_CZ_R86	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	CZ	Rating 86	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_DE_R86	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	DE	Rating 86	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_DK_R86	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	DK	Rating 86	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_EE_R86	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	EE	Rating 86	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_ES_R86	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	ES	Rating 86	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_FI_R86	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	FI	Rating 86	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_FR_R86	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	FR	Rating 86	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_GB_R86	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	GB	Rating 86	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_GR_R86	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	GR	Rating 86	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_HK_R86	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	HK	Rating 86	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMEC_ALL_0106_CR_AIRB_HR_R86	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	HR	Rating 86	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_HU_R86	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	HU	Rating 86	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_IE_R86	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	IE	Rating 86	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_IL_R86	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	IL	Rating 86	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_IT_R86	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	IT	Rating 86	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_JP_R86	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	JP	Rating 86	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_KR_R86	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	KR	Rating 86	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_LT_R86	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	LT	Rating 86	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_LU_R86	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	LU	Rating 86	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_LV_R86	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	LV	Rating 86	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_MT_R86	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	MT	Rating 86	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_NL_R86	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	NL	Rating 86	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_NO_R86	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	NO	Rating 86	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_PL_R86	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	PL	Rating 86	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_PT_R86	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	PT	Rating 86	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_RO_R86	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	RO	Rating 86	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_RU_R86	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	RU	Rating 86	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_SE_R86	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	SE	Rating 86	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_SG_R86	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	SG	Rating 86	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_SI_R86	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	SI	Rating 86	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_SK_R86	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	SK	Rating 86	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_TR_R86	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	TR	Rating 86	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMEC_ALL_0106_CR_AIRB_US_R86	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	US	Rating 86	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_x2_R86	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	Other countries	Rating 86	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_x0_R87	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 87	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_AT_R87	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	AT	Rating 87	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_AU_R87	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	AU	Rating 87	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_BE_R87	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	BE	Rating 87	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_BG_R87	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	BG	Rating 87	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_BR_R87	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	BR	Rating 87	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_CA_R87	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	CA	Rating 87	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_CH_R87	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	CH	Rating 87	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_CN_R87	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	CN	Rating 87	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_CY_R87	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	CY	Rating 87	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_CZ_R87	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	CZ	Rating 87	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_DE_R87	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	DE	Rating 87	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_DK_R87	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	DK	Rating 87	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_EE_R87	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	EE	Rating 87	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_ES_R87	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	ES	Rating 87	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_FI_R87	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	FI	Rating 87	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_FR_R87	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	FR	Rating 87	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_GB_R87	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	GB	Rating 87	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_GR_R87	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	GR	Rating 87	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_HK_R87	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	HK	Rating 87	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMEC_ALL_0106_CR_AIRB_HR_R87	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	HR	Rating 87	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_HU_R87	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	HU	Rating 87	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_IE_R87	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	IE	Rating 87	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_IL_R87	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	IL	Rating 87	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_IT_R87	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	IT	Rating 87	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_JP_R87	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	JP	Rating 87	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_KR_R87	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	KR	Rating 87	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_LT_R87	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	LT	Rating 87	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_LU_R87	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	LU	Rating 87	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_LV_R87	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	LV	Rating 87	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_MT_R87	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	MT	Rating 87	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_NL_R87	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	NL	Rating 87	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_NO_R87	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	NO	Rating 87	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_PL_R87	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	PL	Rating 87	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_PT_R87	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	PT	Rating 87	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_RO_R87	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	RO	Rating 87	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_RU_R87	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	RU	Rating 87	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_SE_R87	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	SE	Rating 87	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_SG_R87	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	SG	Rating 87	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_SI_R87	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	SI	Rating 87	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_SK_R87	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	SK	Rating 87	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_TR_R87	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	TR	Rating 87	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMEC_ALL_0106_CR_AIRB_US_R87	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	US	Rating 87	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_x2_R87	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	Other countries	Rating 87	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_x0_R88	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 88	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_AT_R88	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	AT	Rating 88	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_AU_R88	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	AU	Rating 88	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_BE_R88	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	BE	Rating 88	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_BG_R88	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	BG	Rating 88	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_BR_R88	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	BR	Rating 88	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_CA_R88	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	CA	Rating 88	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_CH_R88	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	CH	Rating 88	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_CN_R88	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	CN	Rating 88	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_CY_R88	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	CY	Rating 88	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_CZ_R88	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	CZ	Rating 88	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_DE_R88	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	DE	Rating 88	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_DK_R88	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	DK	Rating 88	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_EE_R88	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	EE	Rating 88	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_ES_R88	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	ES	Rating 88	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_FI_R88	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	FI	Rating 88	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_FR_R88	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	FR	Rating 88	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_GB_R88	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	GB	Rating 88	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_GR_R88	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	GR	Rating 88	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_HK_R88	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	HK	Rating 88	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMEC_ALL_0106_CR_AIRB_HR_R88	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	HR	Rating 88	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_HU_R88	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	HU	Rating 88	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_IE_R88	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	IE	Rating 88	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_IL_R88	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	IL	Rating 88	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_IT_R88	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	IT	Rating 88	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_JP_R88	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	JP	Rating 88	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_KR_R88	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	KR	Rating 88	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_LT_R88	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	LT	Rating 88	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_LU_R88	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	LU	Rating 88	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_LV_R88	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	LV	Rating 88	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_MT_R88	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	MT	Rating 88	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_NL_R88	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	NL	Rating 88	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_NO_R88	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	NO	Rating 88	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_PL_R88	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	PL	Rating 88	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_PT_R88	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	PT	Rating 88	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_RO_R88	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	RO	Rating 88	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_RU_R88	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	RU	Rating 88	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_SE_R88	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	SE	Rating 88	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_SG_R88	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	SG	Rating 88	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_SI_R88	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	SI	Rating 88	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_SK_R88	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	SK	Rating 88	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_TR_R88	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	TR	Rating 88	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMEC_ALL_0106_CR_AIRB_US_R88	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	US	Rating 88	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_x2_R88	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	Other countries	Rating 88	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_x0_R89	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 89	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_AT_R89	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	AT	Rating 89	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_AU_R89	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	AU	Rating 89	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_BE_R89	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	BE	Rating 89	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_BG_R89	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	BG	Rating 89	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_BR_R89	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	BR	Rating 89	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_CA_R89	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	CA	Rating 89	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_CH_R89	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	CH	Rating 89	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_CN_R89	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	CN	Rating 89	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_CY_R89	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	CY	Rating 89	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_CZ_R89	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	CZ	Rating 89	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_DE_R89	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	DE	Rating 89	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_DK_R89	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	DK	Rating 89	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_EE_R89	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	EE	Rating 89	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_ES_R89	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	ES	Rating 89	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_FI_R89	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	FI	Rating 89	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_FR_R89	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	FR	Rating 89	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_GB_R89	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	GB	Rating 89	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_GR_R89	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	GR	Rating 89	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_HK_R89	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	HK	Rating 89	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMEC_ALL_0106_CR_AIRB_HR_R89	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	HR	Rating 89	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_HU_R89	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	HU	Rating 89	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_IE_R89	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	IE	Rating 89	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_IL_R89	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	IL	Rating 89	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_IT_R89	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	IT	Rating 89	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_JP_R89	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	JP	Rating 89	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_KR_R89	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	KR	Rating 89	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_LT_R89	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	LT	Rating 89	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_LU_R89	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	LU	Rating 89	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_LV_R89	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	LV	Rating 89	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_MT_R89	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	MT	Rating 89	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_NL_R89	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	NL	Rating 89	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_NO_R89	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	NO	Rating 89	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_PL_R89	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	PL	Rating 89	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_PT_R89	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	PT	Rating 89	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_RO_R89	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	RO	Rating 89	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_RU_R89	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	RU	Rating 89	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_SE_R89	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	SE	Rating 89	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_SG_R89	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	SG	Rating 89	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_SI_R89	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	SI	Rating 89	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_SK_R89	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	SK	Rating 89	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_TR_R89	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	TR	Rating 89	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMEC_ALL_0106_CR_AIRB_US_R89	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	US	Rating 89	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_x2_R89	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	Other countries	Rating 89	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_x0_R90	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 90	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_AT_R90	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	AT	Rating 90	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_AU_R90	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	AU	Rating 90	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_BE_R90	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	BE	Rating 90	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_BG_R90	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	BG	Rating 90	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_BR_R90	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	BR	Rating 90	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_CA_R90	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	CA	Rating 90	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_CH_R90	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	CH	Rating 90	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_CN_R90	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	CN	Rating 90	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_CY_R90	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	CY	Rating 90	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_CZ_R90	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	CZ	Rating 90	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_DE_R90	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	DE	Rating 90	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_DK_R90	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	DK	Rating 90	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_EE_R90	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	EE	Rating 90	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_ES_R90	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	ES	Rating 90	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_FI_R90	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	FI	Rating 90	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_FR_R90	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	FR	Rating 90	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_GB_R90	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	GB	Rating 90	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_GR_R90	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	GR	Rating 90	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_HK_R90	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	HK	Rating 90	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMEC_ALL_0106_CR_AIRB_HR_R90	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	HR	Rating 90	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_HU_R90	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	HU	Rating 90	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_IE_R90	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	IE	Rating 90	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_IL_R90	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	IL	Rating 90	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_IT_R90	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	IT	Rating 90	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_JP_R90	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	JP	Rating 90	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_KR_R90	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	KR	Rating 90	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_LT_R90	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	LT	Rating 90	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_LU_R90	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	LU	Rating 90	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_LV_R90	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	LV	Rating 90	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_MT_R90	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	MT	Rating 90	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_NL_R90	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	NL	Rating 90	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_NO_R90	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	NO	Rating 90	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_PL_R90	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	PL	Rating 90	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_PT_R90	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	PT	Rating 90	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_RO_R90	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	RO	Rating 90	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_RU_R90	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	RU	Rating 90	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_SE_R90	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	SE	Rating 90	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_SG_R90	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	SG	Rating 90	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_SI_R90	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	SI	Rating 90	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_SK_R90	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	SK	Rating 90	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_TR_R90	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	TR	Rating 90	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMEC_ALL_0106_CR_AIRB_US_R90	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	US	Rating 90	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_x2_R90	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	Other countries	Rating 90	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_x0_R91	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 91	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_AT_R91	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	AT	Rating 91	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_AU_R91	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	AU	Rating 91	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_BE_R91	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	BE	Rating 91	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_BG_R91	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	BG	Rating 91	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_BR_R91	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	BR	Rating 91	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_CA_R91	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	CA	Rating 91	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_CH_R91	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	CH	Rating 91	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_CN_R91	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	CN	Rating 91	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_CY_R91	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	CY	Rating 91	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_CZ_R91	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	CZ	Rating 91	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_DE_R91	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	DE	Rating 91	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_DK_R91	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	DK	Rating 91	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_EE_R91	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	EE	Rating 91	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_ES_R91	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	ES	Rating 91	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_FI_R91	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	FI	Rating 91	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_FR_R91	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	FR	Rating 91	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_GB_R91	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	GB	Rating 91	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_GR_R91	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	GR	Rating 91	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_HK_R91	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	HK	Rating 91	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMEC_ALL_0106_CR_AIRB_HR_R91	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	HR	Rating 91	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_HU_R91	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	HU	Rating 91	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_IE_R91	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	IE	Rating 91	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_IL_R91	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	IL	Rating 91	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_IT_R91	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	IT	Rating 91	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_JP_R91	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	JP	Rating 91	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_KR_R91	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	KR	Rating 91	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_LT_R91	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	LT	Rating 91	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_LU_R91	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	LU	Rating 91	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_LV_R91	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	LV	Rating 91	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_MT_R91	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	MT	Rating 91	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_NL_R91	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	NL	Rating 91	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_NO_R91	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	NO	Rating 91	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_PL_R91	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	PL	Rating 91	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_PT_R91	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	PT	Rating 91	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_RO_R91	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	RO	Rating 91	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_RU_R91	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	RU	Rating 91	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_SE_R91	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	SE	Rating 91	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_SG_R91	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	SG	Rating 91	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_SI_R91	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	SI	Rating 91	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_SK_R91	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	SK	Rating 91	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_TR_R91	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	TR	Rating 91	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMEC_ALL_0106_CR_AIRB_US_R91	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	US	Rating 91	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_x2_R91	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	Other countries	Rating 91	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_x0_R92	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 92	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_AT_R92	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	AT	Rating 92	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_AU_R92	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	AU	Rating 92	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_BE_R92	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	BE	Rating 92	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_BG_R92	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	BG	Rating 92	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_BR_R92	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	BR	Rating 92	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_CA_R92	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	CA	Rating 92	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_CH_R92	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	CH	Rating 92	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_CN_R92	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	CN	Rating 92	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_CY_R92	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	CY	Rating 92	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_CZ_R92	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	CZ	Rating 92	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_DE_R92	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	DE	Rating 92	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_DK_R92	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	DK	Rating 92	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_EE_R92	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	EE	Rating 92	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_ES_R92	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	ES	Rating 92	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_FI_R92	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	FI	Rating 92	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_FR_R92	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	FR	Rating 92	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_GB_R92	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	GB	Rating 92	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_GR_R92	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	GR	Rating 92	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_HK_R92	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	HK	Rating 92	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMEC_ALL_0106_CR_AIRB_HR_R92	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	HR	Rating 92	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_HU_R92	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	HU	Rating 92	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_IE_R92	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	IE	Rating 92	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_IL_R92	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	IL	Rating 92	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_IT_R92	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	IT	Rating 92	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_JP_R92	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	JP	Rating 92	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_KR_R92	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	KR	Rating 92	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_LT_R92	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	LT	Rating 92	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_LU_R92	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	LU	Rating 92	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_LV_R92	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	LV	Rating 92	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_MT_R92	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	MT	Rating 92	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_NL_R92	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	NL	Rating 92	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_NO_R92	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	NO	Rating 92	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_PL_R92	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	PL	Rating 92	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_PT_R92	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	PT	Rating 92	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_RO_R92	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	RO	Rating 92	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_RU_R92	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	RU	Rating 92	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_SE_R92	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	SE	Rating 92	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_SG_R92	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	SG	Rating 92	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_SI_R92	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	SI	Rating 92	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_SK_R92	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	SK	Rating 92	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_TR_R92	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	TR	Rating 92	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMEC_ALL_0106_CR_AIRB_US_R92	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	US	Rating 92	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_x2_R92	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	Other countries	Rating 92	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_x0_R93	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 93	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_AT_R93	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	AT	Rating 93	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_AU_R93	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	AU	Rating 93	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_BE_R93	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	BE	Rating 93	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_BG_R93	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	BG	Rating 93	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_BR_R93	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	BR	Rating 93	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_CA_R93	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	CA	Rating 93	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_CH_R93	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	CH	Rating 93	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_CN_R93	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	CN	Rating 93	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_CY_R93	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	CY	Rating 93	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_CZ_R93	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	CZ	Rating 93	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_DE_R93	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	DE	Rating 93	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_DK_R93	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	DK	Rating 93	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_EE_R93	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	EE	Rating 93	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_ES_R93	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	ES	Rating 93	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_FI_R93	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	FI	Rating 93	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_FR_R93	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	FR	Rating 93	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_GB_R93	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	GB	Rating 93	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_GR_R93	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	GR	Rating 93	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_HK_R93	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	HK	Rating 93	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMEC_ALL_0106_CR_AIRB_HR_R93	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	HR	Rating 93	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_HU_R93	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	HU	Rating 93	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_IE_R93	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	IE	Rating 93	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_IL_R93	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	IL	Rating 93	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_IT_R93	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	IT	Rating 93	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_JP_R93	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	JP	Rating 93	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_KR_R93	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	KR	Rating 93	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_LT_R93	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	LT	Rating 93	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_LU_R93	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	LU	Rating 93	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_LV_R93	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	LV	Rating 93	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_MT_R93	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	MT	Rating 93	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_NL_R93	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	NL	Rating 93	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_NO_R93	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	NO	Rating 93	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_PL_R93	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	PL	Rating 93	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_PT_R93	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	PT	Rating 93	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_RO_R93	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	RO	Rating 93	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_RU_R93	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	RU	Rating 93	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_SE_R93	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	SE	Rating 93	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_SG_R93	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	SG	Rating 93	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_SI_R93	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	SI	Rating 93	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_SK_R93	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	SK	Rating 93	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_TR_R93	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	TR	Rating 93	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMEC_ALL_0106_CR_AIRB_US_R93	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	US	Rating 93	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_x2_R93	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	Other countries	Rating 93	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_x0_R94	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 94	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_AT_R94	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	AT	Rating 94	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_AU_R94	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	AU	Rating 94	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_BE_R94	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	BE	Rating 94	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_BG_R94	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	BG	Rating 94	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_BR_R94	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	BR	Rating 94	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_CA_R94	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	CA	Rating 94	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_CH_R94	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	CH	Rating 94	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_CN_R94	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	CN	Rating 94	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_CY_R94	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	CY	Rating 94	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_CZ_R94	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	CZ	Rating 94	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_DE_R94	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	DE	Rating 94	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_DK_R94	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	DK	Rating 94	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_EE_R94	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	EE	Rating 94	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_ES_R94	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	ES	Rating 94	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_FI_R94	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	FI	Rating 94	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_FR_R94	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	FR	Rating 94	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_GB_R94	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	GB	Rating 94	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_GR_R94	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	GR	Rating 94	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_HK_R94	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	HK	Rating 94	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMEC_ALL_0106_CR_AIRB_HR_R94	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	HR	Rating 94	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_HU_R94	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	HU	Rating 94	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_IE_R94	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	IE	Rating 94	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_IL_R94	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	IL	Rating 94	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_IT_R94	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	IT	Rating 94	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_JP_R94	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	JP	Rating 94	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_KR_R94	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	KR	Rating 94	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_LT_R94	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	LT	Rating 94	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_LU_R94	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	LU	Rating 94	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_LV_R94	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	LV	Rating 94	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_MT_R94	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	MT	Rating 94	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_NL_R94	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	NL	Rating 94	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_NO_R94	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	NO	Rating 94	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_PL_R94	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	PL	Rating 94	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_PT_R94	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	PT	Rating 94	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_RO_R94	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	RO	Rating 94	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_RU_R94	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	RU	Rating 94	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_SE_R94	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	SE	Rating 94	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_SG_R94	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	SG	Rating 94	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_SI_R94	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	SI	Rating 94	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_SK_R94	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	SK	Rating 94	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_TR_R94	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	TR	Rating 94	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMEC_ALL_0106_CR_AIRB_US_R94	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	US	Rating 94	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_x2_R94	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	Other countries	Rating 94	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_x0_R95	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 95	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_AT_R95	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	AT	Rating 95	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_AU_R95	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	AU	Rating 95	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_BE_R95	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	BE	Rating 95	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_BG_R95	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	BG	Rating 95	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_BR_R95	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	BR	Rating 95	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_CA_R95	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	CA	Rating 95	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_CH_R95	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	CH	Rating 95	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_CN_R95	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	CN	Rating 95	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_CY_R95	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	CY	Rating 95	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_CZ_R95	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	CZ	Rating 95	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_DE_R95	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	DE	Rating 95	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_DK_R95	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	DK	Rating 95	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_EE_R95	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	EE	Rating 95	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_ES_R95	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	ES	Rating 95	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_FI_R95	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	FI	Rating 95	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_FR_R95	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	FR	Rating 95	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_GB_R95	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	GB	Rating 95	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_GR_R95	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	GR	Rating 95	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_HK_R95	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	HK	Rating 95	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMEC_ALL_0106_CR_AIRB_HR_R95	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	HR	Rating 95	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_HU_R95	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	HU	Rating 95	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_IE_R95	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	IE	Rating 95	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_IL_R95	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	IL	Rating 95	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_IT_R95	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	IT	Rating 95	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_JP_R95	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	JP	Rating 95	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_KR_R95	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	KR	Rating 95	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_LT_R95	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	LT	Rating 95	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_LU_R95	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	LU	Rating 95	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_LV_R95	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	LV	Rating 95	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_MT_R95	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	MT	Rating 95	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_NL_R95	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	NL	Rating 95	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_NO_R95	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	NO	Rating 95	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_PL_R95	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	PL	Rating 95	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_PT_R95	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	PT	Rating 95	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_RO_R95	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	RO	Rating 95	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_RU_R95	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	RU	Rating 95	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_SE_R95	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	SE	Rating 95	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_SG_R95	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	SG	Rating 95	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_SI_R95	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	SI	Rating 95	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_SK_R95	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	SK	Rating 95	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_TR_R95	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	TR	Rating 95	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMEC_ALL_0106_CR_AIRB_US_R95	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	US	Rating 95	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_x2_R95	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	Other countries	Rating 95	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_x0_R96	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 96	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_AT_R96	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	AT	Rating 96	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_AU_R96	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	AU	Rating 96	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_BE_R96	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	BE	Rating 96	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_BG_R96	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	BG	Rating 96	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_BR_R96	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	BR	Rating 96	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_CA_R96	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	CA	Rating 96	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_CH_R96	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	CH	Rating 96	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_CN_R96	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	CN	Rating 96	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_CY_R96	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	CY	Rating 96	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_CZ_R96	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	CZ	Rating 96	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_DE_R96	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	DE	Rating 96	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_DK_R96	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	DK	Rating 96	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_EE_R96	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	EE	Rating 96	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_ES_R96	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	ES	Rating 96	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_FI_R96	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	FI	Rating 96	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_FR_R96	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	FR	Rating 96	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_GB_R96	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	GB	Rating 96	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_GR_R96	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	GR	Rating 96	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_HK_R96	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	HK	Rating 96	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMEC_ALL_0106_CR_AIRB_HR_R96	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	HR	Rating 96	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_HU_R96	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	HU	Rating 96	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_IE_R96	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	IE	Rating 96	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_IL_R96	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	IL	Rating 96	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_IT_R96	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	IT	Rating 96	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_JP_R96	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	JP	Rating 96	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_KR_R96	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	KR	Rating 96	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_LT_R96	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	LT	Rating 96	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_LU_R96	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	LU	Rating 96	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_LV_R96	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	LV	Rating 96	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_MT_R96	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	MT	Rating 96	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_NL_R96	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	NL	Rating 96	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_NO_R96	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	NO	Rating 96	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_PL_R96	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	PL	Rating 96	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_PT_R96	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	PT	Rating 96	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_RO_R96	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	RO	Rating 96	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_RU_R96	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	RU	Rating 96	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_SE_R96	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	SE	Rating 96	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_SG_R96	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	SG	Rating 96	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_SI_R96	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	SI	Rating 96	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_SK_R96	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	SK	Rating 96	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_TR_R96	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	TR	Rating 96	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMEC_ALL_0106_CR_AIRB_US_R96	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	US	Rating 96	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_x2_R96	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	Other countries	Rating 96	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_x0_R97	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 97	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_AT_R97	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	AT	Rating 97	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_AU_R97	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	AU	Rating 97	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_BE_R97	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	BE	Rating 97	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_BG_R97	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	BG	Rating 97	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_BR_R97	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	BR	Rating 97	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_CA_R97	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	CA	Rating 97	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_CH_R97	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	CH	Rating 97	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_CN_R97	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	CN	Rating 97	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_CY_R97	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	CY	Rating 97	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_CZ_R97	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	CZ	Rating 97	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_DE_R97	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	DE	Rating 97	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_DK_R97	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	DK	Rating 97	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_EE_R97	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	EE	Rating 97	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_ES_R97	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	ES	Rating 97	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_FI_R97	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	FI	Rating 97	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_FR_R97	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	FR	Rating 97	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_GB_R97	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	GB	Rating 97	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_GR_R97	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	GR	Rating 97	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_HK_R97	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	HK	Rating 97	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMEC_ALL_0106_CR_AIRB_HR_R97	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	HR	Rating 97	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_HU_R97	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	HU	Rating 97	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_IE_R97	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	IE	Rating 97	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_IL_R97	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	IL	Rating 97	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_IT_R97	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	IT	Rating 97	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_JP_R97	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	JP	Rating 97	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_KR_R97	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	KR	Rating 97	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_LT_R97	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	LT	Rating 97	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_LU_R97	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	LU	Rating 97	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_LV_R97	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	LV	Rating 97	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_MT_R97	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	MT	Rating 97	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_NL_R97	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	NL	Rating 97	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_NO_R97	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	NO	Rating 97	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_PL_R97	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	PL	Rating 97	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_PT_R97	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	PT	Rating 97	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_RO_R97	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	RO	Rating 97	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_RU_R97	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	RU	Rating 97	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_SE_R97	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	SE	Rating 97	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_SG_R97	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	SG	Rating 97	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_SI_R97	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	SI	Rating 97	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_SK_R97	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	SK	Rating 97	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_TR_R97	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	TR	Rating 97	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMEC_ALL_0106_CR_AIRB_US_R97	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	US	Rating 97	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_x2_R97	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	Other countries	Rating 97	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_x0_R98	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 98	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_AT_R98	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	AT	Rating 98	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_AU_R98	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	AU	Rating 98	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_BE_R98	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	BE	Rating 98	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_BG_R98	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	BG	Rating 98	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_BR_R98	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	BR	Rating 98	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_CA_R98	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	CA	Rating 98	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_CH_R98	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	CH	Rating 98	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_CN_R98	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	CN	Rating 98	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_CY_R98	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	CY	Rating 98	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_CZ_R98	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	CZ	Rating 98	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_DE_R98	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	DE	Rating 98	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_DK_R98	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	DK	Rating 98	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_EE_R98	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	EE	Rating 98	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_ES_R98	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	ES	Rating 98	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_FI_R98	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	FI	Rating 98	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_FR_R98	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	FR	Rating 98	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_GB_R98	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	GB	Rating 98	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_GR_R98	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	GR	Rating 98	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_HK_R98	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	HK	Rating 98	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMEC_ALL_0106_CR_AIRB_HR_R98	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	HR	Rating 98	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_HU_R98	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	HU	Rating 98	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_IE_R98	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	IE	Rating 98	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_IL_R98	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	IL	Rating 98	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_IT_R98	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	IT	Rating 98	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_JP_R98	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	JP	Rating 98	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_KR_R98	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	KR	Rating 98	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_LT_R98	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	LT	Rating 98	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_LU_R98	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	LU	Rating 98	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_LV_R98	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	LV	Rating 98	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_MT_R98	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	MT	Rating 98	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_NL_R98	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	NL	Rating 98	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_NO_R98	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	NO	Rating 98	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_PL_R98	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	PL	Rating 98	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_PT_R98	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	PT	Rating 98	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_RO_R98	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	RO	Rating 98	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_RU_R98	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	RU	Rating 98	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_SE_R98	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	SE	Rating 98	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_SG_R98	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	SG	Rating 98	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_SI_R98	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	SI	Rating 98	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_SK_R98	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	SK	Rating 98	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_TR_R98	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	TR	Rating 98	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMEC_ALL_0106_CR_AIRB_US_R98	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	US	Rating 98	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_x2_R98	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	Other countries	Rating 98	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_x0_R99	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 99	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_AT_R99	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	AT	Rating 99	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_AU_R99	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	AU	Rating 99	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_BE_R99	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	BE	Rating 99	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_BG_R99	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	BG	Rating 99	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_BR_R99	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	BR	Rating 99	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_CA_R99	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	CA	Rating 99	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_CH_R99	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	CH	Rating 99	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_CN_R99	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	CN	Rating 99	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_CY_R99	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	CY	Rating 99	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_CZ_R99	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	CZ	Rating 99	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_DE_R99	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	DE	Rating 99	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_DK_R99	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	DK	Rating 99	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_EE_R99	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	EE	Rating 99	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_ES_R99	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	ES	Rating 99	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_FI_R99	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	FI	Rating 99	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_FR_R99	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	FR	Rating 99	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_GB_R99	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	GB	Rating 99	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_GR_R99	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	GR	Rating 99	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_HK_R99	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	HK	Rating 99	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMEC_ALL_0106_CR_AIRB_HR_R99	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	HR	Rating 99	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_HU_R99	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	HU	Rating 99	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_IE_R99	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	IE	Rating 99	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_IL_R99	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	IL	Rating 99	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_IT_R99	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	IT	Rating 99	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_JP_R99	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	JP	Rating 99	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_KR_R99	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	KR	Rating 99	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_LT_R99	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	LT	Rating 99	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_LU_R99	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	LU	Rating 99	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_LV_R99	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	LV	Rating 99	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_MT_R99	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	MT	Rating 99	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_NL_R99	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	NL	Rating 99	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_NO_R99	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	NO	Rating 99	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_PL_R99	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	PL	Rating 99	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_PT_R99	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	PT	Rating 99	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_RO_R99	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	RO	Rating 99	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_RU_R99	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	RU	Rating 99	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_SE_R99	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	SE	Rating 99	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_SG_R99	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	SG	Rating 99	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_SI_R99	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	SI	Rating 99	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_SK_R99	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	SK	Rating 99	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_TR_R99	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	TR	Rating 99	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMEC_ALL_0106_CR_AIRB_US_R99	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	US	Rating 99	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_AIRB_x2_R99	SMEC Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	Other countries	Rating 99	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_x0_R01	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 1	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_AT_R01	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	AT	Rating 1	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_AU_R01	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	AU	Rating 1	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_BE_R01	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	BE	Rating 1	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_BG_R01	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	BG	Rating 1	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_BR_R01	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	BR	Rating 1	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_CA_R01	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	CA	Rating 1	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_CH_R01	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	CH	Rating 1	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_CN_R01	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	CN	Rating 1	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_CY_R01	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	CY	Rating 1	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_CZ_R01	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	CZ	Rating 1	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_DE_R01	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	DE	Rating 1	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_DK_R01	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	DK	Rating 1	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_EE_R01	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	EE	Rating 1	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_ES_R01	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	ES	Rating 1	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_FI_R01	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	FI	Rating 1	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_FR_R01	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	FR	Rating 1	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_GB_R01	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	GB	Rating 1	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_GR_R01	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	GR	Rating 1	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_HK_R01	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	HK	Rating 1	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMER_ALL_0106_CR_AIRB_HR_R01	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	HR	Rating 1	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_HU_R01	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	HU	Rating 1	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_IE_R01	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	IE	Rating 1	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_IL_R01	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	IL	Rating 1	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_IT_R01	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	IT	Rating 1	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_JP_R01	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	JP	Rating 1	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_KR_R01	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	KR	Rating 1	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_LT_R01	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	LT	Rating 1	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_LU_R01	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	LU	Rating 1	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_LV_R01	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	LV	Rating 1	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_MT_R01	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	MT	Rating 1	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_NL_R01	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	NL	Rating 1	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_NO_R01	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	NO	Rating 1	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_PL_R01	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	PL	Rating 1	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_PT_R01	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	PT	Rating 1	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_RO_R01	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	RO	Rating 1	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_RU_R01	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	RU	Rating 1	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_SE_R01	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	SE	Rating 1	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_SG_R01	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	SG	Rating 1	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_SI_R01	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	SI	Rating 1	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_SK_R01	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	SK	Rating 1	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_TR_R01	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	TR	Rating 1	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMER_ALL_0106_CR_AIRB_US_R01	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	US	Rating 1	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_x2_R01	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	Other countries	Rating 1	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_x0_R02	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 2	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_AT_R02	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	AT	Rating 2	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_AU_R02	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	AU	Rating 2	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_BE_R02	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	BE	Rating 2	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_BG_R02	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	BG	Rating 2	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_BR_R02	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	BR	Rating 2	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_CA_R02	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	CA	Rating 2	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_CH_R02	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	CH	Rating 2	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_CN_R02	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	CN	Rating 2	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_CY_R02	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	CY	Rating 2	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_CZ_R02	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	CZ	Rating 2	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_DE_R02	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	DE	Rating 2	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_DK_R02	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	DK	Rating 2	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_EE_R02	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	EE	Rating 2	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_ES_R02	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	ES	Rating 2	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_FI_R02	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	FI	Rating 2	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_FR_R02	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	FR	Rating 2	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_GB_R02	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	GB	Rating 2	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_GR_R02	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	GR	Rating 2	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_HK_R02	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	HK	Rating 2	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMER_ALL_0106_CR_AIRB_HR_R02	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	HR	Rating 2	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_HU_R02	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	HU	Rating 2	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_IE_R02	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	IE	Rating 2	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_IL_R02	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	IL	Rating 2	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_IT_R02	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	IT	Rating 2	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_JP_R02	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	JP	Rating 2	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_KR_R02	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	KR	Rating 2	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_LT_R02	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	LT	Rating 2	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_LU_R02	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	LU	Rating 2	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_LV_R02	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	LV	Rating 2	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_MT_R02	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	MT	Rating 2	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_NL_R02	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	NL	Rating 2	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_NO_R02	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	NO	Rating 2	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_PL_R02	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	PL	Rating 2	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_PT_R02	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	PT	Rating 2	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_RO_R02	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	RO	Rating 2	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_RU_R02	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	RU	Rating 2	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_SE_R02	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	SE	Rating 2	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_SG_R02	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	SG	Rating 2	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_SI_R02	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	SI	Rating 2	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_SK_R02	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	SK	Rating 2	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_TR_R02	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	TR	Rating 2	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMER_ALL_0106_CR_AIRB_US_R02	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	US	Rating 2	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_x2_R02	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	Other countries	Rating 2	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_x0_R03	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 3	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_AT_R03	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	AT	Rating 3	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_AU_R03	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	AU	Rating 3	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_BE_R03	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	BE	Rating 3	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_BG_R03	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	BG	Rating 3	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_BR_R03	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	BR	Rating 3	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_CA_R03	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	CA	Rating 3	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_CH_R03	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	CH	Rating 3	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_CN_R03	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	CN	Rating 3	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_CY_R03	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	CY	Rating 3	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_CZ_R03	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	CZ	Rating 3	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_DE_R03	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	DE	Rating 3	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_DK_R03	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	DK	Rating 3	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_EE_R03	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	EE	Rating 3	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_ES_R03	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	ES	Rating 3	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_FI_R03	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	FI	Rating 3	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_FR_R03	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	FR	Rating 3	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_GB_R03	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	GB	Rating 3	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_GR_R03	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	GR	Rating 3	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_HK_R03	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	HK	Rating 3	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMER_ALL_0106_CR_AIRB_HR_R03	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	HR	Rating 3	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_HU_R03	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	HU	Rating 3	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_IE_R03	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	IE	Rating 3	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_IL_R03	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	IL	Rating 3	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_IT_R03	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	IT	Rating 3	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_JP_R03	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	JP	Rating 3	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_KR_R03	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	KR	Rating 3	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_LT_R03	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	LT	Rating 3	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_LU_R03	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	LU	Rating 3	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_LV_R03	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	LV	Rating 3	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_MT_R03	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	MT	Rating 3	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_NL_R03	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	NL	Rating 3	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_NO_R03	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	NO	Rating 3	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_PL_R03	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	PL	Rating 3	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_PT_R03	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	PT	Rating 3	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_RO_R03	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	RO	Rating 3	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_RU_R03	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	RU	Rating 3	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_SE_R03	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	SE	Rating 3	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_SG_R03	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	SG	Rating 3	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_SI_R03	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	SI	Rating 3	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_SK_R03	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	SK	Rating 3	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_TR_R03	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	TR	Rating 3	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMER_ALL_0106_CR_AIRB_US_R03	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	US	Rating 3	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_x2_R03	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	Other countries	Rating 3	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_x0_R04	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 4	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_AT_R04	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	AT	Rating 4	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_AU_R04	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	AU	Rating 4	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_BE_R04	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	BE	Rating 4	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_BG_R04	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	BG	Rating 4	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_BR_R04	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	BR	Rating 4	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_CA_R04	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	CA	Rating 4	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_CH_R04	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	CH	Rating 4	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_CN_R04	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	CN	Rating 4	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_CY_R04	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	CY	Rating 4	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_CZ_R04	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	CZ	Rating 4	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_DE_R04	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	DE	Rating 4	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_DK_R04	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	DK	Rating 4	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_EE_R04	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	EE	Rating 4	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_ES_R04	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	ES	Rating 4	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_FI_R04	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	FI	Rating 4	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_FR_R04	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	FR	Rating 4	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_GB_R04	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	GB	Rating 4	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_GR_R04	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	GR	Rating 4	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_HK_R04	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	HK	Rating 4	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMER_ALL_0106_CR_AIRB_HR_R04	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	HR	Rating 4	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_HU_R04	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	HU	Rating 4	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_IE_R04	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	IE	Rating 4	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_IL_R04	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	IL	Rating 4	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_IT_R04	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	IT	Rating 4	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_JP_R04	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	JP	Rating 4	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_KR_R04	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	KR	Rating 4	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_LT_R04	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	LT	Rating 4	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_LU_R04	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	LU	Rating 4	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_LV_R04	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	LV	Rating 4	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_MT_R04	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	MT	Rating 4	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_NL_R04	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	NL	Rating 4	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_NO_R04	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	NO	Rating 4	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_PL_R04	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	PL	Rating 4	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_PT_R04	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	PT	Rating 4	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_RO_R04	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	RO	Rating 4	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_RU_R04	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	RU	Rating 4	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_SE_R04	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	SE	Rating 4	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_SG_R04	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	SG	Rating 4	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_SI_R04	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	SI	Rating 4	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_SK_R04	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	SK	Rating 4	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_TR_R04	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	TR	Rating 4	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMER_ALL_0106_CR_AIRB_US_R04	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	US	Rating 4	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_x2_R04	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	Other countries	Rating 4	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_x0_R05	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 5	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_AT_R05	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	AT	Rating 5	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_AU_R05	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	AU	Rating 5	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_BE_R05	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	BE	Rating 5	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_BG_R05	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	BG	Rating 5	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_BR_R05	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	BR	Rating 5	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_CA_R05	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	CA	Rating 5	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_CH_R05	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	CH	Rating 5	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_CN_R05	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	CN	Rating 5	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_CY_R05	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	CY	Rating 5	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_CZ_R05	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	CZ	Rating 5	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_DE_R05	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	DE	Rating 5	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_DK_R05	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	DK	Rating 5	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_EE_R05	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	EE	Rating 5	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_ES_R05	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	ES	Rating 5	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_FI_R05	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	FI	Rating 5	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_FR_R05	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	FR	Rating 5	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_GB_R05	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	GB	Rating 5	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_GR_R05	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	GR	Rating 5	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_HK_R05	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	HK	Rating 5	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMER_ALL_0106_CR_AIRB_HR_R05	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	HR	Rating 5	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_HU_R05	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	HU	Rating 5	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_IE_R05	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	IE	Rating 5	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_IL_R05	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	IL	Rating 5	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_IT_R05	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	IT	Rating 5	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_JP_R05	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	JP	Rating 5	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_KR_R05	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	KR	Rating 5	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_LT_R05	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	LT	Rating 5	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_LU_R05	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	LU	Rating 5	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_LV_R05	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	LV	Rating 5	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_MT_R05	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	MT	Rating 5	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_NL_R05	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	NL	Rating 5	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_NO_R05	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	NO	Rating 5	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_PL_R05	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	PL	Rating 5	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_PT_R05	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	PT	Rating 5	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_RO_R05	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	RO	Rating 5	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_RU_R05	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	RU	Rating 5	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_SE_R05	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	SE	Rating 5	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_SG_R05	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	SG	Rating 5	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_SI_R05	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	SI	Rating 5	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_SK_R05	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	SK	Rating 5	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_TR_R05	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	TR	Rating 5	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMER_ALL_0106_CR_AIRB_US_R05	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	US	Rating 5	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_x2_R05	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	Other countries	Rating 5	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_x0_R06	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 6	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_AT_R06	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	AT	Rating 6	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_AU_R06	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	AU	Rating 6	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_BE_R06	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	BE	Rating 6	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_BG_R06	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	BG	Rating 6	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_BR_R06	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	BR	Rating 6	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_CA_R06	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	CA	Rating 6	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_CH_R06	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	CH	Rating 6	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_CN_R06	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	CN	Rating 6	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_CY_R06	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	CY	Rating 6	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_CZ_R06	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	CZ	Rating 6	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_DE_R06	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	DE	Rating 6	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_DK_R06	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	DK	Rating 6	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_EE_R06	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	EE	Rating 6	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_ES_R06	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	ES	Rating 6	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_FI_R06	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	FI	Rating 6	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_FR_R06	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	FR	Rating 6	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_GB_R06	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	GB	Rating 6	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_GR_R06	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	GR	Rating 6	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_HK_R06	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	HK	Rating 6	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMER_ALL_0106_CR_AIRB_HR_R06	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	HR	Rating 6	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_HU_R06	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	HU	Rating 6	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_IE_R06	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	IE	Rating 6	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_IL_R06	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	IL	Rating 6	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_IT_R06	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	IT	Rating 6	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_JP_R06	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	JP	Rating 6	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_KR_R06	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	KR	Rating 6	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_LT_R06	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	LT	Rating 6	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_LU_R06	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	LU	Rating 6	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_LV_R06	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	LV	Rating 6	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_MT_R06	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	MT	Rating 6	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_NL_R06	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	NL	Rating 6	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_NO_R06	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	NO	Rating 6	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_PL_R06	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	PL	Rating 6	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_PT_R06	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	PT	Rating 6	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_RO_R06	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	RO	Rating 6	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_RU_R06	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	RU	Rating 6	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_SE_R06	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	SE	Rating 6	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_SG_R06	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	SG	Rating 6	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_SI_R06	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	SI	Rating 6	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_SK_R06	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	SK	Rating 6	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_TR_R06	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	TR	Rating 6	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMER_ALL_0106_CR_AIRB_US_R06	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	US	Rating 6	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_x2_R06	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	Other countries	Rating 6	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_x0_R07	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 7	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_AT_R07	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	AT	Rating 7	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_AU_R07	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	AU	Rating 7	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_BE_R07	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	BE	Rating 7	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_BG_R07	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	BG	Rating 7	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_BR_R07	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	BR	Rating 7	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_CA_R07	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	CA	Rating 7	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_CH_R07	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	CH	Rating 7	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_CN_R07	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	CN	Rating 7	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_CY_R07	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	CY	Rating 7	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_CZ_R07	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	CZ	Rating 7	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_DE_R07	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	DE	Rating 7	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_DK_R07	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	DK	Rating 7	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_EE_R07	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	EE	Rating 7	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_ES_R07	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	ES	Rating 7	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_FI_R07	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	FI	Rating 7	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_FR_R07	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	FR	Rating 7	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_GB_R07	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	GB	Rating 7	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_GR_R07	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	GR	Rating 7	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_HK_R07	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	HK	Rating 7	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMER_ALL_0106_CR_AIRB_HR_R07	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	HR	Rating 7	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_HU_R07	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	HU	Rating 7	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_IE_R07	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	IE	Rating 7	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_IL_R07	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	IL	Rating 7	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_IT_R07	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	IT	Rating 7	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_JP_R07	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	JP	Rating 7	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_KR_R07	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	KR	Rating 7	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_LT_R07	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	LT	Rating 7	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_LU_R07	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	LU	Rating 7	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_LV_R07	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	LV	Rating 7	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_MT_R07	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	MT	Rating 7	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_NL_R07	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	NL	Rating 7	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_NO_R07	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	NO	Rating 7	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_PL_R07	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	PL	Rating 7	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_PT_R07	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	PT	Rating 7	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_RO_R07	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	RO	Rating 7	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_RU_R07	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	RU	Rating 7	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_SE_R07	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	SE	Rating 7	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_SG_R07	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	SG	Rating 7	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_SI_R07	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	SI	Rating 7	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_SK_R07	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	SK	Rating 7	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_TR_R07	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	TR	Rating 7	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMER_ALL_0106_CR_AIRB_US_R07	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	US	Rating 7	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_x2_R07	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	Other countries	Rating 7	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_x0_R08	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 8	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_AT_R08	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	AT	Rating 8	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_AU_R08	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	AU	Rating 8	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_BE_R08	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	BE	Rating 8	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_BG_R08	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	BG	Rating 8	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_BR_R08	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	BR	Rating 8	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_CA_R08	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	CA	Rating 8	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_CH_R08	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	CH	Rating 8	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_CN_R08	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	CN	Rating 8	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_CY_R08	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	CY	Rating 8	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_CZ_R08	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	CZ	Rating 8	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_DE_R08	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	DE	Rating 8	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_DK_R08	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	DK	Rating 8	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_EE_R08	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	EE	Rating 8	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_ES_R08	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	ES	Rating 8	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_FI_R08	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	FI	Rating 8	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_FR_R08	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	FR	Rating 8	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_GB_R08	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	GB	Rating 8	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_GR_R08	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	GR	Rating 8	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_HK_R08	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	HK	Rating 8	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMER_ALL_0106_CR_AIRB_HR_R08	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	HR	Rating 8	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_HU_R08	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	HU	Rating 8	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_IE_R08	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	IE	Rating 8	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_IL_R08	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	IL	Rating 8	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_IT_R08	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	IT	Rating 8	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_JP_R08	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	JP	Rating 8	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_KR_R08	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	KR	Rating 8	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_LT_R08	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	LT	Rating 8	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_LU_R08	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	LU	Rating 8	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_LV_R08	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	LV	Rating 8	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_MT_R08	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	MT	Rating 8	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_NL_R08	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	NL	Rating 8	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_NO_R08	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	NO	Rating 8	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_PL_R08	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	PL	Rating 8	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_PT_R08	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	PT	Rating 8	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_RO_R08	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	RO	Rating 8	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_RU_R08	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	RU	Rating 8	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_SE_R08	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	SE	Rating 8	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_SG_R08	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	SG	Rating 8	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_SI_R08	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	SI	Rating 8	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_SK_R08	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	SK	Rating 8	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_TR_R08	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	TR	Rating 8	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMER_ALL_0106_CR_AIRB_US_R08	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	US	Rating 8	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_x2_R08	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	Other countries	Rating 8	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_x0_R09	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 9	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_AT_R09	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	AT	Rating 9	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_AU_R09	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	AU	Rating 9	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_BE_R09	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	BE	Rating 9	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_BG_R09	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	BG	Rating 9	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_BR_R09	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	BR	Rating 9	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_CA_R09	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	CA	Rating 9	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_CH_R09	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	CH	Rating 9	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_CN_R09	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	CN	Rating 9	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_CY_R09	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	CY	Rating 9	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_CZ_R09	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	CZ	Rating 9	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_DE_R09	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	DE	Rating 9	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_DK_R09	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	DK	Rating 9	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_EE_R09	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	EE	Rating 9	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_ES_R09	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	ES	Rating 9	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_FI_R09	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	FI	Rating 9	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_FR_R09	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	FR	Rating 9	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_GB_R09	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	GB	Rating 9	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_GR_R09	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	GR	Rating 9	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_HK_R09	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	HK	Rating 9	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMER_ALL_0106_CR_AIRB_HR_R09	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	HR	Rating 9	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_HU_R09	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	HU	Rating 9	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_IE_R09	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	IE	Rating 9	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_IL_R09	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	IL	Rating 9	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_IT_R09	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	IT	Rating 9	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_JP_R09	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	JP	Rating 9	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_KR_R09	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	KR	Rating 9	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_LT_R09	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	LT	Rating 9	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_LU_R09	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	LU	Rating 9	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_LV_R09	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	LV	Rating 9	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_MT_R09	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	MT	Rating 9	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_NL_R09	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	NL	Rating 9	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_NO_R09	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	NO	Rating 9	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_PL_R09	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	PL	Rating 9	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_PT_R09	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	PT	Rating 9	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_RO_R09	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	RO	Rating 9	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_RU_R09	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	RU	Rating 9	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_SE_R09	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	SE	Rating 9	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_SG_R09	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	SG	Rating 9	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_SI_R09	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	SI	Rating 9	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_SK_R09	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	SK	Rating 9	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_TR_R09	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	TR	Rating 9	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMER_ALL_0106_CR_AIRB_US_R09	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	US	Rating 9	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_x2_R09	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	Other countries	Rating 9	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_x0_R10	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 10	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_AT_R10	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	AT	Rating 10	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_AU_R10	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	AU	Rating 10	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_BE_R10	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	BE	Rating 10	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_BG_R10	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	BG	Rating 10	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_BR_R10	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	BR	Rating 10	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_CA_R10	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	CA	Rating 10	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_CH_R10	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	CH	Rating 10	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_CN_R10	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	CN	Rating 10	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_CY_R10	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	CY	Rating 10	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_CZ_R10	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	CZ	Rating 10	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_DE_R10	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	DE	Rating 10	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_DK_R10	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	DK	Rating 10	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_EE_R10	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	EE	Rating 10	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_ES_R10	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	ES	Rating 10	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_FI_R10	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	FI	Rating 10	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_FR_R10	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	FR	Rating 10	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_GB_R10	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	GB	Rating 10	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_GR_R10	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	GR	Rating 10	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_HK_R10	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	HK	Rating 10	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMER_ALL_0106_CR_AIRB_HR_R10	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	HR	Rating 10	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_HU_R10	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	HU	Rating 10	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_IE_R10	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	IE	Rating 10	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_IL_R10	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	IL	Rating 10	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_IT_R10	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	IT	Rating 10	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_JP_R10	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	JP	Rating 10	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_KR_R10	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	KR	Rating 10	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_LT_R10	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	LT	Rating 10	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_LU_R10	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	LU	Rating 10	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_LV_R10	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	LV	Rating 10	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_MT_R10	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	MT	Rating 10	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_NL_R10	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	NL	Rating 10	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_NO_R10	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	NO	Rating 10	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_PL_R10	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	PL	Rating 10	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_PT_R10	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	PT	Rating 10	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_RO_R10	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	RO	Rating 10	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_RU_R10	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	RU	Rating 10	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_SE_R10	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	SE	Rating 10	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_SG_R10	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	SG	Rating 10	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_SI_R10	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	SI	Rating 10	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_SK_R10	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	SK	Rating 10	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_TR_R10	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	TR	Rating 10	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMER_ALL_0106_CR_AIRB_US_R10	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	US	Rating 10	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_x2_R10	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	Other countries	Rating 10	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_x0_R11	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 11	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_AT_R11	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	AT	Rating 11	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_AU_R11	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	AU	Rating 11	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_BE_R11	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	BE	Rating 11	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_BG_R11	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	BG	Rating 11	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_BR_R11	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	BR	Rating 11	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_CA_R11	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	CA	Rating 11	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_CH_R11	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	CH	Rating 11	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_CN_R11	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	CN	Rating 11	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_CY_R11	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	CY	Rating 11	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_CZ_R11	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	CZ	Rating 11	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_DE_R11	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	DE	Rating 11	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_DK_R11	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	DK	Rating 11	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_EE_R11	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	EE	Rating 11	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_ES_R11	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	ES	Rating 11	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_FI_R11	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	FI	Rating 11	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_FR_R11	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	FR	Rating 11	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_GB_R11	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	GB	Rating 11	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_GR_R11	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	GR	Rating 11	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_HK_R11	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	HK	Rating 11	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMER_ALL_0106_CR_AIRB_HR_R11	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	HR	Rating 11	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_HU_R11	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	HU	Rating 11	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_IE_R11	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	IE	Rating 11	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_IL_R11	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	IL	Rating 11	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_IT_R11	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	IT	Rating 11	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_JP_R11	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	JP	Rating 11	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_KR_R11	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	KR	Rating 11	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_LT_R11	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	LT	Rating 11	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_LU_R11	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	LU	Rating 11	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_LV_R11	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	LV	Rating 11	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_MT_R11	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	MT	Rating 11	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_NL_R11	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	NL	Rating 11	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_NO_R11	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	NO	Rating 11	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_PL_R11	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	PL	Rating 11	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_PT_R11	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	PT	Rating 11	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_RO_R11	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	RO	Rating 11	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_RU_R11	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	RU	Rating 11	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_SE_R11	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	SE	Rating 11	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_SG_R11	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	SG	Rating 11	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_SI_R11	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	SI	Rating 11	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_SK_R11	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	SK	Rating 11	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_TR_R11	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	TR	Rating 11	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMER_ALL_0106_CR_AIRB_US_R11	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	US	Rating 11	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_x2_R11	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	Other countries	Rating 11	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_x0_R12	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 12	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_AT_R12	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	AT	Rating 12	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_AU_R12	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	AU	Rating 12	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_BE_R12	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	BE	Rating 12	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_BG_R12	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	BG	Rating 12	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_BR_R12	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	BR	Rating 12	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_CA_R12	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	CA	Rating 12	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_CH_R12	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	CH	Rating 12	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_CN_R12	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	CN	Rating 12	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_CY_R12	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	CY	Rating 12	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_CZ_R12	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	CZ	Rating 12	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_DE_R12	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	DE	Rating 12	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_DK_R12	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	DK	Rating 12	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_EE_R12	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	EE	Rating 12	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_ES_R12	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	ES	Rating 12	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_FI_R12	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	FI	Rating 12	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_FR_R12	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	FR	Rating 12	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_GB_R12	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	GB	Rating 12	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_GR_R12	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	GR	Rating 12	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_HK_R12	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	HK	Rating 12	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMER_ALL_0106_CR_AIRB_HR_R12	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	HR	Rating 12	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_HU_R12	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	HU	Rating 12	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_IE_R12	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	IE	Rating 12	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_IL_R12	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	IL	Rating 12	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_IT_R12	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	IT	Rating 12	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_JP_R12	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	JP	Rating 12	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_KR_R12	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	KR	Rating 12	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_LT_R12	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	LT	Rating 12	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_LU_R12	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	LU	Rating 12	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_LV_R12	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	LV	Rating 12	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_MT_R12	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	MT	Rating 12	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_NL_R12	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	NL	Rating 12	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_NO_R12	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	NO	Rating 12	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_PL_R12	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	PL	Rating 12	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_PT_R12	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	PT	Rating 12	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_RO_R12	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	RO	Rating 12	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_RU_R12	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	RU	Rating 12	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_SE_R12	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	SE	Rating 12	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_SG_R12	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	SG	Rating 12	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_SI_R12	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	SI	Rating 12	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_SK_R12	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	SK	Rating 12	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_TR_R12	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	TR	Rating 12	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMER_ALL_0106_CR_AIRB_US_R12	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	US	Rating 12	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_x2_R12	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	Other countries	Rating 12	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_x0_R13	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 13	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_AT_R13	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	AT	Rating 13	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_AU_R13	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	AU	Rating 13	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_BE_R13	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	BE	Rating 13	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_BG_R13	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	BG	Rating 13	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_BR_R13	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	BR	Rating 13	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_CA_R13	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	CA	Rating 13	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_CH_R13	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	CH	Rating 13	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_CN_R13	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	CN	Rating 13	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_CY_R13	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	CY	Rating 13	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_CZ_R13	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	CZ	Rating 13	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_DE_R13	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	DE	Rating 13	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_DK_R13	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	DK	Rating 13	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_EE_R13	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	EE	Rating 13	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_ES_R13	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	ES	Rating 13	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_FI_R13	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	FI	Rating 13	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_FR_R13	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	FR	Rating 13	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_GB_R13	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	GB	Rating 13	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_GR_R13	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	GR	Rating 13	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_HK_R13	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	HK	Rating 13	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMER_ALL_0106_CR_AIRB_HR_R13	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	HR	Rating 13	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_HU_R13	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	HU	Rating 13	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_IE_R13	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	IE	Rating 13	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_IL_R13	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	IL	Rating 13	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_IT_R13	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	IT	Rating 13	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_JP_R13	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	JP	Rating 13	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_KR_R13	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	KR	Rating 13	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_LT_R13	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	LT	Rating 13	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_LU_R13	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	LU	Rating 13	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_LV_R13	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	LV	Rating 13	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_MT_R13	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	MT	Rating 13	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_NL_R13	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	NL	Rating 13	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_NO_R13	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	NO	Rating 13	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_PL_R13	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	PL	Rating 13	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_PT_R13	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	PT	Rating 13	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_RO_R13	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	RO	Rating 13	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_RU_R13	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	RU	Rating 13	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_SE_R13	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	SE	Rating 13	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_SG_R13	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	SG	Rating 13	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_SI_R13	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	SI	Rating 13	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_SK_R13	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	SK	Rating 13	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_TR_R13	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	TR	Rating 13	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMER_ALL_0106_CR_AIRB_US_R13	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	US	Rating 13	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_x2_R13	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	Other countries	Rating 13	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_x0_R14	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 14	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_AT_R14	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	AT	Rating 14	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_AU_R14	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	AU	Rating 14	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_BE_R14	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	BE	Rating 14	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_BG_R14	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	BG	Rating 14	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_BR_R14	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	BR	Rating 14	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_CA_R14	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	CA	Rating 14	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_CH_R14	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	CH	Rating 14	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_CN_R14	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	CN	Rating 14	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_CY_R14	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	CY	Rating 14	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_CZ_R14	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	CZ	Rating 14	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_DE_R14	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	DE	Rating 14	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_DK_R14	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	DK	Rating 14	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_EE_R14	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	EE	Rating 14	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_ES_R14	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	ES	Rating 14	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_FI_R14	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	FI	Rating 14	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_FR_R14	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	FR	Rating 14	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_GB_R14	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	GB	Rating 14	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_GR_R14	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	GR	Rating 14	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_HK_R14	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	HK	Rating 14	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMER_ALL_0106_CR_AIRB_HR_R14	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	HR	Rating 14	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_HU_R14	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	HU	Rating 14	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_IE_R14	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	IE	Rating 14	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_IL_R14	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	IL	Rating 14	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_IT_R14	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	IT	Rating 14	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_JP_R14	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	JP	Rating 14	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_KR_R14	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	KR	Rating 14	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_LT_R14	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	LT	Rating 14	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_LU_R14	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	LU	Rating 14	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_LV_R14	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	LV	Rating 14	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_MT_R14	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	MT	Rating 14	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_NL_R14	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	NL	Rating 14	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_NO_R14	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	NO	Rating 14	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_PL_R14	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	PL	Rating 14	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_PT_R14	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	PT	Rating 14	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_RO_R14	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	RO	Rating 14	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_RU_R14	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	RU	Rating 14	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_SE_R14	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	SE	Rating 14	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_SG_R14	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	SG	Rating 14	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_SI_R14	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	SI	Rating 14	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_SK_R14	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	SK	Rating 14	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_TR_R14	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	TR	Rating 14	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMER_ALL_0106_CR_AIRB_US_R14	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	US	Rating 14	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_x2_R14	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	Other countries	Rating 14	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_x0_R15	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 15	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_AT_R15	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	AT	Rating 15	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_AU_R15	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	AU	Rating 15	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_BE_R15	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	BE	Rating 15	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_BG_R15	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	BG	Rating 15	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_BR_R15	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	BR	Rating 15	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_CA_R15	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	CA	Rating 15	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_CH_R15	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	CH	Rating 15	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_CN_R15	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	CN	Rating 15	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_CY_R15	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	CY	Rating 15	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_CZ_R15	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	CZ	Rating 15	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_DE_R15	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	DE	Rating 15	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_DK_R15	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	DK	Rating 15	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_EE_R15	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	EE	Rating 15	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_ES_R15	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	ES	Rating 15	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_FI_R15	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	FI	Rating 15	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_FR_R15	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	FR	Rating 15	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_GB_R15	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	GB	Rating 15	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_GR_R15	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	GR	Rating 15	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_HK_R15	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	HK	Rating 15	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMER_ALL_0106_CR_AIRB_HR_R15	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	HR	Rating 15	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_HU_R15	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	HU	Rating 15	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_IE_R15	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	IE	Rating 15	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_IL_R15	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	IL	Rating 15	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_IT_R15	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	IT	Rating 15	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_JP_R15	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	JP	Rating 15	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_KR_R15	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	KR	Rating 15	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_LT_R15	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	LT	Rating 15	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_LU_R15	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	LU	Rating 15	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_LV_R15	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	LV	Rating 15	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_MT_R15	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	MT	Rating 15	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_NL_R15	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	NL	Rating 15	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_NO_R15	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	NO	Rating 15	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_PL_R15	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	PL	Rating 15	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_PT_R15	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	PT	Rating 15	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_RO_R15	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	RO	Rating 15	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_RU_R15	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	RU	Rating 15	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_SE_R15	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	SE	Rating 15	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_SG_R15	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	SG	Rating 15	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_SI_R15	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	SI	Rating 15	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_SK_R15	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	SK	Rating 15	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_TR_R15	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	TR	Rating 15	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMER_ALL_0106_CR_AIRB_US_R15	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	US	Rating 15	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_x2_R15	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	Other countries	Rating 15	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_x0_R16	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 16	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_AT_R16	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	AT	Rating 16	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_AU_R16	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	AU	Rating 16	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_BE_R16	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	BE	Rating 16	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_BG_R16	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	BG	Rating 16	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_BR_R16	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	BR	Rating 16	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_CA_R16	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	CA	Rating 16	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_CH_R16	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	CH	Rating 16	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_CN_R16	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	CN	Rating 16	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_CY_R16	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	CY	Rating 16	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_CZ_R16	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	CZ	Rating 16	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_DE_R16	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	DE	Rating 16	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_DK_R16	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	DK	Rating 16	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_EE_R16	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	EE	Rating 16	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_ES_R16	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	ES	Rating 16	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_FI_R16	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	FI	Rating 16	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_FR_R16	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	FR	Rating 16	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_GB_R16	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	GB	Rating 16	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_GR_R16	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	GR	Rating 16	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_HK_R16	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	HK	Rating 16	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMER_ALL_0106_CR_AIRB_HR_R16	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	HR	Rating 16	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_HU_R16	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	HU	Rating 16	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_IE_R16	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	IE	Rating 16	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_IL_R16	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	IL	Rating 16	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_IT_R16	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	IT	Rating 16	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_JP_R16	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	JP	Rating 16	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_KR_R16	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	KR	Rating 16	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_LT_R16	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	LT	Rating 16	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_LU_R16	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	LU	Rating 16	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_LV_R16	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	LV	Rating 16	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_MT_R16	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	MT	Rating 16	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_NL_R16	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	NL	Rating 16	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_NO_R16	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	NO	Rating 16	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_PL_R16	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	PL	Rating 16	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_PT_R16	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	PT	Rating 16	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_RO_R16	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	RO	Rating 16	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_RU_R16	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	RU	Rating 16	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_SE_R16	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	SE	Rating 16	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_SG_R16	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	SG	Rating 16	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_SI_R16	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	SI	Rating 16	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_SK_R16	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	SK	Rating 16	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_TR_R16	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	TR	Rating 16	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMER_ALL_0106_CR_AIRB_US_R16	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	US	Rating 16	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_x2_R16	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	Other countries	Rating 16	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_x0_R17	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 17	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_AT_R17	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	AT	Rating 17	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_AU_R17	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	AU	Rating 17	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_BE_R17	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	BE	Rating 17	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_BG_R17	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	BG	Rating 17	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_BR_R17	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	BR	Rating 17	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_CA_R17	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	CA	Rating 17	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_CH_R17	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	CH	Rating 17	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_CN_R17	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	CN	Rating 17	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_CY_R17	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	CY	Rating 17	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_CZ_R17	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	CZ	Rating 17	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_DE_R17	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	DE	Rating 17	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_DK_R17	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	DK	Rating 17	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_EE_R17	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	EE	Rating 17	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_ES_R17	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	ES	Rating 17	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_FI_R17	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	FI	Rating 17	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_FR_R17	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	FR	Rating 17	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_GB_R17	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	GB	Rating 17	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_GR_R17	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	GR	Rating 17	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_HK_R17	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	HK	Rating 17	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMER_ALL_0106_CR_AIRB_HR_R17	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	HR	Rating 17	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_HU_R17	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	HU	Rating 17	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_IE_R17	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	IE	Rating 17	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_IL_R17	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	IL	Rating 17	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_IT_R17	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	IT	Rating 17	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_JP_R17	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	JP	Rating 17	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_KR_R17	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	KR	Rating 17	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_LT_R17	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	LT	Rating 17	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_LU_R17	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	LU	Rating 17	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_LV_R17	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	LV	Rating 17	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_MT_R17	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	MT	Rating 17	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_NL_R17	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	NL	Rating 17	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_NO_R17	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	NO	Rating 17	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_PL_R17	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	PL	Rating 17	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_PT_R17	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	PT	Rating 17	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_RO_R17	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	RO	Rating 17	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_RU_R17	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	RU	Rating 17	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_SE_R17	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	SE	Rating 17	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_SG_R17	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	SG	Rating 17	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_SI_R17	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	SI	Rating 17	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_SK_R17	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	SK	Rating 17	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_TR_R17	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	TR	Rating 17	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMER_ALL_0106_CR_AIRB_US_R17	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	US	Rating 17	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_x2_R17	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	Other countries	Rating 17	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_x0_R18	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 18	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_AT_R18	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	AT	Rating 18	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_AU_R18	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	AU	Rating 18	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_BE_R18	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	BE	Rating 18	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_BG_R18	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	BG	Rating 18	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_BR_R18	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	BR	Rating 18	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_CA_R18	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	CA	Rating 18	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_CH_R18	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	CH	Rating 18	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_CN_R18	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	CN	Rating 18	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_CY_R18	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	CY	Rating 18	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_CZ_R18	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	CZ	Rating 18	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_DE_R18	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	DE	Rating 18	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_DK_R18	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	DK	Rating 18	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_EE_R18	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	EE	Rating 18	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_ES_R18	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	ES	Rating 18	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_FI_R18	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	FI	Rating 18	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_FR_R18	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	FR	Rating 18	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_GB_R18	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	GB	Rating 18	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_GR_R18	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	GR	Rating 18	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_HK_R18	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	HK	Rating 18	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMER_ALL_0106_CR_AIRB_HR_R18	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	HR	Rating 18	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_HU_R18	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	HU	Rating 18	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_IE_R18	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	IE	Rating 18	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_IL_R18	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	IL	Rating 18	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_IT_R18	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	IT	Rating 18	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_JP_R18	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	JP	Rating 18	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_KR_R18	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	KR	Rating 18	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_LT_R18	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	LT	Rating 18	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_LU_R18	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	LU	Rating 18	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_LV_R18	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	LV	Rating 18	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_MT_R18	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	MT	Rating 18	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_NL_R18	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	NL	Rating 18	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_NO_R18	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	NO	Rating 18	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_PL_R18	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	PL	Rating 18	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_PT_R18	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	PT	Rating 18	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_RO_R18	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	RO	Rating 18	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_RU_R18	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	RU	Rating 18	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_SE_R18	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	SE	Rating 18	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_SG_R18	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	SG	Rating 18	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_SI_R18	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	SI	Rating 18	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_SK_R18	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	SK	Rating 18	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_TR_R18	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	TR	Rating 18	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMER_ALL_0106_CR_AIRB_US_R18	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	US	Rating 18	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_x2_R18	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	Other countries	Rating 18	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_x0_R19	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 19	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_AT_R19	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	AT	Rating 19	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_AU_R19	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	AU	Rating 19	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_BE_R19	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	BE	Rating 19	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_BG_R19	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	BG	Rating 19	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_BR_R19	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	BR	Rating 19	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_CA_R19	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	CA	Rating 19	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_CH_R19	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	CH	Rating 19	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_CN_R19	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	CN	Rating 19	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_CY_R19	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	CY	Rating 19	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_CZ_R19	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	CZ	Rating 19	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_DE_R19	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	DE	Rating 19	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_DK_R19	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	DK	Rating 19	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_EE_R19	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	EE	Rating 19	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_ES_R19	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	ES	Rating 19	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_FI_R19	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	FI	Rating 19	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_FR_R19	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	FR	Rating 19	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_GB_R19	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	GB	Rating 19	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_GR_R19	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	GR	Rating 19	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_HK_R19	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	HK	Rating 19	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMER_ALL_0106_CR_AIRB_HR_R19	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	HR	Rating 19	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_HU_R19	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	HU	Rating 19	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_IE_R19	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	IE	Rating 19	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_IL_R19	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	IL	Rating 19	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_IT_R19	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	IT	Rating 19	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_JP_R19	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	JP	Rating 19	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_KR_R19	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	KR	Rating 19	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_LT_R19	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	LT	Rating 19	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_LU_R19	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	LU	Rating 19	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_LV_R19	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	LV	Rating 19	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_MT_R19	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	MT	Rating 19	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_NL_R19	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	NL	Rating 19	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_NO_R19	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	NO	Rating 19	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_PL_R19	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	PL	Rating 19	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_PT_R19	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	PT	Rating 19	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_RO_R19	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	RO	Rating 19	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_RU_R19	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	RU	Rating 19	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_SE_R19	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	SE	Rating 19	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_SG_R19	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	SG	Rating 19	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_SI_R19	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	SI	Rating 19	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_SK_R19	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	SK	Rating 19	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_TR_R19	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	TR	Rating 19	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMER_ALL_0106_CR_AIRB_US_R19	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	US	Rating 19	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_x2_R19	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	Other countries	Rating 19	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_x0_R20	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 20	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_AT_R20	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	AT	Rating 20	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_AU_R20	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	AU	Rating 20	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_BE_R20	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	BE	Rating 20	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_BG_R20	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	BG	Rating 20	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_BR_R20	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	BR	Rating 20	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_CA_R20	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	CA	Rating 20	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_CH_R20	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	CH	Rating 20	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_CN_R20	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	CN	Rating 20	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_CY_R20	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	CY	Rating 20	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_CZ_R20	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	CZ	Rating 20	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_DE_R20	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	DE	Rating 20	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_DK_R20	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	DK	Rating 20	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_EE_R20	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	EE	Rating 20	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_ES_R20	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	ES	Rating 20	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_FI_R20	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	FI	Rating 20	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_FR_R20	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	FR	Rating 20	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_GB_R20	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	GB	Rating 20	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_GR_R20	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	GR	Rating 20	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_HK_R20	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	HK	Rating 20	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMER_ALL_0106_CR_AIRB_HR_R20	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	HR	Rating 20	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_HU_R20	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	HU	Rating 20	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_IE_R20	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	IE	Rating 20	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_IL_R20	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	IL	Rating 20	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_IT_R20	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	IT	Rating 20	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_JP_R20	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	JP	Rating 20	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_KR_R20	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	KR	Rating 20	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_LT_R20	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	LT	Rating 20	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_LU_R20	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	LU	Rating 20	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_LV_R20	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	LV	Rating 20	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_MT_R20	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	MT	Rating 20	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_NL_R20	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	NL	Rating 20	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_NO_R20	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	NO	Rating 20	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_PL_R20	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	PL	Rating 20	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_PT_R20	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	PT	Rating 20	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_RO_R20	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	RO	Rating 20	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_RU_R20	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	RU	Rating 20	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_SE_R20	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	SE	Rating 20	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_SG_R20	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	SG	Rating 20	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_SI_R20	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	SI	Rating 20	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_SK_R20	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	SK	Rating 20	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_TR_R20	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	TR	Rating 20	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMER_ALL_0106_CR_AIRB_US_R20	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	US	Rating 20	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_x2_R20	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	Other countries	Rating 20	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_x0_R21	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 21	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_AT_R21	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	AT	Rating 21	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_AU_R21	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	AU	Rating 21	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_BE_R21	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	BE	Rating 21	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_BG_R21	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	BG	Rating 21	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_BR_R21	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	BR	Rating 21	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_CA_R21	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	CA	Rating 21	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_CH_R21	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	CH	Rating 21	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_CN_R21	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	CN	Rating 21	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_CY_R21	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	CY	Rating 21	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_CZ_R21	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	CZ	Rating 21	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_DE_R21	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	DE	Rating 21	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_DK_R21	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	DK	Rating 21	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_EE_R21	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	EE	Rating 21	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_ES_R21	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	ES	Rating 21	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_FI_R21	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	FI	Rating 21	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_FR_R21	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	FR	Rating 21	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_GB_R21	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	GB	Rating 21	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_GR_R21	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	GR	Rating 21	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_HK_R21	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	HK	Rating 21	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMER_ALL_0106_CR_AIRB_HR_R21	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	HR	Rating 21	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_HU_R21	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	HU	Rating 21	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_IE_R21	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	IE	Rating 21	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_IL_R21	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	IL	Rating 21	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_IT_R21	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	IT	Rating 21	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_JP_R21	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	JP	Rating 21	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_KR_R21	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	KR	Rating 21	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_LT_R21	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	LT	Rating 21	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_LU_R21	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	LU	Rating 21	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_LV_R21	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	LV	Rating 21	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_MT_R21	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	MT	Rating 21	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_NL_R21	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	NL	Rating 21	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_NO_R21	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	NO	Rating 21	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_PL_R21	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	PL	Rating 21	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_PT_R21	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	PT	Rating 21	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_RO_R21	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	RO	Rating 21	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_RU_R21	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	RU	Rating 21	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_SE_R21	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	SE	Rating 21	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_SG_R21	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	SG	Rating 21	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_SI_R21	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	SI	Rating 21	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_SK_R21	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	SK	Rating 21	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_TR_R21	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	TR	Rating 21	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMER_ALL_0106_CR_AIRB_US_R21	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	US	Rating 21	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_x2_R21	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	Other countries	Rating 21	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_x0_R22	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 22	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_AT_R22	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	AT	Rating 22	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_AU_R22	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	AU	Rating 22	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_BE_R22	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	BE	Rating 22	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_BG_R22	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	BG	Rating 22	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_BR_R22	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	BR	Rating 22	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_CA_R22	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	CA	Rating 22	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_CH_R22	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	CH	Rating 22	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_CN_R22	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	CN	Rating 22	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_CY_R22	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	CY	Rating 22	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_CZ_R22	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	CZ	Rating 22	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_DE_R22	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	DE	Rating 22	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_DK_R22	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	DK	Rating 22	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_EE_R22	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	EE	Rating 22	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_ES_R22	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	ES	Rating 22	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_FI_R22	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	FI	Rating 22	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_FR_R22	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	FR	Rating 22	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_GB_R22	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	GB	Rating 22	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_GR_R22	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	GR	Rating 22	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_HK_R22	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	HK	Rating 22	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMER_ALL_0106_CR_AIRB_HR_R22	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	HR	Rating 22	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_HU_R22	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	HU	Rating 22	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_IE_R22	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	IE	Rating 22	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_IL_R22	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	IL	Rating 22	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_IT_R22	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	IT	Rating 22	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_JP_R22	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	JP	Rating 22	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_KR_R22	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	KR	Rating 22	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_LT_R22	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	LT	Rating 22	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_LU_R22	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	LU	Rating 22	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_LV_R22	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	LV	Rating 22	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_MT_R22	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	MT	Rating 22	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_NL_R22	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	NL	Rating 22	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_NO_R22	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	NO	Rating 22	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_PL_R22	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	PL	Rating 22	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_PT_R22	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	PT	Rating 22	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_RO_R22	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	RO	Rating 22	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_RU_R22	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	RU	Rating 22	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_SE_R22	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	SE	Rating 22	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_SG_R22	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	SG	Rating 22	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_SI_R22	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	SI	Rating 22	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_SK_R22	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	SK	Rating 22	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_TR_R22	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	TR	Rating 22	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMER_ALL_0106_CR_AIRB_US_R22	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	US	Rating 22	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_x2_R22	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	Other countries	Rating 22	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_x0_R23	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 23	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_AT_R23	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	AT	Rating 23	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_AU_R23	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	AU	Rating 23	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_BE_R23	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	BE	Rating 23	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_BG_R23	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	BG	Rating 23	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_BR_R23	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	BR	Rating 23	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_CA_R23	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	CA	Rating 23	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_CH_R23	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	CH	Rating 23	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_CN_R23	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	CN	Rating 23	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_CY_R23	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	CY	Rating 23	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_CZ_R23	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	CZ	Rating 23	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_DE_R23	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	DE	Rating 23	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_DK_R23	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	DK	Rating 23	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_EE_R23	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	EE	Rating 23	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_ES_R23	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	ES	Rating 23	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_FI_R23	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	FI	Rating 23	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_FR_R23	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	FR	Rating 23	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_GB_R23	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	GB	Rating 23	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_GR_R23	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	GR	Rating 23	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_HK_R23	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	HK	Rating 23	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMER_ALL_0106_CR_AIRB_HR_R23	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	HR	Rating 23	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_HU_R23	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	HU	Rating 23	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_IE_R23	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	IE	Rating 23	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_IL_R23	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	IL	Rating 23	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_IT_R23	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	IT	Rating 23	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_JP_R23	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	JP	Rating 23	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_KR_R23	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	KR	Rating 23	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_LT_R23	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	LT	Rating 23	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_LU_R23	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	LU	Rating 23	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_LV_R23	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	LV	Rating 23	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_MT_R23	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	MT	Rating 23	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_NL_R23	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	NL	Rating 23	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_NO_R23	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	NO	Rating 23	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_PL_R23	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	PL	Rating 23	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_PT_R23	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	PT	Rating 23	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_RO_R23	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	RO	Rating 23	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_RU_R23	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	RU	Rating 23	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_SE_R23	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	SE	Rating 23	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_SG_R23	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	SG	Rating 23	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_SI_R23	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	SI	Rating 23	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_SK_R23	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	SK	Rating 23	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_TR_R23	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	TR	Rating 23	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMER_ALL_0106_CR_AIRB_US_R23	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	US	Rating 23	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_x2_R23	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	Other countries	Rating 23	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_x0_R24	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 24	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_AT_R24	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	AT	Rating 24	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_AU_R24	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	AU	Rating 24	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_BE_R24	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	BE	Rating 24	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_BG_R24	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	BG	Rating 24	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_BR_R24	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	BR	Rating 24	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_CA_R24	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	CA	Rating 24	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_CH_R24	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	CH	Rating 24	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_CN_R24	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	CN	Rating 24	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_CY_R24	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	CY	Rating 24	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_CZ_R24	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	CZ	Rating 24	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_DE_R24	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	DE	Rating 24	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_DK_R24	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	DK	Rating 24	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_EE_R24	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	EE	Rating 24	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_ES_R24	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	ES	Rating 24	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_FI_R24	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	FI	Rating 24	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_FR_R24	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	FR	Rating 24	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_GB_R24	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	GB	Rating 24	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_GR_R24	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	GR	Rating 24	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_HK_R24	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	HK	Rating 24	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMER_ALL_0106_CR_AIRB_HR_R24	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	HR	Rating 24	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_HU_R24	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	HU	Rating 24	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_IE_R24	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	IE	Rating 24	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_IL_R24	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	IL	Rating 24	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_IT_R24	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	IT	Rating 24	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_JP_R24	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	JP	Rating 24	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_KR_R24	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	KR	Rating 24	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_LT_R24	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	LT	Rating 24	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_LU_R24	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	LU	Rating 24	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_LV_R24	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	LV	Rating 24	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_MT_R24	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	MT	Rating 24	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_NL_R24	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	NL	Rating 24	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_NO_R24	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	NO	Rating 24	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_PL_R24	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	PL	Rating 24	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_PT_R24	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	PT	Rating 24	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_RO_R24	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	RO	Rating 24	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_RU_R24	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	RU	Rating 24	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_SE_R24	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	SE	Rating 24	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_SG_R24	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	SG	Rating 24	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_SI_R24	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	SI	Rating 24	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_SK_R24	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	SK	Rating 24	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_TR_R24	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	TR	Rating 24	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMER_ALL_0106_CR_AIRB_US_R24	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	US	Rating 24	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_x2_R24	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	Other countries	Rating 24	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_x0_R25	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 25	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_AT_R25	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	AT	Rating 25	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_AU_R25	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	AU	Rating 25	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_BE_R25	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	BE	Rating 25	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_BG_R25	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	BG	Rating 25	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_BR_R25	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	BR	Rating 25	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_CA_R25	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	CA	Rating 25	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_CH_R25	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	CH	Rating 25	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_CN_R25	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	CN	Rating 25	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_CY_R25	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	CY	Rating 25	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_CZ_R25	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	CZ	Rating 25	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_DE_R25	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	DE	Rating 25	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_DK_R25	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	DK	Rating 25	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_EE_R25	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	EE	Rating 25	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_ES_R25	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	ES	Rating 25	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_FI_R25	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	FI	Rating 25	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_FR_R25	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	FR	Rating 25	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_GB_R25	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	GB	Rating 25	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_GR_R25	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	GR	Rating 25	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_HK_R25	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	HK	Rating 25	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMER_ALL_0106_CR_AIRB_HR_R25	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	HR	Rating 25	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_HU_R25	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	HU	Rating 25	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_IE_R25	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	IE	Rating 25	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_IL_R25	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	IL	Rating 25	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_IT_R25	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	IT	Rating 25	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_JP_R25	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	JP	Rating 25	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_KR_R25	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	KR	Rating 25	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_LT_R25	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	LT	Rating 25	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_LU_R25	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	LU	Rating 25	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_LV_R25	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	LV	Rating 25	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_MT_R25	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	MT	Rating 25	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_NL_R25	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	NL	Rating 25	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_NO_R25	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	NO	Rating 25	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_PL_R25	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	PL	Rating 25	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_PT_R25	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	PT	Rating 25	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_RO_R25	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	RO	Rating 25	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_RU_R25	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	RU	Rating 25	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_SE_R25	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	SE	Rating 25	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_SG_R25	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	SG	Rating 25	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_SI_R25	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	SI	Rating 25	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_SK_R25	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	SK	Rating 25	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_TR_R25	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	TR	Rating 25	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMER_ALL_0106_CR_AIRB_US_R25	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	US	Rating 25	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_x2_R25	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	Other countries	Rating 25	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_x0_R26	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 26	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_AT_R26	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	AT	Rating 26	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_AU_R26	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	AU	Rating 26	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_BE_R26	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	BE	Rating 26	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_BG_R26	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	BG	Rating 26	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_BR_R26	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	BR	Rating 26	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_CA_R26	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	CA	Rating 26	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_CH_R26	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	CH	Rating 26	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_CN_R26	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	CN	Rating 26	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_CY_R26	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	CY	Rating 26	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_CZ_R26	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	CZ	Rating 26	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_DE_R26	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	DE	Rating 26	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_DK_R26	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	DK	Rating 26	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_EE_R26	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	EE	Rating 26	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_ES_R26	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	ES	Rating 26	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_FI_R26	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	FI	Rating 26	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_FR_R26	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	FR	Rating 26	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_GB_R26	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	GB	Rating 26	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_GR_R26	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	GR	Rating 26	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_HK_R26	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	HK	Rating 26	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMER_ALL_0106_CR_AIRB_HR_R26	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	HR	Rating 26	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_HU_R26	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	HU	Rating 26	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_IE_R26	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	IE	Rating 26	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_IL_R26	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	IL	Rating 26	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_IT_R26	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	IT	Rating 26	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_JP_R26	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	JP	Rating 26	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_KR_R26	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	KR	Rating 26	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_LT_R26	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	LT	Rating 26	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_LU_R26	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	LU	Rating 26	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_LV_R26	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	LV	Rating 26	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_MT_R26	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	MT	Rating 26	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_NL_R26	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	NL	Rating 26	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_NO_R26	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	NO	Rating 26	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_PL_R26	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	PL	Rating 26	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_PT_R26	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	PT	Rating 26	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_RO_R26	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	RO	Rating 26	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_RU_R26	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	RU	Rating 26	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_SE_R26	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	SE	Rating 26	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_SG_R26	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	SG	Rating 26	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_SI_R26	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	SI	Rating 26	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_SK_R26	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	SK	Rating 26	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_TR_R26	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	TR	Rating 26	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMER_ALL_0106_CR_AIRB_US_R26	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	US	Rating 26	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_x2_R26	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	Other countries	Rating 26	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_x0_R27	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 27	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_AT_R27	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	AT	Rating 27	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_AU_R27	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	AU	Rating 27	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_BE_R27	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	BE	Rating 27	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_BG_R27	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	BG	Rating 27	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_BR_R27	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	BR	Rating 27	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_CA_R27	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	CA	Rating 27	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_CH_R27	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	CH	Rating 27	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_CN_R27	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	CN	Rating 27	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_CY_R27	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	CY	Rating 27	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_CZ_R27	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	CZ	Rating 27	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_DE_R27	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	DE	Rating 27	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_DK_R27	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	DK	Rating 27	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_EE_R27	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	EE	Rating 27	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_ES_R27	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	ES	Rating 27	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_FI_R27	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	FI	Rating 27	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_FR_R27	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	FR	Rating 27	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_GB_R27	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	GB	Rating 27	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_GR_R27	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	GR	Rating 27	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_HK_R27	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	HK	Rating 27	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMER_ALL_0106_CR_AIRB_HR_R27	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	HR	Rating 27	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_HU_R27	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	HU	Rating 27	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_IE_R27	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	IE	Rating 27	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_IL_R27	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	IL	Rating 27	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_IT_R27	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	IT	Rating 27	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_JP_R27	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	JP	Rating 27	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_KR_R27	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	KR	Rating 27	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_LT_R27	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	LT	Rating 27	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_LU_R27	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	LU	Rating 27	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_LV_R27	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	LV	Rating 27	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_MT_R27	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	MT	Rating 27	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_NL_R27	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	NL	Rating 27	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_NO_R27	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	NO	Rating 27	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_PL_R27	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	PL	Rating 27	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_PT_R27	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	PT	Rating 27	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_RO_R27	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	RO	Rating 27	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_RU_R27	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	RU	Rating 27	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_SE_R27	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	SE	Rating 27	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_SG_R27	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	SG	Rating 27	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_SI_R27	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	SI	Rating 27	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_SK_R27	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	SK	Rating 27	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_TR_R27	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	TR	Rating 27	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMER_ALL_0106_CR_AIRB_US_R27	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	US	Rating 27	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_x2_R27	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	Other countries	Rating 27	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_x0_R28	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 28	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_AT_R28	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	AT	Rating 28	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_AU_R28	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	AU	Rating 28	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_BE_R28	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	BE	Rating 28	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_BG_R28	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	BG	Rating 28	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_BR_R28	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	BR	Rating 28	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_CA_R28	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	CA	Rating 28	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_CH_R28	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	CH	Rating 28	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_CN_R28	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	CN	Rating 28	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_CY_R28	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	CY	Rating 28	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_CZ_R28	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	CZ	Rating 28	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_DE_R28	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	DE	Rating 28	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_DK_R28	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	DK	Rating 28	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_EE_R28	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	EE	Rating 28	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_ES_R28	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	ES	Rating 28	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_FI_R28	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	FI	Rating 28	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_FR_R28	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	FR	Rating 28	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_GB_R28	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	GB	Rating 28	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_GR_R28	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	GR	Rating 28	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_HK_R28	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	HK	Rating 28	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMER_ALL_0106_CR_AIRB_HR_R28	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	HR	Rating 28	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_HU_R28	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	HU	Rating 28	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_IE_R28	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	IE	Rating 28	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_IL_R28	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	IL	Rating 28	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_IT_R28	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	IT	Rating 28	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_JP_R28	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	JP	Rating 28	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_KR_R28	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	KR	Rating 28	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_LT_R28	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	LT	Rating 28	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_LU_R28	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	LU	Rating 28	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_LV_R28	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	LV	Rating 28	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_MT_R28	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	MT	Rating 28	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_NL_R28	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	NL	Rating 28	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_NO_R28	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	NO	Rating 28	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_PL_R28	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	PL	Rating 28	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_PT_R28	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	PT	Rating 28	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_RO_R28	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	RO	Rating 28	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_RU_R28	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	RU	Rating 28	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_SE_R28	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	SE	Rating 28	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_SG_R28	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	SG	Rating 28	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_SI_R28	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	SI	Rating 28	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_SK_R28	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	SK	Rating 28	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_TR_R28	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	TR	Rating 28	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMER_ALL_0106_CR_AIRB_US_R28	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	US	Rating 28	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_x2_R28	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	Other countries	Rating 28	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_x0_R29	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 29	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_AT_R29	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	AT	Rating 29	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_AU_R29	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	AU	Rating 29	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_BE_R29	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	BE	Rating 29	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_BG_R29	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	BG	Rating 29	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_BR_R29	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	BR	Rating 29	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_CA_R29	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	CA	Rating 29	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_CH_R29	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	CH	Rating 29	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_CN_R29	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	CN	Rating 29	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_CY_R29	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	CY	Rating 29	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_CZ_R29	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	CZ	Rating 29	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_DE_R29	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	DE	Rating 29	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_DK_R29	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	DK	Rating 29	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_EE_R29	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	EE	Rating 29	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_ES_R29	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	ES	Rating 29	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_FI_R29	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	FI	Rating 29	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_FR_R29	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	FR	Rating 29	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_GB_R29	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	GB	Rating 29	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_GR_R29	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	GR	Rating 29	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_HK_R29	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	HK	Rating 29	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMER_ALL_0106_CR_AIRB_HR_R29	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	HR	Rating 29	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_HU_R29	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	HU	Rating 29	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_IE_R29	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	IE	Rating 29	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_IL_R29	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	IL	Rating 29	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_IT_R29	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	IT	Rating 29	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_JP_R29	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	JP	Rating 29	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_KR_R29	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	KR	Rating 29	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_LT_R29	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	LT	Rating 29	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_LU_R29	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	LU	Rating 29	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_LV_R29	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	LV	Rating 29	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_MT_R29	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	MT	Rating 29	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_NL_R29	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	NL	Rating 29	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_NO_R29	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	NO	Rating 29	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_PL_R29	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	PL	Rating 29	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_PT_R29	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	PT	Rating 29	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_RO_R29	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	RO	Rating 29	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_RU_R29	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	RU	Rating 29	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_SE_R29	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	SE	Rating 29	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_SG_R29	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	SG	Rating 29	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_SI_R29	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	SI	Rating 29	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_SK_R29	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	SK	Rating 29	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_TR_R29	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	TR	Rating 29	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMER_ALL_0106_CR_AIRB_US_R29	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	US	Rating 29	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_x2_R29	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	Other countries	Rating 29	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_x0_R30	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 30	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_AT_R30	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	AT	Rating 30	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_AU_R30	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	AU	Rating 30	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_BE_R30	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	BE	Rating 30	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_BG_R30	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	BG	Rating 30	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_BR_R30	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	BR	Rating 30	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_CA_R30	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	CA	Rating 30	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_CH_R30	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	CH	Rating 30	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_CN_R30	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	CN	Rating 30	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_CY_R30	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	CY	Rating 30	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_CZ_R30	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	CZ	Rating 30	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_DE_R30	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	DE	Rating 30	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_DK_R30	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	DK	Rating 30	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_EE_R30	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	EE	Rating 30	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_ES_R30	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	ES	Rating 30	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_FI_R30	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	FI	Rating 30	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_FR_R30	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	FR	Rating 30	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_GB_R30	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	GB	Rating 30	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_GR_R30	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	GR	Rating 30	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_HK_R30	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	HK	Rating 30	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMER_ALL_0106_CR_AIRB_HR_R30	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	HR	Rating 30	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_HU_R30	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	HU	Rating 30	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_IE_R30	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	IE	Rating 30	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_IL_R30	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	IL	Rating 30	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_IT_R30	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	IT	Rating 30	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_JP_R30	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	JP	Rating 30	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_KR_R30	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	KR	Rating 30	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_LT_R30	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	LT	Rating 30	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_LU_R30	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	LU	Rating 30	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_LV_R30	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	LV	Rating 30	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_MT_R30	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	MT	Rating 30	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_NL_R30	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	NL	Rating 30	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_NO_R30	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	NO	Rating 30	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_PL_R30	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	PL	Rating 30	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_PT_R30	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	PT	Rating 30	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_RO_R30	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	RO	Rating 30	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_RU_R30	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	RU	Rating 30	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_SE_R30	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	SE	Rating 30	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_SG_R30	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	SG	Rating 30	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_SI_R30	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	SI	Rating 30	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_SK_R30	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	SK	Rating 30	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_TR_R30	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	TR	Rating 30	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMER_ALL_0106_CR_AIRB_US_R30	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	US	Rating 30	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_x2_R30	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	Other countries	Rating 30	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_x0_R31	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 31	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_AT_R31	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	AT	Rating 31	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_AU_R31	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	AU	Rating 31	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_BE_R31	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	BE	Rating 31	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_BG_R31	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	BG	Rating 31	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_BR_R31	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	BR	Rating 31	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_CA_R31	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	CA	Rating 31	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_CH_R31	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	CH	Rating 31	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_CN_R31	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	CN	Rating 31	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_CY_R31	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	CY	Rating 31	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_CZ_R31	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	CZ	Rating 31	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_DE_R31	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	DE	Rating 31	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_DK_R31	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	DK	Rating 31	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_EE_R31	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	EE	Rating 31	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_ES_R31	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	ES	Rating 31	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_FI_R31	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	FI	Rating 31	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_FR_R31	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	FR	Rating 31	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_GB_R31	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	GB	Rating 31	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_GR_R31	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	GR	Rating 31	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_HK_R31	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	HK	Rating 31	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMER_ALL_0106_CR_AIRB_HR_R31	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	HR	Rating 31	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_HU_R31	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	HU	Rating 31	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_IE_R31	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	IE	Rating 31	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_IL_R31	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	IL	Rating 31	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_IT_R31	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	IT	Rating 31	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_JP_R31	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	JP	Rating 31	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_KR_R31	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	KR	Rating 31	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_LT_R31	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	LT	Rating 31	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_LU_R31	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	LU	Rating 31	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_LV_R31	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	LV	Rating 31	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_MT_R31	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	MT	Rating 31	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_NL_R31	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	NL	Rating 31	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_NO_R31	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	NO	Rating 31	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_PL_R31	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	PL	Rating 31	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_PT_R31	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	PT	Rating 31	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_RO_R31	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	RO	Rating 31	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_RU_R31	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	RU	Rating 31	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_SE_R31	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	SE	Rating 31	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_SG_R31	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	SG	Rating 31	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_SI_R31	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	SI	Rating 31	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_SK_R31	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	SK	Rating 31	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_TR_R31	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	TR	Rating 31	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMER_ALL_0106_CR_AIRB_US_R31	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	US	Rating 31	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_x2_R31	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	Other countries	Rating 31	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_x0_R32	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 32	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_AT_R32	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	AT	Rating 32	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_AU_R32	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	AU	Rating 32	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_BE_R32	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	BE	Rating 32	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_BG_R32	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	BG	Rating 32	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_BR_R32	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	BR	Rating 32	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_CA_R32	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	CA	Rating 32	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_CH_R32	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	CH	Rating 32	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_CN_R32	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	CN	Rating 32	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_CY_R32	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	CY	Rating 32	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_CZ_R32	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	CZ	Rating 32	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_DE_R32	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	DE	Rating 32	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_DK_R32	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	DK	Rating 32	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_EE_R32	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	EE	Rating 32	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_ES_R32	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	ES	Rating 32	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_FI_R32	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	FI	Rating 32	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_FR_R32	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	FR	Rating 32	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_GB_R32	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	GB	Rating 32	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_GR_R32	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	GR	Rating 32	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_HK_R32	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	HK	Rating 32	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMER_ALL_0106_CR_AIRB_HR_R32	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	HR	Rating 32	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_HU_R32	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	HU	Rating 32	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_IE_R32	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	IE	Rating 32	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_IL_R32	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	IL	Rating 32	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_IT_R32	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	IT	Rating 32	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_JP_R32	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	JP	Rating 32	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_KR_R32	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	KR	Rating 32	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_LT_R32	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	LT	Rating 32	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_LU_R32	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	LU	Rating 32	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_LV_R32	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	LV	Rating 32	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_MT_R32	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	MT	Rating 32	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_NL_R32	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	NL	Rating 32	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_NO_R32	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	NO	Rating 32	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_PL_R32	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	PL	Rating 32	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_PT_R32	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	PT	Rating 32	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_RO_R32	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	RO	Rating 32	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_RU_R32	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	RU	Rating 32	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_SE_R32	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	SE	Rating 32	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_SG_R32	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	SG	Rating 32	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_SI_R32	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	SI	Rating 32	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_SK_R32	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	SK	Rating 32	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_TR_R32	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	TR	Rating 32	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMER_ALL_0106_CR_AIRB_US_R32	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	US	Rating 32	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_x2_R32	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	Other countries	Rating 32	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_x0_R33	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 33	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_AT_R33	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	AT	Rating 33	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_AU_R33	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	AU	Rating 33	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_BE_R33	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	BE	Rating 33	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_BG_R33	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	BG	Rating 33	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_BR_R33	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	BR	Rating 33	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_CA_R33	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	CA	Rating 33	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_CH_R33	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	CH	Rating 33	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_CN_R33	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	CN	Rating 33	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_CY_R33	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	CY	Rating 33	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_CZ_R33	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	CZ	Rating 33	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_DE_R33	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	DE	Rating 33	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_DK_R33	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	DK	Rating 33	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_EE_R33	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	EE	Rating 33	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_ES_R33	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	ES	Rating 33	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_FI_R33	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	FI	Rating 33	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_FR_R33	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	FR	Rating 33	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_GB_R33	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	GB	Rating 33	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_GR_R33	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	GR	Rating 33	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_HK_R33	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	HK	Rating 33	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMER_ALL_0106_CR_AIRB_HR_R33	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	HR	Rating 33	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_HU_R33	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	HU	Rating 33	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_IE_R33	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	IE	Rating 33	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_IL_R33	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	IL	Rating 33	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_IT_R33	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	IT	Rating 33	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_JP_R33	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	JP	Rating 33	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_KR_R33	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	KR	Rating 33	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_LT_R33	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	LT	Rating 33	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_LU_R33	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	LU	Rating 33	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_LV_R33	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	LV	Rating 33	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_MT_R33	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	MT	Rating 33	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_NL_R33	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	NL	Rating 33	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_NO_R33	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	NO	Rating 33	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_PL_R33	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	PL	Rating 33	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_PT_R33	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	PT	Rating 33	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_RO_R33	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	RO	Rating 33	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_RU_R33	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	RU	Rating 33	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_SE_R33	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	SE	Rating 33	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_SG_R33	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	SG	Rating 33	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_SI_R33	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	SI	Rating 33	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_SK_R33	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	SK	Rating 33	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_TR_R33	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	TR	Rating 33	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMER_ALL_0106_CR_AIRB_US_R33	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	US	Rating 33	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_x2_R33	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	Other countries	Rating 33	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_x0_R34	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 34	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_AT_R34	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	AT	Rating 34	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_AU_R34	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	AU	Rating 34	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_BE_R34	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	BE	Rating 34	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_BG_R34	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	BG	Rating 34	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_BR_R34	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	BR	Rating 34	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_CA_R34	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	CA	Rating 34	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_CH_R34	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	CH	Rating 34	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_CN_R34	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	CN	Rating 34	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_CY_R34	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	CY	Rating 34	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_CZ_R34	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	CZ	Rating 34	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_DE_R34	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	DE	Rating 34	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_DK_R34	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	DK	Rating 34	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_EE_R34	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	EE	Rating 34	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_ES_R34	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	ES	Rating 34	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_FI_R34	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	FI	Rating 34	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_FR_R34	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	FR	Rating 34	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_GB_R34	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	GB	Rating 34	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_GR_R34	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	GR	Rating 34	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_HK_R34	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	HK	Rating 34	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMER_ALL_0106_CR_AIRB_HR_R34	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	HR	Rating 34	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_HU_R34	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	HU	Rating 34	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_IE_R34	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	IE	Rating 34	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_IL_R34	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	IL	Rating 34	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_IT_R34	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	IT	Rating 34	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_JP_R34	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	JP	Rating 34	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_KR_R34	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	KR	Rating 34	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_LT_R34	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	LT	Rating 34	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_LU_R34	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	LU	Rating 34	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_LV_R34	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	LV	Rating 34	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_MT_R34	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	MT	Rating 34	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_NL_R34	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	NL	Rating 34	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_NO_R34	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	NO	Rating 34	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_PL_R34	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	PL	Rating 34	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_PT_R34	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	PT	Rating 34	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_RO_R34	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	RO	Rating 34	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_RU_R34	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	RU	Rating 34	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_SE_R34	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	SE	Rating 34	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_SG_R34	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	SG	Rating 34	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_SI_R34	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	SI	Rating 34	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_SK_R34	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	SK	Rating 34	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_TR_R34	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	TR	Rating 34	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMER_ALL_0106_CR_AIRB_US_R34	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	US	Rating 34	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_x2_R34	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	Other countries	Rating 34	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_x0_R35	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 35	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_AT_R35	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	AT	Rating 35	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_AU_R35	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	AU	Rating 35	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_BE_R35	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	BE	Rating 35	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_BG_R35	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	BG	Rating 35	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_BR_R35	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	BR	Rating 35	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_CA_R35	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	CA	Rating 35	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_CH_R35	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	CH	Rating 35	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_CN_R35	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	CN	Rating 35	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_CY_R35	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	CY	Rating 35	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_CZ_R35	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	CZ	Rating 35	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_DE_R35	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	DE	Rating 35	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_DK_R35	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	DK	Rating 35	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_EE_R35	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	EE	Rating 35	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_ES_R35	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	ES	Rating 35	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_FI_R35	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	FI	Rating 35	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_FR_R35	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	FR	Rating 35	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_GB_R35	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	GB	Rating 35	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_GR_R35	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	GR	Rating 35	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_HK_R35	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	HK	Rating 35	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMER_ALL_0106_CR_AIRB_HR_R35	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	HR	Rating 35	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_HU_R35	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	HU	Rating 35	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_IE_R35	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	IE	Rating 35	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_IL_R35	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	IL	Rating 35	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_IT_R35	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	IT	Rating 35	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_JP_R35	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	JP	Rating 35	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_KR_R35	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	KR	Rating 35	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_LT_R35	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	LT	Rating 35	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_LU_R35	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	LU	Rating 35	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_LV_R35	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	LV	Rating 35	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_MT_R35	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	MT	Rating 35	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_NL_R35	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	NL	Rating 35	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_NO_R35	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	NO	Rating 35	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_PL_R35	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	PL	Rating 35	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_PT_R35	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	PT	Rating 35	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_RO_R35	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	RO	Rating 35	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_RU_R35	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	RU	Rating 35	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_SE_R35	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	SE	Rating 35	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_SG_R35	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	SG	Rating 35	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_SI_R35	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	SI	Rating 35	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_SK_R35	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	SK	Rating 35	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_TR_R35	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	TR	Rating 35	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMER_ALL_0106_CR_AIRB_US_R35	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	US	Rating 35	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_x2_R35	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	Other countries	Rating 35	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_x0_R36	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 36	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_AT_R36	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	AT	Rating 36	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_AU_R36	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	AU	Rating 36	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_BE_R36	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	BE	Rating 36	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_BG_R36	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	BG	Rating 36	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_BR_R36	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	BR	Rating 36	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_CA_R36	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	CA	Rating 36	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_CH_R36	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	CH	Rating 36	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_CN_R36	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	CN	Rating 36	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_CY_R36	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	CY	Rating 36	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_CZ_R36	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	CZ	Rating 36	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_DE_R36	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	DE	Rating 36	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_DK_R36	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	DK	Rating 36	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_EE_R36	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	EE	Rating 36	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_ES_R36	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	ES	Rating 36	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_FI_R36	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	FI	Rating 36	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_FR_R36	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	FR	Rating 36	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_GB_R36	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	GB	Rating 36	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_GR_R36	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	GR	Rating 36	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_HK_R36	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	HK	Rating 36	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMER_ALL_0106_CR_AIRB_HR_R36	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	HR	Rating 36	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_HU_R36	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	HU	Rating 36	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_IE_R36	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	IE	Rating 36	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_IL_R36	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	IL	Rating 36	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_IT_R36	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	IT	Rating 36	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_JP_R36	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	JP	Rating 36	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_KR_R36	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	KR	Rating 36	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_LT_R36	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	LT	Rating 36	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_LU_R36	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	LU	Rating 36	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_LV_R36	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	LV	Rating 36	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_MT_R36	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	MT	Rating 36	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_NL_R36	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	NL	Rating 36	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_NO_R36	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	NO	Rating 36	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_PL_R36	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	PL	Rating 36	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_PT_R36	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	PT	Rating 36	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_RO_R36	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	RO	Rating 36	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_RU_R36	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	RU	Rating 36	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_SE_R36	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	SE	Rating 36	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_SG_R36	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	SG	Rating 36	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_SI_R36	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	SI	Rating 36	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_SK_R36	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	SK	Rating 36	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_TR_R36	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	TR	Rating 36	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMER_ALL_0106_CR_AIRB_US_R36	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	US	Rating 36	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_x2_R36	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	Other countries	Rating 36	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_x0_R37	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 37	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_AT_R37	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	AT	Rating 37	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_AU_R37	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	AU	Rating 37	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_BE_R37	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	BE	Rating 37	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_BG_R37	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	BG	Rating 37	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_BR_R37	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	BR	Rating 37	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_CA_R37	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	CA	Rating 37	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_CH_R37	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	CH	Rating 37	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_CN_R37	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	CN	Rating 37	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_CY_R37	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	CY	Rating 37	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_CZ_R37	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	CZ	Rating 37	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_DE_R37	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	DE	Rating 37	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_DK_R37	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	DK	Rating 37	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_EE_R37	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	EE	Rating 37	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_ES_R37	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	ES	Rating 37	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_FI_R37	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	FI	Rating 37	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_FR_R37	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	FR	Rating 37	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_GB_R37	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	GB	Rating 37	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_GR_R37	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	GR	Rating 37	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_HK_R37	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	HK	Rating 37	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMER_ALL_0106_CR_AIRB_HR_R37	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	HR	Rating 37	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_HU_R37	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	HU	Rating 37	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_IE_R37	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	IE	Rating 37	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_IL_R37	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	IL	Rating 37	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_IT_R37	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	IT	Rating 37	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_JP_R37	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	JP	Rating 37	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_KR_R37	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	KR	Rating 37	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_LT_R37	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	LT	Rating 37	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_LU_R37	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	LU	Rating 37	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_LV_R37	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	LV	Rating 37	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_MT_R37	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	MT	Rating 37	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_NL_R37	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	NL	Rating 37	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_NO_R37	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	NO	Rating 37	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_PL_R37	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	PL	Rating 37	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_PT_R37	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	PT	Rating 37	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_RO_R37	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	RO	Rating 37	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_RU_R37	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	RU	Rating 37	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_SE_R37	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	SE	Rating 37	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_SG_R37	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	SG	Rating 37	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_SI_R37	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	SI	Rating 37	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_SK_R37	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	SK	Rating 37	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_TR_R37	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	TR	Rating 37	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMER_ALL_0106_CR_AIRB_US_R37	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	US	Rating 37	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_x2_R37	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	Other countries	Rating 37	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_x0_R38	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 38	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_AT_R38	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	AT	Rating 38	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_AU_R38	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	AU	Rating 38	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_BE_R38	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	BE	Rating 38	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_BG_R38	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	BG	Rating 38	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_BR_R38	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	BR	Rating 38	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_CA_R38	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	CA	Rating 38	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_CH_R38	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	CH	Rating 38	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_CN_R38	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	CN	Rating 38	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_CY_R38	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	CY	Rating 38	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_CZ_R38	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	CZ	Rating 38	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_DE_R38	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	DE	Rating 38	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_DK_R38	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	DK	Rating 38	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_EE_R38	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	EE	Rating 38	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_ES_R38	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	ES	Rating 38	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_FI_R38	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	FI	Rating 38	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_FR_R38	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	FR	Rating 38	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_GB_R38	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	GB	Rating 38	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_GR_R38	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	GR	Rating 38	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_HK_R38	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	HK	Rating 38	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMER_ALL_0106_CR_AIRB_HR_R38	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	HR	Rating 38	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_HU_R38	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	HU	Rating 38	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_IE_R38	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	IE	Rating 38	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_IL_R38	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	IL	Rating 38	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_IT_R38	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	IT	Rating 38	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_JP_R38	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	JP	Rating 38	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_KR_R38	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	KR	Rating 38	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_LT_R38	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	LT	Rating 38	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_LU_R38	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	LU	Rating 38	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_LV_R38	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	LV	Rating 38	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_MT_R38	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	MT	Rating 38	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_NL_R38	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	NL	Rating 38	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_NO_R38	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	NO	Rating 38	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_PL_R38	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	PL	Rating 38	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_PT_R38	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	PT	Rating 38	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_RO_R38	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	RO	Rating 38	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_RU_R38	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	RU	Rating 38	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_SE_R38	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	SE	Rating 38	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_SG_R38	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	SG	Rating 38	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_SI_R38	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	SI	Rating 38	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_SK_R38	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	SK	Rating 38	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_TR_R38	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	TR	Rating 38	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMER_ALL_0106_CR_AIRB_US_R38	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	US	Rating 38	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_x2_R38	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	Other countries	Rating 38	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_x0_R39	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 39	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_AT_R39	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	AT	Rating 39	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_AU_R39	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	AU	Rating 39	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_BE_R39	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	BE	Rating 39	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_BG_R39	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	BG	Rating 39	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_BR_R39	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	BR	Rating 39	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_CA_R39	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	CA	Rating 39	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_CH_R39	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	CH	Rating 39	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_CN_R39	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	CN	Rating 39	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_CY_R39	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	CY	Rating 39	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_CZ_R39	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	CZ	Rating 39	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_DE_R39	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	DE	Rating 39	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_DK_R39	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	DK	Rating 39	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_EE_R39	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	EE	Rating 39	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_ES_R39	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	ES	Rating 39	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_FI_R39	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	FI	Rating 39	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_FR_R39	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	FR	Rating 39	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_GB_R39	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	GB	Rating 39	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_GR_R39	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	GR	Rating 39	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_HK_R39	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	HK	Rating 39	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMER_ALL_0106_CR_AIRB_HR_R39	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	HR	Rating 39	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_HU_R39	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	HU	Rating 39	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_IE_R39	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	IE	Rating 39	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_IL_R39	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	IL	Rating 39	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_IT_R39	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	IT	Rating 39	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_JP_R39	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	JP	Rating 39	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_KR_R39	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	KR	Rating 39	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_LT_R39	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	LT	Rating 39	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_LU_R39	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	LU	Rating 39	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_LV_R39	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	LV	Rating 39	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_MT_R39	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	MT	Rating 39	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_NL_R39	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	NL	Rating 39	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_NO_R39	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	NO	Rating 39	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_PL_R39	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	PL	Rating 39	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_PT_R39	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	PT	Rating 39	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_RO_R39	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	RO	Rating 39	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_RU_R39	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	RU	Rating 39	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_SE_R39	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	SE	Rating 39	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_SG_R39	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	SG	Rating 39	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_SI_R39	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	SI	Rating 39	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_SK_R39	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	SK	Rating 39	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_TR_R39	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	TR	Rating 39	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMER_ALL_0106_CR_AIRB_US_R39	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	US	Rating 39	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_x2_R39	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	Other countries	Rating 39	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_x0_R40	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 40	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_AT_R40	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	AT	Rating 40	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_AU_R40	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	AU	Rating 40	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_BE_R40	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	BE	Rating 40	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_BG_R40	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	BG	Rating 40	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_BR_R40	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	BR	Rating 40	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_CA_R40	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	CA	Rating 40	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_CH_R40	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	CH	Rating 40	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_CN_R40	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	CN	Rating 40	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_CY_R40	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	CY	Rating 40	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_CZ_R40	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	CZ	Rating 40	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_DE_R40	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	DE	Rating 40	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_DK_R40	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	DK	Rating 40	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_EE_R40	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	EE	Rating 40	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_ES_R40	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	ES	Rating 40	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_FI_R40	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	FI	Rating 40	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_FR_R40	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	FR	Rating 40	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_GB_R40	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	GB	Rating 40	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_GR_R40	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	GR	Rating 40	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_HK_R40	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	HK	Rating 40	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMER_ALL_0106_CR_AIRB_HR_R40	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	HR	Rating 40	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_HU_R40	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	HU	Rating 40	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_IE_R40	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	IE	Rating 40	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_IL_R40	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	IL	Rating 40	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_IT_R40	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	IT	Rating 40	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_JP_R40	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	JP	Rating 40	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_KR_R40	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	KR	Rating 40	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_LT_R40	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	LT	Rating 40	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_LU_R40	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	LU	Rating 40	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_LV_R40	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	LV	Rating 40	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_MT_R40	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	MT	Rating 40	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_NL_R40	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	NL	Rating 40	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_NO_R40	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	NO	Rating 40	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_PL_R40	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	PL	Rating 40	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_PT_R40	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	PT	Rating 40	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_RO_R40	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	RO	Rating 40	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_RU_R40	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	RU	Rating 40	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_SE_R40	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	SE	Rating 40	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_SG_R40	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	SG	Rating 40	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_SI_R40	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	SI	Rating 40	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_SK_R40	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	SK	Rating 40	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_TR_R40	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	TR	Rating 40	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMER_ALL_0106_CR_AIRB_US_R40	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	US	Rating 40	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_x2_R40	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	Other countries	Rating 40	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_x0_R41	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 41	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_AT_R41	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	AT	Rating 41	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_AU_R41	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	AU	Rating 41	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_BE_R41	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	BE	Rating 41	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_BG_R41	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	BG	Rating 41	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_BR_R41	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	BR	Rating 41	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_CA_R41	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	CA	Rating 41	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_CH_R41	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	CH	Rating 41	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_CN_R41	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	CN	Rating 41	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_CY_R41	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	CY	Rating 41	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_CZ_R41	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	CZ	Rating 41	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_DE_R41	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	DE	Rating 41	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_DK_R41	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	DK	Rating 41	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_EE_R41	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	EE	Rating 41	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_ES_R41	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	ES	Rating 41	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_FI_R41	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	FI	Rating 41	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_FR_R41	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	FR	Rating 41	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_GB_R41	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	GB	Rating 41	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_GR_R41	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	GR	Rating 41	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_HK_R41	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	HK	Rating 41	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMER_ALL_0106_CR_AIRB_HR_R41	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	HR	Rating 41	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_HU_R41	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	HU	Rating 41	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_IE_R41	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	IE	Rating 41	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_IL_R41	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	IL	Rating 41	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_IT_R41	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	IT	Rating 41	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_JP_R41	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	JP	Rating 41	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_KR_R41	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	KR	Rating 41	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_LT_R41	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	LT	Rating 41	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_LU_R41	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	LU	Rating 41	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_LV_R41	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	LV	Rating 41	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_MT_R41	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	MT	Rating 41	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_NL_R41	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	NL	Rating 41	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_NO_R41	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	NO	Rating 41	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_PL_R41	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	PL	Rating 41	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_PT_R41	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	PT	Rating 41	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_RO_R41	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	RO	Rating 41	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_RU_R41	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	RU	Rating 41	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_SE_R41	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	SE	Rating 41	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_SG_R41	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	SG	Rating 41	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_SI_R41	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	SI	Rating 41	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_SK_R41	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	SK	Rating 41	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_TR_R41	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	TR	Rating 41	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMER_ALL_0106_CR_AIRB_US_R41	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	US	Rating 41	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_x2_R41	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	Other countries	Rating 41	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_x0_R42	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 42	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_AT_R42	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	AT	Rating 42	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_AU_R42	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	AU	Rating 42	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_BE_R42	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	BE	Rating 42	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_BG_R42	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	BG	Rating 42	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_BR_R42	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	BR	Rating 42	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_CA_R42	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	CA	Rating 42	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_CH_R42	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	CH	Rating 42	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_CN_R42	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	CN	Rating 42	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_CY_R42	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	CY	Rating 42	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_CZ_R42	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	CZ	Rating 42	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_DE_R42	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	DE	Rating 42	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_DK_R42	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	DK	Rating 42	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_EE_R42	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	EE	Rating 42	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_ES_R42	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	ES	Rating 42	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_FI_R42	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	FI	Rating 42	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_FR_R42	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	FR	Rating 42	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_GB_R42	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	GB	Rating 42	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_GR_R42	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	GR	Rating 42	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_HK_R42	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	HK	Rating 42	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMER_ALL_0106_CR_AIRB_HR_R42	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	HR	Rating 42	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_HU_R42	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	HU	Rating 42	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_IE_R42	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	IE	Rating 42	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_IL_R42	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	IL	Rating 42	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_IT_R42	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	IT	Rating 42	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_JP_R42	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	JP	Rating 42	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_KR_R42	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	KR	Rating 42	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_LT_R42	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	LT	Rating 42	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_LU_R42	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	LU	Rating 42	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_LV_R42	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	LV	Rating 42	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_MT_R42	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	MT	Rating 42	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_NL_R42	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	NL	Rating 42	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_NO_R42	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	NO	Rating 42	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_PL_R42	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	PL	Rating 42	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_PT_R42	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	PT	Rating 42	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_RO_R42	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	RO	Rating 42	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_RU_R42	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	RU	Rating 42	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_SE_R42	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	SE	Rating 42	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_SG_R42	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	SG	Rating 42	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_SI_R42	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	SI	Rating 42	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_SK_R42	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	SK	Rating 42	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_TR_R42	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	TR	Rating 42	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMER_ALL_0106_CR_AIRB_US_R42	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	US	Rating 42	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_x2_R42	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	Other countries	Rating 42	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_x0_R43	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 43	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_AT_R43	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	AT	Rating 43	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_AU_R43	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	AU	Rating 43	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_BE_R43	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	BE	Rating 43	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_BG_R43	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	BG	Rating 43	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_BR_R43	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	BR	Rating 43	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_CA_R43	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	CA	Rating 43	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_CH_R43	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	CH	Rating 43	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_CN_R43	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	CN	Rating 43	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_CY_R43	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	CY	Rating 43	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_CZ_R43	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	CZ	Rating 43	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_DE_R43	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	DE	Rating 43	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_DK_R43	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	DK	Rating 43	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_EE_R43	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	EE	Rating 43	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_ES_R43	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	ES	Rating 43	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_FI_R43	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	FI	Rating 43	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_FR_R43	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	FR	Rating 43	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_GB_R43	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	GB	Rating 43	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_GR_R43	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	GR	Rating 43	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_HK_R43	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	HK	Rating 43	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMER_ALL_0106_CR_AIRB_HR_R43	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	HR	Rating 43	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_HU_R43	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	HU	Rating 43	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_IE_R43	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	IE	Rating 43	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_IL_R43	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	IL	Rating 43	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_IT_R43	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	IT	Rating 43	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_JP_R43	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	JP	Rating 43	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_KR_R43	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	KR	Rating 43	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_LT_R43	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	LT	Rating 43	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_LU_R43	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	LU	Rating 43	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_LV_R43	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	LV	Rating 43	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_MT_R43	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	MT	Rating 43	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_NL_R43	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	NL	Rating 43	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_NO_R43	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	NO	Rating 43	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_PL_R43	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	PL	Rating 43	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_PT_R43	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	PT	Rating 43	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_RO_R43	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	RO	Rating 43	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_RU_R43	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	RU	Rating 43	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_SE_R43	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	SE	Rating 43	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_SG_R43	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	SG	Rating 43	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_SI_R43	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	SI	Rating 43	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_SK_R43	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	SK	Rating 43	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_TR_R43	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	TR	Rating 43	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMER_ALL_0106_CR_AIRB_US_R43	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	US	Rating 43	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_x2_R43	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	Other countries	Rating 43	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_x0_R44	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 44	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_AT_R44	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	AT	Rating 44	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_AU_R44	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	AU	Rating 44	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_BE_R44	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	BE	Rating 44	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_BG_R44	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	BG	Rating 44	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_BR_R44	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	BR	Rating 44	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_CA_R44	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	CA	Rating 44	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_CH_R44	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	CH	Rating 44	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_CN_R44	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	CN	Rating 44	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_CY_R44	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	CY	Rating 44	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_CZ_R44	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	CZ	Rating 44	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_DE_R44	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	DE	Rating 44	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_DK_R44	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	DK	Rating 44	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_EE_R44	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	EE	Rating 44	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_ES_R44	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	ES	Rating 44	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_FI_R44	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	FI	Rating 44	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_FR_R44	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	FR	Rating 44	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_GB_R44	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	GB	Rating 44	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_GR_R44	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	GR	Rating 44	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_HK_R44	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	HK	Rating 44	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMER_ALL_0106_CR_AIRB_HR_R44	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	HR	Rating 44	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_HU_R44	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	HU	Rating 44	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_IE_R44	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	IE	Rating 44	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_IL_R44	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	IL	Rating 44	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_IT_R44	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	IT	Rating 44	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_JP_R44	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	JP	Rating 44	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_KR_R44	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	KR	Rating 44	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_LT_R44	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	LT	Rating 44	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_LU_R44	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	LU	Rating 44	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_LV_R44	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	LV	Rating 44	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_MT_R44	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	MT	Rating 44	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_NL_R44	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	NL	Rating 44	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_NO_R44	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	NO	Rating 44	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_PL_R44	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	PL	Rating 44	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_PT_R44	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	PT	Rating 44	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_RO_R44	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	RO	Rating 44	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_RU_R44	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	RU	Rating 44	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_SE_R44	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	SE	Rating 44	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_SG_R44	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	SG	Rating 44	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_SI_R44	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	SI	Rating 44	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_SK_R44	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	SK	Rating 44	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_TR_R44	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	TR	Rating 44	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMER_ALL_0106_CR_AIRB_US_R44	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	US	Rating 44	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_x2_R44	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	Other countries	Rating 44	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_x0_R45	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 45	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_AT_R45	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	AT	Rating 45	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_AU_R45	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	AU	Rating 45	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_BE_R45	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	BE	Rating 45	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_BG_R45	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	BG	Rating 45	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_BR_R45	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	BR	Rating 45	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_CA_R45	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	CA	Rating 45	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_CH_R45	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	CH	Rating 45	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_CN_R45	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	CN	Rating 45	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_CY_R45	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	CY	Rating 45	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_CZ_R45	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	CZ	Rating 45	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_DE_R45	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	DE	Rating 45	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_DK_R45	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	DK	Rating 45	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_EE_R45	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	EE	Rating 45	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_ES_R45	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	ES	Rating 45	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_FI_R45	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	FI	Rating 45	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_FR_R45	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	FR	Rating 45	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_GB_R45	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	GB	Rating 45	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_GR_R45	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	GR	Rating 45	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_HK_R45	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	HK	Rating 45	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMER_ALL_0106_CR_AIRB_HR_R45	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	HR	Rating 45	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_HU_R45	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	HU	Rating 45	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_IE_R45	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	IE	Rating 45	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_IL_R45	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	IL	Rating 45	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_IT_R45	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	IT	Rating 45	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_JP_R45	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	JP	Rating 45	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_KR_R45	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	KR	Rating 45	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_LT_R45	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	LT	Rating 45	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_LU_R45	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	LU	Rating 45	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_LV_R45	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	LV	Rating 45	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_MT_R45	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	MT	Rating 45	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_NL_R45	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	NL	Rating 45	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_NO_R45	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	NO	Rating 45	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_PL_R45	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	PL	Rating 45	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_PT_R45	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	PT	Rating 45	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_RO_R45	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	RO	Rating 45	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_RU_R45	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	RU	Rating 45	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_SE_R45	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	SE	Rating 45	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_SG_R45	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	SG	Rating 45	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_SI_R45	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	SI	Rating 45	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_SK_R45	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	SK	Rating 45	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_TR_R45	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	TR	Rating 45	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMER_ALL_0106_CR_AIRB_US_R45	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	US	Rating 45	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_x2_R45	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	Other countries	Rating 45	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_x0_R46	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 46	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_AT_R46	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	AT	Rating 46	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_AU_R46	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	AU	Rating 46	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_BE_R46	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	BE	Rating 46	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_BG_R46	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	BG	Rating 46	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_BR_R46	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	BR	Rating 46	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_CA_R46	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	CA	Rating 46	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_CH_R46	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	CH	Rating 46	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_CN_R46	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	CN	Rating 46	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_CY_R46	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	CY	Rating 46	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_CZ_R46	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	CZ	Rating 46	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_DE_R46	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	DE	Rating 46	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_DK_R46	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	DK	Rating 46	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_EE_R46	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	EE	Rating 46	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_ES_R46	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	ES	Rating 46	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_FI_R46	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	FI	Rating 46	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_FR_R46	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	FR	Rating 46	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_GB_R46	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	GB	Rating 46	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_GR_R46	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	GR	Rating 46	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_HK_R46	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	HK	Rating 46	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMER_ALL_0106_CR_AIRB_HR_R46	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	HR	Rating 46	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_HU_R46	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	HU	Rating 46	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_IE_R46	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	IE	Rating 46	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_IL_R46	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	IL	Rating 46	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_IT_R46	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	IT	Rating 46	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_JP_R46	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	JP	Rating 46	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_KR_R46	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	KR	Rating 46	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_LT_R46	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	LT	Rating 46	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_LU_R46	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	LU	Rating 46	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_LV_R46	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	LV	Rating 46	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_MT_R46	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	MT	Rating 46	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_NL_R46	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	NL	Rating 46	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_NO_R46	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	NO	Rating 46	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_PL_R46	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	PL	Rating 46	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_PT_R46	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	PT	Rating 46	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_RO_R46	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	RO	Rating 46	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_RU_R46	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	RU	Rating 46	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_SE_R46	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	SE	Rating 46	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_SG_R46	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	SG	Rating 46	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_SI_R46	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	SI	Rating 46	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_SK_R46	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	SK	Rating 46	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_TR_R46	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	TR	Rating 46	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMER_ALL_0106_CR_AIRB_US_R46	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	US	Rating 46	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_x2_R46	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	Other countries	Rating 46	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_x0_R47	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 47	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_AT_R47	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	AT	Rating 47	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_AU_R47	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	AU	Rating 47	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_BE_R47	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	BE	Rating 47	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_BG_R47	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	BG	Rating 47	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_BR_R47	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	BR	Rating 47	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_CA_R47	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	CA	Rating 47	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_CH_R47	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	CH	Rating 47	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_CN_R47	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	CN	Rating 47	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_CY_R47	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	CY	Rating 47	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_CZ_R47	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	CZ	Rating 47	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_DE_R47	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	DE	Rating 47	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_DK_R47	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	DK	Rating 47	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_EE_R47	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	EE	Rating 47	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_ES_R47	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	ES	Rating 47	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_FI_R47	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	FI	Rating 47	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_FR_R47	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	FR	Rating 47	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_GB_R47	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	GB	Rating 47	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_GR_R47	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	GR	Rating 47	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_HK_R47	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	HK	Rating 47	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMER_ALL_0106_CR_AIRB_HR_R47	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	HR	Rating 47	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_HU_R47	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	HU	Rating 47	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_IE_R47	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	IE	Rating 47	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_IL_R47	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	IL	Rating 47	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_IT_R47	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	IT	Rating 47	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_JP_R47	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	JP	Rating 47	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_KR_R47	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	KR	Rating 47	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_LT_R47	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	LT	Rating 47	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_LU_R47	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	LU	Rating 47	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_LV_R47	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	LV	Rating 47	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_MT_R47	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	MT	Rating 47	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_NL_R47	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	NL	Rating 47	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_NO_R47	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	NO	Rating 47	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_PL_R47	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	PL	Rating 47	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_PT_R47	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	PT	Rating 47	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_RO_R47	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	RO	Rating 47	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_RU_R47	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	RU	Rating 47	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_SE_R47	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	SE	Rating 47	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_SG_R47	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	SG	Rating 47	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_SI_R47	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	SI	Rating 47	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_SK_R47	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	SK	Rating 47	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_TR_R47	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	TR	Rating 47	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMER_ALL_0106_CR_AIRB_US_R47	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	US	Rating 47	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_x2_R47	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	Other countries	Rating 47	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_x0_R48	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 48	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_AT_R48	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	AT	Rating 48	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_AU_R48	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	AU	Rating 48	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_BE_R48	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	BE	Rating 48	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_BG_R48	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	BG	Rating 48	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_BR_R48	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	BR	Rating 48	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_CA_R48	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	CA	Rating 48	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_CH_R48	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	CH	Rating 48	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_CN_R48	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	CN	Rating 48	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_CY_R48	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	CY	Rating 48	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_CZ_R48	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	CZ	Rating 48	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_DE_R48	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	DE	Rating 48	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_DK_R48	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	DK	Rating 48	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_EE_R48	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	EE	Rating 48	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_ES_R48	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	ES	Rating 48	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_FI_R48	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	FI	Rating 48	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_FR_R48	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	FR	Rating 48	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_GB_R48	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	GB	Rating 48	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_GR_R48	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	GR	Rating 48	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_HK_R48	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	HK	Rating 48	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMER_ALL_0106_CR_AIRB_HR_R48	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	HR	Rating 48	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_HU_R48	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	HU	Rating 48	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_IE_R48	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	IE	Rating 48	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_IL_R48	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	IL	Rating 48	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_IT_R48	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	IT	Rating 48	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_JP_R48	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	JP	Rating 48	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_KR_R48	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	KR	Rating 48	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_LT_R48	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	LT	Rating 48	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_LU_R48	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	LU	Rating 48	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_LV_R48	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	LV	Rating 48	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_MT_R48	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	MT	Rating 48	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_NL_R48	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	NL	Rating 48	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_NO_R48	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	NO	Rating 48	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_PL_R48	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	PL	Rating 48	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_PT_R48	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	PT	Rating 48	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_RO_R48	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	RO	Rating 48	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_RU_R48	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	RU	Rating 48	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_SE_R48	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	SE	Rating 48	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_SG_R48	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	SG	Rating 48	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_SI_R48	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	SI	Rating 48	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_SK_R48	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	SK	Rating 48	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_TR_R48	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	TR	Rating 48	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMER_ALL_0106_CR_AIRB_US_R48	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	US	Rating 48	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_x2_R48	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	Other countries	Rating 48	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_x0_R49	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 49	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_AT_R49	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	AT	Rating 49	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_AU_R49	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	AU	Rating 49	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_BE_R49	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	BE	Rating 49	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_BG_R49	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	BG	Rating 49	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_BR_R49	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	BR	Rating 49	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_CA_R49	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	CA	Rating 49	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_CH_R49	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	CH	Rating 49	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_CN_R49	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	CN	Rating 49	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_CY_R49	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	CY	Rating 49	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_CZ_R49	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	CZ	Rating 49	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_DE_R49	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	DE	Rating 49	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_DK_R49	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	DK	Rating 49	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_EE_R49	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	EE	Rating 49	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_ES_R49	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	ES	Rating 49	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_FI_R49	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	FI	Rating 49	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_FR_R49	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	FR	Rating 49	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_GB_R49	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	GB	Rating 49	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_GR_R49	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	GR	Rating 49	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_HK_R49	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	HK	Rating 49	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMER_ALL_0106_CR_AIRB_HR_R49	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	HR	Rating 49	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_HU_R49	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	HU	Rating 49	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_IE_R49	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	IE	Rating 49	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_IL_R49	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	IL	Rating 49	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_IT_R49	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	IT	Rating 49	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_JP_R49	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	JP	Rating 49	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_KR_R49	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	KR	Rating 49	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_LT_R49	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	LT	Rating 49	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_LU_R49	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	LU	Rating 49	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_LV_R49	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	LV	Rating 49	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_MT_R49	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	MT	Rating 49	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_NL_R49	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	NL	Rating 49	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_NO_R49	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	NO	Rating 49	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_PL_R49	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	PL	Rating 49	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_PT_R49	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	PT	Rating 49	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_RO_R49	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	RO	Rating 49	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_RU_R49	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	RU	Rating 49	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_SE_R49	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	SE	Rating 49	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_SG_R49	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	SG	Rating 49	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_SI_R49	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	SI	Rating 49	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_SK_R49	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	SK	Rating 49	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_TR_R49	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	TR	Rating 49	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMER_ALL_0106_CR_AIRB_US_R49	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	US	Rating 49	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_x2_R49	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	Other countries	Rating 49	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_x0_R50	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 50	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_AT_R50	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	AT	Rating 50	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_AU_R50	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	AU	Rating 50	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_BE_R50	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	BE	Rating 50	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_BG_R50	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	BG	Rating 50	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_BR_R50	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	BR	Rating 50	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_CA_R50	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	CA	Rating 50	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_CH_R50	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	CH	Rating 50	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_CN_R50	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	CN	Rating 50	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_CY_R50	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	CY	Rating 50	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_CZ_R50	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	CZ	Rating 50	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_DE_R50	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	DE	Rating 50	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_DK_R50	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	DK	Rating 50	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_EE_R50	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	EE	Rating 50	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_ES_R50	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	ES	Rating 50	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_FI_R50	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	FI	Rating 50	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_FR_R50	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	FR	Rating 50	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_GB_R50	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	GB	Rating 50	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_GR_R50	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	GR	Rating 50	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_HK_R50	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	HK	Rating 50	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMER_ALL_0106_CR_AIRB_HR_R50	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	HR	Rating 50	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_HU_R50	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	HU	Rating 50	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_IE_R50	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	IE	Rating 50	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_IL_R50	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	IL	Rating 50	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_IT_R50	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	IT	Rating 50	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_JP_R50	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	JP	Rating 50	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_KR_R50	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	KR	Rating 50	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_LT_R50	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	LT	Rating 50	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_LU_R50	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	LU	Rating 50	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_LV_R50	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	LV	Rating 50	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_MT_R50	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	MT	Rating 50	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_NL_R50	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	NL	Rating 50	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_NO_R50	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	NO	Rating 50	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_PL_R50	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	PL	Rating 50	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_PT_R50	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	PT	Rating 50	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_RO_R50	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	RO	Rating 50	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_RU_R50	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	RU	Rating 50	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_SE_R50	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	SE	Rating 50	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_SG_R50	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	SG	Rating 50	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_SI_R50	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	SI	Rating 50	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_SK_R50	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	SK	Rating 50	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_TR_R50	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	TR	Rating 50	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMER_ALL_0106_CR_AIRB_US_R50	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	US	Rating 50	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_x2_R50	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	Other countries	Rating 50	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_x0_R51	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 51	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_AT_R51	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	AT	Rating 51	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_AU_R51	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	AU	Rating 51	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_BE_R51	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	BE	Rating 51	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_BG_R51	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	BG	Rating 51	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_BR_R51	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	BR	Rating 51	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_CA_R51	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	CA	Rating 51	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_CH_R51	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	CH	Rating 51	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_CN_R51	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	CN	Rating 51	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_CY_R51	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	CY	Rating 51	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_CZ_R51	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	CZ	Rating 51	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_DE_R51	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	DE	Rating 51	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_DK_R51	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	DK	Rating 51	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_EE_R51	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	EE	Rating 51	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_ES_R51	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	ES	Rating 51	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_FI_R51	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	FI	Rating 51	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_FR_R51	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	FR	Rating 51	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_GB_R51	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	GB	Rating 51	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_GR_R51	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	GR	Rating 51	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_HK_R51	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	HK	Rating 51	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMER_ALL_0106_CR_AIRB_HR_R51	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	HR	Rating 51	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_HU_R51	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	HU	Rating 51	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_IE_R51	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	IE	Rating 51	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_IL_R51	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	IL	Rating 51	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_IT_R51	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	IT	Rating 51	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_JP_R51	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	JP	Rating 51	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_KR_R51	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	KR	Rating 51	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_LT_R51	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	LT	Rating 51	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_LU_R51	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	LU	Rating 51	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_LV_R51	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	LV	Rating 51	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_MT_R51	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	MT	Rating 51	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_NL_R51	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	NL	Rating 51	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_NO_R51	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	NO	Rating 51	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_PL_R51	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	PL	Rating 51	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_PT_R51	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	PT	Rating 51	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_RO_R51	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	RO	Rating 51	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_RU_R51	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	RU	Rating 51	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_SE_R51	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	SE	Rating 51	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_SG_R51	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	SG	Rating 51	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_SI_R51	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	SI	Rating 51	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_SK_R51	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	SK	Rating 51	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_TR_R51	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	TR	Rating 51	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMER_ALL_0106_CR_AIRB_US_R51	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	US	Rating 51	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_x2_R51	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	Other countries	Rating 51	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_x0_R52	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 52	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_AT_R52	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	AT	Rating 52	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_AU_R52	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	AU	Rating 52	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_BE_R52	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	BE	Rating 52	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_BG_R52	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	BG	Rating 52	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_BR_R52	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	BR	Rating 52	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_CA_R52	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	CA	Rating 52	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_CH_R52	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	CH	Rating 52	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_CN_R52	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	CN	Rating 52	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_CY_R52	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	CY	Rating 52	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_CZ_R52	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	CZ	Rating 52	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_DE_R52	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	DE	Rating 52	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_DK_R52	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	DK	Rating 52	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_EE_R52	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	EE	Rating 52	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_ES_R52	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	ES	Rating 52	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_FI_R52	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	FI	Rating 52	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_FR_R52	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	FR	Rating 52	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_GB_R52	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	GB	Rating 52	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_GR_R52	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	GR	Rating 52	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_HK_R52	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	HK	Rating 52	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMER_ALL_0106_CR_AIRB_HR_R52	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	HR	Rating 52	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_HU_R52	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	HU	Rating 52	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_IE_R52	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	IE	Rating 52	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_IL_R52	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	IL	Rating 52	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_IT_R52	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	IT	Rating 52	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_JP_R52	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	JP	Rating 52	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_KR_R52	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	KR	Rating 52	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_LT_R52	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	LT	Rating 52	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_LU_R52	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	LU	Rating 52	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_LV_R52	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	LV	Rating 52	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_MT_R52	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	MT	Rating 52	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_NL_R52	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	NL	Rating 52	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_NO_R52	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	NO	Rating 52	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_PL_R52	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	PL	Rating 52	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_PT_R52	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	PT	Rating 52	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_RO_R52	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	RO	Rating 52	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_RU_R52	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	RU	Rating 52	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_SE_R52	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	SE	Rating 52	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_SG_R52	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	SG	Rating 52	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_SI_R52	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	SI	Rating 52	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_SK_R52	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	SK	Rating 52	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_TR_R52	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	TR	Rating 52	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMER_ALL_0106_CR_AIRB_US_R52	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	US	Rating 52	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_x2_R52	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	Other countries	Rating 52	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_x0_R53	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 53	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_AT_R53	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	AT	Rating 53	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_AU_R53	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	AU	Rating 53	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_BE_R53	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	BE	Rating 53	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_BG_R53	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	BG	Rating 53	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_BR_R53	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	BR	Rating 53	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_CA_R53	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	CA	Rating 53	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_CH_R53	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	CH	Rating 53	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_CN_R53	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	CN	Rating 53	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_CY_R53	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	CY	Rating 53	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_CZ_R53	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	CZ	Rating 53	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_DE_R53	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	DE	Rating 53	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_DK_R53	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	DK	Rating 53	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_EE_R53	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	EE	Rating 53	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_ES_R53	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	ES	Rating 53	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_FI_R53	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	FI	Rating 53	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_FR_R53	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	FR	Rating 53	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_GB_R53	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	GB	Rating 53	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_GR_R53	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	GR	Rating 53	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_HK_R53	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	HK	Rating 53	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMER_ALL_0106_CR_AIRB_HR_R53	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	HR	Rating 53	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_HU_R53	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	HU	Rating 53	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_IE_R53	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	IE	Rating 53	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_IL_R53	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	IL	Rating 53	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_IT_R53	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	IT	Rating 53	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_JP_R53	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	JP	Rating 53	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_KR_R53	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	KR	Rating 53	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_LT_R53	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	LT	Rating 53	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_LU_R53	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	LU	Rating 53	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_LV_R53	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	LV	Rating 53	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_MT_R53	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	MT	Rating 53	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_NL_R53	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	NL	Rating 53	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_NO_R53	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	NO	Rating 53	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_PL_R53	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	PL	Rating 53	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_PT_R53	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	PT	Rating 53	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_RO_R53	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	RO	Rating 53	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_RU_R53	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	RU	Rating 53	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_SE_R53	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	SE	Rating 53	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_SG_R53	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	SG	Rating 53	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_SI_R53	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	SI	Rating 53	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_SK_R53	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	SK	Rating 53	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_TR_R53	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	TR	Rating 53	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMER_ALL_0106_CR_AIRB_US_R53	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	US	Rating 53	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_x2_R53	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	Other countries	Rating 53	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_x0_R54	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 54	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_AT_R54	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	AT	Rating 54	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_AU_R54	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	AU	Rating 54	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_BE_R54	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	BE	Rating 54	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_BG_R54	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	BG	Rating 54	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_BR_R54	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	BR	Rating 54	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_CA_R54	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	CA	Rating 54	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_CH_R54	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	CH	Rating 54	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_CN_R54	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	CN	Rating 54	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_CY_R54	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	CY	Rating 54	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_CZ_R54	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	CZ	Rating 54	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_DE_R54	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	DE	Rating 54	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_DK_R54	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	DK	Rating 54	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_EE_R54	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	EE	Rating 54	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_ES_R54	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	ES	Rating 54	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_FI_R54	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	FI	Rating 54	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_FR_R54	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	FR	Rating 54	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_GB_R54	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	GB	Rating 54	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_GR_R54	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	GR	Rating 54	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_HK_R54	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	HK	Rating 54	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMER_ALL_0106_CR_AIRB_HR_R54	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	HR	Rating 54	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_HU_R54	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	HU	Rating 54	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_IE_R54	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	IE	Rating 54	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_IL_R54	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	IL	Rating 54	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_IT_R54	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	IT	Rating 54	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_JP_R54	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	JP	Rating 54	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_KR_R54	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	KR	Rating 54	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_LT_R54	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	LT	Rating 54	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_LU_R54	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	LU	Rating 54	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_LV_R54	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	LV	Rating 54	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_MT_R54	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	MT	Rating 54	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_NL_R54	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	NL	Rating 54	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_NO_R54	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	NO	Rating 54	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_PL_R54	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	PL	Rating 54	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_PT_R54	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	PT	Rating 54	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_RO_R54	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	RO	Rating 54	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_RU_R54	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	RU	Rating 54	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_SE_R54	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	SE	Rating 54	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_SG_R54	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	SG	Rating 54	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_SI_R54	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	SI	Rating 54	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_SK_R54	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	SK	Rating 54	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_TR_R54	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	TR	Rating 54	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMER_ALL_0106_CR_AIRB_US_R54	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	US	Rating 54	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_x2_R54	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	Other countries	Rating 54	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_x0_R55	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 55	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_AT_R55	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	AT	Rating 55	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_AU_R55	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	AU	Rating 55	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_BE_R55	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	BE	Rating 55	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_BG_R55	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	BG	Rating 55	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_BR_R55	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	BR	Rating 55	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_CA_R55	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	CA	Rating 55	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_CH_R55	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	CH	Rating 55	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_CN_R55	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	CN	Rating 55	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_CY_R55	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	CY	Rating 55	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_CZ_R55	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	CZ	Rating 55	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_DE_R55	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	DE	Rating 55	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_DK_R55	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	DK	Rating 55	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_EE_R55	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	EE	Rating 55	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_ES_R55	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	ES	Rating 55	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_FI_R55	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	FI	Rating 55	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_FR_R55	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	FR	Rating 55	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_GB_R55	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	GB	Rating 55	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_GR_R55	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	GR	Rating 55	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_HK_R55	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	HK	Rating 55	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMER_ALL_0106_CR_AIRB_HR_R55	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	HR	Rating 55	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_HU_R55	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	HU	Rating 55	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_IE_R55	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	IE	Rating 55	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_IL_R55	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	IL	Rating 55	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_IT_R55	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	IT	Rating 55	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_JP_R55	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	JP	Rating 55	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_KR_R55	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	KR	Rating 55	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_LT_R55	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	LT	Rating 55	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_LU_R55	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	LU	Rating 55	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_LV_R55	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	LV	Rating 55	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_MT_R55	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	MT	Rating 55	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_NL_R55	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	NL	Rating 55	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_NO_R55	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	NO	Rating 55	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_PL_R55	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	PL	Rating 55	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_PT_R55	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	PT	Rating 55	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_RO_R55	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	RO	Rating 55	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_RU_R55	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	RU	Rating 55	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_SE_R55	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	SE	Rating 55	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_SG_R55	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	SG	Rating 55	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_SI_R55	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	SI	Rating 55	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_SK_R55	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	SK	Rating 55	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_TR_R55	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	TR	Rating 55	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMER_ALL_0106_CR_AIRB_US_R55	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	US	Rating 55	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_x2_R55	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	Other countries	Rating 55	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_x0_R56	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 56	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_AT_R56	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	AT	Rating 56	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_AU_R56	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	AU	Rating 56	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_BE_R56	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	BE	Rating 56	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_BG_R56	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	BG	Rating 56	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_BR_R56	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	BR	Rating 56	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_CA_R56	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	CA	Rating 56	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_CH_R56	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	CH	Rating 56	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_CN_R56	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	CN	Rating 56	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_CY_R56	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	CY	Rating 56	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_CZ_R56	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	CZ	Rating 56	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_DE_R56	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	DE	Rating 56	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_DK_R56	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	DK	Rating 56	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_EE_R56	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	EE	Rating 56	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_ES_R56	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	ES	Rating 56	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_FI_R56	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	FI	Rating 56	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_FR_R56	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	FR	Rating 56	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_GB_R56	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	GB	Rating 56	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_GR_R56	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	GR	Rating 56	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_HK_R56	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	HK	Rating 56	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMER_ALL_0106_CR_AIRB_HR_R56	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	HR	Rating 56	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_HU_R56	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	HU	Rating 56	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_IE_R56	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	IE	Rating 56	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_IL_R56	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	IL	Rating 56	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_IT_R56	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	IT	Rating 56	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_JP_R56	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	JP	Rating 56	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_KR_R56	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	KR	Rating 56	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_LT_R56	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	LT	Rating 56	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_LU_R56	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	LU	Rating 56	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_LV_R56	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	LV	Rating 56	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_MT_R56	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	MT	Rating 56	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_NL_R56	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	NL	Rating 56	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_NO_R56	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	NO	Rating 56	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_PL_R56	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	PL	Rating 56	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_PT_R56	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	PT	Rating 56	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_RO_R56	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	RO	Rating 56	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_RU_R56	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	RU	Rating 56	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_SE_R56	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	SE	Rating 56	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_SG_R56	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	SG	Rating 56	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_SI_R56	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	SI	Rating 56	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_SK_R56	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	SK	Rating 56	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_TR_R56	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	TR	Rating 56	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMER_ALL_0106_CR_AIRB_US_R56	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	US	Rating 56	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_x2_R56	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	Other countries	Rating 56	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_x0_R57	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 57	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_AT_R57	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	AT	Rating 57	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_AU_R57	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	AU	Rating 57	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_BE_R57	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	BE	Rating 57	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_BG_R57	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	BG	Rating 57	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_BR_R57	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	BR	Rating 57	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_CA_R57	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	CA	Rating 57	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_CH_R57	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	CH	Rating 57	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_CN_R57	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	CN	Rating 57	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_CY_R57	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	CY	Rating 57	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_CZ_R57	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	CZ	Rating 57	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_DE_R57	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	DE	Rating 57	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_DK_R57	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	DK	Rating 57	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_EE_R57	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	EE	Rating 57	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_ES_R57	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	ES	Rating 57	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_FI_R57	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	FI	Rating 57	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_FR_R57	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	FR	Rating 57	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_GB_R57	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	GB	Rating 57	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_GR_R57	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	GR	Rating 57	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_HK_R57	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	HK	Rating 57	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMER_ALL_0106_CR_AIRB_HR_R57	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	HR	Rating 57	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_HU_R57	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	HU	Rating 57	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_IE_R57	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	IE	Rating 57	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_IL_R57	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	IL	Rating 57	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_IT_R57	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	IT	Rating 57	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_JP_R57	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	JP	Rating 57	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_KR_R57	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	KR	Rating 57	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_LT_R57	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	LT	Rating 57	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_LU_R57	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	LU	Rating 57	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_LV_R57	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	LV	Rating 57	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_MT_R57	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	MT	Rating 57	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_NL_R57	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	NL	Rating 57	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_NO_R57	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	NO	Rating 57	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_PL_R57	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	PL	Rating 57	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_PT_R57	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	PT	Rating 57	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_RO_R57	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	RO	Rating 57	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_RU_R57	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	RU	Rating 57	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_SE_R57	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	SE	Rating 57	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_SG_R57	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	SG	Rating 57	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_SI_R57	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	SI	Rating 57	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_SK_R57	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	SK	Rating 57	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_TR_R57	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	TR	Rating 57	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMER_ALL_0106_CR_AIRB_US_R57	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	US	Rating 57	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_x2_R57	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	Other countries	Rating 57	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_x0_R58	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 58	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_AT_R58	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	AT	Rating 58	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_AU_R58	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	AU	Rating 58	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_BE_R58	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	BE	Rating 58	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_BG_R58	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	BG	Rating 58	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_BR_R58	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	BR	Rating 58	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_CA_R58	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	CA	Rating 58	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_CH_R58	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	CH	Rating 58	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_CN_R58	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	CN	Rating 58	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_CY_R58	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	CY	Rating 58	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_CZ_R58	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	CZ	Rating 58	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_DE_R58	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	DE	Rating 58	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_DK_R58	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	DK	Rating 58	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_EE_R58	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	EE	Rating 58	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_ES_R58	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	ES	Rating 58	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_FI_R58	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	FI	Rating 58	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_FR_R58	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	FR	Rating 58	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_GB_R58	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	GB	Rating 58	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_GR_R58	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	GR	Rating 58	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_HK_R58	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	HK	Rating 58	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMER_ALL_0106_CR_AIRB_HR_R58	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	HR	Rating 58	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_HU_R58	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	HU	Rating 58	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_IE_R58	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	IE	Rating 58	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_IL_R58	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	IL	Rating 58	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_IT_R58	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	IT	Rating 58	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_JP_R58	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	JP	Rating 58	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_KR_R58	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	KR	Rating 58	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_LT_R58	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	LT	Rating 58	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_LU_R58	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	LU	Rating 58	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_LV_R58	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	LV	Rating 58	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_MT_R58	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	MT	Rating 58	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_NL_R58	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	NL	Rating 58	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_NO_R58	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	NO	Rating 58	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_PL_R58	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	PL	Rating 58	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_PT_R58	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	PT	Rating 58	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_RO_R58	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	RO	Rating 58	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_RU_R58	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	RU	Rating 58	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_SE_R58	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	SE	Rating 58	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_SG_R58	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	SG	Rating 58	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_SI_R58	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	SI	Rating 58	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_SK_R58	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	SK	Rating 58	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_TR_R58	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	TR	Rating 58	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMER_ALL_0106_CR_AIRB_US_R58	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	US	Rating 58	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_x2_R58	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	Other countries	Rating 58	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_x0_R59	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 59	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_AT_R59	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	AT	Rating 59	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_AU_R59	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	AU	Rating 59	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_BE_R59	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	BE	Rating 59	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_BG_R59	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	BG	Rating 59	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_BR_R59	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	BR	Rating 59	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_CA_R59	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	CA	Rating 59	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_CH_R59	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	CH	Rating 59	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_CN_R59	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	CN	Rating 59	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_CY_R59	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	CY	Rating 59	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_CZ_R59	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	CZ	Rating 59	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_DE_R59	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	DE	Rating 59	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_DK_R59	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	DK	Rating 59	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_EE_R59	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	EE	Rating 59	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_ES_R59	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	ES	Rating 59	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_FI_R59	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	FI	Rating 59	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_FR_R59	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	FR	Rating 59	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_GB_R59	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	GB	Rating 59	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_GR_R59	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	GR	Rating 59	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_HK_R59	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	HK	Rating 59	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMER_ALL_0106_CR_AIRB_HR_R59	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	HR	Rating 59	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_HU_R59	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	HU	Rating 59	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_IE_R59	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	IE	Rating 59	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_IL_R59	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	IL	Rating 59	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_IT_R59	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	IT	Rating 59	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_JP_R59	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	JP	Rating 59	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_KR_R59	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	KR	Rating 59	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_LT_R59	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	LT	Rating 59	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_LU_R59	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	LU	Rating 59	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_LV_R59	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	LV	Rating 59	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_MT_R59	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	MT	Rating 59	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_NL_R59	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	NL	Rating 59	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_NO_R59	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	NO	Rating 59	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_PL_R59	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	PL	Rating 59	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_PT_R59	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	PT	Rating 59	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_RO_R59	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	RO	Rating 59	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_RU_R59	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	RU	Rating 59	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_SE_R59	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	SE	Rating 59	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_SG_R59	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	SG	Rating 59	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_SI_R59	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	SI	Rating 59	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_SK_R59	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	SK	Rating 59	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_TR_R59	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	TR	Rating 59	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMER_ALL_0106_CR_AIRB_US_R59	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	US	Rating 59	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_x2_R59	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	Other countries	Rating 59	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_x0_R60	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 60	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_AT_R60	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	AT	Rating 60	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_AU_R60	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	AU	Rating 60	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_BE_R60	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	BE	Rating 60	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_BG_R60	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	BG	Rating 60	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_BR_R60	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	BR	Rating 60	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_CA_R60	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	CA	Rating 60	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_CH_R60	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	CH	Rating 60	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_CN_R60	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	CN	Rating 60	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_CY_R60	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	CY	Rating 60	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_CZ_R60	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	CZ	Rating 60	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_DE_R60	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	DE	Rating 60	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_DK_R60	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	DK	Rating 60	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_EE_R60	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	EE	Rating 60	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_ES_R60	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	ES	Rating 60	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_FI_R60	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	FI	Rating 60	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_FR_R60	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	FR	Rating 60	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_GB_R60	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	GB	Rating 60	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_GR_R60	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	GR	Rating 60	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_HK_R60	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	HK	Rating 60	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMER_ALL_0106_CR_AIRB_HR_R60	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	HR	Rating 60	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_HU_R60	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	HU	Rating 60	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_IE_R60	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	IE	Rating 60	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_IL_R60	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	IL	Rating 60	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_IT_R60	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	IT	Rating 60	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_JP_R60	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	JP	Rating 60	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_KR_R60	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	KR	Rating 60	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_LT_R60	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	LT	Rating 60	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_LU_R60	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	LU	Rating 60	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_LV_R60	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	LV	Rating 60	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_MT_R60	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	MT	Rating 60	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_NL_R60	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	NL	Rating 60	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_NO_R60	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	NO	Rating 60	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_PL_R60	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	PL	Rating 60	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_PT_R60	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	PT	Rating 60	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_RO_R60	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	RO	Rating 60	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_RU_R60	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	RU	Rating 60	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_SE_R60	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	SE	Rating 60	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_SG_R60	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	SG	Rating 60	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_SI_R60	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	SI	Rating 60	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_SK_R60	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	SK	Rating 60	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_TR_R60	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	TR	Rating 60	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMER_ALL_0106_CR_AIRB_US_R60	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	US	Rating 60	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_x2_R60	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	Other countries	Rating 60	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_x0_R61	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 61	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_AT_R61	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	AT	Rating 61	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_AU_R61	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	AU	Rating 61	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_BE_R61	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	BE	Rating 61	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_BG_R61	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	BG	Rating 61	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_BR_R61	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	BR	Rating 61	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_CA_R61	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	CA	Rating 61	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_CH_R61	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	CH	Rating 61	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_CN_R61	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	CN	Rating 61	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_CY_R61	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	CY	Rating 61	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_CZ_R61	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	CZ	Rating 61	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_DE_R61	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	DE	Rating 61	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_DK_R61	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	DK	Rating 61	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_EE_R61	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	EE	Rating 61	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_ES_R61	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	ES	Rating 61	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_FI_R61	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	FI	Rating 61	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_FR_R61	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	FR	Rating 61	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_GB_R61	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	GB	Rating 61	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_GR_R61	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	GR	Rating 61	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_HK_R61	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	HK	Rating 61	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMER_ALL_0106_CR_AIRB_HR_R61	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	HR	Rating 61	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_HU_R61	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	HU	Rating 61	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_IE_R61	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	IE	Rating 61	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_IL_R61	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	IL	Rating 61	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_IT_R61	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	IT	Rating 61	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_JP_R61	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	JP	Rating 61	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_KR_R61	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	KR	Rating 61	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_LT_R61	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	LT	Rating 61	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_LU_R61	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	LU	Rating 61	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_LV_R61	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	LV	Rating 61	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_MT_R61	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	MT	Rating 61	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_NL_R61	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	NL	Rating 61	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_NO_R61	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	NO	Rating 61	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_PL_R61	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	PL	Rating 61	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_PT_R61	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	PT	Rating 61	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_RO_R61	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	RO	Rating 61	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_RU_R61	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	RU	Rating 61	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_SE_R61	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	SE	Rating 61	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_SG_R61	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	SG	Rating 61	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_SI_R61	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	SI	Rating 61	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_SK_R61	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	SK	Rating 61	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_TR_R61	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	TR	Rating 61	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMER_ALL_0106_CR_AIRB_US_R61	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	US	Rating 61	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_x2_R61	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	Other countries	Rating 61	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_x0_R62	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 62	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_AT_R62	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	AT	Rating 62	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_AU_R62	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	AU	Rating 62	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_BE_R62	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	BE	Rating 62	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_BG_R62	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	BG	Rating 62	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_BR_R62	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	BR	Rating 62	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_CA_R62	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	CA	Rating 62	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_CH_R62	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	CH	Rating 62	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_CN_R62	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	CN	Rating 62	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_CY_R62	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	CY	Rating 62	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_CZ_R62	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	CZ	Rating 62	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_DE_R62	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	DE	Rating 62	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_DK_R62	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	DK	Rating 62	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_EE_R62	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	EE	Rating 62	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_ES_R62	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	ES	Rating 62	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_FI_R62	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	FI	Rating 62	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_FR_R62	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	FR	Rating 62	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_GB_R62	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	GB	Rating 62	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_GR_R62	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	GR	Rating 62	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_HK_R62	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	HK	Rating 62	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMER_ALL_0106_CR_AIRB_HR_R62	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	HR	Rating 62	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_HU_R62	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	HU	Rating 62	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_IE_R62	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	IE	Rating 62	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_IL_R62	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	IL	Rating 62	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_IT_R62	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	IT	Rating 62	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_JP_R62	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	JP	Rating 62	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_KR_R62	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	KR	Rating 62	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_LT_R62	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	LT	Rating 62	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_LU_R62	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	LU	Rating 62	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_LV_R62	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	LV	Rating 62	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_MT_R62	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	MT	Rating 62	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_NL_R62	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	NL	Rating 62	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_NO_R62	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	NO	Rating 62	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_PL_R62	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	PL	Rating 62	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_PT_R62	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	PT	Rating 62	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_RO_R62	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	RO	Rating 62	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_RU_R62	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	RU	Rating 62	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_SE_R62	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	SE	Rating 62	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_SG_R62	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	SG	Rating 62	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_SI_R62	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	SI	Rating 62	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_SK_R62	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	SK	Rating 62	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_TR_R62	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	TR	Rating 62	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMER_ALL_0106_CR_AIRB_US_R62	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	US	Rating 62	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_x2_R62	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	Other countries	Rating 62	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_x0_R63	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 63	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_AT_R63	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	AT	Rating 63	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_AU_R63	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	AU	Rating 63	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_BE_R63	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	BE	Rating 63	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_BG_R63	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	BG	Rating 63	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_BR_R63	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	BR	Rating 63	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_CA_R63	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	CA	Rating 63	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_CH_R63	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	CH	Rating 63	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_CN_R63	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	CN	Rating 63	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_CY_R63	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	CY	Rating 63	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_CZ_R63	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	CZ	Rating 63	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_DE_R63	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	DE	Rating 63	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_DK_R63	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	DK	Rating 63	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_EE_R63	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	EE	Rating 63	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_ES_R63	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	ES	Rating 63	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_FI_R63	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	FI	Rating 63	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_FR_R63	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	FR	Rating 63	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_GB_R63	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	GB	Rating 63	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_GR_R63	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	GR	Rating 63	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_HK_R63	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	HK	Rating 63	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMER_ALL_0106_CR_AIRB_HR_R63	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	HR	Rating 63	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_HU_R63	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	HU	Rating 63	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_IE_R63	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	IE	Rating 63	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_IL_R63	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	IL	Rating 63	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_IT_R63	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	IT	Rating 63	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_JP_R63	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	JP	Rating 63	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_KR_R63	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	KR	Rating 63	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_LT_R63	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	LT	Rating 63	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_LU_R63	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	LU	Rating 63	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_LV_R63	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	LV	Rating 63	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_MT_R63	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	MT	Rating 63	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_NL_R63	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	NL	Rating 63	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_NO_R63	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	NO	Rating 63	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_PL_R63	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	PL	Rating 63	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_PT_R63	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	PT	Rating 63	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_RO_R63	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	RO	Rating 63	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_RU_R63	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	RU	Rating 63	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_SE_R63	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	SE	Rating 63	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_SG_R63	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	SG	Rating 63	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_SI_R63	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	SI	Rating 63	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_SK_R63	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	SK	Rating 63	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_TR_R63	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	TR	Rating 63	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMER_ALL_0106_CR_AIRB_US_R63	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	US	Rating 63	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_x2_R63	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	Other countries	Rating 63	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_x0_R64	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 64	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_AT_R64	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	AT	Rating 64	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_AU_R64	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	AU	Rating 64	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_BE_R64	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	BE	Rating 64	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_BG_R64	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	BG	Rating 64	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_BR_R64	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	BR	Rating 64	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_CA_R64	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	CA	Rating 64	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_CH_R64	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	CH	Rating 64	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_CN_R64	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	CN	Rating 64	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_CY_R64	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	CY	Rating 64	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_CZ_R64	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	CZ	Rating 64	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_DE_R64	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	DE	Rating 64	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_DK_R64	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	DK	Rating 64	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_EE_R64	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	EE	Rating 64	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_ES_R64	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	ES	Rating 64	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_FI_R64	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	FI	Rating 64	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_FR_R64	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	FR	Rating 64	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_GB_R64	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	GB	Rating 64	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_GR_R64	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	GR	Rating 64	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_HK_R64	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	HK	Rating 64	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMER_ALL_0106_CR_AIRB_HR_R64	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	HR	Rating 64	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_HU_R64	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	HU	Rating 64	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_IE_R64	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	IE	Rating 64	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_IL_R64	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	IL	Rating 64	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_IT_R64	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	IT	Rating 64	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_JP_R64	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	JP	Rating 64	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_KR_R64	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	KR	Rating 64	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_LT_R64	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	LT	Rating 64	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_LU_R64	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	LU	Rating 64	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_LV_R64	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	LV	Rating 64	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_MT_R64	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	MT	Rating 64	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_NL_R64	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	NL	Rating 64	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_NO_R64	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	NO	Rating 64	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_PL_R64	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	PL	Rating 64	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_PT_R64	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	PT	Rating 64	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_RO_R64	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	RO	Rating 64	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_RU_R64	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	RU	Rating 64	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_SE_R64	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	SE	Rating 64	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_SG_R64	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	SG	Rating 64	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_SI_R64	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	SI	Rating 64	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_SK_R64	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	SK	Rating 64	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_TR_R64	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	TR	Rating 64	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMER_ALL_0106_CR_AIRB_US_R64	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	US	Rating 64	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_x2_R64	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	Other countries	Rating 64	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_x0_R65	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 65	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_AT_R65	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	AT	Rating 65	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_AU_R65	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	AU	Rating 65	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_BE_R65	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	BE	Rating 65	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_BG_R65	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	BG	Rating 65	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_BR_R65	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	BR	Rating 65	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_CA_R65	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	CA	Rating 65	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_CH_R65	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	CH	Rating 65	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_CN_R65	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	CN	Rating 65	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_CY_R65	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	CY	Rating 65	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_CZ_R65	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	CZ	Rating 65	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_DE_R65	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	DE	Rating 65	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_DK_R65	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	DK	Rating 65	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_EE_R65	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	EE	Rating 65	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_ES_R65	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	ES	Rating 65	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_FI_R65	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	FI	Rating 65	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_FR_R65	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	FR	Rating 65	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_GB_R65	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	GB	Rating 65	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_GR_R65	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	GR	Rating 65	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_HK_R65	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	HK	Rating 65	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMER_ALL_0106_CR_AIRB_HR_R65	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	HR	Rating 65	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_HU_R65	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	HU	Rating 65	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_IE_R65	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	IE	Rating 65	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_IL_R65	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	IL	Rating 65	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_IT_R65	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	IT	Rating 65	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_JP_R65	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	JP	Rating 65	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_KR_R65	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	KR	Rating 65	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_LT_R65	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	LT	Rating 65	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_LU_R65	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	LU	Rating 65	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_LV_R65	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	LV	Rating 65	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_MT_R65	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	MT	Rating 65	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_NL_R65	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	NL	Rating 65	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_NO_R65	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	NO	Rating 65	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_PL_R65	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	PL	Rating 65	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_PT_R65	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	PT	Rating 65	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_RO_R65	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	RO	Rating 65	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_RU_R65	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	RU	Rating 65	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_SE_R65	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	SE	Rating 65	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_SG_R65	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	SG	Rating 65	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_SI_R65	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	SI	Rating 65	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_SK_R65	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	SK	Rating 65	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_TR_R65	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	TR	Rating 65	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMER_ALL_0106_CR_AIRB_US_R65	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	US	Rating 65	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_x2_R65	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	Other countries	Rating 65	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_x0_R66	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 66	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_AT_R66	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	AT	Rating 66	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_AU_R66	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	AU	Rating 66	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_BE_R66	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	BE	Rating 66	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_BG_R66	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	BG	Rating 66	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_BR_R66	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	BR	Rating 66	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_CA_R66	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	CA	Rating 66	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_CH_R66	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	CH	Rating 66	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_CN_R66	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	CN	Rating 66	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_CY_R66	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	CY	Rating 66	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_CZ_R66	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	CZ	Rating 66	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_DE_R66	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	DE	Rating 66	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_DK_R66	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	DK	Rating 66	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_EE_R66	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	EE	Rating 66	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_ES_R66	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	ES	Rating 66	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_FI_R66	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	FI	Rating 66	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_FR_R66	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	FR	Rating 66	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_GB_R66	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	GB	Rating 66	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_GR_R66	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	GR	Rating 66	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_HK_R66	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	HK	Rating 66	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMER_ALL_0106_CR_AIRB_HR_R66	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	HR	Rating 66	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_HU_R66	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	HU	Rating 66	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_IE_R66	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	IE	Rating 66	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_IL_R66	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	IL	Rating 66	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_IT_R66	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	IT	Rating 66	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_JP_R66	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	JP	Rating 66	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_KR_R66	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	KR	Rating 66	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_LT_R66	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	LT	Rating 66	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_LU_R66	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	LU	Rating 66	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_LV_R66	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	LV	Rating 66	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_MT_R66	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	MT	Rating 66	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_NL_R66	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	NL	Rating 66	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_NO_R66	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	NO	Rating 66	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_PL_R66	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	PL	Rating 66	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_PT_R66	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	PT	Rating 66	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_RO_R66	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	RO	Rating 66	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_RU_R66	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	RU	Rating 66	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_SE_R66	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	SE	Rating 66	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_SG_R66	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	SG	Rating 66	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_SI_R66	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	SI	Rating 66	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_SK_R66	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	SK	Rating 66	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_TR_R66	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	TR	Rating 66	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMER_ALL_0106_CR_AIRB_US_R66	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	US	Rating 66	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_x2_R66	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	Other countries	Rating 66	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_x0_R67	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 67	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_AT_R67	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	AT	Rating 67	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_AU_R67	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	AU	Rating 67	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_BE_R67	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	BE	Rating 67	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_BG_R67	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	BG	Rating 67	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_BR_R67	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	BR	Rating 67	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_CA_R67	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	CA	Rating 67	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_CH_R67	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	CH	Rating 67	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_CN_R67	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	CN	Rating 67	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_CY_R67	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	CY	Rating 67	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_CZ_R67	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	CZ	Rating 67	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_DE_R67	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	DE	Rating 67	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_DK_R67	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	DK	Rating 67	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_EE_R67	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	EE	Rating 67	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_ES_R67	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	ES	Rating 67	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_FI_R67	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	FI	Rating 67	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_FR_R67	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	FR	Rating 67	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_GB_R67	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	GB	Rating 67	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_GR_R67	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	GR	Rating 67	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_HK_R67	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	HK	Rating 67	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMER_ALL_0106_CR_AIRB_HR_R67	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	HR	Rating 67	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_HU_R67	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	HU	Rating 67	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_IE_R67	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	IE	Rating 67	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_IL_R67	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	IL	Rating 67	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_IT_R67	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	IT	Rating 67	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_JP_R67	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	JP	Rating 67	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_KR_R67	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	KR	Rating 67	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_LT_R67	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	LT	Rating 67	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_LU_R67	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	LU	Rating 67	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_LV_R67	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	LV	Rating 67	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_MT_R67	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	MT	Rating 67	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_NL_R67	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	NL	Rating 67	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_NO_R67	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	NO	Rating 67	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_PL_R67	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	PL	Rating 67	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_PT_R67	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	PT	Rating 67	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_RO_R67	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	RO	Rating 67	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_RU_R67	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	RU	Rating 67	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_SE_R67	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	SE	Rating 67	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_SG_R67	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	SG	Rating 67	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_SI_R67	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	SI	Rating 67	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_SK_R67	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	SK	Rating 67	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_TR_R67	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	TR	Rating 67	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMER_ALL_0106_CR_AIRB_US_R67	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	US	Rating 67	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_x2_R67	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	Other countries	Rating 67	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_x0_R68	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 68	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_AT_R68	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	AT	Rating 68	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_AU_R68	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	AU	Rating 68	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_BE_R68	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	BE	Rating 68	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_BG_R68	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	BG	Rating 68	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_BR_R68	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	BR	Rating 68	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_CA_R68	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	CA	Rating 68	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_CH_R68	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	CH	Rating 68	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_CN_R68	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	CN	Rating 68	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_CY_R68	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	CY	Rating 68	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_CZ_R68	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	CZ	Rating 68	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_DE_R68	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	DE	Rating 68	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_DK_R68	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	DK	Rating 68	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_EE_R68	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	EE	Rating 68	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_ES_R68	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	ES	Rating 68	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_FI_R68	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	FI	Rating 68	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_FR_R68	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	FR	Rating 68	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_GB_R68	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	GB	Rating 68	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_GR_R68	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	GR	Rating 68	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_HK_R68	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	HK	Rating 68	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMER_ALL_0106_CR_AIRB_HR_R68	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	HR	Rating 68	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_HU_R68	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	HU	Rating 68	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_IE_R68	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	IE	Rating 68	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_IL_R68	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	IL	Rating 68	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_IT_R68	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	IT	Rating 68	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_JP_R68	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	JP	Rating 68	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_KR_R68	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	KR	Rating 68	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_LT_R68	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	LT	Rating 68	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_LU_R68	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	LU	Rating 68	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_LV_R68	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	LV	Rating 68	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_MT_R68	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	MT	Rating 68	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_NL_R68	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	NL	Rating 68	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_NO_R68	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	NO	Rating 68	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_PL_R68	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	PL	Rating 68	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_PT_R68	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	PT	Rating 68	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_RO_R68	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	RO	Rating 68	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_RU_R68	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	RU	Rating 68	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_SE_R68	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	SE	Rating 68	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_SG_R68	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	SG	Rating 68	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_SI_R68	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	SI	Rating 68	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_SK_R68	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	SK	Rating 68	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_TR_R68	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	TR	Rating 68	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMER_ALL_0106_CR_AIRB_US_R68	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	US	Rating 68	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_x2_R68	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	Other countries	Rating 68	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_x0_R69	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 69	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_AT_R69	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	AT	Rating 69	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_AU_R69	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	AU	Rating 69	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_BE_R69	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	BE	Rating 69	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_BG_R69	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	BG	Rating 69	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_BR_R69	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	BR	Rating 69	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_CA_R69	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	CA	Rating 69	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_CH_R69	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	CH	Rating 69	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_CN_R69	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	CN	Rating 69	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_CY_R69	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	CY	Rating 69	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_CZ_R69	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	CZ	Rating 69	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_DE_R69	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	DE	Rating 69	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_DK_R69	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	DK	Rating 69	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_EE_R69	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	EE	Rating 69	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_ES_R69	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	ES	Rating 69	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_FI_R69	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	FI	Rating 69	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_FR_R69	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	FR	Rating 69	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_GB_R69	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	GB	Rating 69	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_GR_R69	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	GR	Rating 69	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_HK_R69	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	HK	Rating 69	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMER_ALL_0106_CR_AIRB_HR_R69	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	HR	Rating 69	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_HU_R69	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	HU	Rating 69	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_IE_R69	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	IE	Rating 69	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_IL_R69	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	IL	Rating 69	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_IT_R69	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	IT	Rating 69	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_JP_R69	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	JP	Rating 69	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_KR_R69	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	KR	Rating 69	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_LT_R69	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	LT	Rating 69	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_LU_R69	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	LU	Rating 69	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_LV_R69	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	LV	Rating 69	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_MT_R69	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	MT	Rating 69	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_NL_R69	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	NL	Rating 69	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_NO_R69	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	NO	Rating 69	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_PL_R69	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	PL	Rating 69	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_PT_R69	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	PT	Rating 69	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_RO_R69	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	RO	Rating 69	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_RU_R69	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	RU	Rating 69	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_SE_R69	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	SE	Rating 69	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_SG_R69	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	SG	Rating 69	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_SI_R69	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	SI	Rating 69	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_SK_R69	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	SK	Rating 69	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_TR_R69	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	TR	Rating 69	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMER_ALL_0106_CR_AIRB_US_R69	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	US	Rating 69	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_x2_R69	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	Other countries	Rating 69	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_x0_R70	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 70	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_AT_R70	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	AT	Rating 70	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_AU_R70	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	AU	Rating 70	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_BE_R70	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	BE	Rating 70	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_BG_R70	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	BG	Rating 70	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_BR_R70	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	BR	Rating 70	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_CA_R70	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	CA	Rating 70	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_CH_R70	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	CH	Rating 70	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_CN_R70	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	CN	Rating 70	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_CY_R70	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	CY	Rating 70	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_CZ_R70	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	CZ	Rating 70	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_DE_R70	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	DE	Rating 70	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_DK_R70	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	DK	Rating 70	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_EE_R70	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	EE	Rating 70	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_ES_R70	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	ES	Rating 70	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_FI_R70	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	FI	Rating 70	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_FR_R70	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	FR	Rating 70	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_GB_R70	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	GB	Rating 70	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_GR_R70	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	GR	Rating 70	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_HK_R70	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	HK	Rating 70	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMER_ALL_0106_CR_AIRB_HR_R70	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	HR	Rating 70	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_HU_R70	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	HU	Rating 70	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_IE_R70	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	IE	Rating 70	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_IL_R70	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	IL	Rating 70	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_IT_R70	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	IT	Rating 70	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_JP_R70	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	JP	Rating 70	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_KR_R70	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	KR	Rating 70	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_LT_R70	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	LT	Rating 70	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_LU_R70	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	LU	Rating 70	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_LV_R70	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	LV	Rating 70	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_MT_R70	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	MT	Rating 70	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_NL_R70	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	NL	Rating 70	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_NO_R70	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	NO	Rating 70	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_PL_R70	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	PL	Rating 70	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_PT_R70	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	PT	Rating 70	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_RO_R70	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	RO	Rating 70	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_RU_R70	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	RU	Rating 70	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_SE_R70	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	SE	Rating 70	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_SG_R70	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	SG	Rating 70	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_SI_R70	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	SI	Rating 70	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_SK_R70	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	SK	Rating 70	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_TR_R70	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	TR	Rating 70	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMER_ALL_0106_CR_AIRB_US_R70	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	US	Rating 70	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_x2_R70	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	Other countries	Rating 70	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_x0_R71	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 71	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_AT_R71	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	AT	Rating 71	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_AU_R71	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	AU	Rating 71	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_BE_R71	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	BE	Rating 71	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_BG_R71	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	BG	Rating 71	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_BR_R71	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	BR	Rating 71	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_CA_R71	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	CA	Rating 71	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_CH_R71	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	CH	Rating 71	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_CN_R71	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	CN	Rating 71	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_CY_R71	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	CY	Rating 71	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_CZ_R71	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	CZ	Rating 71	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_DE_R71	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	DE	Rating 71	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_DK_R71	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	DK	Rating 71	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_EE_R71	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	EE	Rating 71	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_ES_R71	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	ES	Rating 71	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_FI_R71	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	FI	Rating 71	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_FR_R71	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	FR	Rating 71	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_GB_R71	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	GB	Rating 71	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_GR_R71	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	GR	Rating 71	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_HK_R71	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	HK	Rating 71	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMER_ALL_0106_CR_AIRB_HR_R71	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	HR	Rating 71	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_HU_R71	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	HU	Rating 71	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_IE_R71	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	IE	Rating 71	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_IL_R71	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	IL	Rating 71	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_IT_R71	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	IT	Rating 71	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_JP_R71	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	JP	Rating 71	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_KR_R71	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	KR	Rating 71	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_LT_R71	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	LT	Rating 71	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_LU_R71	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	LU	Rating 71	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_LV_R71	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	LV	Rating 71	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_MT_R71	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	MT	Rating 71	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_NL_R71	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	NL	Rating 71	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_NO_R71	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	NO	Rating 71	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_PL_R71	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	PL	Rating 71	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_PT_R71	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	PT	Rating 71	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_RO_R71	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	RO	Rating 71	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_RU_R71	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	RU	Rating 71	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_SE_R71	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	SE	Rating 71	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_SG_R71	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	SG	Rating 71	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_SI_R71	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	SI	Rating 71	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_SK_R71	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	SK	Rating 71	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_TR_R71	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	TR	Rating 71	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMER_ALL_0106_CR_AIRB_US_R71	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	US	Rating 71	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_x2_R71	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	Other countries	Rating 71	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_x0_R72	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 72	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_AT_R72	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	AT	Rating 72	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_AU_R72	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	AU	Rating 72	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_BE_R72	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	BE	Rating 72	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_BG_R72	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	BG	Rating 72	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_BR_R72	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	BR	Rating 72	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_CA_R72	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	CA	Rating 72	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_CH_R72	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	CH	Rating 72	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_CN_R72	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	CN	Rating 72	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_CY_R72	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	CY	Rating 72	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_CZ_R72	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	CZ	Rating 72	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_DE_R72	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	DE	Rating 72	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_DK_R72	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	DK	Rating 72	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_EE_R72	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	EE	Rating 72	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_ES_R72	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	ES	Rating 72	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_FI_R72	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	FI	Rating 72	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_FR_R72	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	FR	Rating 72	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_GB_R72	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	GB	Rating 72	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_GR_R72	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	GR	Rating 72	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_HK_R72	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	HK	Rating 72	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMER_ALL_0106_CR_AIRB_HR_R72	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	HR	Rating 72	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_HU_R72	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	HU	Rating 72	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_IE_R72	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	IE	Rating 72	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_IL_R72	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	IL	Rating 72	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_IT_R72	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	IT	Rating 72	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_JP_R72	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	JP	Rating 72	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_KR_R72	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	KR	Rating 72	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_LT_R72	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	LT	Rating 72	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_LU_R72	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	LU	Rating 72	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_LV_R72	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	LV	Rating 72	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_MT_R72	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	MT	Rating 72	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_NL_R72	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	NL	Rating 72	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_NO_R72	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	NO	Rating 72	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_PL_R72	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	PL	Rating 72	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_PT_R72	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	PT	Rating 72	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_RO_R72	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	RO	Rating 72	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_RU_R72	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	RU	Rating 72	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_SE_R72	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	SE	Rating 72	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_SG_R72	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	SG	Rating 72	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_SI_R72	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	SI	Rating 72	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_SK_R72	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	SK	Rating 72	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_TR_R72	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	TR	Rating 72	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMER_ALL_0106_CR_AIRB_US_R72	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	US	Rating 72	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_x2_R72	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	Other countries	Rating 72	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_x0_R73	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 73	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_AT_R73	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	AT	Rating 73	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_AU_R73	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	AU	Rating 73	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_BE_R73	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	BE	Rating 73	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_BG_R73	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	BG	Rating 73	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_BR_R73	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	BR	Rating 73	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_CA_R73	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	CA	Rating 73	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_CH_R73	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	CH	Rating 73	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_CN_R73	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	CN	Rating 73	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_CY_R73	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	CY	Rating 73	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_CZ_R73	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	CZ	Rating 73	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_DE_R73	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	DE	Rating 73	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_DK_R73	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	DK	Rating 73	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_EE_R73	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	EE	Rating 73	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_ES_R73	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	ES	Rating 73	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_FI_R73	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	FI	Rating 73	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_FR_R73	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	FR	Rating 73	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_GB_R73	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	GB	Rating 73	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_GR_R73	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	GR	Rating 73	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_HK_R73	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	HK	Rating 73	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMER_ALL_0106_CR_AIRB_HR_R73	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	HR	Rating 73	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_HU_R73	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	HU	Rating 73	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_IE_R73	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	IE	Rating 73	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_IL_R73	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	IL	Rating 73	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_IT_R73	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	IT	Rating 73	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_JP_R73	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	JP	Rating 73	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_KR_R73	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	KR	Rating 73	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_LT_R73	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	LT	Rating 73	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_LU_R73	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	LU	Rating 73	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_LV_R73	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	LV	Rating 73	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_MT_R73	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	MT	Rating 73	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_NL_R73	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	NL	Rating 73	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_NO_R73	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	NO	Rating 73	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_PL_R73	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	PL	Rating 73	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_PT_R73	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	PT	Rating 73	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_RO_R73	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	RO	Rating 73	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_RU_R73	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	RU	Rating 73	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_SE_R73	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	SE	Rating 73	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_SG_R73	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	SG	Rating 73	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_SI_R73	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	SI	Rating 73	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_SK_R73	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	SK	Rating 73	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_TR_R73	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	TR	Rating 73	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMER_ALL_0106_CR_AIRB_US_R73	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	US	Rating 73	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_x2_R73	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	Other countries	Rating 73	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_x0_R74	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 74	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_AT_R74	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	AT	Rating 74	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_AU_R74	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	AU	Rating 74	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_BE_R74	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	BE	Rating 74	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_BG_R74	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	BG	Rating 74	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_BR_R74	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	BR	Rating 74	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_CA_R74	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	CA	Rating 74	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_CH_R74	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	CH	Rating 74	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_CN_R74	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	CN	Rating 74	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_CY_R74	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	CY	Rating 74	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_CZ_R74	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	CZ	Rating 74	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_DE_R74	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	DE	Rating 74	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_DK_R74	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	DK	Rating 74	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_EE_R74	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	EE	Rating 74	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_ES_R74	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	ES	Rating 74	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_FI_R74	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	FI	Rating 74	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_FR_R74	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	FR	Rating 74	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_GB_R74	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	GB	Rating 74	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_GR_R74	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	GR	Rating 74	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_HK_R74	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	HK	Rating 74	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMER_ALL_0106_CR_AIRB_HR_R74	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	HR	Rating 74	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_HU_R74	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	HU	Rating 74	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_IE_R74	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	IE	Rating 74	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_IL_R74	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	IL	Rating 74	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_IT_R74	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	IT	Rating 74	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_JP_R74	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	JP	Rating 74	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_KR_R74	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	KR	Rating 74	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_LT_R74	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	LT	Rating 74	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_LU_R74	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	LU	Rating 74	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_LV_R74	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	LV	Rating 74	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_MT_R74	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	MT	Rating 74	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_NL_R74	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	NL	Rating 74	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_NO_R74	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	NO	Rating 74	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_PL_R74	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	PL	Rating 74	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_PT_R74	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	PT	Rating 74	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_RO_R74	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	RO	Rating 74	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_RU_R74	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	RU	Rating 74	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_SE_R74	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	SE	Rating 74	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_SG_R74	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	SG	Rating 74	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_SI_R74	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	SI	Rating 74	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_SK_R74	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	SK	Rating 74	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_TR_R74	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	TR	Rating 74	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMER_ALL_0106_CR_AIRB_US_R74	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	US	Rating 74	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_x2_R74	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	Other countries	Rating 74	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_x0_R75	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 75	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_AT_R75	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	AT	Rating 75	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_AU_R75	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	AU	Rating 75	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_BE_R75	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	BE	Rating 75	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_BG_R75	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	BG	Rating 75	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_BR_R75	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	BR	Rating 75	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_CA_R75	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	CA	Rating 75	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_CH_R75	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	CH	Rating 75	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_CN_R75	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	CN	Rating 75	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_CY_R75	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	CY	Rating 75	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_CZ_R75	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	CZ	Rating 75	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_DE_R75	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	DE	Rating 75	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_DK_R75	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	DK	Rating 75	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_EE_R75	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	EE	Rating 75	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_ES_R75	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	ES	Rating 75	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_FI_R75	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	FI	Rating 75	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_FR_R75	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	FR	Rating 75	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_GB_R75	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	GB	Rating 75	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_GR_R75	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	GR	Rating 75	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_HK_R75	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	HK	Rating 75	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMER_ALL_0106_CR_AIRB_HR_R75	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	HR	Rating 75	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_HU_R75	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	HU	Rating 75	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_IE_R75	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	IE	Rating 75	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_IL_R75	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	IL	Rating 75	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_IT_R75	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	IT	Rating 75	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_JP_R75	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	JP	Rating 75	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_KR_R75	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	KR	Rating 75	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_LT_R75	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	LT	Rating 75	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_LU_R75	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	LU	Rating 75	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_LV_R75	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	LV	Rating 75	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_MT_R75	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	MT	Rating 75	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_NL_R75	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	NL	Rating 75	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_NO_R75	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	NO	Rating 75	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_PL_R75	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	PL	Rating 75	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_PT_R75	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	PT	Rating 75	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_RO_R75	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	RO	Rating 75	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_RU_R75	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	RU	Rating 75	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_SE_R75	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	SE	Rating 75	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_SG_R75	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	SG	Rating 75	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_SI_R75	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	SI	Rating 75	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_SK_R75	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	SK	Rating 75	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_TR_R75	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	TR	Rating 75	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMER_ALL_0106_CR_AIRB_US_R75	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	US	Rating 75	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_x2_R75	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	Other countries	Rating 75	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_x0_R76	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 76	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_AT_R76	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	AT	Rating 76	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_AU_R76	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	AU	Rating 76	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_BE_R76	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	BE	Rating 76	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_BG_R76	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	BG	Rating 76	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_BR_R76	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	BR	Rating 76	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_CA_R76	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	CA	Rating 76	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_CH_R76	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	CH	Rating 76	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_CN_R76	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	CN	Rating 76	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_CY_R76	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	CY	Rating 76	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_CZ_R76	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	CZ	Rating 76	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_DE_R76	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	DE	Rating 76	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_DK_R76	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	DK	Rating 76	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_EE_R76	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	EE	Rating 76	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_ES_R76	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	ES	Rating 76	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_FI_R76	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	FI	Rating 76	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_FR_R76	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	FR	Rating 76	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_GB_R76	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	GB	Rating 76	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_GR_R76	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	GR	Rating 76	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_HK_R76	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	HK	Rating 76	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMER_ALL_0106_CR_AIRB_HR_R76	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	HR	Rating 76	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_HU_R76	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	HU	Rating 76	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_IE_R76	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	IE	Rating 76	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_IL_R76	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	IL	Rating 76	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_IT_R76	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	IT	Rating 76	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_JP_R76	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	JP	Rating 76	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_KR_R76	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	KR	Rating 76	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_LT_R76	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	LT	Rating 76	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_LU_R76	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	LU	Rating 76	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_LV_R76	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	LV	Rating 76	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_MT_R76	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	MT	Rating 76	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_NL_R76	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	NL	Rating 76	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_NO_R76	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	NO	Rating 76	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_PL_R76	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	PL	Rating 76	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_PT_R76	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	PT	Rating 76	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_RO_R76	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	RO	Rating 76	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_RU_R76	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	RU	Rating 76	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_SE_R76	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	SE	Rating 76	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_SG_R76	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	SG	Rating 76	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_SI_R76	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	SI	Rating 76	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_SK_R76	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	SK	Rating 76	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_TR_R76	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	TR	Rating 76	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMER_ALL_0106_CR_AIRB_US_R76	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	US	Rating 76	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_x2_R76	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	Other countries	Rating 76	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_x0_R77	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 77	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_AT_R77	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	AT	Rating 77	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_AU_R77	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	AU	Rating 77	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_BE_R77	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	BE	Rating 77	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_BG_R77	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	BG	Rating 77	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_BR_R77	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	BR	Rating 77	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_CA_R77	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	CA	Rating 77	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_CH_R77	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	CH	Rating 77	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_CN_R77	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	CN	Rating 77	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_CY_R77	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	CY	Rating 77	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_CZ_R77	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	CZ	Rating 77	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_DE_R77	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	DE	Rating 77	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_DK_R77	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	DK	Rating 77	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_EE_R77	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	EE	Rating 77	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_ES_R77	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	ES	Rating 77	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_FI_R77	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	FI	Rating 77	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_FR_R77	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	FR	Rating 77	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_GB_R77	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	GB	Rating 77	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_GR_R77	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	GR	Rating 77	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_HK_R77	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	HK	Rating 77	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMER_ALL_0106_CR_AIRB_HR_R77	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	HR	Rating 77	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_HU_R77	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	HU	Rating 77	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_IE_R77	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	IE	Rating 77	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_IL_R77	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	IL	Rating 77	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_IT_R77	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	IT	Rating 77	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_JP_R77	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	JP	Rating 77	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_KR_R77	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	KR	Rating 77	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_LT_R77	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	LT	Rating 77	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_LU_R77	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	LU	Rating 77	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_LV_R77	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	LV	Rating 77	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_MT_R77	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	MT	Rating 77	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_NL_R77	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	NL	Rating 77	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_NO_R77	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	NO	Rating 77	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_PL_R77	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	PL	Rating 77	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_PT_R77	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	PT	Rating 77	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_RO_R77	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	RO	Rating 77	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_RU_R77	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	RU	Rating 77	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_SE_R77	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	SE	Rating 77	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_SG_R77	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	SG	Rating 77	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_SI_R77	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	SI	Rating 77	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_SK_R77	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	SK	Rating 77	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_TR_R77	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	TR	Rating 77	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMER_ALL_0106_CR_AIRB_US_R77	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	US	Rating 77	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_x2_R77	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	Other countries	Rating 77	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_x0_R78	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 78	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_AT_R78	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	AT	Rating 78	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_AU_R78	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	AU	Rating 78	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_BE_R78	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	BE	Rating 78	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_BG_R78	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	BG	Rating 78	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_BR_R78	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	BR	Rating 78	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_CA_R78	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	CA	Rating 78	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_CH_R78	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	CH	Rating 78	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_CN_R78	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	CN	Rating 78	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_CY_R78	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	CY	Rating 78	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_CZ_R78	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	CZ	Rating 78	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_DE_R78	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	DE	Rating 78	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_DK_R78	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	DK	Rating 78	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_EE_R78	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	EE	Rating 78	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_ES_R78	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	ES	Rating 78	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_FI_R78	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	FI	Rating 78	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_FR_R78	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	FR	Rating 78	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_GB_R78	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	GB	Rating 78	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_GR_R78	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	GR	Rating 78	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_HK_R78	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	HK	Rating 78	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMER_ALL_0106_CR_AIRB_HR_R78	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	HR	Rating 78	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_HU_R78	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	HU	Rating 78	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_IE_R78	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	IE	Rating 78	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_IL_R78	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	IL	Rating 78	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_IT_R78	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	IT	Rating 78	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_JP_R78	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	JP	Rating 78	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_KR_R78	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	KR	Rating 78	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_LT_R78	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	LT	Rating 78	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_LU_R78	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	LU	Rating 78	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_LV_R78	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	LV	Rating 78	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_MT_R78	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	MT	Rating 78	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_NL_R78	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	NL	Rating 78	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_NO_R78	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	NO	Rating 78	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_PL_R78	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	PL	Rating 78	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_PT_R78	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	PT	Rating 78	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_RO_R78	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	RO	Rating 78	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_RU_R78	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	RU	Rating 78	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_SE_R78	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	SE	Rating 78	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_SG_R78	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	SG	Rating 78	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_SI_R78	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	SI	Rating 78	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_SK_R78	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	SK	Rating 78	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_TR_R78	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	TR	Rating 78	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMER_ALL_0106_CR_AIRB_US_R78	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	US	Rating 78	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_x2_R78	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	Other countries	Rating 78	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_x0_R79	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 79	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_AT_R79	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	AT	Rating 79	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_AU_R79	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	AU	Rating 79	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_BE_R79	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	BE	Rating 79	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_BG_R79	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	BG	Rating 79	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_BR_R79	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	BR	Rating 79	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_CA_R79	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	CA	Rating 79	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_CH_R79	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	CH	Rating 79	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_CN_R79	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	CN	Rating 79	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_CY_R79	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	CY	Rating 79	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_CZ_R79	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	CZ	Rating 79	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_DE_R79	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	DE	Rating 79	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_DK_R79	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	DK	Rating 79	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_EE_R79	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	EE	Rating 79	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_ES_R79	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	ES	Rating 79	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_FI_R79	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	FI	Rating 79	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_FR_R79	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	FR	Rating 79	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_GB_R79	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	GB	Rating 79	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_GR_R79	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	GR	Rating 79	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_HK_R79	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	HK	Rating 79	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMER_ALL_0106_CR_AIRB_HR_R79	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	HR	Rating 79	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_HU_R79	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	HU	Rating 79	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_IE_R79	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	IE	Rating 79	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_IL_R79	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	IL	Rating 79	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_IT_R79	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	IT	Rating 79	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_JP_R79	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	JP	Rating 79	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_KR_R79	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	KR	Rating 79	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_LT_R79	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	LT	Rating 79	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_LU_R79	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	LU	Rating 79	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_LV_R79	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	LV	Rating 79	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_MT_R79	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	MT	Rating 79	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_NL_R79	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	NL	Rating 79	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_NO_R79	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	NO	Rating 79	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_PL_R79	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	PL	Rating 79	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_PT_R79	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	PT	Rating 79	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_RO_R79	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	RO	Rating 79	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_RU_R79	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	RU	Rating 79	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_SE_R79	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	SE	Rating 79	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_SG_R79	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	SG	Rating 79	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_SI_R79	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	SI	Rating 79	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_SK_R79	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	SK	Rating 79	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_TR_R79	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	TR	Rating 79	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMER_ALL_0106_CR_AIRB_US_R79	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	US	Rating 79	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_x2_R79	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	Other countries	Rating 79	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_x0_R80	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 80	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_AT_R80	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	AT	Rating 80	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_AU_R80	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	AU	Rating 80	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_BE_R80	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	BE	Rating 80	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_BG_R80	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	BG	Rating 80	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_BR_R80	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	BR	Rating 80	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_CA_R80	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	CA	Rating 80	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_CH_R80	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	CH	Rating 80	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_CN_R80	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	CN	Rating 80	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_CY_R80	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	CY	Rating 80	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_CZ_R80	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	CZ	Rating 80	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_DE_R80	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	DE	Rating 80	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_DK_R80	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	DK	Rating 80	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_EE_R80	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	EE	Rating 80	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_ES_R80	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	ES	Rating 80	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_FI_R80	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	FI	Rating 80	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_FR_R80	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	FR	Rating 80	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_GB_R80	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	GB	Rating 80	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_GR_R80	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	GR	Rating 80	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_HK_R80	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	HK	Rating 80	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMER_ALL_0106_CR_AIRB_HR_R80	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	HR	Rating 80	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_HU_R80	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	HU	Rating 80	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_IE_R80	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	IE	Rating 80	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_IL_R80	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	IL	Rating 80	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_IT_R80	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	IT	Rating 80	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_JP_R80	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	JP	Rating 80	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_KR_R80	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	KR	Rating 80	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_LT_R80	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	LT	Rating 80	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_LU_R80	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	LU	Rating 80	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_LV_R80	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	LV	Rating 80	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_MT_R80	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	MT	Rating 80	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_NL_R80	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	NL	Rating 80	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_NO_R80	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	NO	Rating 80	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_PL_R80	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	PL	Rating 80	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_PT_R80	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	PT	Rating 80	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_RO_R80	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	RO	Rating 80	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_RU_R80	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	RU	Rating 80	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_SE_R80	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	SE	Rating 80	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_SG_R80	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	SG	Rating 80	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_SI_R80	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	SI	Rating 80	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_SK_R80	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	SK	Rating 80	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_TR_R80	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	TR	Rating 80	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMER_ALL_0106_CR_AIRB_US_R80	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	US	Rating 80	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_x2_R80	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	Other countries	Rating 80	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_x0_R81	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 81	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_AT_R81	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	AT	Rating 81	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_AU_R81	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	AU	Rating 81	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_BE_R81	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	BE	Rating 81	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_BG_R81	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	BG	Rating 81	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_BR_R81	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	BR	Rating 81	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_CA_R81	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	CA	Rating 81	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_CH_R81	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	CH	Rating 81	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_CN_R81	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	CN	Rating 81	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_CY_R81	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	CY	Rating 81	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_CZ_R81	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	CZ	Rating 81	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_DE_R81	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	DE	Rating 81	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_DK_R81	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	DK	Rating 81	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_EE_R81	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	EE	Rating 81	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_ES_R81	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	ES	Rating 81	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_FI_R81	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	FI	Rating 81	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_FR_R81	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	FR	Rating 81	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_GB_R81	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	GB	Rating 81	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_GR_R81	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	GR	Rating 81	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_HK_R81	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	HK	Rating 81	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMER_ALL_0106_CR_AIRB_HR_R81	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	HR	Rating 81	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_HU_R81	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	HU	Rating 81	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_IE_R81	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	IE	Rating 81	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_IL_R81	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	IL	Rating 81	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_IT_R81	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	IT	Rating 81	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_JP_R81	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	JP	Rating 81	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_KR_R81	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	KR	Rating 81	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_LT_R81	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	LT	Rating 81	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_LU_R81	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	LU	Rating 81	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_LV_R81	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	LV	Rating 81	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_MT_R81	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	MT	Rating 81	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_NL_R81	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	NL	Rating 81	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_NO_R81	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	NO	Rating 81	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_PL_R81	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	PL	Rating 81	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_PT_R81	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	PT	Rating 81	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_RO_R81	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	RO	Rating 81	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_RU_R81	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	RU	Rating 81	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_SE_R81	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	SE	Rating 81	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_SG_R81	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	SG	Rating 81	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_SI_R81	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	SI	Rating 81	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_SK_R81	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	SK	Rating 81	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_TR_R81	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	TR	Rating 81	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMER_ALL_0106_CR_AIRB_US_R81	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	US	Rating 81	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_x2_R81	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	Other countries	Rating 81	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_x0_R82	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 82	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_AT_R82	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	AT	Rating 82	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_AU_R82	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	AU	Rating 82	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_BE_R82	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	BE	Rating 82	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_BG_R82	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	BG	Rating 82	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_BR_R82	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	BR	Rating 82	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_CA_R82	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	CA	Rating 82	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_CH_R82	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	CH	Rating 82	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_CN_R82	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	CN	Rating 82	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_CY_R82	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	CY	Rating 82	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_CZ_R82	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	CZ	Rating 82	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_DE_R82	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	DE	Rating 82	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_DK_R82	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	DK	Rating 82	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_EE_R82	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	EE	Rating 82	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_ES_R82	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	ES	Rating 82	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_FI_R82	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	FI	Rating 82	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_FR_R82	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	FR	Rating 82	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_GB_R82	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	GB	Rating 82	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_GR_R82	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	GR	Rating 82	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_HK_R82	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	HK	Rating 82	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMER_ALL_0106_CR_AIRB_HR_R82	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	HR	Rating 82	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_HU_R82	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	HU	Rating 82	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_IE_R82	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	IE	Rating 82	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_IL_R82	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	IL	Rating 82	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_IT_R82	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	IT	Rating 82	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_JP_R82	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	JP	Rating 82	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_KR_R82	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	KR	Rating 82	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_LT_R82	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	LT	Rating 82	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_LU_R82	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	LU	Rating 82	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_LV_R82	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	LV	Rating 82	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_MT_R82	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	MT	Rating 82	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_NL_R82	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	NL	Rating 82	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_NO_R82	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	NO	Rating 82	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_PL_R82	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	PL	Rating 82	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_PT_R82	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	PT	Rating 82	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_RO_R82	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	RO	Rating 82	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_RU_R82	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	RU	Rating 82	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_SE_R82	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	SE	Rating 82	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_SG_R82	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	SG	Rating 82	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_SI_R82	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	SI	Rating 82	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_SK_R82	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	SK	Rating 82	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_TR_R82	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	TR	Rating 82	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMER_ALL_0106_CR_AIRB_US_R82	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	US	Rating 82	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_x2_R82	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	Other countries	Rating 82	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_x0_R83	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 83	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_AT_R83	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	AT	Rating 83	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_AU_R83	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	AU	Rating 83	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_BE_R83	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	BE	Rating 83	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_BG_R83	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	BG	Rating 83	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_BR_R83	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	BR	Rating 83	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_CA_R83	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	CA	Rating 83	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_CH_R83	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	CH	Rating 83	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_CN_R83	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	CN	Rating 83	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_CY_R83	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	CY	Rating 83	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_CZ_R83	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	CZ	Rating 83	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_DE_R83	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	DE	Rating 83	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_DK_R83	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	DK	Rating 83	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_EE_R83	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	EE	Rating 83	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_ES_R83	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	ES	Rating 83	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_FI_R83	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	FI	Rating 83	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_FR_R83	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	FR	Rating 83	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_GB_R83	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	GB	Rating 83	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_GR_R83	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	GR	Rating 83	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_HK_R83	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	HK	Rating 83	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMER_ALL_0106_CR_AIRB_HR_R83	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	HR	Rating 83	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_HU_R83	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	HU	Rating 83	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_IE_R83	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	IE	Rating 83	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_IL_R83	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	IL	Rating 83	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_IT_R83	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	IT	Rating 83	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_JP_R83	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	JP	Rating 83	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_KR_R83	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	KR	Rating 83	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_LT_R83	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	LT	Rating 83	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_LU_R83	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	LU	Rating 83	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_LV_R83	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	LV	Rating 83	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_MT_R83	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	MT	Rating 83	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_NL_R83	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	NL	Rating 83	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_NO_R83	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	NO	Rating 83	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_PL_R83	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	PL	Rating 83	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_PT_R83	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	PT	Rating 83	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_RO_R83	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	RO	Rating 83	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_RU_R83	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	RU	Rating 83	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_SE_R83	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	SE	Rating 83	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_SG_R83	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	SG	Rating 83	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_SI_R83	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	SI	Rating 83	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_SK_R83	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	SK	Rating 83	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_TR_R83	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	TR	Rating 83	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMER_ALL_0106_CR_AIRB_US_R83	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	US	Rating 83	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_x2_R83	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	Other countries	Rating 83	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_x0_R84	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 84	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_AT_R84	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	AT	Rating 84	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_AU_R84	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	AU	Rating 84	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_BE_R84	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	BE	Rating 84	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_BG_R84	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	BG	Rating 84	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_BR_R84	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	BR	Rating 84	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_CA_R84	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	CA	Rating 84	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_CH_R84	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	CH	Rating 84	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_CN_R84	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	CN	Rating 84	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_CY_R84	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	CY	Rating 84	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_CZ_R84	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	CZ	Rating 84	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_DE_R84	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	DE	Rating 84	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_DK_R84	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	DK	Rating 84	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_EE_R84	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	EE	Rating 84	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_ES_R84	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	ES	Rating 84	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_FI_R84	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	FI	Rating 84	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_FR_R84	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	FR	Rating 84	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_GB_R84	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	GB	Rating 84	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_GR_R84	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	GR	Rating 84	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_HK_R84	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	HK	Rating 84	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMER_ALL_0106_CR_AIRB_HR_R84	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	HR	Rating 84	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_HU_R84	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	HU	Rating 84	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_IE_R84	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	IE	Rating 84	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_IL_R84	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	IL	Rating 84	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_IT_R84	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	IT	Rating 84	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_JP_R84	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	JP	Rating 84	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_KR_R84	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	KR	Rating 84	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_LT_R84	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	LT	Rating 84	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_LU_R84	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	LU	Rating 84	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_LV_R84	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	LV	Rating 84	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_MT_R84	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	MT	Rating 84	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_NL_R84	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	NL	Rating 84	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_NO_R84	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	NO	Rating 84	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_PL_R84	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	PL	Rating 84	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_PT_R84	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	PT	Rating 84	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_RO_R84	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	RO	Rating 84	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_RU_R84	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	RU	Rating 84	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_SE_R84	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	SE	Rating 84	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_SG_R84	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	SG	Rating 84	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_SI_R84	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	SI	Rating 84	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_SK_R84	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	SK	Rating 84	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_TR_R84	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	TR	Rating 84	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMER_ALL_0106_CR_AIRB_US_R84	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	US	Rating 84	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_x2_R84	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	Other countries	Rating 84	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_x0_R85	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 85	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_AT_R85	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	AT	Rating 85	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_AU_R85	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	AU	Rating 85	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_BE_R85	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	BE	Rating 85	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_BG_R85	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	BG	Rating 85	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_BR_R85	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	BR	Rating 85	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_CA_R85	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	CA	Rating 85	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_CH_R85	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	CH	Rating 85	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_CN_R85	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	CN	Rating 85	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_CY_R85	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	CY	Rating 85	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_CZ_R85	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	CZ	Rating 85	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_DE_R85	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	DE	Rating 85	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_DK_R85	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	DK	Rating 85	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_EE_R85	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	EE	Rating 85	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_ES_R85	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	ES	Rating 85	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_FI_R85	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	FI	Rating 85	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_FR_R85	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	FR	Rating 85	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_GB_R85	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	GB	Rating 85	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_GR_R85	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	GR	Rating 85	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_HK_R85	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	HK	Rating 85	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMER_ALL_0106_CR_AIRB_HR_R85	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	HR	Rating 85	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_HU_R85	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	HU	Rating 85	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_IE_R85	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	IE	Rating 85	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_IL_R85	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	IL	Rating 85	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_IT_R85	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	IT	Rating 85	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_JP_R85	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	JP	Rating 85	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_KR_R85	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	KR	Rating 85	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_LT_R85	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	LT	Rating 85	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_LU_R85	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	LU	Rating 85	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_LV_R85	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	LV	Rating 85	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_MT_R85	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	MT	Rating 85	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_NL_R85	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	NL	Rating 85	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_NO_R85	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	NO	Rating 85	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_PL_R85	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	PL	Rating 85	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_PT_R85	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	PT	Rating 85	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_RO_R85	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	RO	Rating 85	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_RU_R85	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	RU	Rating 85	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_SE_R85	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	SE	Rating 85	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_SG_R85	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	SG	Rating 85	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_SI_R85	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	SI	Rating 85	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_SK_R85	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	SK	Rating 85	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_TR_R85	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	TR	Rating 85	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMER_ALL_0106_CR_AIRB_US_R85	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	US	Rating 85	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_x2_R85	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	Other countries	Rating 85	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_x0_R86	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 86	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_AT_R86	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	AT	Rating 86	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_AU_R86	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	AU	Rating 86	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_BE_R86	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	BE	Rating 86	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_BG_R86	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	BG	Rating 86	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_BR_R86	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	BR	Rating 86	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_CA_R86	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	CA	Rating 86	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_CH_R86	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	CH	Rating 86	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_CN_R86	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	CN	Rating 86	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_CY_R86	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	CY	Rating 86	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_CZ_R86	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	CZ	Rating 86	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_DE_R86	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	DE	Rating 86	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_DK_R86	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	DK	Rating 86	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_EE_R86	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	EE	Rating 86	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_ES_R86	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	ES	Rating 86	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_FI_R86	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	FI	Rating 86	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_FR_R86	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	FR	Rating 86	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_GB_R86	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	GB	Rating 86	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_GR_R86	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	GR	Rating 86	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_HK_R86	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	HK	Rating 86	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMER_ALL_0106_CR_AIRB_HR_R86	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	HR	Rating 86	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_HU_R86	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	HU	Rating 86	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_IE_R86	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	IE	Rating 86	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_IL_R86	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	IL	Rating 86	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_IT_R86	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	IT	Rating 86	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_JP_R86	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	JP	Rating 86	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_KR_R86	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	KR	Rating 86	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_LT_R86	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	LT	Rating 86	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_LU_R86	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	LU	Rating 86	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_LV_R86	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	LV	Rating 86	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_MT_R86	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	MT	Rating 86	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_NL_R86	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	NL	Rating 86	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_NO_R86	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	NO	Rating 86	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_PL_R86	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	PL	Rating 86	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_PT_R86	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	PT	Rating 86	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_RO_R86	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	RO	Rating 86	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_RU_R86	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	RU	Rating 86	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_SE_R86	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	SE	Rating 86	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_SG_R86	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	SG	Rating 86	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_SI_R86	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	SI	Rating 86	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_SK_R86	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	SK	Rating 86	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_TR_R86	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	TR	Rating 86	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMER_ALL_0106_CR_AIRB_US_R86	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	US	Rating 86	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_x2_R86	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	Other countries	Rating 86	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_x0_R87	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 87	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_AT_R87	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	AT	Rating 87	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_AU_R87	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	AU	Rating 87	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_BE_R87	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	BE	Rating 87	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_BG_R87	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	BG	Rating 87	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_BR_R87	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	BR	Rating 87	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_CA_R87	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	CA	Rating 87	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_CH_R87	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	CH	Rating 87	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_CN_R87	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	CN	Rating 87	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_CY_R87	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	CY	Rating 87	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_CZ_R87	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	CZ	Rating 87	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_DE_R87	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	DE	Rating 87	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_DK_R87	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	DK	Rating 87	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_EE_R87	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	EE	Rating 87	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_ES_R87	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	ES	Rating 87	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_FI_R87	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	FI	Rating 87	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_FR_R87	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	FR	Rating 87	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_GB_R87	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	GB	Rating 87	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_GR_R87	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	GR	Rating 87	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_HK_R87	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	HK	Rating 87	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMER_ALL_0106_CR_AIRB_HR_R87	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	HR	Rating 87	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_HU_R87	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	HU	Rating 87	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_IE_R87	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	IE	Rating 87	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_IL_R87	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	IL	Rating 87	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_IT_R87	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	IT	Rating 87	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_JP_R87	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	JP	Rating 87	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_KR_R87	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	KR	Rating 87	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_LT_R87	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	LT	Rating 87	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_LU_R87	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	LU	Rating 87	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_LV_R87	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	LV	Rating 87	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_MT_R87	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	MT	Rating 87	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_NL_R87	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	NL	Rating 87	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_NO_R87	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	NO	Rating 87	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_PL_R87	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	PL	Rating 87	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_PT_R87	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	PT	Rating 87	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_RO_R87	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	RO	Rating 87	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_RU_R87	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	RU	Rating 87	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_SE_R87	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	SE	Rating 87	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_SG_R87	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	SG	Rating 87	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_SI_R87	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	SI	Rating 87	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_SK_R87	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	SK	Rating 87	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_TR_R87	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	TR	Rating 87	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMER_ALL_0106_CR_AIRB_US_R87	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	US	Rating 87	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_x2_R87	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	Other countries	Rating 87	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_x0_R88	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 88	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_AT_R88	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	AT	Rating 88	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_AU_R88	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	AU	Rating 88	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_BE_R88	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	BE	Rating 88	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_BG_R88	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	BG	Rating 88	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_BR_R88	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	BR	Rating 88	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_CA_R88	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	CA	Rating 88	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_CH_R88	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	CH	Rating 88	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_CN_R88	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	CN	Rating 88	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_CY_R88	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	CY	Rating 88	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_CZ_R88	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	CZ	Rating 88	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_DE_R88	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	DE	Rating 88	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_DK_R88	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	DK	Rating 88	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_EE_R88	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	EE	Rating 88	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_ES_R88	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	ES	Rating 88	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_FI_R88	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	FI	Rating 88	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_FR_R88	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	FR	Rating 88	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_GB_R88	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	GB	Rating 88	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_GR_R88	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	GR	Rating 88	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_HK_R88	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	HK	Rating 88	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMER_ALL_0106_CR_AIRB_HR_R88	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	HR	Rating 88	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_HU_R88	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	HU	Rating 88	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_IE_R88	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	IE	Rating 88	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_IL_R88	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	IL	Rating 88	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_IT_R88	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	IT	Rating 88	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_JP_R88	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	JP	Rating 88	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_KR_R88	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	KR	Rating 88	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_LT_R88	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	LT	Rating 88	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_LU_R88	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	LU	Rating 88	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_LV_R88	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	LV	Rating 88	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_MT_R88	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	MT	Rating 88	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_NL_R88	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	NL	Rating 88	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_NO_R88	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	NO	Rating 88	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_PL_R88	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	PL	Rating 88	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_PT_R88	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	PT	Rating 88	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_RO_R88	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	RO	Rating 88	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_RU_R88	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	RU	Rating 88	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_SE_R88	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	SE	Rating 88	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_SG_R88	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	SG	Rating 88	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_SI_R88	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	SI	Rating 88	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_SK_R88	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	SK	Rating 88	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_TR_R88	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	TR	Rating 88	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMER_ALL_0106_CR_AIRB_US_R88	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	US	Rating 88	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_x2_R88	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	Other countries	Rating 88	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_x0_R89	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 89	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_AT_R89	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	AT	Rating 89	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_AU_R89	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	AU	Rating 89	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_BE_R89	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	BE	Rating 89	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_BG_R89	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	BG	Rating 89	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_BR_R89	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	BR	Rating 89	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_CA_R89	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	CA	Rating 89	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_CH_R89	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	CH	Rating 89	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_CN_R89	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	CN	Rating 89	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_CY_R89	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	CY	Rating 89	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_CZ_R89	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	CZ	Rating 89	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_DE_R89	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	DE	Rating 89	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_DK_R89	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	DK	Rating 89	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_EE_R89	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	EE	Rating 89	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_ES_R89	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	ES	Rating 89	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_FI_R89	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	FI	Rating 89	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_FR_R89	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	FR	Rating 89	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_GB_R89	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	GB	Rating 89	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_GR_R89	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	GR	Rating 89	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_HK_R89	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	HK	Rating 89	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMER_ALL_0106_CR_AIRB_HR_R89	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	HR	Rating 89	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_HU_R89	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	HU	Rating 89	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_IE_R89	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	IE	Rating 89	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_IL_R89	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	IL	Rating 89	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_IT_R89	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	IT	Rating 89	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_JP_R89	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	JP	Rating 89	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_KR_R89	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	KR	Rating 89	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_LT_R89	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	LT	Rating 89	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_LU_R89	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	LU	Rating 89	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_LV_R89	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	LV	Rating 89	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_MT_R89	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	MT	Rating 89	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_NL_R89	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	NL	Rating 89	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_NO_R89	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	NO	Rating 89	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_PL_R89	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	PL	Rating 89	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_PT_R89	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	PT	Rating 89	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_RO_R89	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	RO	Rating 89	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_RU_R89	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	RU	Rating 89	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_SE_R89	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	SE	Rating 89	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_SG_R89	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	SG	Rating 89	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_SI_R89	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	SI	Rating 89	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_SK_R89	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	SK	Rating 89	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_TR_R89	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	TR	Rating 89	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMER_ALL_0106_CR_AIRB_US_R89	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	US	Rating 89	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_x2_R89	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	Other countries	Rating 89	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_x0_R90	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 90	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_AT_R90	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	AT	Rating 90	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_AU_R90	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	AU	Rating 90	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_BE_R90	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	BE	Rating 90	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_BG_R90	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	BG	Rating 90	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_BR_R90	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	BR	Rating 90	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_CA_R90	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	CA	Rating 90	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_CH_R90	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	CH	Rating 90	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_CN_R90	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	CN	Rating 90	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_CY_R90	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	CY	Rating 90	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_CZ_R90	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	CZ	Rating 90	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_DE_R90	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	DE	Rating 90	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_DK_R90	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	DK	Rating 90	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_EE_R90	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	EE	Rating 90	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_ES_R90	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	ES	Rating 90	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_FI_R90	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	FI	Rating 90	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_FR_R90	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	FR	Rating 90	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_GB_R90	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	GB	Rating 90	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_GR_R90	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	GR	Rating 90	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_HK_R90	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	HK	Rating 90	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMER_ALL_0106_CR_AIRB_HR_R90	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	HR	Rating 90	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_HU_R90	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	HU	Rating 90	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_IE_R90	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	IE	Rating 90	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_IL_R90	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	IL	Rating 90	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_IT_R90	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	IT	Rating 90	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_JP_R90	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	JP	Rating 90	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_KR_R90	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	KR	Rating 90	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_LT_R90	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	LT	Rating 90	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_LU_R90	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	LU	Rating 90	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_LV_R90	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	LV	Rating 90	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_MT_R90	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	MT	Rating 90	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_NL_R90	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	NL	Rating 90	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_NO_R90	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	NO	Rating 90	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_PL_R90	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	PL	Rating 90	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_PT_R90	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	PT	Rating 90	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_RO_R90	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	RO	Rating 90	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_RU_R90	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	RU	Rating 90	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_SE_R90	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	SE	Rating 90	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_SG_R90	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	SG	Rating 90	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_SI_R90	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	SI	Rating 90	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_SK_R90	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	SK	Rating 90	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_TR_R90	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	TR	Rating 90	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMER_ALL_0106_CR_AIRB_US_R90	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	US	Rating 90	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_x2_R90	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	Other countries	Rating 90	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_x0_R91	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 91	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_AT_R91	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	AT	Rating 91	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_AU_R91	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	AU	Rating 91	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_BE_R91	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	BE	Rating 91	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_BG_R91	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	BG	Rating 91	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_BR_R91	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	BR	Rating 91	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_CA_R91	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	CA	Rating 91	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_CH_R91	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	CH	Rating 91	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_CN_R91	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	CN	Rating 91	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_CY_R91	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	CY	Rating 91	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_CZ_R91	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	CZ	Rating 91	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_DE_R91	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	DE	Rating 91	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_DK_R91	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	DK	Rating 91	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_EE_R91	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	EE	Rating 91	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_ES_R91	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	ES	Rating 91	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_FI_R91	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	FI	Rating 91	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_FR_R91	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	FR	Rating 91	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_GB_R91	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	GB	Rating 91	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_GR_R91	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	GR	Rating 91	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_HK_R91	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	HK	Rating 91	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMER_ALL_0106_CR_AIRB_HR_R91	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	HR	Rating 91	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_HU_R91	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	HU	Rating 91	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_IE_R91	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	IE	Rating 91	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_IL_R91	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	IL	Rating 91	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_IT_R91	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	IT	Rating 91	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_JP_R91	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	JP	Rating 91	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_KR_R91	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	KR	Rating 91	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_LT_R91	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	LT	Rating 91	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_LU_R91	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	LU	Rating 91	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_LV_R91	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	LV	Rating 91	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_MT_R91	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	MT	Rating 91	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_NL_R91	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	NL	Rating 91	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_NO_R91	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	NO	Rating 91	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_PL_R91	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	PL	Rating 91	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_PT_R91	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	PT	Rating 91	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_RO_R91	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	RO	Rating 91	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_RU_R91	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	RU	Rating 91	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_SE_R91	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	SE	Rating 91	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_SG_R91	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	SG	Rating 91	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_SI_R91	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	SI	Rating 91	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_SK_R91	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	SK	Rating 91	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_TR_R91	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	TR	Rating 91	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMER_ALL_0106_CR_AIRB_US_R91	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	US	Rating 91	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_x2_R91	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	Other countries	Rating 91	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_x0_R92	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 92	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_AT_R92	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	AT	Rating 92	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_AU_R92	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	AU	Rating 92	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_BE_R92	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	BE	Rating 92	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_BG_R92	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	BG	Rating 92	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_BR_R92	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	BR	Rating 92	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_CA_R92	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	CA	Rating 92	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_CH_R92	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	CH	Rating 92	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_CN_R92	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	CN	Rating 92	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_CY_R92	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	CY	Rating 92	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_CZ_R92	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	CZ	Rating 92	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_DE_R92	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	DE	Rating 92	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_DK_R92	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	DK	Rating 92	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_EE_R92	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	EE	Rating 92	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_ES_R92	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	ES	Rating 92	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_FI_R92	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	FI	Rating 92	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_FR_R92	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	FR	Rating 92	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_GB_R92	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	GB	Rating 92	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_GR_R92	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	GR	Rating 92	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_HK_R92	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	HK	Rating 92	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMER_ALL_0106_CR_AIRB_HR_R92	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	HR	Rating 92	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_HU_R92	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	HU	Rating 92	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_IE_R92	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	IE	Rating 92	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_IL_R92	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	IL	Rating 92	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_IT_R92	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	IT	Rating 92	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_JP_R92	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	JP	Rating 92	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_KR_R92	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	KR	Rating 92	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_LT_R92	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	LT	Rating 92	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_LU_R92	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	LU	Rating 92	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_LV_R92	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	LV	Rating 92	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_MT_R92	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	MT	Rating 92	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_NL_R92	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	NL	Rating 92	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_NO_R92	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	NO	Rating 92	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_PL_R92	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	PL	Rating 92	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_PT_R92	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	PT	Rating 92	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_RO_R92	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	RO	Rating 92	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_RU_R92	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	RU	Rating 92	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_SE_R92	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	SE	Rating 92	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_SG_R92	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	SG	Rating 92	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_SI_R92	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	SI	Rating 92	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_SK_R92	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	SK	Rating 92	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_TR_R92	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	TR	Rating 92	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMER_ALL_0106_CR_AIRB_US_R92	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	US	Rating 92	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_x2_R92	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	Other countries	Rating 92	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_x0_R93	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 93	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_AT_R93	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	AT	Rating 93	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_AU_R93	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	AU	Rating 93	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_BE_R93	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	BE	Rating 93	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_BG_R93	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	BG	Rating 93	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_BR_R93	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	BR	Rating 93	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_CA_R93	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	CA	Rating 93	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_CH_R93	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	CH	Rating 93	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_CN_R93	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	CN	Rating 93	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_CY_R93	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	CY	Rating 93	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_CZ_R93	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	CZ	Rating 93	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_DE_R93	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	DE	Rating 93	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_DK_R93	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	DK	Rating 93	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_EE_R93	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	EE	Rating 93	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_ES_R93	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	ES	Rating 93	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_FI_R93	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	FI	Rating 93	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_FR_R93	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	FR	Rating 93	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_GB_R93	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	GB	Rating 93	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_GR_R93	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	GR	Rating 93	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_HK_R93	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	HK	Rating 93	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMER_ALL_0106_CR_AIRB_HR_R93	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	HR	Rating 93	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_HU_R93	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	HU	Rating 93	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_IE_R93	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	IE	Rating 93	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_IL_R93	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	IL	Rating 93	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_IT_R93	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	IT	Rating 93	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_JP_R93	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	JP	Rating 93	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_KR_R93	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	KR	Rating 93	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_LT_R93	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	LT	Rating 93	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_LU_R93	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	LU	Rating 93	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_LV_R93	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	LV	Rating 93	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_MT_R93	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	MT	Rating 93	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_NL_R93	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	NL	Rating 93	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_NO_R93	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	NO	Rating 93	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_PL_R93	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	PL	Rating 93	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_PT_R93	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	PT	Rating 93	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_RO_R93	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	RO	Rating 93	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_RU_R93	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	RU	Rating 93	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_SE_R93	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	SE	Rating 93	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_SG_R93	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	SG	Rating 93	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_SI_R93	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	SI	Rating 93	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_SK_R93	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	SK	Rating 93	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_TR_R93	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	TR	Rating 93	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMER_ALL_0106_CR_AIRB_US_R93	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	US	Rating 93	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_x2_R93	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	Other countries	Rating 93	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_x0_R94	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 94	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_AT_R94	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	AT	Rating 94	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_AU_R94	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	AU	Rating 94	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_BE_R94	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	BE	Rating 94	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_BG_R94	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	BG	Rating 94	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_BR_R94	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	BR	Rating 94	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_CA_R94	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	CA	Rating 94	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_CH_R94	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	CH	Rating 94	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_CN_R94	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	CN	Rating 94	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_CY_R94	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	CY	Rating 94	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_CZ_R94	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	CZ	Rating 94	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_DE_R94	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	DE	Rating 94	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_DK_R94	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	DK	Rating 94	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_EE_R94	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	EE	Rating 94	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_ES_R94	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	ES	Rating 94	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_FI_R94	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	FI	Rating 94	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_FR_R94	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	FR	Rating 94	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_GB_R94	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	GB	Rating 94	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_GR_R94	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	GR	Rating 94	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_HK_R94	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	HK	Rating 94	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMER_ALL_0106_CR_AIRB_HR_R94	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	HR	Rating 94	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_HU_R94	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	HU	Rating 94	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_IE_R94	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	IE	Rating 94	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_IL_R94	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	IL	Rating 94	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_IT_R94	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	IT	Rating 94	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_JP_R94	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	JP	Rating 94	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_KR_R94	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	KR	Rating 94	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_LT_R94	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	LT	Rating 94	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_LU_R94	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	LU	Rating 94	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_LV_R94	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	LV	Rating 94	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_MT_R94	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	MT	Rating 94	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_NL_R94	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	NL	Rating 94	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_NO_R94	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	NO	Rating 94	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_PL_R94	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	PL	Rating 94	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_PT_R94	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	PT	Rating 94	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_RO_R94	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	RO	Rating 94	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_RU_R94	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	RU	Rating 94	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_SE_R94	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	SE	Rating 94	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_SG_R94	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	SG	Rating 94	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_SI_R94	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	SI	Rating 94	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_SK_R94	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	SK	Rating 94	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_TR_R94	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	TR	Rating 94	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMER_ALL_0106_CR_AIRB_US_R94	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	US	Rating 94	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_x2_R94	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	Other countries	Rating 94	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_x0_R95	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 95	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_AT_R95	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	AT	Rating 95	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_AU_R95	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	AU	Rating 95	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_BE_R95	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	BE	Rating 95	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_BG_R95	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	BG	Rating 95	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_BR_R95	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	BR	Rating 95	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_CA_R95	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	CA	Rating 95	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_CH_R95	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	CH	Rating 95	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_CN_R95	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	CN	Rating 95	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_CY_R95	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	CY	Rating 95	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_CZ_R95	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	CZ	Rating 95	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_DE_R95	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	DE	Rating 95	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_DK_R95	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	DK	Rating 95	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_EE_R95	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	EE	Rating 95	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_ES_R95	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	ES	Rating 95	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_FI_R95	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	FI	Rating 95	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_FR_R95	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	FR	Rating 95	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_GB_R95	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	GB	Rating 95	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_GR_R95	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	GR	Rating 95	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_HK_R95	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	HK	Rating 95	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMER_ALL_0106_CR_AIRB_HR_R95	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	HR	Rating 95	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_HU_R95	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	HU	Rating 95	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_IE_R95	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	IE	Rating 95	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_IL_R95	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	IL	Rating 95	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_IT_R95	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	IT	Rating 95	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_JP_R95	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	JP	Rating 95	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_KR_R95	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	KR	Rating 95	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_LT_R95	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	LT	Rating 95	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_LU_R95	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	LU	Rating 95	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_LV_R95	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	LV	Rating 95	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_MT_R95	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	MT	Rating 95	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_NL_R95	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	NL	Rating 95	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_NO_R95	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	NO	Rating 95	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_PL_R95	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	PL	Rating 95	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_PT_R95	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	PT	Rating 95	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_RO_R95	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	RO	Rating 95	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_RU_R95	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	RU	Rating 95	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_SE_R95	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	SE	Rating 95	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_SG_R95	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	SG	Rating 95	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_SI_R95	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	SI	Rating 95	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_SK_R95	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	SK	Rating 95	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_TR_R95	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	TR	Rating 95	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMER_ALL_0106_CR_AIRB_US_R95	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	US	Rating 95	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_x2_R95	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	Other countries	Rating 95	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_x0_R96	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 96	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_AT_R96	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	AT	Rating 96	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_AU_R96	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	AU	Rating 96	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_BE_R96	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	BE	Rating 96	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_BG_R96	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	BG	Rating 96	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_BR_R96	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	BR	Rating 96	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_CA_R96	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	CA	Rating 96	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_CH_R96	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	CH	Rating 96	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_CN_R96	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	CN	Rating 96	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_CY_R96	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	CY	Rating 96	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_CZ_R96	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	CZ	Rating 96	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_DE_R96	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	DE	Rating 96	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_DK_R96	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	DK	Rating 96	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_EE_R96	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	EE	Rating 96	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_ES_R96	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	ES	Rating 96	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_FI_R96	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	FI	Rating 96	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_FR_R96	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	FR	Rating 96	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_GB_R96	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	GB	Rating 96	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_GR_R96	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	GR	Rating 96	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_HK_R96	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	HK	Rating 96	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMER_ALL_0106_CR_AIRB_HR_R96	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	HR	Rating 96	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_HU_R96	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	HU	Rating 96	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_IE_R96	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	IE	Rating 96	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_IL_R96	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	IL	Rating 96	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_IT_R96	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	IT	Rating 96	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_JP_R96	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	JP	Rating 96	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_KR_R96	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	KR	Rating 96	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_LT_R96	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	LT	Rating 96	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_LU_R96	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	LU	Rating 96	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_LV_R96	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	LV	Rating 96	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_MT_R96	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	MT	Rating 96	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_NL_R96	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	NL	Rating 96	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_NO_R96	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	NO	Rating 96	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_PL_R96	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	PL	Rating 96	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_PT_R96	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	PT	Rating 96	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_RO_R96	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	RO	Rating 96	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_RU_R96	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	RU	Rating 96	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_SE_R96	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	SE	Rating 96	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_SG_R96	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	SG	Rating 96	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_SI_R96	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	SI	Rating 96	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_SK_R96	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	SK	Rating 96	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_TR_R96	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	TR	Rating 96	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMER_ALL_0106_CR_AIRB_US_R96	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	US	Rating 96	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_x2_R96	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	Other countries	Rating 96	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_x0_R97	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 97	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_AT_R97	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	AT	Rating 97	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_AU_R97	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	AU	Rating 97	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_BE_R97	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	BE	Rating 97	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_BG_R97	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	BG	Rating 97	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_BR_R97	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	BR	Rating 97	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_CA_R97	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	CA	Rating 97	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_CH_R97	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	CH	Rating 97	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_CN_R97	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	CN	Rating 97	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_CY_R97	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	CY	Rating 97	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_CZ_R97	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	CZ	Rating 97	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_DE_R97	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	DE	Rating 97	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_DK_R97	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	DK	Rating 97	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_EE_R97	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	EE	Rating 97	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_ES_R97	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	ES	Rating 97	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_FI_R97	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	FI	Rating 97	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_FR_R97	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	FR	Rating 97	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_GB_R97	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	GB	Rating 97	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_GR_R97	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	GR	Rating 97	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_HK_R97	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	HK	Rating 97	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMER_ALL_0106_CR_AIRB_HR_R97	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	HR	Rating 97	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_HU_R97	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	HU	Rating 97	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_IE_R97	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	IE	Rating 97	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_IL_R97	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	IL	Rating 97	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_IT_R97	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	IT	Rating 97	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_JP_R97	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	JP	Rating 97	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_KR_R97	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	KR	Rating 97	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_LT_R97	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	LT	Rating 97	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_LU_R97	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	LU	Rating 97	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_LV_R97	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	LV	Rating 97	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_MT_R97	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	MT	Rating 97	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_NL_R97	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	NL	Rating 97	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_NO_R97	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	NO	Rating 97	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_PL_R97	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	PL	Rating 97	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_PT_R97	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	PT	Rating 97	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_RO_R97	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	RO	Rating 97	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_RU_R97	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	RU	Rating 97	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_SE_R97	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	SE	Rating 97	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_SG_R97	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	SG	Rating 97	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_SI_R97	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	SI	Rating 97	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_SK_R97	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	SK	Rating 97	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_TR_R97	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	TR	Rating 97	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMER_ALL_0106_CR_AIRB_US_R97	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	US	Rating 97	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_x2_R97	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	Other countries	Rating 97	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_x0_R98	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 98	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_AT_R98	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	AT	Rating 98	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_AU_R98	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	AU	Rating 98	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_BE_R98	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	BE	Rating 98	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_BG_R98	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	BG	Rating 98	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_BR_R98	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	BR	Rating 98	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_CA_R98	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	CA	Rating 98	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_CH_R98	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	CH	Rating 98	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_CN_R98	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	CN	Rating 98	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_CY_R98	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	CY	Rating 98	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_CZ_R98	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	CZ	Rating 98	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_DE_R98	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	DE	Rating 98	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_DK_R98	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	DK	Rating 98	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_EE_R98	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	EE	Rating 98	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_ES_R98	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	ES	Rating 98	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_FI_R98	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	FI	Rating 98	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_FR_R98	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	FR	Rating 98	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_GB_R98	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	GB	Rating 98	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_GR_R98	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	GR	Rating 98	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_HK_R98	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	HK	Rating 98	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMER_ALL_0106_CR_AIRB_HR_R98	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	HR	Rating 98	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_HU_R98	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	HU	Rating 98	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_IE_R98	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	IE	Rating 98	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_IL_R98	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	IL	Rating 98	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_IT_R98	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	IT	Rating 98	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_JP_R98	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	JP	Rating 98	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_KR_R98	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	KR	Rating 98	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_LT_R98	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	LT	Rating 98	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_LU_R98	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	LU	Rating 98	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_LV_R98	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	LV	Rating 98	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_MT_R98	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	MT	Rating 98	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_NL_R98	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	NL	Rating 98	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_NO_R98	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	NO	Rating 98	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_PL_R98	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	PL	Rating 98	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_PT_R98	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	PT	Rating 98	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_RO_R98	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	RO	Rating 98	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_RU_R98	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	RU	Rating 98	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_SE_R98	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	SE	Rating 98	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_SG_R98	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	SG	Rating 98	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_SI_R98	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	SI	Rating 98	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_SK_R98	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	SK	Rating 98	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_TR_R98	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	TR	Rating 98	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMER_ALL_0106_CR_AIRB_US_R98	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	US	Rating 98	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_x2_R98	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	Other countries	Rating 98	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_x0_R99	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	Not applicable	Rating 99	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_AT_R99	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	AT	Rating 99	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_AU_R99	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	AU	Rating 99	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_BE_R99	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	BE	Rating 99	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_BG_R99	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	BG	Rating 99	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_BR_R99	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	BR	Rating 99	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_CA_R99	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	CA	Rating 99	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_CH_R99	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	CH	Rating 99	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_CN_R99	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	CN	Rating 99	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_CY_R99	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	CY	Rating 99	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_CZ_R99	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	CZ	Rating 99	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_DE_R99	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	DE	Rating 99	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_DK_R99	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	DK	Rating 99	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_EE_R99	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	EE	Rating 99	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_ES_R99	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	ES	Rating 99	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_FI_R99	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	FI	Rating 99	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_FR_R99	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	FR	Rating 99	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_GB_R99	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	GB	Rating 99	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_GR_R99	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	GR	Rating 99	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_HK_R99	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	HK	Rating 99	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMER_ALL_0106_CR_AIRB_HR_R99	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	HR	Rating 99	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_HU_R99	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	HU	Rating 99	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_IE_R99	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	IE	Rating 99	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_IL_R99	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	IL	Rating 99	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_IT_R99	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	IT	Rating 99	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_JP_R99	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	JP	Rating 99	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_KR_R99	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	KR	Rating 99	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_LT_R99	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	LT	Rating 99	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_LU_R99	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	LU	Rating 99	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_LV_R99	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	LV	Rating 99	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_MT_R99	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	MT	Rating 99	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_NL_R99	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	NL	Rating 99	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_NO_R99	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	NO	Rating 99	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_PL_R99	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	PL	Rating 99	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_PT_R99	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	PT	Rating 99	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_RO_R99	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	RO	Rating 99	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_RU_R99	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	RU	Rating 99	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_SE_R99	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	SE	Rating 99	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_SG_R99	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	SG	Rating 99	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_SI_R99	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	SI	Rating 99	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_SK_R99	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	SK	Rating 99	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_TR_R99	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	TR	Rating 99	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMER_ALL_0106_CR_AIRB_US_R99	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	US	Rating 99	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CR_AIRB_x2_R99	SMER Non-Defaulted	Credit risk and free deliveries	Advanced IRB approach	Other countries	Rating 99	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0085_CC_AIRB_x0_Rx0	CORP Defaulted	Counterparty credit risk	Advanced IRB approach	Not applicable	Not applicable	Corporates - No SME	Not applicable	Defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0085_CC_AIRB_AT_Rx0	CORP Defaulted	Counterparty credit risk	Advanced IRB approach	AT	Not applicable	Corporates - No SME	Not applicable	Defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0085_CC_AIRB_AU_Rx0	CORP Defaulted	Counterparty credit risk	Advanced IRB approach	AU	Not applicable	Corporates - No SME	Not applicable	Defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0085_CC_AIRB_BE_Rx0	CORP Defaulted	Counterparty credit risk	Advanced IRB approach	BE	Not applicable	Corporates - No SME	Not applicable	Defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0085_CC_AIRB_BG_Rx0	CORP Defaulted	Counterparty credit risk	Advanced IRB approach	BG	Not applicable	Corporates - No SME	Not applicable	Defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0085_CC_AIRB_BR_Rx0	CORP Defaulted	Counterparty credit risk	Advanced IRB approach	BR	Not applicable	Corporates - No SME	Not applicable	Defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0085_CC_AIRB_CA_Rx0	CORP Defaulted	Counterparty credit risk	Advanced IRB approach	CA	Not applicable	Corporates - No SME	Not applicable	Defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0085_CC_AIRB_CH_Rx0	CORP Defaulted	Counterparty credit risk	Advanced IRB approach	CH	Not applicable	Corporates - No SME	Not applicable	Defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0085_CC_AIRB_CN_Rx0	CORP Defaulted	Counterparty credit risk	Advanced IRB approach	CN	Not applicable	Corporates - No SME	Not applicable	Defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0085_CC_AIRB_CY_Rx0	CORP Defaulted	Counterparty credit risk	Advanced IRB approach	CY	Not applicable	Corporates - No SME	Not applicable	Defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0085_CC_AIRB_CZ_Rx0	CORP Defaulted	Counterparty credit risk	Advanced IRB approach	CZ	Not applicable	Corporates - No SME	Not applicable	Defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0085_CC_AIRB_DE_Rx0	CORP Defaulted	Counterparty credit risk	Advanced IRB approach	DE	Not applicable	Corporates - No SME	Not applicable	Defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0085_CC_AIRB_DK_Rx0	CORP Defaulted	Counterparty credit risk	Advanced IRB approach	DK	Not applicable	Corporates - No SME	Not applicable	Defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0085_CC_AIRB_EE_Rx0	CORP Defaulted	Counterparty credit risk	Advanced IRB approach	EE	Not applicable	Corporates - No SME	Not applicable	Defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0085_CC_AIRB_ES_Rx0	CORP Defaulted	Counterparty credit risk	Advanced IRB approach	ES	Not applicable	Corporates - No SME	Not applicable	Defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0085_CC_AIRB_FI_Rx0	CORP Defaulted	Counterparty credit risk	Advanced IRB approach	FI	Not applicable	Corporates - No SME	Not applicable	Defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0085_CC_AIRB_FR_Rx0	CORP Defaulted	Counterparty credit risk	Advanced IRB approach	FR	Not applicable	Corporates - No SME	Not applicable	Defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0085_CC_AIRB_GB_Rx0	CORP Defaulted	Counterparty credit risk	Advanced IRB approach	GB	Not applicable	Corporates - No SME	Not applicable	Defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0085_CC_AIRB_GR_Rx0	CORP Defaulted	Counterparty credit risk	Advanced IRB approach	GR	Not applicable	Corporates - No SME	Not applicable	Defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0085_CC_AIRB_HK_Rx0	CORP Defaulted	Counterparty credit risk	Advanced IRB approach	HK	Not applicable	Corporates - No SME	Not applicable	Defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
CORP_ALL_0085_CC_AIRB_HR_Rx0	CORP Defaulted	Counterparty credit risk	Advanced IRB approach	HR	Not applicable	Corporates - No SME	Not applicable	Defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0085_CC_AIRB_HU_Rx0	CORP Defaulted	Counterparty credit risk	Advanced IRB approach	HU	Not applicable	Corporates - No SME	Not applicable	Defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0085_CC_AIRB_IE_Rx0	CORP Defaulted	Counterparty credit risk	Advanced IRB approach	IE	Not applicable	Corporates - No SME	Not applicable	Defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0085_CC_AIRB_IL_Rx0	CORP Defaulted	Counterparty credit risk	Advanced IRB approach	IL	Not applicable	Corporates - No SME	Not applicable	Defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0085_CC_AIRB_IT_Rx0	CORP Defaulted	Counterparty credit risk	Advanced IRB approach	IT	Not applicable	Corporates - No SME	Not applicable	Defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0085_CC_AIRB_JP_Rx0	CORP Defaulted	Counterparty credit risk	Advanced IRB approach	JP	Not applicable	Corporates - No SME	Not applicable	Defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0085_CC_AIRB_KR_Rx0	CORP Defaulted	Counterparty credit risk	Advanced IRB approach	KR	Not applicable	Corporates - No SME	Not applicable	Defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0085_CC_AIRB_LT_Rx0	CORP Defaulted	Counterparty credit risk	Advanced IRB approach	LT	Not applicable	Corporates - No SME	Not applicable	Defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0085_CC_AIRB_LU_Rx0	CORP Defaulted	Counterparty credit risk	Advanced IRB approach	LU	Not applicable	Corporates - No SME	Not applicable	Defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0085_CC_AIRB_LV_Rx0	CORP Defaulted	Counterparty credit risk	Advanced IRB approach	LV	Not applicable	Corporates - No SME	Not applicable	Defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0085_CC_AIRB_MT_Rx0	CORP Defaulted	Counterparty credit risk	Advanced IRB approach	MT	Not applicable	Corporates - No SME	Not applicable	Defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0085_CC_AIRB_NL_Rx0	CORP Defaulted	Counterparty credit risk	Advanced IRB approach	NL	Not applicable	Corporates - No SME	Not applicable	Defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0085_CC_AIRB_NO_Rx0	CORP Defaulted	Counterparty credit risk	Advanced IRB approach	NO	Not applicable	Corporates - No SME	Not applicable	Defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0085_CC_AIRB_PL_Rx0	CORP Defaulted	Counterparty credit risk	Advanced IRB approach	PL	Not applicable	Corporates - No SME	Not applicable	Defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0085_CC_AIRB_PT_Rx0	CORP Defaulted	Counterparty credit risk	Advanced IRB approach	PT	Not applicable	Corporates - No SME	Not applicable	Defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0085_CC_AIRB_RO_Rx0	CORP Defaulted	Counterparty credit risk	Advanced IRB approach	RO	Not applicable	Corporates - No SME	Not applicable	Defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0085_CC_AIRB_RU_Rx0	CORP Defaulted	Counterparty credit risk	Advanced IRB approach	RU	Not applicable	Corporates - No SME	Not applicable	Defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0085_CC_AIRB_SE_Rx0	CORP Defaulted	Counterparty credit risk	Advanced IRB approach	SE	Not applicable	Corporates - No SME	Not applicable	Defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0085_CC_AIRB_SG_Rx0	CORP Defaulted	Counterparty credit risk	Advanced IRB approach	SG	Not applicable	Corporates - No SME	Not applicable	Defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0085_CC_AIRB_SI_Rx0	CORP Defaulted	Counterparty credit risk	Advanced IRB approach	SI	Not applicable	Corporates - No SME	Not applicable	Defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0085_CC_AIRB_SK_Rx0	CORP Defaulted	Counterparty credit risk	Advanced IRB approach	SK	Not applicable	Corporates - No SME	Not applicable	Defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0085_CC_AIRB_TR_Rx0	CORP Defaulted	Counterparty credit risk	Advanced IRB approach	TR	Not applicable	Corporates - No SME	Not applicable	Defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
CORP_ALL_0085_CC_AIRB_US_Rx0	CORP Defaulted	Counterparty credit risk	Advanced IRB approach	US	Not applicable	Corporates - No SME	Not applicable	Defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0085_CC_AIRB_x2_Rx0	CORP Defaulted	Counterparty credit risk	Advanced IRB approach	Other countries	Not applicable	Corporates - No SME	Not applicable	Defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_x0_Rx0	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	Not applicable	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_AT_Rx0	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	AT	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_AU_Rx0	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	AU	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_BE_Rx0	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	BE	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_BG_Rx0	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	BG	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_BR_Rx0	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	BR	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_CA_Rx0	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	CA	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_CH_Rx0	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	CH	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_CN_Rx0	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	CN	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_CY_Rx0	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	CY	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_CZ_Rx0	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	CZ	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_DE_Rx0	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	DE	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_DK_Rx0	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	DK	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_EE_Rx0	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	EE	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_ES_Rx0	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	ES	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_FI_Rx0	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	FI	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_FR_Rx0	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	FR	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_GB_Rx0	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	GB	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_GR_Rx0	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	GR	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_HK_Rx0	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	HK	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
CORP_ALL_0086_CC_AIRB_HR_Rx0	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	HR	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_HU_Rx0	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	HU	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_IE_Rx0	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	IE	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_IL_Rx0	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	IL	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_IT_Rx0	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	IT	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_JP_Rx0	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	JP	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_KR_Rx0	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	KR	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_LT_Rx0	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	LT	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_LU_Rx0	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	LU	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_LV_Rx0	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	LV	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_MT_Rx0	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	MT	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_NL_Rx0	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	NL	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_NO_Rx0	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	NO	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_PL_Rx0	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	PL	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_PT_Rx0	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	PT	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_RO_Rx0	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	RO	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_RU_Rx0	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	RU	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_SE_Rx0	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	SE	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_SG_Rx0	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	SG	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_SI_Rx0	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	SI	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_SK_Rx0	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	SK	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_TR_Rx0	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	TR	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
CORP_ALL_0086_CC_AIRB_US_Rx0	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	US	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_x2_Rx0	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	Other countries	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0088_CC_AIRB_x0_Rx0	CORP Non-defaulted Secured	Counterparty credit risk	Advanced IRB approach	Not applicable	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0088_CC_AIRB_AT_Rx0	CORP Non-defaulted Secured	Counterparty credit risk	Advanced IRB approach	AT	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0088_CC_AIRB_AU_Rx0	CORP Non-defaulted Secured	Counterparty credit risk	Advanced IRB approach	AU	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0088_CC_AIRB_BE_Rx0	CORP Non-defaulted Secured	Counterparty credit risk	Advanced IRB approach	BE	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0088_CC_AIRB_BG_Rx0	CORP Non-defaulted Secured	Counterparty credit risk	Advanced IRB approach	BG	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0088_CC_AIRB_BR_Rx0	CORP Non-defaulted Secured	Counterparty credit risk	Advanced IRB approach	BR	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0088_CC_AIRB_CA_Rx0	CORP Non-defaulted Secured	Counterparty credit risk	Advanced IRB approach	CA	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0088_CC_AIRB_CH_Rx0	CORP Non-defaulted Secured	Counterparty credit risk	Advanced IRB approach	CH	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0088_CC_AIRB_CN_Rx0	CORP Non-defaulted Secured	Counterparty credit risk	Advanced IRB approach	CN	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0088_CC_AIRB_CY_Rx0	CORP Non-defaulted Secured	Counterparty credit risk	Advanced IRB approach	CY	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0088_CC_AIRB_CZ_Rx0	CORP Non-defaulted Secured	Counterparty credit risk	Advanced IRB approach	CZ	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0088_CC_AIRB_DE_Rx0	CORP Non-defaulted Secured	Counterparty credit risk	Advanced IRB approach	DE	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0088_CC_AIRB_DK_Rx0	CORP Non-defaulted Secured	Counterparty credit risk	Advanced IRB approach	DK	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0088_CC_AIRB_EE_Rx0	CORP Non-defaulted Secured	Counterparty credit risk	Advanced IRB approach	EE	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0088_CC_AIRB_ES_Rx0	CORP Non-defaulted Secured	Counterparty credit risk	Advanced IRB approach	ES	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0088_CC_AIRB_FI_Rx0	CORP Non-defaulted Secured	Counterparty credit risk	Advanced IRB approach	FI	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0088_CC_AIRB_FR_Rx0	CORP Non-defaulted Secured	Counterparty credit risk	Advanced IRB approach	FR	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0088_CC_AIRB_GB_Rx0	CORP Non-defaulted Secured	Counterparty credit risk	Advanced IRB approach	GB	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0088_CC_AIRB_GR_Rx0	CORP Non-defaulted Secured	Counterparty credit risk	Advanced IRB approach	GR	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0088_CC_AIRB_HK_Rx0	CORP Non-defaulted Secured	Counterparty credit risk	Advanced IRB approach	HK	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
CORP_ALL_0088_CC_AIRB_HR_Rx0	CORP Non-defaulted Secured	Counterparty credit risk	Advanced IRB approach	HR	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0088_CC_AIRB_HU_Rx0	CORP Non-defaulted Secured	Counterparty credit risk	Advanced IRB approach	HU	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0088_CC_AIRB_IE_Rx0	CORP Non-defaulted Secured	Counterparty credit risk	Advanced IRB approach	IE	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0088_CC_AIRB_IL_Rx0	CORP Non-defaulted Secured	Counterparty credit risk	Advanced IRB approach	IL	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0088_CC_AIRB_IT_Rx0	CORP Non-defaulted Secured	Counterparty credit risk	Advanced IRB approach	IT	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0088_CC_AIRB_JP_Rx0	CORP Non-defaulted Secured	Counterparty credit risk	Advanced IRB approach	JP	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0088_CC_AIRB_KR_Rx0	CORP Non-defaulted Secured	Counterparty credit risk	Advanced IRB approach	KR	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0088_CC_AIRB_LT_Rx0	CORP Non-defaulted Secured	Counterparty credit risk	Advanced IRB approach	LT	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0088_CC_AIRB_LU_Rx0	CORP Non-defaulted Secured	Counterparty credit risk	Advanced IRB approach	LU	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0088_CC_AIRB_LV_Rx0	CORP Non-defaulted Secured	Counterparty credit risk	Advanced IRB approach	LV	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0088_CC_AIRB_MT_Rx0	CORP Non-defaulted Secured	Counterparty credit risk	Advanced IRB approach	MT	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0088_CC_AIRB_NL_Rx0	CORP Non-defaulted Secured	Counterparty credit risk	Advanced IRB approach	NL	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0088_CC_AIRB_NO_Rx0	CORP Non-defaulted Secured	Counterparty credit risk	Advanced IRB approach	NO	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0088_CC_AIRB_PL_Rx0	CORP Non-defaulted Secured	Counterparty credit risk	Advanced IRB approach	PL	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0088_CC_AIRB_PT_Rx0	CORP Non-defaulted Secured	Counterparty credit risk	Advanced IRB approach	PT	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0088_CC_AIRB_RO_Rx0	CORP Non-defaulted Secured	Counterparty credit risk	Advanced IRB approach	RO	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0088_CC_AIRB_RU_Rx0	CORP Non-defaulted Secured	Counterparty credit risk	Advanced IRB approach	RU	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0088_CC_AIRB_SE_Rx0	CORP Non-defaulted Secured	Counterparty credit risk	Advanced IRB approach	SE	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0088_CC_AIRB_SG_Rx0	CORP Non-defaulted Secured	Counterparty credit risk	Advanced IRB approach	SG	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0088_CC_AIRB_SI_Rx0	CORP Non-defaulted Secured	Counterparty credit risk	Advanced IRB approach	SI	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0088_CC_AIRB_SK_Rx0	CORP Non-defaulted Secured	Counterparty credit risk	Advanced IRB approach	SK	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0088_CC_AIRB_TR_Rx0	CORP Non-defaulted Secured	Counterparty credit risk	Advanced IRB approach	TR	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
CORP_ALL_0088_CC_AIRB_US_Rx0	CORP Non-defaulted Secured	Counterparty credit risk	Advanced IRB approach	US	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0088_CC_AIRB_x2_Rx0	CORP Non-defaulted Secured	Counterparty credit risk	Advanced IRB approach	Other countries	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0087_CC_AIRB_x0_Rx0	CORP Non-defaulted Unsecured	Counterparty credit risk	Advanced IRB approach	Not applicable	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Exposures without credit protection	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0087_CC_AIRB_AT_Rx0	CORP Non-defaulted Unsecured	Counterparty credit risk	Advanced IRB approach	AT	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Exposures without credit protection	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0087_CC_AIRB_AU_Rx0	CORP Non-defaulted Unsecured	Counterparty credit risk	Advanced IRB approach	AU	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Exposures without credit protection	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0087_CC_AIRB_BE_Rx0	CORP Non-defaulted Unsecured	Counterparty credit risk	Advanced IRB approach	BE	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Exposures without credit protection	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0087_CC_AIRB_BG_Rx0	CORP Non-defaulted Unsecured	Counterparty credit risk	Advanced IRB approach	BG	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Exposures without credit protection	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0087_CC_AIRB_BR_Rx0	CORP Non-defaulted Unsecured	Counterparty credit risk	Advanced IRB approach	BR	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Exposures without credit protection	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0087_CC_AIRB_CA_Rx0	CORP Non-defaulted Unsecured	Counterparty credit risk	Advanced IRB approach	CA	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Exposures without credit protection	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0087_CC_AIRB_CH_Rx0	CORP Non-defaulted Unsecured	Counterparty credit risk	Advanced IRB approach	CH	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Exposures without credit protection	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0087_CC_AIRB_CN_Rx0	CORP Non-defaulted Unsecured	Counterparty credit risk	Advanced IRB approach	CN	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Exposures without credit protection	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0087_CC_AIRB_CY_Rx0	CORP Non-defaulted Unsecured	Counterparty credit risk	Advanced IRB approach	CY	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Exposures without credit protection	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0087_CC_AIRB_CZ_Rx0	CORP Non-defaulted Unsecured	Counterparty credit risk	Advanced IRB approach	CZ	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Exposures without credit protection	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0087_CC_AIRB_DE_Rx0	CORP Non-defaulted Unsecured	Counterparty credit risk	Advanced IRB approach	DE	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Exposures without credit protection	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0087_CC_AIRB_DK_Rx0	CORP Non-defaulted Unsecured	Counterparty credit risk	Advanced IRB approach	DK	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Exposures without credit protection	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0087_CC_AIRB_EE_Rx0	CORP Non-defaulted Unsecured	Counterparty credit risk	Advanced IRB approach	EE	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Exposures without credit protection	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0087_CC_AIRB_ES_Rx0	CORP Non-defaulted Unsecured	Counterparty credit risk	Advanced IRB approach	ES	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Exposures without credit protection	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0087_CC_AIRB_FI_Rx0	CORP Non-defaulted Unsecured	Counterparty credit risk	Advanced IRB approach	FI	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Exposures without credit protection	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0087_CC_AIRB_FR_Rx0	CORP Non-defaulted Unsecured	Counterparty credit risk	Advanced IRB approach	FR	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Exposures without credit protection	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0087_CC_AIRB_GB_Rx0	CORP Non-defaulted Unsecured	Counterparty credit risk	Advanced IRB approach	GB	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Exposures without credit protection	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0087_CC_AIRB_GR_Rx0	CORP Non-defaulted Unsecured	Counterparty credit risk	Advanced IRB approach	GR	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Exposures without credit protection	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0087_CC_AIRB_HK_Rx0	CORP Non-defaulted Unsecured	Counterparty credit risk	Advanced IRB approach	HK	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Exposures without credit protection	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
CORP_ALL_0087_CC_AIRB_HR_Rx0	CORP Non-defaulted Unsecured	Counterparty credit risk	Advanced IRB approach	HR	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Exposures without credit protection	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0087_CC_AIRB_HU_Rx0	CORP Non-defaulted Unsecured	Counterparty credit risk	Advanced IRB approach	HU	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Exposures without credit protection	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0087_CC_AIRB_IE_Rx0	CORP Non-defaulted Unsecured	Counterparty credit risk	Advanced IRB approach	IE	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Exposures without credit protection	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0087_CC_AIRB_IL_Rx0	CORP Non-defaulted Unsecured	Counterparty credit risk	Advanced IRB approach	IL	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Exposures without credit protection	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0087_CC_AIRB_IT_Rx0	CORP Non-defaulted Unsecured	Counterparty credit risk	Advanced IRB approach	IT	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Exposures without credit protection	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0087_CC_AIRB_JP_Rx0	CORP Non-defaulted Unsecured	Counterparty credit risk	Advanced IRB approach	JP	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Exposures without credit protection	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0087_CC_AIRB_KR_Rx0	CORP Non-defaulted Unsecured	Counterparty credit risk	Advanced IRB approach	KR	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Exposures without credit protection	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0087_CC_AIRB_LT_Rx0	CORP Non-defaulted Unsecured	Counterparty credit risk	Advanced IRB approach	LT	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Exposures without credit protection	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0087_CC_AIRB_LU_Rx0	CORP Non-defaulted Unsecured	Counterparty credit risk	Advanced IRB approach	LU	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Exposures without credit protection	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0087_CC_AIRB_LV_Rx0	CORP Non-defaulted Unsecured	Counterparty credit risk	Advanced IRB approach	LV	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Exposures without credit protection	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0087_CC_AIRB_MT_Rx0	CORP Non-defaulted Unsecured	Counterparty credit risk	Advanced IRB approach	MT	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Exposures without credit protection	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0087_CC_AIRB_NL_Rx0	CORP Non-defaulted Unsecured	Counterparty credit risk	Advanced IRB approach	NL	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Exposures without credit protection	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0087_CC_AIRB_NO_Rx0	CORP Non-defaulted Unsecured	Counterparty credit risk	Advanced IRB approach	NO	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Exposures without credit protection	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0087_CC_AIRB_PL_Rx0	CORP Non-defaulted Unsecured	Counterparty credit risk	Advanced IRB approach	PL	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Exposures without credit protection	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0087_CC_AIRB_PT_Rx0	CORP Non-defaulted Unsecured	Counterparty credit risk	Advanced IRB approach	PT	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Exposures without credit protection	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0087_CC_AIRB_RO_Rx0	CORP Non-defaulted Unsecured	Counterparty credit risk	Advanced IRB approach	RO	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Exposures without credit protection	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0087_CC_AIRB_RU_Rx0	CORP Non-defaulted Unsecured	Counterparty credit risk	Advanced IRB approach	RU	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Exposures without credit protection	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0087_CC_AIRB_SE_Rx0	CORP Non-defaulted Unsecured	Counterparty credit risk	Advanced IRB approach	SE	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Exposures without credit protection	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0087_CC_AIRB_SG_Rx0	CORP Non-defaulted Unsecured	Counterparty credit risk	Advanced IRB approach	SG	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Exposures without credit protection	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0087_CC_AIRB_SI_Rx0	CORP Non-defaulted Unsecured	Counterparty credit risk	Advanced IRB approach	SI	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Exposures without credit protection	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0087_CC_AIRB_SK_Rx0	CORP Non-defaulted Unsecured	Counterparty credit risk	Advanced IRB approach	SK	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Exposures without credit protection	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0087_CC_AIRB_TR_Rx0	CORP Non-defaulted Unsecured	Counterparty credit risk	Advanced IRB approach	TR	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Exposures without credit protection	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
CORP_ALL_0087_CC_AIRB_US_Rx0	CORP Non-defaulted Unsecured	Counterparty credit risk	Advanced IRB approach	US	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Exposures without credit protection	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0087_CC_AIRB_x2_Rx0	CORP Non-defaulted Unsecured	Counterparty credit risk	Advanced IRB approach	Other countries	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Exposures without credit protection	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0089_CC_AIRB_x0_Rx0	CORP Non-defaulted Secured	Counterparty credit risk	Advanced IRB approach	Not applicable	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Real estate collateral	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable

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Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
CORP_ALL_0089_CC_AIRB_AT_Rx0	CORP Non-defaulted Secured	Counterparty credit risk	Advanced IRB approach	AT	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Real estate collateral	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0089_CC_AIRB_AU_Rx0	CORP Non-defaulted Secured	Counterparty credit risk	Advanced IRB approach	AU	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Real estate collateral	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0089_CC_AIRB_BE_Rx0	CORP Non-defaulted Secured	Counterparty credit risk	Advanced IRB approach	BE	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Real estate collateral	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0089_CC_AIRB_BG_Rx0	CORP Non-defaulted Secured	Counterparty credit risk	Advanced IRB approach	BG	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Real estate collateral	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0089_CC_AIRB_BR_Rx0	CORP Non-defaulted Secured	Counterparty credit risk	Advanced IRB approach	BR	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Real estate collateral	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0089_CC_AIRB_CA_Rx0	CORP Non-defaulted Secured	Counterparty credit risk	Advanced IRB approach	CA	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Real estate collateral	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0089_CC_AIRB_CH_Rx0	CORP Non-defaulted Secured	Counterparty credit risk	Advanced IRB approach	CH	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Real estate collateral	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0089_CC_AIRB_CN_Rx0	CORP Non-defaulted Secured	Counterparty credit risk	Advanced IRB approach	CN	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Real estate collateral	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0089_CC_AIRB_CY_Rx0	CORP Non-defaulted Secured	Counterparty credit risk	Advanced IRB approach	CY	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Real estate collateral	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0089_CC_AIRB_CZ_Rx0	CORP Non-defaulted Secured	Counterparty credit risk	Advanced IRB approach	CZ	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Real estate collateral	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0089_CC_AIRB_DE_Rx0	CORP Non-defaulted Secured	Counterparty credit risk	Advanced IRB approach	DE	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Real estate collateral	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0089_CC_AIRB_DK_Rx0	CORP Non-defaulted Secured	Counterparty credit risk	Advanced IRB approach	DK	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Real estate collateral	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0089_CC_AIRB_EE_Rx0	CORP Non-defaulted Secured	Counterparty credit risk	Advanced IRB approach	EE	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Real estate collateral	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0089_CC_AIRB_ES_Rx0	CORP Non-defaulted Secured	Counterparty credit risk	Advanced IRB approach	ES	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Real estate collateral	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0089_CC_AIRB_FI_Rx0	CORP Non-defaulted Secured	Counterparty credit risk	Advanced IRB approach	FI	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Real estate collateral	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0089_CC_AIRB_FR_Rx0	CORP Non-defaulted Secured	Counterparty credit risk	Advanced IRB approach	FR	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Real estate collateral	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0089_CC_AIRB_GB_Rx0	CORP Non-defaulted Secured	Counterparty credit risk	Advanced IRB approach	GB	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Real estate collateral	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0089_CC_AIRB_GR_Rx0	CORP Non-defaulted Secured	Counterparty credit risk	Advanced IRB approach	GR	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Real estate collateral	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0089_CC_AIRB_HK_Rx0	CORP Non-defaulted Secured	Counterparty credit risk	Advanced IRB approach	HK	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Real estate collateral	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0089_CC_AIRB_HR_Rx0	CORP Non-defaulted Secured	Counterparty credit risk	Advanced IRB approach	HR	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Real estate collateral	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
CORP_ALL_0089_CC_AIRB_HU_Rx0	CORP Non-defaulted Secured	Counterparty credit risk	Advanced IRB approach	HU	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Real estate collateral	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0089_CC_AIRB_IE_Rx0	CORP Non-defaulted Secured	Counterparty credit risk	Advanced IRB approach	IE	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Real estate collateral	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0089_CC_AIRB_IL_Rx0	CORP Non-defaulted Secured	Counterparty credit risk	Advanced IRB approach	IL	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Real estate collateral	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0089_CC_AIRB_IT_Rx0	CORP Non-defaulted Secured	Counterparty credit risk	Advanced IRB approach	IT	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Real estate collateral	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0089_CC_AIRB_JP_Rx0	CORP Non-defaulted Secured	Counterparty credit risk	Advanced IRB approach	JP	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Real estate collateral	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0089_CC_AIRB_KR_Rx0	CORP Non-defaulted Secured	Counterparty credit risk	Advanced IRB approach	KR	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Real estate collateral	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0089_CC_AIRB_LT_Rx0	CORP Non-defaulted Secured	Counterparty credit risk	Advanced IRB approach	LT	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Real estate collateral	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0089_CC_AIRB_LU_Rx0	CORP Non-defaulted Secured	Counterparty credit risk	Advanced IRB approach	LU	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Real estate collateral	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0089_CC_AIRB_LV_Rx0	CORP Non-defaulted Secured	Counterparty credit risk	Advanced IRB approach	LV	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Real estate collateral	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0089_CC_AIRB_MT_Rx0	CORP Non-defaulted Secured	Counterparty credit risk	Advanced IRB approach	MT	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Real estate collateral	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0089_CC_AIRB_NL_Rx0	CORP Non-defaulted Secured	Counterparty credit risk	Advanced IRB approach	NL	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Real estate collateral	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0089_CC_AIRB_NO_Rx0	CORP Non-defaulted Secured	Counterparty credit risk	Advanced IRB approach	NO	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Real estate collateral	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0089_CC_AIRB_PL_Rx0	CORP Non-defaulted Secured	Counterparty credit risk	Advanced IRB approach	PL	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Real estate collateral	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0089_CC_AIRB_PT_Rx0	CORP Non-defaulted Secured	Counterparty credit risk	Advanced IRB approach	PT	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Real estate collateral	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0089_CC_AIRB_RO_Rx0	CORP Non-defaulted Secured	Counterparty credit risk	Advanced IRB approach	RO	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Real estate collateral	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0089_CC_AIRB_RU_Rx0	CORP Non-defaulted Secured	Counterparty credit risk	Advanced IRB approach	RU	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Real estate collateral	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0089_CC_AIRB_SE_Rx0	CORP Non-defaulted Secured	Counterparty credit risk	Advanced IRB approach	SE	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Real estate collateral	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0089_CC_AIRB_SG_Rx0	CORP Non-defaulted Secured	Counterparty credit risk	Advanced IRB approach	SG	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Real estate collateral	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0089_CC_AIRB_SI_Rx0	CORP Non-defaulted Secured	Counterparty credit risk	Advanced IRB approach	SI	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Real estate collateral	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0089_CC_AIRB_SK_Rx0	CORP Non-defaulted Secured	Counterparty credit risk	Advanced IRB approach	SK	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Real estate collateral	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0089_CC_AIRB_TR_Rx0	CORP Non-defaulted Secured	Counterparty credit risk	Advanced IRB approach	TR	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Real estate collateral	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0089_CC_AIRB_US_Rx0	CORP Non-defaulted Secured	Counterparty credit risk	Advanced IRB approach	US	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Real estate collateral	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
CORP_ALL_0089_CC_AIRB_x2_Rx0	CORP Non-defaulted Secured	Counterparty credit risk	Advanced IRB approach	Other countries	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Real estate collateral	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0090_CC_AIRB_x0_Rx0	CORP Non-defaulted Secured	Counterparty credit risk	Advanced IRB approach	Not applicable	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Eligible collateral other than real estate	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0090_CC_AIRB_AT_Rx0	CORP Non-defaulted Secured	Counterparty credit risk	Advanced IRB approach	AT	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Eligible collateral other than real estate	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0090_CC_AIRB_AU_Rx0	CORP Non-defaulted Secured	Counterparty credit risk	Advanced IRB approach	AU	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Eligible collateral other than real estate	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0090_CC_AIRB_BE_Rx0	CORP Non-defaulted Secured	Counterparty credit risk	Advanced IRB approach	BE	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Eligible collateral other than real estate	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0090_CC_AIRB_BG_Rx0	CORP Non-defaulted Secured	Counterparty credit risk	Advanced IRB approach	BG	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Eligible collateral other than real estate	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0090_CC_AIRB_BR_Rx0	CORP Non-defaulted Secured	Counterparty credit risk	Advanced IRB approach	BR	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Eligible collateral other than real estate	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0090_CC_AIRB_CA_Rx0	CORP Non-defaulted Secured	Counterparty credit risk	Advanced IRB approach	CA	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Eligible collateral other than real estate	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0090_CC_AIRB_CH_Rx0	CORP Non-defaulted Secured	Counterparty credit risk	Advanced IRB approach	CH	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Eligible collateral other than real estate	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0090_CC_AIRB_CN_Rx0	CORP Non-defaulted Secured	Counterparty credit risk	Advanced IRB approach	CN	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Eligible collateral other than real estate	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0090_CC_AIRB_CY_Rx0	CORP Non-defaulted Secured	Counterparty credit risk	Advanced IRB approach	CY	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Eligible collateral other than real estate	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0090_CC_AIRB_CZ_Rx0	CORP Non-defaulted Secured	Counterparty credit risk	Advanced IRB approach	CZ	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Eligible collateral other than real estate	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0090_CC_AIRB_DE_Rx0	CORP Non-defaulted Secured	Counterparty credit risk	Advanced IRB approach	DE	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Eligible collateral other than real estate	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0090_CC_AIRB_DK_Rx0	CORP Non-defaulted Secured	Counterparty credit risk	Advanced IRB approach	DK	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Eligible collateral other than real estate	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0090_CC_AIRB_EE_Rx0	CORP Non-defaulted Secured	Counterparty credit risk	Advanced IRB approach	EE	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Eligible collateral other than real estate	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0090_CC_AIRB_ES_Rx0	CORP Non-defaulted Secured	Counterparty credit risk	Advanced IRB approach	ES	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Eligible collateral other than real estate	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0090_CC_AIRB_FI_Rx0	CORP Non-defaulted Secured	Counterparty credit risk	Advanced IRB approach	FI	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Eligible collateral other than real estate	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0090_CC_AIRB_FR_Rx0	CORP Non-defaulted Secured	Counterparty credit risk	Advanced IRB approach	FR	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Eligible collateral other than real estate	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0090_CC_AIRB_GB_Rx0	CORP Non-defaulted Secured	Counterparty credit risk	Advanced IRB approach	GB	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Eligible collateral other than real estate	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0090_CC_AIRB_GR_Rx0	CORP Non-defaulted Secured	Counterparty credit risk	Advanced IRB approach	GR	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Eligible collateral other than real estate	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0090_CC_AIRB_HK_Rx0	CORP Non-defaulted Secured	Counterparty credit risk	Advanced IRB approach	HK	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Eligible collateral other than real estate	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0090_CC_AIRB_HR_Rx0	CORP Non-defaulted Secured	Counterparty credit risk	Advanced IRB approach	HR	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Eligible collateral other than real estate	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
CORP_ALL_0090_CC_AIRB_HU_Rx0	CORP Non-defaulted Secured	Counterparty credit risk	Advanced IRB approach	HU	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Eligible collateral other than real estate	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0090_CC_AIRB_IE_Rx0	CORP Non-defaulted Secured	Counterparty credit risk	Advanced IRB approach	IE	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Eligible collateral other than real estate	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0090_CC_AIRB_IL_Rx0	CORP Non-defaulted Secured	Counterparty credit risk	Advanced IRB approach	IL	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Eligible collateral other than real estate	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0090_CC_AIRB_IT_Rx0	CORP Non-defaulted Secured	Counterparty credit risk	Advanced IRB approach	IT	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Eligible collateral other than real estate	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0090_CC_AIRB_JP_Rx0	CORP Non-defaulted Secured	Counterparty credit risk	Advanced IRB approach	JP	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Eligible collateral other than real estate	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0090_CC_AIRB_KR_Rx0	CORP Non-defaulted Secured	Counterparty credit risk	Advanced IRB approach	KR	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Eligible collateral other than real estate	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0090_CC_AIRB_LT_Rx0	CORP Non-defaulted Secured	Counterparty credit risk	Advanced IRB approach	LT	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Eligible collateral other than real estate	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0090_CC_AIRB_LU_Rx0	CORP Non-defaulted Secured	Counterparty credit risk	Advanced IRB approach	LU	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Eligible collateral other than real estate	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0090_CC_AIRB_LV_Rx0	CORP Non-defaulted Secured	Counterparty credit risk	Advanced IRB approach	LV	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Eligible collateral other than real estate	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0090_CC_AIRB_MT_Rx0	CORP Non-defaulted Secured	Counterparty credit risk	Advanced IRB approach	MT	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Eligible collateral other than real estate	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0090_CC_AIRB_NL_Rx0	CORP Non-defaulted Secured	Counterparty credit risk	Advanced IRB approach	NL	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Eligible collateral other than real estate	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0090_CC_AIRB_NO_Rx0	CORP Non-defaulted Secured	Counterparty credit risk	Advanced IRB approach	NO	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Eligible collateral other than real estate	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0090_CC_AIRB_PL_Rx0	CORP Non-defaulted Secured	Counterparty credit risk	Advanced IRB approach	PL	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Eligible collateral other than real estate	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0090_CC_AIRB_PT_Rx0	CORP Non-defaulted Secured	Counterparty credit risk	Advanced IRB approach	PT	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Eligible collateral other than real estate	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0090_CC_AIRB_RO_Rx0	CORP Non-defaulted Secured	Counterparty credit risk	Advanced IRB approach	RO	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Eligible collateral other than real estate	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0090_CC_AIRB_RU_Rx0	CORP Non-defaulted Secured	Counterparty credit risk	Advanced IRB approach	RU	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Eligible collateral other than real estate	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0090_CC_AIRB_SE_Rx0	CORP Non-defaulted Secured	Counterparty credit risk	Advanced IRB approach	SE	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Eligible collateral other than real estate	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0090_CC_AIRB_SG_Rx0	CORP Non-defaulted Secured	Counterparty credit risk	Advanced IRB approach	SG	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Eligible collateral other than real estate	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0090_CC_AIRB_SI_Rx0	CORP Non-defaulted Secured	Counterparty credit risk	Advanced IRB approach	SI	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Eligible collateral other than real estate	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0090_CC_AIRB_SK_Rx0	CORP Non-defaulted Secured	Counterparty credit risk	Advanced IRB approach	SK	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Eligible collateral other than real estate	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0090_CC_AIRB_TR_Rx0	CORP Non-defaulted Secured	Counterparty credit risk	Advanced IRB approach	TR	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Eligible collateral other than real estate	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0090_CC_AIRB_US_Rx0	CORP Non-defaulted Secured	Counterparty credit risk	Advanced IRB approach	US	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Eligible collateral other than real estate	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
CORP_ALL_0090_CC_AIRB_x2_Rx0	CORP Non-defaulted Secured	Counterparty credit risk	Advanced IRB approach	Other countries	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Eligible collateral other than real estate	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0091_CC_AIRB_x0_Rx0	CORP Non-defaulted Unsecured Construction	Counterparty credit risk	Advanced IRB approach	Not applicable	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Exposures without credit protection	Not applicable	F Construction	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0091_CC_AIRB_AT_Rx0	CORP Non-defaulted Unsecured Construction	Counterparty credit risk	Advanced IRB approach	AT	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Exposures without credit protection	Not applicable	F Construction	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0091_CC_AIRB_AU_Rx0	CORP Non-defaulted Unsecured Construction	Counterparty credit risk	Advanced IRB approach	AU	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Exposures without credit protection	Not applicable	F Construction	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0091_CC_AIRB_BE_Rx0	CORP Non-defaulted Unsecured Construction	Counterparty credit risk	Advanced IRB approach	BE	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Exposures without credit protection	Not applicable	F Construction	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0091_CC_AIRB_BG_Rx0	CORP Non-defaulted Unsecured Construction	Counterparty credit risk	Advanced IRB approach	BG	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Exposures without credit protection	Not applicable	F Construction	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0091_CC_AIRB_BR_Rx0	CORP Non-defaulted Unsecured Construction	Counterparty credit risk	Advanced IRB approach	BR	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Exposures without credit protection	Not applicable	F Construction	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0091_CC_AIRB_CA_Rx0	CORP Non-defaulted Unsecured Construction	Counterparty credit risk	Advanced IRB approach	CA	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Exposures without credit protection	Not applicable	F Construction	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0091_CC_AIRB_CH_Rx0	CORP Non-defaulted Unsecured Construction	Counterparty credit risk	Advanced IRB approach	CH	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Exposures without credit protection	Not applicable	F Construction	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0091_CC_AIRB_CN_Rx0	CORP Non-defaulted Unsecured Construction	Counterparty credit risk	Advanced IRB approach	CN	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Exposures without credit protection	Not applicable	F Construction	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0091_CC_AIRB_CY_Rx0	CORP Non-defaulted Unsecured Construction	Counterparty credit risk	Advanced IRB approach	CY	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Exposures without credit protection	Not applicable	F Construction	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0091_CC_AIRB_CZ_Rx0	CORP Non-defaulted Unsecured Construction	Counterparty credit risk	Advanced IRB approach	CZ	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Exposures without credit protection	Not applicable	F Construction	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0091_CC_AIRB_DE_Rx0	CORP Non-defaulted Unsecured Construction	Counterparty credit risk	Advanced IRB approach	DE	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Exposures without credit protection	Not applicable	F Construction	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0091_CC_AIRB_DK_Rx0	CORP Non-defaulted Unsecured Construction	Counterparty credit risk	Advanced IRB approach	DK	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Exposures without credit protection	Not applicable	F Construction	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0091_CC_AIRB_EE_Rx0	CORP Non-defaulted Unsecured Construction	Counterparty credit risk	Advanced IRB approach	EE	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Exposures without credit protection	Not applicable	F Construction	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0091_CC_AIRB_ES_Rx0	CORP Non-defaulted Unsecured Construction	Counterparty credit risk	Advanced IRB approach	ES	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Exposures without credit protection	Not applicable	F Construction	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0091_CC_AIRB_FI_Rx0	CORP Non-defaulted Unsecured Construction	Counterparty credit risk	Advanced IRB approach	FI	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Exposures without credit protection	Not applicable	F Construction	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0091_CC_AIRB_FR_Rx0	CORP Non-defaulted Unsecured Construction	Counterparty credit risk	Advanced IRB approach	FR	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Exposures without credit protection	Not applicable	F Construction	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0091_CC_AIRB_GB_Rx0	CORP Non-defaulted Unsecured Construction	Counterparty credit risk	Advanced IRB approach	GB	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Exposures without credit protection	Not applicable	F Construction	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0091_CC_AIRB_GR_Rx0	CORP Non-defaulted Unsecured Construction	Counterparty credit risk	Advanced IRB approach	GR	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Exposures without credit protection	Not applicable	F Construction	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0091_CC_AIRB_HK_Rx0	CORP Non-defaulted Unsecured Construction	Counterparty credit risk	Advanced IRB approach	HK	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Exposures without credit protection	Not applicable	F Construction	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0091_CC_AIRB_HR_Rx0	CORP Non-defaulted Unsecured Construction	Counterparty credit risk	Advanced IRB approach	HR	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Exposures without credit protection	Not applicable	F Construction	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
CORP_ALL_0091_CC_AIRB_HU_Rx0	CORP Non-defaulted Unsecured Construction	Counterparty credit risk	Advanced IRB approach	HU	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Exposures without credit protection	Not applicable	F Construction	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0091_CC_AIRB_IE_Rx0	CORP Non-defaulted Unsecured Construction	Counterparty credit risk	Advanced IRB approach	IE	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Exposures without credit protection	Not applicable	F Construction	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0091_CC_AIRB_IL_Rx0	CORP Non-defaulted Unsecured Construction	Counterparty credit risk	Advanced IRB approach	IL	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Exposures without credit protection	Not applicable	F Construction	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0091_CC_AIRB_IT_Rx0	CORP Non-defaulted Unsecured Construction	Counterparty credit risk	Advanced IRB approach	IT	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Exposures without credit protection	Not applicable	F Construction	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0091_CC_AIRB_JP_Rx0	CORP Non-defaulted Unsecured Construction	Counterparty credit risk	Advanced IRB approach	JP	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Exposures without credit protection	Not applicable	F Construction	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0091_CC_AIRB_KR_Rx0	CORP Non-defaulted Unsecured Construction	Counterparty credit risk	Advanced IRB approach	KR	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Exposures without credit protection	Not applicable	F Construction	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0091_CC_AIRB_LT_Rx0	CORP Non-defaulted Unsecured Construction	Counterparty credit risk	Advanced IRB approach	LT	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Exposures without credit protection	Not applicable	F Construction	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0091_CC_AIRB_LU_Rx0	CORP Non-defaulted Unsecured Construction	Counterparty credit risk	Advanced IRB approach	LU	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Exposures without credit protection	Not applicable	F Construction	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0091_CC_AIRB_LV_Rx0	CORP Non-defaulted Unsecured Construction	Counterparty credit risk	Advanced IRB approach	LV	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Exposures without credit protection	Not applicable	F Construction	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0091_CC_AIRB_MT_Rx0	CORP Non-defaulted Unsecured Construction	Counterparty credit risk	Advanced IRB approach	MT	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Exposures without credit protection	Not applicable	F Construction	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0091_CC_AIRB_NL_Rx0	CORP Non-defaulted Unsecured Construction	Counterparty credit risk	Advanced IRB approach	NL	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Exposures without credit protection	Not applicable	F Construction	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0091_CC_AIRB_NO_Rx0	CORP Non-defaulted Unsecured Construction	Counterparty credit risk	Advanced IRB approach	NO	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Exposures without credit protection	Not applicable	F Construction	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0091_CC_AIRB_PL_Rx0	CORP Non-defaulted Unsecured Construction	Counterparty credit risk	Advanced IRB approach	PL	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Exposures without credit protection	Not applicable	F Construction	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0091_CC_AIRB_PT_Rx0	CORP Non-defaulted Unsecured Construction	Counterparty credit risk	Advanced IRB approach	PT	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Exposures without credit protection	Not applicable	F Construction	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0091_CC_AIRB_RO_Rx0	CORP Non-defaulted Unsecured Construction	Counterparty credit risk	Advanced IRB approach	RO	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Exposures without credit protection	Not applicable	F Construction	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0091_CC_AIRB_RU_Rx0	CORP Non-defaulted Unsecured Construction	Counterparty credit risk	Advanced IRB approach	RU	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Exposures without credit protection	Not applicable	F Construction	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0091_CC_AIRB_SE_Rx0	CORP Non-defaulted Unsecured Construction	Counterparty credit risk	Advanced IRB approach	SE	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Exposures without credit protection	Not applicable	F Construction	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0091_CC_AIRB_SG_Rx0	CORP Non-defaulted Unsecured Construction	Counterparty credit risk	Advanced IRB approach	SG	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Exposures without credit protection	Not applicable	F Construction	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0091_CC_AIRB_SI_Rx0	CORP Non-defaulted Unsecured Construction	Counterparty credit risk	Advanced IRB approach	SI	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Exposures without credit protection	Not applicable	F Construction	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0091_CC_AIRB_SK_Rx0	CORP Non-defaulted Unsecured Construction	Counterparty credit risk	Advanced IRB approach	SK	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Exposures without credit protection	Not applicable	F Construction	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0091_CC_AIRB_TR_Rx0	CORP Non-defaulted Unsecured Construction	Counterparty credit risk	Advanced IRB approach	TR	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Exposures without credit protection	Not applicable	F Construction	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0091_CC_AIRB_US_Rx0	CORP Non-defaulted Unsecured Construction	Counterparty credit risk	Advanced IRB approach	US	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Exposures without credit protection	Not applicable	F Construction	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
CORP_ALL_0091_CC_AIRB_x2_Rx0	CORP Non-defaulted Unsecured Construction	Counterparty credit risk	Advanced IRB approach	Other countries	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Exposures without credit protection	Not applicable	F Construction	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0092_CC_AIRB_x0_Rx0	CORP Non-defaulted Secured Construction	Counterparty credit risk	Advanced IRB approach	Not applicable	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Not applicable	F Construction	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0092_CC_AIRB_AT_Rx0	CORP Non-defaulted Secured Construction	Counterparty credit risk	Advanced IRB approach	AT	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Not applicable	F Construction	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0092_CC_AIRB_AU_Rx0	CORP Non-defaulted Secured Construction	Counterparty credit risk	Advanced IRB approach	AU	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Not applicable	F Construction	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0092_CC_AIRB_BE_Rx0	CORP Non-defaulted Secured Construction	Counterparty credit risk	Advanced IRB approach	BE	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Not applicable	F Construction	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0092_CC_AIRB_BG_Rx0	CORP Non-defaulted Secured Construction	Counterparty credit risk	Advanced IRB approach	BG	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Not applicable	F Construction	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0092_CC_AIRB_BR_Rx0	CORP Non-defaulted Secured Construction	Counterparty credit risk	Advanced IRB approach	BR	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Not applicable	F Construction	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0092_CC_AIRB_CA_Rx0	CORP Non-defaulted Secured Construction	Counterparty credit risk	Advanced IRB approach	CA	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Not applicable	F Construction	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0092_CC_AIRB_CH_Rx0	CORP Non-defaulted Secured Construction	Counterparty credit risk	Advanced IRB approach	CH	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Not applicable	F Construction	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0092_CC_AIRB_CN_Rx0	CORP Non-defaulted Secured Construction	Counterparty credit risk	Advanced IRB approach	CN	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Not applicable	F Construction	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0092_CC_AIRB_CY_Rx0	CORP Non-defaulted Secured Construction	Counterparty credit risk	Advanced IRB approach	CY	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Not applicable	F Construction	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0092_CC_AIRB_CZ_Rx0	CORP Non-defaulted Secured Construction	Counterparty credit risk	Advanced IRB approach	CZ	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Not applicable	F Construction	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0092_CC_AIRB_DE_Rx0	CORP Non-defaulted Secured Construction	Counterparty credit risk	Advanced IRB approach	DE	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Not applicable	F Construction	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0092_CC_AIRB_DK_Rx0	CORP Non-defaulted Secured Construction	Counterparty credit risk	Advanced IRB approach	DK	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Not applicable	F Construction	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0092_CC_AIRB_EE_Rx0	CORP Non-defaulted Secured Construction	Counterparty credit risk	Advanced IRB approach	EE	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Not applicable	F Construction	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0092_CC_AIRB_ES_Rx0	CORP Non-defaulted Secured Construction	Counterparty credit risk	Advanced IRB approach	ES	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Not applicable	F Construction	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0092_CC_AIRB_FI_Rx0	CORP Non-defaulted Secured Construction	Counterparty credit risk	Advanced IRB approach	FI	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Not applicable	F Construction	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0092_CC_AIRB_FR_Rx0	CORP Non-defaulted Secured Construction	Counterparty credit risk	Advanced IRB approach	FR	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Not applicable	F Construction	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0092_CC_AIRB_GB_Rx0	CORP Non-defaulted Secured Construction	Counterparty credit risk	Advanced IRB approach	GB	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Not applicable	F Construction	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0092_CC_AIRB_GR_Rx0	CORP Non-defaulted Secured Construction	Counterparty credit risk	Advanced IRB approach	GR	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Not applicable	F Construction	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0092_CC_AIRB_HK_Rx0	CORP Non-defaulted Secured Construction	Counterparty credit risk	Advanced IRB approach	HK	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Not applicable	F Construction	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0092_CC_AIRB_HR_Rx0	CORP Non-defaulted Secured Construction	Counterparty credit risk	Advanced IRB approach	HR	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Not applicable	F Construction	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
CORP_ALL_0092_CC_AIRB_HU_Rx0	CORP Non-defaulted Secured Construction	Counterparty credit risk	Advanced IRB approach	HU	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Not applicable	F Construction	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0092_CC_AIRB_IE_Rx0	CORP Non-defaulted Secured Construction	Counterparty credit risk	Advanced IRB approach	IE	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Not applicable	F Construction	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0092_CC_AIRB_IL_Rx0	CORP Non-defaulted Secured Construction	Counterparty credit risk	Advanced IRB approach	IL	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Not applicable	F Construction	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0092_CC_AIRB_IT_Rx0	CORP Non-defaulted Secured Construction	Counterparty credit risk	Advanced IRB approach	IT	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Not applicable	F Construction	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0092_CC_AIRB_JP_Rx0	CORP Non-defaulted Secured Construction	Counterparty credit risk	Advanced IRB approach	JP	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Not applicable	F Construction	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0092_CC_AIRB_KR_Rx0	CORP Non-defaulted Secured Construction	Counterparty credit risk	Advanced IRB approach	KR	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Not applicable	F Construction	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0092_CC_AIRB_LT_Rx0	CORP Non-defaulted Secured Construction	Counterparty credit risk	Advanced IRB approach	LT	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Not applicable	F Construction	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0092_CC_AIRB_LU_Rx0	CORP Non-defaulted Secured Construction	Counterparty credit risk	Advanced IRB approach	LU	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Not applicable	F Construction	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0092_CC_AIRB_LV_Rx0	CORP Non-defaulted Secured Construction	Counterparty credit risk	Advanced IRB approach	LV	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Not applicable	F Construction	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0092_CC_AIRB_MT_Rx0	CORP Non-defaulted Secured Construction	Counterparty credit risk	Advanced IRB approach	MT	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Not applicable	F Construction	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0092_CC_AIRB_NL_Rx0	CORP Non-defaulted Secured Construction	Counterparty credit risk	Advanced IRB approach	NL	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Not applicable	F Construction	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0092_CC_AIRB_NO_Rx0	CORP Non-defaulted Secured Construction	Counterparty credit risk	Advanced IRB approach	NO	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Not applicable	F Construction	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0092_CC_AIRB_PL_Rx0	CORP Non-defaulted Secured Construction	Counterparty credit risk	Advanced IRB approach	PL	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Not applicable	F Construction	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0092_CC_AIRB_PT_Rx0	CORP Non-defaulted Secured Construction	Counterparty credit risk	Advanced IRB approach	PT	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Not applicable	F Construction	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0092_CC_AIRB_RO_Rx0	CORP Non-defaulted Secured Construction	Counterparty credit risk	Advanced IRB approach	RO	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Not applicable	F Construction	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0092_CC_AIRB_RU_Rx0	CORP Non-defaulted Secured Construction	Counterparty credit risk	Advanced IRB approach	RU	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Not applicable	F Construction	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0092_CC_AIRB_SE_Rx0	CORP Non-defaulted Secured Construction	Counterparty credit risk	Advanced IRB approach	SE	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Not applicable	F Construction	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0092_CC_AIRB_SG_Rx0	CORP Non-defaulted Secured Construction	Counterparty credit risk	Advanced IRB approach	SG	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Not applicable	F Construction	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0092_CC_AIRB_SI_Rx0	CORP Non-defaulted Secured Construction	Counterparty credit risk	Advanced IRB approach	SI	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Not applicable	F Construction	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0092_CC_AIRB_SK_Rx0	CORP Non-defaulted Secured Construction	Counterparty credit risk	Advanced IRB approach	SK	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Not applicable	F Construction	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0092_CC_AIRB_TR_Rx0	CORP Non-defaulted Secured Construction	Counterparty credit risk	Advanced IRB approach	TR	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Not applicable	F Construction	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0092_CC_AIRB_US_Rx0	CORP Non-defaulted Secured Construction	Counterparty credit risk	Advanced IRB approach	US	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Not applicable	F Construction	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
CORP_ALL_0092_CC_AIRB_x2_Rx0	CORP Non-defaulted Secured Construction	Counterparty credit risk	Advanced IRB approach	Other countries	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Not applicable	F Construction	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
MORT_ALL_0093_CC_AIRB_x0_Rx0	Mortgages Defaulted	Counterparty credit risk	Advanced IRB approach	Not applicable	Not applicable	Retail - No SME - Secured by real estate	Not applicable	Defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0093_CC_AIRB_AT_Rx0	Mortgages Defaulted	Counterparty credit risk	Advanced IRB approach	AT	Not applicable	Retail - No SME - Secured by real estate	Not applicable	Defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0093_CC_AIRB_AU_Rx0	Mortgages Defaulted	Counterparty credit risk	Advanced IRB approach	AU	Not applicable	Retail - No SME - Secured by real estate	Not applicable	Defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0093_CC_AIRB_BE_Rx0	Mortgages Defaulted	Counterparty credit risk	Advanced IRB approach	BE	Not applicable	Retail - No SME - Secured by real estate	Not applicable	Defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0093_CC_AIRB_BG_Rx0	Mortgages Defaulted	Counterparty credit risk	Advanced IRB approach	BG	Not applicable	Retail - No SME - Secured by real estate	Not applicable	Defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0093_CC_AIRB_BR_Rx0	Mortgages Defaulted	Counterparty credit risk	Advanced IRB approach	BR	Not applicable	Retail - No SME - Secured by real estate	Not applicable	Defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0093_CC_AIRB_CA_Rx0	Mortgages Defaulted	Counterparty credit risk	Advanced IRB approach	CA	Not applicable	Retail - No SME - Secured by real estate	Not applicable	Defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0093_CC_AIRB_CH_Rx0	Mortgages Defaulted	Counterparty credit risk	Advanced IRB approach	CH	Not applicable	Retail - No SME - Secured by real estate	Not applicable	Defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0093_CC_AIRB_CN_Rx0	Mortgages Defaulted	Counterparty credit risk	Advanced IRB approach	CN	Not applicable	Retail - No SME - Secured by real estate	Not applicable	Defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0093_CC_AIRB_CY_Rx0	Mortgages Defaulted	Counterparty credit risk	Advanced IRB approach	CY	Not applicable	Retail - No SME - Secured by real estate	Not applicable	Defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0093_CC_AIRB_CZ_Rx0	Mortgages Defaulted	Counterparty credit risk	Advanced IRB approach	CZ	Not applicable	Retail - No SME - Secured by real estate	Not applicable	Defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0093_CC_AIRB_DE_Rx0	Mortgages Defaulted	Counterparty credit risk	Advanced IRB approach	DE	Not applicable	Retail - No SME - Secured by real estate	Not applicable	Defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0093_CC_AIRB_DK_Rx0	Mortgages Defaulted	Counterparty credit risk	Advanced IRB approach	DK	Not applicable	Retail - No SME - Secured by real estate	Not applicable	Defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0093_CC_AIRB_EE_Rx0	Mortgages Defaulted	Counterparty credit risk	Advanced IRB approach	EE	Not applicable	Retail - No SME - Secured by real estate	Not applicable	Defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0093_CC_AIRB_ES_Rx0	Mortgages Defaulted	Counterparty credit risk	Advanced IRB approach	ES	Not applicable	Retail - No SME - Secured by real estate	Not applicable	Defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0093_CC_AIRB_FI_Rx0	Mortgages Defaulted	Counterparty credit risk	Advanced IRB approach	FI	Not applicable	Retail - No SME - Secured by real estate	Not applicable	Defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0093_CC_AIRB_FR_Rx0	Mortgages Defaulted	Counterparty credit risk	Advanced IRB approach	FR	Not applicable	Retail - No SME - Secured by real estate	Not applicable	Defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0093_CC_AIRB_GB_Rx0	Mortgages Defaulted	Counterparty credit risk	Advanced IRB approach	GB	Not applicable	Retail - No SME - Secured by real estate	Not applicable	Defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0093_CC_AIRB_GR_Rx0	Mortgages Defaulted	Counterparty credit risk	Advanced IRB approach	GR	Not applicable	Retail - No SME - Secured by real estate	Not applicable	Defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0093_CC_AIRB_HK_Rx0	Mortgages Defaulted	Counterparty credit risk	Advanced IRB approach	HK	Not applicable	Retail - No SME - Secured by real estate	Not applicable	Defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0093_CC_AIRB_HR_Rx0	Mortgages Defaulted	Counterparty credit risk	Advanced IRB approach	HR	Not applicable	Retail - No SME - Secured by real estate	Not applicable	Defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
MORT_ALL_0093_CC_AIRB_HU_Rx0	Mortgages Defaulted	Counterparty credit risk	Advanced IRB approach	HU	Not applicable	Retail - No SME - Secured by real estate	Not applicable	Defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0093_CC_AIRB_IE_Rx0	Mortgages Defaulted	Counterparty credit risk	Advanced IRB approach	IE	Not applicable	Retail - No SME - Secured by real estate	Not applicable	Defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0093_CC_AIRB_IL_Rx0	Mortgages Defaulted	Counterparty credit risk	Advanced IRB approach	IL	Not applicable	Retail - No SME - Secured by real estate	Not applicable	Defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0093_CC_AIRB_IT_Rx0	Mortgages Defaulted	Counterparty credit risk	Advanced IRB approach	IT	Not applicable	Retail - No SME - Secured by real estate	Not applicable	Defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0093_CC_AIRB_JP_Rx0	Mortgages Defaulted	Counterparty credit risk	Advanced IRB approach	JP	Not applicable	Retail - No SME - Secured by real estate	Not applicable	Defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0093_CC_AIRB_KR_Rx0	Mortgages Defaulted	Counterparty credit risk	Advanced IRB approach	KR	Not applicable	Retail - No SME - Secured by real estate	Not applicable	Defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0093_CC_AIRB_LT_Rx0	Mortgages Defaulted	Counterparty credit risk	Advanced IRB approach	LT	Not applicable	Retail - No SME - Secured by real estate	Not applicable	Defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0093_CC_AIRB_LU_Rx0	Mortgages Defaulted	Counterparty credit risk	Advanced IRB approach	LU	Not applicable	Retail - No SME - Secured by real estate	Not applicable	Defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0093_CC_AIRB_LV_Rx0	Mortgages Defaulted	Counterparty credit risk	Advanced IRB approach	LV	Not applicable	Retail - No SME - Secured by real estate	Not applicable	Defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0093_CC_AIRB_MT_Rx0	Mortgages Defaulted	Counterparty credit risk	Advanced IRB approach	MT	Not applicable	Retail - No SME - Secured by real estate	Not applicable	Defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0093_CC_AIRB_NL_Rx0	Mortgages Defaulted	Counterparty credit risk	Advanced IRB approach	NL	Not applicable	Retail - No SME - Secured by real estate	Not applicable	Defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0093_CC_AIRB_NO_Rx0	Mortgages Defaulted	Counterparty credit risk	Advanced IRB approach	NO	Not applicable	Retail - No SME - Secured by real estate	Not applicable	Defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0093_CC_AIRB_PL_Rx0	Mortgages Defaulted	Counterparty credit risk	Advanced IRB approach	PL	Not applicable	Retail - No SME - Secured by real estate	Not applicable	Defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0093_CC_AIRB_PT_Rx0	Mortgages Defaulted	Counterparty credit risk	Advanced IRB approach	PT	Not applicable	Retail - No SME - Secured by real estate	Not applicable	Defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0093_CC_AIRB_RO_Rx0	Mortgages Defaulted	Counterparty credit risk	Advanced IRB approach	RO	Not applicable	Retail - No SME - Secured by real estate	Not applicable	Defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0093_CC_AIRB_RU_Rx0	Mortgages Defaulted	Counterparty credit risk	Advanced IRB approach	RU	Not applicable	Retail - No SME - Secured by real estate	Not applicable	Defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0093_CC_AIRB_SE_Rx0	Mortgages Defaulted	Counterparty credit risk	Advanced IRB approach	SE	Not applicable	Retail - No SME - Secured by real estate	Not applicable	Defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0093_CC_AIRB_SG_Rx0	Mortgages Defaulted	Counterparty credit risk	Advanced IRB approach	SG	Not applicable	Retail - No SME - Secured by real estate	Not applicable	Defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0093_CC_AIRB_SI_Rx0	Mortgages Defaulted	Counterparty credit risk	Advanced IRB approach	SI	Not applicable	Retail - No SME - Secured by real estate	Not applicable	Defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0093_CC_AIRB_SK_Rx0	Mortgages Defaulted	Counterparty credit risk	Advanced IRB approach	SK	Not applicable	Retail - No SME - Secured by real estate	Not applicable	Defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0093_CC_AIRB_TR_Rx0	Mortgages Defaulted	Counterparty credit risk	Advanced IRB approach	TR	Not applicable	Retail - No SME - Secured by real estate	Not applicable	Defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0093_CC_AIRB_US_Rx0	Mortgages Defaulted	Counterparty credit risk	Advanced IRB approach	US	Not applicable	Retail - No SME - Secured by real estate	Not applicable	Defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
MORT_ALL_0093_CC_AIRB_x2_Rx0	Mortgages Defaulted	Counterparty credit risk	Advanced IRB approach	Other countries	Not applicable	Retail - No SME - Secured by real estate	Not applicable	Defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_x0_Rx0	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	Not applicable	Not applicable	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_AT_Rx0	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	AT	Not applicable	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_AU_Rx0	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	AU	Not applicable	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_BE_Rx0	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	BE	Not applicable	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_BG_Rx0	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	BG	Not applicable	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_BR_Rx0	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	BR	Not applicable	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_CA_Rx0	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	CA	Not applicable	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_CH_Rx0	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	CH	Not applicable	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_CN_Rx0	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	CN	Not applicable	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_CY_Rx0	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	CY	Not applicable	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_CZ_Rx0	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	CZ	Not applicable	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_DE_Rx0	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	DE	Not applicable	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_DK_Rx0	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	DK	Not applicable	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_EE_Rx0	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	EE	Not applicable	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_ES_Rx0	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	ES	Not applicable	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_FI_Rx0	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	FI	Not applicable	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_FR_Rx0	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	FR	Not applicable	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_GB_Rx0	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	GB	Not applicable	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_GR_Rx0	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	GR	Not applicable	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_HK_Rx0	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	HK	Not applicable	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_HR_Rx0	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	HR	Not applicable	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
MORT_ALL_0094_CC_AIRB_HU_Rx0	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	HU	Not applicable	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_IE_Rx0	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	IE	Not applicable	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_IL_Rx0	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	IL	Not applicable	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_IT_Rx0	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	IT	Not applicable	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_JP_Rx0	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	JP	Not applicable	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_KR_Rx0	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	KR	Not applicable	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_LT_Rx0	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	LT	Not applicable	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_LU_Rx0	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	LU	Not applicable	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_LV_Rx0	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	LV	Not applicable	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_MT_Rx0	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	MT	Not applicable	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_NL_Rx0	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	NL	Not applicable	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_NO_Rx0	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	NO	Not applicable	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_PL_Rx0	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	PL	Not applicable	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_PT_Rx0	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	PT	Not applicable	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_RO_Rx0	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	RO	Not applicable	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_RU_Rx0	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	RU	Not applicable	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_SE_Rx0	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	SE	Not applicable	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_SG_Rx0	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	SG	Not applicable	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_SI_Rx0	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	SI	Not applicable	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_SK_Rx0	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	SK	Not applicable	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_TR_Rx0	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	TR	Not applicable	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_US_Rx0	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	US	Not applicable	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
MORT_ALL_0094_CC_AIRB_x2_Rx0	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	Other countries	Not applicable	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0096_CC_AIRB_x0_Rx0	Mortgages Non-defaulted Secured	Counterparty credit risk	Advanced IRB approach	Not applicable	Not applicable	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0096_CC_AIRB_AT_Rx0	Mortgages Non-defaulted Secured	Counterparty credit risk	Advanced IRB approach	AT	Not applicable	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0096_CC_AIRB_AU_Rx0	Mortgages Non-defaulted Secured	Counterparty credit risk	Advanced IRB approach	AU	Not applicable	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0096_CC_AIRB_BE_Rx0	Mortgages Non-defaulted Secured	Counterparty credit risk	Advanced IRB approach	BE	Not applicable	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0096_CC_AIRB_BG_Rx0	Mortgages Non-defaulted Secured	Counterparty credit risk	Advanced IRB approach	BG	Not applicable	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0096_CC_AIRB_BR_Rx0	Mortgages Non-defaulted Secured	Counterparty credit risk	Advanced IRB approach	BR	Not applicable	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0096_CC_AIRB_CA_Rx0	Mortgages Non-defaulted Secured	Counterparty credit risk	Advanced IRB approach	CA	Not applicable	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0096_CC_AIRB_CH_Rx0	Mortgages Non-defaulted Secured	Counterparty credit risk	Advanced IRB approach	CH	Not applicable	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0096_CC_AIRB_CN_Rx0	Mortgages Non-defaulted Secured	Counterparty credit risk	Advanced IRB approach	CN	Not applicable	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0096_CC_AIRB_CY_Rx0	Mortgages Non-defaulted Secured	Counterparty credit risk	Advanced IRB approach	CY	Not applicable	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0096_CC_AIRB_CZ_Rx0	Mortgages Non-defaulted Secured	Counterparty credit risk	Advanced IRB approach	CZ	Not applicable	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0096_CC_AIRB_DE_Rx0	Mortgages Non-defaulted Secured	Counterparty credit risk	Advanced IRB approach	DE	Not applicable	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0096_CC_AIRB_DK_Rx0	Mortgages Non-defaulted Secured	Counterparty credit risk	Advanced IRB approach	DK	Not applicable	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0096_CC_AIRB_EE_Rx0	Mortgages Non-defaulted Secured	Counterparty credit risk	Advanced IRB approach	EE	Not applicable	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0096_CC_AIRB_ES_Rx0	Mortgages Non-defaulted Secured	Counterparty credit risk	Advanced IRB approach	ES	Not applicable	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0096_CC_AIRB_FI_Rx0	Mortgages Non-defaulted Secured	Counterparty credit risk	Advanced IRB approach	FI	Not applicable	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0096_CC_AIRB_FR_Rx0	Mortgages Non-defaulted Secured	Counterparty credit risk	Advanced IRB approach	FR	Not applicable	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0096_CC_AIRB_GB_Rx0	Mortgages Non-defaulted Secured	Counterparty credit risk	Advanced IRB approach	GB	Not applicable	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0096_CC_AIRB_GR_Rx0	Mortgages Non-defaulted Secured	Counterparty credit risk	Advanced IRB approach	GR	Not applicable	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0096_CC_AIRB_HK_Rx0	Mortgages Non-defaulted Secured	Counterparty credit risk	Advanced IRB approach	HK	Not applicable	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0096_CC_AIRB_HR_Rx0	Mortgages Non-defaulted Secured	Counterparty credit risk	Advanced IRB approach	HR	Not applicable	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
MORT_ALL_0096_CC_AIRB_HU_Rx0	Mortgages Non-defaulted Secured	Counterparty credit risk	Advanced IRB approach	HU	Not applicable	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0096_CC_AIRB_IE_Rx0	Mortgages Non-defaulted Secured	Counterparty credit risk	Advanced IRB approach	IE	Not applicable	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0096_CC_AIRB_IL_Rx0	Mortgages Non-defaulted Secured	Counterparty credit risk	Advanced IRB approach	IL	Not applicable	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0096_CC_AIRB_IT_Rx0	Mortgages Non-defaulted Secured	Counterparty credit risk	Advanced IRB approach	IT	Not applicable	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0096_CC_AIRB_JP_Rx0	Mortgages Non-defaulted Secured	Counterparty credit risk	Advanced IRB approach	JP	Not applicable	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0096_CC_AIRB_KR_Rx0	Mortgages Non-defaulted Secured	Counterparty credit risk	Advanced IRB approach	KR	Not applicable	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0096_CC_AIRB_LT_Rx0	Mortgages Non-defaulted Secured	Counterparty credit risk	Advanced IRB approach	LT	Not applicable	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0096_CC_AIRB_LU_Rx0	Mortgages Non-defaulted Secured	Counterparty credit risk	Advanced IRB approach	LU	Not applicable	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0096_CC_AIRB_LV_Rx0	Mortgages Non-defaulted Secured	Counterparty credit risk	Advanced IRB approach	LV	Not applicable	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0096_CC_AIRB_MT_Rx0	Mortgages Non-defaulted Secured	Counterparty credit risk	Advanced IRB approach	MT	Not applicable	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0096_CC_AIRB_NL_Rx0	Mortgages Non-defaulted Secured	Counterparty credit risk	Advanced IRB approach	NL	Not applicable	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0096_CC_AIRB_NO_Rx0	Mortgages Non-defaulted Secured	Counterparty credit risk	Advanced IRB approach	NO	Not applicable	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0096_CC_AIRB_PL_Rx0	Mortgages Non-defaulted Secured	Counterparty credit risk	Advanced IRB approach	PL	Not applicable	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0096_CC_AIRB_PT_Rx0	Mortgages Non-defaulted Secured	Counterparty credit risk	Advanced IRB approach	PT	Not applicable	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0096_CC_AIRB_RO_Rx0	Mortgages Non-defaulted Secured	Counterparty credit risk	Advanced IRB approach	RO	Not applicable	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0096_CC_AIRB_RU_Rx0	Mortgages Non-defaulted Secured	Counterparty credit risk	Advanced IRB approach	RU	Not applicable	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0096_CC_AIRB_SE_Rx0	Mortgages Non-defaulted Secured	Counterparty credit risk	Advanced IRB approach	SE	Not applicable	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0096_CC_AIRB_SG_Rx0	Mortgages Non-defaulted Secured	Counterparty credit risk	Advanced IRB approach	SG	Not applicable	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0096_CC_AIRB_SI_Rx0	Mortgages Non-defaulted Secured	Counterparty credit risk	Advanced IRB approach	SI	Not applicable	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0096_CC_AIRB_SK_Rx0	Mortgages Non-defaulted Secured	Counterparty credit risk	Advanced IRB approach	SK	Not applicable	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0096_CC_AIRB_TR_Rx0	Mortgages Non-defaulted Secured	Counterparty credit risk	Advanced IRB approach	TR	Not applicable	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0096_CC_AIRB_US_Rx0	Mortgages Non-defaulted Secured	Counterparty credit risk	Advanced IRB approach	US	Not applicable	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
MORT_ALL_0096_CC_AIRB_x2_Rx0	Mortgages Non-defaulted Secured	Counterparty credit risk	Advanced IRB approach	Other countries	Not applicable	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0095_CC_AIRB_x0_Rx0	Mortgages Non-defaulted Unsecured	Counterparty credit risk	Advanced IRB approach	Not applicable	Not applicable	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Exposures without credit protection	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0095_CC_AIRB_AT_Rx0	Mortgages Non-defaulted Unsecured	Counterparty credit risk	Advanced IRB approach	AT	Not applicable	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Exposures without credit protection	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0095_CC_AIRB_AU_Rx0	Mortgages Non-defaulted Unsecured	Counterparty credit risk	Advanced IRB approach	AU	Not applicable	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Exposures without credit protection	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0095_CC_AIRB_BE_Rx0	Mortgages Non-defaulted Unsecured	Counterparty credit risk	Advanced IRB approach	BE	Not applicable	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Exposures without credit protection	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0095_CC_AIRB_BG_Rx0	Mortgages Non-defaulted Unsecured	Counterparty credit risk	Advanced IRB approach	BG	Not applicable	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Exposures without credit protection	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0095_CC_AIRB_BR_Rx0	Mortgages Non-defaulted Unsecured	Counterparty credit risk	Advanced IRB approach	BR	Not applicable	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Exposures without credit protection	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0095_CC_AIRB_CA_Rx0	Mortgages Non-defaulted Unsecured	Counterparty credit risk	Advanced IRB approach	CA	Not applicable	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Exposures without credit protection	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0095_CC_AIRB_CH_Rx0	Mortgages Non-defaulted Unsecured	Counterparty credit risk	Advanced IRB approach	CH	Not applicable	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Exposures without credit protection	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0095_CC_AIRB_CN_Rx0	Mortgages Non-defaulted Unsecured	Counterparty credit risk	Advanced IRB approach	CN	Not applicable	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Exposures without credit protection	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0095_CC_AIRB_CY_Rx0	Mortgages Non-defaulted Unsecured	Counterparty credit risk	Advanced IRB approach	CY	Not applicable	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Exposures without credit protection	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0095_CC_AIRB_CZ_Rx0	Mortgages Non-defaulted Unsecured	Counterparty credit risk	Advanced IRB approach	CZ	Not applicable	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Exposures without credit protection	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0095_CC_AIRB_DE_Rx0	Mortgages Non-defaulted Unsecured	Counterparty credit risk	Advanced IRB approach	DE	Not applicable	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Exposures without credit protection	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0095_CC_AIRB_DK_Rx0	Mortgages Non-defaulted Unsecured	Counterparty credit risk	Advanced IRB approach	DK	Not applicable	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Exposures without credit protection	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0095_CC_AIRB_EE_Rx0	Mortgages Non-defaulted Unsecured	Counterparty credit risk	Advanced IRB approach	EE	Not applicable	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Exposures without credit protection	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0095_CC_AIRB_ES_Rx0	Mortgages Non-defaulted Unsecured	Counterparty credit risk	Advanced IRB approach	ES	Not applicable	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Exposures without credit protection	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0095_CC_AIRB_FI_Rx0	Mortgages Non-defaulted Unsecured	Counterparty credit risk	Advanced IRB approach	FI	Not applicable	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Exposures without credit protection	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0095_CC_AIRB_FR_Rx0	Mortgages Non-defaulted Unsecured	Counterparty credit risk	Advanced IRB approach	FR	Not applicable	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Exposures without credit protection	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0095_CC_AIRB_GB_Rx0	Mortgages Non-defaulted Unsecured	Counterparty credit risk	Advanced IRB approach	GB	Not applicable	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Exposures without credit protection	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0095_CC_AIRB_GR_Rx0	Mortgages Non-defaulted Unsecured	Counterparty credit risk	Advanced IRB approach	GR	Not applicable	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Exposures without credit protection	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0095_CC_AIRB_HK_Rx0	Mortgages Non-defaulted Unsecured	Counterparty credit risk	Advanced IRB approach	HK	Not applicable	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Exposures without credit protection	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0095_CC_AIRB_HR_Rx0	Mortgages Non-defaulted Unsecured	Counterparty credit risk	Advanced IRB approach	HR	Not applicable	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Exposures without credit protection	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
MORT_ALL_0095_CC_AIRB_HU_Rx0	Mortgages Non-defaulted Unsecured	Counterparty credit risk	Advanced IRB approach	HU	Not applicable	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Exposures without credit protection	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0095_CC_AIRB_IE_Rx0	Mortgages Non-defaulted Unsecured	Counterparty credit risk	Advanced IRB approach	IE	Not applicable	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Exposures without credit protection	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0095_CC_AIRB_IL_Rx0	Mortgages Non-defaulted Unsecured	Counterparty credit risk	Advanced IRB approach	IL	Not applicable	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Exposures without credit protection	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0095_CC_AIRB_IT_Rx0	Mortgages Non-defaulted Unsecured	Counterparty credit risk	Advanced IRB approach	IT	Not applicable	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Exposures without credit protection	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0095_CC_AIRB_JP_Rx0	Mortgages Non-defaulted Unsecured	Counterparty credit risk	Advanced IRB approach	JP	Not applicable	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Exposures without credit protection	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0095_CC_AIRB_KR_Rx0	Mortgages Non-defaulted Unsecured	Counterparty credit risk	Advanced IRB approach	KR	Not applicable	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Exposures without credit protection	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0095_CC_AIRB_LT_Rx0	Mortgages Non-defaulted Unsecured	Counterparty credit risk	Advanced IRB approach	LT	Not applicable	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Exposures without credit protection	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0095_CC_AIRB_LU_Rx0	Mortgages Non-defaulted Unsecured	Counterparty credit risk	Advanced IRB approach	LU	Not applicable	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Exposures without credit protection	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0095_CC_AIRB_LV_Rx0	Mortgages Non-defaulted Unsecured	Counterparty credit risk	Advanced IRB approach	LV	Not applicable	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Exposures without credit protection	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0095_CC_AIRB_MT_Rx0	Mortgages Non-defaulted Unsecured	Counterparty credit risk	Advanced IRB approach	MT	Not applicable	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Exposures without credit protection	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0095_CC_AIRB_NL_Rx0	Mortgages Non-defaulted Unsecured	Counterparty credit risk	Advanced IRB approach	NL	Not applicable	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Exposures without credit protection	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0095_CC_AIRB_NO_Rx0	Mortgages Non-defaulted Unsecured	Counterparty credit risk	Advanced IRB approach	NO	Not applicable	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Exposures without credit protection	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0095_CC_AIRB_PL_Rx0	Mortgages Non-defaulted Unsecured	Counterparty credit risk	Advanced IRB approach	PL	Not applicable	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Exposures without credit protection	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0095_CC_AIRB_PT_Rx0	Mortgages Non-defaulted Unsecured	Counterparty credit risk	Advanced IRB approach	PT	Not applicable	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Exposures without credit protection	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0095_CC_AIRB_RO_Rx0	Mortgages Non-defaulted Unsecured	Counterparty credit risk	Advanced IRB approach	RO	Not applicable	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Exposures without credit protection	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0095_CC_AIRB_RU_Rx0	Mortgages Non-defaulted Unsecured	Counterparty credit risk	Advanced IRB approach	RU	Not applicable	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Exposures without credit protection	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0095_CC_AIRB_SE_Rx0	Mortgages Non-defaulted Unsecured	Counterparty credit risk	Advanced IRB approach	SE	Not applicable	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Exposures without credit protection	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0095_CC_AIRB_SG_Rx0	Mortgages Non-defaulted Unsecured	Counterparty credit risk	Advanced IRB approach	SG	Not applicable	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Exposures without credit protection	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0095_CC_AIRB_SI_Rx0	Mortgages Non-defaulted Unsecured	Counterparty credit risk	Advanced IRB approach	SI	Not applicable	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Exposures without credit protection	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0095_CC_AIRB_SK_Rx0	Mortgages Non-defaulted Unsecured	Counterparty credit risk	Advanced IRB approach	SK	Not applicable	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Exposures without credit protection	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0095_CC_AIRB_TR_Rx0	Mortgages Non-defaulted Unsecured	Counterparty credit risk	Advanced IRB approach	TR	Not applicable	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Exposures without credit protection	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0095_CC_AIRB_US_Rx0	Mortgages Non-defaulted Unsecured	Counterparty credit risk	Advanced IRB approach	US	Not applicable	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Exposures without credit protection	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
MORT_ALL_0095_CC_AIRB_x2_Rx0	Mortgages Non-defaulted Unsecured	Counterparty credit risk	Advanced IRB approach	Other countries	Not applicable	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Exposures without credit protection	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0097_CC_AIRB_x0_Rx0	Mortgages Non-defaulted Secured	Counterparty credit risk	Advanced IRB approach	Not applicable	Not applicable	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Real estate collateral	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0097_CC_AIRB_AT_Rx0	Mortgages Non-defaulted Secured	Counterparty credit risk	Advanced IRB approach	AT	Not applicable	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Real estate collateral	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0097_CC_AIRB_AU_Rx0	Mortgages Non-defaulted Secured	Counterparty credit risk	Advanced IRB approach	AU	Not applicable	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Real estate collateral	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0097_CC_AIRB_BE_Rx0	Mortgages Non-defaulted Secured	Counterparty credit risk	Advanced IRB approach	BE	Not applicable	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Real estate collateral	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0097_CC_AIRB_BG_Rx0	Mortgages Non-defaulted Secured	Counterparty credit risk	Advanced IRB approach	BG	Not applicable	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Real estate collateral	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0097_CC_AIRB_BR_Rx0	Mortgages Non-defaulted Secured	Counterparty credit risk	Advanced IRB approach	BR	Not applicable	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Real estate collateral	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0097_CC_AIRB_CA_Rx0	Mortgages Non-defaulted Secured	Counterparty credit risk	Advanced IRB approach	CA	Not applicable	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Real estate collateral	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0097_CC_AIRB_CH_Rx0	Mortgages Non-defaulted Secured	Counterparty credit risk	Advanced IRB approach	CH	Not applicable	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Real estate collateral	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0097_CC_AIRB_CN_Rx0	Mortgages Non-defaulted Secured	Counterparty credit risk	Advanced IRB approach	CN	Not applicable	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Real estate collateral	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0097_CC_AIRB_CY_Rx0	Mortgages Non-defaulted Secured	Counterparty credit risk	Advanced IRB approach	CY	Not applicable	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Real estate collateral	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0097_CC_AIRB_CZ_Rx0	Mortgages Non-defaulted Secured	Counterparty credit risk	Advanced IRB approach	CZ	Not applicable	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Real estate collateral	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0097_CC_AIRB_DE_Rx0	Mortgages Non-defaulted Secured	Counterparty credit risk	Advanced IRB approach	DE	Not applicable	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Real estate collateral	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0097_CC_AIRB_DK_Rx0	Mortgages Non-defaulted Secured	Counterparty credit risk	Advanced IRB approach	DK	Not applicable	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Real estate collateral	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0097_CC_AIRB_EE_Rx0	Mortgages Non-defaulted Secured	Counterparty credit risk	Advanced IRB approach	EE	Not applicable	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Real estate collateral	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0097_CC_AIRB_ES_Rx0	Mortgages Non-defaulted Secured	Counterparty credit risk	Advanced IRB approach	ES	Not applicable	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Real estate collateral	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0097_CC_AIRB_FI_Rx0	Mortgages Non-defaulted Secured	Counterparty credit risk	Advanced IRB approach	FI	Not applicable	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Real estate collateral	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0097_CC_AIRB_FR_Rx0	Mortgages Non-defaulted Secured	Counterparty credit risk	Advanced IRB approach	FR	Not applicable	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Real estate collateral	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0097_CC_AIRB_GB_Rx0	Mortgages Non-defaulted Secured	Counterparty credit risk	Advanced IRB approach	GB	Not applicable	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Real estate collateral	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0097_CC_AIRB_GR_Rx0	Mortgages Non-defaulted Secured	Counterparty credit risk	Advanced IRB approach	GR	Not applicable	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Real estate collateral	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0097_CC_AIRB_HK_Rx0	Mortgages Non-defaulted Secured	Counterparty credit risk	Advanced IRB approach	HK	Not applicable	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Real estate collateral	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0097_CC_AIRB_HR_Rx0	Mortgages Non-defaulted Secured	Counterparty credit risk	Advanced IRB approach	HR	Not applicable	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Real estate collateral	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
MORT_ALL_0097_CC_AIRB_HU_Rx0	Mortgages Non-defaulted Secured	Counterparty credit risk	Advanced IRB approach	HU	Not applicable	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Real estate collateral	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0097_CC_AIRB_IE_Rx0	Mortgages Non-defaulted Secured	Counterparty credit risk	Advanced IRB approach	IE	Not applicable	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Real estate collateral	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0097_CC_AIRB_IL_Rx0	Mortgages Non-defaulted Secured	Counterparty credit risk	Advanced IRB approach	IL	Not applicable	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Real estate collateral	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0097_CC_AIRB_IT_Rx0	Mortgages Non-defaulted Secured	Counterparty credit risk	Advanced IRB approach	IT	Not applicable	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Real estate collateral	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0097_CC_AIRB_JP_Rx0	Mortgages Non-defaulted Secured	Counterparty credit risk	Advanced IRB approach	JP	Not applicable	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Real estate collateral	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0097_CC_AIRB_KR_Rx0	Mortgages Non-defaulted Secured	Counterparty credit risk	Advanced IRB approach	KR	Not applicable	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Real estate collateral	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0097_CC_AIRB_LT_Rx0	Mortgages Non-defaulted Secured	Counterparty credit risk	Advanced IRB approach	LT	Not applicable	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Real estate collateral	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0097_CC_AIRB_LU_Rx0	Mortgages Non-defaulted Secured	Counterparty credit risk	Advanced IRB approach	LU	Not applicable	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Real estate collateral	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0097_CC_AIRB_LV_Rx0	Mortgages Non-defaulted Secured	Counterparty credit risk	Advanced IRB approach	LV	Not applicable	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Real estate collateral	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0097_CC_AIRB_MT_Rx0	Mortgages Non-defaulted Secured	Counterparty credit risk	Advanced IRB approach	MT	Not applicable	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Real estate collateral	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0097_CC_AIRB_NL_Rx0	Mortgages Non-defaulted Secured	Counterparty credit risk	Advanced IRB approach	NL	Not applicable	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Real estate collateral	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0097_CC_AIRB_NO_Rx0	Mortgages Non-defaulted Secured	Counterparty credit risk	Advanced IRB approach	NO	Not applicable	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Real estate collateral	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0097_CC_AIRB_PL_Rx0	Mortgages Non-defaulted Secured	Counterparty credit risk	Advanced IRB approach	PL	Not applicable	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Real estate collateral	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0097_CC_AIRB_PT_Rx0	Mortgages Non-defaulted Secured	Counterparty credit risk	Advanced IRB approach	PT	Not applicable	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Real estate collateral	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0097_CC_AIRB_RO_Rx0	Mortgages Non-defaulted Secured	Counterparty credit risk	Advanced IRB approach	RO	Not applicable	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Real estate collateral	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0097_CC_AIRB_RU_Rx0	Mortgages Non-defaulted Secured	Counterparty credit risk	Advanced IRB approach	RU	Not applicable	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Real estate collateral	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0097_CC_AIRB_SE_Rx0	Mortgages Non-defaulted Secured	Counterparty credit risk	Advanced IRB approach	SE	Not applicable	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Real estate collateral	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0097_CC_AIRB_SG_Rx0	Mortgages Non-defaulted Secured	Counterparty credit risk	Advanced IRB approach	SG	Not applicable	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Real estate collateral	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0097_CC_AIRB_SI_Rx0	Mortgages Non-defaulted Secured	Counterparty credit risk	Advanced IRB approach	SI	Not applicable	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Real estate collateral	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0097_CC_AIRB_SK_Rx0	Mortgages Non-defaulted Secured	Counterparty credit risk	Advanced IRB approach	SK	Not applicable	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Real estate collateral	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0097_CC_AIRB_TR_Rx0	Mortgages Non-defaulted Secured	Counterparty credit risk	Advanced IRB approach	TR	Not applicable	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Real estate collateral	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0097_CC_AIRB_US_Rx0	Mortgages Non-defaulted Secured	Counterparty credit risk	Advanced IRB approach	US	Not applicable	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Real estate collateral	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
MORT_ALL_0097_CC_AIRB_x2_Rx0	Mortgages Non-defaulted Secured	Counterparty credit risk	Advanced IRB approach	Other countries	Not applicable	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Real estate collateral	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0098_CC_AIRB_x0_Rx0	Mortgages Non-defaulted Secured	Counterparty credit risk	Advanced IRB approach	Not applicable	Not applicable	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Eligible collateral other than real estate	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0098_CC_AIRB_AT_Rx0	Mortgages Non-defaulted Secured	Counterparty credit risk	Advanced IRB approach	AT	Not applicable	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Eligible collateral other than real estate	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0098_CC_AIRB_AU_Rx0	Mortgages Non-defaulted Secured	Counterparty credit risk	Advanced IRB approach	AU	Not applicable	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Eligible collateral other than real estate	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0098_CC_AIRB_BE_Rx0	Mortgages Non-defaulted Secured	Counterparty credit risk	Advanced IRB approach	BE	Not applicable	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Eligible collateral other than real estate	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0098_CC_AIRB_BG_Rx0	Mortgages Non-defaulted Secured	Counterparty credit risk	Advanced IRB approach	BG	Not applicable	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Eligible collateral other than real estate	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0098_CC_AIRB_BR_Rx0	Mortgages Non-defaulted Secured	Counterparty credit risk	Advanced IRB approach	BR	Not applicable	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Eligible collateral other than real estate	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0098_CC_AIRB_CA_Rx0	Mortgages Non-defaulted Secured	Counterparty credit risk	Advanced IRB approach	CA	Not applicable	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Eligible collateral other than real estate	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0098_CC_AIRB_CH_Rx0	Mortgages Non-defaulted Secured	Counterparty credit risk	Advanced IRB approach	CH	Not applicable	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Eligible collateral other than real estate	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0098_CC_AIRB_CN_Rx0	Mortgages Non-defaulted Secured	Counterparty credit risk	Advanced IRB approach	CN	Not applicable	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Eligible collateral other than real estate	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0098_CC_AIRB_CY_Rx0	Mortgages Non-defaulted Secured	Counterparty credit risk	Advanced IRB approach	CY	Not applicable	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Eligible collateral other than real estate	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0098_CC_AIRB_CZ_Rx0	Mortgages Non-defaulted Secured	Counterparty credit risk	Advanced IRB approach	CZ	Not applicable	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Eligible collateral other than real estate	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0098_CC_AIRB_DE_Rx0	Mortgages Non-defaulted Secured	Counterparty credit risk	Advanced IRB approach	DE	Not applicable	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Eligible collateral other than real estate	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0098_CC_AIRB_DK_Rx0	Mortgages Non-defaulted Secured	Counterparty credit risk	Advanced IRB approach	DK	Not applicable	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Eligible collateral other than real estate	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0098_CC_AIRB_EE_Rx0	Mortgages Non-defaulted Secured	Counterparty credit risk	Advanced IRB approach	EE	Not applicable	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Eligible collateral other than real estate	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0098_CC_AIRB_ES_Rx0	Mortgages Non-defaulted Secured	Counterparty credit risk	Advanced IRB approach	ES	Not applicable	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Eligible collateral other than real estate	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0098_CC_AIRB_FI_Rx0	Mortgages Non-defaulted Secured	Counterparty credit risk	Advanced IRB approach	FI	Not applicable	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Eligible collateral other than real estate	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0098_CC_AIRB_FR_Rx0	Mortgages Non-defaulted Secured	Counterparty credit risk	Advanced IRB approach	FR	Not applicable	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Eligible collateral other than real estate	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0098_CC_AIRB_GB_Rx0	Mortgages Non-defaulted Secured	Counterparty credit risk	Advanced IRB approach	GB	Not applicable	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Eligible collateral other than real estate	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0098_CC_AIRB_GR_Rx0	Mortgages Non-defaulted Secured	Counterparty credit risk	Advanced IRB approach	GR	Not applicable	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Eligible collateral other than real estate	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0098_CC_AIRB_HK_Rx0	Mortgages Non-defaulted Secured	Counterparty credit risk	Advanced IRB approach	HK	Not applicable	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Eligible collateral other than real estate	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0098_CC_AIRB_HR_Rx0	Mortgages Non-defaulted Secured	Counterparty credit risk	Advanced IRB approach	HR	Not applicable	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Eligible collateral other than real estate	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
MORT_ALL_0098_CC_AIRB_HU_Rx0	Mortgages Non-defaulted Secured	Counterparty credit risk	Advanced IRB approach	HU	Not applicable	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Eligible collateral other than real estate	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0098_CC_AIRB_IE_Rx0	Mortgages Non-defaulted Secured	Counterparty credit risk	Advanced IRB approach	IE	Not applicable	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Eligible collateral other than real estate	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0098_CC_AIRB_IL_Rx0	Mortgages Non-defaulted Secured	Counterparty credit risk	Advanced IRB approach	IL	Not applicable	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Eligible collateral other than real estate	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0098_CC_AIRB_IT_Rx0	Mortgages Non-defaulted Secured	Counterparty credit risk	Advanced IRB approach	IT	Not applicable	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Eligible collateral other than real estate	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0098_CC_AIRB_JP_Rx0	Mortgages Non-defaulted Secured	Counterparty credit risk	Advanced IRB approach	JP	Not applicable	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Eligible collateral other than real estate	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0098_CC_AIRB_KR_Rx0	Mortgages Non-defaulted Secured	Counterparty credit risk	Advanced IRB approach	KR	Not applicable	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Eligible collateral other than real estate	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0098_CC_AIRB_LT_Rx0	Mortgages Non-defaulted Secured	Counterparty credit risk	Advanced IRB approach	LT	Not applicable	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Eligible collateral other than real estate	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0098_CC_AIRB_LU_Rx0	Mortgages Non-defaulted Secured	Counterparty credit risk	Advanced IRB approach	LU	Not applicable	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Eligible collateral other than real estate	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0098_CC_AIRB_LV_Rx0	Mortgages Non-defaulted Secured	Counterparty credit risk	Advanced IRB approach	LV	Not applicable	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Eligible collateral other than real estate	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0098_CC_AIRB_MT_Rx0	Mortgages Non-defaulted Secured	Counterparty credit risk	Advanced IRB approach	MT	Not applicable	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Eligible collateral other than real estate	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0098_CC_AIRB_NL_Rx0	Mortgages Non-defaulted Secured	Counterparty credit risk	Advanced IRB approach	NL	Not applicable	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Eligible collateral other than real estate	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0098_CC_AIRB_NO_Rx0	Mortgages Non-defaulted Secured	Counterparty credit risk	Advanced IRB approach	NO	Not applicable	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Eligible collateral other than real estate	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0098_CC_AIRB_PL_Rx0	Mortgages Non-defaulted Secured	Counterparty credit risk	Advanced IRB approach	PL	Not applicable	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Eligible collateral other than real estate	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0098_CC_AIRB_PT_Rx0	Mortgages Non-defaulted Secured	Counterparty credit risk	Advanced IRB approach	PT	Not applicable	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Eligible collateral other than real estate	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0098_CC_AIRB_RO_Rx0	Mortgages Non-defaulted Secured	Counterparty credit risk	Advanced IRB approach	RO	Not applicable	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Eligible collateral other than real estate	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0098_CC_AIRB_RU_Rx0	Mortgages Non-defaulted Secured	Counterparty credit risk	Advanced IRB approach	RU	Not applicable	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Eligible collateral other than real estate	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0098_CC_AIRB_SE_Rx0	Mortgages Non-defaulted Secured	Counterparty credit risk	Advanced IRB approach	SE	Not applicable	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Eligible collateral other than real estate	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0098_CC_AIRB_SG_Rx0	Mortgages Non-defaulted Secured	Counterparty credit risk	Advanced IRB approach	SG	Not applicable	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Eligible collateral other than real estate	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0098_CC_AIRB_SI_Rx0	Mortgages Non-defaulted Secured	Counterparty credit risk	Advanced IRB approach	SI	Not applicable	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Eligible collateral other than real estate	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0098_CC_AIRB_SK_Rx0	Mortgages Non-defaulted Secured	Counterparty credit risk	Advanced IRB approach	SK	Not applicable	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Eligible collateral other than real estate	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0098_CC_AIRB_TR_Rx0	Mortgages Non-defaulted Secured	Counterparty credit risk	Advanced IRB approach	TR	Not applicable	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Eligible collateral other than real estate	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0098_CC_AIRB_US_Rx0	Mortgages Non-defaulted Secured	Counterparty credit risk	Advanced IRB approach	US	Not applicable	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Eligible collateral other than real estate	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
MORT_ALL_0098_CC_AIRB_x2_Rx0	Mortgages Non-defaulted Secured	Counterparty credit risk	Advanced IRB approach	Other countries	Not applicable	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Eligible collateral other than real estate	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0099_CC_AIRB_x0_Rx0	Mortgages Non-defaulted ILTV <=25 %	Counterparty credit risk	Advanced IRB approach	Not applicable	Not applicable	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	<=25 %
MORT_ALL_0099_CC_AIRB_AT_Rx0	Mortgages Non-defaulted ILTV <=25 %	Counterparty credit risk	Advanced IRB approach	AT	Not applicable	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	<=25 %
MORT_ALL_0099_CC_AIRB_AU_Rx0	Mortgages Non-defaulted ILTV <=25 %	Counterparty credit risk	Advanced IRB approach	AU	Not applicable	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	<=25 %
MORT_ALL_0099_CC_AIRB_BE_Rx0	Mortgages Non-defaulted ILTV <=25 %	Counterparty credit risk	Advanced IRB approach	BE	Not applicable	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	<=25 %
MORT_ALL_0099_CC_AIRB_BG_Rx0	Mortgages Non-defaulted ILTV <=25 %	Counterparty credit risk	Advanced IRB approach	BG	Not applicable	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	<=25 %
MORT_ALL_0099_CC_AIRB_BR_Rx0	Mortgages Non-defaulted ILTV <=25 %	Counterparty credit risk	Advanced IRB approach	BR	Not applicable	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	<=25 %
MORT_ALL_0099_CC_AIRB_CA_Rx0	Mortgages Non-defaulted ILTV <=25 %	Counterparty credit risk	Advanced IRB approach	CA	Not applicable	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	<=25 %
MORT_ALL_0099_CC_AIRB_CH_Rx0	Mortgages Non-defaulted ILTV <=25 %	Counterparty credit risk	Advanced IRB approach	CH	Not applicable	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	<=25 %
MORT_ALL_0099_CC_AIRB_CN_Rx0	Mortgages Non-defaulted ILTV <=25 %	Counterparty credit risk	Advanced IRB approach	CN	Not applicable	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	<=25 %
MORT_ALL_0099_CC_AIRB_CY_Rx0	Mortgages Non-defaulted ILTV <=25 %	Counterparty credit risk	Advanced IRB approach	CY	Not applicable	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	<=25 %
MORT_ALL_0099_CC_AIRB_CZ_Rx0	Mortgages Non-defaulted ILTV <=25 %	Counterparty credit risk	Advanced IRB approach	CZ	Not applicable	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	<=25 %
MORT_ALL_0099_CC_AIRB_DE_Rx0	Mortgages Non-defaulted ILTV <=25 %	Counterparty credit risk	Advanced IRB approach	DE	Not applicable	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	<=25 %
MORT_ALL_0099_CC_AIRB_DK_Rx0	Mortgages Non-defaulted ILTV <=25 %	Counterparty credit risk	Advanced IRB approach	DK	Not applicable	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	<=25 %
MORT_ALL_0099_CC_AIRB_EE_Rx0	Mortgages Non-defaulted ILTV <=25 %	Counterparty credit risk	Advanced IRB approach	EE	Not applicable	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	<=25 %
MORT_ALL_0099_CC_AIRB_ES_Rx0	Mortgages Non-defaulted ILTV <=25 %	Counterparty credit risk	Advanced IRB approach	ES	Not applicable	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	<=25 %
MORT_ALL_0099_CC_AIRB_FI_Rx0	Mortgages Non-defaulted ILTV <=25 %	Counterparty credit risk	Advanced IRB approach	FI	Not applicable	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	<=25 %
MORT_ALL_0099_CC_AIRB_FR_Rx0	Mortgages Non-defaulted ILTV <=25 %	Counterparty credit risk	Advanced IRB approach	FR	Not applicable	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	<=25 %
MORT_ALL_0099_CC_AIRB_GB_Rx0	Mortgages Non-defaulted ILTV <=25 %	Counterparty credit risk	Advanced IRB approach	GB	Not applicable	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	<=25 %
MORT_ALL_0099_CC_AIRB_GR_Rx0	Mortgages Non-defaulted ILTV <=25 %	Counterparty credit risk	Advanced IRB approach	GR	Not applicable	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	<=25 %
MORT_ALL_0099_CC_AIRB_HK_Rx0	Mortgages Non-defaulted ILTV <=25 %	Counterparty credit risk	Advanced IRB approach	HK	Not applicable	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	<=25 %
MORT_ALL_0099_CC_AIRB_HR_Rx0	Mortgages Non-defaulted ILTV <=25 %	Counterparty credit risk	Advanced IRB approach	HR	Not applicable	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	<=25 %

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
MORT_ALL_0099_CC_AIRB_HU_Rx0	Mortgages Non-defaulted ILTV <=25 %	Counterparty credit risk	Advanced IRB approach	HU	Not applicable	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	<=25 %
MORT_ALL_0099_CC_AIRB_IE_Rx0	Mortgages Non-defaulted ILTV <=25 %	Counterparty credit risk	Advanced IRB approach	IE	Not applicable	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	<=25 %
MORT_ALL_0099_CC_AIRB_IL_Rx0	Mortgages Non-defaulted ILTV <=25 %	Counterparty credit risk	Advanced IRB approach	IL	Not applicable	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	<=25 %
MORT_ALL_0099_CC_AIRB_IT_Rx0	Mortgages Non-defaulted ILTV <=25 %	Counterparty credit risk	Advanced IRB approach	IT	Not applicable	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	<=25 %
MORT_ALL_0099_CC_AIRB_JP_Rx0	Mortgages Non-defaulted ILTV <=25 %	Counterparty credit risk	Advanced IRB approach	JP	Not applicable	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	<=25 %
MORT_ALL_0099_CC_AIRB_KR_Rx0	Mortgages Non-defaulted ILTV <=25 %	Counterparty credit risk	Advanced IRB approach	KR	Not applicable	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	<=25 %
MORT_ALL_0099_CC_AIRB_LT_Rx0	Mortgages Non-defaulted ILTV <=25 %	Counterparty credit risk	Advanced IRB approach	LT	Not applicable	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	<=25 %
MORT_ALL_0099_CC_AIRB_LU_Rx0	Mortgages Non-defaulted ILTV <=25 %	Counterparty credit risk	Advanced IRB approach	LU	Not applicable	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	<=25 %
MORT_ALL_0099_CC_AIRB_LV_Rx0	Mortgages Non-defaulted ILTV <=25 %	Counterparty credit risk	Advanced IRB approach	LV	Not applicable	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	<=25 %
MORT_ALL_0099_CC_AIRB_MT_Rx0	Mortgages Non-defaulted ILTV <=25 %	Counterparty credit risk	Advanced IRB approach	MT	Not applicable	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	<=25 %
MORT_ALL_0099_CC_AIRB_NL_Rx0	Mortgages Non-defaulted ILTV <=25 %	Counterparty credit risk	Advanced IRB approach	NL	Not applicable	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	<=25 %
MORT_ALL_0099_CC_AIRB_NO_Rx0	Mortgages Non-defaulted ILTV <=25 %	Counterparty credit risk	Advanced IRB approach	NO	Not applicable	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	<=25 %
MORT_ALL_0099_CC_AIRB_PL_Rx0	Mortgages Non-defaulted ILTV <=25 %	Counterparty credit risk	Advanced IRB approach	PL	Not applicable	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	<=25 %
MORT_ALL_0099_CC_AIRB_PT_Rx0	Mortgages Non-defaulted ILTV <=25 %	Counterparty credit risk	Advanced IRB approach	PT	Not applicable	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	<=25 %
MORT_ALL_0099_CC_AIRB_RO_Rx0	Mortgages Non-defaulted ILTV <=25 %	Counterparty credit risk	Advanced IRB approach	RO	Not applicable	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	<=25 %
MORT_ALL_0099_CC_AIRB_RU_Rx0	Mortgages Non-defaulted ILTV <=25 %	Counterparty credit risk	Advanced IRB approach	RU	Not applicable	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	<=25 %
MORT_ALL_0099_CC_AIRB_SE_Rx0	Mortgages Non-defaulted ILTV <=25 %	Counterparty credit risk	Advanced IRB approach	SE	Not applicable	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	<=25 %
MORT_ALL_0099_CC_AIRB_SG_Rx0	Mortgages Non-defaulted ILTV <=25 %	Counterparty credit risk	Advanced IRB approach	SG	Not applicable	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	<=25 %
MORT_ALL_0099_CC_AIRB_SI_Rx0	Mortgages Non-defaulted ILTV <=25 %	Counterparty credit risk	Advanced IRB approach	SI	Not applicable	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	<=25 %
MORT_ALL_0099_CC_AIRB_SK_Rx0	Mortgages Non-defaulted ILTV <=25 %	Counterparty credit risk	Advanced IRB approach	SK	Not applicable	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	<=25 %
MORT_ALL_0099_CC_AIRB_TR_Rx0	Mortgages Non-defaulted ILTV <=25 %	Counterparty credit risk	Advanced IRB approach	TR	Not applicable	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	<=25 %
MORT_ALL_0099_CC_AIRB_US_Rx0	Mortgages Non-defaulted ILTV <=25 %	Counterparty credit risk	Advanced IRB approach	US	Not applicable	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	<=25 %

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
MORT_ALL_0099_CC_AIRB_x2_Rx0	Mortgages Non-defaulted ILTV <=25 %	Counterparty credit risk	Advanced IRB approach	Other countries	Not applicable	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	<=25 %
MORT_ALL_0100_CC_AIRB_x0_Rx0	Mortgages Non-defaulted ILTV >25 %,<=50 %	Counterparty credit risk	Advanced IRB approach	Not applicable	Not applicable	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	>25 % <=50 %
MORT_ALL_0100_CC_AIRB_AT_Rx0	Mortgages Non-defaulted ILTV >25 %,<=50 %	Counterparty credit risk	Advanced IRB approach	AT	Not applicable	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	>25 % <=50 %
MORT_ALL_0100_CC_AIRB_AU_Rx0	Mortgages Non-defaulted ILTV >25 %,<=50 %	Counterparty credit risk	Advanced IRB approach	AU	Not applicable	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	>25 % <=50 %
MORT_ALL_0100_CC_AIRB_BE_Rx0	Mortgages Non-defaulted ILTV >25 %,<=50 %	Counterparty credit risk	Advanced IRB approach	BE	Not applicable	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	>25 % <=50 %
MORT_ALL_0100_CC_AIRB_BG_Rx0	Mortgages Non-defaulted ILTV >25 %,<=50 %	Counterparty credit risk	Advanced IRB approach	BG	Not applicable	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	>25 % <=50 %
MORT_ALL_0100_CC_AIRB_BR_Rx0	Mortgages Non-defaulted ILTV >25 %,<=50 %	Counterparty credit risk	Advanced IRB approach	BR	Not applicable	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	>25 % <=50 %
MORT_ALL_0100_CC_AIRB_CA_Rx0	Mortgages Non-defaulted ILTV >25 %,<=50 %	Counterparty credit risk	Advanced IRB approach	CA	Not applicable	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	>25 % <=50 %
MORT_ALL_0100_CC_AIRB_CH_Rx0	Mortgages Non-defaulted ILTV >25 %,<=50 %	Counterparty credit risk	Advanced IRB approach	CH	Not applicable	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	>25 % <=50 %
MORT_ALL_0100_CC_AIRB_CN_Rx0	Mortgages Non-defaulted ILTV >25 %,<=50 %	Counterparty credit risk	Advanced IRB approach	CN	Not applicable	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	>25 % <=50 %
MORT_ALL_0100_CC_AIRB_CY_Rx0	Mortgages Non-defaulted ILTV >25 %,<=50 %	Counterparty credit risk	Advanced IRB approach	CY	Not applicable	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	>25 % <=50 %
MORT_ALL_0100_CC_AIRB_CZ_Rx0	Mortgages Non-defaulted ILTV >25 %,<=50 %	Counterparty credit risk	Advanced IRB approach	CZ	Not applicable	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	>25 % <=50 %
MORT_ALL_0100_CC_AIRB_DE_Rx0	Mortgages Non-defaulted ILTV >25 %,<=50 %	Counterparty credit risk	Advanced IRB approach	DE	Not applicable	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	>25 % <=50 %
MORT_ALL_0100_CC_AIRB_DK_Rx0	Mortgages Non-defaulted ILTV >25 %,<=50 %	Counterparty credit risk	Advanced IRB approach	DK	Not applicable	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	>25 % <=50 %
MORT_ALL_0100_CC_AIRB_EE_Rx0	Mortgages Non-defaulted ILTV >25 %,<=50 %	Counterparty credit risk	Advanced IRB approach	EE	Not applicable	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	>25 % <=50 %
MORT_ALL_0100_CC_AIRB_ES_Rx0	Mortgages Non-defaulted ILTV >25 %,<=50 %	Counterparty credit risk	Advanced IRB approach	ES	Not applicable	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	>25 % <=50 %
MORT_ALL_0100_CC_AIRB_FI_Rx0	Mortgages Non-defaulted ILTV >25 %,<=50 %	Counterparty credit risk	Advanced IRB approach	FI	Not applicable	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	>25 % <=50 %
MORT_ALL_0100_CC_AIRB_FR_Rx0	Mortgages Non-defaulted ILTV >25 %,<=50 %	Counterparty credit risk	Advanced IRB approach	FR	Not applicable	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	>25 % <=50 %
MORT_ALL_0100_CC_AIRB_GB_Rx0	Mortgages Non-defaulted ILTV >25 %,<=50 %	Counterparty credit risk	Advanced IRB approach	GB	Not applicable	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	>25 % <=50 %
MORT_ALL_0100_CC_AIRB_GR_Rx0	Mortgages Non-defaulted ILTV >25 %,<=50 %	Counterparty credit risk	Advanced IRB approach	GR	Not applicable	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	>25 % <=50 %
MORT_ALL_0100_CC_AIRB_HK_Rx0	Mortgages Non-defaulted ILTV >25 %,<=50 %	Counterparty credit risk	Advanced IRB approach	HK	Not applicable	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	>25 % <=50 %
MORT_ALL_0100_CC_AIRB_HR_Rx0	Mortgages Non-defaulted ILTV >25 %,<=50 %	Counterparty credit risk	Advanced IRB approach	HR	Not applicable	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	>25 % <=50 %

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
MORT_ALL_0100_CC_AIRB_HU_Rx0	Mortgages Non-defaulted ILTV >25 %,<=50 %	Counterparty credit risk	Advanced IRB approach	HU	Not applicable	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	>25 % <=50 %
MORT_ALL_0100_CC_AIRB_IE_Rx0	Mortgages Non-defaulted ILTV >25 %,<=50 %	Counterparty credit risk	Advanced IRB approach	IE	Not applicable	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	>25 % <=50 %
MORT_ALL_0100_CC_AIRB_IL_Rx0	Mortgages Non-defaulted ILTV >25 %,<=50 %	Counterparty credit risk	Advanced IRB approach	IL	Not applicable	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	>25 % <=50 %
MORT_ALL_0100_CC_AIRB_IT_Rx0	Mortgages Non-defaulted ILTV >25 %,<=50 %	Counterparty credit risk	Advanced IRB approach	IT	Not applicable	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	>25 % <=50 %
MORT_ALL_0100_CC_AIRB_JP_Rx0	Mortgages Non-defaulted ILTV >25 %,<=50 %	Counterparty credit risk	Advanced IRB approach	JP	Not applicable	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	>25 % <=50 %
MORT_ALL_0100_CC_AIRB_KR_Rx0	Mortgages Non-defaulted ILTV >25 %,<=50 %	Counterparty credit risk	Advanced IRB approach	KR	Not applicable	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	>25 % <=50 %
MORT_ALL_0100_CC_AIRB_LT_Rx0	Mortgages Non-defaulted ILTV >25 %,<=50 %	Counterparty credit risk	Advanced IRB approach	LT	Not applicable	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	>25 % <=50 %
MORT_ALL_0100_CC_AIRB_LU_Rx0	Mortgages Non-defaulted ILTV >25 %,<=50 %	Counterparty credit risk	Advanced IRB approach	LU	Not applicable	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	>25 % <=50 %
MORT_ALL_0100_CC_AIRB_LV_Rx0	Mortgages Non-defaulted ILTV >25 %,<=50 %	Counterparty credit risk	Advanced IRB approach	LV	Not applicable	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	>25 % <=50 %
MORT_ALL_0100_CC_AIRB_MT_Rx0	Mortgages Non-defaulted ILTV >25 %,<=50 %	Counterparty credit risk	Advanced IRB approach	MT	Not applicable	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	>25 % <=50 %
MORT_ALL_0100_CC_AIRB_NL_Rx0	Mortgages Non-defaulted ILTV >25 %,<=50 %	Counterparty credit risk	Advanced IRB approach	NL	Not applicable	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	>25 % <=50 %
MORT_ALL_0100_CC_AIRB_NO_Rx0	Mortgages Non-defaulted ILTV >25 %,<=50 %	Counterparty credit risk	Advanced IRB approach	NO	Not applicable	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	>25 % <=50 %
MORT_ALL_0100_CC_AIRB_PL_Rx0	Mortgages Non-defaulted ILTV >25 %,<=50 %	Counterparty credit risk	Advanced IRB approach	PL	Not applicable	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	>25 % <=50 %
MORT_ALL_0100_CC_AIRB_PT_Rx0	Mortgages Non-defaulted ILTV >25 %,<=50 %	Counterparty credit risk	Advanced IRB approach	PT	Not applicable	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	>25 % <=50 %
MORT_ALL_0100_CC_AIRB_RO_Rx0	Mortgages Non-defaulted ILTV >25 %,<=50 %	Counterparty credit risk	Advanced IRB approach	RO	Not applicable	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	>25 % <=50 %
MORT_ALL_0100_CC_AIRB_RU_Rx0	Mortgages Non-defaulted ILTV >25 %,<=50 %	Counterparty credit risk	Advanced IRB approach	RU	Not applicable	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	>25 % <=50 %
MORT_ALL_0100_CC_AIRB_SE_Rx0	Mortgages Non-defaulted ILTV >25 %,<=50 %	Counterparty credit risk	Advanced IRB approach	SE	Not applicable	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	>25 % <=50 %
MORT_ALL_0100_CC_AIRB_SG_Rx0	Mortgages Non-defaulted ILTV >25 %,<=50 %	Counterparty credit risk	Advanced IRB approach	SG	Not applicable	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	>25 % <=50 %
MORT_ALL_0100_CC_AIRB_SI_Rx0	Mortgages Non-defaulted ILTV >25 %,<=50 %	Counterparty credit risk	Advanced IRB approach	SI	Not applicable	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	>25 % <=50 %
MORT_ALL_0100_CC_AIRB_SK_Rx0	Mortgages Non-defaulted ILTV >25 %,<=50 %	Counterparty credit risk	Advanced IRB approach	SK	Not applicable	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	>25 % <=50 %
MORT_ALL_0100_CC_AIRB_TR_Rx0	Mortgages Non-defaulted ILTV >25 %,<=50 %	Counterparty credit risk	Advanced IRB approach	TR	Not applicable	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	>25 % <=50 %
MORT_ALL_0100_CC_AIRB_US_Rx0	Mortgages Non-defaulted ILTV >25 %,<=50 %	Counterparty credit risk	Advanced IRB approach	US	Not applicable	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	>25 % <=50 %

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
MORT_ALL_0100_CC_AIRB_x2_Rx0	Mortgages Non-defaulted ILTV >25 %,<=50 %	Counterparty credit risk	Advanced IRB approach	Other countries	Not applicable	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	>25 % <=50 %
MORT_ALL_0101_CC_AIRB_x0_Rx0	Mortgages Non-defaulted ILTV >50 %,<=75 %	Counterparty credit risk	Advanced IRB approach	Not applicable	Not applicable	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	>50 % <=75 %
MORT_ALL_0101_CC_AIRB_AT_Rx0	Mortgages Non-defaulted ILTV >50 %,<=75 %	Counterparty credit risk	Advanced IRB approach	AT	Not applicable	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	>50 % <=75 %
MORT_ALL_0101_CC_AIRB_AU_Rx0	Mortgages Non-defaulted ILTV >50 %,<=75 %	Counterparty credit risk	Advanced IRB approach	AU	Not applicable	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	>50 % <=75 %
MORT_ALL_0101_CC_AIRB_BE_Rx0	Mortgages Non-defaulted ILTV >50 %,<=75 %	Counterparty credit risk	Advanced IRB approach	BE	Not applicable	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	>50 % <=75 %
MORT_ALL_0101_CC_AIRB_BG_Rx0	Mortgages Non-defaulted ILTV >50 %,<=75 %	Counterparty credit risk	Advanced IRB approach	BG	Not applicable	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	>50 % <=75 %
MORT_ALL_0101_CC_AIRB_BR_Rx0	Mortgages Non-defaulted ILTV >50 %,<=75 %	Counterparty credit risk	Advanced IRB approach	BR	Not applicable	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	>50 % <=75 %
MORT_ALL_0101_CC_AIRB_CA_Rx0	Mortgages Non-defaulted ILTV >50 %,<=75 %	Counterparty credit risk	Advanced IRB approach	CA	Not applicable	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	>50 % <=75 %
MORT_ALL_0101_CC_AIRB_CH_Rx0	Mortgages Non-defaulted ILTV >50 %,<=75 %	Counterparty credit risk	Advanced IRB approach	CH	Not applicable	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	>50 % <=75 %
MORT_ALL_0101_CC_AIRB_CN_Rx0	Mortgages Non-defaulted ILTV >50 %,<=75 %	Counterparty credit risk	Advanced IRB approach	CN	Not applicable	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	>50 % <=75 %
MORT_ALL_0101_CC_AIRB_CY_Rx0	Mortgages Non-defaulted ILTV >50 %,<=75 %	Counterparty credit risk	Advanced IRB approach	CY	Not applicable	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	>50 % <=75 %
MORT_ALL_0101_CC_AIRB_CZ_Rx0	Mortgages Non-defaulted ILTV >50 %,<=75 %	Counterparty credit risk	Advanced IRB approach	CZ	Not applicable	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	>50 % <=75 %
MORT_ALL_0101_CC_AIRB_DE_Rx0	Mortgages Non-defaulted ILTV >50 %,<=75 %	Counterparty credit risk	Advanced IRB approach	DE	Not applicable	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	>50 % <=75 %
MORT_ALL_0101_CC_AIRB_DK_Rx0	Mortgages Non-defaulted ILTV >50 %,<=75 %	Counterparty credit risk	Advanced IRB approach	DK	Not applicable	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	>50 % <=75 %
MORT_ALL_0101_CC_AIRB_EE_Rx0	Mortgages Non-defaulted ILTV >50 %,<=75 %	Counterparty credit risk	Advanced IRB approach	EE	Not applicable	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	>50 % <=75 %
MORT_ALL_0101_CC_AIRB_ES_Rx0	Mortgages Non-defaulted ILTV >50 %,<=75 %	Counterparty credit risk	Advanced IRB approach	ES	Not applicable	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	>50 % <=75 %
MORT_ALL_0101_CC_AIRB_FI_Rx0	Mortgages Non-defaulted ILTV >50 %,<=75 %	Counterparty credit risk	Advanced IRB approach	FI	Not applicable	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	>50 % <=75 %
MORT_ALL_0101_CC_AIRB_FR_Rx0	Mortgages Non-defaulted ILTV >50 %,<=75 %	Counterparty credit risk	Advanced IRB approach	FR	Not applicable	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	>50 % <=75 %
MORT_ALL_0101_CC_AIRB_GB_Rx0	Mortgages Non-defaulted ILTV >50 %,<=75 %	Counterparty credit risk	Advanced IRB approach	GB	Not applicable	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	>50 % <=75 %
MORT_ALL_0101_CC_AIRB_GR_Rx0	Mortgages Non-defaulted ILTV >50 %,<=75 %	Counterparty credit risk	Advanced IRB approach	GR	Not applicable	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	>50 % <=75 %
MORT_ALL_0101_CC_AIRB_HK_Rx0	Mortgages Non-defaulted ILTV >50 %,<=75 %	Counterparty credit risk	Advanced IRB approach	HK	Not applicable	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	>50 % <=75 %
MORT_ALL_0101_CC_AIRB_HR_Rx0	Mortgages Non-defaulted ILTV >50 %,<=75 %	Counterparty credit risk	Advanced IRB approach	HR	Not applicable	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	>50 % <=75 %

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
MORT_ALL_0101_CC_AIRB_HU_Rx0	Mortgages Non-defaulted ILTV >50 %,<=75 %	Counterparty credit risk	Advanced IRB approach	HU	Not applicable	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	>50 % <=75 %
MORT_ALL_0101_CC_AIRB_IE_Rx0	Mortgages Non-defaulted ILTV >50 %,<=75 %	Counterparty credit risk	Advanced IRB approach	IE	Not applicable	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	>50 % <=75 %
MORT_ALL_0101_CC_AIRB_IL_Rx0	Mortgages Non-defaulted ILTV >50 %,<=75 %	Counterparty credit risk	Advanced IRB approach	IL	Not applicable	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	>50 % <=75 %
MORT_ALL_0101_CC_AIRB_IT_Rx0	Mortgages Non-defaulted ILTV >50 %,<=75 %	Counterparty credit risk	Advanced IRB approach	IT	Not applicable	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	>50 % <=75 %
MORT_ALL_0101_CC_AIRB_JP_Rx0	Mortgages Non-defaulted ILTV >50 %,<=75 %	Counterparty credit risk	Advanced IRB approach	JP	Not applicable	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	>50 % <=75 %
MORT_ALL_0101_CC_AIRB_KR_Rx0	Mortgages Non-defaulted ILTV >50 %,<=75 %	Counterparty credit risk	Advanced IRB approach	KR	Not applicable	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	>50 % <=75 %
MORT_ALL_0101_CC_AIRB_LT_Rx0	Mortgages Non-defaulted ILTV >50 %,<=75 %	Counterparty credit risk	Advanced IRB approach	LT	Not applicable	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	>50 % <=75 %
MORT_ALL_0101_CC_AIRB_LU_Rx0	Mortgages Non-defaulted ILTV >50 %,<=75 %	Counterparty credit risk	Advanced IRB approach	LU	Not applicable	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	>50 % <=75 %
MORT_ALL_0101_CC_AIRB_LV_Rx0	Mortgages Non-defaulted ILTV >50 %,<=75 %	Counterparty credit risk	Advanced IRB approach	LV	Not applicable	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	>50 % <=75 %
MORT_ALL_0101_CC_AIRB_MT_Rx0	Mortgages Non-defaulted ILTV >50 %,<=75 %	Counterparty credit risk	Advanced IRB approach	MT	Not applicable	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	>50 % <=75 %
MORT_ALL_0101_CC_AIRB_NL_Rx0	Mortgages Non-defaulted ILTV >50 %,<=75 %	Counterparty credit risk	Advanced IRB approach	NL	Not applicable	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	>50 % <=75 %
MORT_ALL_0101_CC_AIRB_NO_Rx0	Mortgages Non-defaulted ILTV >50 %,<=75 %	Counterparty credit risk	Advanced IRB approach	NO	Not applicable	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	>50 % <=75 %
MORT_ALL_0101_CC_AIRB_PL_Rx0	Mortgages Non-defaulted ILTV >50 %,<=75 %	Counterparty credit risk	Advanced IRB approach	PL	Not applicable	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	>50 % <=75 %
MORT_ALL_0101_CC_AIRB_PT_Rx0	Mortgages Non-defaulted ILTV >50 %,<=75 %	Counterparty credit risk	Advanced IRB approach	PT	Not applicable	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	>50 % <=75 %
MORT_ALL_0101_CC_AIRB_RO_Rx0	Mortgages Non-defaulted ILTV >50 %,<=75 %	Counterparty credit risk	Advanced IRB approach	RO	Not applicable	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	>50 % <=75 %
MORT_ALL_0101_CC_AIRB_RU_Rx0	Mortgages Non-defaulted ILTV >50 %,<=75 %	Counterparty credit risk	Advanced IRB approach	RU	Not applicable	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	>50 % <=75 %
MORT_ALL_0101_CC_AIRB_SE_Rx0	Mortgages Non-defaulted ILTV >50 %,<=75 %	Counterparty credit risk	Advanced IRB approach	SE	Not applicable	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	>50 % <=75 %
MORT_ALL_0101_CC_AIRB_SG_Rx0	Mortgages Non-defaulted ILTV >50 %,<=75 %	Counterparty credit risk	Advanced IRB approach	SG	Not applicable	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	>50 % <=75 %
MORT_ALL_0101_CC_AIRB_SI_Rx0	Mortgages Non-defaulted ILTV >50 %,<=75 %	Counterparty credit risk	Advanced IRB approach	SI	Not applicable	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	>50 % <=75 %
MORT_ALL_0101_CC_AIRB_SK_Rx0	Mortgages Non-defaulted ILTV >50 %,<=75 %	Counterparty credit risk	Advanced IRB approach	SK	Not applicable	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	>50 % <=75 %
MORT_ALL_0101_CC_AIRB_TR_Rx0	Mortgages Non-defaulted ILTV >50 %,<=75 %	Counterparty credit risk	Advanced IRB approach	TR	Not applicable	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	>50 % <=75 %
MORT_ALL_0101_CC_AIRB_US_Rx0	Mortgages Non-defaulted ILTV >50 %,<=75 %	Counterparty credit risk	Advanced IRB approach	US	Not applicable	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	>50 % <=75 %

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
MORT_ALL_0101_CC_AIRB_x2_Rx0	Mortgages Non-defaulted ILTV >50 %,<=75 %	Counterparty credit risk	Advanced IRB approach	Other countries	Not applicable	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	>50 % <=75 %
MORT_ALL_0102_CC_AIRB_x0_Rx0	Mortgages Non-defaulted ILTV >75 %,<=100 %	Counterparty credit risk	Advanced IRB approach	Not applicable	Not applicable	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	>75 % <=100 %
MORT_ALL_0102_CC_AIRB_AT_Rx0	Mortgages Non-defaulted ILTV >75 %,<=100 %	Counterparty credit risk	Advanced IRB approach	AT	Not applicable	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	>75 % <=100 %
MORT_ALL_0102_CC_AIRB_AU_Rx0	Mortgages Non-defaulted ILTV >75 %,<=100 %	Counterparty credit risk	Advanced IRB approach	AU	Not applicable	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	>75 % <=100 %
MORT_ALL_0102_CC_AIRB_BE_Rx0	Mortgages Non-defaulted ILTV >75 %,<=100 %	Counterparty credit risk	Advanced IRB approach	BE	Not applicable	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	>75 % <=100 %
MORT_ALL_0102_CC_AIRB_BG_Rx0	Mortgages Non-defaulted ILTV >75 %,<=100 %	Counterparty credit risk	Advanced IRB approach	BG	Not applicable	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	>75 % <=100 %
MORT_ALL_0102_CC_AIRB_BR_Rx0	Mortgages Non-defaulted ILTV >75 %,<=100 %	Counterparty credit risk	Advanced IRB approach	BR	Not applicable	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	>75 % <=100 %
MORT_ALL_0102_CC_AIRB_CA_Rx0	Mortgages Non-defaulted ILTV >75 %,<=100 %	Counterparty credit risk	Advanced IRB approach	CA	Not applicable	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	>75 % <=100 %
MORT_ALL_0102_CC_AIRB_CH_Rx0	Mortgages Non-defaulted ILTV >75 %,<=100 %	Counterparty credit risk	Advanced IRB approach	CH	Not applicable	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	>75 % <=100 %
MORT_ALL_0102_CC_AIRB_CN_Rx0	Mortgages Non-defaulted ILTV >75 %,<=100 %	Counterparty credit risk	Advanced IRB approach	CN	Not applicable	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	>75 % <=100 %
MORT_ALL_0102_CC_AIRB_CY_Rx0	Mortgages Non-defaulted ILTV >75 %,<=100 %	Counterparty credit risk	Advanced IRB approach	CY	Not applicable	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	>75 % <=100 %
MORT_ALL_0102_CC_AIRB_CZ_Rx0	Mortgages Non-defaulted ILTV >75 %,<=100 %	Counterparty credit risk	Advanced IRB approach	CZ	Not applicable	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	>75 % <=100 %
MORT_ALL_0102_CC_AIRB_DE_Rx0	Mortgages Non-defaulted ILTV >75 %,<=100 %	Counterparty credit risk	Advanced IRB approach	DE	Not applicable	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	>75 % <=100 %
MORT_ALL_0102_CC_AIRB_DK_Rx0	Mortgages Non-defaulted ILTV >75 %,<=100 %	Counterparty credit risk	Advanced IRB approach	DK	Not applicable	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	>75 % <=100 %
MORT_ALL_0102_CC_AIRB_EE_Rx0	Mortgages Non-defaulted ILTV >75 %,<=100 %	Counterparty credit risk	Advanced IRB approach	EE	Not applicable	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	>75 % <=100 %
MORT_ALL_0102_CC_AIRB_ES_Rx0	Mortgages Non-defaulted ILTV >75 %,<=100 %	Counterparty credit risk	Advanced IRB approach	ES	Not applicable	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	>75 % <=100 %
MORT_ALL_0102_CC_AIRB_FI_Rx0	Mortgages Non-defaulted ILTV >75 %,<=100 %	Counterparty credit risk	Advanced IRB approach	FI	Not applicable	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	>75 % <=100 %
MORT_ALL_0102_CC_AIRB_FR_Rx0	Mortgages Non-defaulted ILTV >75 %,<=100 %	Counterparty credit risk	Advanced IRB approach	FR	Not applicable	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	>75 % <=100 %
MORT_ALL_0102_CC_AIRB_GB_Rx0	Mortgages Non-defaulted ILTV >75 %,<=100 %	Counterparty credit risk	Advanced IRB approach	GB	Not applicable	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	>75 % <=100 %
MORT_ALL_0102_CC_AIRB_GR_Rx0	Mortgages Non-defaulted ILTV >75 %,<=100 %	Counterparty credit risk	Advanced IRB approach	GR	Not applicable	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	>75 % <=100 %
MORT_ALL_0102_CC_AIRB_HK_Rx0	Mortgages Non-defaulted ILTV >75 %,<=100 %	Counterparty credit risk	Advanced IRB approach	HK	Not applicable	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	>75 % <=100 %
MORT_ALL_0102_CC_AIRB_HR_Rx0	Mortgages Non-defaulted ILTV >75 %,<=100 %	Counterparty credit risk	Advanced IRB approach	HR	Not applicable	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	>75 % <=100 %

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
MORT_ALL_0102_CC_AIRB_HU_Rx0	Mortgages Non-defaulted ILTV >75 %,<=100 %	Counterparty credit risk	Advanced IRB approach	HU	Not applicable	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	>75 % <=100 %
MORT_ALL_0102_CC_AIRB_IE_Rx0	Mortgages Non-defaulted ILTV >75 %,<=100 %	Counterparty credit risk	Advanced IRB approach	IE	Not applicable	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	>75 % <=100 %
MORT_ALL_0102_CC_AIRB_IL_Rx0	Mortgages Non-defaulted ILTV >75 %,<=100 %	Counterparty credit risk	Advanced IRB approach	IL	Not applicable	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	>75 % <=100 %
MORT_ALL_0102_CC_AIRB_IT_Rx0	Mortgages Non-defaulted ILTV >75 %,<=100 %	Counterparty credit risk	Advanced IRB approach	IT	Not applicable	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	>75 % <=100 %
MORT_ALL_0102_CC_AIRB_JP_Rx0	Mortgages Non-defaulted ILTV >75 %,<=100 %	Counterparty credit risk	Advanced IRB approach	JP	Not applicable	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	>75 % <=100 %
MORT_ALL_0102_CC_AIRB_KR_Rx0	Mortgages Non-defaulted ILTV >75 %,<=100 %	Counterparty credit risk	Advanced IRB approach	KR	Not applicable	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	>75 % <=100 %
MORT_ALL_0102_CC_AIRB_LT_Rx0	Mortgages Non-defaulted ILTV >75 %,<=100 %	Counterparty credit risk	Advanced IRB approach	LT	Not applicable	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	>75 % <=100 %
MORT_ALL_0102_CC_AIRB_LU_Rx0	Mortgages Non-defaulted ILTV >75 %,<=100 %	Counterparty credit risk	Advanced IRB approach	LU	Not applicable	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	>75 % <=100 %
MORT_ALL_0102_CC_AIRB_LV_Rx0	Mortgages Non-defaulted ILTV >75 %,<=100 %	Counterparty credit risk	Advanced IRB approach	LV	Not applicable	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	>75 % <=100 %
MORT_ALL_0102_CC_AIRB_MT_Rx0	Mortgages Non-defaulted ILTV >75 %,<=100 %	Counterparty credit risk	Advanced IRB approach	MT	Not applicable	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	>75 % <=100 %
MORT_ALL_0102_CC_AIRB_NL_Rx0	Mortgages Non-defaulted ILTV >75 %,<=100 %	Counterparty credit risk	Advanced IRB approach	NL	Not applicable	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	>75 % <=100 %
MORT_ALL_0102_CC_AIRB_NO_Rx0	Mortgages Non-defaulted ILTV >75 %,<=100 %	Counterparty credit risk	Advanced IRB approach	NO	Not applicable	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	>75 % <=100 %
MORT_ALL_0102_CC_AIRB_PL_Rx0	Mortgages Non-defaulted ILTV >75 %,<=100 %	Counterparty credit risk	Advanced IRB approach	PL	Not applicable	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	>75 % <=100 %
MORT_ALL_0102_CC_AIRB_PT_Rx0	Mortgages Non-defaulted ILTV >75 %,<=100 %	Counterparty credit risk	Advanced IRB approach	PT	Not applicable	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	>75 % <=100 %
MORT_ALL_0102_CC_AIRB_RO_Rx0	Mortgages Non-defaulted ILTV >75 %,<=100 %	Counterparty credit risk	Advanced IRB approach	RO	Not applicable	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	>75 % <=100 %
MORT_ALL_0102_CC_AIRB_RU_Rx0	Mortgages Non-defaulted ILTV >75 %,<=100 %	Counterparty credit risk	Advanced IRB approach	RU	Not applicable	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	>75 % <=100 %
MORT_ALL_0102_CC_AIRB_SE_Rx0	Mortgages Non-defaulted ILTV >75 %,<=100 %	Counterparty credit risk	Advanced IRB approach	SE	Not applicable	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	>75 % <=100 %
MORT_ALL_0102_CC_AIRB_SG_Rx0	Mortgages Non-defaulted ILTV >75 %,<=100 %	Counterparty credit risk	Advanced IRB approach	SG	Not applicable	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	>75 % <=100 %
MORT_ALL_0102_CC_AIRB_SI_Rx0	Mortgages Non-defaulted ILTV >75 %,<=100 %	Counterparty credit risk	Advanced IRB approach	SI	Not applicable	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	>75 % <=100 %
MORT_ALL_0102_CC_AIRB_SK_Rx0	Mortgages Non-defaulted ILTV >75 %,<=100 %	Counterparty credit risk	Advanced IRB approach	SK	Not applicable	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	>75 % <=100 %
MORT_ALL_0102_CC_AIRB_TR_Rx0	Mortgages Non-defaulted ILTV >75 %,<=100 %	Counterparty credit risk	Advanced IRB approach	TR	Not applicable	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	>75 % <=100 %
MORT_ALL_0102_CC_AIRB_US_Rx0	Mortgages Non-defaulted ILTV >75 %,<=100 %	Counterparty credit risk	Advanced IRB approach	US	Not applicable	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	>75 % <=100 %

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
MORT_ALL_0102_CC_AIRB_x2_Rx0	Mortgages Non-defaulted ILTV >75 %,<=100 %	Counterparty credit risk	Advanced IRB approach	Other countries	Not applicable	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	>75 % <=100 %
MORT_ALL_0103_CC_AIRB_x0_Rx0	Mortgages Non-defaulted ILTV >100 %,<=125 %	Counterparty credit risk	Advanced IRB approach	Not applicable	Not applicable	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	>100 % <= 125 %
MORT_ALL_0103_CC_AIRB_AT_Rx0	Mortgages Non-defaulted ILTV >100 %,<=125 %	Counterparty credit risk	Advanced IRB approach	AT	Not applicable	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	>100 % <= 125 %
MORT_ALL_0103_CC_AIRB_AU_Rx0	Mortgages Non-defaulted ILTV >100 %,<=125 %	Counterparty credit risk	Advanced IRB approach	AU	Not applicable	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	>100 % <= 125 %
MORT_ALL_0103_CC_AIRB_BE_Rx0	Mortgages Non-defaulted ILTV >100 %,<=125 %	Counterparty credit risk	Advanced IRB approach	BE	Not applicable	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	>100 % <= 125 %
MORT_ALL_0103_CC_AIRB_BG_Rx0	Mortgages Non-defaulted ILTV >100 %,<=125 %	Counterparty credit risk	Advanced IRB approach	BG	Not applicable	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	>100 % <= 125 %
MORT_ALL_0103_CC_AIRB_BR_Rx0	Mortgages Non-defaulted ILTV >100 %,<=125 %	Counterparty credit risk	Advanced IRB approach	BR	Not applicable	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	>100 % <= 125 %
MORT_ALL_0103_CC_AIRB_CA_Rx0	Mortgages Non-defaulted ILTV >100 %,<=125 %	Counterparty credit risk	Advanced IRB approach	CA	Not applicable	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	>100 % <= 125 %
MORT_ALL_0103_CC_AIRB_CH_Rx0	Mortgages Non-defaulted ILTV >100 %,<=125 %	Counterparty credit risk	Advanced IRB approach	CH	Not applicable	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	>100 % <= 125 %
MORT_ALL_0103_CC_AIRB_CN_Rx0	Mortgages Non-defaulted ILTV >100 %,<=125 %	Counterparty credit risk	Advanced IRB approach	CN	Not applicable	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	>100 % <= 125 %
MORT_ALL_0103_CC_AIRB_CY_Rx0	Mortgages Non-defaulted ILTV >100 %,<=125 %	Counterparty credit risk	Advanced IRB approach	CY	Not applicable	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	>100 % <= 125 %
MORT_ALL_0103_CC_AIRB_CZ_Rx0	Mortgages Non-defaulted ILTV >100 %,<=125 %	Counterparty credit risk	Advanced IRB approach	CZ	Not applicable	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	>100 % <= 125 %
MORT_ALL_0103_CC_AIRB_DE_Rx0	Mortgages Non-defaulted ILTV >100 %,<=125 %	Counterparty credit risk	Advanced IRB approach	DE	Not applicable	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	>100 % <= 125 %
MORT_ALL_0103_CC_AIRB_DK_Rx0	Mortgages Non-defaulted ILTV >100 %,<=125 %	Counterparty credit risk	Advanced IRB approach	DK	Not applicable	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	>100 % <= 125 %
MORT_ALL_0103_CC_AIRB_EE_Rx0	Mortgages Non-defaulted ILTV >100 %,<=125 %	Counterparty credit risk	Advanced IRB approach	EE	Not applicable	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	>100 % <= 125 %
MORT_ALL_0103_CC_AIRB_ES_Rx0	Mortgages Non-defaulted ILTV >100 %,<=125 %	Counterparty credit risk	Advanced IRB approach	ES	Not applicable	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	>100 % <= 125 %
MORT_ALL_0103_CC_AIRB_FI_Rx0	Mortgages Non-defaulted ILTV >100 %,<=125 %	Counterparty credit risk	Advanced IRB approach	FI	Not applicable	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	>100 % <= 125 %
MORT_ALL_0103_CC_AIRB_FR_Rx0	Mortgages Non-defaulted ILTV >100 %,<=125 %	Counterparty credit risk	Advanced IRB approach	FR	Not applicable	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	>100 % <= 125 %
MORT_ALL_0103_CC_AIRB_GB_Rx0	Mortgages Non-defaulted ILTV >100 %,<=125 %	Counterparty credit risk	Advanced IRB approach	GB	Not applicable	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	>100 % <= 125 %
MORT_ALL_0103_CC_AIRB_GR_Rx0	Mortgages Non-defaulted ILTV >100 %,<=125 %	Counterparty credit risk	Advanced IRB approach	GR	Not applicable	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	>100 % <= 125 %
MORT_ALL_0103_CC_AIRB_HK_Rx0	Mortgages Non-defaulted ILTV >100 %,<=125 %	Counterparty credit risk	Advanced IRB approach	HK	Not applicable	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	>100 % <= 125 %
MORT_ALL_0103_CC_AIRB_HR_Rx0	Mortgages Non-defaulted ILTV >100 %,<=125 %	Counterparty credit risk	Advanced IRB approach	HR	Not applicable	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	>100 % <= 125 %

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
MORT_ALL_0103_CC_AIRB_HU_Rx0	Mortgages Non-defaulted ILTV >100 %,<=125 %	Counterparty credit risk	Advanced IRB approach	HU	Not applicable	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	>100 % <= 125 %
MORT_ALL_0103_CC_AIRB_IE_Rx0	Mortgages Non-defaulted ILTV >100 %,<=125 %	Counterparty credit risk	Advanced IRB approach	IE	Not applicable	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	>100 % <= 125 %
MORT_ALL_0103_CC_AIRB_IL_Rx0	Mortgages Non-defaulted ILTV >100 %,<=125 %	Counterparty credit risk	Advanced IRB approach	IL	Not applicable	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	>100 % <= 125 %
MORT_ALL_0103_CC_AIRB_IT_Rx0	Mortgages Non-defaulted ILTV >100 %,<=125 %	Counterparty credit risk	Advanced IRB approach	IT	Not applicable	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	>100 % <= 125 %
MORT_ALL_0103_CC_AIRB_JP_Rx0	Mortgages Non-defaulted ILTV >100 %,<=125 %	Counterparty credit risk	Advanced IRB approach	JP	Not applicable	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	>100 % <= 125 %
MORT_ALL_0103_CC_AIRB_KR_Rx0	Mortgages Non-defaulted ILTV >100 %,<=125 %	Counterparty credit risk	Advanced IRB approach	KR	Not applicable	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	>100 % <= 125 %
MORT_ALL_0103_CC_AIRB_LT_Rx0	Mortgages Non-defaulted ILTV >100 %,<=125 %	Counterparty credit risk	Advanced IRB approach	LT	Not applicable	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	>100 % <= 125 %
MORT_ALL_0103_CC_AIRB_LU_Rx0	Mortgages Non-defaulted ILTV >100 %,<=125 %	Counterparty credit risk	Advanced IRB approach	LU	Not applicable	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	>100 % <= 125 %
MORT_ALL_0103_CC_AIRB_LV_Rx0	Mortgages Non-defaulted ILTV >100 %,<=125 %	Counterparty credit risk	Advanced IRB approach	LV	Not applicable	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	>100 % <= 125 %
MORT_ALL_0103_CC_AIRB_MT_Rx0	Mortgages Non-defaulted ILTV >100 %,<=125 %	Counterparty credit risk	Advanced IRB approach	MT	Not applicable	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	>100 % <= 125 %
MORT_ALL_0103_CC_AIRB_NL_Rx0	Mortgages Non-defaulted ILTV >100 %,<=125 %	Counterparty credit risk	Advanced IRB approach	NL	Not applicable	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	>100 % <= 125 %
MORT_ALL_0103_CC_AIRB_NO_Rx0	Mortgages Non-defaulted ILTV >100 %,<=125 %	Counterparty credit risk	Advanced IRB approach	NO	Not applicable	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	>100 % <= 125 %
MORT_ALL_0103_CC_AIRB_PL_Rx0	Mortgages Non-defaulted ILTV >100 %,<=125 %	Counterparty credit risk	Advanced IRB approach	PL	Not applicable	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	>100 % <= 125 %
MORT_ALL_0103_CC_AIRB_PT_Rx0	Mortgages Non-defaulted ILTV >100 %,<=125 %	Counterparty credit risk	Advanced IRB approach	PT	Not applicable	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	>100 % <= 125 %
MORT_ALL_0103_CC_AIRB_RO_Rx0	Mortgages Non-defaulted ILTV >100 %,<=125 %	Counterparty credit risk	Advanced IRB approach	RO	Not applicable	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	>100 % <= 125 %
MORT_ALL_0103_CC_AIRB_RU_Rx0	Mortgages Non-defaulted ILTV >100 %,<=125 %	Counterparty credit risk	Advanced IRB approach	RU	Not applicable	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	>100 % <= 125 %
MORT_ALL_0103_CC_AIRB_SE_Rx0	Mortgages Non-defaulted ILTV >100 %,<=125 %	Counterparty credit risk	Advanced IRB approach	SE	Not applicable	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	>100 % <= 125 %
MORT_ALL_0103_CC_AIRB_SG_Rx0	Mortgages Non-defaulted ILTV >100 %,<=125 %	Counterparty credit risk	Advanced IRB approach	SG	Not applicable	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	>100 % <= 125 %
MORT_ALL_0103_CC_AIRB_SI_Rx0	Mortgages Non-defaulted ILTV >100 %,<=125 %	Counterparty credit risk	Advanced IRB approach	SI	Not applicable	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	>100 % <= 125 %
MORT_ALL_0103_CC_AIRB_SK_Rx0	Mortgages Non-defaulted ILTV >100 %,<=125 %	Counterparty credit risk	Advanced IRB approach	SK	Not applicable	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	>100 % <= 125 %
MORT_ALL_0103_CC_AIRB_TR_Rx0	Mortgages Non-defaulted ILTV >100 %,<=125 %	Counterparty credit risk	Advanced IRB approach	TR	Not applicable	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	>100 % <= 125 %
MORT_ALL_0103_CC_AIRB_US_Rx0	Mortgages Non-defaulted ILTV >100 %,<=125 %	Counterparty credit risk	Advanced IRB approach	US	Not applicable	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	>100 % <= 125 %

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
MORT_ALL_0103_CC_AIRB_x2_Rx0	Mortgages Non-defaulted ILTV >100 %,<=125 %	Counterparty credit risk	Advanced IRB approach	Other countries	Not applicable	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	>100 % <= 125 %
MORT_ALL_0104_CC_AIRB_x0_Rx0	Mortgages Non-defaulted ILTV >125 %	Counterparty credit risk	Advanced IRB approach	Not applicable	Not applicable	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	>125 %
MORT_ALL_0104_CC_AIRB_AT_Rx0	Mortgages Non-defaulted ILTV >125 %	Counterparty credit risk	Advanced IRB approach	AT	Not applicable	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	>125 %
MORT_ALL_0104_CC_AIRB_AU_Rx0	Mortgages Non-defaulted ILTV >125 %	Counterparty credit risk	Advanced IRB approach	AU	Not applicable	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	>125 %
MORT_ALL_0104_CC_AIRB_BE_Rx0	Mortgages Non-defaulted ILTV >125 %	Counterparty credit risk	Advanced IRB approach	BE	Not applicable	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	>125 %
MORT_ALL_0104_CC_AIRB_BG_Rx0	Mortgages Non-defaulted ILTV >125 %	Counterparty credit risk	Advanced IRB approach	BG	Not applicable	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	>125 %
MORT_ALL_0104_CC_AIRB_BR_Rx0	Mortgages Non-defaulted ILTV >125 %	Counterparty credit risk	Advanced IRB approach	BR	Not applicable	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	>125 %
MORT_ALL_0104_CC_AIRB_CA_Rx0	Mortgages Non-defaulted ILTV >125 %	Counterparty credit risk	Advanced IRB approach	CA	Not applicable	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	>125 %
MORT_ALL_0104_CC_AIRB_CH_Rx0	Mortgages Non-defaulted ILTV >125 %	Counterparty credit risk	Advanced IRB approach	CH	Not applicable	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	>125 %
MORT_ALL_0104_CC_AIRB_CN_Rx0	Mortgages Non-defaulted ILTV >125 %	Counterparty credit risk	Advanced IRB approach	CN	Not applicable	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	>125 %
MORT_ALL_0104_CC_AIRB_CY_Rx0	Mortgages Non-defaulted ILTV >125 %	Counterparty credit risk	Advanced IRB approach	CY	Not applicable	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	>125 %
MORT_ALL_0104_CC_AIRB_CZ_Rx0	Mortgages Non-defaulted ILTV >125 %	Counterparty credit risk	Advanced IRB approach	CZ	Not applicable	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	>125 %
MORT_ALL_0104_CC_AIRB_DE_Rx0	Mortgages Non-defaulted ILTV >125 %	Counterparty credit risk	Advanced IRB approach	DE	Not applicable	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	>125 %
MORT_ALL_0104_CC_AIRB_DK_Rx0	Mortgages Non-defaulted ILTV >125 %	Counterparty credit risk	Advanced IRB approach	DK	Not applicable	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	>125 %
MORT_ALL_0104_CC_AIRB_EE_Rx0	Mortgages Non-defaulted ILTV >125 %	Counterparty credit risk	Advanced IRB approach	EE	Not applicable	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	>125 %
MORT_ALL_0104_CC_AIRB_ES_Rx0	Mortgages Non-defaulted ILTV >125 %	Counterparty credit risk	Advanced IRB approach	ES	Not applicable	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	>125 %
MORT_ALL_0104_CC_AIRB_FI_Rx0	Mortgages Non-defaulted ILTV >125 %	Counterparty credit risk	Advanced IRB approach	FI	Not applicable	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	>125 %
MORT_ALL_0104_CC_AIRB_FR_Rx0	Mortgages Non-defaulted ILTV >125 %	Counterparty credit risk	Advanced IRB approach	FR	Not applicable	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	>125 %
MORT_ALL_0104_CC_AIRB_GB_Rx0	Mortgages Non-defaulted ILTV >125 %	Counterparty credit risk	Advanced IRB approach	GB	Not applicable	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	>125 %
MORT_ALL_0104_CC_AIRB_GR_Rx0	Mortgages Non-defaulted ILTV >125 %	Counterparty credit risk	Advanced IRB approach	GR	Not applicable	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	>125 %
MORT_ALL_0104_CC_AIRB_HK_Rx0	Mortgages Non-defaulted ILTV >125 %	Counterparty credit risk	Advanced IRB approach	HK	Not applicable	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	>125 %
MORT_ALL_0104_CC_AIRB_HR_Rx0	Mortgages Non-defaulted ILTV >125 %	Counterparty credit risk	Advanced IRB approach	HR	Not applicable	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	>125 %

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
MORT_ALL_0104_CC_AIRB_HU_Rx0	Mortgages Non-defaulted ILTV >125 %	Counterparty credit risk	Advanced IRB approach	HU	Not applicable	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	>125 %
MORT_ALL_0104_CC_AIRB_IE_Rx0	Mortgages Non-defaulted ILTV >125 %	Counterparty credit risk	Advanced IRB approach	IE	Not applicable	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	>125 %
MORT_ALL_0104_CC_AIRB_IL_Rx0	Mortgages Non-defaulted ILTV >125 %	Counterparty credit risk	Advanced IRB approach	IL	Not applicable	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	>125 %
MORT_ALL_0104_CC_AIRB_IT_Rx0	Mortgages Non-defaulted ILTV >125 %	Counterparty credit risk	Advanced IRB approach	IT	Not applicable	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	>125 %
MORT_ALL_0104_CC_AIRB_JP_Rx0	Mortgages Non-defaulted ILTV >125 %	Counterparty credit risk	Advanced IRB approach	JP	Not applicable	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	>125 %
MORT_ALL_0104_CC_AIRB_KR_Rx0	Mortgages Non-defaulted ILTV >125 %	Counterparty credit risk	Advanced IRB approach	KR	Not applicable	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	>125 %
MORT_ALL_0104_CC_AIRB_LT_Rx0	Mortgages Non-defaulted ILTV >125 %	Counterparty credit risk	Advanced IRB approach	LT	Not applicable	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	>125 %
MORT_ALL_0104_CC_AIRB_LU_Rx0	Mortgages Non-defaulted ILTV >125 %	Counterparty credit risk	Advanced IRB approach	LU	Not applicable	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	>125 %
MORT_ALL_0104_CC_AIRB_LV_Rx0	Mortgages Non-defaulted ILTV >125 %	Counterparty credit risk	Advanced IRB approach	LV	Not applicable	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	>125 %
MORT_ALL_0104_CC_AIRB_MT_Rx0	Mortgages Non-defaulted ILTV >125 %	Counterparty credit risk	Advanced IRB approach	MT	Not applicable	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	>125 %
MORT_ALL_0104_CC_AIRB_NL_Rx0	Mortgages Non-defaulted ILTV >125 %	Counterparty credit risk	Advanced IRB approach	NL	Not applicable	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	>125 %
MORT_ALL_0104_CC_AIRB_NO_Rx0	Mortgages Non-defaulted ILTV >125 %	Counterparty credit risk	Advanced IRB approach	NO	Not applicable	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	>125 %
MORT_ALL_0104_CC_AIRB_PL_Rx0	Mortgages Non-defaulted ILTV >125 %	Counterparty credit risk	Advanced IRB approach	PL	Not applicable	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	>125 %
MORT_ALL_0104_CC_AIRB_PT_Rx0	Mortgages Non-defaulted ILTV >125 %	Counterparty credit risk	Advanced IRB approach	PT	Not applicable	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	>125 %
MORT_ALL_0104_CC_AIRB_RO_Rx0	Mortgages Non-defaulted ILTV >125 %	Counterparty credit risk	Advanced IRB approach	RO	Not applicable	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	>125 %
MORT_ALL_0104_CC_AIRB_RU_Rx0	Mortgages Non-defaulted ILTV >125 %	Counterparty credit risk	Advanced IRB approach	RU	Not applicable	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	>125 %
MORT_ALL_0104_CC_AIRB_SE_Rx0	Mortgages Non-defaulted ILTV >125 %	Counterparty credit risk	Advanced IRB approach	SE	Not applicable	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	>125 %
MORT_ALL_0104_CC_AIRB_SG_Rx0	Mortgages Non-defaulted ILTV >125 %	Counterparty credit risk	Advanced IRB approach	SG	Not applicable	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	>125 %
MORT_ALL_0104_CC_AIRB_SI_Rx0	Mortgages Non-defaulted ILTV >125 %	Counterparty credit risk	Advanced IRB approach	SI	Not applicable	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	>125 %
MORT_ALL_0104_CC_AIRB_SK_Rx0	Mortgages Non-defaulted ILTV >125 %	Counterparty credit risk	Advanced IRB approach	SK	Not applicable	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	>125 %
MORT_ALL_0104_CC_AIRB_TR_Rx0	Mortgages Non-defaulted ILTV >125 %	Counterparty credit risk	Advanced IRB approach	TR	Not applicable	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	>125 %
MORT_ALL_0104_CC_AIRB_US_Rx0	Mortgages Non-defaulted ILTV >125 %	Counterparty credit risk	Advanced IRB approach	US	Not applicable	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	>125 %

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
MORT_ALL_0104_CC_AIRB_x2_Rx0	Mortgages Non-defaulted ILTV >125 %	Counterparty credit risk	Advanced IRB approach	Other countries	Not applicable	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	>125 %
SMEC_ALL_0105_CC_AIRB_x0_Rx0	SMEC Defaulted	Counterparty credit risk	Advanced IRB approach	Not applicable	Not applicable	Corporates - SME	Not applicable	Defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0105_CC_AIRB_AT_Rx0	SMEC Defaulted	Counterparty credit risk	Advanced IRB approach	AT	Not applicable	Corporates - SME	Not applicable	Defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0105_CC_AIRB_AU_Rx0	SMEC Defaulted	Counterparty credit risk	Advanced IRB approach	AU	Not applicable	Corporates - SME	Not applicable	Defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0105_CC_AIRB_BE_Rx0	SMEC Defaulted	Counterparty credit risk	Advanced IRB approach	BE	Not applicable	Corporates - SME	Not applicable	Defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0105_CC_AIRB_BG_Rx0	SMEC Defaulted	Counterparty credit risk	Advanced IRB approach	BG	Not applicable	Corporates - SME	Not applicable	Defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0105_CC_AIRB_BR_Rx0	SMEC Defaulted	Counterparty credit risk	Advanced IRB approach	BR	Not applicable	Corporates - SME	Not applicable	Defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0105_CC_AIRB_CA_Rx0	SMEC Defaulted	Counterparty credit risk	Advanced IRB approach	CA	Not applicable	Corporates - SME	Not applicable	Defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0105_CC_AIRB_CH_Rx0	SMEC Defaulted	Counterparty credit risk	Advanced IRB approach	CH	Not applicable	Corporates - SME	Not applicable	Defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0105_CC_AIRB_CN_Rx0	SMEC Defaulted	Counterparty credit risk	Advanced IRB approach	CN	Not applicable	Corporates - SME	Not applicable	Defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0105_CC_AIRB_CY_Rx0	SMEC Defaulted	Counterparty credit risk	Advanced IRB approach	CY	Not applicable	Corporates - SME	Not applicable	Defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0105_CC_AIRB_CZ_Rx0	SMEC Defaulted	Counterparty credit risk	Advanced IRB approach	CZ	Not applicable	Corporates - SME	Not applicable	Defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0105_CC_AIRB_DE_Rx0	SMEC Defaulted	Counterparty credit risk	Advanced IRB approach	DE	Not applicable	Corporates - SME	Not applicable	Defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0105_CC_AIRB_DK_Rx0	SMEC Defaulted	Counterparty credit risk	Advanced IRB approach	DK	Not applicable	Corporates - SME	Not applicable	Defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0105_CC_AIRB_EE_Rx0	SMEC Defaulted	Counterparty credit risk	Advanced IRB approach	EE	Not applicable	Corporates - SME	Not applicable	Defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0105_CC_AIRB_ES_Rx0	SMEC Defaulted	Counterparty credit risk	Advanced IRB approach	ES	Not applicable	Corporates - SME	Not applicable	Defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0105_CC_AIRB_FI_Rx0	SMEC Defaulted	Counterparty credit risk	Advanced IRB approach	FI	Not applicable	Corporates - SME	Not applicable	Defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0105_CC_AIRB_FR_Rx0	SMEC Defaulted	Counterparty credit risk	Advanced IRB approach	FR	Not applicable	Corporates - SME	Not applicable	Defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0105_CC_AIRB_GB_Rx0	SMEC Defaulted	Counterparty credit risk	Advanced IRB approach	GB	Not applicable	Corporates - SME	Not applicable	Defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0105_CC_AIRB_GR_Rx0	SMEC Defaulted	Counterparty credit risk	Advanced IRB approach	GR	Not applicable	Corporates - SME	Not applicable	Defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0105_CC_AIRB_HK_Rx0	SMEC Defaulted	Counterparty credit risk	Advanced IRB approach	HK	Not applicable	Corporates - SME	Not applicable	Defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0105_CC_AIRB_HR_Rx0	SMEC Defaulted	Counterparty credit risk	Advanced IRB approach	HR	Not applicable	Corporates - SME	Not applicable	Defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMEC_ALL_0105_CC_AIRB_HU_Rx0	SMEC Defaulted	Counterparty credit risk	Advanced IRB approach	HU	Not applicable	Corporates - SME	Not applicable	Defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0105_CC_AIRB_IE_Rx0	SMEC Defaulted	Counterparty credit risk	Advanced IRB approach	IE	Not applicable	Corporates - SME	Not applicable	Defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0105_CC_AIRB_IL_Rx0	SMEC Defaulted	Counterparty credit risk	Advanced IRB approach	IL	Not applicable	Corporates - SME	Not applicable	Defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0105_CC_AIRB_IT_Rx0	SMEC Defaulted	Counterparty credit risk	Advanced IRB approach	IT	Not applicable	Corporates - SME	Not applicable	Defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0105_CC_AIRB_JP_Rx0	SMEC Defaulted	Counterparty credit risk	Advanced IRB approach	JP	Not applicable	Corporates - SME	Not applicable	Defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0105_CC_AIRB_KR_Rx0	SMEC Defaulted	Counterparty credit risk	Advanced IRB approach	KR	Not applicable	Corporates - SME	Not applicable	Defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0105_CC_AIRB_LT_Rx0	SMEC Defaulted	Counterparty credit risk	Advanced IRB approach	LT	Not applicable	Corporates - SME	Not applicable	Defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0105_CC_AIRB_LU_Rx0	SMEC Defaulted	Counterparty credit risk	Advanced IRB approach	LU	Not applicable	Corporates - SME	Not applicable	Defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0105_CC_AIRB_LV_Rx0	SMEC Defaulted	Counterparty credit risk	Advanced IRB approach	LV	Not applicable	Corporates - SME	Not applicable	Defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0105_CC_AIRB_MT_Rx0	SMEC Defaulted	Counterparty credit risk	Advanced IRB approach	MT	Not applicable	Corporates - SME	Not applicable	Defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0105_CC_AIRB_NL_Rx0	SMEC Defaulted	Counterparty credit risk	Advanced IRB approach	NL	Not applicable	Corporates - SME	Not applicable	Defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0105_CC_AIRB_NO_Rx0	SMEC Defaulted	Counterparty credit risk	Advanced IRB approach	NO	Not applicable	Corporates - SME	Not applicable	Defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0105_CC_AIRB_PL_Rx0	SMEC Defaulted	Counterparty credit risk	Advanced IRB approach	PL	Not applicable	Corporates - SME	Not applicable	Defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0105_CC_AIRB_PT_Rx0	SMEC Defaulted	Counterparty credit risk	Advanced IRB approach	PT	Not applicable	Corporates - SME	Not applicable	Defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0105_CC_AIRB_RO_Rx0	SMEC Defaulted	Counterparty credit risk	Advanced IRB approach	RO	Not applicable	Corporates - SME	Not applicable	Defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0105_CC_AIRB_RU_Rx0	SMEC Defaulted	Counterparty credit risk	Advanced IRB approach	RU	Not applicable	Corporates - SME	Not applicable	Defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0105_CC_AIRB_SE_Rx0	SMEC Defaulted	Counterparty credit risk	Advanced IRB approach	SE	Not applicable	Corporates - SME	Not applicable	Defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0105_CC_AIRB_SG_Rx0	SMEC Defaulted	Counterparty credit risk	Advanced IRB approach	SG	Not applicable	Corporates - SME	Not applicable	Defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0105_CC_AIRB_SI_Rx0	SMEC Defaulted	Counterparty credit risk	Advanced IRB approach	SI	Not applicable	Corporates - SME	Not applicable	Defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0105_CC_AIRB_SK_Rx0	SMEC Defaulted	Counterparty credit risk	Advanced IRB approach	SK	Not applicable	Corporates - SME	Not applicable	Defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0105_CC_AIRB_TR_Rx0	SMEC Defaulted	Counterparty credit risk	Advanced IRB approach	TR	Not applicable	Corporates - SME	Not applicable	Defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0105_CC_AIRB_US_Rx0	SMEC Defaulted	Counterparty credit risk	Advanced IRB approach	US	Not applicable	Corporates - SME	Not applicable	Defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMEC_ALL_0105_CC_AIRB_x2_Rx0	SMEC Defaulted	Counterparty credit risk	Advanced IRB approach	Other countries	Not applicable	Corporates - SME	Not applicable	Defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_x0_Rx0	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	Not applicable	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_AT_Rx0	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	AT	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_AU_Rx0	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	AU	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_BE_Rx0	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	BE	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_BG_Rx0	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	BG	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_BR_Rx0	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	BR	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_CA_Rx0	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	CA	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_CH_Rx0	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	CH	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_CN_Rx0	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	CN	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_CY_Rx0	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	CY	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_CZ_Rx0	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	CZ	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_DE_Rx0	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	DE	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_DK_Rx0	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	DK	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_EE_Rx0	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	EE	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_ES_Rx0	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	ES	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_FI_Rx0	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	FI	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_FR_Rx0	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	FR	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_GB_Rx0	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	GB	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_GR_Rx0	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	GR	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_HK_Rx0	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	HK	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_HR_Rx0	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	HR	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMEC_ALL_0106_CC_AIRB_HU_Rx0	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	HU	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_IE_Rx0	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	IE	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_IL_Rx0	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	IL	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_IT_Rx0	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	IT	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_JP_Rx0	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	JP	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_KR_Rx0	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	KR	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_LT_Rx0	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	LT	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_LU_Rx0	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	LU	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_LV_Rx0	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	LV	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_MT_Rx0	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	MT	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_NL_Rx0	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	NL	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_NO_Rx0	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	NO	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_PL_Rx0	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	PL	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_PT_Rx0	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	PT	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_RO_Rx0	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	RO	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_RU_Rx0	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	RU	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_SE_Rx0	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	SE	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_SG_Rx0	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	SG	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_SI_Rx0	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	SI	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_SK_Rx0	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	SK	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_TR_Rx0	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	TR	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_US_Rx0	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	US	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMEC_ALL_0106_CC_AIRB_x2_Rx0	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	Other countries	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0108_CC_AIRB_x0_Rx0	SMEC Non-defaulted Secured	Counterparty credit risk	Advanced IRB approach	Not applicable	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0108_CC_AIRB_AT_Rx0	SMEC Non-defaulted Secured	Counterparty credit risk	Advanced IRB approach	AT	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0108_CC_AIRB_AU_Rx0	SMEC Non-defaulted Secured	Counterparty credit risk	Advanced IRB approach	AU	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0108_CC_AIRB_BE_Rx0	SMEC Non-defaulted Secured	Counterparty credit risk	Advanced IRB approach	BE	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0108_CC_AIRB_BG_Rx0	SMEC Non-defaulted Secured	Counterparty credit risk	Advanced IRB approach	BG	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0108_CC_AIRB_BR_Rx0	SMEC Non-defaulted Secured	Counterparty credit risk	Advanced IRB approach	BR	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0108_CC_AIRB_CA_Rx0	SMEC Non-defaulted Secured	Counterparty credit risk	Advanced IRB approach	CA	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0108_CC_AIRB_CH_Rx0	SMEC Non-defaulted Secured	Counterparty credit risk	Advanced IRB approach	CH	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0108_CC_AIRB_CN_Rx0	SMEC Non-defaulted Secured	Counterparty credit risk	Advanced IRB approach	CN	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0108_CC_AIRB_CY_Rx0	SMEC Non-defaulted Secured	Counterparty credit risk	Advanced IRB approach	CY	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0108_CC_AIRB_CZ_Rx0	SMEC Non-defaulted Secured	Counterparty credit risk	Advanced IRB approach	CZ	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0108_CC_AIRB_DE_Rx0	SMEC Non-defaulted Secured	Counterparty credit risk	Advanced IRB approach	DE	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0108_CC_AIRB_DK_Rx0	SMEC Non-defaulted Secured	Counterparty credit risk	Advanced IRB approach	DK	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0108_CC_AIRB_EE_Rx0	SMEC Non-defaulted Secured	Counterparty credit risk	Advanced IRB approach	EE	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0108_CC_AIRB_ES_Rx0	SMEC Non-defaulted Secured	Counterparty credit risk	Advanced IRB approach	ES	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0108_CC_AIRB_FI_Rx0	SMEC Non-defaulted Secured	Counterparty credit risk	Advanced IRB approach	FI	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0108_CC_AIRB_FR_Rx0	SMEC Non-defaulted Secured	Counterparty credit risk	Advanced IRB approach	FR	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0108_CC_AIRB_GB_Rx0	SMEC Non-defaulted Secured	Counterparty credit risk	Advanced IRB approach	GB	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0108_CC_AIRB_GR_Rx0	SMEC Non-defaulted Secured	Counterparty credit risk	Advanced IRB approach	GR	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0108_CC_AIRB_HK_Rx0	SMEC Non-defaulted Secured	Counterparty credit risk	Advanced IRB approach	HK	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0108_CC_AIRB_HR_Rx0	SMEC Non-defaulted Secured	Counterparty credit risk	Advanced IRB approach	HR	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMEC_ALL_0108_CC_AIRB_HU_Rx0	SMEC Non-defaulted Secured	Counterparty credit risk	Advanced IRB approach	HU	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0108_CC_AIRB_IE_Rx0	SMEC Non-defaulted Secured	Counterparty credit risk	Advanced IRB approach	IE	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0108_CC_AIRB_IL_Rx0	SMEC Non-defaulted Secured	Counterparty credit risk	Advanced IRB approach	IL	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0108_CC_AIRB_IT_Rx0	SMEC Non-defaulted Secured	Counterparty credit risk	Advanced IRB approach	IT	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0108_CC_AIRB_JP_Rx0	SMEC Non-defaulted Secured	Counterparty credit risk	Advanced IRB approach	JP	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0108_CC_AIRB_KR_Rx0	SMEC Non-defaulted Secured	Counterparty credit risk	Advanced IRB approach	KR	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0108_CC_AIRB_LT_Rx0	SMEC Non-defaulted Secured	Counterparty credit risk	Advanced IRB approach	LT	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0108_CC_AIRB_LU_Rx0	SMEC Non-defaulted Secured	Counterparty credit risk	Advanced IRB approach	LU	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0108_CC_AIRB_LV_Rx0	SMEC Non-defaulted Secured	Counterparty credit risk	Advanced IRB approach	LV	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0108_CC_AIRB_MT_Rx0	SMEC Non-defaulted Secured	Counterparty credit risk	Advanced IRB approach	MT	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0108_CC_AIRB_NL_Rx0	SMEC Non-defaulted Secured	Counterparty credit risk	Advanced IRB approach	NL	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0108_CC_AIRB_NO_Rx0	SMEC Non-defaulted Secured	Counterparty credit risk	Advanced IRB approach	NO	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0108_CC_AIRB_PL_Rx0	SMEC Non-defaulted Secured	Counterparty credit risk	Advanced IRB approach	PL	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0108_CC_AIRB_PT_Rx0	SMEC Non-defaulted Secured	Counterparty credit risk	Advanced IRB approach	PT	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0108_CC_AIRB_RO_Rx0	SMEC Non-defaulted Secured	Counterparty credit risk	Advanced IRB approach	RO	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0108_CC_AIRB_RU_Rx0	SMEC Non-defaulted Secured	Counterparty credit risk	Advanced IRB approach	RU	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0108_CC_AIRB_SE_Rx0	SMEC Non-defaulted Secured	Counterparty credit risk	Advanced IRB approach	SE	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0108_CC_AIRB_SG_Rx0	SMEC Non-defaulted Secured	Counterparty credit risk	Advanced IRB approach	SG	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0108_CC_AIRB_SI_Rx0	SMEC Non-defaulted Secured	Counterparty credit risk	Advanced IRB approach	SI	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0108_CC_AIRB_SK_Rx0	SMEC Non-defaulted Secured	Counterparty credit risk	Advanced IRB approach	SK	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0108_CC_AIRB_TR_Rx0	SMEC Non-defaulted Secured	Counterparty credit risk	Advanced IRB approach	TR	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0108_CC_AIRB_US_Rx0	SMEC Non-defaulted Secured	Counterparty credit risk	Advanced IRB approach	US	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMEC_ALL_0108_CC_AIRB_x2_Rx0	SMEC Non-defaulted Secured	Counterparty credit risk	Advanced IRB approach	Other countries	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0107_CC_AIRB_x0_Rx0	SMEC Non-defaulted Unsecured	Counterparty credit risk	Advanced IRB approach	Not applicable	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Exposures without credit protection	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0107_CC_AIRB_AT_Rx0	SMEC Non-defaulted Unsecured	Counterparty credit risk	Advanced IRB approach	AT	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Exposures without credit protection	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0107_CC_AIRB_AU_Rx0	SMEC Non-defaulted Unsecured	Counterparty credit risk	Advanced IRB approach	AU	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Exposures without credit protection	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0107_CC_AIRB_BE_Rx0	SMEC Non-defaulted Unsecured	Counterparty credit risk	Advanced IRB approach	BE	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Exposures without credit protection	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0107_CC_AIRB_BG_Rx0	SMEC Non-defaulted Unsecured	Counterparty credit risk	Advanced IRB approach	BG	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Exposures without credit protection	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0107_CC_AIRB_BR_Rx0	SMEC Non-defaulted Unsecured	Counterparty credit risk	Advanced IRB approach	BR	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Exposures without credit protection	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0107_CC_AIRB_CA_Rx0	SMEC Non-defaulted Unsecured	Counterparty credit risk	Advanced IRB approach	CA	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Exposures without credit protection	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0107_CC_AIRB_CH_Rx0	SMEC Non-defaulted Unsecured	Counterparty credit risk	Advanced IRB approach	CH	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Exposures without credit protection	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0107_CC_AIRB_CN_Rx0	SMEC Non-defaulted Unsecured	Counterparty credit risk	Advanced IRB approach	CN	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Exposures without credit protection	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0107_CC_AIRB_CY_Rx0	SMEC Non-defaulted Unsecured	Counterparty credit risk	Advanced IRB approach	CY	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Exposures without credit protection	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0107_CC_AIRB_CZ_Rx0	SMEC Non-defaulted Unsecured	Counterparty credit risk	Advanced IRB approach	CZ	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Exposures without credit protection	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0107_CC_AIRB_DE_Rx0	SMEC Non-defaulted Unsecured	Counterparty credit risk	Advanced IRB approach	DE	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Exposures without credit protection	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0107_CC_AIRB_DK_Rx0	SMEC Non-defaulted Unsecured	Counterparty credit risk	Advanced IRB approach	DK	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Exposures without credit protection	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0107_CC_AIRB_EE_Rx0	SMEC Non-defaulted Unsecured	Counterparty credit risk	Advanced IRB approach	EE	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Exposures without credit protection	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0107_CC_AIRB_ES_Rx0	SMEC Non-defaulted Unsecured	Counterparty credit risk	Advanced IRB approach	ES	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Exposures without credit protection	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0107_CC_AIRB_FI_Rx0	SMEC Non-defaulted Unsecured	Counterparty credit risk	Advanced IRB approach	FI	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Exposures without credit protection	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0107_CC_AIRB_FR_Rx0	SMEC Non-defaulted Unsecured	Counterparty credit risk	Advanced IRB approach	FR	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Exposures without credit protection	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0107_CC_AIRB_GB_Rx0	SMEC Non-defaulted Unsecured	Counterparty credit risk	Advanced IRB approach	GB	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Exposures without credit protection	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0107_CC_AIRB_GR_Rx0	SMEC Non-defaulted Unsecured	Counterparty credit risk	Advanced IRB approach	GR	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Exposures without credit protection	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0107_CC_AIRB_HK_Rx0	SMEC Non-defaulted Unsecured	Counterparty credit risk	Advanced IRB approach	HK	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Exposures without credit protection	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0107_CC_AIRB_HR_Rx0	SMEC Non-defaulted Unsecured	Counterparty credit risk	Advanced IRB approach	HR	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Exposures without credit protection	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMEC_ALL_0107_CC_AIRB_HU_Rx0	SMEC Non-defaulted Unsecured	Counterparty credit risk	Advanced IRB approach	HU	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Exposures without credit protection	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0107_CC_AIRB_IE_Rx0	SMEC Non-defaulted Unsecured	Counterparty credit risk	Advanced IRB approach	IE	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Exposures without credit protection	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0107_CC_AIRB_IL_Rx0	SMEC Non-defaulted Unsecured	Counterparty credit risk	Advanced IRB approach	IL	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Exposures without credit protection	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0107_CC_AIRB_IT_Rx0	SMEC Non-defaulted Unsecured	Counterparty credit risk	Advanced IRB approach	IT	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Exposures without credit protection	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0107_CC_AIRB_JP_Rx0	SMEC Non-defaulted Unsecured	Counterparty credit risk	Advanced IRB approach	JP	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Exposures without credit protection	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0107_CC_AIRB_KR_Rx0	SMEC Non-defaulted Unsecured	Counterparty credit risk	Advanced IRB approach	KR	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Exposures without credit protection	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0107_CC_AIRB_LT_Rx0	SMEC Non-defaulted Unsecured	Counterparty credit risk	Advanced IRB approach	LT	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Exposures without credit protection	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0107_CC_AIRB_LU_Rx0	SMEC Non-defaulted Unsecured	Counterparty credit risk	Advanced IRB approach	LU	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Exposures without credit protection	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0107_CC_AIRB_LV_Rx0	SMEC Non-defaulted Unsecured	Counterparty credit risk	Advanced IRB approach	LV	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Exposures without credit protection	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0107_CC_AIRB_MT_Rx0	SMEC Non-defaulted Unsecured	Counterparty credit risk	Advanced IRB approach	MT	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Exposures without credit protection	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0107_CC_AIRB_NL_Rx0	SMEC Non-defaulted Unsecured	Counterparty credit risk	Advanced IRB approach	NL	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Exposures without credit protection	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0107_CC_AIRB_NO_Rx0	SMEC Non-defaulted Unsecured	Counterparty credit risk	Advanced IRB approach	NO	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Exposures without credit protection	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0107_CC_AIRB_PL_Rx0	SMEC Non-defaulted Unsecured	Counterparty credit risk	Advanced IRB approach	PL	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Exposures without credit protection	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0107_CC_AIRB_PT_Rx0	SMEC Non-defaulted Unsecured	Counterparty credit risk	Advanced IRB approach	PT	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Exposures without credit protection	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0107_CC_AIRB_RO_Rx0	SMEC Non-defaulted Unsecured	Counterparty credit risk	Advanced IRB approach	RO	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Exposures without credit protection	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0107_CC_AIRB_RU_Rx0	SMEC Non-defaulted Unsecured	Counterparty credit risk	Advanced IRB approach	RU	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Exposures without credit protection	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0107_CC_AIRB_SE_Rx0	SMEC Non-defaulted Unsecured	Counterparty credit risk	Advanced IRB approach	SE	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Exposures without credit protection	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0107_CC_AIRB_SG_Rx0	SMEC Non-defaulted Unsecured	Counterparty credit risk	Advanced IRB approach	SG	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Exposures without credit protection	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0107_CC_AIRB_SI_Rx0	SMEC Non-defaulted Unsecured	Counterparty credit risk	Advanced IRB approach	SI	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Exposures without credit protection	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0107_CC_AIRB_SK_Rx0	SMEC Non-defaulted Unsecured	Counterparty credit risk	Advanced IRB approach	SK	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Exposures without credit protection	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0107_CC_AIRB_TR_Rx0	SMEC Non-defaulted Unsecured	Counterparty credit risk	Advanced IRB approach	TR	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Exposures without credit protection	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0107_CC_AIRB_US_Rx0	SMEC Non-defaulted Unsecured	Counterparty credit risk	Advanced IRB approach	US	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Exposures without credit protection	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMEC_ALL_0107_CC_AIRB_x2_Rx0	SMEC Non-defaulted Unsecured	Counterparty credit risk	Advanced IRB approach	Other countries	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Exposures without credit protection	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0109_CC_AIRB_x0_Rx0	SMEC Non-defaulted Secured	Counterparty credit risk	Advanced IRB approach	Not applicable	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Real estate collateral	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0109_CC_AIRB_AT_Rx0	SMEC Non-defaulted Secured	Counterparty credit risk	Advanced IRB approach	AT	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Real estate collateral	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0109_CC_AIRB_AU_Rx0	SMEC Non-defaulted Secured	Counterparty credit risk	Advanced IRB approach	AU	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Real estate collateral	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0109_CC_AIRB_BE_Rx0	SMEC Non-defaulted Secured	Counterparty credit risk	Advanced IRB approach	BE	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Real estate collateral	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0109_CC_AIRB_BG_Rx0	SMEC Non-defaulted Secured	Counterparty credit risk	Advanced IRB approach	BG	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Real estate collateral	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0109_CC_AIRB_BR_Rx0	SMEC Non-defaulted Secured	Counterparty credit risk	Advanced IRB approach	BR	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Real estate collateral	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0109_CC_AIRB_CA_Rx0	SMEC Non-defaulted Secured	Counterparty credit risk	Advanced IRB approach	CA	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Real estate collateral	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0109_CC_AIRB_CH_Rx0	SMEC Non-defaulted Secured	Counterparty credit risk	Advanced IRB approach	CH	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Real estate collateral	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0109_CC_AIRB_CN_Rx0	SMEC Non-defaulted Secured	Counterparty credit risk	Advanced IRB approach	CN	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Real estate collateral	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0109_CC_AIRB_CY_Rx0	SMEC Non-defaulted Secured	Counterparty credit risk	Advanced IRB approach	CY	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Real estate collateral	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0109_CC_AIRB_CZ_Rx0	SMEC Non-defaulted Secured	Counterparty credit risk	Advanced IRB approach	CZ	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Real estate collateral	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0109_CC_AIRB_DE_Rx0	SMEC Non-defaulted Secured	Counterparty credit risk	Advanced IRB approach	DE	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Real estate collateral	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0109_CC_AIRB_DK_Rx0	SMEC Non-defaulted Secured	Counterparty credit risk	Advanced IRB approach	DK	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Real estate collateral	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0109_CC_AIRB_EE_Rx0	SMEC Non-defaulted Secured	Counterparty credit risk	Advanced IRB approach	EE	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Real estate collateral	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0109_CC_AIRB_ES_Rx0	SMEC Non-defaulted Secured	Counterparty credit risk	Advanced IRB approach	ES	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Real estate collateral	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0109_CC_AIRB_FI_Rx0	SMEC Non-defaulted Secured	Counterparty credit risk	Advanced IRB approach	FI	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Real estate collateral	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0109_CC_AIRB_FR_Rx0	SMEC Non-defaulted Secured	Counterparty credit risk	Advanced IRB approach	FR	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Real estate collateral	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0109_CC_AIRB_GB_Rx0	SMEC Non-defaulted Secured	Counterparty credit risk	Advanced IRB approach	GB	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Real estate collateral	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0109_CC_AIRB_GR_Rx0	SMEC Non-defaulted Secured	Counterparty credit risk	Advanced IRB approach	GR	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Real estate collateral	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0109_CC_AIRB_HK_Rx0	SMEC Non-defaulted Secured	Counterparty credit risk	Advanced IRB approach	HK	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Real estate collateral	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0109_CC_AIRB_HR_Rx0	SMEC Non-defaulted Secured	Counterparty credit risk	Advanced IRB approach	HR	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Real estate collateral	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMEC_ALL_0109_CC_AIRB_HU_Rx0	SMEC Non-defaulted Secured	Counterparty credit risk	Advanced IRB approach	HU	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Real estate collateral	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0109_CC_AIRB_IE_Rx0	SMEC Non-defaulted Secured	Counterparty credit risk	Advanced IRB approach	IE	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Real estate collateral	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0109_CC_AIRB_IL_Rx0	SMEC Non-defaulted Secured	Counterparty credit risk	Advanced IRB approach	IL	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Real estate collateral	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0109_CC_AIRB_IT_Rx0	SMEC Non-defaulted Secured	Counterparty credit risk	Advanced IRB approach	IT	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Real estate collateral	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0109_CC_AIRB_JP_Rx0	SMEC Non-defaulted Secured	Counterparty credit risk	Advanced IRB approach	JP	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Real estate collateral	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0109_CC_AIRB_KR_Rx0	SMEC Non-defaulted Secured	Counterparty credit risk	Advanced IRB approach	KR	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Real estate collateral	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0109_CC_AIRB_LT_Rx0	SMEC Non-defaulted Secured	Counterparty credit risk	Advanced IRB approach	LT	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Real estate collateral	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0109_CC_AIRB_LU_Rx0	SMEC Non-defaulted Secured	Counterparty credit risk	Advanced IRB approach	LU	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Real estate collateral	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0109_CC_AIRB_LV_Rx0	SMEC Non-defaulted Secured	Counterparty credit risk	Advanced IRB approach	LV	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Real estate collateral	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0109_CC_AIRB_MT_Rx0	SMEC Non-defaulted Secured	Counterparty credit risk	Advanced IRB approach	MT	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Real estate collateral	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0109_CC_AIRB_NL_Rx0	SMEC Non-defaulted Secured	Counterparty credit risk	Advanced IRB approach	NL	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Real estate collateral	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0109_CC_AIRB_NO_Rx0	SMEC Non-defaulted Secured	Counterparty credit risk	Advanced IRB approach	NO	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Real estate collateral	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0109_CC_AIRB_PL_Rx0	SMEC Non-defaulted Secured	Counterparty credit risk	Advanced IRB approach	PL	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Real estate collateral	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0109_CC_AIRB_PT_Rx0	SMEC Non-defaulted Secured	Counterparty credit risk	Advanced IRB approach	PT	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Real estate collateral	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0109_CC_AIRB_RO_Rx0	SMEC Non-defaulted Secured	Counterparty credit risk	Advanced IRB approach	RO	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Real estate collateral	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0109_CC_AIRB_RU_Rx0	SMEC Non-defaulted Secured	Counterparty credit risk	Advanced IRB approach	RU	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Real estate collateral	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0109_CC_AIRB_SE_Rx0	SMEC Non-defaulted Secured	Counterparty credit risk	Advanced IRB approach	SE	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Real estate collateral	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0109_CC_AIRB_SG_Rx0	SMEC Non-defaulted Secured	Counterparty credit risk	Advanced IRB approach	SG	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Real estate collateral	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0109_CC_AIRB_SI_Rx0	SMEC Non-defaulted Secured	Counterparty credit risk	Advanced IRB approach	SI	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Real estate collateral	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0109_CC_AIRB_SK_Rx0	SMEC Non-defaulted Secured	Counterparty credit risk	Advanced IRB approach	SK	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Real estate collateral	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0109_CC_AIRB_TR_Rx0	SMEC Non-defaulted Secured	Counterparty credit risk	Advanced IRB approach	TR	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Real estate collateral	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0109_CC_AIRB_US_Rx0	SMEC Non-defaulted Secured	Counterparty credit risk	Advanced IRB approach	US	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Real estate collateral	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMEC_ALL_0109_CC_AIRB_x2_Rx0	SMEC Non-defaulted Secured	Counterparty credit risk	Advanced IRB approach	Other countries	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Real estate collateral	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0110_CC_AIRB_x0_Rx0	SMEC Non-defaulted Secured	Counterparty credit risk	Advanced IRB approach	Not applicable	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Eligible collateral other than real estate	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0110_CC_AIRB_AT_Rx0	SMEC Non-defaulted Secured	Counterparty credit risk	Advanced IRB approach	AT	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Eligible collateral other than real estate	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0110_CC_AIRB_AU_Rx0	SMEC Non-defaulted Secured	Counterparty credit risk	Advanced IRB approach	AU	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Eligible collateral other than real estate	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0110_CC_AIRB_BE_Rx0	SMEC Non-defaulted Secured	Counterparty credit risk	Advanced IRB approach	BE	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Eligible collateral other than real estate	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0110_CC_AIRB_BG_Rx0	SMEC Non-defaulted Secured	Counterparty credit risk	Advanced IRB approach	BG	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Eligible collateral other than real estate	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0110_CC_AIRB_BR_Rx0	SMEC Non-defaulted Secured	Counterparty credit risk	Advanced IRB approach	BR	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Eligible collateral other than real estate	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0110_CC_AIRB_CA_Rx0	SMEC Non-defaulted Secured	Counterparty credit risk	Advanced IRB approach	CA	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Eligible collateral other than real estate	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0110_CC_AIRB_CH_Rx0	SMEC Non-defaulted Secured	Counterparty credit risk	Advanced IRB approach	CH	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Eligible collateral other than real estate	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0110_CC_AIRB_CN_Rx0	SMEC Non-defaulted Secured	Counterparty credit risk	Advanced IRB approach	CN	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Eligible collateral other than real estate	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0110_CC_AIRB_CY_Rx0	SMEC Non-defaulted Secured	Counterparty credit risk	Advanced IRB approach	CY	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Eligible collateral other than real estate	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0110_CC_AIRB_CZ_Rx0	SMEC Non-defaulted Secured	Counterparty credit risk	Advanced IRB approach	CZ	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Eligible collateral other than real estate	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0110_CC_AIRB_DE_Rx0	SMEC Non-defaulted Secured	Counterparty credit risk	Advanced IRB approach	DE	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Eligible collateral other than real estate	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0110_CC_AIRB_DK_Rx0	SMEC Non-defaulted Secured	Counterparty credit risk	Advanced IRB approach	DK	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Eligible collateral other than real estate	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0110_CC_AIRB_EE_Rx0	SMEC Non-defaulted Secured	Counterparty credit risk	Advanced IRB approach	EE	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Eligible collateral other than real estate	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0110_CC_AIRB_ES_Rx0	SMEC Non-defaulted Secured	Counterparty credit risk	Advanced IRB approach	ES	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Eligible collateral other than real estate	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0110_CC_AIRB_FI_Rx0	SMEC Non-defaulted Secured	Counterparty credit risk	Advanced IRB approach	FI	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Eligible collateral other than real estate	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0110_CC_AIRB_FR_Rx0	SMEC Non-defaulted Secured	Counterparty credit risk	Advanced IRB approach	FR	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Eligible collateral other than real estate	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0110_CC_AIRB_GB_Rx0	SMEC Non-defaulted Secured	Counterparty credit risk	Advanced IRB approach	GB	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Eligible collateral other than real estate	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0110_CC_AIRB_GR_Rx0	SMEC Non-defaulted Secured	Counterparty credit risk	Advanced IRB approach	GR	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Eligible collateral other than real estate	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0110_CC_AIRB_HK_Rx0	SMEC Non-defaulted Secured	Counterparty credit risk	Advanced IRB approach	HK	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Eligible collateral other than real estate	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0110_CC_AIRB_HR_Rx0	SMEC Non-defaulted Secured	Counterparty credit risk	Advanced IRB approach	HR	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Eligible collateral other than real estate	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMEC_ALL_0110_CC_AIRB_HU_Rx0	SMEC Non-defaulted Secured	Counterparty credit risk	Advanced IRB approach	HU	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Eligible collateral other than real estate	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0110_CC_AIRB_IE_Rx0	SMEC Non-defaulted Secured	Counterparty credit risk	Advanced IRB approach	IE	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Eligible collateral other than real estate	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0110_CC_AIRB_IL_Rx0	SMEC Non-defaulted Secured	Counterparty credit risk	Advanced IRB approach	IL	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Eligible collateral other than real estate	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0110_CC_AIRB_IT_Rx0	SMEC Non-defaulted Secured	Counterparty credit risk	Advanced IRB approach	IT	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Eligible collateral other than real estate	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0110_CC_AIRB_JP_Rx0	SMEC Non-defaulted Secured	Counterparty credit risk	Advanced IRB approach	JP	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Eligible collateral other than real estate	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0110_CC_AIRB_KR_Rx0	SMEC Non-defaulted Secured	Counterparty credit risk	Advanced IRB approach	KR	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Eligible collateral other than real estate	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0110_CC_AIRB_LT_Rx0	SMEC Non-defaulted Secured	Counterparty credit risk	Advanced IRB approach	LT	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Eligible collateral other than real estate	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0110_CC_AIRB_LU_Rx0	SMEC Non-defaulted Secured	Counterparty credit risk	Advanced IRB approach	LU	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Eligible collateral other than real estate	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0110_CC_AIRB_LV_Rx0	SMEC Non-defaulted Secured	Counterparty credit risk	Advanced IRB approach	LV	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Eligible collateral other than real estate	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0110_CC_AIRB_MT_Rx0	SMEC Non-defaulted Secured	Counterparty credit risk	Advanced IRB approach	MT	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Eligible collateral other than real estate	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0110_CC_AIRB_NL_Rx0	SMEC Non-defaulted Secured	Counterparty credit risk	Advanced IRB approach	NL	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Eligible collateral other than real estate	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0110_CC_AIRB_NO_Rx0	SMEC Non-defaulted Secured	Counterparty credit risk	Advanced IRB approach	NO	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Eligible collateral other than real estate	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0110_CC_AIRB_PL_Rx0	SMEC Non-defaulted Secured	Counterparty credit risk	Advanced IRB approach	PL	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Eligible collateral other than real estate	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0110_CC_AIRB_PT_Rx0	SMEC Non-defaulted Secured	Counterparty credit risk	Advanced IRB approach	PT	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Eligible collateral other than real estate	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0110_CC_AIRB_RO_Rx0	SMEC Non-defaulted Secured	Counterparty credit risk	Advanced IRB approach	RO	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Eligible collateral other than real estate	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0110_CC_AIRB_RU_Rx0	SMEC Non-defaulted Secured	Counterparty credit risk	Advanced IRB approach	RU	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Eligible collateral other than real estate	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0110_CC_AIRB_SE_Rx0	SMEC Non-defaulted Secured	Counterparty credit risk	Advanced IRB approach	SE	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Eligible collateral other than real estate	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0110_CC_AIRB_SG_Rx0	SMEC Non-defaulted Secured	Counterparty credit risk	Advanced IRB approach	SG	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Eligible collateral other than real estate	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0110_CC_AIRB_SI_Rx0	SMEC Non-defaulted Secured	Counterparty credit risk	Advanced IRB approach	SI	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Eligible collateral other than real estate	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0110_CC_AIRB_SK_Rx0	SMEC Non-defaulted Secured	Counterparty credit risk	Advanced IRB approach	SK	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Eligible collateral other than real estate	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0110_CC_AIRB_TR_Rx0	SMEC Non-defaulted Secured	Counterparty credit risk	Advanced IRB approach	TR	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Eligible collateral other than real estate	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0110_CC_AIRB_US_Rx0	SMEC Non-defaulted Secured	Counterparty credit risk	Advanced IRB approach	US	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Eligible collateral other than real estate	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMEC_ALL_0110_CC_AIRB_x2_Rx0	SMEC Non-defaulted Secured	Counterparty credit risk	Advanced IRB approach	Other countries	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Eligible collateral other than real estate	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0111_CC_AIRB_x0_Rx0	SMEC Non-defaulted Unsecured Construction	Counterparty credit risk	Advanced IRB approach	Not applicable	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Exposures without credit protection	Not applicable	F Construction	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0111_CC_AIRB_AT_Rx0	SMEC Non-defaulted Unsecured Construction	Counterparty credit risk	Advanced IRB approach	AT	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Exposures without credit protection	Not applicable	F Construction	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0111_CC_AIRB_AU_Rx0	SMEC Non-defaulted Unsecured Construction	Counterparty credit risk	Advanced IRB approach	AU	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Exposures without credit protection	Not applicable	F Construction	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0111_CC_AIRB_BE_Rx0	SMEC Non-defaulted Unsecured Construction	Counterparty credit risk	Advanced IRB approach	BE	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Exposures without credit protection	Not applicable	F Construction	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0111_CC_AIRB_BG_Rx0	SMEC Non-defaulted Unsecured Construction	Counterparty credit risk	Advanced IRB approach	BG	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Exposures without credit protection	Not applicable	F Construction	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0111_CC_AIRB_BR_Rx0	SMEC Non-defaulted Unsecured Construction	Counterparty credit risk	Advanced IRB approach	BR	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Exposures without credit protection	Not applicable	F Construction	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0111_CC_AIRB_CA_Rx0	SMEC Non-defaulted Unsecured Construction	Counterparty credit risk	Advanced IRB approach	CA	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Exposures without credit protection	Not applicable	F Construction	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0111_CC_AIRB_CH_Rx0	SMEC Non-defaulted Unsecured Construction	Counterparty credit risk	Advanced IRB approach	CH	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Exposures without credit protection	Not applicable	F Construction	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0111_CC_AIRB_CN_Rx0	SMEC Non-defaulted Unsecured Construction	Counterparty credit risk	Advanced IRB approach	CN	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Exposures without credit protection	Not applicable	F Construction	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0111_CC_AIRB_CY_Rx0	SMEC Non-defaulted Unsecured Construction	Counterparty credit risk	Advanced IRB approach	CY	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Exposures without credit protection	Not applicable	F Construction	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0111_CC_AIRB_CZ_Rx0	SMEC Non-defaulted Unsecured Construction	Counterparty credit risk	Advanced IRB approach	CZ	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Exposures without credit protection	Not applicable	F Construction	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0111_CC_AIRB_DE_Rx0	SMEC Non-defaulted Unsecured Construction	Counterparty credit risk	Advanced IRB approach	DE	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Exposures without credit protection	Not applicable	F Construction	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0111_CC_AIRB_DK_Rx0	SMEC Non-defaulted Unsecured Construction	Counterparty credit risk	Advanced IRB approach	DK	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Exposures without credit protection	Not applicable	F Construction	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0111_CC_AIRB_EE_Rx0	SMEC Non-defaulted Unsecured Construction	Counterparty credit risk	Advanced IRB approach	EE	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Exposures without credit protection	Not applicable	F Construction	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0111_CC_AIRB_ES_Rx0	SMEC Non-defaulted Unsecured Construction	Counterparty credit risk	Advanced IRB approach	ES	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Exposures without credit protection	Not applicable	F Construction	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0111_CC_AIRB_FI_Rx0	SMEC Non-defaulted Unsecured Construction	Counterparty credit risk	Advanced IRB approach	FI	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Exposures without credit protection	Not applicable	F Construction	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0111_CC_AIRB_FR_Rx0	SMEC Non-defaulted Unsecured Construction	Counterparty credit risk	Advanced IRB approach	FR	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Exposures without credit protection	Not applicable	F Construction	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0111_CC_AIRB_GB_Rx0	SMEC Non-defaulted Unsecured Construction	Counterparty credit risk	Advanced IRB approach	GB	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Exposures without credit protection	Not applicable	F Construction	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0111_CC_AIRB_GR_Rx0	SMEC Non-defaulted Unsecured Construction	Counterparty credit risk	Advanced IRB approach	GR	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Exposures without credit protection	Not applicable	F Construction	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0111_CC_AIRB_HK_Rx0	SMEC Non-defaulted Unsecured Construction	Counterparty credit risk	Advanced IRB approach	HK	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Exposures without credit protection	Not applicable	F Construction	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0111_CC_AIRB_HR_Rx0	SMEC Non-defaulted Unsecured Construction	Counterparty credit risk	Advanced IRB approach	HR	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Exposures without credit protection	Not applicable	F Construction	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMEC_ALL_0111_CC_AIRB_HU_Rx0	SMEC Non-defaulted Unsecured Construction	Counterparty credit risk	Advanced IRB approach	HU	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Exposures without credit protection	Not applicable	F Construction	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0111_CC_AIRB_IE_Rx0	SMEC Non-defaulted Unsecured Construction	Counterparty credit risk	Advanced IRB approach	IE	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Exposures without credit protection	Not applicable	F Construction	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0111_CC_AIRB_IL_Rx0	SMEC Non-defaulted Unsecured Construction	Counterparty credit risk	Advanced IRB approach	IL	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Exposures without credit protection	Not applicable	F Construction	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0111_CC_AIRB_IT_Rx0	SMEC Non-defaulted Unsecured Construction	Counterparty credit risk	Advanced IRB approach	IT	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Exposures without credit protection	Not applicable	F Construction	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0111_CC_AIRB_JP_Rx0	SMEC Non-defaulted Unsecured Construction	Counterparty credit risk	Advanced IRB approach	JP	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Exposures without credit protection	Not applicable	F Construction	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0111_CC_AIRB_KR_Rx0	SMEC Non-defaulted Unsecured Construction	Counterparty credit risk	Advanced IRB approach	KR	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Exposures without credit protection	Not applicable	F Construction	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0111_CC_AIRB_LT_Rx0	SMEC Non-defaulted Unsecured Construction	Counterparty credit risk	Advanced IRB approach	LT	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Exposures without credit protection	Not applicable	F Construction	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0111_CC_AIRB_LU_Rx0	SMEC Non-defaulted Unsecured Construction	Counterparty credit risk	Advanced IRB approach	LU	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Exposures without credit protection	Not applicable	F Construction	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0111_CC_AIRB_LV_Rx0	SMEC Non-defaulted Unsecured Construction	Counterparty credit risk	Advanced IRB approach	LV	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Exposures without credit protection	Not applicable	F Construction	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0111_CC_AIRB_MT_Rx0	SMEC Non-defaulted Unsecured Construction	Counterparty credit risk	Advanced IRB approach	MT	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Exposures without credit protection	Not applicable	F Construction	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0111_CC_AIRB_NL_Rx0	SMEC Non-defaulted Unsecured Construction	Counterparty credit risk	Advanced IRB approach	NL	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Exposures without credit protection	Not applicable	F Construction	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0111_CC_AIRB_NO_Rx0	SMEC Non-defaulted Unsecured Construction	Counterparty credit risk	Advanced IRB approach	NO	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Exposures without credit protection	Not applicable	F Construction	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0111_CC_AIRB_PL_Rx0	SMEC Non-defaulted Unsecured Construction	Counterparty credit risk	Advanced IRB approach	PL	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Exposures without credit protection	Not applicable	F Construction	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0111_CC_AIRB_PT_Rx0	SMEC Non-defaulted Unsecured Construction	Counterparty credit risk	Advanced IRB approach	PT	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Exposures without credit protection	Not applicable	F Construction	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0111_CC_AIRB_RO_Rx0	SMEC Non-defaulted Unsecured Construction	Counterparty credit risk	Advanced IRB approach	RO	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Exposures without credit protection	Not applicable	F Construction	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0111_CC_AIRB_RU_Rx0	SMEC Non-defaulted Unsecured Construction	Counterparty credit risk	Advanced IRB approach	RU	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Exposures without credit protection	Not applicable	F Construction	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0111_CC_AIRB_SE_Rx0	SMEC Non-defaulted Unsecured Construction	Counterparty credit risk	Advanced IRB approach	SE	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Exposures without credit protection	Not applicable	F Construction	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0111_CC_AIRB_SG_Rx0	SMEC Non-defaulted Unsecured Construction	Counterparty credit risk	Advanced IRB approach	SG	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Exposures without credit protection	Not applicable	F Construction	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0111_CC_AIRB_SI_Rx0	SMEC Non-defaulted Unsecured Construction	Counterparty credit risk	Advanced IRB approach	SI	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Exposures without credit protection	Not applicable	F Construction	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0111_CC_AIRB_SK_Rx0	SMEC Non-defaulted Unsecured Construction	Counterparty credit risk	Advanced IRB approach	SK	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Exposures without credit protection	Not applicable	F Construction	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0111_CC_AIRB_TR_Rx0	SMEC Non-defaulted Unsecured Construction	Counterparty credit risk	Advanced IRB approach	TR	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Exposures without credit protection	Not applicable	F Construction	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0111_CC_AIRB_US_Rx0	SMEC Non-defaulted Unsecured Construction	Counterparty credit risk	Advanced IRB approach	US	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Exposures without credit protection	Not applicable	F Construction	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMEC_ALL_0111_CC_AIRB_x2_Rx0	SMEC Non-defaulted Unsecured Construction	Counterparty credit risk	Advanced IRB approach	Other countries	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Exposures without credit protection	Not applicable	F Construction	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0112_CC_AIRB_x0_Rx0	SMEC Non-defaulted Secured Construction	Counterparty credit risk	Advanced IRB approach	Not applicable	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Not applicable	F Construction	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0112_CC_AIRB_AT_Rx0	SMEC Non-defaulted Secured Construction	Counterparty credit risk	Advanced IRB approach	AT	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Not applicable	F Construction	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0112_CC_AIRB_AU_Rx0	SMEC Non-defaulted Secured Construction	Counterparty credit risk	Advanced IRB approach	AU	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Not applicable	F Construction	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0112_CC_AIRB_BE_Rx0	SMEC Non-defaulted Secured Construction	Counterparty credit risk	Advanced IRB approach	BE	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Not applicable	F Construction	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0112_CC_AIRB_BG_Rx0	SMEC Non-defaulted Secured Construction	Counterparty credit risk	Advanced IRB approach	BG	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Not applicable	F Construction	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0112_CC_AIRB_BR_Rx0	SMEC Non-defaulted Secured Construction	Counterparty credit risk	Advanced IRB approach	BR	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Not applicable	F Construction	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0112_CC_AIRB_CA_Rx0	SMEC Non-defaulted Secured Construction	Counterparty credit risk	Advanced IRB approach	CA	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Not applicable	F Construction	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0112_CC_AIRB_CH_Rx0	SMEC Non-defaulted Secured Construction	Counterparty credit risk	Advanced IRB approach	CH	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Not applicable	F Construction	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0112_CC_AIRB_CN_Rx0	SMEC Non-defaulted Secured Construction	Counterparty credit risk	Advanced IRB approach	CN	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Not applicable	F Construction	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0112_CC_AIRB_CY_Rx0	SMEC Non-defaulted Secured Construction	Counterparty credit risk	Advanced IRB approach	CY	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Not applicable	F Construction	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0112_CC_AIRB_CZ_Rx0	SMEC Non-defaulted Secured Construction	Counterparty credit risk	Advanced IRB approach	CZ	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Not applicable	F Construction	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0112_CC_AIRB_DE_Rx0	SMEC Non-defaulted Secured Construction	Counterparty credit risk	Advanced IRB approach	DE	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Not applicable	F Construction	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0112_CC_AIRB_DK_Rx0	SMEC Non-defaulted Secured Construction	Counterparty credit risk	Advanced IRB approach	DK	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Not applicable	F Construction	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0112_CC_AIRB_EE_Rx0	SMEC Non-defaulted Secured Construction	Counterparty credit risk	Advanced IRB approach	EE	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Not applicable	F Construction	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0112_CC_AIRB_ES_Rx0	SMEC Non-defaulted Secured Construction	Counterparty credit risk	Advanced IRB approach	ES	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Not applicable	F Construction	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0112_CC_AIRB_FI_Rx0	SMEC Non-defaulted Secured Construction	Counterparty credit risk	Advanced IRB approach	FI	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Not applicable	F Construction	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0112_CC_AIRB_FR_Rx0	SMEC Non-defaulted Secured Construction	Counterparty credit risk	Advanced IRB approach	FR	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Not applicable	F Construction	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0112_CC_AIRB_GB_Rx0	SMEC Non-defaulted Secured Construction	Counterparty credit risk	Advanced IRB approach	GB	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Not applicable	F Construction	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0112_CC_AIRB_GR_Rx0	SMEC Non-defaulted Secured Construction	Counterparty credit risk	Advanced IRB approach	GR	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Not applicable	F Construction	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0112_CC_AIRB_HK_Rx0	SMEC Non-defaulted Secured Construction	Counterparty credit risk	Advanced IRB approach	HK	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Not applicable	F Construction	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0112_CC_AIRB_HR_Rx0	SMEC Non-defaulted Secured Construction	Counterparty credit risk	Advanced IRB approach	HR	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Not applicable	F Construction	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMEC_ALL_0112_CC_AIRB_HU_Rx0	SMEC Non-defaulted Secured Construction	Counterparty credit risk	Advanced IRB approach	HU	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Not applicable	F Construction	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0112_CC_AIRB_IE_Rx0	SMEC Non-defaulted Secured Construction	Counterparty credit risk	Advanced IRB approach	IE	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Not applicable	F Construction	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0112_CC_AIRB_IL_Rx0	SMEC Non-defaulted Secured Construction	Counterparty credit risk	Advanced IRB approach	IL	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Not applicable	F Construction	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0112_CC_AIRB_IT_Rx0	SMEC Non-defaulted Secured Construction	Counterparty credit risk	Advanced IRB approach	IT	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Not applicable	F Construction	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0112_CC_AIRB_JP_Rx0	SMEC Non-defaulted Secured Construction	Counterparty credit risk	Advanced IRB approach	JP	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Not applicable	F Construction	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0112_CC_AIRB_KR_Rx0	SMEC Non-defaulted Secured Construction	Counterparty credit risk	Advanced IRB approach	KR	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Not applicable	F Construction	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0112_CC_AIRB_LT_Rx0	SMEC Non-defaulted Secured Construction	Counterparty credit risk	Advanced IRB approach	LT	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Not applicable	F Construction	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0112_CC_AIRB_LU_Rx0	SMEC Non-defaulted Secured Construction	Counterparty credit risk	Advanced IRB approach	LU	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Not applicable	F Construction	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0112_CC_AIRB_LV_Rx0	SMEC Non-defaulted Secured Construction	Counterparty credit risk	Advanced IRB approach	LV	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Not applicable	F Construction	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0112_CC_AIRB_MT_Rx0	SMEC Non-defaulted Secured Construction	Counterparty credit risk	Advanced IRB approach	MT	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Not applicable	F Construction	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0112_CC_AIRB_NL_Rx0	SMEC Non-defaulted Secured Construction	Counterparty credit risk	Advanced IRB approach	NL	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Not applicable	F Construction	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0112_CC_AIRB_NO_Rx0	SMEC Non-defaulted Secured Construction	Counterparty credit risk	Advanced IRB approach	NO	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Not applicable	F Construction	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0112_CC_AIRB_PL_Rx0	SMEC Non-defaulted Secured Construction	Counterparty credit risk	Advanced IRB approach	PL	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Not applicable	F Construction	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0112_CC_AIRB_PT_Rx0	SMEC Non-defaulted Secured Construction	Counterparty credit risk	Advanced IRB approach	PT	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Not applicable	F Construction	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0112_CC_AIRB_RO_Rx0	SMEC Non-defaulted Secured Construction	Counterparty credit risk	Advanced IRB approach	RO	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Not applicable	F Construction	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0112_CC_AIRB_RU_Rx0	SMEC Non-defaulted Secured Construction	Counterparty credit risk	Advanced IRB approach	RU	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Not applicable	F Construction	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0112_CC_AIRB_SE_Rx0	SMEC Non-defaulted Secured Construction	Counterparty credit risk	Advanced IRB approach	SE	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Not applicable	F Construction	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0112_CC_AIRB_SG_Rx0	SMEC Non-defaulted Secured Construction	Counterparty credit risk	Advanced IRB approach	SG	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Not applicable	F Construction	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0112_CC_AIRB_SI_Rx0	SMEC Non-defaulted Secured Construction	Counterparty credit risk	Advanced IRB approach	SI	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Not applicable	F Construction	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0112_CC_AIRB_SK_Rx0	SMEC Non-defaulted Secured Construction	Counterparty credit risk	Advanced IRB approach	SK	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Not applicable	F Construction	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0112_CC_AIRB_TR_Rx0	SMEC Non-defaulted Secured Construction	Counterparty credit risk	Advanced IRB approach	TR	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Not applicable	F Construction	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0112_CC_AIRB_US_Rx0	SMEC Non-defaulted Secured Construction	Counterparty credit risk	Advanced IRB approach	US	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Not applicable	F Construction	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMEC_ALL_0112_CC_AIRB_x2_Rx0	SMEC Non-defaulted Secured Construction	Counterparty credit risk	Advanced IRB approach	Other countries	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Not applicable	F Construction	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0105_CC_AIRB_x0_Rx0	SMER Defaulted	Counterparty credit risk	Advanced IRB approach	Not applicable	Not applicable	Retail - SME	Not applicable	Defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0105_CC_AIRB_AT_Rx0	SMER Defaulted	Counterparty credit risk	Advanced IRB approach	AT	Not applicable	Retail - SME	Not applicable	Defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0105_CC_AIRB_AU_Rx0	SMER Defaulted	Counterparty credit risk	Advanced IRB approach	AU	Not applicable	Retail - SME	Not applicable	Defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0105_CC_AIRB_BE_Rx0	SMER Defaulted	Counterparty credit risk	Advanced IRB approach	BE	Not applicable	Retail - SME	Not applicable	Defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0105_CC_AIRB_BG_Rx0	SMER Defaulted	Counterparty credit risk	Advanced IRB approach	BG	Not applicable	Retail - SME	Not applicable	Defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0105_CC_AIRB_BR_Rx0	SMER Defaulted	Counterparty credit risk	Advanced IRB approach	BR	Not applicable	Retail - SME	Not applicable	Defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0105_CC_AIRB_CA_Rx0	SMER Defaulted	Counterparty credit risk	Advanced IRB approach	CA	Not applicable	Retail - SME	Not applicable	Defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0105_CC_AIRB_CH_Rx0	SMER Defaulted	Counterparty credit risk	Advanced IRB approach	CH	Not applicable	Retail - SME	Not applicable	Defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0105_CC_AIRB_CN_Rx0	SMER Defaulted	Counterparty credit risk	Advanced IRB approach	CN	Not applicable	Retail - SME	Not applicable	Defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0105_CC_AIRB_CY_Rx0	SMER Defaulted	Counterparty credit risk	Advanced IRB approach	CY	Not applicable	Retail - SME	Not applicable	Defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0105_CC_AIRB_CZ_Rx0	SMER Defaulted	Counterparty credit risk	Advanced IRB approach	CZ	Not applicable	Retail - SME	Not applicable	Defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0105_CC_AIRB_DE_Rx0	SMER Defaulted	Counterparty credit risk	Advanced IRB approach	DE	Not applicable	Retail - SME	Not applicable	Defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0105_CC_AIRB_DK_Rx0	SMER Defaulted	Counterparty credit risk	Advanced IRB approach	DK	Not applicable	Retail - SME	Not applicable	Defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0105_CC_AIRB_EE_Rx0	SMER Defaulted	Counterparty credit risk	Advanced IRB approach	EE	Not applicable	Retail - SME	Not applicable	Defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0105_CC_AIRB_ES_Rx0	SMER Defaulted	Counterparty credit risk	Advanced IRB approach	ES	Not applicable	Retail - SME	Not applicable	Defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0105_CC_AIRB_FI_Rx0	SMER Defaulted	Counterparty credit risk	Advanced IRB approach	FI	Not applicable	Retail - SME	Not applicable	Defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0105_CC_AIRB_FR_Rx0	SMER Defaulted	Counterparty credit risk	Advanced IRB approach	FR	Not applicable	Retail - SME	Not applicable	Defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0105_CC_AIRB_GB_Rx0	SMER Defaulted	Counterparty credit risk	Advanced IRB approach	GB	Not applicable	Retail - SME	Not applicable	Defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0105_CC_AIRB_GR_Rx0	SMER Defaulted	Counterparty credit risk	Advanced IRB approach	GR	Not applicable	Retail - SME	Not applicable	Defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0105_CC_AIRB_HK_Rx0	SMER Defaulted	Counterparty credit risk	Advanced IRB approach	HK	Not applicable	Retail - SME	Not applicable	Defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0105_CC_AIRB_HR_Rx0	SMER Defaulted	Counterparty credit risk	Advanced IRB approach	HR	Not applicable	Retail - SME	Not applicable	Defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMER_ALL_0105_CC_AIRB_HU_Rx0	SMER Defaulted	Counterparty credit risk	Advanced IRB approach	HU	Not applicable	Retail - SME	Not applicable	Defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0105_CC_AIRB_IE_Rx0	SMER Defaulted	Counterparty credit risk	Advanced IRB approach	IE	Not applicable	Retail - SME	Not applicable	Defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0105_CC_AIRB_IL_Rx0	SMER Defaulted	Counterparty credit risk	Advanced IRB approach	IL	Not applicable	Retail - SME	Not applicable	Defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0105_CC_AIRB_IT_Rx0	SMER Defaulted	Counterparty credit risk	Advanced IRB approach	IT	Not applicable	Retail - SME	Not applicable	Defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0105_CC_AIRB_JP_Rx0	SMER Defaulted	Counterparty credit risk	Advanced IRB approach	JP	Not applicable	Retail - SME	Not applicable	Defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0105_CC_AIRB_KR_Rx0	SMER Defaulted	Counterparty credit risk	Advanced IRB approach	KR	Not applicable	Retail - SME	Not applicable	Defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0105_CC_AIRB_LT_Rx0	SMER Defaulted	Counterparty credit risk	Advanced IRB approach	LT	Not applicable	Retail - SME	Not applicable	Defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0105_CC_AIRB_LU_Rx0	SMER Defaulted	Counterparty credit risk	Advanced IRB approach	LU	Not applicable	Retail - SME	Not applicable	Defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0105_CC_AIRB_LV_Rx0	SMER Defaulted	Counterparty credit risk	Advanced IRB approach	LV	Not applicable	Retail - SME	Not applicable	Defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0105_CC_AIRB_MT_Rx0	SMER Defaulted	Counterparty credit risk	Advanced IRB approach	MT	Not applicable	Retail - SME	Not applicable	Defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0105_CC_AIRB_NL_Rx0	SMER Defaulted	Counterparty credit risk	Advanced IRB approach	NL	Not applicable	Retail - SME	Not applicable	Defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0105_CC_AIRB_NO_Rx0	SMER Defaulted	Counterparty credit risk	Advanced IRB approach	NO	Not applicable	Retail - SME	Not applicable	Defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0105_CC_AIRB_PL_Rx0	SMER Defaulted	Counterparty credit risk	Advanced IRB approach	PL	Not applicable	Retail - SME	Not applicable	Defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0105_CC_AIRB_PT_Rx0	SMER Defaulted	Counterparty credit risk	Advanced IRB approach	PT	Not applicable	Retail - SME	Not applicable	Defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0105_CC_AIRB_RO_Rx0	SMER Defaulted	Counterparty credit risk	Advanced IRB approach	RO	Not applicable	Retail - SME	Not applicable	Defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0105_CC_AIRB_RU_Rx0	SMER Defaulted	Counterparty credit risk	Advanced IRB approach	RU	Not applicable	Retail - SME	Not applicable	Defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0105_CC_AIRB_SE_Rx0	SMER Defaulted	Counterparty credit risk	Advanced IRB approach	SE	Not applicable	Retail - SME	Not applicable	Defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0105_CC_AIRB_SG_Rx0	SMER Defaulted	Counterparty credit risk	Advanced IRB approach	SG	Not applicable	Retail - SME	Not applicable	Defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0105_CC_AIRB_SI_Rx0	SMER Defaulted	Counterparty credit risk	Advanced IRB approach	SI	Not applicable	Retail - SME	Not applicable	Defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0105_CC_AIRB_SK_Rx0	SMER Defaulted	Counterparty credit risk	Advanced IRB approach	SK	Not applicable	Retail - SME	Not applicable	Defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0105_CC_AIRB_TR_Rx0	SMER Defaulted	Counterparty credit risk	Advanced IRB approach	TR	Not applicable	Retail - SME	Not applicable	Defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0105_CC_AIRB_US_Rx0	SMER Defaulted	Counterparty credit risk	Advanced IRB approach	US	Not applicable	Retail - SME	Not applicable	Defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMER_ALL_0105_CC_AIRB_x2_Rx0	SMER Defaulted	Counterparty credit risk	Advanced IRB approach	Other countries	Not applicable	Retail - SME	Not applicable	Defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_x0_Rx0	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	Not applicable	Not applicable	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_AT_Rx0	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	AT	Not applicable	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_AU_Rx0	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	AU	Not applicable	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_BE_Rx0	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	BE	Not applicable	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_BG_Rx0	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	BG	Not applicable	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_BR_Rx0	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	BR	Not applicable	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_CA_Rx0	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	CA	Not applicable	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_CH_Rx0	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	CH	Not applicable	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_CN_Rx0	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	CN	Not applicable	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_CY_Rx0	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	CY	Not applicable	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_CZ_Rx0	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	CZ	Not applicable	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_DE_Rx0	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	DE	Not applicable	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_DK_Rx0	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	DK	Not applicable	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_EE_Rx0	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	EE	Not applicable	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_ES_Rx0	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	ES	Not applicable	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_FI_Rx0	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	FI	Not applicable	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_FR_Rx0	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	FR	Not applicable	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_GB_Rx0	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	GB	Not applicable	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_GR_Rx0	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	GR	Not applicable	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_HK_Rx0	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	HK	Not applicable	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_HR_Rx0	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	HR	Not applicable	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMER_ALL_0106_CC_AIRB_HU_Rx0	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	HU	Not applicable	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_IE_Rx0	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	IE	Not applicable	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_IL_Rx0	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	IL	Not applicable	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_IT_Rx0	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	IT	Not applicable	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_JP_Rx0	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	JP	Not applicable	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_KR_Rx0	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	KR	Not applicable	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_LT_Rx0	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	LT	Not applicable	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_LU_Rx0	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	LU	Not applicable	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_LV_Rx0	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	LV	Not applicable	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_MT_Rx0	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	MT	Not applicable	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_NL_Rx0	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	NL	Not applicable	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_NO_Rx0	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	NO	Not applicable	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_PL_Rx0	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	PL	Not applicable	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_PT_Rx0	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	PT	Not applicable	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_RO_Rx0	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	RO	Not applicable	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_RU_Rx0	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	RU	Not applicable	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_SE_Rx0	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	SE	Not applicable	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_SG_Rx0	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	SG	Not applicable	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_SI_Rx0	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	SI	Not applicable	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_SK_Rx0	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	SK	Not applicable	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_TR_Rx0	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	TR	Not applicable	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_US_Rx0	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	US	Not applicable	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMER_ALL_0106_CC_AIRB_x2_Rx0	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	Other countries	Not applicable	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0108_CC_AIRB_x0_Rx0	SMER Non-defaulted Secured	Counterparty credit risk	Advanced IRB approach	Not applicable	Not applicable	Retail - SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0108_CC_AIRB_AT_Rx0	SMER Non-defaulted Secured	Counterparty credit risk	Advanced IRB approach	AT	Not applicable	Retail - SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0108_CC_AIRB_AU_Rx0	SMER Non-defaulted Secured	Counterparty credit risk	Advanced IRB approach	AU	Not applicable	Retail - SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0108_CC_AIRB_BE_Rx0	SMER Non-defaulted Secured	Counterparty credit risk	Advanced IRB approach	BE	Not applicable	Retail - SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0108_CC_AIRB_BG_Rx0	SMER Non-defaulted Secured	Counterparty credit risk	Advanced IRB approach	BG	Not applicable	Retail - SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0108_CC_AIRB_BR_Rx0	SMER Non-defaulted Secured	Counterparty credit risk	Advanced IRB approach	BR	Not applicable	Retail - SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0108_CC_AIRB_CA_Rx0	SMER Non-defaulted Secured	Counterparty credit risk	Advanced IRB approach	CA	Not applicable	Retail - SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0108_CC_AIRB_CH_Rx0	SMER Non-defaulted Secured	Counterparty credit risk	Advanced IRB approach	CH	Not applicable	Retail - SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0108_CC_AIRB_CN_Rx0	SMER Non-defaulted Secured	Counterparty credit risk	Advanced IRB approach	CN	Not applicable	Retail - SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0108_CC_AIRB_CY_Rx0	SMER Non-defaulted Secured	Counterparty credit risk	Advanced IRB approach	CY	Not applicable	Retail - SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0108_CC_AIRB_CZ_Rx0	SMER Non-defaulted Secured	Counterparty credit risk	Advanced IRB approach	CZ	Not applicable	Retail - SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0108_CC_AIRB_DE_Rx0	SMER Non-defaulted Secured	Counterparty credit risk	Advanced IRB approach	DE	Not applicable	Retail - SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0108_CC_AIRB_DK_Rx0	SMER Non-defaulted Secured	Counterparty credit risk	Advanced IRB approach	DK	Not applicable	Retail - SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0108_CC_AIRB_EE_Rx0	SMER Non-defaulted Secured	Counterparty credit risk	Advanced IRB approach	EE	Not applicable	Retail - SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0108_CC_AIRB_ES_Rx0	SMER Non-defaulted Secured	Counterparty credit risk	Advanced IRB approach	ES	Not applicable	Retail - SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0108_CC_AIRB_FI_Rx0	SMER Non-defaulted Secured	Counterparty credit risk	Advanced IRB approach	FI	Not applicable	Retail - SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0108_CC_AIRB_FR_Rx0	SMER Non-defaulted Secured	Counterparty credit risk	Advanced IRB approach	FR	Not applicable	Retail - SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0108_CC_AIRB_GB_Rx0	SMER Non-defaulted Secured	Counterparty credit risk	Advanced IRB approach	GB	Not applicable	Retail - SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0108_CC_AIRB_GR_Rx0	SMER Non-defaulted Secured	Counterparty credit risk	Advanced IRB approach	GR	Not applicable	Retail - SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0108_CC_AIRB_HK_Rx0	SMER Non-defaulted Secured	Counterparty credit risk	Advanced IRB approach	HK	Not applicable	Retail - SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0108_CC_AIRB_HR_Rx0	SMER Non-defaulted Secured	Counterparty credit risk	Advanced IRB approach	HR	Not applicable	Retail - SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMER_ALL_0108_CC_AIRB_HU_Rx0	SMER Non-defaulted Secured	Counterparty credit risk	Advanced IRB approach	HU	Not applicable	Retail - SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0108_CC_AIRB_IE_Rx0	SMER Non-defaulted Secured	Counterparty credit risk	Advanced IRB approach	IE	Not applicable	Retail - SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0108_CC_AIRB_IL_Rx0	SMER Non-defaulted Secured	Counterparty credit risk	Advanced IRB approach	IL	Not applicable	Retail - SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0108_CC_AIRB_IT_Rx0	SMER Non-defaulted Secured	Counterparty credit risk	Advanced IRB approach	IT	Not applicable	Retail - SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0108_CC_AIRB_JP_Rx0	SMER Non-defaulted Secured	Counterparty credit risk	Advanced IRB approach	JP	Not applicable	Retail - SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0108_CC_AIRB_KR_Rx0	SMER Non-defaulted Secured	Counterparty credit risk	Advanced IRB approach	KR	Not applicable	Retail - SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0108_CC_AIRB_LT_Rx0	SMER Non-defaulted Secured	Counterparty credit risk	Advanced IRB approach	LT	Not applicable	Retail - SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0108_CC_AIRB_LU_Rx0	SMER Non-defaulted Secured	Counterparty credit risk	Advanced IRB approach	LU	Not applicable	Retail - SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0108_CC_AIRB_LV_Rx0	SMER Non-defaulted Secured	Counterparty credit risk	Advanced IRB approach	LV	Not applicable	Retail - SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0108_CC_AIRB_MT_Rx0	SMER Non-defaulted Secured	Counterparty credit risk	Advanced IRB approach	MT	Not applicable	Retail - SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0108_CC_AIRB_NL_Rx0	SMER Non-defaulted Secured	Counterparty credit risk	Advanced IRB approach	NL	Not applicable	Retail - SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0108_CC_AIRB_NO_Rx0	SMER Non-defaulted Secured	Counterparty credit risk	Advanced IRB approach	NO	Not applicable	Retail - SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0108_CC_AIRB_PL_Rx0	SMER Non-defaulted Secured	Counterparty credit risk	Advanced IRB approach	PL	Not applicable	Retail - SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0108_CC_AIRB_PT_Rx0	SMER Non-defaulted Secured	Counterparty credit risk	Advanced IRB approach	PT	Not applicable	Retail - SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0108_CC_AIRB_RO_Rx0	SMER Non-defaulted Secured	Counterparty credit risk	Advanced IRB approach	RO	Not applicable	Retail - SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0108_CC_AIRB_RU_Rx0	SMER Non-defaulted Secured	Counterparty credit risk	Advanced IRB approach	RU	Not applicable	Retail - SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0108_CC_AIRB_SE_Rx0	SMER Non-defaulted Secured	Counterparty credit risk	Advanced IRB approach	SE	Not applicable	Retail - SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0108_CC_AIRB_SG_Rx0	SMER Non-defaulted Secured	Counterparty credit risk	Advanced IRB approach	SG	Not applicable	Retail - SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0108_CC_AIRB_SI_Rx0	SMER Non-defaulted Secured	Counterparty credit risk	Advanced IRB approach	SI	Not applicable	Retail - SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0108_CC_AIRB_SK_Rx0	SMER Non-defaulted Secured	Counterparty credit risk	Advanced IRB approach	SK	Not applicable	Retail - SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0108_CC_AIRB_TR_Rx0	SMER Non-defaulted Secured	Counterparty credit risk	Advanced IRB approach	TR	Not applicable	Retail - SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0108_CC_AIRB_US_Rx0	SMER Non-defaulted Secured	Counterparty credit risk	Advanced IRB approach	US	Not applicable	Retail - SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMER_ALL_0108_CC_AIRB_x2_Rx0	SMER Non-defaulted Secured	Counterparty credit risk	Advanced IRB approach	Other countries	Not applicable	Retail - SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0107_CC_AIRB_x0_Rx0	SMER Non-defaulted Unsecured	Counterparty credit risk	Advanced IRB approach	Not applicable	Not applicable	Retail - SME	Not applicable	Non-defaulted	Not applicable	Exposures without credit protection	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0107_CC_AIRB_AT_Rx0	SMER Non-defaulted Unsecured	Counterparty credit risk	Advanced IRB approach	AT	Not applicable	Retail - SME	Not applicable	Non-defaulted	Not applicable	Exposures without credit protection	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0107_CC_AIRB_AU_Rx0	SMER Non-defaulted Unsecured	Counterparty credit risk	Advanced IRB approach	AU	Not applicable	Retail - SME	Not applicable	Non-defaulted	Not applicable	Exposures without credit protection	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0107_CC_AIRB_BE_Rx0	SMER Non-defaulted Unsecured	Counterparty credit risk	Advanced IRB approach	BE	Not applicable	Retail - SME	Not applicable	Non-defaulted	Not applicable	Exposures without credit protection	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0107_CC_AIRB_BG_Rx0	SMER Non-defaulted Unsecured	Counterparty credit risk	Advanced IRB approach	BG	Not applicable	Retail - SME	Not applicable	Non-defaulted	Not applicable	Exposures without credit protection	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0107_CC_AIRB_BR_Rx0	SMER Non-defaulted Unsecured	Counterparty credit risk	Advanced IRB approach	BR	Not applicable	Retail - SME	Not applicable	Non-defaulted	Not applicable	Exposures without credit protection	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0107_CC_AIRB_CA_Rx0	SMER Non-defaulted Unsecured	Counterparty credit risk	Advanced IRB approach	CA	Not applicable	Retail - SME	Not applicable	Non-defaulted	Not applicable	Exposures without credit protection	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0107_CC_AIRB_CH_Rx0	SMER Non-defaulted Unsecured	Counterparty credit risk	Advanced IRB approach	CH	Not applicable	Retail - SME	Not applicable	Non-defaulted	Not applicable	Exposures without credit protection	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0107_CC_AIRB_CN_Rx0	SMER Non-defaulted Unsecured	Counterparty credit risk	Advanced IRB approach	CN	Not applicable	Retail - SME	Not applicable	Non-defaulted	Not applicable	Exposures without credit protection	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0107_CC_AIRB_CY_Rx0	SMER Non-defaulted Unsecured	Counterparty credit risk	Advanced IRB approach	CY	Not applicable	Retail - SME	Not applicable	Non-defaulted	Not applicable	Exposures without credit protection	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0107_CC_AIRB_CZ_Rx0	SMER Non-defaulted Unsecured	Counterparty credit risk	Advanced IRB approach	CZ	Not applicable	Retail - SME	Not applicable	Non-defaulted	Not applicable	Exposures without credit protection	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0107_CC_AIRB_DE_Rx0	SMER Non-defaulted Unsecured	Counterparty credit risk	Advanced IRB approach	DE	Not applicable	Retail - SME	Not applicable	Non-defaulted	Not applicable	Exposures without credit protection	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0107_CC_AIRB_DK_Rx0	SMER Non-defaulted Unsecured	Counterparty credit risk	Advanced IRB approach	DK	Not applicable	Retail - SME	Not applicable	Non-defaulted	Not applicable	Exposures without credit protection	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0107_CC_AIRB_EE_Rx0	SMER Non-defaulted Unsecured	Counterparty credit risk	Advanced IRB approach	EE	Not applicable	Retail - SME	Not applicable	Non-defaulted	Not applicable	Exposures without credit protection	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0107_CC_AIRB_ES_Rx0	SMER Non-defaulted Unsecured	Counterparty credit risk	Advanced IRB approach	ES	Not applicable	Retail - SME	Not applicable	Non-defaulted	Not applicable	Exposures without credit protection	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0107_CC_AIRB_FI_Rx0	SMER Non-defaulted Unsecured	Counterparty credit risk	Advanced IRB approach	FI	Not applicable	Retail - SME	Not applicable	Non-defaulted	Not applicable	Exposures without credit protection	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0107_CC_AIRB_FR_Rx0	SMER Non-defaulted Unsecured	Counterparty credit risk	Advanced IRB approach	FR	Not applicable	Retail - SME	Not applicable	Non-defaulted	Not applicable	Exposures without credit protection	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0107_CC_AIRB_GB_Rx0	SMER Non-defaulted Unsecured	Counterparty credit risk	Advanced IRB approach	GB	Not applicable	Retail - SME	Not applicable	Non-defaulted	Not applicable	Exposures without credit protection	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0107_CC_AIRB_GR_Rx0	SMER Non-defaulted Unsecured	Counterparty credit risk	Advanced IRB approach	GR	Not applicable	Retail - SME	Not applicable	Non-defaulted	Not applicable	Exposures without credit protection	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0107_CC_AIRB_HK_Rx0	SMER Non-defaulted Unsecured	Counterparty credit risk	Advanced IRB approach	HK	Not applicable	Retail - SME	Not applicable	Non-defaulted	Not applicable	Exposures without credit protection	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0107_CC_AIRB_HR_Rx0	SMER Non-defaulted Unsecured	Counterparty credit risk	Advanced IRB approach	HR	Not applicable	Retail - SME	Not applicable	Non-defaulted	Not applicable	Exposures without credit protection	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMER_ALL_0107_CC_AIRB_HU_Rx0	SMER Non-defaulted Unsecured	Counterparty credit risk	Advanced IRB approach	HU	Not applicable	Retail - SME	Not applicable	Non-defaulted	Not applicable	Exposures without credit protection	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0107_CC_AIRB_IE_Rx0	SMER Non-defaulted Unsecured	Counterparty credit risk	Advanced IRB approach	IE	Not applicable	Retail - SME	Not applicable	Non-defaulted	Not applicable	Exposures without credit protection	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0107_CC_AIRB_IL_Rx0	SMER Non-defaulted Unsecured	Counterparty credit risk	Advanced IRB approach	IL	Not applicable	Retail - SME	Not applicable	Non-defaulted	Not applicable	Exposures without credit protection	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0107_CC_AIRB_IT_Rx0	SMER Non-defaulted Unsecured	Counterparty credit risk	Advanced IRB approach	IT	Not applicable	Retail - SME	Not applicable	Non-defaulted	Not applicable	Exposures without credit protection	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0107_CC_AIRB_JP_Rx0	SMER Non-defaulted Unsecured	Counterparty credit risk	Advanced IRB approach	JP	Not applicable	Retail - SME	Not applicable	Non-defaulted	Not applicable	Exposures without credit protection	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0107_CC_AIRB_KR_Rx0	SMER Non-defaulted Unsecured	Counterparty credit risk	Advanced IRB approach	KR	Not applicable	Retail - SME	Not applicable	Non-defaulted	Not applicable	Exposures without credit protection	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0107_CC_AIRB_LT_Rx0	SMER Non-defaulted Unsecured	Counterparty credit risk	Advanced IRB approach	LT	Not applicable	Retail - SME	Not applicable	Non-defaulted	Not applicable	Exposures without credit protection	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0107_CC_AIRB_LU_Rx0	SMER Non-defaulted Unsecured	Counterparty credit risk	Advanced IRB approach	LU	Not applicable	Retail - SME	Not applicable	Non-defaulted	Not applicable	Exposures without credit protection	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0107_CC_AIRB_LV_Rx0	SMER Non-defaulted Unsecured	Counterparty credit risk	Advanced IRB approach	LV	Not applicable	Retail - SME	Not applicable	Non-defaulted	Not applicable	Exposures without credit protection	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0107_CC_AIRB_MT_Rx0	SMER Non-defaulted Unsecured	Counterparty credit risk	Advanced IRB approach	MT	Not applicable	Retail - SME	Not applicable	Non-defaulted	Not applicable	Exposures without credit protection	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0107_CC_AIRB_NL_Rx0	SMER Non-defaulted Unsecured	Counterparty credit risk	Advanced IRB approach	NL	Not applicable	Retail - SME	Not applicable	Non-defaulted	Not applicable	Exposures without credit protection	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0107_CC_AIRB_NO_Rx0	SMER Non-defaulted Unsecured	Counterparty credit risk	Advanced IRB approach	NO	Not applicable	Retail - SME	Not applicable	Non-defaulted	Not applicable	Exposures without credit protection	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0107_CC_AIRB_PL_Rx0	SMER Non-defaulted Unsecured	Counterparty credit risk	Advanced IRB approach	PL	Not applicable	Retail - SME	Not applicable	Non-defaulted	Not applicable	Exposures without credit protection	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0107_CC_AIRB_PT_Rx0	SMER Non-defaulted Unsecured	Counterparty credit risk	Advanced IRB approach	PT	Not applicable	Retail - SME	Not applicable	Non-defaulted	Not applicable	Exposures without credit protection	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0107_CC_AIRB_RO_Rx0	SMER Non-defaulted Unsecured	Counterparty credit risk	Advanced IRB approach	RO	Not applicable	Retail - SME	Not applicable	Non-defaulted	Not applicable	Exposures without credit protection	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0107_CC_AIRB_RU_Rx0	SMER Non-defaulted Unsecured	Counterparty credit risk	Advanced IRB approach	RU	Not applicable	Retail - SME	Not applicable	Non-defaulted	Not applicable	Exposures without credit protection	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0107_CC_AIRB_SE_Rx0	SMER Non-defaulted Unsecured	Counterparty credit risk	Advanced IRB approach	SE	Not applicable	Retail - SME	Not applicable	Non-defaulted	Not applicable	Exposures without credit protection	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0107_CC_AIRB_SG_Rx0	SMER Non-defaulted Unsecured	Counterparty credit risk	Advanced IRB approach	SG	Not applicable	Retail - SME	Not applicable	Non-defaulted	Not applicable	Exposures without credit protection	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0107_CC_AIRB_SI_Rx0	SMER Non-defaulted Unsecured	Counterparty credit risk	Advanced IRB approach	SI	Not applicable	Retail - SME	Not applicable	Non-defaulted	Not applicable	Exposures without credit protection	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0107_CC_AIRB_SK_Rx0	SMER Non-defaulted Unsecured	Counterparty credit risk	Advanced IRB approach	SK	Not applicable	Retail - SME	Not applicable	Non-defaulted	Not applicable	Exposures without credit protection	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0107_CC_AIRB_TR_Rx0	SMER Non-defaulted Unsecured	Counterparty credit risk	Advanced IRB approach	TR	Not applicable	Retail - SME	Not applicable	Non-defaulted	Not applicable	Exposures without credit protection	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0107_CC_AIRB_US_Rx0	SMER Non-defaulted Unsecured	Counterparty credit risk	Advanced IRB approach	US	Not applicable	Retail - SME	Not applicable	Non-defaulted	Not applicable	Exposures without credit protection	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMER_ALL_0107_CC_AIRB_x2_Rx0	SMER Non-defaulted Unsecured	Counterparty credit risk	Advanced IRB approach	Other countries	Not applicable	Retail - SME	Not applicable	Non-defaulted	Not applicable	Exposures without credit protection	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0109_CC_AIRB_x0_Rx0	SMER Non-defaulted Secured	Counterparty credit risk	Advanced IRB approach	Not applicable	Not applicable	Retail - SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Real estate collateral	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0109_CC_AIRB_AT_Rx0	SMER Non-defaulted Secured	Counterparty credit risk	Advanced IRB approach	AT	Not applicable	Retail - SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Real estate collateral	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0109_CC_AIRB_AU_Rx0	SMER Non-defaulted Secured	Counterparty credit risk	Advanced IRB approach	AU	Not applicable	Retail - SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Real estate collateral	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0109_CC_AIRB_BE_Rx0	SMER Non-defaulted Secured	Counterparty credit risk	Advanced IRB approach	BE	Not applicable	Retail - SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Real estate collateral	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0109_CC_AIRB_BG_Rx0	SMER Non-defaulted Secured	Counterparty credit risk	Advanced IRB approach	BG	Not applicable	Retail - SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Real estate collateral	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0109_CC_AIRB_BR_Rx0	SMER Non-defaulted Secured	Counterparty credit risk	Advanced IRB approach	BR	Not applicable	Retail - SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Real estate collateral	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0109_CC_AIRB_CA_Rx0	SMER Non-defaulted Secured	Counterparty credit risk	Advanced IRB approach	CA	Not applicable	Retail - SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Real estate collateral	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0109_CC_AIRB_CH_Rx0	SMER Non-defaulted Secured	Counterparty credit risk	Advanced IRB approach	CH	Not applicable	Retail - SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Real estate collateral	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0109_CC_AIRB_CN_Rx0	SMER Non-defaulted Secured	Counterparty credit risk	Advanced IRB approach	CN	Not applicable	Retail - SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Real estate collateral	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0109_CC_AIRB_CY_Rx0	SMER Non-defaulted Secured	Counterparty credit risk	Advanced IRB approach	CY	Not applicable	Retail - SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Real estate collateral	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0109_CC_AIRB_CZ_Rx0	SMER Non-defaulted Secured	Counterparty credit risk	Advanced IRB approach	CZ	Not applicable	Retail - SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Real estate collateral	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0109_CC_AIRB_DE_Rx0	SMER Non-defaulted Secured	Counterparty credit risk	Advanced IRB approach	DE	Not applicable	Retail - SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Real estate collateral	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0109_CC_AIRB_DK_Rx0	SMER Non-defaulted Secured	Counterparty credit risk	Advanced IRB approach	DK	Not applicable	Retail - SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Real estate collateral	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0109_CC_AIRB_EE_Rx0	SMER Non-defaulted Secured	Counterparty credit risk	Advanced IRB approach	EE	Not applicable	Retail - SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Real estate collateral	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0109_CC_AIRB_ES_Rx0	SMER Non-defaulted Secured	Counterparty credit risk	Advanced IRB approach	ES	Not applicable	Retail - SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Real estate collateral	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0109_CC_AIRB_FI_Rx0	SMER Non-defaulted Secured	Counterparty credit risk	Advanced IRB approach	FI	Not applicable	Retail - SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Real estate collateral	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0109_CC_AIRB_FR_Rx0	SMER Non-defaulted Secured	Counterparty credit risk	Advanced IRB approach	FR	Not applicable	Retail - SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Real estate collateral	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0109_CC_AIRB_GB_Rx0	SMER Non-defaulted Secured	Counterparty credit risk	Advanced IRB approach	GB	Not applicable	Retail - SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Real estate collateral	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0109_CC_AIRB_GR_Rx0	SMER Non-defaulted Secured	Counterparty credit risk	Advanced IRB approach	GR	Not applicable	Retail - SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Real estate collateral	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0109_CC_AIRB_HK_Rx0	SMER Non-defaulted Secured	Counterparty credit risk	Advanced IRB approach	HK	Not applicable	Retail - SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Real estate collateral	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0109_CC_AIRB_HR_Rx0	SMER Non-defaulted Secured	Counterparty credit risk	Advanced IRB approach	HR	Not applicable	Retail - SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Real estate collateral	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMER_ALL_0109_CC_AIRB_HU_Rx0	SMER Non-defaulted Secured	Counterparty credit risk	Advanced IRB approach	HU	Not applicable	Retail - SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Real estate collateral	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0109_CC_AIRB_IE_Rx0	SMER Non-defaulted Secured	Counterparty credit risk	Advanced IRB approach	IE	Not applicable	Retail - SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Real estate collateral	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0109_CC_AIRB_IL_Rx0	SMER Non-defaulted Secured	Counterparty credit risk	Advanced IRB approach	IL	Not applicable	Retail - SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Real estate collateral	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0109_CC_AIRB_IT_Rx0	SMER Non-defaulted Secured	Counterparty credit risk	Advanced IRB approach	IT	Not applicable	Retail - SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Real estate collateral	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0109_CC_AIRB_JP_Rx0	SMER Non-defaulted Secured	Counterparty credit risk	Advanced IRB approach	JP	Not applicable	Retail - SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Real estate collateral	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0109_CC_AIRB_KR_Rx0	SMER Non-defaulted Secured	Counterparty credit risk	Advanced IRB approach	KR	Not applicable	Retail - SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Real estate collateral	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0109_CC_AIRB_LT_Rx0	SMER Non-defaulted Secured	Counterparty credit risk	Advanced IRB approach	LT	Not applicable	Retail - SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Real estate collateral	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0109_CC_AIRB_LU_Rx0	SMER Non-defaulted Secured	Counterparty credit risk	Advanced IRB approach	LU	Not applicable	Retail - SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Real estate collateral	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0109_CC_AIRB_LV_Rx0	SMER Non-defaulted Secured	Counterparty credit risk	Advanced IRB approach	LV	Not applicable	Retail - SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Real estate collateral	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0109_CC_AIRB_MT_Rx0	SMER Non-defaulted Secured	Counterparty credit risk	Advanced IRB approach	MT	Not applicable	Retail - SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Real estate collateral	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0109_CC_AIRB_NL_Rx0	SMER Non-defaulted Secured	Counterparty credit risk	Advanced IRB approach	NL	Not applicable	Retail - SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Real estate collateral	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0109_CC_AIRB_NO_Rx0	SMER Non-defaulted Secured	Counterparty credit risk	Advanced IRB approach	NO	Not applicable	Retail - SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Real estate collateral	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0109_CC_AIRB_PL_Rx0	SMER Non-defaulted Secured	Counterparty credit risk	Advanced IRB approach	PL	Not applicable	Retail - SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Real estate collateral	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0109_CC_AIRB_PT_Rx0	SMER Non-defaulted Secured	Counterparty credit risk	Advanced IRB approach	PT	Not applicable	Retail - SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Real estate collateral	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0109_CC_AIRB_RO_Rx0	SMER Non-defaulted Secured	Counterparty credit risk	Advanced IRB approach	RO	Not applicable	Retail - SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Real estate collateral	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0109_CC_AIRB_RU_Rx0	SMER Non-defaulted Secured	Counterparty credit risk	Advanced IRB approach	RU	Not applicable	Retail - SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Real estate collateral	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0109_CC_AIRB_SE_Rx0	SMER Non-defaulted Secured	Counterparty credit risk	Advanced IRB approach	SE	Not applicable	Retail - SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Real estate collateral	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0109_CC_AIRB_SG_Rx0	SMER Non-defaulted Secured	Counterparty credit risk	Advanced IRB approach	SG	Not applicable	Retail - SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Real estate collateral	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0109_CC_AIRB_SI_Rx0	SMER Non-defaulted Secured	Counterparty credit risk	Advanced IRB approach	SI	Not applicable	Retail - SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Real estate collateral	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0109_CC_AIRB_SK_Rx0	SMER Non-defaulted Secured	Counterparty credit risk	Advanced IRB approach	SK	Not applicable	Retail - SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Real estate collateral	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0109_CC_AIRB_TR_Rx0	SMER Non-defaulted Secured	Counterparty credit risk	Advanced IRB approach	TR	Not applicable	Retail - SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Real estate collateral	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0109_CC_AIRB_US_Rx0	SMER Non-defaulted Secured	Counterparty credit risk	Advanced IRB approach	US	Not applicable	Retail - SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Real estate collateral	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMER_ALL_0109_CC_AIRB_x2_Rx0	SMER Non-defaulted Secured	Counterparty credit risk	Advanced IRB approach	Other countries	Not applicable	Retail - SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Real estate collateral	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0110_CC_AIRB_x0_Rx0	SMER Non-defaulted Secured	Counterparty credit risk	Advanced IRB approach	Not applicable	Not applicable	Retail - SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Eligible collateral other than real estate	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0110_CC_AIRB_AT_Rx0	SMER Non-defaulted Secured	Counterparty credit risk	Advanced IRB approach	AT	Not applicable	Retail - SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Eligible collateral other than real estate	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0110_CC_AIRB_AU_Rx0	SMER Non-defaulted Secured	Counterparty credit risk	Advanced IRB approach	AU	Not applicable	Retail - SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Eligible collateral other than real estate	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0110_CC_AIRB_BE_Rx0	SMER Non-defaulted Secured	Counterparty credit risk	Advanced IRB approach	BE	Not applicable	Retail - SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Eligible collateral other than real estate	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0110_CC_AIRB_BG_Rx0	SMER Non-defaulted Secured	Counterparty credit risk	Advanced IRB approach	BG	Not applicable	Retail - SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Eligible collateral other than real estate	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0110_CC_AIRB_BR_Rx0	SMER Non-defaulted Secured	Counterparty credit risk	Advanced IRB approach	BR	Not applicable	Retail - SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Eligible collateral other than real estate	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0110_CC_AIRB_CA_Rx0	SMER Non-defaulted Secured	Counterparty credit risk	Advanced IRB approach	CA	Not applicable	Retail - SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Eligible collateral other than real estate	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0110_CC_AIRB_CH_Rx0	SMER Non-defaulted Secured	Counterparty credit risk	Advanced IRB approach	CH	Not applicable	Retail - SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Eligible collateral other than real estate	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0110_CC_AIRB_CN_Rx0	SMER Non-defaulted Secured	Counterparty credit risk	Advanced IRB approach	CN	Not applicable	Retail - SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Eligible collateral other than real estate	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0110_CC_AIRB_CY_Rx0	SMER Non-defaulted Secured	Counterparty credit risk	Advanced IRB approach	CY	Not applicable	Retail - SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Eligible collateral other than real estate	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0110_CC_AIRB_CZ_Rx0	SMER Non-defaulted Secured	Counterparty credit risk	Advanced IRB approach	CZ	Not applicable	Retail - SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Eligible collateral other than real estate	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0110_CC_AIRB_DE_Rx0	SMER Non-defaulted Secured	Counterparty credit risk	Advanced IRB approach	DE	Not applicable	Retail - SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Eligible collateral other than real estate	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0110_CC_AIRB_DK_Rx0	SMER Non-defaulted Secured	Counterparty credit risk	Advanced IRB approach	DK	Not applicable	Retail - SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Eligible collateral other than real estate	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0110_CC_AIRB_EE_Rx0	SMER Non-defaulted Secured	Counterparty credit risk	Advanced IRB approach	EE	Not applicable	Retail - SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Eligible collateral other than real estate	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0110_CC_AIRB_ES_Rx0	SMER Non-defaulted Secured	Counterparty credit risk	Advanced IRB approach	ES	Not applicable	Retail - SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Eligible collateral other than real estate	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0110_CC_AIRB_FI_Rx0	SMER Non-defaulted Secured	Counterparty credit risk	Advanced IRB approach	FI	Not applicable	Retail - SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Eligible collateral other than real estate	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0110_CC_AIRB_FR_Rx0	SMER Non-defaulted Secured	Counterparty credit risk	Advanced IRB approach	FR	Not applicable	Retail - SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Eligible collateral other than real estate	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0110_CC_AIRB_GB_Rx0	SMER Non-defaulted Secured	Counterparty credit risk	Advanced IRB approach	GB	Not applicable	Retail - SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Eligible collateral other than real estate	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0110_CC_AIRB_GR_Rx0	SMER Non-defaulted Secured	Counterparty credit risk	Advanced IRB approach	GR	Not applicable	Retail - SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Eligible collateral other than real estate	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0110_CC_AIRB_HK_Rx0	SMER Non-defaulted Secured	Counterparty credit risk	Advanced IRB approach	HK	Not applicable	Retail - SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Eligible collateral other than real estate	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0110_CC_AIRB_HR_Rx0	SMER Non-defaulted Secured	Counterparty credit risk	Advanced IRB approach	HR	Not applicable	Retail - SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Eligible collateral other than real estate	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMER_ALL_0110_CC_AIRB_HU_Rx0	SMER Non-defaulted Secured	Counterparty credit risk	Advanced IRB approach	HU	Not applicable	Retail - SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Eligible collateral other than real estate	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0110_CC_AIRB_IE_Rx0	SMER Non-defaulted Secured	Counterparty credit risk	Advanced IRB approach	IE	Not applicable	Retail - SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Eligible collateral other than real estate	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0110_CC_AIRB_IL_Rx0	SMER Non-defaulted Secured	Counterparty credit risk	Advanced IRB approach	IL	Not applicable	Retail - SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Eligible collateral other than real estate	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0110_CC_AIRB_IT_Rx0	SMER Non-defaulted Secured	Counterparty credit risk	Advanced IRB approach	IT	Not applicable	Retail - SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Eligible collateral other than real estate	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0110_CC_AIRB_JP_Rx0	SMER Non-defaulted Secured	Counterparty credit risk	Advanced IRB approach	JP	Not applicable	Retail - SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Eligible collateral other than real estate	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0110_CC_AIRB_KR_Rx0	SMER Non-defaulted Secured	Counterparty credit risk	Advanced IRB approach	KR	Not applicable	Retail - SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Eligible collateral other than real estate	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0110_CC_AIRB_LT_Rx0	SMER Non-defaulted Secured	Counterparty credit risk	Advanced IRB approach	LT	Not applicable	Retail - SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Eligible collateral other than real estate	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0110_CC_AIRB_LU_Rx0	SMER Non-defaulted Secured	Counterparty credit risk	Advanced IRB approach	LU	Not applicable	Retail - SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Eligible collateral other than real estate	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0110_CC_AIRB_LV_Rx0	SMER Non-defaulted Secured	Counterparty credit risk	Advanced IRB approach	LV	Not applicable	Retail - SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Eligible collateral other than real estate	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0110_CC_AIRB_MT_Rx0	SMER Non-defaulted Secured	Counterparty credit risk	Advanced IRB approach	MT	Not applicable	Retail - SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Eligible collateral other than real estate	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0110_CC_AIRB_NL_Rx0	SMER Non-defaulted Secured	Counterparty credit risk	Advanced IRB approach	NL	Not applicable	Retail - SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Eligible collateral other than real estate	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0110_CC_AIRB_NO_Rx0	SMER Non-defaulted Secured	Counterparty credit risk	Advanced IRB approach	NO	Not applicable	Retail - SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Eligible collateral other than real estate	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0110_CC_AIRB_PL_Rx0	SMER Non-defaulted Secured	Counterparty credit risk	Advanced IRB approach	PL	Not applicable	Retail - SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Eligible collateral other than real estate	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0110_CC_AIRB_PT_Rx0	SMER Non-defaulted Secured	Counterparty credit risk	Advanced IRB approach	PT	Not applicable	Retail - SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Eligible collateral other than real estate	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0110_CC_AIRB_RO_Rx0	SMER Non-defaulted Secured	Counterparty credit risk	Advanced IRB approach	RO	Not applicable	Retail - SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Eligible collateral other than real estate	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0110_CC_AIRB_RU_Rx0	SMER Non-defaulted Secured	Counterparty credit risk	Advanced IRB approach	RU	Not applicable	Retail - SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Eligible collateral other than real estate	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0110_CC_AIRB_SE_Rx0	SMER Non-defaulted Secured	Counterparty credit risk	Advanced IRB approach	SE	Not applicable	Retail - SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Eligible collateral other than real estate	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0110_CC_AIRB_SG_Rx0	SMER Non-defaulted Secured	Counterparty credit risk	Advanced IRB approach	SG	Not applicable	Retail - SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Eligible collateral other than real estate	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0110_CC_AIRB_SI_Rx0	SMER Non-defaulted Secured	Counterparty credit risk	Advanced IRB approach	SI	Not applicable	Retail - SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Eligible collateral other than real estate	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0110_CC_AIRB_SK_Rx0	SMER Non-defaulted Secured	Counterparty credit risk	Advanced IRB approach	SK	Not applicable	Retail - SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Eligible collateral other than real estate	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0110_CC_AIRB_TR_Rx0	SMER Non-defaulted Secured	Counterparty credit risk	Advanced IRB approach	TR	Not applicable	Retail - SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Eligible collateral other than real estate	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0110_CC_AIRB_US_Rx0	SMER Non-defaulted Secured	Counterparty credit risk	Advanced IRB approach	US	Not applicable	Retail - SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Eligible collateral other than real estate	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMER_ALL_0110_CC_AIRB_x2_Rx0	SMER Non-defaulted Secured	Counterparty credit risk	Advanced IRB approach	Other countries	Not applicable	Retail - SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Eligible collateral other than real estate	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0111_CC_AIRB_x0_Rx0	SMER Non-defaulted Unsecured Construction	Counterparty credit risk	Advanced IRB approach	Not applicable	Not applicable	Retail - SME	Not applicable	Non-defaulted	Not applicable	Exposures without credit protection	Not applicable	F Construction	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0111_CC_AIRB_AT_Rx0	SMER Non-defaulted Unsecured Construction	Counterparty credit risk	Advanced IRB approach	AT	Not applicable	Retail - SME	Not applicable	Non-defaulted	Not applicable	Exposures without credit protection	Not applicable	F Construction	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0111_CC_AIRB_AU_Rx0	SMER Non-defaulted Unsecured Construction	Counterparty credit risk	Advanced IRB approach	AU	Not applicable	Retail - SME	Not applicable	Non-defaulted	Not applicable	Exposures without credit protection	Not applicable	F Construction	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0111_CC_AIRB_BE_Rx0	SMER Non-defaulted Unsecured Construction	Counterparty credit risk	Advanced IRB approach	BE	Not applicable	Retail - SME	Not applicable	Non-defaulted	Not applicable	Exposures without credit protection	Not applicable	F Construction	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0111_CC_AIRB_BG_Rx0	SMER Non-defaulted Unsecured Construction	Counterparty credit risk	Advanced IRB approach	BG	Not applicable	Retail - SME	Not applicable	Non-defaulted	Not applicable	Exposures without credit protection	Not applicable	F Construction	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0111_CC_AIRB_BR_Rx0	SMER Non-defaulted Unsecured Construction	Counterparty credit risk	Advanced IRB approach	BR	Not applicable	Retail - SME	Not applicable	Non-defaulted	Not applicable	Exposures without credit protection	Not applicable	F Construction	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0111_CC_AIRB_CA_Rx0	SMER Non-defaulted Unsecured Construction	Counterparty credit risk	Advanced IRB approach	CA	Not applicable	Retail - SME	Not applicable	Non-defaulted	Not applicable	Exposures without credit protection	Not applicable	F Construction	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0111_CC_AIRB_CH_Rx0	SMER Non-defaulted Unsecured Construction	Counterparty credit risk	Advanced IRB approach	CH	Not applicable	Retail - SME	Not applicable	Non-defaulted	Not applicable	Exposures without credit protection	Not applicable	F Construction	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0111_CC_AIRB_CN_Rx0	SMER Non-defaulted Unsecured Construction	Counterparty credit risk	Advanced IRB approach	CN	Not applicable	Retail - SME	Not applicable	Non-defaulted	Not applicable	Exposures without credit protection	Not applicable	F Construction	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0111_CC_AIRB_CY_Rx0	SMER Non-defaulted Unsecured Construction	Counterparty credit risk	Advanced IRB approach	CY	Not applicable	Retail - SME	Not applicable	Non-defaulted	Not applicable	Exposures without credit protection	Not applicable	F Construction	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0111_CC_AIRB_CZ_Rx0	SMER Non-defaulted Unsecured Construction	Counterparty credit risk	Advanced IRB approach	CZ	Not applicable	Retail - SME	Not applicable	Non-defaulted	Not applicable	Exposures without credit protection	Not applicable	F Construction	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0111_CC_AIRB_DE_Rx0	SMER Non-defaulted Unsecured Construction	Counterparty credit risk	Advanced IRB approach	DE	Not applicable	Retail - SME	Not applicable	Non-defaulted	Not applicable	Exposures without credit protection	Not applicable	F Construction	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0111_CC_AIRB_DK_Rx0	SMER Non-defaulted Unsecured Construction	Counterparty credit risk	Advanced IRB approach	DK	Not applicable	Retail - SME	Not applicable	Non-defaulted	Not applicable	Exposures without credit protection	Not applicable	F Construction	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0111_CC_AIRB_EE_Rx0	SMER Non-defaulted Unsecured Construction	Counterparty credit risk	Advanced IRB approach	EE	Not applicable	Retail - SME	Not applicable	Non-defaulted	Not applicable	Exposures without credit protection	Not applicable	F Construction	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0111_CC_AIRB_ES_Rx0	SMER Non-defaulted Unsecured Construction	Counterparty credit risk	Advanced IRB approach	ES	Not applicable	Retail - SME	Not applicable	Non-defaulted	Not applicable	Exposures without credit protection	Not applicable	F Construction	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0111_CC_AIRB_FI_Rx0	SMER Non-defaulted Unsecured Construction	Counterparty credit risk	Advanced IRB approach	FI	Not applicable	Retail - SME	Not applicable	Non-defaulted	Not applicable	Exposures without credit protection	Not applicable	F Construction	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0111_CC_AIRB_FR_Rx0	SMER Non-defaulted Unsecured Construction	Counterparty credit risk	Advanced IRB approach	FR	Not applicable	Retail - SME	Not applicable	Non-defaulted	Not applicable	Exposures without credit protection	Not applicable	F Construction	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0111_CC_AIRB_GB_Rx0	SMER Non-defaulted Unsecured Construction	Counterparty credit risk	Advanced IRB approach	GB	Not applicable	Retail - SME	Not applicable	Non-defaulted	Not applicable	Exposures without credit protection	Not applicable	F Construction	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0111_CC_AIRB_GR_Rx0	SMER Non-defaulted Unsecured Construction	Counterparty credit risk	Advanced IRB approach	GR	Not applicable	Retail - SME	Not applicable	Non-defaulted	Not applicable	Exposures without credit protection	Not applicable	F Construction	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0111_CC_AIRB_HK_Rx0	SMER Non-defaulted Unsecured Construction	Counterparty credit risk	Advanced IRB approach	HK	Not applicable	Retail - SME	Not applicable	Non-defaulted	Not applicable	Exposures without credit protection	Not applicable	F Construction	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0111_CC_AIRB_HR_Rx0	SMER Non-defaulted Unsecured Construction	Counterparty credit risk	Advanced IRB approach	HR	Not applicable	Retail - SME	Not applicable	Non-defaulted	Not applicable	Exposures without credit protection	Not applicable	F Construction	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMER_ALL_0111_CC_AIRB_HU_Rx0	SMER Non-defaulted Unsecured Construction	Counterparty credit risk	Advanced IRB approach	HU	Not applicable	Retail - SME	Not applicable	Non-defaulted	Not applicable	Exposures without credit protection	Not applicable	F Construction	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0111_CC_AIRB_IE_Rx0	SMER Non-defaulted Unsecured Construction	Counterparty credit risk	Advanced IRB approach	IE	Not applicable	Retail - SME	Not applicable	Non-defaulted	Not applicable	Exposures without credit protection	Not applicable	F Construction	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0111_CC_AIRB_IL_Rx0	SMER Non-defaulted Unsecured Construction	Counterparty credit risk	Advanced IRB approach	IL	Not applicable	Retail - SME	Not applicable	Non-defaulted	Not applicable	Exposures without credit protection	Not applicable	F Construction	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0111_CC_AIRB_IT_Rx0	SMER Non-defaulted Unsecured Construction	Counterparty credit risk	Advanced IRB approach	IT	Not applicable	Retail - SME	Not applicable	Non-defaulted	Not applicable	Exposures without credit protection	Not applicable	F Construction	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0111_CC_AIRB_JP_Rx0	SMER Non-defaulted Unsecured Construction	Counterparty credit risk	Advanced IRB approach	JP	Not applicable	Retail - SME	Not applicable	Non-defaulted	Not applicable	Exposures without credit protection	Not applicable	F Construction	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0111_CC_AIRB_KR_Rx0	SMER Non-defaulted Unsecured Construction	Counterparty credit risk	Advanced IRB approach	KR	Not applicable	Retail - SME	Not applicable	Non-defaulted	Not applicable	Exposures without credit protection	Not applicable	F Construction	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0111_CC_AIRB_LT_Rx0	SMER Non-defaulted Unsecured Construction	Counterparty credit risk	Advanced IRB approach	LT	Not applicable	Retail - SME	Not applicable	Non-defaulted	Not applicable	Exposures without credit protection	Not applicable	F Construction	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0111_CC_AIRB_LU_Rx0	SMER Non-defaulted Unsecured Construction	Counterparty credit risk	Advanced IRB approach	LU	Not applicable	Retail - SME	Not applicable	Non-defaulted	Not applicable	Exposures without credit protection	Not applicable	F Construction	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0111_CC_AIRB_LV_Rx0	SMER Non-defaulted Unsecured Construction	Counterparty credit risk	Advanced IRB approach	LV	Not applicable	Retail - SME	Not applicable	Non-defaulted	Not applicable	Exposures without credit protection	Not applicable	F Construction	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0111_CC_AIRB_MT_Rx0	SMER Non-defaulted Unsecured Construction	Counterparty credit risk	Advanced IRB approach	MT	Not applicable	Retail - SME	Not applicable	Non-defaulted	Not applicable	Exposures without credit protection	Not applicable	F Construction	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0111_CC_AIRB_NL_Rx0	SMER Non-defaulted Unsecured Construction	Counterparty credit risk	Advanced IRB approach	NL	Not applicable	Retail - SME	Not applicable	Non-defaulted	Not applicable	Exposures without credit protection	Not applicable	F Construction	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0111_CC_AIRB_NO_Rx0	SMER Non-defaulted Unsecured Construction	Counterparty credit risk	Advanced IRB approach	NO	Not applicable	Retail - SME	Not applicable	Non-defaulted	Not applicable	Exposures without credit protection	Not applicable	F Construction	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0111_CC_AIRB_PL_Rx0	SMER Non-defaulted Unsecured Construction	Counterparty credit risk	Advanced IRB approach	PL	Not applicable	Retail - SME	Not applicable	Non-defaulted	Not applicable	Exposures without credit protection	Not applicable	F Construction	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0111_CC_AIRB_PT_Rx0	SMER Non-defaulted Unsecured Construction	Counterparty credit risk	Advanced IRB approach	PT	Not applicable	Retail - SME	Not applicable	Non-defaulted	Not applicable	Exposures without credit protection	Not applicable	F Construction	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0111_CC_AIRB_RO_Rx0	SMER Non-defaulted Unsecured Construction	Counterparty credit risk	Advanced IRB approach	RO	Not applicable	Retail - SME	Not applicable	Non-defaulted	Not applicable	Exposures without credit protection	Not applicable	F Construction	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0111_CC_AIRB_RU_Rx0	SMER Non-defaulted Unsecured Construction	Counterparty credit risk	Advanced IRB approach	RU	Not applicable	Retail - SME	Not applicable	Non-defaulted	Not applicable	Exposures without credit protection	Not applicable	F Construction	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0111_CC_AIRB_SE_Rx0	SMER Non-defaulted Unsecured Construction	Counterparty credit risk	Advanced IRB approach	SE	Not applicable	Retail - SME	Not applicable	Non-defaulted	Not applicable	Exposures without credit protection	Not applicable	F Construction	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0111_CC_AIRB_SG_Rx0	SMER Non-defaulted Unsecured Construction	Counterparty credit risk	Advanced IRB approach	SG	Not applicable	Retail - SME	Not applicable	Non-defaulted	Not applicable	Exposures without credit protection	Not applicable	F Construction	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0111_CC_AIRB_SI_Rx0	SMER Non-defaulted Unsecured Construction	Counterparty credit risk	Advanced IRB approach	SI	Not applicable	Retail - SME	Not applicable	Non-defaulted	Not applicable	Exposures without credit protection	Not applicable	F Construction	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0111_CC_AIRB_SK_Rx0	SMER Non-defaulted Unsecured Construction	Counterparty credit risk	Advanced IRB approach	SK	Not applicable	Retail - SME	Not applicable	Non-defaulted	Not applicable	Exposures without credit protection	Not applicable	F Construction	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0111_CC_AIRB_TR_Rx0	SMER Non-defaulted Unsecured Construction	Counterparty credit risk	Advanced IRB approach	TR	Not applicable	Retail - SME	Not applicable	Non-defaulted	Not applicable	Exposures without credit protection	Not applicable	F Construction	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0111_CC_AIRB_US_Rx0	SMER Non-defaulted Unsecured Construction	Counterparty credit risk	Advanced IRB approach	US	Not applicable	Retail - SME	Not applicable	Non-defaulted	Not applicable	Exposures without credit protection	Not applicable	F Construction	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMER_ALL_0111_CC_AIRB_x2_Rx0	SMER Non-defaulted Unsecured Construction	Counterparty credit risk	Advanced IRB approach	Other countries	Not applicable	Retail - SME	Not applicable	Non-defaulted	Not applicable	Exposures without credit protection	Not applicable	F Construction	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0112_CC_AIRB_x0_Rx0	SMER Non-defaulted Secured Construction	Counterparty credit risk	Advanced IRB approach	Not applicable	Not applicable	Retail - SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Not applicable	F Construction	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0112_CC_AIRB_AT_Rx0	SMER Non-defaulted Secured Construction	Counterparty credit risk	Advanced IRB approach	AT	Not applicable	Retail - SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Not applicable	F Construction	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0112_CC_AIRB_AU_Rx0	SMER Non-defaulted Secured Construction	Counterparty credit risk	Advanced IRB approach	AU	Not applicable	Retail - SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Not applicable	F Construction	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0112_CC_AIRB_BE_Rx0	SMER Non-defaulted Secured Construction	Counterparty credit risk	Advanced IRB approach	BE	Not applicable	Retail - SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Not applicable	F Construction	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0112_CC_AIRB_BG_Rx0	SMER Non-defaulted Secured Construction	Counterparty credit risk	Advanced IRB approach	BG	Not applicable	Retail - SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Not applicable	F Construction	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0112_CC_AIRB_BR_Rx0	SMER Non-defaulted Secured Construction	Counterparty credit risk	Advanced IRB approach	BR	Not applicable	Retail - SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Not applicable	F Construction	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0112_CC_AIRB_CA_Rx0	SMER Non-defaulted Secured Construction	Counterparty credit risk	Advanced IRB approach	CA	Not applicable	Retail - SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Not applicable	F Construction	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0112_CC_AIRB_CH_Rx0	SMER Non-defaulted Secured Construction	Counterparty credit risk	Advanced IRB approach	CH	Not applicable	Retail - SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Not applicable	F Construction	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0112_CC_AIRB_CN_Rx0	SMER Non-defaulted Secured Construction	Counterparty credit risk	Advanced IRB approach	CN	Not applicable	Retail - SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Not applicable	F Construction	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0112_CC_AIRB_CY_Rx0	SMER Non-defaulted Secured Construction	Counterparty credit risk	Advanced IRB approach	CY	Not applicable	Retail - SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Not applicable	F Construction	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0112_CC_AIRB_CZ_Rx0	SMER Non-defaulted Secured Construction	Counterparty credit risk	Advanced IRB approach	CZ	Not applicable	Retail - SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Not applicable	F Construction	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0112_CC_AIRB_DE_Rx0	SMER Non-defaulted Secured Construction	Counterparty credit risk	Advanced IRB approach	DE	Not applicable	Retail - SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Not applicable	F Construction	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0112_CC_AIRB_DK_Rx0	SMER Non-defaulted Secured Construction	Counterparty credit risk	Advanced IRB approach	DK	Not applicable	Retail - SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Not applicable	F Construction	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0112_CC_AIRB_EE_Rx0	SMER Non-defaulted Secured Construction	Counterparty credit risk	Advanced IRB approach	EE	Not applicable	Retail - SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Not applicable	F Construction	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0112_CC_AIRB_ES_Rx0	SMER Non-defaulted Secured Construction	Counterparty credit risk	Advanced IRB approach	ES	Not applicable	Retail - SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Not applicable	F Construction	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0112_CC_AIRB_FI_Rx0	SMER Non-defaulted Secured Construction	Counterparty credit risk	Advanced IRB approach	FI	Not applicable	Retail - SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Not applicable	F Construction	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0112_CC_AIRB_FR_Rx0	SMER Non-defaulted Secured Construction	Counterparty credit risk	Advanced IRB approach	FR	Not applicable	Retail - SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Not applicable	F Construction	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0112_CC_AIRB_GB_Rx0	SMER Non-defaulted Secured Construction	Counterparty credit risk	Advanced IRB approach	GB	Not applicable	Retail - SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Not applicable	F Construction	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0112_CC_AIRB_GR_Rx0	SMER Non-defaulted Secured Construction	Counterparty credit risk	Advanced IRB approach	GR	Not applicable	Retail - SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Not applicable	F Construction	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0112_CC_AIRB_HK_Rx0	SMER Non-defaulted Secured Construction	Counterparty credit risk	Advanced IRB approach	HK	Not applicable	Retail - SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Not applicable	F Construction	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0112_CC_AIRB_HR_Rx0	SMER Non-defaulted Secured Construction	Counterparty credit risk	Advanced IRB approach	HR	Not applicable	Retail - SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Not applicable	F Construction	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMER_ALL_0112_CC_AIRB_HU_Rx0	SMER Non-defaulted Secured Construction	Counterparty credit risk	Advanced IRB approach	HU	Not applicable	Retail - SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Not applicable	F Construction	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0112_CC_AIRB_IE_Rx0	SMER Non-defaulted Secured Construction	Counterparty credit risk	Advanced IRB approach	IE	Not applicable	Retail - SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Not applicable	F Construction	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0112_CC_AIRB_IL_Rx0	SMER Non-defaulted Secured Construction	Counterparty credit risk	Advanced IRB approach	IL	Not applicable	Retail - SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Not applicable	F Construction	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0112_CC_AIRB_IT_Rx0	SMER Non-defaulted Secured Construction	Counterparty credit risk	Advanced IRB approach	IT	Not applicable	Retail - SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Not applicable	F Construction	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0112_CC_AIRB_JP_Rx0	SMER Non-defaulted Secured Construction	Counterparty credit risk	Advanced IRB approach	JP	Not applicable	Retail - SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Not applicable	F Construction	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0112_CC_AIRB_KR_Rx0	SMER Non-defaulted Secured Construction	Counterparty credit risk	Advanced IRB approach	KR	Not applicable	Retail - SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Not applicable	F Construction	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0112_CC_AIRB_LT_Rx0	SMER Non-defaulted Secured Construction	Counterparty credit risk	Advanced IRB approach	LT	Not applicable	Retail - SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Not applicable	F Construction	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0112_CC_AIRB_LU_Rx0	SMER Non-defaulted Secured Construction	Counterparty credit risk	Advanced IRB approach	LU	Not applicable	Retail - SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Not applicable	F Construction	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0112_CC_AIRB_LV_Rx0	SMER Non-defaulted Secured Construction	Counterparty credit risk	Advanced IRB approach	LV	Not applicable	Retail - SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Not applicable	F Construction	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0112_CC_AIRB_MT_Rx0	SMER Non-defaulted Secured Construction	Counterparty credit risk	Advanced IRB approach	MT	Not applicable	Retail - SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Not applicable	F Construction	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0112_CC_AIRB_NL_Rx0	SMER Non-defaulted Secured Construction	Counterparty credit risk	Advanced IRB approach	NL	Not applicable	Retail - SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Not applicable	F Construction	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0112_CC_AIRB_NO_Rx0	SMER Non-defaulted Secured Construction	Counterparty credit risk	Advanced IRB approach	NO	Not applicable	Retail - SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Not applicable	F Construction	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0112_CC_AIRB_PL_Rx0	SMER Non-defaulted Secured Construction	Counterparty credit risk	Advanced IRB approach	PL	Not applicable	Retail - SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Not applicable	F Construction	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0112_CC_AIRB_PT_Rx0	SMER Non-defaulted Secured Construction	Counterparty credit risk	Advanced IRB approach	PT	Not applicable	Retail - SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Not applicable	F Construction	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0112_CC_AIRB_RO_Rx0	SMER Non-defaulted Secured Construction	Counterparty credit risk	Advanced IRB approach	RO	Not applicable	Retail - SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Not applicable	F Construction	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0112_CC_AIRB_RU_Rx0	SMER Non-defaulted Secured Construction	Counterparty credit risk	Advanced IRB approach	RU	Not applicable	Retail - SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Not applicable	F Construction	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0112_CC_AIRB_SE_Rx0	SMER Non-defaulted Secured Construction	Counterparty credit risk	Advanced IRB approach	SE	Not applicable	Retail - SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Not applicable	F Construction	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0112_CC_AIRB_SG_Rx0	SMER Non-defaulted Secured Construction	Counterparty credit risk	Advanced IRB approach	SG	Not applicable	Retail - SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Not applicable	F Construction	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0112_CC_AIRB_SI_Rx0	SMER Non-defaulted Secured Construction	Counterparty credit risk	Advanced IRB approach	SI	Not applicable	Retail - SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Not applicable	F Construction	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0112_CC_AIRB_SK_Rx0	SMER Non-defaulted Secured Construction	Counterparty credit risk	Advanced IRB approach	SK	Not applicable	Retail - SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Not applicable	F Construction	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0112_CC_AIRB_TR_Rx0	SMER Non-defaulted Secured Construction	Counterparty credit risk	Advanced IRB approach	TR	Not applicable	Retail - SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Not applicable	F Construction	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0112_CC_AIRB_US_Rx0	SMER Non-defaulted Secured Construction	Counterparty credit risk	Advanced IRB approach	US	Not applicable	Retail - SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Not applicable	F Construction	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMER_ALL_0112_CC_AIRB_x2_Rx0	SMER Non-defaulted Secured Construction	Counterparty credit risk	Advanced IRB approach	Other countries	Not applicable	Retail - SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Not applicable	F Construction	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_x0_R01	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	Not applicable	Rating 1	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_AT_R01	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	AT	Rating 1	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_AU_R01	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	AU	Rating 1	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_BE_R01	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	BE	Rating 1	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_BG_R01	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	BG	Rating 1	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_BR_R01	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	BR	Rating 1	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_CA_R01	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	CA	Rating 1	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_CH_R01	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	CH	Rating 1	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_CN_R01	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	CN	Rating 1	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_CY_R01	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	CY	Rating 1	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_CZ_R01	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	CZ	Rating 1	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_DE_R01	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	DE	Rating 1	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_DK_R01	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	DK	Rating 1	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_EE_R01	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	EE	Rating 1	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_ES_R01	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	ES	Rating 1	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_FI_R01	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	FI	Rating 1	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_FR_R01	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	FR	Rating 1	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_GB_R01	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	GB	Rating 1	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_GR_R01	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	GR	Rating 1	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_HK_R01	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	HK	Rating 1	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_HR_R01	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	HR	Rating 1	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
CORP_ALL_0086_CC_AIRB_HU_R01	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	HU	Rating 1	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_IE_R01	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	IE	Rating 1	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_IL_R01	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	IL	Rating 1	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_IT_R01	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	IT	Rating 1	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_JP_R01	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	JP	Rating 1	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_KR_R01	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	KR	Rating 1	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_LT_R01	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	LT	Rating 1	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_LU_R01	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	LU	Rating 1	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_LV_R01	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	LV	Rating 1	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_MT_R01	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	MT	Rating 1	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_NL_R01	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	NL	Rating 1	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_NO_R01	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	NO	Rating 1	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_PL_R01	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	PL	Rating 1	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_PT_R01	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	PT	Rating 1	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_RO_R01	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	RO	Rating 1	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_RU_R01	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	RU	Rating 1	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_SE_R01	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	SE	Rating 1	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_SG_R01	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	SG	Rating 1	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_SI_R01	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	SI	Rating 1	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_SK_R01	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	SK	Rating 1	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_TR_R01	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	TR	Rating 1	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_US_R01	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	US	Rating 1	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
CORP_ALL_0086_CC_AIRB_x2_R01	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	Other countries	Rating 1	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_x0_R02	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	Not applicable	Rating 2	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_AT_R02	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	AT	Rating 2	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_AU_R02	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	AU	Rating 2	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_BE_R02	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	BE	Rating 2	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_BG_R02	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	BG	Rating 2	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_BR_R02	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	BR	Rating 2	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_CA_R02	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	CA	Rating 2	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_CH_R02	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	CH	Rating 2	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_CN_R02	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	CN	Rating 2	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_CY_R02	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	CY	Rating 2	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_CZ_R02	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	CZ	Rating 2	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_DE_R02	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	DE	Rating 2	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_DK_R02	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	DK	Rating 2	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_EE_R02	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	EE	Rating 2	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_ES_R02	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	ES	Rating 2	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_FI_R02	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	FI	Rating 2	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_FR_R02	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	FR	Rating 2	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_GB_R02	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	GB	Rating 2	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_GR_R02	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	GR	Rating 2	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_HK_R02	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	HK	Rating 2	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_HR_R02	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	HR	Rating 2	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
CORP_ALL_0086_CC_AIRB_HU_R02	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	HU	Rating 2	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_IE_R02	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	IE	Rating 2	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_IL_R02	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	IL	Rating 2	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_IT_R02	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	IT	Rating 2	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_JP_R02	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	JP	Rating 2	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_KR_R02	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	KR	Rating 2	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_LT_R02	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	LT	Rating 2	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_LU_R02	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	LU	Rating 2	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_LV_R02	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	LV	Rating 2	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_MT_R02	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	MT	Rating 2	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_NL_R02	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	NL	Rating 2	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_NO_R02	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	NO	Rating 2	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_PL_R02	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	PL	Rating 2	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_PT_R02	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	PT	Rating 2	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_RO_R02	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	RO	Rating 2	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_RU_R02	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	RU	Rating 2	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_SE_R02	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	SE	Rating 2	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_SG_R02	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	SG	Rating 2	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_SI_R02	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	SI	Rating 2	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_SK_R02	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	SK	Rating 2	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_TR_R02	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	TR	Rating 2	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_US_R02	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	US	Rating 2	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
CORP_ALL_0086_CC_AIRB_x2_R02	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	Other countries	Rating 2	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_x0_R03	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	Not applicable	Rating 3	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_AT_R03	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	AT	Rating 3	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_AU_R03	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	AU	Rating 3	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_BE_R03	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	BE	Rating 3	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_BG_R03	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	BG	Rating 3	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_BR_R03	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	BR	Rating 3	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_CA_R03	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	CA	Rating 3	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_CH_R03	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	CH	Rating 3	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_CN_R03	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	CN	Rating 3	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_CY_R03	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	CY	Rating 3	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_CZ_R03	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	CZ	Rating 3	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_DE_R03	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	DE	Rating 3	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_DK_R03	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	DK	Rating 3	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_EE_R03	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	EE	Rating 3	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_ES_R03	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	ES	Rating 3	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_FI_R03	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	FI	Rating 3	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_FR_R03	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	FR	Rating 3	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_GB_R03	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	GB	Rating 3	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_GR_R03	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	GR	Rating 3	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_HK_R03	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	HK	Rating 3	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_HR_R03	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	HR	Rating 3	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
CORP_ALL_0086_CC_AIRB_HU_R03	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	HU	Rating 3	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_IE_R03	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	IE	Rating 3	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_IL_R03	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	IL	Rating 3	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_IT_R03	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	IT	Rating 3	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_JP_R03	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	JP	Rating 3	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_KR_R03	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	KR	Rating 3	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_LT_R03	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	LT	Rating 3	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_LU_R03	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	LU	Rating 3	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_LV_R03	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	LV	Rating 3	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_MT_R03	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	MT	Rating 3	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_NL_R03	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	NL	Rating 3	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_NO_R03	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	NO	Rating 3	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_PL_R03	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	PL	Rating 3	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_PT_R03	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	PT	Rating 3	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_RO_R03	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	RO	Rating 3	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_RU_R03	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	RU	Rating 3	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_SE_R03	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	SE	Rating 3	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_SG_R03	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	SG	Rating 3	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_SI_R03	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	SI	Rating 3	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_SK_R03	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	SK	Rating 3	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_TR_R03	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	TR	Rating 3	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_US_R03	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	US	Rating 3	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
CORP_ALL_0086_CC_AIRB_x2_R03	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	Other countries	Rating 3	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_x0_R04	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	Not applicable	Rating 4	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_AT_R04	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	AT	Rating 4	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_AU_R04	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	AU	Rating 4	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_BE_R04	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	BE	Rating 4	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_BG_R04	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	BG	Rating 4	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_BR_R04	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	BR	Rating 4	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_CA_R04	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	CA	Rating 4	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_CH_R04	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	CH	Rating 4	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_CN_R04	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	CN	Rating 4	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_CY_R04	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	CY	Rating 4	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_CZ_R04	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	CZ	Rating 4	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_DE_R04	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	DE	Rating 4	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_DK_R04	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	DK	Rating 4	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_EE_R04	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	EE	Rating 4	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_ES_R04	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	ES	Rating 4	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_FI_R04	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	FI	Rating 4	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_FR_R04	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	FR	Rating 4	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_GB_R04	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	GB	Rating 4	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_GR_R04	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	GR	Rating 4	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_HK_R04	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	HK	Rating 4	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_HR_R04	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	HR	Rating 4	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
CORP_ALL_0086_CC_AIRB_HU_R04	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	HU	Rating 4	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_IE_R04	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	IE	Rating 4	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_IL_R04	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	IL	Rating 4	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_IT_R04	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	IT	Rating 4	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_JP_R04	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	JP	Rating 4	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_KR_R04	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	KR	Rating 4	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_LT_R04	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	LT	Rating 4	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_LU_R04	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	LU	Rating 4	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_LV_R04	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	LV	Rating 4	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_MT_R04	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	MT	Rating 4	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_NL_R04	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	NL	Rating 4	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_NO_R04	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	NO	Rating 4	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_PL_R04	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	PL	Rating 4	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_PT_R04	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	PT	Rating 4	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_RO_R04	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	RO	Rating 4	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_RU_R04	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	RU	Rating 4	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_SE_R04	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	SE	Rating 4	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_SG_R04	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	SG	Rating 4	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_SI_R04	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	SI	Rating 4	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_SK_R04	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	SK	Rating 4	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_TR_R04	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	TR	Rating 4	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_US_R04	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	US	Rating 4	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
CORP_ALL_0086_CC_AIRB_x2_R04	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	Other countries	Rating 4	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_x0_R05	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	Not applicable	Rating 5	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_AT_R05	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	AT	Rating 5	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_AU_R05	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	AU	Rating 5	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_BE_R05	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	BE	Rating 5	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_BG_R05	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	BG	Rating 5	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_BR_R05	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	BR	Rating 5	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_CA_R05	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	CA	Rating 5	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_CH_R05	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	CH	Rating 5	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_CN_R05	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	CN	Rating 5	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_CY_R05	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	CY	Rating 5	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_CZ_R05	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	CZ	Rating 5	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_DE_R05	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	DE	Rating 5	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_DK_R05	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	DK	Rating 5	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_EE_R05	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	EE	Rating 5	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_ES_R05	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	ES	Rating 5	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_FI_R05	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	FI	Rating 5	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_FR_R05	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	FR	Rating 5	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_GB_R05	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	GB	Rating 5	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_GR_R05	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	GR	Rating 5	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_HK_R05	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	HK	Rating 5	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_HR_R05	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	HR	Rating 5	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
CORP_ALL_0086_CC_AIRB_HU_R05	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	HU	Rating 5	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_IE_R05	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	IE	Rating 5	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_IL_R05	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	IL	Rating 5	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_IT_R05	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	IT	Rating 5	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_JP_R05	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	JP	Rating 5	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_KR_R05	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	KR	Rating 5	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_LT_R05	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	LT	Rating 5	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_LU_R05	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	LU	Rating 5	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_LV_R05	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	LV	Rating 5	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_MT_R05	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	MT	Rating 5	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_NL_R05	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	NL	Rating 5	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_NO_R05	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	NO	Rating 5	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_PL_R05	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	PL	Rating 5	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_PT_R05	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	PT	Rating 5	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_RO_R05	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	RO	Rating 5	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_RU_R05	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	RU	Rating 5	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_SE_R05	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	SE	Rating 5	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_SG_R05	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	SG	Rating 5	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_SI_R05	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	SI	Rating 5	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_SK_R05	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	SK	Rating 5	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_TR_R05	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	TR	Rating 5	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_US_R05	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	US	Rating 5	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
CORP_ALL_0086_CC_AIRB_x2_R05	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	Other countries	Rating 5	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_x0_R06	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	Not applicable	Rating 6	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_AT_R06	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	AT	Rating 6	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_AU_R06	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	AU	Rating 6	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_BE_R06	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	BE	Rating 6	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_BG_R06	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	BG	Rating 6	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_BR_R06	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	BR	Rating 6	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_CA_R06	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	CA	Rating 6	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_CH_R06	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	CH	Rating 6	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_CN_R06	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	CN	Rating 6	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_CY_R06	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	CY	Rating 6	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_CZ_R06	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	CZ	Rating 6	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_DE_R06	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	DE	Rating 6	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_DK_R06	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	DK	Rating 6	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_EE_R06	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	EE	Rating 6	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_ES_R06	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	ES	Rating 6	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_FI_R06	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	FI	Rating 6	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_FR_R06	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	FR	Rating 6	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_GB_R06	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	GB	Rating 6	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_GR_R06	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	GR	Rating 6	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_HK_R06	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	HK	Rating 6	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_HR_R06	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	HR	Rating 6	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
CORP_ALL_0086_CC_AIRB_HU_R06	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	HU	Rating 6	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_IE_R06	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	IE	Rating 6	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_IL_R06	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	IL	Rating 6	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_IT_R06	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	IT	Rating 6	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_JP_R06	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	JP	Rating 6	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_KR_R06	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	KR	Rating 6	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_LT_R06	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	LT	Rating 6	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_LU_R06	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	LU	Rating 6	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_LV_R06	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	LV	Rating 6	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_MT_R06	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	MT	Rating 6	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_NL_R06	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	NL	Rating 6	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_NO_R06	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	NO	Rating 6	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_PL_R06	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	PL	Rating 6	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_PT_R06	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	PT	Rating 6	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_RO_R06	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	RO	Rating 6	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_RU_R06	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	RU	Rating 6	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_SE_R06	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	SE	Rating 6	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_SG_R06	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	SG	Rating 6	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_SI_R06	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	SI	Rating 6	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_SK_R06	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	SK	Rating 6	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_TR_R06	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	TR	Rating 6	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_US_R06	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	US	Rating 6	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
CORP_ALL_0086_CC_AIRB_x2_R06	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	Other countries	Rating 6	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_x0_R07	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	Not applicable	Rating 7	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_AT_R07	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	AT	Rating 7	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_AU_R07	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	AU	Rating 7	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_BE_R07	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	BE	Rating 7	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_BG_R07	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	BG	Rating 7	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_BR_R07	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	BR	Rating 7	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_CA_R07	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	CA	Rating 7	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_CH_R07	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	CH	Rating 7	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_CN_R07	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	CN	Rating 7	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_CY_R07	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	CY	Rating 7	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_CZ_R07	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	CZ	Rating 7	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_DE_R07	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	DE	Rating 7	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_DK_R07	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	DK	Rating 7	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_EE_R07	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	EE	Rating 7	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_ES_R07	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	ES	Rating 7	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_FI_R07	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	FI	Rating 7	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_FR_R07	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	FR	Rating 7	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_GB_R07	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	GB	Rating 7	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_GR_R07	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	GR	Rating 7	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_HK_R07	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	HK	Rating 7	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_HR_R07	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	HR	Rating 7	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
CORP_ALL_0086_CC_AIRB_HU_R07	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	HU	Rating 7	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_IE_R07	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	IE	Rating 7	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_IL_R07	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	IL	Rating 7	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_IT_R07	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	IT	Rating 7	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_JP_R07	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	JP	Rating 7	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_KR_R07	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	KR	Rating 7	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_LT_R07	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	LT	Rating 7	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_LU_R07	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	LU	Rating 7	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_LV_R07	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	LV	Rating 7	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_MT_R07	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	MT	Rating 7	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_NL_R07	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	NL	Rating 7	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_NO_R07	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	NO	Rating 7	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_PL_R07	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	PL	Rating 7	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_PT_R07	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	PT	Rating 7	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_RO_R07	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	RO	Rating 7	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_RU_R07	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	RU	Rating 7	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_SE_R07	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	SE	Rating 7	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_SG_R07	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	SG	Rating 7	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_SI_R07	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	SI	Rating 7	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_SK_R07	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	SK	Rating 7	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_TR_R07	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	TR	Rating 7	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_US_R07	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	US	Rating 7	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
CORP_ALL_0086_CC_AIRB_x2_R07	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	Other countries	Rating 7	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_x0_R08	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	Not applicable	Rating 8	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_AT_R08	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	AT	Rating 8	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_AU_R08	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	AU	Rating 8	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_BE_R08	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	BE	Rating 8	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_BG_R08	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	BG	Rating 8	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_BR_R08	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	BR	Rating 8	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_CA_R08	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	CA	Rating 8	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_CH_R08	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	CH	Rating 8	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_CN_R08	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	CN	Rating 8	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_CY_R08	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	CY	Rating 8	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_CZ_R08	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	CZ	Rating 8	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_DE_R08	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	DE	Rating 8	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_DK_R08	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	DK	Rating 8	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_EE_R08	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	EE	Rating 8	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_ES_R08	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	ES	Rating 8	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_FI_R08	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	FI	Rating 8	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_FR_R08	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	FR	Rating 8	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_GB_R08	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	GB	Rating 8	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_GR_R08	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	GR	Rating 8	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_HK_R08	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	HK	Rating 8	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_HR_R08	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	HR	Rating 8	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
CORP_ALL_0086_CC_AIRB_HU_R08	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	HU	Rating 8	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_IE_R08	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	IE	Rating 8	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_IL_R08	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	IL	Rating 8	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_IT_R08	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	IT	Rating 8	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_JP_R08	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	JP	Rating 8	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_KR_R08	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	KR	Rating 8	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_LT_R08	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	LT	Rating 8	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_LU_R08	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	LU	Rating 8	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_LV_R08	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	LV	Rating 8	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_MT_R08	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	MT	Rating 8	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_NL_R08	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	NL	Rating 8	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_NO_R08	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	NO	Rating 8	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_PL_R08	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	PL	Rating 8	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_PT_R08	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	PT	Rating 8	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_RO_R08	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	RO	Rating 8	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_RU_R08	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	RU	Rating 8	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_SE_R08	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	SE	Rating 8	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_SG_R08	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	SG	Rating 8	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_SI_R08	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	SI	Rating 8	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_SK_R08	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	SK	Rating 8	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_TR_R08	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	TR	Rating 8	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_US_R08	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	US	Rating 8	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
CORP_ALL_0086_CC_AIRB_x2_R08	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	Other countries	Rating 8	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_x0_R09	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	Not applicable	Rating 9	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_AT_R09	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	AT	Rating 9	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_AU_R09	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	AU	Rating 9	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_BE_R09	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	BE	Rating 9	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_BG_R09	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	BG	Rating 9	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_BR_R09	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	BR	Rating 9	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_CA_R09	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	CA	Rating 9	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_CH_R09	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	CH	Rating 9	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_CN_R09	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	CN	Rating 9	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_CY_R09	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	CY	Rating 9	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_CZ_R09	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	CZ	Rating 9	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_DE_R09	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	DE	Rating 9	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_DK_R09	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	DK	Rating 9	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_EE_R09	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	EE	Rating 9	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_ES_R09	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	ES	Rating 9	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_FI_R09	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	FI	Rating 9	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_FR_R09	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	FR	Rating 9	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_GB_R09	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	GB	Rating 9	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_GR_R09	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	GR	Rating 9	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_HK_R09	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	HK	Rating 9	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_HR_R09	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	HR	Rating 9	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
CORP_ALL_0086_CC_AIRB_HU_R09	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	HU	Rating 9	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_IE_R09	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	IE	Rating 9	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_IL_R09	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	IL	Rating 9	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_IT_R09	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	IT	Rating 9	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_JP_R09	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	JP	Rating 9	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_KR_R09	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	KR	Rating 9	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_LT_R09	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	LT	Rating 9	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_LU_R09	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	LU	Rating 9	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_LV_R09	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	LV	Rating 9	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_MT_R09	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	MT	Rating 9	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_NL_R09	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	NL	Rating 9	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_NO_R09	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	NO	Rating 9	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_PL_R09	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	PL	Rating 9	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_PT_R09	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	PT	Rating 9	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_RO_R09	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	RO	Rating 9	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_RU_R09	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	RU	Rating 9	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_SE_R09	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	SE	Rating 9	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_SG_R09	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	SG	Rating 9	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_SI_R09	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	SI	Rating 9	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_SK_R09	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	SK	Rating 9	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_TR_R09	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	TR	Rating 9	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_US_R09	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	US	Rating 9	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
CORP_ALL_0086_CC_AIRB_x2_R09	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	Other countries	Rating 9	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_x0_R10	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	Not applicable	Rating 10	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_AT_R10	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	AT	Rating 10	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_AU_R10	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	AU	Rating 10	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_BE_R10	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	BE	Rating 10	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_BG_R10	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	BG	Rating 10	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_BR_R10	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	BR	Rating 10	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_CA_R10	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	CA	Rating 10	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_CH_R10	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	CH	Rating 10	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_CN_R10	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	CN	Rating 10	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_CY_R10	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	CY	Rating 10	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_CZ_R10	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	CZ	Rating 10	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_DE_R10	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	DE	Rating 10	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_DK_R10	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	DK	Rating 10	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_EE_R10	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	EE	Rating 10	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_ES_R10	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	ES	Rating 10	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_FI_R10	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	FI	Rating 10	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_FR_R10	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	FR	Rating 10	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_GB_R10	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	GB	Rating 10	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_GR_R10	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	GR	Rating 10	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_HK_R10	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	HK	Rating 10	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_HR_R10	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	HR	Rating 10	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
CORP_ALL_0086_CC_AIRB_HU_R10	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	HU	Rating 10	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_IE_R10	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	IE	Rating 10	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_IL_R10	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	IL	Rating 10	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_IT_R10	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	IT	Rating 10	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_JP_R10	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	JP	Rating 10	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_KR_R10	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	KR	Rating 10	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_LT_R10	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	LT	Rating 10	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_LU_R10	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	LU	Rating 10	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_LV_R10	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	LV	Rating 10	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_MT_R10	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	MT	Rating 10	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_NL_R10	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	NL	Rating 10	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_NO_R10	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	NO	Rating 10	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_PL_R10	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	PL	Rating 10	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_PT_R10	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	PT	Rating 10	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_RO_R10	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	RO	Rating 10	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_RU_R10	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	RU	Rating 10	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_SE_R10	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	SE	Rating 10	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_SG_R10	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	SG	Rating 10	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_SI_R10	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	SI	Rating 10	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_SK_R10	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	SK	Rating 10	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_TR_R10	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	TR	Rating 10	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_US_R10	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	US	Rating 10	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
CORP_ALL_0086_CC_AIRB_x2_R10	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	Other countries	Rating 10	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_x0_R11	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	Not applicable	Rating 11	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_AT_R11	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	AT	Rating 11	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_AU_R11	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	AU	Rating 11	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_BE_R11	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	BE	Rating 11	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_BG_R11	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	BG	Rating 11	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_BR_R11	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	BR	Rating 11	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_CA_R11	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	CA	Rating 11	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_CH_R11	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	CH	Rating 11	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_CN_R11	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	CN	Rating 11	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_CY_R11	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	CY	Rating 11	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_CZ_R11	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	CZ	Rating 11	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_DE_R11	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	DE	Rating 11	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_DK_R11	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	DK	Rating 11	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_EE_R11	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	EE	Rating 11	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_ES_R11	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	ES	Rating 11	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_FI_R11	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	FI	Rating 11	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_FR_R11	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	FR	Rating 11	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_GB_R11	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	GB	Rating 11	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_GR_R11	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	GR	Rating 11	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_HK_R11	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	HK	Rating 11	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_HR_R11	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	HR	Rating 11	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
CORP_ALL_0086_CC_AIRB_HU_R11	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	HU	Rating 11	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_IE_R11	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	IE	Rating 11	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_IL_R11	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	IL	Rating 11	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_IT_R11	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	IT	Rating 11	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_JP_R11	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	JP	Rating 11	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_KR_R11	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	KR	Rating 11	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_LT_R11	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	LT	Rating 11	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_LU_R11	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	LU	Rating 11	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_LV_R11	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	LV	Rating 11	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_MT_R11	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	MT	Rating 11	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_NL_R11	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	NL	Rating 11	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_NO_R11	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	NO	Rating 11	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_PL_R11	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	PL	Rating 11	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_PT_R11	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	PT	Rating 11	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_RO_R11	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	RO	Rating 11	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_RU_R11	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	RU	Rating 11	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_SE_R11	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	SE	Rating 11	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_SG_R11	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	SG	Rating 11	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_SI_R11	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	SI	Rating 11	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_SK_R11	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	SK	Rating 11	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_TR_R11	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	TR	Rating 11	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_US_R11	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	US	Rating 11	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
CORP_ALL_0086_CC_AIRB_x2_R11	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	Other countries	Rating 11	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_x0_R12	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	Not applicable	Rating 12	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_AT_R12	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	AT	Rating 12	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_AU_R12	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	AU	Rating 12	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_BE_R12	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	BE	Rating 12	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_BG_R12	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	BG	Rating 12	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_BR_R12	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	BR	Rating 12	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_CA_R12	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	CA	Rating 12	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_CH_R12	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	CH	Rating 12	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_CN_R12	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	CN	Rating 12	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_CY_R12	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	CY	Rating 12	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_CZ_R12	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	CZ	Rating 12	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_DE_R12	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	DE	Rating 12	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_DK_R12	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	DK	Rating 12	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_EE_R12	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	EE	Rating 12	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_ES_R12	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	ES	Rating 12	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_FI_R12	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	FI	Rating 12	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_FR_R12	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	FR	Rating 12	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_GB_R12	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	GB	Rating 12	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_GR_R12	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	GR	Rating 12	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_HK_R12	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	HK	Rating 12	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_HR_R12	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	HR	Rating 12	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
CORP_ALL_0086_CC_AIRB_HU_R12	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	HU	Rating 12	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_IE_R12	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	IE	Rating 12	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_IL_R12	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	IL	Rating 12	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_IT_R12	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	IT	Rating 12	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_JP_R12	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	JP	Rating 12	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_KR_R12	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	KR	Rating 12	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_LT_R12	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	LT	Rating 12	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_LU_R12	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	LU	Rating 12	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_LV_R12	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	LV	Rating 12	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_MT_R12	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	MT	Rating 12	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_NL_R12	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	NL	Rating 12	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_NO_R12	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	NO	Rating 12	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_PL_R12	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	PL	Rating 12	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_PT_R12	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	PT	Rating 12	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_RO_R12	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	RO	Rating 12	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_RU_R12	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	RU	Rating 12	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_SE_R12	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	SE	Rating 12	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_SG_R12	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	SG	Rating 12	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_SI_R12	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	SI	Rating 12	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_SK_R12	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	SK	Rating 12	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_TR_R12	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	TR	Rating 12	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_US_R12	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	US	Rating 12	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
CORP_ALL_0086_CC_AIRB_x2_R12	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	Other countries	Rating 12	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_x0_R13	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	Not applicable	Rating 13	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_AT_R13	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	AT	Rating 13	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_AU_R13	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	AU	Rating 13	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_BE_R13	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	BE	Rating 13	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_BG_R13	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	BG	Rating 13	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_BR_R13	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	BR	Rating 13	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_CA_R13	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	CA	Rating 13	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_CH_R13	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	CH	Rating 13	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_CN_R13	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	CN	Rating 13	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_CY_R13	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	CY	Rating 13	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_CZ_R13	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	CZ	Rating 13	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_DE_R13	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	DE	Rating 13	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_DK_R13	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	DK	Rating 13	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_EE_R13	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	EE	Rating 13	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_ES_R13	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	ES	Rating 13	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_FI_R13	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	FI	Rating 13	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_FR_R13	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	FR	Rating 13	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_GB_R13	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	GB	Rating 13	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_GR_R13	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	GR	Rating 13	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_HK_R13	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	HK	Rating 13	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_HR_R13	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	HR	Rating 13	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
CORP_ALL_0086_CC_AIRB_HU_R13	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	HU	Rating 13	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_IE_R13	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	IE	Rating 13	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_IL_R13	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	IL	Rating 13	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_IT_R13	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	IT	Rating 13	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_JP_R13	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	JP	Rating 13	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_KR_R13	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	KR	Rating 13	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_LT_R13	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	LT	Rating 13	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_LU_R13	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	LU	Rating 13	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_LV_R13	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	LV	Rating 13	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_MT_R13	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	MT	Rating 13	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_NL_R13	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	NL	Rating 13	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_NO_R13	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	NO	Rating 13	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_PL_R13	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	PL	Rating 13	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_PT_R13	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	PT	Rating 13	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_RO_R13	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	RO	Rating 13	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_RU_R13	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	RU	Rating 13	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_SE_R13	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	SE	Rating 13	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_SG_R13	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	SG	Rating 13	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_SI_R13	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	SI	Rating 13	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_SK_R13	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	SK	Rating 13	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_TR_R13	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	TR	Rating 13	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_US_R13	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	US	Rating 13	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
CORP_ALL_0086_CC_AIRB_x2_R13	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	Other countries	Rating 13	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_x0_R14	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	Not applicable	Rating 14	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_AT_R14	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	AT	Rating 14	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_AU_R14	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	AU	Rating 14	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_BE_R14	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	BE	Rating 14	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_BG_R14	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	BG	Rating 14	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_BR_R14	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	BR	Rating 14	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_CA_R14	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	CA	Rating 14	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_CH_R14	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	CH	Rating 14	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_CN_R14	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	CN	Rating 14	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_CY_R14	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	CY	Rating 14	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_CZ_R14	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	CZ	Rating 14	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_DE_R14	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	DE	Rating 14	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_DK_R14	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	DK	Rating 14	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_EE_R14	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	EE	Rating 14	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_ES_R14	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	ES	Rating 14	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_FI_R14	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	FI	Rating 14	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_FR_R14	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	FR	Rating 14	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_GB_R14	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	GB	Rating 14	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_GR_R14	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	GR	Rating 14	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_HK_R14	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	HK	Rating 14	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_HR_R14	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	HR	Rating 14	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
CORP_ALL_0086_CC_AIRB_HU_R14	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	HU	Rating 14	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_IE_R14	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	IE	Rating 14	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_IL_R14	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	IL	Rating 14	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_IT_R14	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	IT	Rating 14	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_JP_R14	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	JP	Rating 14	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_KR_R14	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	KR	Rating 14	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_LT_R14	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	LT	Rating 14	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_LU_R14	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	LU	Rating 14	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_LV_R14	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	LV	Rating 14	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_MT_R14	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	MT	Rating 14	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_NL_R14	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	NL	Rating 14	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_NO_R14	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	NO	Rating 14	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_PL_R14	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	PL	Rating 14	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_PT_R14	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	PT	Rating 14	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_RO_R14	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	RO	Rating 14	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_RU_R14	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	RU	Rating 14	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_SE_R14	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	SE	Rating 14	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_SG_R14	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	SG	Rating 14	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_SI_R14	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	SI	Rating 14	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_SK_R14	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	SK	Rating 14	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_TR_R14	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	TR	Rating 14	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_US_R14	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	US	Rating 14	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
CORP_ALL_0086_CC_AIRB_x2_R14	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	Other countries	Rating 14	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_x0_R15	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	Not applicable	Rating 15	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_AT_R15	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	AT	Rating 15	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_AU_R15	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	AU	Rating 15	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_BE_R15	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	BE	Rating 15	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_BG_R15	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	BG	Rating 15	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_BR_R15	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	BR	Rating 15	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_CA_R15	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	CA	Rating 15	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_CH_R15	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	CH	Rating 15	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_CN_R15	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	CN	Rating 15	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_CY_R15	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	CY	Rating 15	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_CZ_R15	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	CZ	Rating 15	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_DE_R15	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	DE	Rating 15	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_DK_R15	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	DK	Rating 15	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_EE_R15	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	EE	Rating 15	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_ES_R15	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	ES	Rating 15	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_FI_R15	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	FI	Rating 15	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_FR_R15	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	FR	Rating 15	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_GB_R15	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	GB	Rating 15	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_GR_R15	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	GR	Rating 15	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_HK_R15	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	HK	Rating 15	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_HR_R15	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	HR	Rating 15	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
CORP_ALL_0086_CC_AIRB_HU_R15	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	HU	Rating 15	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_IE_R15	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	IE	Rating 15	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_IL_R15	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	IL	Rating 15	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_IT_R15	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	IT	Rating 15	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_JP_R15	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	JP	Rating 15	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_KR_R15	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	KR	Rating 15	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_LT_R15	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	LT	Rating 15	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_LU_R15	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	LU	Rating 15	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_LV_R15	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	LV	Rating 15	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_MT_R15	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	MT	Rating 15	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_NL_R15	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	NL	Rating 15	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_NO_R15	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	NO	Rating 15	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_PL_R15	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	PL	Rating 15	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_PT_R15	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	PT	Rating 15	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_RO_R15	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	RO	Rating 15	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_RU_R15	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	RU	Rating 15	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_SE_R15	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	SE	Rating 15	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_SG_R15	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	SG	Rating 15	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_SI_R15	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	SI	Rating 15	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_SK_R15	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	SK	Rating 15	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_TR_R15	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	TR	Rating 15	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_US_R15	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	US	Rating 15	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
CORP_ALL_0086_CC_AIRB_x2_R15	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	Other countries	Rating 15	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_x0_R16	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	Not applicable	Rating 16	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_AT_R16	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	AT	Rating 16	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_AU_R16	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	AU	Rating 16	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_BE_R16	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	BE	Rating 16	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_BG_R16	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	BG	Rating 16	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_BR_R16	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	BR	Rating 16	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_CA_R16	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	CA	Rating 16	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_CH_R16	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	CH	Rating 16	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_CN_R16	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	CN	Rating 16	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_CY_R16	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	CY	Rating 16	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_CZ_R16	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	CZ	Rating 16	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_DE_R16	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	DE	Rating 16	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_DK_R16	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	DK	Rating 16	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_EE_R16	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	EE	Rating 16	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_ES_R16	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	ES	Rating 16	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_FI_R16	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	FI	Rating 16	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_FR_R16	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	FR	Rating 16	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_GB_R16	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	GB	Rating 16	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_GR_R16	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	GR	Rating 16	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_HK_R16	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	HK	Rating 16	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_HR_R16	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	HR	Rating 16	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
CORP_ALL_0086_CC_AIRB_HU_R16	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	HU	Rating 16	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_IE_R16	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	IE	Rating 16	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_IL_R16	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	IL	Rating 16	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_IT_R16	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	IT	Rating 16	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_JP_R16	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	JP	Rating 16	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_KR_R16	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	KR	Rating 16	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_LT_R16	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	LT	Rating 16	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_LU_R16	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	LU	Rating 16	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_LV_R16	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	LV	Rating 16	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_MT_R16	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	MT	Rating 16	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_NL_R16	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	NL	Rating 16	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_NO_R16	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	NO	Rating 16	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_PL_R16	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	PL	Rating 16	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_PT_R16	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	PT	Rating 16	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_RO_R16	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	RO	Rating 16	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_RU_R16	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	RU	Rating 16	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_SE_R16	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	SE	Rating 16	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_SG_R16	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	SG	Rating 16	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_SI_R16	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	SI	Rating 16	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_SK_R16	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	SK	Rating 16	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_TR_R16	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	TR	Rating 16	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_US_R16	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	US	Rating 16	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
CORP_ALL_0086_CC_AIRB_x2_R16	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	Other countries	Rating 16	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_x0_R17	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	Not applicable	Rating 17	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_AT_R17	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	AT	Rating 17	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_AU_R17	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	AU	Rating 17	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_BE_R17	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	BE	Rating 17	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_BG_R17	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	BG	Rating 17	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_BR_R17	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	BR	Rating 17	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_CA_R17	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	CA	Rating 17	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_CH_R17	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	CH	Rating 17	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_CN_R17	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	CN	Rating 17	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_CY_R17	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	CY	Rating 17	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_CZ_R17	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	CZ	Rating 17	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_DE_R17	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	DE	Rating 17	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_DK_R17	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	DK	Rating 17	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_EE_R17	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	EE	Rating 17	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_ES_R17	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	ES	Rating 17	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_FI_R17	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	FI	Rating 17	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_FR_R17	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	FR	Rating 17	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_GB_R17	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	GB	Rating 17	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_GR_R17	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	GR	Rating 17	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_HK_R17	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	HK	Rating 17	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_HR_R17	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	HR	Rating 17	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
CORP_ALL_0086_CC_AIRB_HU_R17	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	HU	Rating 17	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_IE_R17	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	IE	Rating 17	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_IL_R17	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	IL	Rating 17	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_IT_R17	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	IT	Rating 17	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_JP_R17	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	JP	Rating 17	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_KR_R17	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	KR	Rating 17	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_LT_R17	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	LT	Rating 17	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_LU_R17	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	LU	Rating 17	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_LV_R17	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	LV	Rating 17	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_MT_R17	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	MT	Rating 17	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_NL_R17	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	NL	Rating 17	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_NO_R17	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	NO	Rating 17	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_PL_R17	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	PL	Rating 17	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_PT_R17	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	PT	Rating 17	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_RO_R17	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	RO	Rating 17	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_RU_R17	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	RU	Rating 17	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_SE_R17	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	SE	Rating 17	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_SG_R17	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	SG	Rating 17	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_SI_R17	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	SI	Rating 17	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_SK_R17	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	SK	Rating 17	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_TR_R17	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	TR	Rating 17	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_US_R17	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	US	Rating 17	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
CORP_ALL_0086_CC_AIRB_x2_R17	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	Other countries	Rating 17	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_x0_R18	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	Not applicable	Rating 18	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_AT_R18	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	AT	Rating 18	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_AU_R18	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	AU	Rating 18	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_BE_R18	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	BE	Rating 18	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_BG_R18	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	BG	Rating 18	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_BR_R18	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	BR	Rating 18	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_CA_R18	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	CA	Rating 18	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_CH_R18	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	CH	Rating 18	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_CN_R18	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	CN	Rating 18	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_CY_R18	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	CY	Rating 18	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_CZ_R18	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	CZ	Rating 18	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_DE_R18	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	DE	Rating 18	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_DK_R18	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	DK	Rating 18	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_EE_R18	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	EE	Rating 18	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_ES_R18	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	ES	Rating 18	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_FI_R18	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	FI	Rating 18	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_FR_R18	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	FR	Rating 18	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_GB_R18	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	GB	Rating 18	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_GR_R18	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	GR	Rating 18	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_HK_R18	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	HK	Rating 18	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_HR_R18	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	HR	Rating 18	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
CORP_ALL_0086_CC_AIRB_HU_R18	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	HU	Rating 18	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_IE_R18	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	IE	Rating 18	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_IL_R18	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	IL	Rating 18	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_IT_R18	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	IT	Rating 18	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_JP_R18	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	JP	Rating 18	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_KR_R18	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	KR	Rating 18	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_LT_R18	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	LT	Rating 18	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_LU_R18	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	LU	Rating 18	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_LV_R18	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	LV	Rating 18	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_MT_R18	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	MT	Rating 18	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_NL_R18	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	NL	Rating 18	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_NO_R18	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	NO	Rating 18	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_PL_R18	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	PL	Rating 18	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_PT_R18	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	PT	Rating 18	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_RO_R18	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	RO	Rating 18	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_RU_R18	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	RU	Rating 18	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_SE_R18	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	SE	Rating 18	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_SG_R18	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	SG	Rating 18	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_SI_R18	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	SI	Rating 18	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_SK_R18	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	SK	Rating 18	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_TR_R18	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	TR	Rating 18	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_US_R18	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	US	Rating 18	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
CORP_ALL_0086_CC_AIRB_x2_R18	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	Other countries	Rating 18	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_x0_R19	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	Not applicable	Rating 19	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_AT_R19	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	AT	Rating 19	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_AU_R19	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	AU	Rating 19	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_BE_R19	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	BE	Rating 19	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_BG_R19	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	BG	Rating 19	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_BR_R19	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	BR	Rating 19	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_CA_R19	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	CA	Rating 19	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_CH_R19	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	CH	Rating 19	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_CN_R19	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	CN	Rating 19	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_CY_R19	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	CY	Rating 19	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_CZ_R19	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	CZ	Rating 19	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_DE_R19	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	DE	Rating 19	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_DK_R19	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	DK	Rating 19	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_EE_R19	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	EE	Rating 19	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_ES_R19	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	ES	Rating 19	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_FI_R19	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	FI	Rating 19	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_FR_R19	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	FR	Rating 19	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_GB_R19	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	GB	Rating 19	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_GR_R19	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	GR	Rating 19	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_HK_R19	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	HK	Rating 19	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_HR_R19	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	HR	Rating 19	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
CORP_ALL_0086_CC_AIRB_HU_R19	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	HU	Rating 19	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_IE_R19	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	IE	Rating 19	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_IL_R19	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	IL	Rating 19	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_IT_R19	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	IT	Rating 19	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_JP_R19	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	JP	Rating 19	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_KR_R19	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	KR	Rating 19	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_LT_R19	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	LT	Rating 19	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_LU_R19	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	LU	Rating 19	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_LV_R19	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	LV	Rating 19	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_MT_R19	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	MT	Rating 19	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_NL_R19	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	NL	Rating 19	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_NO_R19	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	NO	Rating 19	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_PL_R19	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	PL	Rating 19	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_PT_R19	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	PT	Rating 19	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_RO_R19	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	RO	Rating 19	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_RU_R19	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	RU	Rating 19	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_SE_R19	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	SE	Rating 19	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_SG_R19	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	SG	Rating 19	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_SI_R19	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	SI	Rating 19	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_SK_R19	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	SK	Rating 19	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_TR_R19	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	TR	Rating 19	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_US_R19	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	US	Rating 19	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
CORP_ALL_0086_CC_AIRB_x2_R19	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	Other countries	Rating 19	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_x0_R20	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	Not applicable	Rating 20	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_AT_R20	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	AT	Rating 20	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_AU_R20	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	AU	Rating 20	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_BE_R20	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	BE	Rating 20	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_BG_R20	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	BG	Rating 20	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_BR_R20	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	BR	Rating 20	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_CA_R20	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	CA	Rating 20	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_CH_R20	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	CH	Rating 20	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_CN_R20	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	CN	Rating 20	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_CY_R20	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	CY	Rating 20	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_CZ_R20	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	CZ	Rating 20	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_DE_R20	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	DE	Rating 20	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_DK_R20	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	DK	Rating 20	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_EE_R20	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	EE	Rating 20	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_ES_R20	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	ES	Rating 20	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_FI_R20	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	FI	Rating 20	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_FR_R20	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	FR	Rating 20	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_GB_R20	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	GB	Rating 20	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_GR_R20	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	GR	Rating 20	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_HK_R20	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	HK	Rating 20	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_HR_R20	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	HR	Rating 20	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
CORP_ALL_0086_CC_AIRB_HU_R20	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	HU	Rating 20	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_IE_R20	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	IE	Rating 20	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_IL_R20	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	IL	Rating 20	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_IT_R20	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	IT	Rating 20	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_JP_R20	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	JP	Rating 20	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_KR_R20	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	KR	Rating 20	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_LT_R20	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	LT	Rating 20	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_LU_R20	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	LU	Rating 20	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_LV_R20	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	LV	Rating 20	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_MT_R20	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	MT	Rating 20	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_NL_R20	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	NL	Rating 20	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_NO_R20	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	NO	Rating 20	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_PL_R20	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	PL	Rating 20	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_PT_R20	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	PT	Rating 20	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_RO_R20	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	RO	Rating 20	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_RU_R20	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	RU	Rating 20	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_SE_R20	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	SE	Rating 20	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_SG_R20	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	SG	Rating 20	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_SI_R20	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	SI	Rating 20	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_SK_R20	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	SK	Rating 20	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_TR_R20	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	TR	Rating 20	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_US_R20	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	US	Rating 20	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
CORP_ALL_0086_CC_AIRB_x2_R20	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	Other countries	Rating 20	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_x0_R21	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	Not applicable	Rating 21	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_AT_R21	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	AT	Rating 21	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_AU_R21	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	AU	Rating 21	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_BE_R21	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	BE	Rating 21	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_BG_R21	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	BG	Rating 21	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_BR_R21	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	BR	Rating 21	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_CA_R21	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	CA	Rating 21	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_CH_R21	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	CH	Rating 21	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_CN_R21	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	CN	Rating 21	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_CY_R21	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	CY	Rating 21	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_CZ_R21	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	CZ	Rating 21	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_DE_R21	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	DE	Rating 21	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_DK_R21	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	DK	Rating 21	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_EE_R21	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	EE	Rating 21	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_ES_R21	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	ES	Rating 21	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_FI_R21	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	FI	Rating 21	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_FR_R21	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	FR	Rating 21	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_GB_R21	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	GB	Rating 21	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_GR_R21	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	GR	Rating 21	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_HK_R21	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	HK	Rating 21	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_HR_R21	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	HR	Rating 21	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
CORP_ALL_0086_CC_AIRB_HU_R21	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	HU	Rating 21	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_IE_R21	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	IE	Rating 21	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_IL_R21	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	IL	Rating 21	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_IT_R21	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	IT	Rating 21	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_JP_R21	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	JP	Rating 21	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_KR_R21	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	KR	Rating 21	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_LT_R21	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	LT	Rating 21	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_LU_R21	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	LU	Rating 21	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_LV_R21	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	LV	Rating 21	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_MT_R21	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	MT	Rating 21	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_NL_R21	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	NL	Rating 21	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_NO_R21	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	NO	Rating 21	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_PL_R21	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	PL	Rating 21	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_PT_R21	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	PT	Rating 21	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_RO_R21	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	RO	Rating 21	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_RU_R21	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	RU	Rating 21	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_SE_R21	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	SE	Rating 21	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_SG_R21	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	SG	Rating 21	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_SI_R21	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	SI	Rating 21	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_SK_R21	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	SK	Rating 21	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_TR_R21	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	TR	Rating 21	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_US_R21	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	US	Rating 21	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
CORP_ALL_0086_CC_AIRB_x2_R21	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	Other countries	Rating 21	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_x0_R22	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	Not applicable	Rating 22	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_AT_R22	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	AT	Rating 22	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_AU_R22	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	AU	Rating 22	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_BE_R22	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	BE	Rating 22	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_BG_R22	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	BG	Rating 22	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_BR_R22	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	BR	Rating 22	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_CA_R22	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	CA	Rating 22	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_CH_R22	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	CH	Rating 22	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_CN_R22	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	CN	Rating 22	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_CY_R22	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	CY	Rating 22	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_CZ_R22	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	CZ	Rating 22	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_DE_R22	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	DE	Rating 22	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_DK_R22	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	DK	Rating 22	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_EE_R22	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	EE	Rating 22	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_ES_R22	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	ES	Rating 22	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_FI_R22	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	FI	Rating 22	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_FR_R22	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	FR	Rating 22	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_GB_R22	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	GB	Rating 22	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_GR_R22	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	GR	Rating 22	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_HK_R22	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	HK	Rating 22	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_HR_R22	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	HR	Rating 22	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
CORP_ALL_0086_CC_AIRB_HU_R22	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	HU	Rating 22	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_IE_R22	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	IE	Rating 22	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_IL_R22	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	IL	Rating 22	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_IT_R22	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	IT	Rating 22	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_JP_R22	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	JP	Rating 22	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_KR_R22	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	KR	Rating 22	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_LT_R22	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	LT	Rating 22	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_LU_R22	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	LU	Rating 22	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_LV_R22	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	LV	Rating 22	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_MT_R22	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	MT	Rating 22	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_NL_R22	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	NL	Rating 22	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_NO_R22	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	NO	Rating 22	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_PL_R22	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	PL	Rating 22	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_PT_R22	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	PT	Rating 22	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_RO_R22	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	RO	Rating 22	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_RU_R22	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	RU	Rating 22	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_SE_R22	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	SE	Rating 22	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_SG_R22	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	SG	Rating 22	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_SI_R22	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	SI	Rating 22	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_SK_R22	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	SK	Rating 22	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_TR_R22	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	TR	Rating 22	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_US_R22	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	US	Rating 22	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
CORP_ALL_0086_CC_AIRB_x2_R22	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	Other countries	Rating 22	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_x0_R23	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	Not applicable	Rating 23	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_AT_R23	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	AT	Rating 23	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_AU_R23	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	AU	Rating 23	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_BE_R23	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	BE	Rating 23	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_BG_R23	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	BG	Rating 23	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_BR_R23	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	BR	Rating 23	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_CA_R23	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	CA	Rating 23	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_CH_R23	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	CH	Rating 23	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_CN_R23	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	CN	Rating 23	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_CY_R23	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	CY	Rating 23	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_CZ_R23	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	CZ	Rating 23	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_DE_R23	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	DE	Rating 23	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_DK_R23	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	DK	Rating 23	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_EE_R23	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	EE	Rating 23	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_ES_R23	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	ES	Rating 23	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_FI_R23	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	FI	Rating 23	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_FR_R23	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	FR	Rating 23	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_GB_R23	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	GB	Rating 23	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_GR_R23	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	GR	Rating 23	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_HK_R23	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	HK	Rating 23	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_HR_R23	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	HR	Rating 23	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
CORP_ALL_0086_CC_AIRB_HU_R23	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	HU	Rating 23	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_IE_R23	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	IE	Rating 23	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_IL_R23	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	IL	Rating 23	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_IT_R23	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	IT	Rating 23	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_JP_R23	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	JP	Rating 23	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_KR_R23	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	KR	Rating 23	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_LT_R23	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	LT	Rating 23	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_LU_R23	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	LU	Rating 23	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_LV_R23	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	LV	Rating 23	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_MT_R23	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	MT	Rating 23	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_NL_R23	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	NL	Rating 23	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_NO_R23	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	NO	Rating 23	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_PL_R23	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	PL	Rating 23	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_PT_R23	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	PT	Rating 23	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_RO_R23	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	RO	Rating 23	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_RU_R23	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	RU	Rating 23	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_SE_R23	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	SE	Rating 23	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_SG_R23	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	SG	Rating 23	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_SI_R23	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	SI	Rating 23	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_SK_R23	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	SK	Rating 23	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_TR_R23	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	TR	Rating 23	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_US_R23	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	US	Rating 23	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
CORP_ALL_0086_CC_AIRB_x2_R23	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	Other countries	Rating 23	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_x0_R24	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	Not applicable	Rating 24	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_AT_R24	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	AT	Rating 24	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_AU_R24	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	AU	Rating 24	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_BE_R24	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	BE	Rating 24	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_BG_R24	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	BG	Rating 24	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_BR_R24	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	BR	Rating 24	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_CA_R24	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	CA	Rating 24	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_CH_R24	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	CH	Rating 24	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_CN_R24	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	CN	Rating 24	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_CY_R24	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	CY	Rating 24	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_CZ_R24	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	CZ	Rating 24	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_DE_R24	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	DE	Rating 24	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_DK_R24	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	DK	Rating 24	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_EE_R24	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	EE	Rating 24	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_ES_R24	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	ES	Rating 24	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_FI_R24	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	FI	Rating 24	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_FR_R24	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	FR	Rating 24	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_GB_R24	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	GB	Rating 24	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_GR_R24	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	GR	Rating 24	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_HK_R24	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	HK	Rating 24	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_HR_R24	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	HR	Rating 24	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
CORP_ALL_0086_CC_AIRB_HU_R24	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	HU	Rating 24	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_IE_R24	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	IE	Rating 24	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_IL_R24	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	IL	Rating 24	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_IT_R24	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	IT	Rating 24	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_JP_R24	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	JP	Rating 24	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_KR_R24	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	KR	Rating 24	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_LT_R24	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	LT	Rating 24	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_LU_R24	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	LU	Rating 24	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_LV_R24	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	LV	Rating 24	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_MT_R24	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	MT	Rating 24	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_NL_R24	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	NL	Rating 24	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_NO_R24	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	NO	Rating 24	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_PL_R24	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	PL	Rating 24	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_PT_R24	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	PT	Rating 24	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_RO_R24	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	RO	Rating 24	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_RU_R24	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	RU	Rating 24	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_SE_R24	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	SE	Rating 24	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_SG_R24	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	SG	Rating 24	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_SI_R24	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	SI	Rating 24	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_SK_R24	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	SK	Rating 24	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_TR_R24	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	TR	Rating 24	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_US_R24	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	US	Rating 24	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
CORP_ALL_0086_CC_AIRB_x2_R24	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	Other countries	Rating 24	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_x0_R25	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	Not applicable	Rating 25	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_AT_R25	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	AT	Rating 25	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_AU_R25	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	AU	Rating 25	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_BE_R25	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	BE	Rating 25	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_BG_R25	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	BG	Rating 25	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_BR_R25	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	BR	Rating 25	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_CA_R25	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	CA	Rating 25	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_CH_R25	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	CH	Rating 25	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_CN_R25	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	CN	Rating 25	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_CY_R25	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	CY	Rating 25	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_CZ_R25	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	CZ	Rating 25	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_DE_R25	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	DE	Rating 25	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_DK_R25	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	DK	Rating 25	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_EE_R25	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	EE	Rating 25	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_ES_R25	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	ES	Rating 25	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_FI_R25	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	FI	Rating 25	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_FR_R25	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	FR	Rating 25	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_GB_R25	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	GB	Rating 25	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_GR_R25	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	GR	Rating 25	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_HK_R25	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	HK	Rating 25	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_HR_R25	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	HR	Rating 25	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
CORP_ALL_0086_CC_AIRB_HU_R25	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	HU	Rating 25	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_IE_R25	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	IE	Rating 25	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_IL_R25	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	IL	Rating 25	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_IT_R25	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	IT	Rating 25	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_JP_R25	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	JP	Rating 25	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_KR_R25	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	KR	Rating 25	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_LT_R25	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	LT	Rating 25	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_LU_R25	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	LU	Rating 25	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_LV_R25	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	LV	Rating 25	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_MT_R25	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	MT	Rating 25	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_NL_R25	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	NL	Rating 25	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_NO_R25	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	NO	Rating 25	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_PL_R25	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	PL	Rating 25	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_PT_R25	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	PT	Rating 25	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_RO_R25	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	RO	Rating 25	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_RU_R25	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	RU	Rating 25	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_SE_R25	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	SE	Rating 25	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_SG_R25	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	SG	Rating 25	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_SI_R25	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	SI	Rating 25	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_SK_R25	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	SK	Rating 25	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_TR_R25	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	TR	Rating 25	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_US_R25	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	US	Rating 25	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
CORP_ALL_0086_CC_AIRB_x2_R25	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	Other countries	Rating 25	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_x0_R26	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	Not applicable	Rating 26	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_AT_R26	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	AT	Rating 26	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_AU_R26	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	AU	Rating 26	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_BE_R26	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	BE	Rating 26	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_BG_R26	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	BG	Rating 26	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_BR_R26	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	BR	Rating 26	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_CA_R26	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	CA	Rating 26	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_CH_R26	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	CH	Rating 26	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_CN_R26	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	CN	Rating 26	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_CY_R26	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	CY	Rating 26	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_CZ_R26	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	CZ	Rating 26	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_DE_R26	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	DE	Rating 26	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_DK_R26	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	DK	Rating 26	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_EE_R26	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	EE	Rating 26	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_ES_R26	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	ES	Rating 26	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_FI_R26	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	FI	Rating 26	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_FR_R26	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	FR	Rating 26	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_GB_R26	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	GB	Rating 26	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_GR_R26	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	GR	Rating 26	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_HK_R26	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	HK	Rating 26	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_HR_R26	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	HR	Rating 26	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
CORP_ALL_0086_CC_AIRB_HU_R26	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	HU	Rating 26	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_IE_R26	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	IE	Rating 26	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_IL_R26	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	IL	Rating 26	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_IT_R26	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	IT	Rating 26	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_JP_R26	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	JP	Rating 26	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_KR_R26	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	KR	Rating 26	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_LT_R26	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	LT	Rating 26	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_LU_R26	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	LU	Rating 26	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_LV_R26	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	LV	Rating 26	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_MT_R26	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	MT	Rating 26	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_NL_R26	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	NL	Rating 26	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_NO_R26	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	NO	Rating 26	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_PL_R26	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	PL	Rating 26	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_PT_R26	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	PT	Rating 26	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_RO_R26	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	RO	Rating 26	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_RU_R26	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	RU	Rating 26	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_SE_R26	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	SE	Rating 26	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_SG_R26	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	SG	Rating 26	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_SI_R26	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	SI	Rating 26	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_SK_R26	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	SK	Rating 26	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_TR_R26	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	TR	Rating 26	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_US_R26	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	US	Rating 26	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
CORP_ALL_0086_CC_AIRB_x2_R26	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	Other countries	Rating 26	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_x0_R27	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	Not applicable	Rating 27	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_AT_R27	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	AT	Rating 27	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_AU_R27	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	AU	Rating 27	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_BE_R27	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	BE	Rating 27	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_BG_R27	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	BG	Rating 27	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_BR_R27	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	BR	Rating 27	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_CA_R27	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	CA	Rating 27	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_CH_R27	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	CH	Rating 27	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_CN_R27	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	CN	Rating 27	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_CY_R27	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	CY	Rating 27	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_CZ_R27	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	CZ	Rating 27	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_DE_R27	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	DE	Rating 27	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_DK_R27	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	DK	Rating 27	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_EE_R27	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	EE	Rating 27	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_ES_R27	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	ES	Rating 27	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_FI_R27	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	FI	Rating 27	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_FR_R27	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	FR	Rating 27	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_GB_R27	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	GB	Rating 27	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_GR_R27	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	GR	Rating 27	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_HK_R27	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	HK	Rating 27	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_HR_R27	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	HR	Rating 27	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
CORP_ALL_0086_CC_AIRB_HU_R27	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	HU	Rating 27	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_IE_R27	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	IE	Rating 27	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_IL_R27	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	IL	Rating 27	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_IT_R27	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	IT	Rating 27	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_JP_R27	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	JP	Rating 27	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_KR_R27	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	KR	Rating 27	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_LT_R27	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	LT	Rating 27	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_LU_R27	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	LU	Rating 27	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_LV_R27	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	LV	Rating 27	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_MT_R27	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	MT	Rating 27	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_NL_R27	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	NL	Rating 27	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_NO_R27	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	NO	Rating 27	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_PL_R27	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	PL	Rating 27	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_PT_R27	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	PT	Rating 27	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_RO_R27	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	RO	Rating 27	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_RU_R27	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	RU	Rating 27	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_SE_R27	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	SE	Rating 27	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_SG_R27	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	SG	Rating 27	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_SI_R27	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	SI	Rating 27	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_SK_R27	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	SK	Rating 27	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_TR_R27	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	TR	Rating 27	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_US_R27	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	US	Rating 27	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
CORP_ALL_0086_CC_AIRB_x2_R27	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	Other countries	Rating 27	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_x0_R28	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	Not applicable	Rating 28	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_AT_R28	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	AT	Rating 28	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_AU_R28	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	AU	Rating 28	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_BE_R28	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	BE	Rating 28	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_BG_R28	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	BG	Rating 28	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_BR_R28	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	BR	Rating 28	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_CA_R28	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	CA	Rating 28	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_CH_R28	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	CH	Rating 28	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_CN_R28	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	CN	Rating 28	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_CY_R28	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	CY	Rating 28	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_CZ_R28	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	CZ	Rating 28	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_DE_R28	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	DE	Rating 28	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_DK_R28	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	DK	Rating 28	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_EE_R28	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	EE	Rating 28	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_ES_R28	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	ES	Rating 28	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_FI_R28	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	FI	Rating 28	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_FR_R28	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	FR	Rating 28	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_GB_R28	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	GB	Rating 28	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_GR_R28	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	GR	Rating 28	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_HK_R28	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	HK	Rating 28	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_HR_R28	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	HR	Rating 28	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
CORP_ALL_0086_CC_AIRB_HU_R28	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	HU	Rating 28	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_IE_R28	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	IE	Rating 28	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_IL_R28	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	IL	Rating 28	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_IT_R28	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	IT	Rating 28	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_JP_R28	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	JP	Rating 28	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_KR_R28	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	KR	Rating 28	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_LT_R28	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	LT	Rating 28	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_LU_R28	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	LU	Rating 28	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_LV_R28	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	LV	Rating 28	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_MT_R28	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	MT	Rating 28	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_NL_R28	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	NL	Rating 28	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_NO_R28	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	NO	Rating 28	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_PL_R28	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	PL	Rating 28	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_PT_R28	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	PT	Rating 28	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_RO_R28	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	RO	Rating 28	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_RU_R28	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	RU	Rating 28	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_SE_R28	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	SE	Rating 28	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_SG_R28	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	SG	Rating 28	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_SI_R28	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	SI	Rating 28	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_SK_R28	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	SK	Rating 28	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_TR_R28	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	TR	Rating 28	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_US_R28	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	US	Rating 28	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
CORP_ALL_0086_CC_AIRB_x2_R28	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	Other countries	Rating 28	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_x0_R29	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	Not applicable	Rating 29	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_AT_R29	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	AT	Rating 29	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_AU_R29	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	AU	Rating 29	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_BE_R29	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	BE	Rating 29	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_BG_R29	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	BG	Rating 29	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_BR_R29	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	BR	Rating 29	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_CA_R29	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	CA	Rating 29	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_CH_R29	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	CH	Rating 29	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_CN_R29	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	CN	Rating 29	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_CY_R29	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	CY	Rating 29	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_CZ_R29	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	CZ	Rating 29	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_DE_R29	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	DE	Rating 29	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_DK_R29	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	DK	Rating 29	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_EE_R29	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	EE	Rating 29	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_ES_R29	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	ES	Rating 29	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_FI_R29	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	FI	Rating 29	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_FR_R29	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	FR	Rating 29	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_GB_R29	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	GB	Rating 29	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_GR_R29	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	GR	Rating 29	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_HK_R29	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	HK	Rating 29	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_HR_R29	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	HR	Rating 29	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
CORP_ALL_0086_CC_AIRB_HU_R29	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	HU	Rating 29	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_IE_R29	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	IE	Rating 29	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_IL_R29	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	IL	Rating 29	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_IT_R29	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	IT	Rating 29	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_JP_R29	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	JP	Rating 29	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_KR_R29	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	KR	Rating 29	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_LT_R29	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	LT	Rating 29	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_LU_R29	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	LU	Rating 29	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_LV_R29	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	LV	Rating 29	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_MT_R29	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	MT	Rating 29	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_NL_R29	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	NL	Rating 29	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_NO_R29	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	NO	Rating 29	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_PL_R29	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	PL	Rating 29	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_PT_R29	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	PT	Rating 29	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_RO_R29	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	RO	Rating 29	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_RU_R29	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	RU	Rating 29	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_SE_R29	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	SE	Rating 29	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_SG_R29	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	SG	Rating 29	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_SI_R29	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	SI	Rating 29	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_SK_R29	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	SK	Rating 29	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_TR_R29	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	TR	Rating 29	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_US_R29	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	US	Rating 29	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
CORP_ALL_0086_CC_AIRB_x2_R29	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	Other countries	Rating 29	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_x0_R30	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	Not applicable	Rating 30	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_AT_R30	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	AT	Rating 30	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_AU_R30	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	AU	Rating 30	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_BE_R30	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	BE	Rating 30	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_BG_R30	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	BG	Rating 30	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_BR_R30	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	BR	Rating 30	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_CA_R30	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	CA	Rating 30	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_CH_R30	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	CH	Rating 30	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_CN_R30	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	CN	Rating 30	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_CY_R30	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	CY	Rating 30	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_CZ_R30	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	CZ	Rating 30	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_DE_R30	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	DE	Rating 30	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_DK_R30	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	DK	Rating 30	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_EE_R30	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	EE	Rating 30	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_ES_R30	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	ES	Rating 30	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_FI_R30	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	FI	Rating 30	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_FR_R30	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	FR	Rating 30	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_GB_R30	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	GB	Rating 30	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_GR_R30	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	GR	Rating 30	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_HK_R30	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	HK	Rating 30	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_HR_R30	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	HR	Rating 30	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
CORP_ALL_0086_CC_AIRB_HU_R30	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	HU	Rating 30	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_IE_R30	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	IE	Rating 30	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_IL_R30	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	IL	Rating 30	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_IT_R30	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	IT	Rating 30	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_JP_R30	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	JP	Rating 30	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_KR_R30	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	KR	Rating 30	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_LT_R30	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	LT	Rating 30	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_LU_R30	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	LU	Rating 30	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_LV_R30	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	LV	Rating 30	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_MT_R30	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	MT	Rating 30	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_NL_R30	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	NL	Rating 30	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_NO_R30	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	NO	Rating 30	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_PL_R30	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	PL	Rating 30	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_PT_R30	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	PT	Rating 30	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_RO_R30	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	RO	Rating 30	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_RU_R30	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	RU	Rating 30	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_SE_R30	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	SE	Rating 30	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_SG_R30	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	SG	Rating 30	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_SI_R30	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	SI	Rating 30	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_SK_R30	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	SK	Rating 30	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_TR_R30	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	TR	Rating 30	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_US_R30	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	US	Rating 30	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
CORP_ALL_0086_CC_AIRB_x2_R30	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	Other countries	Rating 30	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_x0_R31	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	Not applicable	Rating 31	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_AT_R31	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	AT	Rating 31	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_AU_R31	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	AU	Rating 31	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_BE_R31	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	BE	Rating 31	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_BG_R31	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	BG	Rating 31	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_BR_R31	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	BR	Rating 31	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_CA_R31	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	CA	Rating 31	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_CH_R31	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	CH	Rating 31	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_CN_R31	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	CN	Rating 31	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_CY_R31	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	CY	Rating 31	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_CZ_R31	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	CZ	Rating 31	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_DE_R31	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	DE	Rating 31	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_DK_R31	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	DK	Rating 31	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_EE_R31	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	EE	Rating 31	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_ES_R31	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	ES	Rating 31	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_FI_R31	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	FI	Rating 31	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_FR_R31	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	FR	Rating 31	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_GB_R31	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	GB	Rating 31	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_GR_R31	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	GR	Rating 31	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_HK_R31	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	HK	Rating 31	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_HR_R31	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	HR	Rating 31	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
CORP_ALL_0086_CC_AIRB_HU_R31	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	HU	Rating 31	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_IE_R31	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	IE	Rating 31	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_IL_R31	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	IL	Rating 31	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_IT_R31	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	IT	Rating 31	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_JP_R31	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	JP	Rating 31	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_KR_R31	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	KR	Rating 31	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_LT_R31	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	LT	Rating 31	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_LU_R31	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	LU	Rating 31	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_LV_R31	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	LV	Rating 31	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_MT_R31	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	MT	Rating 31	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_NL_R31	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	NL	Rating 31	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_NO_R31	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	NO	Rating 31	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_PL_R31	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	PL	Rating 31	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_PT_R31	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	PT	Rating 31	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_RO_R31	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	RO	Rating 31	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_RU_R31	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	RU	Rating 31	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_SE_R31	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	SE	Rating 31	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_SG_R31	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	SG	Rating 31	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_SI_R31	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	SI	Rating 31	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_SK_R31	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	SK	Rating 31	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_TR_R31	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	TR	Rating 31	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_US_R31	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	US	Rating 31	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
CORP_ALL_0086_CC_AIRB_x2_R31	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	Other countries	Rating 31	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_x0_R32	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	Not applicable	Rating 32	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_AT_R32	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	AT	Rating 32	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_AU_R32	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	AU	Rating 32	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_BE_R32	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	BE	Rating 32	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_BG_R32	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	BG	Rating 32	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_BR_R32	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	BR	Rating 32	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_CA_R32	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	CA	Rating 32	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_CH_R32	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	CH	Rating 32	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_CN_R32	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	CN	Rating 32	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_CY_R32	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	CY	Rating 32	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_CZ_R32	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	CZ	Rating 32	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_DE_R32	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	DE	Rating 32	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_DK_R32	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	DK	Rating 32	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_EE_R32	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	EE	Rating 32	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_ES_R32	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	ES	Rating 32	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_FI_R32	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	FI	Rating 32	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_FR_R32	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	FR	Rating 32	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_GB_R32	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	GB	Rating 32	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_GR_R32	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	GR	Rating 32	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_HK_R32	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	HK	Rating 32	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_HR_R32	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	HR	Rating 32	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
CORP_ALL_0086_CC_AIRB_HU_R32	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	HU	Rating 32	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_IE_R32	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	IE	Rating 32	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_IL_R32	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	IL	Rating 32	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_IT_R32	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	IT	Rating 32	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_JP_R32	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	JP	Rating 32	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_KR_R32	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	KR	Rating 32	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_LT_R32	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	LT	Rating 32	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_LU_R32	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	LU	Rating 32	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_LV_R32	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	LV	Rating 32	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_MT_R32	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	MT	Rating 32	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_NL_R32	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	NL	Rating 32	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_NO_R32	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	NO	Rating 32	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_PL_R32	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	PL	Rating 32	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_PT_R32	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	PT	Rating 32	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_RO_R32	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	RO	Rating 32	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_RU_R32	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	RU	Rating 32	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_SE_R32	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	SE	Rating 32	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_SG_R32	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	SG	Rating 32	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_SI_R32	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	SI	Rating 32	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_SK_R32	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	SK	Rating 32	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_TR_R32	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	TR	Rating 32	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_US_R32	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	US	Rating 32	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
CORP_ALL_0086_CC_AIRB_x2_R32	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	Other countries	Rating 32	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_x0_R33	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	Not applicable	Rating 33	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_AT_R33	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	AT	Rating 33	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_AU_R33	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	AU	Rating 33	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_BE_R33	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	BE	Rating 33	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_BG_R33	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	BG	Rating 33	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_BR_R33	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	BR	Rating 33	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_CA_R33	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	CA	Rating 33	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_CH_R33	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	CH	Rating 33	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_CN_R33	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	CN	Rating 33	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_CY_R33	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	CY	Rating 33	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_CZ_R33	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	CZ	Rating 33	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_DE_R33	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	DE	Rating 33	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_DK_R33	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	DK	Rating 33	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_EE_R33	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	EE	Rating 33	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_ES_R33	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	ES	Rating 33	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_FI_R33	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	FI	Rating 33	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_FR_R33	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	FR	Rating 33	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_GB_R33	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	GB	Rating 33	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_GR_R33	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	GR	Rating 33	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_HK_R33	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	HK	Rating 33	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_HR_R33	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	HR	Rating 33	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
CORP_ALL_0086_CC_AIRB_HU_R33	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	HU	Rating 33	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_IE_R33	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	IE	Rating 33	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_IL_R33	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	IL	Rating 33	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_IT_R33	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	IT	Rating 33	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_JP_R33	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	JP	Rating 33	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_KR_R33	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	KR	Rating 33	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_LT_R33	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	LT	Rating 33	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_LU_R33	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	LU	Rating 33	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_LV_R33	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	LV	Rating 33	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_MT_R33	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	MT	Rating 33	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_NL_R33	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	NL	Rating 33	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_NO_R33	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	NO	Rating 33	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_PL_R33	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	PL	Rating 33	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_PT_R33	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	PT	Rating 33	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_RO_R33	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	RO	Rating 33	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_RU_R33	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	RU	Rating 33	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_SE_R33	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	SE	Rating 33	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_SG_R33	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	SG	Rating 33	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_SI_R33	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	SI	Rating 33	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_SK_R33	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	SK	Rating 33	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_TR_R33	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	TR	Rating 33	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_US_R33	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	US	Rating 33	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
CORP_ALL_0086_CC_AIRB_x2_R33	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	Other countries	Rating 33	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_x0_R34	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	Not applicable	Rating 34	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_AT_R34	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	AT	Rating 34	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_AU_R34	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	AU	Rating 34	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_BE_R34	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	BE	Rating 34	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_BG_R34	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	BG	Rating 34	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_BR_R34	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	BR	Rating 34	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_CA_R34	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	CA	Rating 34	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_CH_R34	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	CH	Rating 34	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_CN_R34	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	CN	Rating 34	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_CY_R34	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	CY	Rating 34	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_CZ_R34	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	CZ	Rating 34	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_DE_R34	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	DE	Rating 34	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_DK_R34	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	DK	Rating 34	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_EE_R34	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	EE	Rating 34	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_ES_R34	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	ES	Rating 34	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_FI_R34	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	FI	Rating 34	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_FR_R34	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	FR	Rating 34	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_GB_R34	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	GB	Rating 34	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_GR_R34	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	GR	Rating 34	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_HK_R34	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	HK	Rating 34	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_HR_R34	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	HR	Rating 34	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
CORP_ALL_0086_CC_AIRB_HU_R34	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	HU	Rating 34	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_IE_R34	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	IE	Rating 34	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_IL_R34	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	IL	Rating 34	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_IT_R34	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	IT	Rating 34	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_JP_R34	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	JP	Rating 34	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_KR_R34	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	KR	Rating 34	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_LT_R34	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	LT	Rating 34	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_LU_R34	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	LU	Rating 34	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_LV_R34	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	LV	Rating 34	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_MT_R34	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	MT	Rating 34	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_NL_R34	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	NL	Rating 34	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_NO_R34	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	NO	Rating 34	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_PL_R34	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	PL	Rating 34	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_PT_R34	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	PT	Rating 34	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_RO_R34	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	RO	Rating 34	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_RU_R34	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	RU	Rating 34	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_SE_R34	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	SE	Rating 34	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_SG_R34	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	SG	Rating 34	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_SI_R34	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	SI	Rating 34	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_SK_R34	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	SK	Rating 34	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_TR_R34	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	TR	Rating 34	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_US_R34	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	US	Rating 34	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
CORP_ALL_0086_CC_AIRB_x2_R34	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	Other countries	Rating 34	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_x0_R35	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	Not applicable	Rating 35	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_AT_R35	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	AT	Rating 35	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_AU_R35	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	AU	Rating 35	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_BE_R35	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	BE	Rating 35	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_BG_R35	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	BG	Rating 35	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_BR_R35	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	BR	Rating 35	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_CA_R35	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	CA	Rating 35	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_CH_R35	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	CH	Rating 35	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_CN_R35	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	CN	Rating 35	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_CY_R35	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	CY	Rating 35	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_CZ_R35	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	CZ	Rating 35	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_DE_R35	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	DE	Rating 35	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_DK_R35	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	DK	Rating 35	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_EE_R35	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	EE	Rating 35	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_ES_R35	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	ES	Rating 35	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_FI_R35	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	FI	Rating 35	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_FR_R35	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	FR	Rating 35	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_GB_R35	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	GB	Rating 35	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_GR_R35	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	GR	Rating 35	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_HK_R35	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	HK	Rating 35	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_HR_R35	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	HR	Rating 35	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
CORP_ALL_0086_CC_AIRB_HU_R35	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	HU	Rating 35	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_IE_R35	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	IE	Rating 35	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_IL_R35	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	IL	Rating 35	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_IT_R35	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	IT	Rating 35	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_JP_R35	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	JP	Rating 35	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_KR_R35	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	KR	Rating 35	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_LT_R35	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	LT	Rating 35	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_LU_R35	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	LU	Rating 35	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_LV_R35	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	LV	Rating 35	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_MT_R35	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	MT	Rating 35	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_NL_R35	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	NL	Rating 35	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_NO_R35	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	NO	Rating 35	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_PL_R35	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	PL	Rating 35	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_PT_R35	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	PT	Rating 35	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_RO_R35	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	RO	Rating 35	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_RU_R35	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	RU	Rating 35	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_SE_R35	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	SE	Rating 35	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_SG_R35	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	SG	Rating 35	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_SI_R35	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	SI	Rating 35	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_SK_R35	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	SK	Rating 35	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_TR_R35	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	TR	Rating 35	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_US_R35	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	US	Rating 35	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
CORP_ALL_0086_CC_AIRB_x2_R35	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	Other countries	Rating 35	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_x0_R36	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	Not applicable	Rating 36	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_AT_R36	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	AT	Rating 36	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_AU_R36	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	AU	Rating 36	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_BE_R36	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	BE	Rating 36	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_BG_R36	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	BG	Rating 36	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_BR_R36	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	BR	Rating 36	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_CA_R36	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	CA	Rating 36	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_CH_R36	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	CH	Rating 36	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_CN_R36	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	CN	Rating 36	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_CY_R36	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	CY	Rating 36	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_CZ_R36	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	CZ	Rating 36	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_DE_R36	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	DE	Rating 36	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_DK_R36	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	DK	Rating 36	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_EE_R36	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	EE	Rating 36	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_ES_R36	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	ES	Rating 36	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_FI_R36	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	FI	Rating 36	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_FR_R36	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	FR	Rating 36	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_GB_R36	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	GB	Rating 36	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_GR_R36	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	GR	Rating 36	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_HK_R36	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	HK	Rating 36	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_HR_R36	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	HR	Rating 36	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
CORP_ALL_0086_CC_AIRB_HU_R36	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	HU	Rating 36	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_IE_R36	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	IE	Rating 36	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_IL_R36	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	IL	Rating 36	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_IT_R36	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	IT	Rating 36	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_JP_R36	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	JP	Rating 36	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_KR_R36	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	KR	Rating 36	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_LT_R36	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	LT	Rating 36	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_LU_R36	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	LU	Rating 36	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_LV_R36	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	LV	Rating 36	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_MT_R36	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	MT	Rating 36	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_NL_R36	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	NL	Rating 36	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_NO_R36	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	NO	Rating 36	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_PL_R36	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	PL	Rating 36	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_PT_R36	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	PT	Rating 36	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_RO_R36	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	RO	Rating 36	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_RU_R36	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	RU	Rating 36	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_SE_R36	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	SE	Rating 36	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_SG_R36	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	SG	Rating 36	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_SI_R36	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	SI	Rating 36	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_SK_R36	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	SK	Rating 36	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_TR_R36	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	TR	Rating 36	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_US_R36	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	US	Rating 36	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
CORP_ALL_0086_CC_AIRB_x2_R36	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	Other countries	Rating 36	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_x0_R37	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	Not applicable	Rating 37	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_AT_R37	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	AT	Rating 37	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_AU_R37	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	AU	Rating 37	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_BE_R37	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	BE	Rating 37	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_BG_R37	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	BG	Rating 37	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_BR_R37	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	BR	Rating 37	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_CA_R37	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	CA	Rating 37	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_CH_R37	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	CH	Rating 37	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_CN_R37	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	CN	Rating 37	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_CY_R37	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	CY	Rating 37	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_CZ_R37	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	CZ	Rating 37	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_DE_R37	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	DE	Rating 37	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_DK_R37	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	DK	Rating 37	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_EE_R37	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	EE	Rating 37	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_ES_R37	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	ES	Rating 37	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_FI_R37	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	FI	Rating 37	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_FR_R37	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	FR	Rating 37	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_GB_R37	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	GB	Rating 37	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_GR_R37	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	GR	Rating 37	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_HK_R37	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	HK	Rating 37	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_HR_R37	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	HR	Rating 37	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
CORP_ALL_0086_CC_AIRB_HU_R37	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	HU	Rating 37	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_IE_R37	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	IE	Rating 37	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_IL_R37	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	IL	Rating 37	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_IT_R37	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	IT	Rating 37	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_JP_R37	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	JP	Rating 37	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_KR_R37	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	KR	Rating 37	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_LT_R37	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	LT	Rating 37	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_LU_R37	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	LU	Rating 37	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_LV_R37	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	LV	Rating 37	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_MT_R37	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	MT	Rating 37	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_NL_R37	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	NL	Rating 37	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_NO_R37	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	NO	Rating 37	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_PL_R37	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	PL	Rating 37	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_PT_R37	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	PT	Rating 37	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_RO_R37	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	RO	Rating 37	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_RU_R37	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	RU	Rating 37	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_SE_R37	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	SE	Rating 37	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_SG_R37	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	SG	Rating 37	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_SI_R37	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	SI	Rating 37	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_SK_R37	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	SK	Rating 37	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_TR_R37	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	TR	Rating 37	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_US_R37	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	US	Rating 37	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
CORP_ALL_0086_CC_AIRB_x2_R37	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	Other countries	Rating 37	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_x0_R38	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	Not applicable	Rating 38	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_AT_R38	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	AT	Rating 38	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_AU_R38	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	AU	Rating 38	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_BE_R38	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	BE	Rating 38	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_BG_R38	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	BG	Rating 38	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_BR_R38	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	BR	Rating 38	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_CA_R38	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	CA	Rating 38	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_CH_R38	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	CH	Rating 38	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_CN_R38	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	CN	Rating 38	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_CY_R38	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	CY	Rating 38	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_CZ_R38	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	CZ	Rating 38	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_DE_R38	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	DE	Rating 38	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_DK_R38	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	DK	Rating 38	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_EE_R38	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	EE	Rating 38	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_ES_R38	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	ES	Rating 38	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_FI_R38	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	FI	Rating 38	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_FR_R38	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	FR	Rating 38	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_GB_R38	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	GB	Rating 38	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_GR_R38	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	GR	Rating 38	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_HK_R38	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	HK	Rating 38	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_HR_R38	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	HR	Rating 38	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
CORP_ALL_0086_CC_AIRB_HU_R38	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	HU	Rating 38	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_IE_R38	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	IE	Rating 38	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_IL_R38	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	IL	Rating 38	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_IT_R38	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	IT	Rating 38	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_JP_R38	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	JP	Rating 38	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_KR_R38	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	KR	Rating 38	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_LT_R38	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	LT	Rating 38	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_LU_R38	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	LU	Rating 38	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_LV_R38	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	LV	Rating 38	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_MT_R38	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	MT	Rating 38	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_NL_R38	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	NL	Rating 38	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_NO_R38	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	NO	Rating 38	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_PL_R38	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	PL	Rating 38	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_PT_R38	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	PT	Rating 38	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_RO_R38	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	RO	Rating 38	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_RU_R38	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	RU	Rating 38	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_SE_R38	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	SE	Rating 38	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_SG_R38	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	SG	Rating 38	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_SI_R38	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	SI	Rating 38	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_SK_R38	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	SK	Rating 38	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_TR_R38	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	TR	Rating 38	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_US_R38	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	US	Rating 38	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
CORP_ALL_0086_CC_AIRB_x2_R38	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	Other countries	Rating 38	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_x0_R39	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	Not applicable	Rating 39	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_AT_R39	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	AT	Rating 39	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_AU_R39	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	AU	Rating 39	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_BE_R39	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	BE	Rating 39	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_BG_R39	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	BG	Rating 39	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_BR_R39	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	BR	Rating 39	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_CA_R39	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	CA	Rating 39	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_CH_R39	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	CH	Rating 39	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_CN_R39	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	CN	Rating 39	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_CY_R39	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	CY	Rating 39	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_CZ_R39	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	CZ	Rating 39	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_DE_R39	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	DE	Rating 39	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_DK_R39	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	DK	Rating 39	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_EE_R39	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	EE	Rating 39	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_ES_R39	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	ES	Rating 39	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_FI_R39	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	FI	Rating 39	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_FR_R39	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	FR	Rating 39	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_GB_R39	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	GB	Rating 39	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_GR_R39	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	GR	Rating 39	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_HK_R39	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	HK	Rating 39	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_HR_R39	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	HR	Rating 39	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
CORP_ALL_0086_CC_AIRB_HU_R39	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	HU	Rating 39	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_IE_R39	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	IE	Rating 39	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_IL_R39	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	IL	Rating 39	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_IT_R39	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	IT	Rating 39	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_JP_R39	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	JP	Rating 39	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_KR_R39	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	KR	Rating 39	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_LT_R39	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	LT	Rating 39	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_LU_R39	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	LU	Rating 39	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_LV_R39	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	LV	Rating 39	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_MT_R39	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	MT	Rating 39	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_NL_R39	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	NL	Rating 39	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_NO_R39	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	NO	Rating 39	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_PL_R39	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	PL	Rating 39	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_PT_R39	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	PT	Rating 39	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_RO_R39	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	RO	Rating 39	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_RU_R39	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	RU	Rating 39	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_SE_R39	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	SE	Rating 39	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_SG_R39	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	SG	Rating 39	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_SI_R39	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	SI	Rating 39	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_SK_R39	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	SK	Rating 39	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_TR_R39	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	TR	Rating 39	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_US_R39	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	US	Rating 39	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
CORP_ALL_0086_CC_AIRB_x2_R39	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	Other countries	Rating 39	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_x0_R40	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	Not applicable	Rating 40	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_AT_R40	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	AT	Rating 40	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_AU_R40	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	AU	Rating 40	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_BE_R40	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	BE	Rating 40	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_BG_R40	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	BG	Rating 40	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_BR_R40	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	BR	Rating 40	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_CA_R40	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	CA	Rating 40	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_CH_R40	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	CH	Rating 40	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_CN_R40	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	CN	Rating 40	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_CY_R40	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	CY	Rating 40	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_CZ_R40	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	CZ	Rating 40	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_DE_R40	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	DE	Rating 40	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_DK_R40	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	DK	Rating 40	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_EE_R40	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	EE	Rating 40	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_ES_R40	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	ES	Rating 40	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_FI_R40	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	FI	Rating 40	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_FR_R40	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	FR	Rating 40	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_GB_R40	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	GB	Rating 40	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_GR_R40	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	GR	Rating 40	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_HK_R40	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	HK	Rating 40	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_HR_R40	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	HR	Rating 40	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
CORP_ALL_0086_CC_AIRB_HU_R40	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	HU	Rating 40	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_IE_R40	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	IE	Rating 40	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_IL_R40	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	IL	Rating 40	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_IT_R40	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	IT	Rating 40	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_JP_R40	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	JP	Rating 40	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_KR_R40	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	KR	Rating 40	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_LT_R40	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	LT	Rating 40	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_LU_R40	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	LU	Rating 40	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_LV_R40	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	LV	Rating 40	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_MT_R40	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	MT	Rating 40	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_NL_R40	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	NL	Rating 40	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_NO_R40	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	NO	Rating 40	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_PL_R40	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	PL	Rating 40	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_PT_R40	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	PT	Rating 40	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_RO_R40	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	RO	Rating 40	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_RU_R40	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	RU	Rating 40	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_SE_R40	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	SE	Rating 40	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_SG_R40	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	SG	Rating 40	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_SI_R40	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	SI	Rating 40	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_SK_R40	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	SK	Rating 40	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_TR_R40	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	TR	Rating 40	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_US_R40	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	US	Rating 40	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
CORP_ALL_0086_CC_AIRB_x2_R40	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	Other countries	Rating 40	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_x0_R41	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	Not applicable	Rating 41	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_AT_R41	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	AT	Rating 41	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_AU_R41	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	AU	Rating 41	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_BE_R41	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	BE	Rating 41	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_BG_R41	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	BG	Rating 41	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_BR_R41	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	BR	Rating 41	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_CA_R41	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	CA	Rating 41	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_CH_R41	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	CH	Rating 41	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_CN_R41	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	CN	Rating 41	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_CY_R41	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	CY	Rating 41	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_CZ_R41	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	CZ	Rating 41	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_DE_R41	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	DE	Rating 41	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_DK_R41	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	DK	Rating 41	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_EE_R41	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	EE	Rating 41	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_ES_R41	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	ES	Rating 41	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_FI_R41	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	FI	Rating 41	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_FR_R41	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	FR	Rating 41	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_GB_R41	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	GB	Rating 41	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_GR_R41	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	GR	Rating 41	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_HK_R41	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	HK	Rating 41	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_HR_R41	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	HR	Rating 41	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
CORP_ALL_0086_CC_AIRB_HU_R41	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	HU	Rating 41	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_IE_R41	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	IE	Rating 41	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_IL_R41	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	IL	Rating 41	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_IT_R41	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	IT	Rating 41	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_JP_R41	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	JP	Rating 41	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_KR_R41	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	KR	Rating 41	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_LT_R41	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	LT	Rating 41	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_LU_R41	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	LU	Rating 41	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_LV_R41	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	LV	Rating 41	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_MT_R41	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	MT	Rating 41	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_NL_R41	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	NL	Rating 41	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_NO_R41	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	NO	Rating 41	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_PL_R41	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	PL	Rating 41	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_PT_R41	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	PT	Rating 41	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_RO_R41	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	RO	Rating 41	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_RU_R41	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	RU	Rating 41	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_SE_R41	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	SE	Rating 41	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_SG_R41	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	SG	Rating 41	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_SI_R41	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	SI	Rating 41	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_SK_R41	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	SK	Rating 41	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_TR_R41	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	TR	Rating 41	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_US_R41	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	US	Rating 41	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
CORP_ALL_0086_CC_AIRB_x2_R41	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	Other countries	Rating 41	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_x0_R42	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	Not applicable	Rating 42	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_AT_R42	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	AT	Rating 42	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_AU_R42	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	AU	Rating 42	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_BE_R42	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	BE	Rating 42	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_BG_R42	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	BG	Rating 42	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_BR_R42	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	BR	Rating 42	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_CA_R42	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	CA	Rating 42	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_CH_R42	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	CH	Rating 42	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_CN_R42	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	CN	Rating 42	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_CY_R42	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	CY	Rating 42	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_CZ_R42	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	CZ	Rating 42	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_DE_R42	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	DE	Rating 42	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_DK_R42	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	DK	Rating 42	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_EE_R42	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	EE	Rating 42	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_ES_R42	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	ES	Rating 42	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_FI_R42	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	FI	Rating 42	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_FR_R42	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	FR	Rating 42	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_GB_R42	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	GB	Rating 42	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_GR_R42	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	GR	Rating 42	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_HK_R42	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	HK	Rating 42	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_HR_R42	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	HR	Rating 42	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
CORP_ALL_0086_CC_AIRB_HU_R42	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	HU	Rating 42	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_IE_R42	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	IE	Rating 42	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_IL_R42	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	IL	Rating 42	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_IT_R42	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	IT	Rating 42	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_JP_R42	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	JP	Rating 42	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_KR_R42	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	KR	Rating 42	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_LT_R42	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	LT	Rating 42	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_LU_R42	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	LU	Rating 42	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_LV_R42	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	LV	Rating 42	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_MT_R42	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	MT	Rating 42	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_NL_R42	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	NL	Rating 42	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_NO_R42	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	NO	Rating 42	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_PL_R42	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	PL	Rating 42	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_PT_R42	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	PT	Rating 42	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_RO_R42	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	RO	Rating 42	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_RU_R42	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	RU	Rating 42	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_SE_R42	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	SE	Rating 42	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_SG_R42	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	SG	Rating 42	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_SI_R42	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	SI	Rating 42	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_SK_R42	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	SK	Rating 42	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_TR_R42	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	TR	Rating 42	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_US_R42	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	US	Rating 42	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
CORP_ALL_0086_CC_AIRB_x2_R42	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	Other countries	Rating 42	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_x0_R43	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	Not applicable	Rating 43	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_AT_R43	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	AT	Rating 43	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_AU_R43	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	AU	Rating 43	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_BE_R43	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	BE	Rating 43	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_BG_R43	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	BG	Rating 43	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_BR_R43	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	BR	Rating 43	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_CA_R43	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	CA	Rating 43	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_CH_R43	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	CH	Rating 43	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_CN_R43	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	CN	Rating 43	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_CY_R43	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	CY	Rating 43	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_CZ_R43	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	CZ	Rating 43	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_DE_R43	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	DE	Rating 43	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_DK_R43	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	DK	Rating 43	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_EE_R43	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	EE	Rating 43	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_ES_R43	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	ES	Rating 43	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_FI_R43	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	FI	Rating 43	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_FR_R43	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	FR	Rating 43	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_GB_R43	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	GB	Rating 43	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_GR_R43	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	GR	Rating 43	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_HK_R43	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	HK	Rating 43	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_HR_R43	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	HR	Rating 43	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
CORP_ALL_0086_CC_AIRB_HU_R43	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	HU	Rating 43	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_IE_R43	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	IE	Rating 43	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_IL_R43	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	IL	Rating 43	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_IT_R43	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	IT	Rating 43	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_JP_R43	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	JP	Rating 43	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_KR_R43	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	KR	Rating 43	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_LT_R43	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	LT	Rating 43	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_LU_R43	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	LU	Rating 43	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_LV_R43	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	LV	Rating 43	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_MT_R43	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	MT	Rating 43	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_NL_R43	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	NL	Rating 43	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_NO_R43	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	NO	Rating 43	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_PL_R43	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	PL	Rating 43	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_PT_R43	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	PT	Rating 43	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_RO_R43	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	RO	Rating 43	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_RU_R43	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	RU	Rating 43	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_SE_R43	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	SE	Rating 43	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_SG_R43	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	SG	Rating 43	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_SI_R43	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	SI	Rating 43	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_SK_R43	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	SK	Rating 43	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_TR_R43	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	TR	Rating 43	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_US_R43	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	US	Rating 43	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
CORP_ALL_0086_CC_AIRB_x2_R43	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	Other countries	Rating 43	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_x0_R44	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	Not applicable	Rating 44	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_AT_R44	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	AT	Rating 44	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_AU_R44	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	AU	Rating 44	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_BE_R44	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	BE	Rating 44	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_BG_R44	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	BG	Rating 44	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_BR_R44	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	BR	Rating 44	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_CA_R44	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	CA	Rating 44	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_CH_R44	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	CH	Rating 44	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_CN_R44	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	CN	Rating 44	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_CY_R44	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	CY	Rating 44	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_CZ_R44	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	CZ	Rating 44	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_DE_R44	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	DE	Rating 44	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_DK_R44	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	DK	Rating 44	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_EE_R44	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	EE	Rating 44	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_ES_R44	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	ES	Rating 44	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_FI_R44	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	FI	Rating 44	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_FR_R44	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	FR	Rating 44	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_GB_R44	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	GB	Rating 44	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_GR_R44	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	GR	Rating 44	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_HK_R44	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	HK	Rating 44	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_HR_R44	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	HR	Rating 44	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
CORP_ALL_0086_CC_AIRB_HU_R44	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	HU	Rating 44	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_IE_R44	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	IE	Rating 44	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_IL_R44	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	IL	Rating 44	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_IT_R44	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	IT	Rating 44	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_JP_R44	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	JP	Rating 44	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_KR_R44	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	KR	Rating 44	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_LT_R44	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	LT	Rating 44	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_LU_R44	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	LU	Rating 44	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_LV_R44	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	LV	Rating 44	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_MT_R44	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	MT	Rating 44	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_NL_R44	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	NL	Rating 44	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_NO_R44	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	NO	Rating 44	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_PL_R44	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	PL	Rating 44	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_PT_R44	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	PT	Rating 44	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_RO_R44	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	RO	Rating 44	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_RU_R44	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	RU	Rating 44	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_SE_R44	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	SE	Rating 44	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_SG_R44	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	SG	Rating 44	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_SI_R44	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	SI	Rating 44	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_SK_R44	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	SK	Rating 44	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_TR_R44	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	TR	Rating 44	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_US_R44	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	US	Rating 44	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
CORP_ALL_0086_CC_AIRB_x2_R44	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	Other countries	Rating 44	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_x0_R45	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	Not applicable	Rating 45	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_AT_R45	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	AT	Rating 45	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_AU_R45	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	AU	Rating 45	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_BE_R45	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	BE	Rating 45	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_BG_R45	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	BG	Rating 45	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_BR_R45	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	BR	Rating 45	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_CA_R45	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	CA	Rating 45	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_CH_R45	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	CH	Rating 45	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_CN_R45	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	CN	Rating 45	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_CY_R45	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	CY	Rating 45	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_CZ_R45	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	CZ	Rating 45	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_DE_R45	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	DE	Rating 45	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_DK_R45	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	DK	Rating 45	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_EE_R45	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	EE	Rating 45	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_ES_R45	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	ES	Rating 45	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_FI_R45	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	FI	Rating 45	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_FR_R45	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	FR	Rating 45	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_GB_R45	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	GB	Rating 45	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_GR_R45	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	GR	Rating 45	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_HK_R45	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	HK	Rating 45	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_HR_R45	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	HR	Rating 45	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
CORP_ALL_0086_CC_AIRB_HU_R45	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	HU	Rating 45	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_IE_R45	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	IE	Rating 45	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_IL_R45	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	IL	Rating 45	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_IT_R45	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	IT	Rating 45	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_JP_R45	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	JP	Rating 45	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_KR_R45	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	KR	Rating 45	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_LT_R45	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	LT	Rating 45	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_LU_R45	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	LU	Rating 45	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_LV_R45	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	LV	Rating 45	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_MT_R45	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	MT	Rating 45	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_NL_R45	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	NL	Rating 45	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_NO_R45	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	NO	Rating 45	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_PL_R45	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	PL	Rating 45	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_PT_R45	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	PT	Rating 45	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_RO_R45	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	RO	Rating 45	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_RU_R45	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	RU	Rating 45	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_SE_R45	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	SE	Rating 45	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_SG_R45	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	SG	Rating 45	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_SI_R45	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	SI	Rating 45	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_SK_R45	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	SK	Rating 45	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_TR_R45	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	TR	Rating 45	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_US_R45	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	US	Rating 45	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
CORP_ALL_0086_CC_AIRB_x2_R45	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	Other countries	Rating 45	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_x0_R46	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	Not applicable	Rating 46	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_AT_R46	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	AT	Rating 46	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_AU_R46	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	AU	Rating 46	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_BE_R46	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	BE	Rating 46	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_BG_R46	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	BG	Rating 46	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_BR_R46	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	BR	Rating 46	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_CA_R46	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	CA	Rating 46	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_CH_R46	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	CH	Rating 46	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_CN_R46	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	CN	Rating 46	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_CY_R46	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	CY	Rating 46	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_CZ_R46	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	CZ	Rating 46	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_DE_R46	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	DE	Rating 46	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_DK_R46	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	DK	Rating 46	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_EE_R46	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	EE	Rating 46	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_ES_R46	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	ES	Rating 46	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_FI_R46	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	FI	Rating 46	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_FR_R46	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	FR	Rating 46	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_GB_R46	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	GB	Rating 46	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_GR_R46	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	GR	Rating 46	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_HK_R46	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	HK	Rating 46	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_HR_R46	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	HR	Rating 46	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
CORP_ALL_0086_CC_AIRB_HU_R46	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	HU	Rating 46	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_IE_R46	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	IE	Rating 46	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_IL_R46	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	IL	Rating 46	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_IT_R46	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	IT	Rating 46	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_JP_R46	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	JP	Rating 46	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_KR_R46	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	KR	Rating 46	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_LT_R46	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	LT	Rating 46	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_LU_R46	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	LU	Rating 46	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_LV_R46	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	LV	Rating 46	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_MT_R46	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	MT	Rating 46	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_NL_R46	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	NL	Rating 46	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_NO_R46	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	NO	Rating 46	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_PL_R46	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	PL	Rating 46	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_PT_R46	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	PT	Rating 46	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_RO_R46	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	RO	Rating 46	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_RU_R46	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	RU	Rating 46	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_SE_R46	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	SE	Rating 46	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_SG_R46	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	SG	Rating 46	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_SI_R46	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	SI	Rating 46	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_SK_R46	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	SK	Rating 46	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_TR_R46	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	TR	Rating 46	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_US_R46	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	US	Rating 46	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
CORP_ALL_0086_CC_AIRB_x2_R46	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	Other countries	Rating 46	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_x0_R47	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	Not applicable	Rating 47	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_AT_R47	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	AT	Rating 47	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_AU_R47	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	AU	Rating 47	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_BE_R47	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	BE	Rating 47	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_BG_R47	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	BG	Rating 47	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_BR_R47	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	BR	Rating 47	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_CA_R47	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	CA	Rating 47	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_CH_R47	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	CH	Rating 47	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_CN_R47	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	CN	Rating 47	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_CY_R47	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	CY	Rating 47	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_CZ_R47	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	CZ	Rating 47	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_DE_R47	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	DE	Rating 47	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_DK_R47	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	DK	Rating 47	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_EE_R47	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	EE	Rating 47	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_ES_R47	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	ES	Rating 47	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_FI_R47	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	FI	Rating 47	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_FR_R47	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	FR	Rating 47	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_GB_R47	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	GB	Rating 47	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_GR_R47	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	GR	Rating 47	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_HK_R47	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	HK	Rating 47	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_HR_R47	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	HR	Rating 47	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
CORP_ALL_0086_CC_AIRB_HU_R47	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	HU	Rating 47	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_IE_R47	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	IE	Rating 47	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_IL_R47	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	IL	Rating 47	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_IT_R47	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	IT	Rating 47	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_JP_R47	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	JP	Rating 47	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_KR_R47	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	KR	Rating 47	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_LT_R47	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	LT	Rating 47	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_LU_R47	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	LU	Rating 47	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_LV_R47	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	LV	Rating 47	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_MT_R47	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	MT	Rating 47	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_NL_R47	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	NL	Rating 47	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_NO_R47	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	NO	Rating 47	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_PL_R47	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	PL	Rating 47	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_PT_R47	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	PT	Rating 47	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_RO_R47	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	RO	Rating 47	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_RU_R47	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	RU	Rating 47	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_SE_R47	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	SE	Rating 47	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_SG_R47	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	SG	Rating 47	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_SI_R47	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	SI	Rating 47	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_SK_R47	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	SK	Rating 47	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_TR_R47	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	TR	Rating 47	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_US_R47	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	US	Rating 47	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
CORP_ALL_0086_CC_AIRB_x2_R47	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	Other countries	Rating 47	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_x0_R48	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	Not applicable	Rating 48	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_AT_R48	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	AT	Rating 48	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_AU_R48	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	AU	Rating 48	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_BE_R48	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	BE	Rating 48	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_BG_R48	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	BG	Rating 48	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_BR_R48	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	BR	Rating 48	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_CA_R48	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	CA	Rating 48	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_CH_R48	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	CH	Rating 48	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_CN_R48	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	CN	Rating 48	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_CY_R48	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	CY	Rating 48	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_CZ_R48	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	CZ	Rating 48	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_DE_R48	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	DE	Rating 48	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_DK_R48	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	DK	Rating 48	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_EE_R48	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	EE	Rating 48	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_ES_R48	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	ES	Rating 48	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_FI_R48	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	FI	Rating 48	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_FR_R48	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	FR	Rating 48	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_GB_R48	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	GB	Rating 48	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_GR_R48	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	GR	Rating 48	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_HK_R48	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	HK	Rating 48	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_HR_R48	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	HR	Rating 48	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
CORP_ALL_0086_CC_AIRB_HU_R48	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	HU	Rating 48	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_IE_R48	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	IE	Rating 48	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_IL_R48	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	IL	Rating 48	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_IT_R48	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	IT	Rating 48	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_JP_R48	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	JP	Rating 48	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_KR_R48	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	KR	Rating 48	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_LT_R48	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	LT	Rating 48	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_LU_R48	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	LU	Rating 48	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_LV_R48	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	LV	Rating 48	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_MT_R48	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	MT	Rating 48	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_NL_R48	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	NL	Rating 48	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_NO_R48	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	NO	Rating 48	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_PL_R48	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	PL	Rating 48	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_PT_R48	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	PT	Rating 48	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_RO_R48	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	RO	Rating 48	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_RU_R48	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	RU	Rating 48	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_SE_R48	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	SE	Rating 48	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_SG_R48	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	SG	Rating 48	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_SI_R48	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	SI	Rating 48	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_SK_R48	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	SK	Rating 48	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_TR_R48	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	TR	Rating 48	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_US_R48	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	US	Rating 48	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
CORP_ALL_0086_CC_AIRB_x2_R48	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	Other countries	Rating 48	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_x0_R49	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	Not applicable	Rating 49	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_AT_R49	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	AT	Rating 49	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_AU_R49	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	AU	Rating 49	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_BE_R49	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	BE	Rating 49	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_BG_R49	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	BG	Rating 49	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_BR_R49	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	BR	Rating 49	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_CA_R49	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	CA	Rating 49	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_CH_R49	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	CH	Rating 49	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_CN_R49	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	CN	Rating 49	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_CY_R49	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	CY	Rating 49	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_CZ_R49	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	CZ	Rating 49	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_DE_R49	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	DE	Rating 49	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_DK_R49	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	DK	Rating 49	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_EE_R49	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	EE	Rating 49	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_ES_R49	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	ES	Rating 49	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_FI_R49	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	FI	Rating 49	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_FR_R49	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	FR	Rating 49	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_GB_R49	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	GB	Rating 49	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_GR_R49	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	GR	Rating 49	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_HK_R49	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	HK	Rating 49	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_HR_R49	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	HR	Rating 49	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
CORP_ALL_0086_CC_AIRB_HU_R49	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	HU	Rating 49	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_IE_R49	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	IE	Rating 49	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_IL_R49	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	IL	Rating 49	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_IT_R49	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	IT	Rating 49	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_JP_R49	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	JP	Rating 49	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_KR_R49	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	KR	Rating 49	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_LT_R49	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	LT	Rating 49	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_LU_R49	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	LU	Rating 49	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_LV_R49	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	LV	Rating 49	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_MT_R49	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	MT	Rating 49	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_NL_R49	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	NL	Rating 49	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_NO_R49	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	NO	Rating 49	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_PL_R49	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	PL	Rating 49	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_PT_R49	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	PT	Rating 49	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_RO_R49	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	RO	Rating 49	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_RU_R49	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	RU	Rating 49	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_SE_R49	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	SE	Rating 49	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_SG_R49	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	SG	Rating 49	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_SI_R49	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	SI	Rating 49	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_SK_R49	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	SK	Rating 49	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_TR_R49	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	TR	Rating 49	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_US_R49	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	US	Rating 49	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
CORP_ALL_0086_CC_AIRB_x2_R49	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	Other countries	Rating 49	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_x0_R50	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	Not applicable	Rating 50	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_AT_R50	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	AT	Rating 50	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_AU_R50	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	AU	Rating 50	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_BE_R50	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	BE	Rating 50	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_BG_R50	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	BG	Rating 50	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_BR_R50	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	BR	Rating 50	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_CA_R50	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	CA	Rating 50	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_CH_R50	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	CH	Rating 50	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_CN_R50	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	CN	Rating 50	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_CY_R50	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	CY	Rating 50	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_CZ_R50	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	CZ	Rating 50	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_DE_R50	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	DE	Rating 50	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_DK_R50	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	DK	Rating 50	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_EE_R50	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	EE	Rating 50	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_ES_R50	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	ES	Rating 50	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_FI_R50	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	FI	Rating 50	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_FR_R50	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	FR	Rating 50	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_GB_R50	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	GB	Rating 50	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_GR_R50	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	GR	Rating 50	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_HK_R50	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	HK	Rating 50	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_HR_R50	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	HR	Rating 50	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
CORP_ALL_0086_CC_AIRB_HU_R50	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	HU	Rating 50	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_IE_R50	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	IE	Rating 50	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_IL_R50	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	IL	Rating 50	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_IT_R50	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	IT	Rating 50	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_JP_R50	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	JP	Rating 50	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_KR_R50	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	KR	Rating 50	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_LT_R50	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	LT	Rating 50	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_LU_R50	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	LU	Rating 50	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_LV_R50	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	LV	Rating 50	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_MT_R50	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	MT	Rating 50	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_NL_R50	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	NL	Rating 50	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_NO_R50	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	NO	Rating 50	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_PL_R50	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	PL	Rating 50	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_PT_R50	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	PT	Rating 50	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_RO_R50	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	RO	Rating 50	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_RU_R50	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	RU	Rating 50	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_SE_R50	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	SE	Rating 50	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_SG_R50	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	SG	Rating 50	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_SI_R50	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	SI	Rating 50	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_SK_R50	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	SK	Rating 50	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_TR_R50	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	TR	Rating 50	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_US_R50	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	US	Rating 50	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
CORP_ALL_0086_CC_AIRB_x2_R50	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	Other countries	Rating 50	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_x0_R51	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	Not applicable	Rating 51	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_AT_R51	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	AT	Rating 51	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_AU_R51	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	AU	Rating 51	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_BE_R51	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	BE	Rating 51	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_BG_R51	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	BG	Rating 51	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_BR_R51	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	BR	Rating 51	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_CA_R51	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	CA	Rating 51	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_CH_R51	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	CH	Rating 51	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_CN_R51	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	CN	Rating 51	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_CY_R51	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	CY	Rating 51	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_CZ_R51	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	CZ	Rating 51	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_DE_R51	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	DE	Rating 51	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_DK_R51	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	DK	Rating 51	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_EE_R51	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	EE	Rating 51	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_ES_R51	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	ES	Rating 51	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_FI_R51	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	FI	Rating 51	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_FR_R51	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	FR	Rating 51	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_GB_R51	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	GB	Rating 51	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_GR_R51	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	GR	Rating 51	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_HK_R51	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	HK	Rating 51	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_HR_R51	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	HR	Rating 51	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
CORP_ALL_0086_CC_AIRB_HU_R51	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	HU	Rating 51	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_IE_R51	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	IE	Rating 51	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_IL_R51	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	IL	Rating 51	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_IT_R51	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	IT	Rating 51	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_JP_R51	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	JP	Rating 51	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_KR_R51	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	KR	Rating 51	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_LT_R51	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	LT	Rating 51	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_LU_R51	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	LU	Rating 51	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_LV_R51	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	LV	Rating 51	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_MT_R51	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	MT	Rating 51	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_NL_R51	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	NL	Rating 51	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_NO_R51	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	NO	Rating 51	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_PL_R51	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	PL	Rating 51	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_PT_R51	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	PT	Rating 51	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_RO_R51	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	RO	Rating 51	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_RU_R51	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	RU	Rating 51	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_SE_R51	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	SE	Rating 51	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_SG_R51	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	SG	Rating 51	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_SI_R51	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	SI	Rating 51	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_SK_R51	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	SK	Rating 51	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_TR_R51	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	TR	Rating 51	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_US_R51	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	US	Rating 51	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
CORP_ALL_0086_CC_AIRB_x2_R51	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	Other countries	Rating 51	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_x0_R52	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	Not applicable	Rating 52	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_AT_R52	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	AT	Rating 52	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_AU_R52	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	AU	Rating 52	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_BE_R52	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	BE	Rating 52	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_BG_R52	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	BG	Rating 52	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_BR_R52	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	BR	Rating 52	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_CA_R52	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	CA	Rating 52	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_CH_R52	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	CH	Rating 52	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_CN_R52	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	CN	Rating 52	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_CY_R52	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	CY	Rating 52	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_CZ_R52	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	CZ	Rating 52	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_DE_R52	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	DE	Rating 52	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_DK_R52	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	DK	Rating 52	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_EE_R52	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	EE	Rating 52	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_ES_R52	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	ES	Rating 52	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_FI_R52	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	FI	Rating 52	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_FR_R52	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	FR	Rating 52	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_GB_R52	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	GB	Rating 52	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_GR_R52	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	GR	Rating 52	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_HK_R52	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	HK	Rating 52	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_HR_R52	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	HR	Rating 52	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
CORP_ALL_0086_CC_AIRB_HU_R52	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	HU	Rating 52	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_IE_R52	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	IE	Rating 52	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_IL_R52	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	IL	Rating 52	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_IT_R52	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	IT	Rating 52	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_JP_R52	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	JP	Rating 52	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_KR_R52	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	KR	Rating 52	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_LT_R52	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	LT	Rating 52	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_LU_R52	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	LU	Rating 52	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_LV_R52	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	LV	Rating 52	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_MT_R52	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	MT	Rating 52	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_NL_R52	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	NL	Rating 52	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_NO_R52	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	NO	Rating 52	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_PL_R52	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	PL	Rating 52	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_PT_R52	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	PT	Rating 52	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_RO_R52	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	RO	Rating 52	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_RU_R52	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	RU	Rating 52	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_SE_R52	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	SE	Rating 52	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_SG_R52	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	SG	Rating 52	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_SI_R52	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	SI	Rating 52	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_SK_R52	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	SK	Rating 52	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_TR_R52	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	TR	Rating 52	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_US_R52	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	US	Rating 52	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
CORP_ALL_0086_CC_AIRB_x2_R52	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	Other countries	Rating 52	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_x0_R53	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	Not applicable	Rating 53	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_AT_R53	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	AT	Rating 53	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_AU_R53	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	AU	Rating 53	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_BE_R53	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	BE	Rating 53	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_BG_R53	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	BG	Rating 53	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_BR_R53	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	BR	Rating 53	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_CA_R53	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	CA	Rating 53	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_CH_R53	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	CH	Rating 53	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_CN_R53	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	CN	Rating 53	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_CY_R53	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	CY	Rating 53	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_CZ_R53	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	CZ	Rating 53	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_DE_R53	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	DE	Rating 53	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_DK_R53	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	DK	Rating 53	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_EE_R53	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	EE	Rating 53	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_ES_R53	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	ES	Rating 53	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_FI_R53	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	FI	Rating 53	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_FR_R53	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	FR	Rating 53	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_GB_R53	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	GB	Rating 53	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_GR_R53	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	GR	Rating 53	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_HK_R53	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	HK	Rating 53	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_HR_R53	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	HR	Rating 53	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
CORP_ALL_0086_CC_AIRB_HU_R53	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	HU	Rating 53	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_IE_R53	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	IE	Rating 53	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_IL_R53	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	IL	Rating 53	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_IT_R53	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	IT	Rating 53	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_JP_R53	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	JP	Rating 53	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_KR_R53	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	KR	Rating 53	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_LT_R53	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	LT	Rating 53	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_LU_R53	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	LU	Rating 53	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_LV_R53	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	LV	Rating 53	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_MT_R53	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	MT	Rating 53	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_NL_R53	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	NL	Rating 53	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_NO_R53	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	NO	Rating 53	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_PL_R53	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	PL	Rating 53	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_PT_R53	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	PT	Rating 53	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_RO_R53	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	RO	Rating 53	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_RU_R53	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	RU	Rating 53	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_SE_R53	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	SE	Rating 53	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_SG_R53	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	SG	Rating 53	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_SI_R53	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	SI	Rating 53	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_SK_R53	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	SK	Rating 53	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_TR_R53	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	TR	Rating 53	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_US_R53	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	US	Rating 53	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
CORP_ALL_0086_CC_AIRB_x2_R53	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	Other countries	Rating 53	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_x0_R54	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	Not applicable	Rating 54	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_AT_R54	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	AT	Rating 54	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_AU_R54	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	AU	Rating 54	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_BE_R54	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	BE	Rating 54	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_BG_R54	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	BG	Rating 54	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_BR_R54	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	BR	Rating 54	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_CA_R54	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	CA	Rating 54	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_CH_R54	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	CH	Rating 54	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_CN_R54	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	CN	Rating 54	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_CY_R54	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	CY	Rating 54	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_CZ_R54	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	CZ	Rating 54	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_DE_R54	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	DE	Rating 54	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_DK_R54	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	DK	Rating 54	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_EE_R54	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	EE	Rating 54	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_ES_R54	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	ES	Rating 54	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_FI_R54	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	FI	Rating 54	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_FR_R54	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	FR	Rating 54	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_GB_R54	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	GB	Rating 54	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_GR_R54	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	GR	Rating 54	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_HK_R54	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	HK	Rating 54	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_HR_R54	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	HR	Rating 54	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
CORP_ALL_0086_CC_AIRB_HU_R54	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	HU	Rating 54	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_IE_R54	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	IE	Rating 54	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_IL_R54	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	IL	Rating 54	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_IT_R54	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	IT	Rating 54	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_JP_R54	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	JP	Rating 54	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_KR_R54	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	KR	Rating 54	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_LT_R54	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	LT	Rating 54	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_LU_R54	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	LU	Rating 54	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_LV_R54	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	LV	Rating 54	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_MT_R54	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	MT	Rating 54	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_NL_R54	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	NL	Rating 54	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_NO_R54	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	NO	Rating 54	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_PL_R54	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	PL	Rating 54	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_PT_R54	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	PT	Rating 54	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_RO_R54	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	RO	Rating 54	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_RU_R54	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	RU	Rating 54	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_SE_R54	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	SE	Rating 54	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_SG_R54	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	SG	Rating 54	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_SI_R54	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	SI	Rating 54	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_SK_R54	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	SK	Rating 54	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_TR_R54	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	TR	Rating 54	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_US_R54	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	US	Rating 54	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
CORP_ALL_0086_CC_AIRB_x2_R54	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	Other countries	Rating 54	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_x0_R55	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	Not applicable	Rating 55	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_AT_R55	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	AT	Rating 55	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_AU_R55	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	AU	Rating 55	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_BE_R55	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	BE	Rating 55	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_BG_R55	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	BG	Rating 55	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_BR_R55	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	BR	Rating 55	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_CA_R55	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	CA	Rating 55	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_CH_R55	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	CH	Rating 55	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_CN_R55	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	CN	Rating 55	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_CY_R55	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	CY	Rating 55	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_CZ_R55	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	CZ	Rating 55	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_DE_R55	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	DE	Rating 55	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_DK_R55	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	DK	Rating 55	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_EE_R55	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	EE	Rating 55	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_ES_R55	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	ES	Rating 55	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_FI_R55	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	FI	Rating 55	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_FR_R55	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	FR	Rating 55	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_GB_R55	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	GB	Rating 55	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_GR_R55	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	GR	Rating 55	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_HK_R55	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	HK	Rating 55	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_HR_R55	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	HR	Rating 55	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
CORP_ALL_0086_CC_AIRB_HU_R55	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	HU	Rating 55	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_IE_R55	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	IE	Rating 55	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_IL_R55	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	IL	Rating 55	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_IT_R55	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	IT	Rating 55	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_JP_R55	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	JP	Rating 55	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_KR_R55	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	KR	Rating 55	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_LT_R55	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	LT	Rating 55	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_LU_R55	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	LU	Rating 55	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_LV_R55	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	LV	Rating 55	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_MT_R55	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	MT	Rating 55	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_NL_R55	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	NL	Rating 55	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_NO_R55	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	NO	Rating 55	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_PL_R55	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	PL	Rating 55	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_PT_R55	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	PT	Rating 55	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_RO_R55	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	RO	Rating 55	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_RU_R55	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	RU	Rating 55	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_SE_R55	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	SE	Rating 55	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_SG_R55	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	SG	Rating 55	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_SI_R55	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	SI	Rating 55	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_SK_R55	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	SK	Rating 55	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_TR_R55	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	TR	Rating 55	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_US_R55	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	US	Rating 55	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
CORP_ALL_0086_CC_AIRB_x2_R55	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	Other countries	Rating 55	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_x0_R56	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	Not applicable	Rating 56	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_AT_R56	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	AT	Rating 56	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_AU_R56	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	AU	Rating 56	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_BE_R56	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	BE	Rating 56	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_BG_R56	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	BG	Rating 56	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_BR_R56	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	BR	Rating 56	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_CA_R56	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	CA	Rating 56	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_CH_R56	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	CH	Rating 56	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_CN_R56	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	CN	Rating 56	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_CY_R56	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	CY	Rating 56	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_CZ_R56	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	CZ	Rating 56	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_DE_R56	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	DE	Rating 56	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_DK_R56	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	DK	Rating 56	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_EE_R56	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	EE	Rating 56	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_ES_R56	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	ES	Rating 56	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_FI_R56	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	FI	Rating 56	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_FR_R56	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	FR	Rating 56	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_GB_R56	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	GB	Rating 56	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_GR_R56	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	GR	Rating 56	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_HK_R56	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	HK	Rating 56	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_HR_R56	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	HR	Rating 56	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
CORP_ALL_0086_CC_AIRB_HU_R56	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	HU	Rating 56	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_IE_R56	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	IE	Rating 56	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_IL_R56	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	IL	Rating 56	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_IT_R56	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	IT	Rating 56	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_JP_R56	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	JP	Rating 56	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_KR_R56	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	KR	Rating 56	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_LT_R56	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	LT	Rating 56	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_LU_R56	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	LU	Rating 56	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_LV_R56	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	LV	Rating 56	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_MT_R56	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	MT	Rating 56	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_NL_R56	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	NL	Rating 56	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_NO_R56	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	NO	Rating 56	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_PL_R56	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	PL	Rating 56	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_PT_R56	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	PT	Rating 56	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_RO_R56	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	RO	Rating 56	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_RU_R56	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	RU	Rating 56	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_SE_R56	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	SE	Rating 56	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_SG_R56	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	SG	Rating 56	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_SI_R56	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	SI	Rating 56	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_SK_R56	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	SK	Rating 56	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_TR_R56	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	TR	Rating 56	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_US_R56	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	US	Rating 56	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
CORP_ALL_0086_CC_AIRB_x2_R56	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	Other countries	Rating 56	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_x0_R57	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	Not applicable	Rating 57	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_AT_R57	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	AT	Rating 57	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_AU_R57	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	AU	Rating 57	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_BE_R57	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	BE	Rating 57	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_BG_R57	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	BG	Rating 57	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_BR_R57	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	BR	Rating 57	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_CA_R57	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	CA	Rating 57	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_CH_R57	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	CH	Rating 57	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_CN_R57	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	CN	Rating 57	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_CY_R57	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	CY	Rating 57	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_CZ_R57	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	CZ	Rating 57	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_DE_R57	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	DE	Rating 57	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_DK_R57	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	DK	Rating 57	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_EE_R57	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	EE	Rating 57	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_ES_R57	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	ES	Rating 57	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_FI_R57	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	FI	Rating 57	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_FR_R57	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	FR	Rating 57	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_GB_R57	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	GB	Rating 57	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_GR_R57	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	GR	Rating 57	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_HK_R57	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	HK	Rating 57	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_HR_R57	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	HR	Rating 57	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
CORP_ALL_0086_CC_AIRB_HU_R57	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	HU	Rating 57	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_IE_R57	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	IE	Rating 57	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_IL_R57	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	IL	Rating 57	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_IT_R57	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	IT	Rating 57	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_JP_R57	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	JP	Rating 57	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_KR_R57	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	KR	Rating 57	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_LT_R57	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	LT	Rating 57	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_LU_R57	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	LU	Rating 57	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_LV_R57	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	LV	Rating 57	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_MT_R57	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	MT	Rating 57	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_NL_R57	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	NL	Rating 57	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_NO_R57	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	NO	Rating 57	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_PL_R57	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	PL	Rating 57	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_PT_R57	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	PT	Rating 57	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_RO_R57	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	RO	Rating 57	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_RU_R57	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	RU	Rating 57	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_SE_R57	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	SE	Rating 57	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_SG_R57	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	SG	Rating 57	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_SI_R57	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	SI	Rating 57	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_SK_R57	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	SK	Rating 57	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_TR_R57	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	TR	Rating 57	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_US_R57	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	US	Rating 57	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
CORP_ALL_0086_CC_AIRB_x2_R57	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	Other countries	Rating 57	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_x0_R58	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	Not applicable	Rating 58	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_AT_R58	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	AT	Rating 58	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_AU_R58	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	AU	Rating 58	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_BE_R58	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	BE	Rating 58	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_BG_R58	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	BG	Rating 58	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_BR_R58	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	BR	Rating 58	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_CA_R58	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	CA	Rating 58	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_CH_R58	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	CH	Rating 58	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_CN_R58	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	CN	Rating 58	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_CY_R58	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	CY	Rating 58	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_CZ_R58	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	CZ	Rating 58	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_DE_R58	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	DE	Rating 58	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_DK_R58	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	DK	Rating 58	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_EE_R58	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	EE	Rating 58	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_ES_R58	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	ES	Rating 58	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_FI_R58	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	FI	Rating 58	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_FR_R58	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	FR	Rating 58	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_GB_R58	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	GB	Rating 58	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_GR_R58	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	GR	Rating 58	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_HK_R58	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	HK	Rating 58	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_HR_R58	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	HR	Rating 58	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
CORP_ALL_0086_CC_AIRB_HU_R58	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	HU	Rating 58	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_IE_R58	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	IE	Rating 58	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_IL_R58	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	IL	Rating 58	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_IT_R58	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	IT	Rating 58	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_JP_R58	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	JP	Rating 58	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_KR_R58	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	KR	Rating 58	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_LT_R58	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	LT	Rating 58	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_LU_R58	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	LU	Rating 58	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_LV_R58	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	LV	Rating 58	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_MT_R58	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	MT	Rating 58	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_NL_R58	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	NL	Rating 58	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_NO_R58	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	NO	Rating 58	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_PL_R58	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	PL	Rating 58	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_PT_R58	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	PT	Rating 58	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_RO_R58	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	RO	Rating 58	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_RU_R58	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	RU	Rating 58	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_SE_R58	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	SE	Rating 58	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_SG_R58	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	SG	Rating 58	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_SI_R58	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	SI	Rating 58	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_SK_R58	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	SK	Rating 58	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_TR_R58	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	TR	Rating 58	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_US_R58	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	US	Rating 58	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
CORP_ALL_0086_CC_AIRB_x2_R58	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	Other countries	Rating 58	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_x0_R59	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	Not applicable	Rating 59	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_AT_R59	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	AT	Rating 59	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_AU_R59	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	AU	Rating 59	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_BE_R59	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	BE	Rating 59	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_BG_R59	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	BG	Rating 59	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_BR_R59	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	BR	Rating 59	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_CA_R59	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	CA	Rating 59	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_CH_R59	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	CH	Rating 59	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_CN_R59	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	CN	Rating 59	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_CY_R59	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	CY	Rating 59	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_CZ_R59	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	CZ	Rating 59	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_DE_R59	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	DE	Rating 59	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_DK_R59	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	DK	Rating 59	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_EE_R59	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	EE	Rating 59	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_ES_R59	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	ES	Rating 59	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_FI_R59	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	FI	Rating 59	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_FR_R59	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	FR	Rating 59	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_GB_R59	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	GB	Rating 59	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_GR_R59	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	GR	Rating 59	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_HK_R59	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	HK	Rating 59	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_HR_R59	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	HR	Rating 59	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
CORP_ALL_0086_CC_AIRB_HU_R59	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	HU	Rating 59	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_IE_R59	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	IE	Rating 59	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_IL_R59	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	IL	Rating 59	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_IT_R59	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	IT	Rating 59	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_JP_R59	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	JP	Rating 59	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_KR_R59	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	KR	Rating 59	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_LT_R59	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	LT	Rating 59	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_LU_R59	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	LU	Rating 59	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_LV_R59	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	LV	Rating 59	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_MT_R59	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	MT	Rating 59	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_NL_R59	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	NL	Rating 59	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_NO_R59	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	NO	Rating 59	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_PL_R59	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	PL	Rating 59	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_PT_R59	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	PT	Rating 59	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_RO_R59	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	RO	Rating 59	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_RU_R59	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	RU	Rating 59	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_SE_R59	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	SE	Rating 59	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_SG_R59	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	SG	Rating 59	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_SI_R59	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	SI	Rating 59	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_SK_R59	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	SK	Rating 59	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_TR_R59	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	TR	Rating 59	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_US_R59	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	US	Rating 59	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
CORP_ALL_0086_CC_AIRB_x2_R59	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	Other countries	Rating 59	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_x0_R60	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	Not applicable	Rating 60	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_AT_R60	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	AT	Rating 60	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_AU_R60	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	AU	Rating 60	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_BE_R60	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	BE	Rating 60	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_BG_R60	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	BG	Rating 60	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_BR_R60	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	BR	Rating 60	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_CA_R60	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	CA	Rating 60	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_CH_R60	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	CH	Rating 60	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_CN_R60	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	CN	Rating 60	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_CY_R60	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	CY	Rating 60	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_CZ_R60	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	CZ	Rating 60	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_DE_R60	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	DE	Rating 60	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_DK_R60	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	DK	Rating 60	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_EE_R60	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	EE	Rating 60	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_ES_R60	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	ES	Rating 60	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_FI_R60	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	FI	Rating 60	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_FR_R60	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	FR	Rating 60	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_GB_R60	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	GB	Rating 60	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_GR_R60	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	GR	Rating 60	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_HK_R60	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	HK	Rating 60	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_HR_R60	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	HR	Rating 60	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
CORP_ALL_0086_CC_AIRB_HU_R60	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	HU	Rating 60	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_IE_R60	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	IE	Rating 60	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_IL_R60	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	IL	Rating 60	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_IT_R60	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	IT	Rating 60	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_JP_R60	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	JP	Rating 60	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_KR_R60	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	KR	Rating 60	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_LT_R60	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	LT	Rating 60	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_LU_R60	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	LU	Rating 60	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_LV_R60	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	LV	Rating 60	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_MT_R60	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	MT	Rating 60	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_NL_R60	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	NL	Rating 60	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_NO_R60	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	NO	Rating 60	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_PL_R60	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	PL	Rating 60	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_PT_R60	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	PT	Rating 60	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_RO_R60	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	RO	Rating 60	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_RU_R60	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	RU	Rating 60	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_SE_R60	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	SE	Rating 60	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_SG_R60	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	SG	Rating 60	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_SI_R60	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	SI	Rating 60	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_SK_R60	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	SK	Rating 60	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_TR_R60	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	TR	Rating 60	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_US_R60	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	US	Rating 60	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
CORP_ALL_0086_CC_AIRB_x2_R60	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	Other countries	Rating 60	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_x0_R61	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	Not applicable	Rating 61	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_AT_R61	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	AT	Rating 61	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_AU_R61	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	AU	Rating 61	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_BE_R61	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	BE	Rating 61	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_BG_R61	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	BG	Rating 61	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_BR_R61	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	BR	Rating 61	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_CA_R61	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	CA	Rating 61	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_CH_R61	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	CH	Rating 61	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_CN_R61	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	CN	Rating 61	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_CY_R61	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	CY	Rating 61	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_CZ_R61	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	CZ	Rating 61	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_DE_R61	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	DE	Rating 61	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_DK_R61	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	DK	Rating 61	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_EE_R61	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	EE	Rating 61	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_ES_R61	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	ES	Rating 61	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_FI_R61	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	FI	Rating 61	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_FR_R61	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	FR	Rating 61	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_GB_R61	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	GB	Rating 61	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_GR_R61	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	GR	Rating 61	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_HK_R61	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	HK	Rating 61	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_HR_R61	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	HR	Rating 61	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
CORP_ALL_0086_CC_AIRB_HU_R61	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	HU	Rating 61	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_IE_R61	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	IE	Rating 61	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_IL_R61	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	IL	Rating 61	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_IT_R61	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	IT	Rating 61	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_JP_R61	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	JP	Rating 61	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_KR_R61	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	KR	Rating 61	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_LT_R61	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	LT	Rating 61	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_LU_R61	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	LU	Rating 61	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_LV_R61	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	LV	Rating 61	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_MT_R61	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	MT	Rating 61	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_NL_R61	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	NL	Rating 61	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_NO_R61	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	NO	Rating 61	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_PL_R61	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	PL	Rating 61	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_PT_R61	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	PT	Rating 61	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_RO_R61	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	RO	Rating 61	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_RU_R61	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	RU	Rating 61	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_SE_R61	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	SE	Rating 61	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_SG_R61	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	SG	Rating 61	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_SI_R61	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	SI	Rating 61	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_SK_R61	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	SK	Rating 61	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_TR_R61	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	TR	Rating 61	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_US_R61	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	US	Rating 61	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
CORP_ALL_0086_CC_AIRB_x2_R61	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	Other countries	Rating 61	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_x0_R62	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	Not applicable	Rating 62	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_AT_R62	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	AT	Rating 62	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_AU_R62	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	AU	Rating 62	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_BE_R62	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	BE	Rating 62	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_BG_R62	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	BG	Rating 62	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_BR_R62	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	BR	Rating 62	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_CA_R62	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	CA	Rating 62	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_CH_R62	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	CH	Rating 62	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_CN_R62	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	CN	Rating 62	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_CY_R62	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	CY	Rating 62	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_CZ_R62	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	CZ	Rating 62	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_DE_R62	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	DE	Rating 62	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_DK_R62	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	DK	Rating 62	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_EE_R62	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	EE	Rating 62	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_ES_R62	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	ES	Rating 62	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_FI_R62	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	FI	Rating 62	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_FR_R62	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	FR	Rating 62	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_GB_R62	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	GB	Rating 62	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_GR_R62	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	GR	Rating 62	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_HK_R62	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	HK	Rating 62	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_HR_R62	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	HR	Rating 62	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
CORP_ALL_0086_CC_AIRB_HU_R62	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	HU	Rating 62	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_IE_R62	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	IE	Rating 62	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_IL_R62	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	IL	Rating 62	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_IT_R62	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	IT	Rating 62	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_JP_R62	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	JP	Rating 62	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_KR_R62	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	KR	Rating 62	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_LT_R62	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	LT	Rating 62	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_LU_R62	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	LU	Rating 62	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_LV_R62	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	LV	Rating 62	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_MT_R62	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	MT	Rating 62	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_NL_R62	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	NL	Rating 62	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_NO_R62	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	NO	Rating 62	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_PL_R62	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	PL	Rating 62	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_PT_R62	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	PT	Rating 62	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_RO_R62	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	RO	Rating 62	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_RU_R62	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	RU	Rating 62	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_SE_R62	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	SE	Rating 62	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_SG_R62	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	SG	Rating 62	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_SI_R62	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	SI	Rating 62	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_SK_R62	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	SK	Rating 62	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_TR_R62	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	TR	Rating 62	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_US_R62	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	US	Rating 62	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
CORP_ALL_0086_CC_AIRB_x2_R62	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	Other countries	Rating 62	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_x0_R63	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	Not applicable	Rating 63	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_AT_R63	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	AT	Rating 63	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_AU_R63	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	AU	Rating 63	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_BE_R63	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	BE	Rating 63	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_BG_R63	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	BG	Rating 63	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_BR_R63	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	BR	Rating 63	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_CA_R63	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	CA	Rating 63	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_CH_R63	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	CH	Rating 63	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_CN_R63	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	CN	Rating 63	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_CY_R63	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	CY	Rating 63	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_CZ_R63	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	CZ	Rating 63	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_DE_R63	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	DE	Rating 63	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_DK_R63	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	DK	Rating 63	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_EE_R63	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	EE	Rating 63	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_ES_R63	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	ES	Rating 63	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_FI_R63	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	FI	Rating 63	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_FR_R63	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	FR	Rating 63	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_GB_R63	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	GB	Rating 63	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_GR_R63	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	GR	Rating 63	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_HK_R63	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	HK	Rating 63	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_HR_R63	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	HR	Rating 63	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
CORP_ALL_0086_CC_AIRB_HU_R63	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	HU	Rating 63	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_IE_R63	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	IE	Rating 63	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_IL_R63	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	IL	Rating 63	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_IT_R63	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	IT	Rating 63	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_JP_R63	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	JP	Rating 63	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_KR_R63	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	KR	Rating 63	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_LT_R63	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	LT	Rating 63	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_LU_R63	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	LU	Rating 63	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_LV_R63	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	LV	Rating 63	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_MT_R63	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	MT	Rating 63	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_NL_R63	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	NL	Rating 63	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_NO_R63	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	NO	Rating 63	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_PL_R63	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	PL	Rating 63	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_PT_R63	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	PT	Rating 63	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_RO_R63	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	RO	Rating 63	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_RU_R63	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	RU	Rating 63	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_SE_R63	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	SE	Rating 63	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_SG_R63	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	SG	Rating 63	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_SI_R63	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	SI	Rating 63	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_SK_R63	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	SK	Rating 63	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_TR_R63	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	TR	Rating 63	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_US_R63	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	US	Rating 63	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
CORP_ALL_0086_CC_AIRB_x2_R63	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	Other countries	Rating 63	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_x0_R64	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	Not applicable	Rating 64	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_AT_R64	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	AT	Rating 64	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_AU_R64	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	AU	Rating 64	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_BE_R64	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	BE	Rating 64	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_BG_R64	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	BG	Rating 64	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_BR_R64	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	BR	Rating 64	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_CA_R64	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	CA	Rating 64	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_CH_R64	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	CH	Rating 64	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_CN_R64	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	CN	Rating 64	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_CY_R64	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	CY	Rating 64	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_CZ_R64	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	CZ	Rating 64	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_DE_R64	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	DE	Rating 64	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_DK_R64	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	DK	Rating 64	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_EE_R64	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	EE	Rating 64	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_ES_R64	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	ES	Rating 64	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_FI_R64	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	FI	Rating 64	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_FR_R64	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	FR	Rating 64	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_GB_R64	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	GB	Rating 64	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_GR_R64	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	GR	Rating 64	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_HK_R64	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	HK	Rating 64	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_HR_R64	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	HR	Rating 64	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
CORP_ALL_0086_CC_AIRB_HU_R64	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	HU	Rating 64	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_IE_R64	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	IE	Rating 64	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_IL_R64	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	IL	Rating 64	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_IT_R64	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	IT	Rating 64	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_JP_R64	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	JP	Rating 64	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_KR_R64	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	KR	Rating 64	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_LT_R64	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	LT	Rating 64	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_LU_R64	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	LU	Rating 64	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_LV_R64	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	LV	Rating 64	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_MT_R64	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	MT	Rating 64	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_NL_R64	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	NL	Rating 64	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_NO_R64	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	NO	Rating 64	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_PL_R64	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	PL	Rating 64	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_PT_R64	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	PT	Rating 64	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_RO_R64	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	RO	Rating 64	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_RU_R64	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	RU	Rating 64	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_SE_R64	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	SE	Rating 64	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_SG_R64	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	SG	Rating 64	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_SI_R64	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	SI	Rating 64	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_SK_R64	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	SK	Rating 64	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_TR_R64	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	TR	Rating 64	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_US_R64	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	US	Rating 64	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
CORP_ALL_0086_CC_AIRB_x2_R64	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	Other countries	Rating 64	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_x0_R65	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	Not applicable	Rating 65	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_AT_R65	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	AT	Rating 65	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_AU_R65	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	AU	Rating 65	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_BE_R65	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	BE	Rating 65	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_BG_R65	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	BG	Rating 65	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_BR_R65	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	BR	Rating 65	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_CA_R65	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	CA	Rating 65	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_CH_R65	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	CH	Rating 65	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_CN_R65	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	CN	Rating 65	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_CY_R65	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	CY	Rating 65	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_CZ_R65	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	CZ	Rating 65	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_DE_R65	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	DE	Rating 65	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_DK_R65	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	DK	Rating 65	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_EE_R65	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	EE	Rating 65	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_ES_R65	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	ES	Rating 65	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_FI_R65	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	FI	Rating 65	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_FR_R65	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	FR	Rating 65	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_GB_R65	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	GB	Rating 65	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_GR_R65	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	GR	Rating 65	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_HK_R65	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	HK	Rating 65	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_HR_R65	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	HR	Rating 65	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
CORP_ALL_0086_CC_AIRB_HU_R65	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	HU	Rating 65	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_IE_R65	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	IE	Rating 65	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_IL_R65	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	IL	Rating 65	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_IT_R65	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	IT	Rating 65	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_JP_R65	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	JP	Rating 65	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_KR_R65	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	KR	Rating 65	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_LT_R65	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	LT	Rating 65	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_LU_R65	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	LU	Rating 65	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_LV_R65	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	LV	Rating 65	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_MT_R65	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	MT	Rating 65	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_NL_R65	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	NL	Rating 65	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_NO_R65	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	NO	Rating 65	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_PL_R65	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	PL	Rating 65	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_PT_R65	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	PT	Rating 65	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_RO_R65	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	RO	Rating 65	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_RU_R65	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	RU	Rating 65	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_SE_R65	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	SE	Rating 65	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_SG_R65	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	SG	Rating 65	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_SI_R65	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	SI	Rating 65	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_SK_R65	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	SK	Rating 65	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_TR_R65	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	TR	Rating 65	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_US_R65	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	US	Rating 65	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
CORP_ALL_0086_CC_AIRB_x2_R65	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	Other countries	Rating 65	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_x0_R66	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	Not applicable	Rating 66	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_AT_R66	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	AT	Rating 66	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_AU_R66	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	AU	Rating 66	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_BE_R66	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	BE	Rating 66	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_BG_R66	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	BG	Rating 66	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_BR_R66	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	BR	Rating 66	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_CA_R66	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	CA	Rating 66	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_CH_R66	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	CH	Rating 66	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_CN_R66	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	CN	Rating 66	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_CY_R66	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	CY	Rating 66	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_CZ_R66	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	CZ	Rating 66	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_DE_R66	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	DE	Rating 66	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_DK_R66	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	DK	Rating 66	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_EE_R66	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	EE	Rating 66	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_ES_R66	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	ES	Rating 66	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_FI_R66	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	FI	Rating 66	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_FR_R66	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	FR	Rating 66	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_GB_R66	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	GB	Rating 66	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_GR_R66	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	GR	Rating 66	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_HK_R66	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	HK	Rating 66	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_HR_R66	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	HR	Rating 66	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
CORP_ALL_0086_CC_AIRB_HU_R66	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	HU	Rating 66	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_IE_R66	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	IE	Rating 66	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_IL_R66	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	IL	Rating 66	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_IT_R66	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	IT	Rating 66	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_JP_R66	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	JP	Rating 66	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_KR_R66	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	KR	Rating 66	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_LT_R66	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	LT	Rating 66	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_LU_R66	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	LU	Rating 66	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_LV_R66	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	LV	Rating 66	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_MT_R66	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	MT	Rating 66	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_NL_R66	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	NL	Rating 66	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_NO_R66	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	NO	Rating 66	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_PL_R66	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	PL	Rating 66	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_PT_R66	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	PT	Rating 66	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_RO_R66	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	RO	Rating 66	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_RU_R66	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	RU	Rating 66	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_SE_R66	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	SE	Rating 66	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_SG_R66	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	SG	Rating 66	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_SI_R66	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	SI	Rating 66	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_SK_R66	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	SK	Rating 66	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_TR_R66	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	TR	Rating 66	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_US_R66	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	US	Rating 66	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
CORP_ALL_0086_CC_AIRB_x2_R66	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	Other countries	Rating 66	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_x0_R67	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	Not applicable	Rating 67	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_AT_R67	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	AT	Rating 67	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_AU_R67	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	AU	Rating 67	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_BE_R67	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	BE	Rating 67	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_BG_R67	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	BG	Rating 67	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_BR_R67	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	BR	Rating 67	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_CA_R67	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	CA	Rating 67	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_CH_R67	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	CH	Rating 67	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_CN_R67	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	CN	Rating 67	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_CY_R67	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	CY	Rating 67	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_CZ_R67	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	CZ	Rating 67	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_DE_R67	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	DE	Rating 67	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_DK_R67	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	DK	Rating 67	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_EE_R67	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	EE	Rating 67	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_ES_R67	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	ES	Rating 67	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_FI_R67	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	FI	Rating 67	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_FR_R67	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	FR	Rating 67	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_GB_R67	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	GB	Rating 67	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_GR_R67	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	GR	Rating 67	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_HK_R67	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	HK	Rating 67	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_HR_R67	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	HR	Rating 67	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
CORP_ALL_0086_CC_AIRB_HU_R67	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	HU	Rating 67	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_IE_R67	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	IE	Rating 67	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_IL_R67	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	IL	Rating 67	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_IT_R67	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	IT	Rating 67	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_JP_R67	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	JP	Rating 67	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_KR_R67	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	KR	Rating 67	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_LT_R67	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	LT	Rating 67	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_LU_R67	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	LU	Rating 67	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_LV_R67	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	LV	Rating 67	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_MT_R67	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	MT	Rating 67	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_NL_R67	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	NL	Rating 67	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_NO_R67	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	NO	Rating 67	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_PL_R67	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	PL	Rating 67	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_PT_R67	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	PT	Rating 67	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_RO_R67	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	RO	Rating 67	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_RU_R67	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	RU	Rating 67	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_SE_R67	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	SE	Rating 67	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_SG_R67	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	SG	Rating 67	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_SI_R67	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	SI	Rating 67	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_SK_R67	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	SK	Rating 67	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_TR_R67	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	TR	Rating 67	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_US_R67	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	US	Rating 67	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
CORP_ALL_0086_CC_AIRB_x2_R67	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	Other countries	Rating 67	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_x0_R68	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	Not applicable	Rating 68	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_AT_R68	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	AT	Rating 68	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_AU_R68	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	AU	Rating 68	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_BE_R68	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	BE	Rating 68	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_BG_R68	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	BG	Rating 68	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_BR_R68	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	BR	Rating 68	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_CA_R68	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	CA	Rating 68	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_CH_R68	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	CH	Rating 68	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_CN_R68	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	CN	Rating 68	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_CY_R68	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	CY	Rating 68	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_CZ_R68	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	CZ	Rating 68	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_DE_R68	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	DE	Rating 68	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_DK_R68	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	DK	Rating 68	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_EE_R68	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	EE	Rating 68	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_ES_R68	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	ES	Rating 68	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_FI_R68	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	FI	Rating 68	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_FR_R68	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	FR	Rating 68	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_GB_R68	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	GB	Rating 68	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_GR_R68	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	GR	Rating 68	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_HK_R68	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	HK	Rating 68	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_HR_R68	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	HR	Rating 68	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
CORP_ALL_0086_CC_AIRB_HU_R68	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	HU	Rating 68	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_IE_R68	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	IE	Rating 68	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_IL_R68	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	IL	Rating 68	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_IT_R68	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	IT	Rating 68	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_JP_R68	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	JP	Rating 68	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_KR_R68	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	KR	Rating 68	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_LT_R68	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	LT	Rating 68	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_LU_R68	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	LU	Rating 68	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_LV_R68	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	LV	Rating 68	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_MT_R68	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	MT	Rating 68	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_NL_R68	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	NL	Rating 68	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_NO_R68	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	NO	Rating 68	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_PL_R68	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	PL	Rating 68	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_PT_R68	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	PT	Rating 68	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_RO_R68	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	RO	Rating 68	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_RU_R68	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	RU	Rating 68	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_SE_R68	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	SE	Rating 68	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_SG_R68	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	SG	Rating 68	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_SI_R68	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	SI	Rating 68	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_SK_R68	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	SK	Rating 68	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_TR_R68	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	TR	Rating 68	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_US_R68	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	US	Rating 68	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
CORP_ALL_0086_CC_AIRB_x2_R68	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	Other countries	Rating 68	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_x0_R69	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	Not applicable	Rating 69	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_AT_R69	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	AT	Rating 69	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_AU_R69	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	AU	Rating 69	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_BE_R69	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	BE	Rating 69	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_BG_R69	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	BG	Rating 69	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_BR_R69	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	BR	Rating 69	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_CA_R69	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	CA	Rating 69	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_CH_R69	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	CH	Rating 69	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_CN_R69	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	CN	Rating 69	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_CY_R69	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	CY	Rating 69	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_CZ_R69	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	CZ	Rating 69	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_DE_R69	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	DE	Rating 69	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_DK_R69	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	DK	Rating 69	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_EE_R69	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	EE	Rating 69	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_ES_R69	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	ES	Rating 69	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_FI_R69	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	FI	Rating 69	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_FR_R69	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	FR	Rating 69	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_GB_R69	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	GB	Rating 69	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_GR_R69	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	GR	Rating 69	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_HK_R69	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	HK	Rating 69	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_HR_R69	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	HR	Rating 69	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
CORP_ALL_0086_CC_AIRB_HU_R69	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	HU	Rating 69	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_IE_R69	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	IE	Rating 69	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_IL_R69	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	IL	Rating 69	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_IT_R69	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	IT	Rating 69	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_JP_R69	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	JP	Rating 69	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_KR_R69	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	KR	Rating 69	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_LT_R69	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	LT	Rating 69	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_LU_R69	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	LU	Rating 69	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_LV_R69	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	LV	Rating 69	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_MT_R69	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	MT	Rating 69	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_NL_R69	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	NL	Rating 69	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_NO_R69	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	NO	Rating 69	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_PL_R69	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	PL	Rating 69	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_PT_R69	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	PT	Rating 69	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_RO_R69	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	RO	Rating 69	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_RU_R69	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	RU	Rating 69	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_SE_R69	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	SE	Rating 69	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_SG_R69	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	SG	Rating 69	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_SI_R69	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	SI	Rating 69	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_SK_R69	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	SK	Rating 69	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_TR_R69	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	TR	Rating 69	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_US_R69	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	US	Rating 69	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
CORP_ALL_0086_CC_AIRB_x2_R69	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	Other countries	Rating 69	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_x0_R70	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	Not applicable	Rating 70	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_AT_R70	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	AT	Rating 70	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_AU_R70	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	AU	Rating 70	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_BE_R70	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	BE	Rating 70	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_BG_R70	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	BG	Rating 70	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_BR_R70	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	BR	Rating 70	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_CA_R70	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	CA	Rating 70	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_CH_R70	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	CH	Rating 70	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_CN_R70	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	CN	Rating 70	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_CY_R70	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	CY	Rating 70	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_CZ_R70	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	CZ	Rating 70	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_DE_R70	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	DE	Rating 70	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_DK_R70	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	DK	Rating 70	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_EE_R70	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	EE	Rating 70	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_ES_R70	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	ES	Rating 70	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_FI_R70	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	FI	Rating 70	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_FR_R70	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	FR	Rating 70	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_GB_R70	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	GB	Rating 70	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_GR_R70	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	GR	Rating 70	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_HK_R70	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	HK	Rating 70	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_HR_R70	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	HR	Rating 70	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
CORP_ALL_0086_CC_AIRB_HU_R70	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	HU	Rating 70	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_IE_R70	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	IE	Rating 70	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_IL_R70	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	IL	Rating 70	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_IT_R70	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	IT	Rating 70	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_JP_R70	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	JP	Rating 70	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_KR_R70	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	KR	Rating 70	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_LT_R70	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	LT	Rating 70	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_LU_R70	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	LU	Rating 70	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_LV_R70	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	LV	Rating 70	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_MT_R70	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	MT	Rating 70	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_NL_R70	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	NL	Rating 70	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_NO_R70	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	NO	Rating 70	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_PL_R70	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	PL	Rating 70	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_PT_R70	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	PT	Rating 70	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_RO_R70	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	RO	Rating 70	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_RU_R70	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	RU	Rating 70	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_SE_R70	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	SE	Rating 70	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_SG_R70	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	SG	Rating 70	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_SI_R70	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	SI	Rating 70	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_SK_R70	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	SK	Rating 70	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_TR_R70	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	TR	Rating 70	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_US_R70	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	US	Rating 70	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
CORP_ALL_0086_CC_AIRB_x2_R70	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	Other countries	Rating 70	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_x0_R71	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	Not applicable	Rating 71	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_AT_R71	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	AT	Rating 71	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_AU_R71	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	AU	Rating 71	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_BE_R71	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	BE	Rating 71	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_BG_R71	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	BG	Rating 71	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_BR_R71	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	BR	Rating 71	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_CA_R71	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	CA	Rating 71	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_CH_R71	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	CH	Rating 71	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_CN_R71	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	CN	Rating 71	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_CY_R71	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	CY	Rating 71	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_CZ_R71	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	CZ	Rating 71	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_DE_R71	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	DE	Rating 71	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_DK_R71	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	DK	Rating 71	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_EE_R71	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	EE	Rating 71	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_ES_R71	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	ES	Rating 71	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_FI_R71	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	FI	Rating 71	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_FR_R71	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	FR	Rating 71	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_GB_R71	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	GB	Rating 71	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_GR_R71	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	GR	Rating 71	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_HK_R71	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	HK	Rating 71	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_HR_R71	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	HR	Rating 71	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
CORP_ALL_0086_CC_AIRB_HU_R71	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	HU	Rating 71	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_IE_R71	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	IE	Rating 71	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_IL_R71	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	IL	Rating 71	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_IT_R71	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	IT	Rating 71	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_JP_R71	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	JP	Rating 71	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_KR_R71	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	KR	Rating 71	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_LT_R71	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	LT	Rating 71	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_LU_R71	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	LU	Rating 71	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_LV_R71	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	LV	Rating 71	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_MT_R71	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	MT	Rating 71	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_NL_R71	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	NL	Rating 71	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_NO_R71	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	NO	Rating 71	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_PL_R71	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	PL	Rating 71	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_PT_R71	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	PT	Rating 71	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_RO_R71	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	RO	Rating 71	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_RU_R71	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	RU	Rating 71	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_SE_R71	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	SE	Rating 71	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_SG_R71	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	SG	Rating 71	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_SI_R71	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	SI	Rating 71	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_SK_R71	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	SK	Rating 71	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_TR_R71	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	TR	Rating 71	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_US_R71	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	US	Rating 71	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
CORP_ALL_0086_CC_AIRB_x2_R71	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	Other countries	Rating 71	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_x0_R72	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	Not applicable	Rating 72	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_AT_R72	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	AT	Rating 72	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_AU_R72	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	AU	Rating 72	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_BE_R72	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	BE	Rating 72	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_BG_R72	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	BG	Rating 72	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_BR_R72	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	BR	Rating 72	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_CA_R72	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	CA	Rating 72	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_CH_R72	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	CH	Rating 72	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_CN_R72	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	CN	Rating 72	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_CY_R72	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	CY	Rating 72	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_CZ_R72	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	CZ	Rating 72	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_DE_R72	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	DE	Rating 72	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_DK_R72	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	DK	Rating 72	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_EE_R72	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	EE	Rating 72	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_ES_R72	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	ES	Rating 72	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_FI_R72	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	FI	Rating 72	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_FR_R72	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	FR	Rating 72	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_GB_R72	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	GB	Rating 72	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_GR_R72	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	GR	Rating 72	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_HK_R72	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	HK	Rating 72	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_HR_R72	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	HR	Rating 72	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
CORP_ALL_0086_CC_AIRB_HU_R72	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	HU	Rating 72	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_IE_R72	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	IE	Rating 72	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_IL_R72	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	IL	Rating 72	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_IT_R72	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	IT	Rating 72	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_JP_R72	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	JP	Rating 72	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_KR_R72	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	KR	Rating 72	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_LT_R72	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	LT	Rating 72	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_LU_R72	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	LU	Rating 72	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_LV_R72	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	LV	Rating 72	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_MT_R72	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	MT	Rating 72	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_NL_R72	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	NL	Rating 72	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_NO_R72	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	NO	Rating 72	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_PL_R72	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	PL	Rating 72	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_PT_R72	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	PT	Rating 72	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_RO_R72	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	RO	Rating 72	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_RU_R72	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	RU	Rating 72	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_SE_R72	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	SE	Rating 72	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_SG_R72	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	SG	Rating 72	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_SI_R72	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	SI	Rating 72	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_SK_R72	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	SK	Rating 72	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_TR_R72	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	TR	Rating 72	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_US_R72	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	US	Rating 72	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
CORP_ALL_0086_CC_AIRB_x2_R72	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	Other countries	Rating 72	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_x0_R73	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	Not applicable	Rating 73	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_AT_R73	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	AT	Rating 73	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_AU_R73	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	AU	Rating 73	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_BE_R73	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	BE	Rating 73	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_BG_R73	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	BG	Rating 73	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_BR_R73	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	BR	Rating 73	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_CA_R73	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	CA	Rating 73	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_CH_R73	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	CH	Rating 73	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_CN_R73	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	CN	Rating 73	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_CY_R73	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	CY	Rating 73	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_CZ_R73	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	CZ	Rating 73	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_DE_R73	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	DE	Rating 73	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_DK_R73	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	DK	Rating 73	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_EE_R73	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	EE	Rating 73	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_ES_R73	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	ES	Rating 73	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_FI_R73	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	FI	Rating 73	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_FR_R73	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	FR	Rating 73	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_GB_R73	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	GB	Rating 73	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_GR_R73	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	GR	Rating 73	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_HK_R73	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	HK	Rating 73	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_HR_R73	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	HR	Rating 73	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
CORP_ALL_0086_CC_AIRB_HU_R73	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	HU	Rating 73	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_IE_R73	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	IE	Rating 73	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_IL_R73	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	IL	Rating 73	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_IT_R73	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	IT	Rating 73	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_JP_R73	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	JP	Rating 73	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_KR_R73	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	KR	Rating 73	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_LT_R73	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	LT	Rating 73	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_LU_R73	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	LU	Rating 73	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_LV_R73	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	LV	Rating 73	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_MT_R73	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	MT	Rating 73	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_NL_R73	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	NL	Rating 73	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_NO_R73	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	NO	Rating 73	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_PL_R73	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	PL	Rating 73	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_PT_R73	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	PT	Rating 73	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_RO_R73	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	RO	Rating 73	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_RU_R73	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	RU	Rating 73	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_SE_R73	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	SE	Rating 73	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_SG_R73	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	SG	Rating 73	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_SI_R73	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	SI	Rating 73	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_SK_R73	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	SK	Rating 73	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_TR_R73	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	TR	Rating 73	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_US_R73	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	US	Rating 73	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
CORP_ALL_0086_CC_AIRB_x2_R73	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	Other countries	Rating 73	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_x0_R74	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	Not applicable	Rating 74	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_AT_R74	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	AT	Rating 74	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_AU_R74	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	AU	Rating 74	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_BE_R74	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	BE	Rating 74	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_BG_R74	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	BG	Rating 74	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_BR_R74	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	BR	Rating 74	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_CA_R74	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	CA	Rating 74	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_CH_R74	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	CH	Rating 74	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_CN_R74	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	CN	Rating 74	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_CY_R74	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	CY	Rating 74	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_CZ_R74	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	CZ	Rating 74	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_DE_R74	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	DE	Rating 74	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_DK_R74	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	DK	Rating 74	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_EE_R74	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	EE	Rating 74	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_ES_R74	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	ES	Rating 74	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_FI_R74	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	FI	Rating 74	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_FR_R74	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	FR	Rating 74	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_GB_R74	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	GB	Rating 74	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_GR_R74	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	GR	Rating 74	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_HK_R74	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	HK	Rating 74	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_HR_R74	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	HR	Rating 74	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
CORP_ALL_0086_CC_AIRB_HU_R74	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	HU	Rating 74	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_IE_R74	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	IE	Rating 74	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_IL_R74	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	IL	Rating 74	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_IT_R74	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	IT	Rating 74	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_JP_R74	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	JP	Rating 74	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_KR_R74	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	KR	Rating 74	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_LT_R74	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	LT	Rating 74	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_LU_R74	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	LU	Rating 74	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_LV_R74	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	LV	Rating 74	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_MT_R74	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	MT	Rating 74	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_NL_R74	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	NL	Rating 74	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_NO_R74	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	NO	Rating 74	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_PL_R74	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	PL	Rating 74	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_PT_R74	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	PT	Rating 74	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_RO_R74	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	RO	Rating 74	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_RU_R74	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	RU	Rating 74	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_SE_R74	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	SE	Rating 74	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_SG_R74	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	SG	Rating 74	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_SI_R74	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	SI	Rating 74	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_SK_R74	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	SK	Rating 74	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_TR_R74	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	TR	Rating 74	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_US_R74	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	US	Rating 74	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
CORP_ALL_0086_CC_AIRB_x2_R74	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	Other countries	Rating 74	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_x0_R75	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	Not applicable	Rating 75	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_AT_R75	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	AT	Rating 75	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_AU_R75	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	AU	Rating 75	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_BE_R75	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	BE	Rating 75	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_BG_R75	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	BG	Rating 75	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_BR_R75	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	BR	Rating 75	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_CA_R75	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	CA	Rating 75	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_CH_R75	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	CH	Rating 75	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_CN_R75	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	CN	Rating 75	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_CY_R75	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	CY	Rating 75	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_CZ_R75	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	CZ	Rating 75	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_DE_R75	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	DE	Rating 75	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_DK_R75	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	DK	Rating 75	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_EE_R75	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	EE	Rating 75	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_ES_R75	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	ES	Rating 75	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_FI_R75	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	FI	Rating 75	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_FR_R75	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	FR	Rating 75	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_GB_R75	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	GB	Rating 75	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_GR_R75	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	GR	Rating 75	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_HK_R75	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	HK	Rating 75	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_HR_R75	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	HR	Rating 75	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
CORP_ALL_0086_CC_AIRB_HU_R75	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	HU	Rating 75	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_IE_R75	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	IE	Rating 75	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_IL_R75	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	IL	Rating 75	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_IT_R75	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	IT	Rating 75	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_JP_R75	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	JP	Rating 75	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_KR_R75	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	KR	Rating 75	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_LT_R75	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	LT	Rating 75	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_LU_R75	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	LU	Rating 75	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_LV_R75	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	LV	Rating 75	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_MT_R75	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	MT	Rating 75	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_NL_R75	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	NL	Rating 75	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_NO_R75	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	NO	Rating 75	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_PL_R75	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	PL	Rating 75	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_PT_R75	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	PT	Rating 75	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_RO_R75	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	RO	Rating 75	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_RU_R75	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	RU	Rating 75	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_SE_R75	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	SE	Rating 75	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_SG_R75	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	SG	Rating 75	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_SI_R75	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	SI	Rating 75	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_SK_R75	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	SK	Rating 75	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_TR_R75	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	TR	Rating 75	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_US_R75	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	US	Rating 75	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
CORP_ALL_0086_CC_AIRB_x2_R75	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	Other countries	Rating 75	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_x0_R76	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	Not applicable	Rating 76	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_AT_R76	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	AT	Rating 76	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_AU_R76	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	AU	Rating 76	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_BE_R76	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	BE	Rating 76	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_BG_R76	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	BG	Rating 76	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_BR_R76	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	BR	Rating 76	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_CA_R76	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	CA	Rating 76	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_CH_R76	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	CH	Rating 76	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_CN_R76	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	CN	Rating 76	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_CY_R76	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	CY	Rating 76	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_CZ_R76	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	CZ	Rating 76	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_DE_R76	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	DE	Rating 76	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_DK_R76	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	DK	Rating 76	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_EE_R76	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	EE	Rating 76	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_ES_R76	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	ES	Rating 76	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_FI_R76	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	FI	Rating 76	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_FR_R76	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	FR	Rating 76	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_GB_R76	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	GB	Rating 76	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_GR_R76	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	GR	Rating 76	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_HK_R76	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	HK	Rating 76	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_HR_R76	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	HR	Rating 76	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
CORP_ALL_0086_CC_AIRB_HU_R76	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	HU	Rating 76	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_IE_R76	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	IE	Rating 76	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_IL_R76	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	IL	Rating 76	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_IT_R76	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	IT	Rating 76	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_JP_R76	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	JP	Rating 76	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_KR_R76	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	KR	Rating 76	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_LT_R76	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	LT	Rating 76	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_LU_R76	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	LU	Rating 76	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_LV_R76	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	LV	Rating 76	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_MT_R76	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	MT	Rating 76	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_NL_R76	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	NL	Rating 76	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_NO_R76	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	NO	Rating 76	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_PL_R76	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	PL	Rating 76	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_PT_R76	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	PT	Rating 76	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_RO_R76	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	RO	Rating 76	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_RU_R76	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	RU	Rating 76	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_SE_R76	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	SE	Rating 76	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_SG_R76	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	SG	Rating 76	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_SI_R76	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	SI	Rating 76	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_SK_R76	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	SK	Rating 76	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_TR_R76	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	TR	Rating 76	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_US_R76	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	US	Rating 76	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
CORP_ALL_0086_CC_AIRB_x2_R76	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	Other countries	Rating 76	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_x0_R77	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	Not applicable	Rating 77	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_AT_R77	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	AT	Rating 77	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_AU_R77	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	AU	Rating 77	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_BE_R77	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	BE	Rating 77	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_BG_R77	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	BG	Rating 77	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_BR_R77	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	BR	Rating 77	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_CA_R77	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	CA	Rating 77	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_CH_R77	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	CH	Rating 77	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_CN_R77	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	CN	Rating 77	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_CY_R77	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	CY	Rating 77	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_CZ_R77	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	CZ	Rating 77	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_DE_R77	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	DE	Rating 77	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_DK_R77	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	DK	Rating 77	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_EE_R77	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	EE	Rating 77	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_ES_R77	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	ES	Rating 77	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_FI_R77	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	FI	Rating 77	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_FR_R77	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	FR	Rating 77	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_GB_R77	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	GB	Rating 77	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_GR_R77	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	GR	Rating 77	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_HK_R77	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	HK	Rating 77	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_HR_R77	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	HR	Rating 77	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
CORP_ALL_0086_CC_AIRB_HU_R77	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	HU	Rating 77	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_IE_R77	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	IE	Rating 77	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_IL_R77	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	IL	Rating 77	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_IT_R77	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	IT	Rating 77	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_JP_R77	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	JP	Rating 77	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_KR_R77	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	KR	Rating 77	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_LT_R77	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	LT	Rating 77	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_LU_R77	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	LU	Rating 77	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_LV_R77	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	LV	Rating 77	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_MT_R77	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	MT	Rating 77	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_NL_R77	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	NL	Rating 77	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_NO_R77	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	NO	Rating 77	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_PL_R77	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	PL	Rating 77	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_PT_R77	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	PT	Rating 77	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_RO_R77	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	RO	Rating 77	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_RU_R77	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	RU	Rating 77	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_SE_R77	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	SE	Rating 77	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_SG_R77	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	SG	Rating 77	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_SI_R77	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	SI	Rating 77	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_SK_R77	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	SK	Rating 77	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_TR_R77	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	TR	Rating 77	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_US_R77	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	US	Rating 77	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
CORP_ALL_0086_CC_AIRB_x2_R77	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	Other countries	Rating 77	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_x0_R78	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	Not applicable	Rating 78	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_AT_R78	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	AT	Rating 78	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_AU_R78	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	AU	Rating 78	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_BE_R78	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	BE	Rating 78	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_BG_R78	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	BG	Rating 78	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_BR_R78	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	BR	Rating 78	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_CA_R78	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	CA	Rating 78	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_CH_R78	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	CH	Rating 78	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_CN_R78	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	CN	Rating 78	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_CY_R78	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	CY	Rating 78	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_CZ_R78	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	CZ	Rating 78	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_DE_R78	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	DE	Rating 78	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_DK_R78	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	DK	Rating 78	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_EE_R78	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	EE	Rating 78	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_ES_R78	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	ES	Rating 78	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_FI_R78	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	FI	Rating 78	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_FR_R78	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	FR	Rating 78	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_GB_R78	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	GB	Rating 78	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_GR_R78	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	GR	Rating 78	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_HK_R78	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	HK	Rating 78	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_HR_R78	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	HR	Rating 78	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
CORP_ALL_0086_CC_AIRB_HU_R78	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	HU	Rating 78	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_IE_R78	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	IE	Rating 78	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_IL_R78	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	IL	Rating 78	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_IT_R78	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	IT	Rating 78	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_JP_R78	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	JP	Rating 78	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_KR_R78	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	KR	Rating 78	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_LT_R78	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	LT	Rating 78	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_LU_R78	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	LU	Rating 78	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_LV_R78	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	LV	Rating 78	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_MT_R78	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	MT	Rating 78	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_NL_R78	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	NL	Rating 78	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_NO_R78	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	NO	Rating 78	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_PL_R78	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	PL	Rating 78	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_PT_R78	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	PT	Rating 78	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_RO_R78	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	RO	Rating 78	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_RU_R78	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	RU	Rating 78	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_SE_R78	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	SE	Rating 78	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_SG_R78	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	SG	Rating 78	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_SI_R78	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	SI	Rating 78	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_SK_R78	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	SK	Rating 78	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_TR_R78	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	TR	Rating 78	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_US_R78	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	US	Rating 78	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
CORP_ALL_0086_CC_AIRB_x2_R78	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	Other countries	Rating 78	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_x0_R79	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	Not applicable	Rating 79	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_AT_R79	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	AT	Rating 79	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_AU_R79	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	AU	Rating 79	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_BE_R79	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	BE	Rating 79	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_BG_R79	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	BG	Rating 79	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_BR_R79	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	BR	Rating 79	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_CA_R79	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	CA	Rating 79	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_CH_R79	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	CH	Rating 79	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_CN_R79	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	CN	Rating 79	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_CY_R79	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	CY	Rating 79	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_CZ_R79	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	CZ	Rating 79	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_DE_R79	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	DE	Rating 79	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_DK_R79	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	DK	Rating 79	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_EE_R79	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	EE	Rating 79	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_ES_R79	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	ES	Rating 79	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_FI_R79	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	FI	Rating 79	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_FR_R79	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	FR	Rating 79	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_GB_R79	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	GB	Rating 79	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_GR_R79	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	GR	Rating 79	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_HK_R79	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	HK	Rating 79	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_HR_R79	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	HR	Rating 79	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
CORP_ALL_0086_CC_AIRB_HU_R79	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	HU	Rating 79	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_IE_R79	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	IE	Rating 79	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_IL_R79	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	IL	Rating 79	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_IT_R79	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	IT	Rating 79	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_JP_R79	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	JP	Rating 79	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_KR_R79	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	KR	Rating 79	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_LT_R79	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	LT	Rating 79	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_LU_R79	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	LU	Rating 79	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_LV_R79	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	LV	Rating 79	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_MT_R79	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	MT	Rating 79	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_NL_R79	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	NL	Rating 79	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_NO_R79	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	NO	Rating 79	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_PL_R79	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	PL	Rating 79	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_PT_R79	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	PT	Rating 79	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_RO_R79	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	RO	Rating 79	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_RU_R79	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	RU	Rating 79	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_SE_R79	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	SE	Rating 79	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_SG_R79	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	SG	Rating 79	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_SI_R79	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	SI	Rating 79	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_SK_R79	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	SK	Rating 79	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_TR_R79	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	TR	Rating 79	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_US_R79	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	US	Rating 79	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
CORP_ALL_0086_CC_AIRB_x2_R79	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	Other countries	Rating 79	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_x0_R80	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	Not applicable	Rating 80	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_AT_R80	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	AT	Rating 80	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_AU_R80	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	AU	Rating 80	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_BE_R80	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	BE	Rating 80	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_BG_R80	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	BG	Rating 80	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_BR_R80	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	BR	Rating 80	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_CA_R80	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	CA	Rating 80	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_CH_R80	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	CH	Rating 80	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_CN_R80	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	CN	Rating 80	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_CY_R80	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	CY	Rating 80	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_CZ_R80	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	CZ	Rating 80	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_DE_R80	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	DE	Rating 80	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_DK_R80	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	DK	Rating 80	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_EE_R80	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	EE	Rating 80	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_ES_R80	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	ES	Rating 80	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_FI_R80	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	FI	Rating 80	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_FR_R80	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	FR	Rating 80	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_GB_R80	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	GB	Rating 80	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_GR_R80	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	GR	Rating 80	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_HK_R80	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	HK	Rating 80	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_HR_R80	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	HR	Rating 80	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
CORP_ALL_0086_CC_AIRB_HU_R80	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	HU	Rating 80	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_IE_R80	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	IE	Rating 80	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_IL_R80	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	IL	Rating 80	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_IT_R80	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	IT	Rating 80	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_JP_R80	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	JP	Rating 80	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_KR_R80	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	KR	Rating 80	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_LT_R80	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	LT	Rating 80	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_LU_R80	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	LU	Rating 80	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_LV_R80	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	LV	Rating 80	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_MT_R80	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	MT	Rating 80	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_NL_R80	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	NL	Rating 80	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_NO_R80	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	NO	Rating 80	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_PL_R80	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	PL	Rating 80	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_PT_R80	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	PT	Rating 80	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_RO_R80	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	RO	Rating 80	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_RU_R80	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	RU	Rating 80	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_SE_R80	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	SE	Rating 80	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_SG_R80	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	SG	Rating 80	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_SI_R80	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	SI	Rating 80	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_SK_R80	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	SK	Rating 80	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_TR_R80	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	TR	Rating 80	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_US_R80	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	US	Rating 80	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
CORP_ALL_0086_CC_AIRB_x2_R80	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	Other countries	Rating 80	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_x0_R81	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	Not applicable	Rating 81	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_AT_R81	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	AT	Rating 81	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_AU_R81	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	AU	Rating 81	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_BE_R81	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	BE	Rating 81	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_BG_R81	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	BG	Rating 81	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_BR_R81	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	BR	Rating 81	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_CA_R81	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	CA	Rating 81	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_CH_R81	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	CH	Rating 81	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_CN_R81	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	CN	Rating 81	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_CY_R81	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	CY	Rating 81	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_CZ_R81	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	CZ	Rating 81	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_DE_R81	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	DE	Rating 81	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_DK_R81	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	DK	Rating 81	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_EE_R81	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	EE	Rating 81	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_ES_R81	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	ES	Rating 81	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_FI_R81	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	FI	Rating 81	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_FR_R81	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	FR	Rating 81	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_GB_R81	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	GB	Rating 81	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_GR_R81	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	GR	Rating 81	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_HK_R81	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	HK	Rating 81	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_HR_R81	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	HR	Rating 81	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
CORP_ALL_0086_CC_AIRB_HU_R81	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	HU	Rating 81	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_IE_R81	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	IE	Rating 81	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_IL_R81	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	IL	Rating 81	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_IT_R81	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	IT	Rating 81	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_JP_R81	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	JP	Rating 81	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_KR_R81	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	KR	Rating 81	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_LT_R81	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	LT	Rating 81	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_LU_R81	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	LU	Rating 81	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_LV_R81	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	LV	Rating 81	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_MT_R81	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	MT	Rating 81	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_NL_R81	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	NL	Rating 81	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_NO_R81	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	NO	Rating 81	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_PL_R81	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	PL	Rating 81	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_PT_R81	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	PT	Rating 81	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_RO_R81	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	RO	Rating 81	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_RU_R81	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	RU	Rating 81	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_SE_R81	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	SE	Rating 81	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_SG_R81	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	SG	Rating 81	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_SI_R81	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	SI	Rating 81	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_SK_R81	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	SK	Rating 81	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_TR_R81	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	TR	Rating 81	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_US_R81	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	US	Rating 81	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
CORP_ALL_0086_CC_AIRB_x2_R81	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	Other countries	Rating 81	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_x0_R82	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	Not applicable	Rating 82	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_AT_R82	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	AT	Rating 82	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_AU_R82	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	AU	Rating 82	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_BE_R82	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	BE	Rating 82	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_BG_R82	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	BG	Rating 82	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_BR_R82	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	BR	Rating 82	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_CA_R82	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	CA	Rating 82	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_CH_R82	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	CH	Rating 82	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_CN_R82	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	CN	Rating 82	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_CY_R82	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	CY	Rating 82	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_CZ_R82	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	CZ	Rating 82	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_DE_R82	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	DE	Rating 82	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_DK_R82	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	DK	Rating 82	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_EE_R82	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	EE	Rating 82	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_ES_R82	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	ES	Rating 82	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_FI_R82	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	FI	Rating 82	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_FR_R82	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	FR	Rating 82	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_GB_R82	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	GB	Rating 82	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_GR_R82	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	GR	Rating 82	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_HK_R82	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	HK	Rating 82	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_HR_R82	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	HR	Rating 82	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
CORP_ALL_0086_CC_AIRB_HU_R82	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	HU	Rating 82	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_IE_R82	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	IE	Rating 82	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_IL_R82	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	IL	Rating 82	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_IT_R82	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	IT	Rating 82	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_JP_R82	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	JP	Rating 82	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_KR_R82	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	KR	Rating 82	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_LT_R82	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	LT	Rating 82	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_LU_R82	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	LU	Rating 82	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_LV_R82	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	LV	Rating 82	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_MT_R82	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	MT	Rating 82	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_NL_R82	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	NL	Rating 82	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_NO_R82	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	NO	Rating 82	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_PL_R82	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	PL	Rating 82	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_PT_R82	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	PT	Rating 82	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_RO_R82	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	RO	Rating 82	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_RU_R82	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	RU	Rating 82	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_SE_R82	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	SE	Rating 82	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_SG_R82	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	SG	Rating 82	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_SI_R82	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	SI	Rating 82	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_SK_R82	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	SK	Rating 82	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_TR_R82	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	TR	Rating 82	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_US_R82	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	US	Rating 82	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
CORP_ALL_0086_CC_AIRB_x2_R82	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	Other countries	Rating 82	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_x0_R83	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	Not applicable	Rating 83	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_AT_R83	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	AT	Rating 83	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_AU_R83	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	AU	Rating 83	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_BE_R83	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	BE	Rating 83	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_BG_R83	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	BG	Rating 83	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_BR_R83	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	BR	Rating 83	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_CA_R83	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	CA	Rating 83	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_CH_R83	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	CH	Rating 83	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_CN_R83	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	CN	Rating 83	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_CY_R83	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	CY	Rating 83	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_CZ_R83	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	CZ	Rating 83	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_DE_R83	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	DE	Rating 83	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_DK_R83	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	DK	Rating 83	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_EE_R83	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	EE	Rating 83	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_ES_R83	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	ES	Rating 83	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_FI_R83	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	FI	Rating 83	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_FR_R83	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	FR	Rating 83	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_GB_R83	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	GB	Rating 83	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_GR_R83	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	GR	Rating 83	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_HK_R83	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	HK	Rating 83	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_HR_R83	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	HR	Rating 83	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
CORP_ALL_0086_CC_AIRB_HU_R83	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	HU	Rating 83	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_IE_R83	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	IE	Rating 83	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_IL_R83	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	IL	Rating 83	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_IT_R83	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	IT	Rating 83	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_JP_R83	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	JP	Rating 83	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_KR_R83	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	KR	Rating 83	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_LT_R83	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	LT	Rating 83	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_LU_R83	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	LU	Rating 83	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_LV_R83	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	LV	Rating 83	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_MT_R83	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	MT	Rating 83	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_NL_R83	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	NL	Rating 83	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_NO_R83	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	NO	Rating 83	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_PL_R83	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	PL	Rating 83	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_PT_R83	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	PT	Rating 83	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_RO_R83	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	RO	Rating 83	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_RU_R83	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	RU	Rating 83	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_SE_R83	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	SE	Rating 83	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_SG_R83	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	SG	Rating 83	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_SI_R83	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	SI	Rating 83	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_SK_R83	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	SK	Rating 83	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_TR_R83	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	TR	Rating 83	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_US_R83	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	US	Rating 83	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
CORP_ALL_0086_CC_AIRB_x2_R83	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	Other countries	Rating 83	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_x0_R84	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	Not applicable	Rating 84	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_AT_R84	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	AT	Rating 84	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_AU_R84	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	AU	Rating 84	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_BE_R84	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	BE	Rating 84	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_BG_R84	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	BG	Rating 84	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_BR_R84	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	BR	Rating 84	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_CA_R84	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	CA	Rating 84	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_CH_R84	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	CH	Rating 84	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_CN_R84	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	CN	Rating 84	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_CY_R84	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	CY	Rating 84	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_CZ_R84	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	CZ	Rating 84	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_DE_R84	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	DE	Rating 84	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_DK_R84	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	DK	Rating 84	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_EE_R84	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	EE	Rating 84	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_ES_R84	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	ES	Rating 84	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_FI_R84	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	FI	Rating 84	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_FR_R84	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	FR	Rating 84	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_GB_R84	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	GB	Rating 84	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_GR_R84	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	GR	Rating 84	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_HK_R84	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	HK	Rating 84	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_HR_R84	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	HR	Rating 84	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
CORP_ALL_0086_CC_AIRB_HU_R84	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	HU	Rating 84	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_IE_R84	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	IE	Rating 84	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_IL_R84	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	IL	Rating 84	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_IT_R84	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	IT	Rating 84	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_JP_R84	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	JP	Rating 84	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_KR_R84	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	KR	Rating 84	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_LT_R84	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	LT	Rating 84	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_LU_R84	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	LU	Rating 84	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_LV_R84	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	LV	Rating 84	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_MT_R84	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	MT	Rating 84	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_NL_R84	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	NL	Rating 84	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_NO_R84	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	NO	Rating 84	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_PL_R84	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	PL	Rating 84	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_PT_R84	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	PT	Rating 84	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_RO_R84	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	RO	Rating 84	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_RU_R84	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	RU	Rating 84	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_SE_R84	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	SE	Rating 84	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_SG_R84	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	SG	Rating 84	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_SI_R84	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	SI	Rating 84	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_SK_R84	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	SK	Rating 84	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_TR_R84	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	TR	Rating 84	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_US_R84	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	US	Rating 84	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
CORP_ALL_0086_CC_AIRB_x2_R84	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	Other countries	Rating 84	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_x0_R85	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	Not applicable	Rating 85	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_AT_R85	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	AT	Rating 85	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_AU_R85	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	AU	Rating 85	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_BE_R85	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	BE	Rating 85	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_BG_R85	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	BG	Rating 85	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_BR_R85	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	BR	Rating 85	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_CA_R85	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	CA	Rating 85	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_CH_R85	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	CH	Rating 85	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_CN_R85	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	CN	Rating 85	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_CY_R85	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	CY	Rating 85	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_CZ_R85	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	CZ	Rating 85	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_DE_R85	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	DE	Rating 85	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_DK_R85	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	DK	Rating 85	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_EE_R85	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	EE	Rating 85	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_ES_R85	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	ES	Rating 85	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_FI_R85	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	FI	Rating 85	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_FR_R85	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	FR	Rating 85	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_GB_R85	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	GB	Rating 85	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_GR_R85	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	GR	Rating 85	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_HK_R85	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	HK	Rating 85	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_HR_R85	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	HR	Rating 85	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
CORP_ALL_0086_CC_AIRB_HU_R85	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	HU	Rating 85	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_IE_R85	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	IE	Rating 85	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_IL_R85	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	IL	Rating 85	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_IT_R85	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	IT	Rating 85	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_JP_R85	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	JP	Rating 85	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_KR_R85	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	KR	Rating 85	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_LT_R85	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	LT	Rating 85	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_LU_R85	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	LU	Rating 85	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_LV_R85	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	LV	Rating 85	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_MT_R85	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	MT	Rating 85	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_NL_R85	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	NL	Rating 85	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_NO_R85	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	NO	Rating 85	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_PL_R85	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	PL	Rating 85	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_PT_R85	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	PT	Rating 85	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_RO_R85	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	RO	Rating 85	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_RU_R85	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	RU	Rating 85	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_SE_R85	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	SE	Rating 85	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_SG_R85	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	SG	Rating 85	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_SI_R85	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	SI	Rating 85	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_SK_R85	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	SK	Rating 85	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_TR_R85	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	TR	Rating 85	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_US_R85	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	US	Rating 85	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
CORP_ALL_0086_CC_AIRB_x2_R85	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	Other countries	Rating 85	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_x0_R86	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	Not applicable	Rating 86	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_AT_R86	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	AT	Rating 86	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_AU_R86	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	AU	Rating 86	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_BE_R86	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	BE	Rating 86	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_BG_R86	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	BG	Rating 86	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_BR_R86	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	BR	Rating 86	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_CA_R86	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	CA	Rating 86	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_CH_R86	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	CH	Rating 86	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_CN_R86	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	CN	Rating 86	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_CY_R86	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	CY	Rating 86	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_CZ_R86	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	CZ	Rating 86	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_DE_R86	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	DE	Rating 86	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_DK_R86	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	DK	Rating 86	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_EE_R86	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	EE	Rating 86	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_ES_R86	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	ES	Rating 86	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_FI_R86	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	FI	Rating 86	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_FR_R86	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	FR	Rating 86	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_GB_R86	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	GB	Rating 86	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_GR_R86	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	GR	Rating 86	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_HK_R86	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	HK	Rating 86	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_HR_R86	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	HR	Rating 86	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
CORP_ALL_0086_CC_AIRB_HU_R86	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	HU	Rating 86	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_IE_R86	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	IE	Rating 86	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_IL_R86	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	IL	Rating 86	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_IT_R86	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	IT	Rating 86	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_JP_R86	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	JP	Rating 86	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_KR_R86	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	KR	Rating 86	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_LT_R86	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	LT	Rating 86	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_LU_R86	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	LU	Rating 86	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_LV_R86	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	LV	Rating 86	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_MT_R86	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	MT	Rating 86	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_NL_R86	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	NL	Rating 86	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_NO_R86	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	NO	Rating 86	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_PL_R86	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	PL	Rating 86	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_PT_R86	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	PT	Rating 86	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_RO_R86	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	RO	Rating 86	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_RU_R86	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	RU	Rating 86	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_SE_R86	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	SE	Rating 86	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_SG_R86	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	SG	Rating 86	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_SI_R86	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	SI	Rating 86	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_SK_R86	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	SK	Rating 86	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_TR_R86	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	TR	Rating 86	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_US_R86	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	US	Rating 86	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
CORP_ALL_0086_CC_AIRB_x2_R86	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	Other countries	Rating 86	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_x0_R87	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	Not applicable	Rating 87	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_AT_R87	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	AT	Rating 87	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_AU_R87	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	AU	Rating 87	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_BE_R87	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	BE	Rating 87	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_BG_R87	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	BG	Rating 87	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_BR_R87	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	BR	Rating 87	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_CA_R87	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	CA	Rating 87	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_CH_R87	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	CH	Rating 87	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_CN_R87	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	CN	Rating 87	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_CY_R87	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	CY	Rating 87	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_CZ_R87	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	CZ	Rating 87	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_DE_R87	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	DE	Rating 87	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_DK_R87	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	DK	Rating 87	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_EE_R87	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	EE	Rating 87	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_ES_R87	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	ES	Rating 87	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_FI_R87	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	FI	Rating 87	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_FR_R87	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	FR	Rating 87	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_GB_R87	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	GB	Rating 87	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_GR_R87	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	GR	Rating 87	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_HK_R87	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	HK	Rating 87	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_HR_R87	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	HR	Rating 87	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
CORP_ALL_0086_CC_AIRB_HU_R87	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	HU	Rating 87	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_IE_R87	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	IE	Rating 87	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_IL_R87	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	IL	Rating 87	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_IT_R87	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	IT	Rating 87	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_JP_R87	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	JP	Rating 87	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_KR_R87	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	KR	Rating 87	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_LT_R87	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	LT	Rating 87	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_LU_R87	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	LU	Rating 87	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_LV_R87	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	LV	Rating 87	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_MT_R87	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	MT	Rating 87	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_NL_R87	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	NL	Rating 87	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_NO_R87	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	NO	Rating 87	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_PL_R87	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	PL	Rating 87	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_PT_R87	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	PT	Rating 87	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_RO_R87	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	RO	Rating 87	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_RU_R87	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	RU	Rating 87	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_SE_R87	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	SE	Rating 87	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_SG_R87	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	SG	Rating 87	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_SI_R87	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	SI	Rating 87	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_SK_R87	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	SK	Rating 87	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_TR_R87	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	TR	Rating 87	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_US_R87	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	US	Rating 87	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
CORP_ALL_0086_CC_AIRB_x2_R87	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	Other countries	Rating 87	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_x0_R88	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	Not applicable	Rating 88	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_AT_R88	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	AT	Rating 88	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_AU_R88	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	AU	Rating 88	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_BE_R88	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	BE	Rating 88	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_BG_R88	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	BG	Rating 88	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_BR_R88	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	BR	Rating 88	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_CA_R88	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	CA	Rating 88	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_CH_R88	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	CH	Rating 88	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_CN_R88	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	CN	Rating 88	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_CY_R88	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	CY	Rating 88	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_CZ_R88	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	CZ	Rating 88	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_DE_R88	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	DE	Rating 88	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_DK_R88	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	DK	Rating 88	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_EE_R88	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	EE	Rating 88	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_ES_R88	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	ES	Rating 88	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_FI_R88	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	FI	Rating 88	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_FR_R88	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	FR	Rating 88	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_GB_R88	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	GB	Rating 88	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_GR_R88	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	GR	Rating 88	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_HK_R88	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	HK	Rating 88	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_HR_R88	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	HR	Rating 88	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
CORP_ALL_0086_CC_AIRB_HU_R88	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	HU	Rating 88	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_IE_R88	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	IE	Rating 88	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_IL_R88	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	IL	Rating 88	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_IT_R88	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	IT	Rating 88	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_JP_R88	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	JP	Rating 88	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_KR_R88	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	KR	Rating 88	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_LT_R88	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	LT	Rating 88	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_LU_R88	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	LU	Rating 88	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_LV_R88	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	LV	Rating 88	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_MT_R88	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	MT	Rating 88	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_NL_R88	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	NL	Rating 88	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_NO_R88	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	NO	Rating 88	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_PL_R88	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	PL	Rating 88	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_PT_R88	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	PT	Rating 88	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_RO_R88	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	RO	Rating 88	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_RU_R88	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	RU	Rating 88	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_SE_R88	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	SE	Rating 88	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_SG_R88	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	SG	Rating 88	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_SI_R88	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	SI	Rating 88	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_SK_R88	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	SK	Rating 88	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_TR_R88	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	TR	Rating 88	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_US_R88	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	US	Rating 88	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
CORP_ALL_0086_CC_AIRB_x2_R88	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	Other countries	Rating 88	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_x0_R89	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	Not applicable	Rating 89	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_AT_R89	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	AT	Rating 89	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_AU_R89	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	AU	Rating 89	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_BE_R89	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	BE	Rating 89	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_BG_R89	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	BG	Rating 89	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_BR_R89	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	BR	Rating 89	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_CA_R89	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	CA	Rating 89	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_CH_R89	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	CH	Rating 89	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_CN_R89	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	CN	Rating 89	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_CY_R89	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	CY	Rating 89	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_CZ_R89	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	CZ	Rating 89	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_DE_R89	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	DE	Rating 89	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_DK_R89	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	DK	Rating 89	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_EE_R89	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	EE	Rating 89	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_ES_R89	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	ES	Rating 89	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_FI_R89	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	FI	Rating 89	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_FR_R89	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	FR	Rating 89	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_GB_R89	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	GB	Rating 89	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_GR_R89	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	GR	Rating 89	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_HK_R89	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	HK	Rating 89	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_HR_R89	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	HR	Rating 89	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
CORP_ALL_0086_CC_AIRB_HU_R89	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	HU	Rating 89	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_IE_R89	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	IE	Rating 89	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_IL_R89	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	IL	Rating 89	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_IT_R89	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	IT	Rating 89	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_JP_R89	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	JP	Rating 89	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_KR_R89	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	KR	Rating 89	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_LT_R89	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	LT	Rating 89	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_LU_R89	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	LU	Rating 89	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_LV_R89	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	LV	Rating 89	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_MT_R89	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	MT	Rating 89	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_NL_R89	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	NL	Rating 89	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_NO_R89	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	NO	Rating 89	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_PL_R89	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	PL	Rating 89	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_PT_R89	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	PT	Rating 89	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_RO_R89	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	RO	Rating 89	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_RU_R89	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	RU	Rating 89	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_SE_R89	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	SE	Rating 89	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_SG_R89	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	SG	Rating 89	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_SI_R89	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	SI	Rating 89	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_SK_R89	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	SK	Rating 89	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_TR_R89	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	TR	Rating 89	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_US_R89	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	US	Rating 89	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
CORP_ALL_0086_CC_AIRB_x2_R89	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	Other countries	Rating 89	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_x0_R90	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	Not applicable	Rating 90	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_AT_R90	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	AT	Rating 90	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_AU_R90	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	AU	Rating 90	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_BE_R90	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	BE	Rating 90	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_BG_R90	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	BG	Rating 90	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_BR_R90	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	BR	Rating 90	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_CA_R90	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	CA	Rating 90	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_CH_R90	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	CH	Rating 90	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_CN_R90	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	CN	Rating 90	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_CY_R90	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	CY	Rating 90	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_CZ_R90	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	CZ	Rating 90	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_DE_R90	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	DE	Rating 90	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_DK_R90	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	DK	Rating 90	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_EE_R90	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	EE	Rating 90	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_ES_R90	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	ES	Rating 90	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_FI_R90	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	FI	Rating 90	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_FR_R90	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	FR	Rating 90	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_GB_R90	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	GB	Rating 90	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_GR_R90	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	GR	Rating 90	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_HK_R90	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	HK	Rating 90	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_HR_R90	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	HR	Rating 90	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
CORP_ALL_0086_CC_AIRB_HU_R90	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	HU	Rating 90	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_IE_R90	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	IE	Rating 90	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_IL_R90	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	IL	Rating 90	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_IT_R90	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	IT	Rating 90	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_JP_R90	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	JP	Rating 90	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_KR_R90	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	KR	Rating 90	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_LT_R90	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	LT	Rating 90	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_LU_R90	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	LU	Rating 90	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_LV_R90	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	LV	Rating 90	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_MT_R90	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	MT	Rating 90	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_NL_R90	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	NL	Rating 90	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_NO_R90	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	NO	Rating 90	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_PL_R90	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	PL	Rating 90	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_PT_R90	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	PT	Rating 90	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_RO_R90	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	RO	Rating 90	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_RU_R90	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	RU	Rating 90	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_SE_R90	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	SE	Rating 90	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_SG_R90	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	SG	Rating 90	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_SI_R90	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	SI	Rating 90	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_SK_R90	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	SK	Rating 90	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_TR_R90	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	TR	Rating 90	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_US_R90	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	US	Rating 90	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
CORP_ALL_0086_CC_AIRB_x2_R90	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	Other countries	Rating 90	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_x0_R91	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	Not applicable	Rating 91	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_AT_R91	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	AT	Rating 91	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_AU_R91	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	AU	Rating 91	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_BE_R91	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	BE	Rating 91	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_BG_R91	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	BG	Rating 91	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_BR_R91	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	BR	Rating 91	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_CA_R91	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	CA	Rating 91	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_CH_R91	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	CH	Rating 91	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_CN_R91	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	CN	Rating 91	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_CY_R91	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	CY	Rating 91	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_CZ_R91	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	CZ	Rating 91	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_DE_R91	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	DE	Rating 91	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_DK_R91	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	DK	Rating 91	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_EE_R91	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	EE	Rating 91	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_ES_R91	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	ES	Rating 91	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_FI_R91	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	FI	Rating 91	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_FR_R91	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	FR	Rating 91	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_GB_R91	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	GB	Rating 91	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_GR_R91	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	GR	Rating 91	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_HK_R91	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	HK	Rating 91	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_HR_R91	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	HR	Rating 91	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
CORP_ALL_0086_CC_AIRB_HU_R91	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	HU	Rating 91	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_IE_R91	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	IE	Rating 91	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_IL_R91	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	IL	Rating 91	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_IT_R91	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	IT	Rating 91	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_JP_R91	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	JP	Rating 91	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_KR_R91	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	KR	Rating 91	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_LT_R91	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	LT	Rating 91	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_LU_R91	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	LU	Rating 91	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_LV_R91	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	LV	Rating 91	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_MT_R91	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	MT	Rating 91	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_NL_R91	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	NL	Rating 91	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_NO_R91	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	NO	Rating 91	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_PL_R91	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	PL	Rating 91	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_PT_R91	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	PT	Rating 91	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_RO_R91	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	RO	Rating 91	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_RU_R91	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	RU	Rating 91	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_SE_R91	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	SE	Rating 91	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_SG_R91	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	SG	Rating 91	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_SI_R91	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	SI	Rating 91	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_SK_R91	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	SK	Rating 91	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_TR_R91	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	TR	Rating 91	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_US_R91	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	US	Rating 91	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
CORP_ALL_0086_CC_AIRB_x2_R91	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	Other countries	Rating 91	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_x0_R92	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	Not applicable	Rating 92	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_AT_R92	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	AT	Rating 92	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_AU_R92	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	AU	Rating 92	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_BE_R92	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	BE	Rating 92	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_BG_R92	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	BG	Rating 92	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_BR_R92	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	BR	Rating 92	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_CA_R92	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	CA	Rating 92	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_CH_R92	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	CH	Rating 92	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_CN_R92	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	CN	Rating 92	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_CY_R92	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	CY	Rating 92	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_CZ_R92	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	CZ	Rating 92	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_DE_R92	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	DE	Rating 92	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_DK_R92	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	DK	Rating 92	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_EE_R92	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	EE	Rating 92	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_ES_R92	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	ES	Rating 92	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_FI_R92	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	FI	Rating 92	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_FR_R92	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	FR	Rating 92	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_GB_R92	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	GB	Rating 92	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_GR_R92	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	GR	Rating 92	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_HK_R92	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	HK	Rating 92	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_HR_R92	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	HR	Rating 92	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
CORP_ALL_0086_CC_AIRB_HU_R92	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	HU	Rating 92	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_IE_R92	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	IE	Rating 92	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_IL_R92	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	IL	Rating 92	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_IT_R92	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	IT	Rating 92	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_JP_R92	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	JP	Rating 92	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_KR_R92	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	KR	Rating 92	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_LT_R92	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	LT	Rating 92	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_LU_R92	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	LU	Rating 92	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_LV_R92	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	LV	Rating 92	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_MT_R92	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	MT	Rating 92	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_NL_R92	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	NL	Rating 92	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_NO_R92	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	NO	Rating 92	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_PL_R92	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	PL	Rating 92	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_PT_R92	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	PT	Rating 92	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_RO_R92	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	RO	Rating 92	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_RU_R92	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	RU	Rating 92	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_SE_R92	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	SE	Rating 92	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_SG_R92	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	SG	Rating 92	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_SI_R92	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	SI	Rating 92	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_SK_R92	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	SK	Rating 92	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_TR_R92	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	TR	Rating 92	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_US_R92	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	US	Rating 92	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
CORP_ALL_0086_CC_AIRB_x2_R92	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	Other countries	Rating 92	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_x0_R93	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	Not applicable	Rating 93	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_AT_R93	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	AT	Rating 93	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_AU_R93	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	AU	Rating 93	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_BE_R93	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	BE	Rating 93	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_BG_R93	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	BG	Rating 93	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_BR_R93	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	BR	Rating 93	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_CA_R93	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	CA	Rating 93	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_CH_R93	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	CH	Rating 93	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_CN_R93	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	CN	Rating 93	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_CY_R93	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	CY	Rating 93	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_CZ_R93	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	CZ	Rating 93	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_DE_R93	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	DE	Rating 93	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_DK_R93	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	DK	Rating 93	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_EE_R93	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	EE	Rating 93	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_ES_R93	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	ES	Rating 93	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_FI_R93	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	FI	Rating 93	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_FR_R93	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	FR	Rating 93	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_GB_R93	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	GB	Rating 93	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_GR_R93	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	GR	Rating 93	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_HK_R93	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	HK	Rating 93	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_HR_R93	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	HR	Rating 93	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
CORP_ALL_0086_CC_AIRB_HU_R93	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	HU	Rating 93	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_IE_R93	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	IE	Rating 93	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_IL_R93	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	IL	Rating 93	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_IT_R93	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	IT	Rating 93	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_JP_R93	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	JP	Rating 93	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_KR_R93	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	KR	Rating 93	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_LT_R93	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	LT	Rating 93	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_LU_R93	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	LU	Rating 93	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_LV_R93	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	LV	Rating 93	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_MT_R93	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	MT	Rating 93	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_NL_R93	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	NL	Rating 93	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_NO_R93	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	NO	Rating 93	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_PL_R93	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	PL	Rating 93	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_PT_R93	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	PT	Rating 93	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_RO_R93	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	RO	Rating 93	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_RU_R93	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	RU	Rating 93	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_SE_R93	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	SE	Rating 93	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_SG_R93	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	SG	Rating 93	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_SI_R93	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	SI	Rating 93	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_SK_R93	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	SK	Rating 93	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_TR_R93	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	TR	Rating 93	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_US_R93	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	US	Rating 93	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
CORP_ALL_0086_CC_AIRB_x2_R93	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	Other countries	Rating 93	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_x0_R94	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	Not applicable	Rating 94	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_AT_R94	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	AT	Rating 94	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_AU_R94	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	AU	Rating 94	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_BE_R94	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	BE	Rating 94	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_BG_R94	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	BG	Rating 94	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_BR_R94	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	BR	Rating 94	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_CA_R94	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	CA	Rating 94	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_CH_R94	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	CH	Rating 94	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_CN_R94	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	CN	Rating 94	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_CY_R94	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	CY	Rating 94	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_CZ_R94	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	CZ	Rating 94	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_DE_R94	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	DE	Rating 94	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_DK_R94	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	DK	Rating 94	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_EE_R94	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	EE	Rating 94	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_ES_R94	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	ES	Rating 94	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_FI_R94	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	FI	Rating 94	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_FR_R94	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	FR	Rating 94	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_GB_R94	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	GB	Rating 94	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_GR_R94	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	GR	Rating 94	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_HK_R94	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	HK	Rating 94	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_HR_R94	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	HR	Rating 94	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
CORP_ALL_0086_CC_AIRB_HU_R94	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	HU	Rating 94	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_IE_R94	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	IE	Rating 94	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_IL_R94	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	IL	Rating 94	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_IT_R94	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	IT	Rating 94	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_JP_R94	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	JP	Rating 94	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_KR_R94	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	KR	Rating 94	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_LT_R94	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	LT	Rating 94	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_LU_R94	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	LU	Rating 94	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_LV_R94	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	LV	Rating 94	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_MT_R94	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	MT	Rating 94	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_NL_R94	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	NL	Rating 94	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_NO_R94	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	NO	Rating 94	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_PL_R94	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	PL	Rating 94	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_PT_R94	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	PT	Rating 94	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_RO_R94	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	RO	Rating 94	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_RU_R94	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	RU	Rating 94	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_SE_R94	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	SE	Rating 94	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_SG_R94	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	SG	Rating 94	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_SI_R94	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	SI	Rating 94	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_SK_R94	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	SK	Rating 94	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_TR_R94	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	TR	Rating 94	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_US_R94	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	US	Rating 94	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
CORP_ALL_0086_CC_AIRB_x2_R94	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	Other countries	Rating 94	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_x0_R95	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	Not applicable	Rating 95	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_AT_R95	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	AT	Rating 95	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_AU_R95	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	AU	Rating 95	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_BE_R95	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	BE	Rating 95	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_BG_R95	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	BG	Rating 95	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_BR_R95	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	BR	Rating 95	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_CA_R95	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	CA	Rating 95	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_CH_R95	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	CH	Rating 95	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_CN_R95	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	CN	Rating 95	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_CY_R95	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	CY	Rating 95	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_CZ_R95	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	CZ	Rating 95	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_DE_R95	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	DE	Rating 95	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_DK_R95	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	DK	Rating 95	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_EE_R95	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	EE	Rating 95	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_ES_R95	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	ES	Rating 95	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_FI_R95	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	FI	Rating 95	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_FR_R95	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	FR	Rating 95	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_GB_R95	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	GB	Rating 95	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_GR_R95	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	GR	Rating 95	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_HK_R95	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	HK	Rating 95	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_HR_R95	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	HR	Rating 95	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
CORP_ALL_0086_CC_AIRB_HU_R95	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	HU	Rating 95	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_IE_R95	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	IE	Rating 95	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_IL_R95	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	IL	Rating 95	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_IT_R95	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	IT	Rating 95	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_JP_R95	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	JP	Rating 95	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_KR_R95	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	KR	Rating 95	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_LT_R95	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	LT	Rating 95	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_LU_R95	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	LU	Rating 95	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_LV_R95	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	LV	Rating 95	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_MT_R95	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	MT	Rating 95	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_NL_R95	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	NL	Rating 95	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_NO_R95	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	NO	Rating 95	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_PL_R95	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	PL	Rating 95	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_PT_R95	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	PT	Rating 95	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_RO_R95	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	RO	Rating 95	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_RU_R95	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	RU	Rating 95	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_SE_R95	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	SE	Rating 95	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_SG_R95	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	SG	Rating 95	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_SI_R95	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	SI	Rating 95	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_SK_R95	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	SK	Rating 95	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_TR_R95	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	TR	Rating 95	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_US_R95	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	US	Rating 95	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
CORP_ALL_0086_CC_AIRB_x2_R95	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	Other countries	Rating 95	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_x0_R96	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	Not applicable	Rating 96	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_AT_R96	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	AT	Rating 96	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_AU_R96	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	AU	Rating 96	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_BE_R96	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	BE	Rating 96	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_BG_R96	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	BG	Rating 96	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_BR_R96	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	BR	Rating 96	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_CA_R96	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	CA	Rating 96	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_CH_R96	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	CH	Rating 96	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_CN_R96	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	CN	Rating 96	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_CY_R96	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	CY	Rating 96	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_CZ_R96	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	CZ	Rating 96	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_DE_R96	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	DE	Rating 96	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_DK_R96	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	DK	Rating 96	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_EE_R96	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	EE	Rating 96	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_ES_R96	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	ES	Rating 96	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_FI_R96	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	FI	Rating 96	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_FR_R96	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	FR	Rating 96	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_GB_R96	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	GB	Rating 96	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_GR_R96	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	GR	Rating 96	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_HK_R96	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	HK	Rating 96	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_HR_R96	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	HR	Rating 96	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
CORP_ALL_0086_CC_AIRB_HU_R96	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	HU	Rating 96	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_IE_R96	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	IE	Rating 96	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_IL_R96	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	IL	Rating 96	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_IT_R96	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	IT	Rating 96	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_JP_R96	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	JP	Rating 96	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_KR_R96	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	KR	Rating 96	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_LT_R96	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	LT	Rating 96	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_LU_R96	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	LU	Rating 96	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_LV_R96	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	LV	Rating 96	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_MT_R96	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	MT	Rating 96	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_NL_R96	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	NL	Rating 96	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_NO_R96	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	NO	Rating 96	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_PL_R96	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	PL	Rating 96	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_PT_R96	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	PT	Rating 96	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_RO_R96	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	RO	Rating 96	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_RU_R96	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	RU	Rating 96	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_SE_R96	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	SE	Rating 96	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_SG_R96	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	SG	Rating 96	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_SI_R96	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	SI	Rating 96	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_SK_R96	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	SK	Rating 96	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_TR_R96	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	TR	Rating 96	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_US_R96	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	US	Rating 96	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
CORP_ALL_0086_CC_AIRB_x2_R96	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	Other countries	Rating 96	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_x0_R97	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	Not applicable	Rating 97	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_AT_R97	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	AT	Rating 97	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_AU_R97	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	AU	Rating 97	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_BE_R97	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	BE	Rating 97	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_BG_R97	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	BG	Rating 97	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_BR_R97	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	BR	Rating 97	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_CA_R97	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	CA	Rating 97	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_CH_R97	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	CH	Rating 97	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_CN_R97	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	CN	Rating 97	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_CY_R97	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	CY	Rating 97	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_CZ_R97	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	CZ	Rating 97	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_DE_R97	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	DE	Rating 97	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_DK_R97	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	DK	Rating 97	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_EE_R97	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	EE	Rating 97	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_ES_R97	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	ES	Rating 97	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_FI_R97	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	FI	Rating 97	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_FR_R97	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	FR	Rating 97	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_GB_R97	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	GB	Rating 97	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_GR_R97	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	GR	Rating 97	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_HK_R97	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	HK	Rating 97	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_HR_R97	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	HR	Rating 97	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
CORP_ALL_0086_CC_AIRB_HU_R97	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	HU	Rating 97	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_IE_R97	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	IE	Rating 97	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_IL_R97	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	IL	Rating 97	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_IT_R97	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	IT	Rating 97	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_JP_R97	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	JP	Rating 97	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_KR_R97	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	KR	Rating 97	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_LT_R97	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	LT	Rating 97	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_LU_R97	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	LU	Rating 97	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_LV_R97	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	LV	Rating 97	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_MT_R97	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	MT	Rating 97	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_NL_R97	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	NL	Rating 97	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_NO_R97	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	NO	Rating 97	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_PL_R97	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	PL	Rating 97	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_PT_R97	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	PT	Rating 97	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_RO_R97	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	RO	Rating 97	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_RU_R97	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	RU	Rating 97	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_SE_R97	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	SE	Rating 97	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_SG_R97	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	SG	Rating 97	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_SI_R97	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	SI	Rating 97	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_SK_R97	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	SK	Rating 97	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_TR_R97	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	TR	Rating 97	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_US_R97	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	US	Rating 97	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
CORP_ALL_0086_CC_AIRB_x2_R97	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	Other countries	Rating 97	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_x0_R98	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	Not applicable	Rating 98	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_AT_R98	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	AT	Rating 98	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_AU_R98	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	AU	Rating 98	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_BE_R98	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	BE	Rating 98	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_BG_R98	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	BG	Rating 98	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_BR_R98	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	BR	Rating 98	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_CA_R98	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	CA	Rating 98	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_CH_R98	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	CH	Rating 98	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_CN_R98	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	CN	Rating 98	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_CY_R98	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	CY	Rating 98	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_CZ_R98	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	CZ	Rating 98	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_DE_R98	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	DE	Rating 98	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_DK_R98	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	DK	Rating 98	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_EE_R98	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	EE	Rating 98	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_ES_R98	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	ES	Rating 98	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_FI_R98	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	FI	Rating 98	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_FR_R98	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	FR	Rating 98	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_GB_R98	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	GB	Rating 98	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_GR_R98	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	GR	Rating 98	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_HK_R98	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	HK	Rating 98	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_HR_R98	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	HR	Rating 98	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
CORP_ALL_0086_CC_AIRB_HU_R98	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	HU	Rating 98	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_IE_R98	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	IE	Rating 98	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_IL_R98	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	IL	Rating 98	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_IT_R98	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	IT	Rating 98	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_JP_R98	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	JP	Rating 98	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_KR_R98	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	KR	Rating 98	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_LT_R98	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	LT	Rating 98	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_LU_R98	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	LU	Rating 98	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_LV_R98	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	LV	Rating 98	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_MT_R98	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	MT	Rating 98	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_NL_R98	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	NL	Rating 98	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_NO_R98	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	NO	Rating 98	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_PL_R98	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	PL	Rating 98	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_PT_R98	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	PT	Rating 98	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_RO_R98	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	RO	Rating 98	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_RU_R98	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	RU	Rating 98	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_SE_R98	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	SE	Rating 98	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_SG_R98	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	SG	Rating 98	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_SI_R98	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	SI	Rating 98	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_SK_R98	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	SK	Rating 98	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_TR_R98	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	TR	Rating 98	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_US_R98	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	US	Rating 98	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
CORP_ALL_0086_CC_AIRB_x2_R98	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	Other countries	Rating 98	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_x0_R99	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	Not applicable	Rating 99	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_AT_R99	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	AT	Rating 99	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_AU_R99	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	AU	Rating 99	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_BE_R99	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	BE	Rating 99	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_BG_R99	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	BG	Rating 99	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_BR_R99	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	BR	Rating 99	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_CA_R99	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	CA	Rating 99	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_CH_R99	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	CH	Rating 99	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_CN_R99	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	CN	Rating 99	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_CY_R99	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	CY	Rating 99	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_CZ_R99	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	CZ	Rating 99	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_DE_R99	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	DE	Rating 99	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_DK_R99	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	DK	Rating 99	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_EE_R99	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	EE	Rating 99	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_ES_R99	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	ES	Rating 99	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_FI_R99	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	FI	Rating 99	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_FR_R99	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	FR	Rating 99	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_GB_R99	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	GB	Rating 99	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_GR_R99	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	GR	Rating 99	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_HK_R99	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	HK	Rating 99	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_HR_R99	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	HR	Rating 99	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
CORP_ALL_0086_CC_AIRB_HU_R99	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	HU	Rating 99	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_IE_R99	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	IE	Rating 99	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_IL_R99	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	IL	Rating 99	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_IT_R99	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	IT	Rating 99	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_JP_R99	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	JP	Rating 99	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_KR_R99	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	KR	Rating 99	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_LT_R99	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	LT	Rating 99	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_LU_R99	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	LU	Rating 99	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_LV_R99	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	LV	Rating 99	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_MT_R99	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	MT	Rating 99	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_NL_R99	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	NL	Rating 99	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_NO_R99	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	NO	Rating 99	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_PL_R99	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	PL	Rating 99	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_PT_R99	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	PT	Rating 99	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_RO_R99	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	RO	Rating 99	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_RU_R99	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	RU	Rating 99	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_SE_R99	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	SE	Rating 99	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_SG_R99	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	SG	Rating 99	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_SI_R99	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	SI	Rating 99	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_SK_R99	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	SK	Rating 99	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_TR_R99	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	TR	Rating 99	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_AIRB_US_R99	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	US	Rating 99	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
CORP_ALL_0086_CC_AIRB_x2_R99	CORP Non-Defaulted	Counterparty credit risk	Advanced IRB approach	Other countries	Rating 99	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_x0_R01	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	Not applicable	Rating 1	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_AT_R01	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	AT	Rating 1	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_AU_R01	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	AU	Rating 1	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_BE_R01	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	BE	Rating 1	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_BG_R01	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	BG	Rating 1	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_BR_R01	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	BR	Rating 1	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_CA_R01	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	CA	Rating 1	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_CH_R01	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	CH	Rating 1	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_CN_R01	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	CN	Rating 1	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_CY_R01	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	CY	Rating 1	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_CZ_R01	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	CZ	Rating 1	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_DE_R01	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	DE	Rating 1	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_DK_R01	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	DK	Rating 1	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_EE_R01	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	EE	Rating 1	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_ES_R01	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	ES	Rating 1	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_FI_R01	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	FI	Rating 1	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_FR_R01	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	FR	Rating 1	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_GB_R01	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	GB	Rating 1	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_GR_R01	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	GR	Rating 1	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_HK_R01	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	HK	Rating 1	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_HR_R01	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	HR	Rating 1	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
MORT_ALL_0094_CC_AIRB_HU_R01	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	HU	Rating 1	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_IE_R01	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	IE	Rating 1	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_IL_R01	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	IL	Rating 1	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_IT_R01	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	IT	Rating 1	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_JP_R01	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	JP	Rating 1	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_KR_R01	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	KR	Rating 1	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_LT_R01	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	LT	Rating 1	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_LU_R01	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	LU	Rating 1	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_LV_R01	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	LV	Rating 1	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_MT_R01	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	MT	Rating 1	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_NL_R01	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	NL	Rating 1	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_NO_R01	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	NO	Rating 1	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_PL_R01	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	PL	Rating 1	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_PT_R01	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	PT	Rating 1	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_RO_R01	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	RO	Rating 1	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_RU_R01	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	RU	Rating 1	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_SE_R01	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	SE	Rating 1	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_SG_R01	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	SG	Rating 1	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_SI_R01	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	SI	Rating 1	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_SK_R01	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	SK	Rating 1	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_TR_R01	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	TR	Rating 1	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_US_R01	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	US	Rating 1	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
MORT_ALL_0094_CC_AIRB_x2_R01	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	Other countries	Rating 1	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_x0_R02	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	Not applicable	Rating 2	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_AT_R02	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	AT	Rating 2	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_AU_R02	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	AU	Rating 2	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_BE_R02	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	BE	Rating 2	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_BG_R02	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	BG	Rating 2	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_BR_R02	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	BR	Rating 2	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_CA_R02	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	CA	Rating 2	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_CH_R02	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	CH	Rating 2	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_CN_R02	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	CN	Rating 2	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_CY_R02	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	CY	Rating 2	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_CZ_R02	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	CZ	Rating 2	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_DE_R02	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	DE	Rating 2	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_DK_R02	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	DK	Rating 2	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_EE_R02	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	EE	Rating 2	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_ES_R02	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	ES	Rating 2	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_FI_R02	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	FI	Rating 2	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_FR_R02	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	FR	Rating 2	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_GB_R02	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	GB	Rating 2	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_GR_R02	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	GR	Rating 2	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_HK_R02	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	HK	Rating 2	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_HR_R02	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	HR	Rating 2	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
MORT_ALL_0094_CC_AIRB_HU_R02	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	HU	Rating 2	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_IE_R02	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	IE	Rating 2	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_IL_R02	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	IL	Rating 2	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_IT_R02	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	IT	Rating 2	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_JP_R02	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	JP	Rating 2	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_KR_R02	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	KR	Rating 2	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_LT_R02	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	LT	Rating 2	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_LU_R02	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	LU	Rating 2	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_LV_R02	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	LV	Rating 2	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_MT_R02	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	MT	Rating 2	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_NL_R02	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	NL	Rating 2	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_NO_R02	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	NO	Rating 2	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_PL_R02	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	PL	Rating 2	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_PT_R02	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	PT	Rating 2	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_RO_R02	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	RO	Rating 2	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_RU_R02	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	RU	Rating 2	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_SE_R02	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	SE	Rating 2	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_SG_R02	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	SG	Rating 2	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_SI_R02	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	SI	Rating 2	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_SK_R02	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	SK	Rating 2	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_TR_R02	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	TR	Rating 2	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_US_R02	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	US	Rating 2	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
MORT_ALL_0094_CC_AIRB_x2_R02	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	Other countries	Rating 2	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_x0_R03	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	Not applicable	Rating 3	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_AT_R03	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	AT	Rating 3	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_AU_R03	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	AU	Rating 3	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_BE_R03	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	BE	Rating 3	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_BG_R03	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	BG	Rating 3	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_BR_R03	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	BR	Rating 3	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_CA_R03	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	CA	Rating 3	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_CH_R03	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	CH	Rating 3	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_CN_R03	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	CN	Rating 3	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_CY_R03	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	CY	Rating 3	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_CZ_R03	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	CZ	Rating 3	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_DE_R03	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	DE	Rating 3	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_DK_R03	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	DK	Rating 3	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_EE_R03	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	EE	Rating 3	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_ES_R03	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	ES	Rating 3	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_FI_R03	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	FI	Rating 3	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_FR_R03	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	FR	Rating 3	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_GB_R03	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	GB	Rating 3	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_GR_R03	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	GR	Rating 3	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_HK_R03	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	HK	Rating 3	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_HR_R03	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	HR	Rating 3	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
MORT_ALL_0094_CC_AIRB_HU_R03	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	HU	Rating 3	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_IE_R03	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	IE	Rating 3	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_IL_R03	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	IL	Rating 3	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_IT_R03	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	IT	Rating 3	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_JP_R03	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	JP	Rating 3	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_KR_R03	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	KR	Rating 3	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_LT_R03	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	LT	Rating 3	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_LU_R03	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	LU	Rating 3	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_LV_R03	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	LV	Rating 3	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_MT_R03	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	MT	Rating 3	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_NL_R03	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	NL	Rating 3	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_NO_R03	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	NO	Rating 3	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_PL_R03	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	PL	Rating 3	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_PT_R03	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	PT	Rating 3	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_RO_R03	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	RO	Rating 3	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_RU_R03	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	RU	Rating 3	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_SE_R03	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	SE	Rating 3	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_SG_R03	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	SG	Rating 3	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_SI_R03	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	SI	Rating 3	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_SK_R03	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	SK	Rating 3	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_TR_R03	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	TR	Rating 3	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_US_R03	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	US	Rating 3	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
MORT_ALL_0094_CC_AIRB_x2_R03	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	Other countries	Rating 3	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_x0_R04	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	Not applicable	Rating 4	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_AT_R04	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	AT	Rating 4	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_AU_R04	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	AU	Rating 4	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_BE_R04	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	BE	Rating 4	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_BG_R04	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	BG	Rating 4	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_BR_R04	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	BR	Rating 4	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_CA_R04	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	CA	Rating 4	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_CH_R04	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	CH	Rating 4	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_CN_R04	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	CN	Rating 4	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_CY_R04	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	CY	Rating 4	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_CZ_R04	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	CZ	Rating 4	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_DE_R04	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	DE	Rating 4	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_DK_R04	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	DK	Rating 4	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_EE_R04	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	EE	Rating 4	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_ES_R04	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	ES	Rating 4	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_FI_R04	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	FI	Rating 4	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_FR_R04	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	FR	Rating 4	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_GB_R04	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	GB	Rating 4	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_GR_R04	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	GR	Rating 4	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_HK_R04	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	HK	Rating 4	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_HR_R04	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	HR	Rating 4	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
MORT_ALL_0094_CC_AIRB_HU_R04	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	HU	Rating 4	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_IE_R04	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	IE	Rating 4	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_IL_R04	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	IL	Rating 4	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_IT_R04	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	IT	Rating 4	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_JP_R04	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	JP	Rating 4	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_KR_R04	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	KR	Rating 4	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_LT_R04	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	LT	Rating 4	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_LU_R04	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	LU	Rating 4	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_LV_R04	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	LV	Rating 4	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_MT_R04	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	MT	Rating 4	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_NL_R04	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	NL	Rating 4	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_NO_R04	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	NO	Rating 4	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_PL_R04	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	PL	Rating 4	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_PT_R04	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	PT	Rating 4	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_RO_R04	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	RO	Rating 4	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_RU_R04	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	RU	Rating 4	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_SE_R04	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	SE	Rating 4	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_SG_R04	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	SG	Rating 4	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_SI_R04	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	SI	Rating 4	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_SK_R04	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	SK	Rating 4	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_TR_R04	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	TR	Rating 4	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_US_R04	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	US	Rating 4	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
MORT_ALL_0094_CC_AIRB_x2_R04	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	Other countries	Rating 4	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_x0_R05	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	Not applicable	Rating 5	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_AT_R05	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	AT	Rating 5	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_AU_R05	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	AU	Rating 5	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_BE_R05	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	BE	Rating 5	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_BG_R05	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	BG	Rating 5	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_BR_R05	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	BR	Rating 5	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_CA_R05	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	CA	Rating 5	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_CH_R05	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	CH	Rating 5	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_CN_R05	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	CN	Rating 5	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_CY_R05	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	CY	Rating 5	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_CZ_R05	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	CZ	Rating 5	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_DE_R05	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	DE	Rating 5	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_DK_R05	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	DK	Rating 5	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_EE_R05	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	EE	Rating 5	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_ES_R05	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	ES	Rating 5	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_FI_R05	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	FI	Rating 5	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_FR_R05	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	FR	Rating 5	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_GB_R05	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	GB	Rating 5	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_GR_R05	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	GR	Rating 5	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_HK_R05	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	HK	Rating 5	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_HR_R05	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	HR	Rating 5	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
MORT_ALL_0094_CC_AIRB_HU_R05	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	HU	Rating 5	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_IE_R05	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	IE	Rating 5	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_IL_R05	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	IL	Rating 5	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_IT_R05	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	IT	Rating 5	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_JP_R05	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	JP	Rating 5	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_KR_R05	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	KR	Rating 5	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_LT_R05	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	LT	Rating 5	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_LU_R05	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	LU	Rating 5	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_LV_R05	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	LV	Rating 5	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_MT_R05	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	MT	Rating 5	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_NL_R05	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	NL	Rating 5	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_NO_R05	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	NO	Rating 5	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_PL_R05	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	PL	Rating 5	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_PT_R05	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	PT	Rating 5	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_RO_R05	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	RO	Rating 5	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_RU_R05	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	RU	Rating 5	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_SE_R05	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	SE	Rating 5	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_SG_R05	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	SG	Rating 5	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_SI_R05	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	SI	Rating 5	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_SK_R05	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	SK	Rating 5	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_TR_R05	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	TR	Rating 5	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_US_R05	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	US	Rating 5	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
MORT_ALL_0094_CC_AIRB_x2_R05	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	Other countries	Rating 5	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_x0_R06	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	Not applicable	Rating 6	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_AT_R06	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	AT	Rating 6	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_AU_R06	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	AU	Rating 6	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_BE_R06	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	BE	Rating 6	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_BG_R06	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	BG	Rating 6	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_BR_R06	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	BR	Rating 6	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_CA_R06	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	CA	Rating 6	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_CH_R06	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	CH	Rating 6	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_CN_R06	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	CN	Rating 6	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_CY_R06	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	CY	Rating 6	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_CZ_R06	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	CZ	Rating 6	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_DE_R06	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	DE	Rating 6	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_DK_R06	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	DK	Rating 6	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_EE_R06	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	EE	Rating 6	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_ES_R06	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	ES	Rating 6	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_FI_R06	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	FI	Rating 6	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_FR_R06	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	FR	Rating 6	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_GB_R06	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	GB	Rating 6	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_GR_R06	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	GR	Rating 6	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_HK_R06	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	HK	Rating 6	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_HR_R06	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	HR	Rating 6	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
MORT_ALL_0094_CC_AIRB_HU_R06	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	HU	Rating 6	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_IE_R06	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	IE	Rating 6	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_IL_R06	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	IL	Rating 6	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_IT_R06	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	IT	Rating 6	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_JP_R06	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	JP	Rating 6	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_KR_R06	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	KR	Rating 6	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_LT_R06	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	LT	Rating 6	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_LU_R06	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	LU	Rating 6	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_LV_R06	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	LV	Rating 6	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_MT_R06	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	MT	Rating 6	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_NL_R06	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	NL	Rating 6	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_NO_R06	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	NO	Rating 6	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_PL_R06	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	PL	Rating 6	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_PT_R06	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	PT	Rating 6	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_RO_R06	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	RO	Rating 6	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_RU_R06	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	RU	Rating 6	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_SE_R06	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	SE	Rating 6	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_SG_R06	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	SG	Rating 6	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_SI_R06	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	SI	Rating 6	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_SK_R06	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	SK	Rating 6	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_TR_R06	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	TR	Rating 6	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_US_R06	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	US	Rating 6	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
MORT_ALL_0094_CC_AIRB_x2_R06	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	Other countries	Rating 6	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_x0_R07	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	Not applicable	Rating 7	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_AT_R07	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	AT	Rating 7	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_AU_R07	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	AU	Rating 7	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_BE_R07	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	BE	Rating 7	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_BG_R07	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	BG	Rating 7	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_BR_R07	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	BR	Rating 7	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_CA_R07	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	CA	Rating 7	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_CH_R07	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	CH	Rating 7	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_CN_R07	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	CN	Rating 7	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_CY_R07	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	CY	Rating 7	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_CZ_R07	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	CZ	Rating 7	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_DE_R07	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	DE	Rating 7	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_DK_R07	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	DK	Rating 7	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_EE_R07	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	EE	Rating 7	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_ES_R07	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	ES	Rating 7	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_FI_R07	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	FI	Rating 7	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_FR_R07	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	FR	Rating 7	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_GB_R07	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	GB	Rating 7	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_GR_R07	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	GR	Rating 7	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_HK_R07	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	HK	Rating 7	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_HR_R07	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	HR	Rating 7	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
MORT_ALL_0094_CC_AIRB_HU_R07	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	HU	Rating 7	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_IE_R07	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	IE	Rating 7	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_IL_R07	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	IL	Rating 7	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_IT_R07	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	IT	Rating 7	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_JP_R07	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	JP	Rating 7	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_KR_R07	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	KR	Rating 7	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_LT_R07	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	LT	Rating 7	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_LU_R07	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	LU	Rating 7	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_LV_R07	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	LV	Rating 7	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_MT_R07	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	MT	Rating 7	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_NL_R07	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	NL	Rating 7	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_NO_R07	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	NO	Rating 7	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_PL_R07	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	PL	Rating 7	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_PT_R07	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	PT	Rating 7	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_RO_R07	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	RO	Rating 7	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_RU_R07	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	RU	Rating 7	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_SE_R07	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	SE	Rating 7	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_SG_R07	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	SG	Rating 7	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_SI_R07	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	SI	Rating 7	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_SK_R07	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	SK	Rating 7	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_TR_R07	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	TR	Rating 7	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_US_R07	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	US	Rating 7	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
MORT_ALL_0094_CC_AIRB_x2_R07	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	Other countries	Rating 7	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_x0_R08	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	Not applicable	Rating 8	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_AT_R08	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	AT	Rating 8	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_AU_R08	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	AU	Rating 8	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_BE_R08	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	BE	Rating 8	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_BG_R08	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	BG	Rating 8	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_BR_R08	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	BR	Rating 8	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_CA_R08	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	CA	Rating 8	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_CH_R08	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	CH	Rating 8	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_CN_R08	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	CN	Rating 8	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_CY_R08	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	CY	Rating 8	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_CZ_R08	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	CZ	Rating 8	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_DE_R08	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	DE	Rating 8	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_DK_R08	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	DK	Rating 8	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_EE_R08	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	EE	Rating 8	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_ES_R08	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	ES	Rating 8	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_FI_R08	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	FI	Rating 8	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_FR_R08	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	FR	Rating 8	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_GB_R08	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	GB	Rating 8	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_GR_R08	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	GR	Rating 8	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_HK_R08	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	HK	Rating 8	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_HR_R08	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	HR	Rating 8	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
MORT_ALL_0094_CC_AIRB_HU_R08	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	HU	Rating 8	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_IE_R08	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	IE	Rating 8	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_IL_R08	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	IL	Rating 8	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_IT_R08	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	IT	Rating 8	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_JP_R08	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	JP	Rating 8	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_KR_R08	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	KR	Rating 8	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_LT_R08	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	LT	Rating 8	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_LU_R08	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	LU	Rating 8	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_LV_R08	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	LV	Rating 8	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_MT_R08	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	MT	Rating 8	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_NL_R08	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	NL	Rating 8	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_NO_R08	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	NO	Rating 8	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_PL_R08	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	PL	Rating 8	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_PT_R08	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	PT	Rating 8	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_RO_R08	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	RO	Rating 8	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_RU_R08	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	RU	Rating 8	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_SE_R08	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	SE	Rating 8	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_SG_R08	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	SG	Rating 8	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_SI_R08	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	SI	Rating 8	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_SK_R08	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	SK	Rating 8	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_TR_R08	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	TR	Rating 8	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_US_R08	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	US	Rating 8	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
MORT_ALL_0094_CC_AIRB_x2_R08	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	Other countries	Rating 8	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_x0_R09	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	Not applicable	Rating 9	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_AT_R09	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	AT	Rating 9	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_AU_R09	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	AU	Rating 9	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_BE_R09	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	BE	Rating 9	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_BG_R09	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	BG	Rating 9	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_BR_R09	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	BR	Rating 9	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_CA_R09	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	CA	Rating 9	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_CH_R09	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	CH	Rating 9	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_CN_R09	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	CN	Rating 9	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_CY_R09	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	CY	Rating 9	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_CZ_R09	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	CZ	Rating 9	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_DE_R09	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	DE	Rating 9	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_DK_R09	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	DK	Rating 9	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_EE_R09	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	EE	Rating 9	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_ES_R09	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	ES	Rating 9	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_FI_R09	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	FI	Rating 9	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_FR_R09	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	FR	Rating 9	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_GB_R09	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	GB	Rating 9	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_GR_R09	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	GR	Rating 9	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_HK_R09	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	HK	Rating 9	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_HR_R09	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	HR	Rating 9	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
MORT_ALL_0094_CC_AIRB_HU_R09	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	HU	Rating 9	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_IE_R09	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	IE	Rating 9	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_IL_R09	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	IL	Rating 9	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_IT_R09	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	IT	Rating 9	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_JP_R09	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	JP	Rating 9	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_KR_R09	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	KR	Rating 9	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_LT_R09	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	LT	Rating 9	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_LU_R09	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	LU	Rating 9	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_LV_R09	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	LV	Rating 9	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_MT_R09	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	MT	Rating 9	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_NL_R09	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	NL	Rating 9	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_NO_R09	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	NO	Rating 9	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_PL_R09	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	PL	Rating 9	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_PT_R09	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	PT	Rating 9	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_RO_R09	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	RO	Rating 9	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_RU_R09	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	RU	Rating 9	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_SE_R09	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	SE	Rating 9	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_SG_R09	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	SG	Rating 9	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_SI_R09	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	SI	Rating 9	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_SK_R09	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	SK	Rating 9	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_TR_R09	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	TR	Rating 9	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_US_R09	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	US	Rating 9	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
MORT_ALL_0094_CC_AIRB_x2_R09	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	Other countries	Rating 9	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_x0_R10	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	Not applicable	Rating 10	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_AT_R10	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	AT	Rating 10	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_AU_R10	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	AU	Rating 10	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_BE_R10	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	BE	Rating 10	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_BG_R10	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	BG	Rating 10	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_BR_R10	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	BR	Rating 10	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_CA_R10	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	CA	Rating 10	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_CH_R10	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	CH	Rating 10	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_CN_R10	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	CN	Rating 10	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_CY_R10	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	CY	Rating 10	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_CZ_R10	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	CZ	Rating 10	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_DE_R10	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	DE	Rating 10	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_DK_R10	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	DK	Rating 10	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_EE_R10	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	EE	Rating 10	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_ES_R10	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	ES	Rating 10	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_FI_R10	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	FI	Rating 10	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_FR_R10	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	FR	Rating 10	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_GB_R10	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	GB	Rating 10	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_GR_R10	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	GR	Rating 10	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_HK_R10	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	HK	Rating 10	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_HR_R10	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	HR	Rating 10	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
MORT_ALL_0094_CC_AIRB_HU_R10	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	HU	Rating 10	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_IE_R10	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	IE	Rating 10	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_IL_R10	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	IL	Rating 10	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_IT_R10	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	IT	Rating 10	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_JP_R10	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	JP	Rating 10	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_KR_R10	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	KR	Rating 10	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_LT_R10	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	LT	Rating 10	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_LU_R10	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	LU	Rating 10	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_LV_R10	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	LV	Rating 10	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_MT_R10	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	MT	Rating 10	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_NL_R10	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	NL	Rating 10	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_NO_R10	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	NO	Rating 10	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_PL_R10	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	PL	Rating 10	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_PT_R10	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	PT	Rating 10	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_RO_R10	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	RO	Rating 10	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_RU_R10	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	RU	Rating 10	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_SE_R10	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	SE	Rating 10	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_SG_R10	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	SG	Rating 10	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_SI_R10	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	SI	Rating 10	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_SK_R10	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	SK	Rating 10	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_TR_R10	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	TR	Rating 10	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_US_R10	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	US	Rating 10	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
MORT_ALL_0094_CC_AIRB_x2_R10	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	Other countries	Rating 10	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_x0_R11	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	Not applicable	Rating 11	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_AT_R11	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	AT	Rating 11	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_AU_R11	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	AU	Rating 11	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_BE_R11	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	BE	Rating 11	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_BG_R11	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	BG	Rating 11	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_BR_R11	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	BR	Rating 11	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_CA_R11	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	CA	Rating 11	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_CH_R11	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	CH	Rating 11	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_CN_R11	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	CN	Rating 11	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_CY_R11	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	CY	Rating 11	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_CZ_R11	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	CZ	Rating 11	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_DE_R11	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	DE	Rating 11	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_DK_R11	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	DK	Rating 11	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_EE_R11	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	EE	Rating 11	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_ES_R11	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	ES	Rating 11	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_FI_R11	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	FI	Rating 11	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_FR_R11	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	FR	Rating 11	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_GB_R11	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	GB	Rating 11	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_GR_R11	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	GR	Rating 11	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_HK_R11	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	HK	Rating 11	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_HR_R11	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	HR	Rating 11	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
MORT_ALL_0094_CC_AIRB_HU_R11	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	HU	Rating 11	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_IE_R11	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	IE	Rating 11	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_IL_R11	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	IL	Rating 11	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_IT_R11	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	IT	Rating 11	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_JP_R11	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	JP	Rating 11	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_KR_R11	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	KR	Rating 11	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_LT_R11	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	LT	Rating 11	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_LU_R11	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	LU	Rating 11	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_LV_R11	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	LV	Rating 11	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_MT_R11	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	MT	Rating 11	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_NL_R11	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	NL	Rating 11	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_NO_R11	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	NO	Rating 11	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_PL_R11	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	PL	Rating 11	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_PT_R11	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	PT	Rating 11	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_RO_R11	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	RO	Rating 11	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_RU_R11	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	RU	Rating 11	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_SE_R11	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	SE	Rating 11	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_SG_R11	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	SG	Rating 11	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_SI_R11	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	SI	Rating 11	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_SK_R11	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	SK	Rating 11	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_TR_R11	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	TR	Rating 11	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_US_R11	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	US	Rating 11	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
MORT_ALL_0094_CC_AIRB_x2_R11	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	Other countries	Rating 11	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_x0_R12	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	Not applicable	Rating 12	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_AT_R12	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	AT	Rating 12	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_AU_R12	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	AU	Rating 12	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_BE_R12	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	BE	Rating 12	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_BG_R12	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	BG	Rating 12	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_BR_R12	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	BR	Rating 12	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_CA_R12	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	CA	Rating 12	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_CH_R12	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	CH	Rating 12	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_CN_R12	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	CN	Rating 12	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_CY_R12	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	CY	Rating 12	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_CZ_R12	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	CZ	Rating 12	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_DE_R12	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	DE	Rating 12	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_DK_R12	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	DK	Rating 12	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_EE_R12	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	EE	Rating 12	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_ES_R12	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	ES	Rating 12	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_FI_R12	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	FI	Rating 12	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_FR_R12	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	FR	Rating 12	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_GB_R12	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	GB	Rating 12	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_GR_R12	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	GR	Rating 12	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_HK_R12	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	HK	Rating 12	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_HR_R12	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	HR	Rating 12	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
MORT_ALL_0094_CC_AIRB_HU_R12	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	HU	Rating 12	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_IE_R12	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	IE	Rating 12	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_IL_R12	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	IL	Rating 12	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_IT_R12	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	IT	Rating 12	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_JP_R12	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	JP	Rating 12	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_KR_R12	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	KR	Rating 12	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_LT_R12	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	LT	Rating 12	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_LU_R12	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	LU	Rating 12	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_LV_R12	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	LV	Rating 12	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_MT_R12	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	MT	Rating 12	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_NL_R12	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	NL	Rating 12	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_NO_R12	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	NO	Rating 12	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_PL_R12	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	PL	Rating 12	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_PT_R12	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	PT	Rating 12	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_RO_R12	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	RO	Rating 12	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_RU_R12	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	RU	Rating 12	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_SE_R12	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	SE	Rating 12	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_SG_R12	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	SG	Rating 12	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_SI_R12	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	SI	Rating 12	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_SK_R12	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	SK	Rating 12	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_TR_R12	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	TR	Rating 12	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_US_R12	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	US	Rating 12	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
MORT_ALL_0094_CC_AIRB_x2_R12	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	Other countries	Rating 12	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_x0_R13	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	Not applicable	Rating 13	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_AT_R13	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	AT	Rating 13	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_AU_R13	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	AU	Rating 13	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_BE_R13	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	BE	Rating 13	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_BG_R13	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	BG	Rating 13	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_BR_R13	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	BR	Rating 13	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_CA_R13	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	CA	Rating 13	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_CH_R13	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	CH	Rating 13	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_CN_R13	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	CN	Rating 13	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_CY_R13	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	CY	Rating 13	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_CZ_R13	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	CZ	Rating 13	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_DE_R13	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	DE	Rating 13	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_DK_R13	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	DK	Rating 13	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_EE_R13	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	EE	Rating 13	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_ES_R13	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	ES	Rating 13	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_FI_R13	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	FI	Rating 13	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_FR_R13	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	FR	Rating 13	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_GB_R13	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	GB	Rating 13	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_GR_R13	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	GR	Rating 13	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_HK_R13	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	HK	Rating 13	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_HR_R13	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	HR	Rating 13	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
MORT_ALL_0094_CC_AIRB_HU_R13	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	HU	Rating 13	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_IE_R13	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	IE	Rating 13	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_IL_R13	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	IL	Rating 13	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_IT_R13	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	IT	Rating 13	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_JP_R13	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	JP	Rating 13	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_KR_R13	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	KR	Rating 13	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_LT_R13	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	LT	Rating 13	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_LU_R13	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	LU	Rating 13	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_LV_R13	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	LV	Rating 13	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_MT_R13	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	MT	Rating 13	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_NL_R13	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	NL	Rating 13	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_NO_R13	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	NO	Rating 13	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_PL_R13	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	PL	Rating 13	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_PT_R13	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	PT	Rating 13	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_RO_R13	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	RO	Rating 13	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_RU_R13	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	RU	Rating 13	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_SE_R13	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	SE	Rating 13	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_SG_R13	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	SG	Rating 13	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_SI_R13	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	SI	Rating 13	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_SK_R13	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	SK	Rating 13	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_TR_R13	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	TR	Rating 13	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_US_R13	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	US	Rating 13	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
MORT_ALL_0094_CC_AIRB_x2_R13	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	Other countries	Rating 13	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_x0_R14	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	Not applicable	Rating 14	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_AT_R14	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	AT	Rating 14	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_AU_R14	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	AU	Rating 14	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_BE_R14	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	BE	Rating 14	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_BG_R14	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	BG	Rating 14	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_BR_R14	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	BR	Rating 14	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_CA_R14	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	CA	Rating 14	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_CH_R14	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	CH	Rating 14	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_CN_R14	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	CN	Rating 14	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_CY_R14	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	CY	Rating 14	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_CZ_R14	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	CZ	Rating 14	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_DE_R14	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	DE	Rating 14	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_DK_R14	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	DK	Rating 14	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_EE_R14	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	EE	Rating 14	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_ES_R14	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	ES	Rating 14	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_FI_R14	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	FI	Rating 14	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_FR_R14	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	FR	Rating 14	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_GB_R14	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	GB	Rating 14	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_GR_R14	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	GR	Rating 14	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_HK_R14	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	HK	Rating 14	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_HR_R14	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	HR	Rating 14	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
MORT_ALL_0094_CC_AIRB_HU_R14	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	HU	Rating 14	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_IE_R14	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	IE	Rating 14	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_IL_R14	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	IL	Rating 14	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_IT_R14	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	IT	Rating 14	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_JP_R14	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	JP	Rating 14	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_KR_R14	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	KR	Rating 14	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_LT_R14	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	LT	Rating 14	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_LU_R14	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	LU	Rating 14	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_LV_R14	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	LV	Rating 14	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_MT_R14	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	MT	Rating 14	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_NL_R14	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	NL	Rating 14	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_NO_R14	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	NO	Rating 14	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_PL_R14	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	PL	Rating 14	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_PT_R14	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	PT	Rating 14	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_RO_R14	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	RO	Rating 14	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_RU_R14	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	RU	Rating 14	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_SE_R14	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	SE	Rating 14	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_SG_R14	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	SG	Rating 14	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_SI_R14	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	SI	Rating 14	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_SK_R14	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	SK	Rating 14	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_TR_R14	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	TR	Rating 14	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_US_R14	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	US	Rating 14	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
MORT_ALL_0094_CC_AIRB_x2_R14	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	Other countries	Rating 14	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_x0_R15	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	Not applicable	Rating 15	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_AT_R15	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	AT	Rating 15	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_AU_R15	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	AU	Rating 15	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_BE_R15	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	BE	Rating 15	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_BG_R15	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	BG	Rating 15	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_BR_R15	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	BR	Rating 15	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_CA_R15	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	CA	Rating 15	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_CH_R15	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	CH	Rating 15	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_CN_R15	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	CN	Rating 15	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_CY_R15	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	CY	Rating 15	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_CZ_R15	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	CZ	Rating 15	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_DE_R15	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	DE	Rating 15	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_DK_R15	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	DK	Rating 15	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_EE_R15	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	EE	Rating 15	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_ES_R15	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	ES	Rating 15	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_FI_R15	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	FI	Rating 15	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_FR_R15	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	FR	Rating 15	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_GB_R15	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	GB	Rating 15	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_GR_R15	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	GR	Rating 15	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_HK_R15	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	HK	Rating 15	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_HR_R15	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	HR	Rating 15	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
MORT_ALL_0094_CC_AIRB_HU_R15	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	HU	Rating 15	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_IE_R15	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	IE	Rating 15	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_IL_R15	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	IL	Rating 15	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_IT_R15	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	IT	Rating 15	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_JP_R15	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	JP	Rating 15	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_KR_R15	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	KR	Rating 15	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_LT_R15	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	LT	Rating 15	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_LU_R15	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	LU	Rating 15	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_LV_R15	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	LV	Rating 15	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_MT_R15	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	MT	Rating 15	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_NL_R15	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	NL	Rating 15	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_NO_R15	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	NO	Rating 15	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_PL_R15	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	PL	Rating 15	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_PT_R15	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	PT	Rating 15	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_RO_R15	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	RO	Rating 15	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_RU_R15	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	RU	Rating 15	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_SE_R15	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	SE	Rating 15	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_SG_R15	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	SG	Rating 15	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_SI_R15	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	SI	Rating 15	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_SK_R15	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	SK	Rating 15	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_TR_R15	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	TR	Rating 15	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_US_R15	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	US	Rating 15	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
MORT_ALL_0094_CC_AIRB_x2_R15	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	Other countries	Rating 15	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_x0_R16	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	Not applicable	Rating 16	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_AT_R16	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	AT	Rating 16	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_AU_R16	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	AU	Rating 16	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_BE_R16	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	BE	Rating 16	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_BG_R16	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	BG	Rating 16	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_BR_R16	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	BR	Rating 16	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_CA_R16	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	CA	Rating 16	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_CH_R16	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	CH	Rating 16	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_CN_R16	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	CN	Rating 16	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_CY_R16	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	CY	Rating 16	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_CZ_R16	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	CZ	Rating 16	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_DE_R16	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	DE	Rating 16	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_DK_R16	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	DK	Rating 16	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_EE_R16	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	EE	Rating 16	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_ES_R16	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	ES	Rating 16	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_FI_R16	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	FI	Rating 16	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_FR_R16	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	FR	Rating 16	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_GB_R16	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	GB	Rating 16	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_GR_R16	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	GR	Rating 16	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_HK_R16	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	HK	Rating 16	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_HR_R16	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	HR	Rating 16	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
MORT_ALL_0094_CC_AIRB_HU_R16	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	HU	Rating 16	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_IE_R16	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	IE	Rating 16	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_IL_R16	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	IL	Rating 16	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_IT_R16	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	IT	Rating 16	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_JP_R16	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	JP	Rating 16	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_KR_R16	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	KR	Rating 16	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_LT_R16	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	LT	Rating 16	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_LU_R16	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	LU	Rating 16	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_LV_R16	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	LV	Rating 16	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_MT_R16	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	MT	Rating 16	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_NL_R16	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	NL	Rating 16	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_NO_R16	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	NO	Rating 16	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_PL_R16	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	PL	Rating 16	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_PT_R16	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	PT	Rating 16	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_RO_R16	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	RO	Rating 16	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_RU_R16	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	RU	Rating 16	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_SE_R16	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	SE	Rating 16	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_SG_R16	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	SG	Rating 16	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_SI_R16	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	SI	Rating 16	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_SK_R16	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	SK	Rating 16	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_TR_R16	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	TR	Rating 16	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_US_R16	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	US	Rating 16	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
MORT_ALL_0094_CC_AIRB_x2_R16	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	Other countries	Rating 16	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_x0_R17	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	Not applicable	Rating 17	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_AT_R17	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	AT	Rating 17	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_AU_R17	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	AU	Rating 17	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_BE_R17	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	BE	Rating 17	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_BG_R17	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	BG	Rating 17	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_BR_R17	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	BR	Rating 17	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_CA_R17	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	CA	Rating 17	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_CH_R17	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	CH	Rating 17	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_CN_R17	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	CN	Rating 17	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_CY_R17	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	CY	Rating 17	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_CZ_R17	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	CZ	Rating 17	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_DE_R17	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	DE	Rating 17	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_DK_R17	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	DK	Rating 17	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_EE_R17	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	EE	Rating 17	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_ES_R17	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	ES	Rating 17	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_FI_R17	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	FI	Rating 17	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_FR_R17	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	FR	Rating 17	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_GB_R17	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	GB	Rating 17	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_GR_R17	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	GR	Rating 17	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_HK_R17	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	HK	Rating 17	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_HR_R17	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	HR	Rating 17	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
MORT_ALL_0094_CC_AIRB_HU_R17	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	HU	Rating 17	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_IE_R17	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	IE	Rating 17	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_IL_R17	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	IL	Rating 17	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_IT_R17	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	IT	Rating 17	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_JP_R17	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	JP	Rating 17	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_KR_R17	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	KR	Rating 17	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_LT_R17	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	LT	Rating 17	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_LU_R17	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	LU	Rating 17	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_LV_R17	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	LV	Rating 17	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_MT_R17	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	MT	Rating 17	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_NL_R17	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	NL	Rating 17	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_NO_R17	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	NO	Rating 17	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_PL_R17	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	PL	Rating 17	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_PT_R17	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	PT	Rating 17	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_RO_R17	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	RO	Rating 17	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_RU_R17	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	RU	Rating 17	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_SE_R17	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	SE	Rating 17	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_SG_R17	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	SG	Rating 17	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_SI_R17	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	SI	Rating 17	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_SK_R17	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	SK	Rating 17	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_TR_R17	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	TR	Rating 17	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_US_R17	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	US	Rating 17	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
MORT_ALL_0094_CC_AIRB_x2_R17	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	Other countries	Rating 17	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_x0_R18	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	Not applicable	Rating 18	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_AT_R18	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	AT	Rating 18	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_AU_R18	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	AU	Rating 18	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_BE_R18	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	BE	Rating 18	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_BG_R18	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	BG	Rating 18	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_BR_R18	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	BR	Rating 18	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_CA_R18	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	CA	Rating 18	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_CH_R18	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	CH	Rating 18	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_CN_R18	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	CN	Rating 18	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_CY_R18	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	CY	Rating 18	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_CZ_R18	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	CZ	Rating 18	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_DE_R18	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	DE	Rating 18	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_DK_R18	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	DK	Rating 18	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_EE_R18	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	EE	Rating 18	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_ES_R18	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	ES	Rating 18	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_FI_R18	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	FI	Rating 18	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_FR_R18	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	FR	Rating 18	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_GB_R18	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	GB	Rating 18	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_GR_R18	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	GR	Rating 18	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_HK_R18	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	HK	Rating 18	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_HR_R18	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	HR	Rating 18	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
MORT_ALL_0094_CC_AIRB_HU_R18	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	HU	Rating 18	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_IE_R18	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	IE	Rating 18	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_IL_R18	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	IL	Rating 18	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_IT_R18	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	IT	Rating 18	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_JP_R18	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	JP	Rating 18	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_KR_R18	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	KR	Rating 18	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_LT_R18	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	LT	Rating 18	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_LU_R18	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	LU	Rating 18	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_LV_R18	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	LV	Rating 18	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_MT_R18	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	MT	Rating 18	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_NL_R18	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	NL	Rating 18	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_NO_R18	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	NO	Rating 18	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_PL_R18	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	PL	Rating 18	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_PT_R18	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	PT	Rating 18	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_RO_R18	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	RO	Rating 18	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_RU_R18	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	RU	Rating 18	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_SE_R18	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	SE	Rating 18	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_SG_R18	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	SG	Rating 18	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_SI_R18	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	SI	Rating 18	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_SK_R18	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	SK	Rating 18	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_TR_R18	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	TR	Rating 18	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_US_R18	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	US	Rating 18	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
MORT_ALL_0094_CC_AIRB_x2_R18	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	Other countries	Rating 18	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_x0_R19	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	Not applicable	Rating 19	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_AT_R19	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	AT	Rating 19	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_AU_R19	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	AU	Rating 19	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_BE_R19	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	BE	Rating 19	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_BG_R19	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	BG	Rating 19	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_BR_R19	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	BR	Rating 19	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_CA_R19	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	CA	Rating 19	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_CH_R19	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	CH	Rating 19	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_CN_R19	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	CN	Rating 19	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_CY_R19	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	CY	Rating 19	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_CZ_R19	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	CZ	Rating 19	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_DE_R19	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	DE	Rating 19	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_DK_R19	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	DK	Rating 19	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_EE_R19	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	EE	Rating 19	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_ES_R19	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	ES	Rating 19	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_FI_R19	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	FI	Rating 19	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_FR_R19	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	FR	Rating 19	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_GB_R19	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	GB	Rating 19	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_GR_R19	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	GR	Rating 19	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_HK_R19	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	HK	Rating 19	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_HR_R19	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	HR	Rating 19	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
MORT_ALL_0094_CC_AIRB_HU_R19	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	HU	Rating 19	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_IE_R19	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	IE	Rating 19	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_IL_R19	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	IL	Rating 19	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_IT_R19	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	IT	Rating 19	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_JP_R19	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	JP	Rating 19	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_KR_R19	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	KR	Rating 19	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_LT_R19	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	LT	Rating 19	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_LU_R19	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	LU	Rating 19	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_LV_R19	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	LV	Rating 19	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_MT_R19	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	MT	Rating 19	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_NL_R19	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	NL	Rating 19	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_NO_R19	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	NO	Rating 19	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_PL_R19	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	PL	Rating 19	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_PT_R19	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	PT	Rating 19	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_RO_R19	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	RO	Rating 19	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_RU_R19	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	RU	Rating 19	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_SE_R19	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	SE	Rating 19	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_SG_R19	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	SG	Rating 19	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_SI_R19	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	SI	Rating 19	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_SK_R19	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	SK	Rating 19	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_TR_R19	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	TR	Rating 19	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_US_R19	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	US	Rating 19	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
MORT_ALL_0094_CC_AIRB_x2_R19	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	Other countries	Rating 19	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_x0_R20	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	Not applicable	Rating 20	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_AT_R20	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	AT	Rating 20	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_AU_R20	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	AU	Rating 20	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_BE_R20	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	BE	Rating 20	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_BG_R20	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	BG	Rating 20	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_BR_R20	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	BR	Rating 20	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_CA_R20	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	CA	Rating 20	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_CH_R20	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	CH	Rating 20	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_CN_R20	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	CN	Rating 20	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_CY_R20	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	CY	Rating 20	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_CZ_R20	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	CZ	Rating 20	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_DE_R20	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	DE	Rating 20	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_DK_R20	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	DK	Rating 20	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_EE_R20	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	EE	Rating 20	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_ES_R20	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	ES	Rating 20	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_FI_R20	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	FI	Rating 20	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_FR_R20	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	FR	Rating 20	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_GB_R20	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	GB	Rating 20	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_GR_R20	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	GR	Rating 20	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_HK_R20	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	HK	Rating 20	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_HR_R20	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	HR	Rating 20	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
MORT_ALL_0094_CC_AIRB_HU_R20	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	HU	Rating 20	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_IE_R20	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	IE	Rating 20	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_IL_R20	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	IL	Rating 20	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_IT_R20	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	IT	Rating 20	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_JP_R20	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	JP	Rating 20	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_KR_R20	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	KR	Rating 20	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_LT_R20	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	LT	Rating 20	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_LU_R20	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	LU	Rating 20	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_LV_R20	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	LV	Rating 20	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_MT_R20	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	MT	Rating 20	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_NL_R20	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	NL	Rating 20	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_NO_R20	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	NO	Rating 20	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_PL_R20	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	PL	Rating 20	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_PT_R20	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	PT	Rating 20	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_RO_R20	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	RO	Rating 20	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_RU_R20	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	RU	Rating 20	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_SE_R20	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	SE	Rating 20	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_SG_R20	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	SG	Rating 20	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_SI_R20	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	SI	Rating 20	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_SK_R20	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	SK	Rating 20	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_TR_R20	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	TR	Rating 20	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_US_R20	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	US	Rating 20	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
MORT_ALL_0094_CC_AIRB_x2_R20	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	Other countries	Rating 20	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_x0_R21	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	Not applicable	Rating 21	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_AT_R21	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	AT	Rating 21	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_AU_R21	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	AU	Rating 21	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_BE_R21	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	BE	Rating 21	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_BG_R21	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	BG	Rating 21	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_BR_R21	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	BR	Rating 21	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_CA_R21	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	CA	Rating 21	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_CH_R21	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	CH	Rating 21	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_CN_R21	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	CN	Rating 21	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_CY_R21	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	CY	Rating 21	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_CZ_R21	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	CZ	Rating 21	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_DE_R21	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	DE	Rating 21	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_DK_R21	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	DK	Rating 21	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_EE_R21	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	EE	Rating 21	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_ES_R21	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	ES	Rating 21	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_FI_R21	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	FI	Rating 21	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_FR_R21	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	FR	Rating 21	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_GB_R21	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	GB	Rating 21	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_GR_R21	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	GR	Rating 21	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_HK_R21	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	HK	Rating 21	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_HR_R21	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	HR	Rating 21	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
MORT_ALL_0094_CC_AIRB_HU_R21	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	HU	Rating 21	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_IE_R21	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	IE	Rating 21	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_IL_R21	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	IL	Rating 21	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_IT_R21	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	IT	Rating 21	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_JP_R21	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	JP	Rating 21	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_KR_R21	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	KR	Rating 21	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_LT_R21	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	LT	Rating 21	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_LU_R21	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	LU	Rating 21	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_LV_R21	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	LV	Rating 21	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_MT_R21	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	MT	Rating 21	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_NL_R21	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	NL	Rating 21	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_NO_R21	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	NO	Rating 21	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_PL_R21	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	PL	Rating 21	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_PT_R21	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	PT	Rating 21	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_RO_R21	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	RO	Rating 21	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_RU_R21	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	RU	Rating 21	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_SE_R21	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	SE	Rating 21	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_SG_R21	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	SG	Rating 21	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_SI_R21	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	SI	Rating 21	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_SK_R21	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	SK	Rating 21	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_TR_R21	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	TR	Rating 21	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_US_R21	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	US	Rating 21	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
MORT_ALL_0094_CC_AIRB_x2_R21	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	Other countries	Rating 21	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_x0_R22	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	Not applicable	Rating 22	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_AT_R22	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	AT	Rating 22	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_AU_R22	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	AU	Rating 22	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_BE_R22	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	BE	Rating 22	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_BG_R22	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	BG	Rating 22	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_BR_R22	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	BR	Rating 22	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_CA_R22	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	CA	Rating 22	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_CH_R22	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	CH	Rating 22	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_CN_R22	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	CN	Rating 22	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_CY_R22	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	CY	Rating 22	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_CZ_R22	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	CZ	Rating 22	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_DE_R22	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	DE	Rating 22	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_DK_R22	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	DK	Rating 22	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_EE_R22	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	EE	Rating 22	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_ES_R22	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	ES	Rating 22	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_FI_R22	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	FI	Rating 22	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_FR_R22	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	FR	Rating 22	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_GB_R22	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	GB	Rating 22	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_GR_R22	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	GR	Rating 22	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_HK_R22	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	HK	Rating 22	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_HR_R22	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	HR	Rating 22	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
MORT_ALL_0094_CC_AIRB_HU_R22	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	HU	Rating 22	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_IE_R22	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	IE	Rating 22	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_IL_R22	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	IL	Rating 22	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_IT_R22	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	IT	Rating 22	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_JP_R22	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	JP	Rating 22	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_KR_R22	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	KR	Rating 22	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_LT_R22	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	LT	Rating 22	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_LU_R22	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	LU	Rating 22	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_LV_R22	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	LV	Rating 22	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_MT_R22	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	MT	Rating 22	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_NL_R22	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	NL	Rating 22	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_NO_R22	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	NO	Rating 22	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_PL_R22	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	PL	Rating 22	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_PT_R22	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	PT	Rating 22	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_RO_R22	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	RO	Rating 22	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_RU_R22	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	RU	Rating 22	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_SE_R22	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	SE	Rating 22	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_SG_R22	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	SG	Rating 22	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_SI_R22	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	SI	Rating 22	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_SK_R22	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	SK	Rating 22	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_TR_R22	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	TR	Rating 22	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_US_R22	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	US	Rating 22	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
MORT_ALL_0094_CC_AIRB_x2_R22	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	Other countries	Rating 22	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_x0_R23	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	Not applicable	Rating 23	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_AT_R23	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	AT	Rating 23	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_AU_R23	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	AU	Rating 23	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_BE_R23	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	BE	Rating 23	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_BG_R23	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	BG	Rating 23	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_BR_R23	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	BR	Rating 23	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_CA_R23	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	CA	Rating 23	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_CH_R23	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	CH	Rating 23	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_CN_R23	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	CN	Rating 23	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_CY_R23	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	CY	Rating 23	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_CZ_R23	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	CZ	Rating 23	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_DE_R23	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	DE	Rating 23	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_DK_R23	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	DK	Rating 23	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_EE_R23	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	EE	Rating 23	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_ES_R23	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	ES	Rating 23	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_FI_R23	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	FI	Rating 23	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_FR_R23	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	FR	Rating 23	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_GB_R23	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	GB	Rating 23	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_GR_R23	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	GR	Rating 23	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_HK_R23	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	HK	Rating 23	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_HR_R23	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	HR	Rating 23	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
MORT_ALL_0094_CC_AIRB_HU_R23	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	HU	Rating 23	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_IE_R23	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	IE	Rating 23	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_IL_R23	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	IL	Rating 23	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_IT_R23	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	IT	Rating 23	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_JP_R23	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	JP	Rating 23	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_KR_R23	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	KR	Rating 23	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_LT_R23	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	LT	Rating 23	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_LU_R23	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	LU	Rating 23	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_LV_R23	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	LV	Rating 23	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_MT_R23	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	MT	Rating 23	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_NL_R23	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	NL	Rating 23	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_NO_R23	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	NO	Rating 23	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_PL_R23	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	PL	Rating 23	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_PT_R23	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	PT	Rating 23	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_RO_R23	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	RO	Rating 23	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_RU_R23	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	RU	Rating 23	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_SE_R23	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	SE	Rating 23	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_SG_R23	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	SG	Rating 23	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_SI_R23	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	SI	Rating 23	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_SK_R23	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	SK	Rating 23	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_TR_R23	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	TR	Rating 23	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_US_R23	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	US	Rating 23	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
MORT_ALL_0094_CC_AIRB_x2_R23	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	Other countries	Rating 23	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_x0_R24	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	Not applicable	Rating 24	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_AT_R24	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	AT	Rating 24	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_AU_R24	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	AU	Rating 24	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_BE_R24	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	BE	Rating 24	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_BG_R24	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	BG	Rating 24	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_BR_R24	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	BR	Rating 24	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_CA_R24	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	CA	Rating 24	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_CH_R24	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	CH	Rating 24	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_CN_R24	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	CN	Rating 24	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_CY_R24	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	CY	Rating 24	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_CZ_R24	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	CZ	Rating 24	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_DE_R24	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	DE	Rating 24	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_DK_R24	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	DK	Rating 24	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_EE_R24	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	EE	Rating 24	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_ES_R24	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	ES	Rating 24	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_FI_R24	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	FI	Rating 24	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_FR_R24	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	FR	Rating 24	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_GB_R24	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	GB	Rating 24	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_GR_R24	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	GR	Rating 24	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_HK_R24	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	HK	Rating 24	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_HR_R24	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	HR	Rating 24	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
MORT_ALL_0094_CC_AIRB_HU_R24	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	HU	Rating 24	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_IE_R24	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	IE	Rating 24	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_IL_R24	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	IL	Rating 24	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_IT_R24	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	IT	Rating 24	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_JP_R24	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	JP	Rating 24	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_KR_R24	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	KR	Rating 24	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_LT_R24	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	LT	Rating 24	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_LU_R24	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	LU	Rating 24	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_LV_R24	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	LV	Rating 24	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_MT_R24	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	MT	Rating 24	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_NL_R24	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	NL	Rating 24	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_NO_R24	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	NO	Rating 24	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_PL_R24	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	PL	Rating 24	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_PT_R24	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	PT	Rating 24	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_RO_R24	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	RO	Rating 24	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_RU_R24	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	RU	Rating 24	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_SE_R24	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	SE	Rating 24	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_SG_R24	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	SG	Rating 24	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_SI_R24	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	SI	Rating 24	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_SK_R24	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	SK	Rating 24	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_TR_R24	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	TR	Rating 24	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_US_R24	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	US	Rating 24	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
MORT_ALL_0094_CC_AIRB_x2_R24	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	Other countries	Rating 24	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_x0_R25	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	Not applicable	Rating 25	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_AT_R25	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	AT	Rating 25	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_AU_R25	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	AU	Rating 25	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_BE_R25	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	BE	Rating 25	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_BG_R25	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	BG	Rating 25	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_BR_R25	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	BR	Rating 25	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_CA_R25	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	CA	Rating 25	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_CH_R25	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	CH	Rating 25	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_CN_R25	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	CN	Rating 25	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_CY_R25	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	CY	Rating 25	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_CZ_R25	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	CZ	Rating 25	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_DE_R25	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	DE	Rating 25	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_DK_R25	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	DK	Rating 25	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_EE_R25	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	EE	Rating 25	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_ES_R25	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	ES	Rating 25	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_FI_R25	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	FI	Rating 25	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_FR_R25	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	FR	Rating 25	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_GB_R25	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	GB	Rating 25	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_GR_R25	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	GR	Rating 25	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_HK_R25	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	HK	Rating 25	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_HR_R25	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	HR	Rating 25	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
MORT_ALL_0094_CC_AIRB_HU_R25	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	HU	Rating 25	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_IE_R25	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	IE	Rating 25	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_IL_R25	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	IL	Rating 25	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_IT_R25	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	IT	Rating 25	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_JP_R25	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	JP	Rating 25	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_KR_R25	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	KR	Rating 25	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_LT_R25	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	LT	Rating 25	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_LU_R25	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	LU	Rating 25	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_LV_R25	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	LV	Rating 25	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_MT_R25	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	MT	Rating 25	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_NL_R25	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	NL	Rating 25	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_NO_R25	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	NO	Rating 25	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_PL_R25	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	PL	Rating 25	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_PT_R25	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	PT	Rating 25	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_RO_R25	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	RO	Rating 25	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_RU_R25	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	RU	Rating 25	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_SE_R25	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	SE	Rating 25	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_SG_R25	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	SG	Rating 25	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_SI_R25	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	SI	Rating 25	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_SK_R25	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	SK	Rating 25	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_TR_R25	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	TR	Rating 25	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_US_R25	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	US	Rating 25	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
MORT_ALL_0094_CC_AIRB_x2_R25	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	Other countries	Rating 25	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_x0_R26	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	Not applicable	Rating 26	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_AT_R26	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	AT	Rating 26	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_AU_R26	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	AU	Rating 26	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_BE_R26	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	BE	Rating 26	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_BG_R26	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	BG	Rating 26	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_BR_R26	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	BR	Rating 26	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_CA_R26	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	CA	Rating 26	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_CH_R26	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	CH	Rating 26	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_CN_R26	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	CN	Rating 26	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_CY_R26	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	CY	Rating 26	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_CZ_R26	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	CZ	Rating 26	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_DE_R26	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	DE	Rating 26	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_DK_R26	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	DK	Rating 26	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_EE_R26	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	EE	Rating 26	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_ES_R26	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	ES	Rating 26	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_FI_R26	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	FI	Rating 26	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_FR_R26	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	FR	Rating 26	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_GB_R26	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	GB	Rating 26	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_GR_R26	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	GR	Rating 26	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_HK_R26	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	HK	Rating 26	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_HR_R26	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	HR	Rating 26	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
MORT_ALL_0094_CC_AIRB_HU_R26	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	HU	Rating 26	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_IE_R26	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	IE	Rating 26	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_IL_R26	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	IL	Rating 26	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_IT_R26	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	IT	Rating 26	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_JP_R26	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	JP	Rating 26	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_KR_R26	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	KR	Rating 26	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_LT_R26	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	LT	Rating 26	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_LU_R26	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	LU	Rating 26	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_LV_R26	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	LV	Rating 26	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_MT_R26	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	MT	Rating 26	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_NL_R26	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	NL	Rating 26	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_NO_R26	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	NO	Rating 26	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_PL_R26	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	PL	Rating 26	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_PT_R26	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	PT	Rating 26	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_RO_R26	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	RO	Rating 26	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_RU_R26	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	RU	Rating 26	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_SE_R26	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	SE	Rating 26	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_SG_R26	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	SG	Rating 26	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_SI_R26	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	SI	Rating 26	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_SK_R26	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	SK	Rating 26	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_TR_R26	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	TR	Rating 26	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_US_R26	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	US	Rating 26	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
MORT_ALL_0094_CC_AIRB_x2_R26	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	Other countries	Rating 26	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_x0_R27	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	Not applicable	Rating 27	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_AT_R27	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	AT	Rating 27	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_AU_R27	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	AU	Rating 27	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_BE_R27	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	BE	Rating 27	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_BG_R27	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	BG	Rating 27	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_BR_R27	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	BR	Rating 27	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_CA_R27	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	CA	Rating 27	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_CH_R27	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	CH	Rating 27	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_CN_R27	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	CN	Rating 27	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_CY_R27	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	CY	Rating 27	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_CZ_R27	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	CZ	Rating 27	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_DE_R27	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	DE	Rating 27	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_DK_R27	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	DK	Rating 27	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_EE_R27	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	EE	Rating 27	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_ES_R27	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	ES	Rating 27	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_FI_R27	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	FI	Rating 27	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_FR_R27	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	FR	Rating 27	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_GB_R27	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	GB	Rating 27	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_GR_R27	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	GR	Rating 27	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_HK_R27	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	HK	Rating 27	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_HR_R27	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	HR	Rating 27	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
MORT_ALL_0094_CC_AIRB_HU_R27	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	HU	Rating 27	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_IE_R27	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	IE	Rating 27	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_IL_R27	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	IL	Rating 27	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_IT_R27	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	IT	Rating 27	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_JP_R27	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	JP	Rating 27	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_KR_R27	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	KR	Rating 27	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_LT_R27	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	LT	Rating 27	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_LU_R27	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	LU	Rating 27	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_LV_R27	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	LV	Rating 27	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_MT_R27	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	MT	Rating 27	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_NL_R27	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	NL	Rating 27	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_NO_R27	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	NO	Rating 27	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_PL_R27	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	PL	Rating 27	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_PT_R27	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	PT	Rating 27	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_RO_R27	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	RO	Rating 27	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_RU_R27	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	RU	Rating 27	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_SE_R27	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	SE	Rating 27	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_SG_R27	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	SG	Rating 27	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_SI_R27	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	SI	Rating 27	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_SK_R27	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	SK	Rating 27	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_TR_R27	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	TR	Rating 27	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_US_R27	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	US	Rating 27	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
MORT_ALL_0094_CC_AIRB_x2_R27	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	Other countries	Rating 27	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_x0_R28	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	Not applicable	Rating 28	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_AT_R28	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	AT	Rating 28	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_AU_R28	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	AU	Rating 28	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_BE_R28	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	BE	Rating 28	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_BG_R28	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	BG	Rating 28	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_BR_R28	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	BR	Rating 28	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_CA_R28	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	CA	Rating 28	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_CH_R28	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	CH	Rating 28	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_CN_R28	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	CN	Rating 28	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_CY_R28	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	CY	Rating 28	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_CZ_R28	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	CZ	Rating 28	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_DE_R28	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	DE	Rating 28	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_DK_R28	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	DK	Rating 28	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_EE_R28	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	EE	Rating 28	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_ES_R28	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	ES	Rating 28	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_FI_R28	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	FI	Rating 28	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_FR_R28	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	FR	Rating 28	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_GB_R28	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	GB	Rating 28	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_GR_R28	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	GR	Rating 28	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_HK_R28	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	HK	Rating 28	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_HR_R28	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	HR	Rating 28	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
MORT_ALL_0094_CC_AIRB_HU_R28	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	HU	Rating 28	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_IE_R28	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	IE	Rating 28	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_IL_R28	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	IL	Rating 28	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_IT_R28	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	IT	Rating 28	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_JP_R28	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	JP	Rating 28	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_KR_R28	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	KR	Rating 28	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_LT_R28	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	LT	Rating 28	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_LU_R28	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	LU	Rating 28	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_LV_R28	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	LV	Rating 28	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_MT_R28	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	MT	Rating 28	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_NL_R28	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	NL	Rating 28	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_NO_R28	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	NO	Rating 28	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_PL_R28	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	PL	Rating 28	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_PT_R28	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	PT	Rating 28	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_RO_R28	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	RO	Rating 28	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_RU_R28	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	RU	Rating 28	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_SE_R28	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	SE	Rating 28	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_SG_R28	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	SG	Rating 28	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_SI_R28	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	SI	Rating 28	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_SK_R28	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	SK	Rating 28	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_TR_R28	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	TR	Rating 28	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_US_R28	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	US	Rating 28	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
MORT_ALL_0094_CC_AIRB_x2_R28	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	Other countries	Rating 28	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_x0_R29	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	Not applicable	Rating 29	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_AT_R29	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	AT	Rating 29	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_AU_R29	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	AU	Rating 29	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_BE_R29	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	BE	Rating 29	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_BG_R29	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	BG	Rating 29	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_BR_R29	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	BR	Rating 29	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_CA_R29	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	CA	Rating 29	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_CH_R29	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	CH	Rating 29	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_CN_R29	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	CN	Rating 29	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_CY_R29	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	CY	Rating 29	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_CZ_R29	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	CZ	Rating 29	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_DE_R29	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	DE	Rating 29	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_DK_R29	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	DK	Rating 29	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_EE_R29	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	EE	Rating 29	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_ES_R29	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	ES	Rating 29	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_FI_R29	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	FI	Rating 29	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_FR_R29	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	FR	Rating 29	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_GB_R29	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	GB	Rating 29	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_GR_R29	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	GR	Rating 29	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_HK_R29	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	HK	Rating 29	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_HR_R29	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	HR	Rating 29	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
MORT_ALL_0094_CC_AIRB_HU_R29	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	HU	Rating 29	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_IE_R29	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	IE	Rating 29	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_IL_R29	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	IL	Rating 29	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_IT_R29	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	IT	Rating 29	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_JP_R29	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	JP	Rating 29	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_KR_R29	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	KR	Rating 29	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_LT_R29	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	LT	Rating 29	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_LU_R29	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	LU	Rating 29	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_LV_R29	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	LV	Rating 29	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_MT_R29	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	MT	Rating 29	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_NL_R29	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	NL	Rating 29	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_NO_R29	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	NO	Rating 29	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_PL_R29	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	PL	Rating 29	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_PT_R29	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	PT	Rating 29	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_RO_R29	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	RO	Rating 29	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_RU_R29	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	RU	Rating 29	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_SE_R29	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	SE	Rating 29	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_SG_R29	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	SG	Rating 29	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_SI_R29	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	SI	Rating 29	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_SK_R29	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	SK	Rating 29	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_TR_R29	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	TR	Rating 29	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_US_R29	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	US	Rating 29	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
MORT_ALL_0094_CC_AIRB_x2_R29	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	Other countries	Rating 29	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_x0_R30	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	Not applicable	Rating 30	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_AT_R30	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	AT	Rating 30	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_AU_R30	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	AU	Rating 30	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_BE_R30	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	BE	Rating 30	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_BG_R30	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	BG	Rating 30	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_BR_R30	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	BR	Rating 30	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_CA_R30	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	CA	Rating 30	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_CH_R30	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	CH	Rating 30	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_CN_R30	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	CN	Rating 30	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_CY_R30	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	CY	Rating 30	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_CZ_R30	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	CZ	Rating 30	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_DE_R30	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	DE	Rating 30	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_DK_R30	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	DK	Rating 30	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_EE_R30	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	EE	Rating 30	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_ES_R30	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	ES	Rating 30	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_FI_R30	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	FI	Rating 30	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_FR_R30	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	FR	Rating 30	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_GB_R30	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	GB	Rating 30	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_GR_R30	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	GR	Rating 30	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_HK_R30	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	HK	Rating 30	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_HR_R30	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	HR	Rating 30	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
MORT_ALL_0094_CC_AIRB_HU_R30	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	HU	Rating 30	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_IE_R30	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	IE	Rating 30	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_IL_R30	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	IL	Rating 30	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_IT_R30	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	IT	Rating 30	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_JP_R30	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	JP	Rating 30	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_KR_R30	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	KR	Rating 30	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_LT_R30	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	LT	Rating 30	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_LU_R30	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	LU	Rating 30	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_LV_R30	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	LV	Rating 30	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_MT_R30	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	MT	Rating 30	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_NL_R30	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	NL	Rating 30	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_NO_R30	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	NO	Rating 30	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_PL_R30	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	PL	Rating 30	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_PT_R30	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	PT	Rating 30	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_RO_R30	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	RO	Rating 30	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_RU_R30	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	RU	Rating 30	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_SE_R30	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	SE	Rating 30	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_SG_R30	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	SG	Rating 30	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_SI_R30	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	SI	Rating 30	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_SK_R30	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	SK	Rating 30	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_TR_R30	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	TR	Rating 30	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_US_R30	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	US	Rating 30	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
MORT_ALL_0094_CC_AIRB_x2_R30	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	Other countries	Rating 30	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_x0_R31	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	Not applicable	Rating 31	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_AT_R31	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	AT	Rating 31	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_AU_R31	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	AU	Rating 31	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_BE_R31	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	BE	Rating 31	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_BG_R31	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	BG	Rating 31	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_BR_R31	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	BR	Rating 31	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_CA_R31	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	CA	Rating 31	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_CH_R31	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	CH	Rating 31	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_CN_R31	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	CN	Rating 31	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_CY_R31	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	CY	Rating 31	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_CZ_R31	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	CZ	Rating 31	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_DE_R31	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	DE	Rating 31	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_DK_R31	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	DK	Rating 31	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_EE_R31	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	EE	Rating 31	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_ES_R31	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	ES	Rating 31	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_FI_R31	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	FI	Rating 31	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_FR_R31	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	FR	Rating 31	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_GB_R31	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	GB	Rating 31	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_GR_R31	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	GR	Rating 31	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_HK_R31	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	HK	Rating 31	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_HR_R31	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	HR	Rating 31	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
MORT_ALL_0094_CC_AIRB_HU_R31	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	HU	Rating 31	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_IE_R31	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	IE	Rating 31	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_IL_R31	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	IL	Rating 31	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_IT_R31	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	IT	Rating 31	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_JP_R31	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	JP	Rating 31	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_KR_R31	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	KR	Rating 31	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_LT_R31	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	LT	Rating 31	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_LU_R31	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	LU	Rating 31	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_LV_R31	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	LV	Rating 31	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_MT_R31	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	MT	Rating 31	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_NL_R31	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	NL	Rating 31	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_NO_R31	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	NO	Rating 31	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_PL_R31	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	PL	Rating 31	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_PT_R31	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	PT	Rating 31	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_RO_R31	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	RO	Rating 31	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_RU_R31	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	RU	Rating 31	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_SE_R31	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	SE	Rating 31	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_SG_R31	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	SG	Rating 31	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_SI_R31	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	SI	Rating 31	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_SK_R31	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	SK	Rating 31	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_TR_R31	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	TR	Rating 31	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_US_R31	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	US	Rating 31	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
MORT_ALL_0094_CC_AIRB_x2_R31	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	Other countries	Rating 31	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_x0_R32	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	Not applicable	Rating 32	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_AT_R32	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	AT	Rating 32	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_AU_R32	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	AU	Rating 32	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_BE_R32	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	BE	Rating 32	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_BG_R32	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	BG	Rating 32	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_BR_R32	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	BR	Rating 32	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_CA_R32	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	CA	Rating 32	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_CH_R32	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	CH	Rating 32	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_CN_R32	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	CN	Rating 32	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_CY_R32	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	CY	Rating 32	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_CZ_R32	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	CZ	Rating 32	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_DE_R32	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	DE	Rating 32	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_DK_R32	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	DK	Rating 32	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_EE_R32	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	EE	Rating 32	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_ES_R32	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	ES	Rating 32	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_FI_R32	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	FI	Rating 32	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_FR_R32	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	FR	Rating 32	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_GB_R32	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	GB	Rating 32	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_GR_R32	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	GR	Rating 32	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_HK_R32	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	HK	Rating 32	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_HR_R32	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	HR	Rating 32	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
MORT_ALL_0094_CC_AIRB_HU_R32	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	HU	Rating 32	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_IE_R32	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	IE	Rating 32	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_IL_R32	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	IL	Rating 32	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_IT_R32	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	IT	Rating 32	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_JP_R32	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	JP	Rating 32	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_KR_R32	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	KR	Rating 32	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_LT_R32	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	LT	Rating 32	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_LU_R32	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	LU	Rating 32	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_LV_R32	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	LV	Rating 32	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_MT_R32	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	MT	Rating 32	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_NL_R32	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	NL	Rating 32	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_NO_R32	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	NO	Rating 32	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_PL_R32	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	PL	Rating 32	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_PT_R32	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	PT	Rating 32	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_RO_R32	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	RO	Rating 32	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_RU_R32	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	RU	Rating 32	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_SE_R32	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	SE	Rating 32	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_SG_R32	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	SG	Rating 32	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_SI_R32	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	SI	Rating 32	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_SK_R32	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	SK	Rating 32	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_TR_R32	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	TR	Rating 32	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_US_R32	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	US	Rating 32	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
MORT_ALL_0094_CC_AIRB_x2_R32	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	Other countries	Rating 32	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_x0_R33	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	Not applicable	Rating 33	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_AT_R33	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	AT	Rating 33	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_AU_R33	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	AU	Rating 33	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_BE_R33	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	BE	Rating 33	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_BG_R33	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	BG	Rating 33	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_BR_R33	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	BR	Rating 33	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_CA_R33	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	CA	Rating 33	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_CH_R33	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	CH	Rating 33	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_CN_R33	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	CN	Rating 33	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_CY_R33	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	CY	Rating 33	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_CZ_R33	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	CZ	Rating 33	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_DE_R33	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	DE	Rating 33	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_DK_R33	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	DK	Rating 33	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_EE_R33	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	EE	Rating 33	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_ES_R33	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	ES	Rating 33	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_FI_R33	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	FI	Rating 33	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_FR_R33	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	FR	Rating 33	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_GB_R33	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	GB	Rating 33	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_GR_R33	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	GR	Rating 33	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_HK_R33	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	HK	Rating 33	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_HR_R33	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	HR	Rating 33	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
MORT_ALL_0094_CC_AIRB_HU_R33	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	HU	Rating 33	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_IE_R33	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	IE	Rating 33	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_IL_R33	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	IL	Rating 33	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_IT_R33	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	IT	Rating 33	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_JP_R33	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	JP	Rating 33	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_KR_R33	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	KR	Rating 33	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_LT_R33	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	LT	Rating 33	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_LU_R33	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	LU	Rating 33	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_LV_R33	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	LV	Rating 33	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_MT_R33	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	MT	Rating 33	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_NL_R33	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	NL	Rating 33	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_NO_R33	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	NO	Rating 33	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_PL_R33	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	PL	Rating 33	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_PT_R33	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	PT	Rating 33	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_RO_R33	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	RO	Rating 33	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_RU_R33	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	RU	Rating 33	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_SE_R33	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	SE	Rating 33	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_SG_R33	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	SG	Rating 33	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_SI_R33	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	SI	Rating 33	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_SK_R33	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	SK	Rating 33	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_TR_R33	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	TR	Rating 33	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_US_R33	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	US	Rating 33	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
MORT_ALL_0094_CC_AIRB_x2_R33	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	Other countries	Rating 33	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_x0_R34	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	Not applicable	Rating 34	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_AT_R34	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	AT	Rating 34	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_AU_R34	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	AU	Rating 34	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_BE_R34	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	BE	Rating 34	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_BG_R34	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	BG	Rating 34	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_BR_R34	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	BR	Rating 34	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_CA_R34	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	CA	Rating 34	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_CH_R34	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	CH	Rating 34	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_CN_R34	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	CN	Rating 34	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_CY_R34	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	CY	Rating 34	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_CZ_R34	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	CZ	Rating 34	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_DE_R34	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	DE	Rating 34	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_DK_R34	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	DK	Rating 34	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_EE_R34	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	EE	Rating 34	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_ES_R34	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	ES	Rating 34	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_FI_R34	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	FI	Rating 34	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_FR_R34	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	FR	Rating 34	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_GB_R34	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	GB	Rating 34	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_GR_R34	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	GR	Rating 34	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_HK_R34	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	HK	Rating 34	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_HR_R34	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	HR	Rating 34	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
MORT_ALL_0094_CC_AIRB_HU_R34	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	HU	Rating 34	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_IE_R34	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	IE	Rating 34	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_IL_R34	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	IL	Rating 34	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_IT_R34	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	IT	Rating 34	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_JP_R34	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	JP	Rating 34	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_KR_R34	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	KR	Rating 34	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_LT_R34	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	LT	Rating 34	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_LU_R34	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	LU	Rating 34	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_LV_R34	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	LV	Rating 34	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_MT_R34	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	MT	Rating 34	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_NL_R34	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	NL	Rating 34	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_NO_R34	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	NO	Rating 34	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_PL_R34	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	PL	Rating 34	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_PT_R34	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	PT	Rating 34	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_RO_R34	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	RO	Rating 34	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_RU_R34	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	RU	Rating 34	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_SE_R34	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	SE	Rating 34	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_SG_R34	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	SG	Rating 34	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_SI_R34	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	SI	Rating 34	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_SK_R34	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	SK	Rating 34	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_TR_R34	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	TR	Rating 34	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_US_R34	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	US	Rating 34	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
MORT_ALL_0094_CC_AIRB_x2_R34	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	Other countries	Rating 34	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_x0_R35	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	Not applicable	Rating 35	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_AT_R35	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	AT	Rating 35	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_AU_R35	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	AU	Rating 35	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_BE_R35	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	BE	Rating 35	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_BG_R35	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	BG	Rating 35	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_BR_R35	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	BR	Rating 35	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_CA_R35	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	CA	Rating 35	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_CH_R35	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	CH	Rating 35	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_CN_R35	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	CN	Rating 35	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_CY_R35	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	CY	Rating 35	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_CZ_R35	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	CZ	Rating 35	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_DE_R35	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	DE	Rating 35	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_DK_R35	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	DK	Rating 35	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_EE_R35	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	EE	Rating 35	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_ES_R35	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	ES	Rating 35	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_FI_R35	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	FI	Rating 35	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_FR_R35	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	FR	Rating 35	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_GB_R35	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	GB	Rating 35	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_GR_R35	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	GR	Rating 35	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_HK_R35	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	HK	Rating 35	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_HR_R35	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	HR	Rating 35	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
MORT_ALL_0094_CC_AIRB_HU_R35	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	HU	Rating 35	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_IE_R35	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	IE	Rating 35	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_IL_R35	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	IL	Rating 35	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_IT_R35	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	IT	Rating 35	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_JP_R35	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	JP	Rating 35	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_KR_R35	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	KR	Rating 35	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_LT_R35	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	LT	Rating 35	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_LU_R35	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	LU	Rating 35	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_LV_R35	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	LV	Rating 35	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_MT_R35	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	MT	Rating 35	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_NL_R35	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	NL	Rating 35	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_NO_R35	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	NO	Rating 35	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_PL_R35	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	PL	Rating 35	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_PT_R35	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	PT	Rating 35	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_RO_R35	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	RO	Rating 35	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_RU_R35	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	RU	Rating 35	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_SE_R35	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	SE	Rating 35	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_SG_R35	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	SG	Rating 35	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_SI_R35	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	SI	Rating 35	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_SK_R35	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	SK	Rating 35	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_TR_R35	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	TR	Rating 35	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_US_R35	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	US	Rating 35	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
MORT_ALL_0094_CC_AIRB_x2_R35	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	Other countries	Rating 35	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_x0_R36	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	Not applicable	Rating 36	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_AT_R36	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	AT	Rating 36	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_AU_R36	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	AU	Rating 36	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_BE_R36	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	BE	Rating 36	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_BG_R36	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	BG	Rating 36	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_BR_R36	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	BR	Rating 36	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_CA_R36	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	CA	Rating 36	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_CH_R36	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	CH	Rating 36	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_CN_R36	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	CN	Rating 36	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_CY_R36	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	CY	Rating 36	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_CZ_R36	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	CZ	Rating 36	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_DE_R36	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	DE	Rating 36	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_DK_R36	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	DK	Rating 36	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_EE_R36	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	EE	Rating 36	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_ES_R36	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	ES	Rating 36	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_FI_R36	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	FI	Rating 36	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_FR_R36	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	FR	Rating 36	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_GB_R36	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	GB	Rating 36	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_GR_R36	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	GR	Rating 36	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_HK_R36	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	HK	Rating 36	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_HR_R36	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	HR	Rating 36	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
MORT_ALL_0094_CC_AIRB_HU_R36	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	HU	Rating 36	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_IE_R36	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	IE	Rating 36	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_IL_R36	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	IL	Rating 36	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_IT_R36	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	IT	Rating 36	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_JP_R36	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	JP	Rating 36	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_KR_R36	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	KR	Rating 36	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_LT_R36	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	LT	Rating 36	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_LU_R36	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	LU	Rating 36	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_LV_R36	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	LV	Rating 36	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_MT_R36	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	MT	Rating 36	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_NL_R36	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	NL	Rating 36	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_NO_R36	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	NO	Rating 36	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_PL_R36	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	PL	Rating 36	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_PT_R36	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	PT	Rating 36	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_RO_R36	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	RO	Rating 36	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_RU_R36	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	RU	Rating 36	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_SE_R36	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	SE	Rating 36	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_SG_R36	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	SG	Rating 36	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_SI_R36	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	SI	Rating 36	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_SK_R36	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	SK	Rating 36	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_TR_R36	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	TR	Rating 36	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_US_R36	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	US	Rating 36	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
MORT_ALL_0094_CC_AIRB_x2_R36	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	Other countries	Rating 36	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_x0_R37	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	Not applicable	Rating 37	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_AT_R37	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	AT	Rating 37	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_AU_R37	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	AU	Rating 37	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_BE_R37	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	BE	Rating 37	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_BG_R37	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	BG	Rating 37	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_BR_R37	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	BR	Rating 37	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_CA_R37	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	CA	Rating 37	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_CH_R37	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	CH	Rating 37	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_CN_R37	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	CN	Rating 37	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_CY_R37	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	CY	Rating 37	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_CZ_R37	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	CZ	Rating 37	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_DE_R37	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	DE	Rating 37	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_DK_R37	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	DK	Rating 37	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_EE_R37	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	EE	Rating 37	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_ES_R37	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	ES	Rating 37	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_FI_R37	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	FI	Rating 37	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_FR_R37	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	FR	Rating 37	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_GB_R37	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	GB	Rating 37	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_GR_R37	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	GR	Rating 37	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_HK_R37	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	HK	Rating 37	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_HR_R37	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	HR	Rating 37	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
MORT_ALL_0094_CC_AIRB_HU_R37	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	HU	Rating 37	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_IE_R37	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	IE	Rating 37	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_IL_R37	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	IL	Rating 37	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_IT_R37	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	IT	Rating 37	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_JP_R37	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	JP	Rating 37	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_KR_R37	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	KR	Rating 37	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_LT_R37	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	LT	Rating 37	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_LU_R37	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	LU	Rating 37	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_LV_R37	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	LV	Rating 37	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_MT_R37	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	MT	Rating 37	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_NL_R37	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	NL	Rating 37	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_NO_R37	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	NO	Rating 37	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_PL_R37	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	PL	Rating 37	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_PT_R37	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	PT	Rating 37	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_RO_R37	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	RO	Rating 37	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_RU_R37	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	RU	Rating 37	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_SE_R37	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	SE	Rating 37	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_SG_R37	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	SG	Rating 37	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_SI_R37	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	SI	Rating 37	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_SK_R37	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	SK	Rating 37	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_TR_R37	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	TR	Rating 37	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_US_R37	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	US	Rating 37	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
MORT_ALL_0094_CC_AIRB_x2_R37	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	Other countries	Rating 37	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_x0_R38	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	Not applicable	Rating 38	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_AT_R38	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	AT	Rating 38	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_AU_R38	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	AU	Rating 38	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_BE_R38	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	BE	Rating 38	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_BG_R38	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	BG	Rating 38	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_BR_R38	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	BR	Rating 38	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_CA_R38	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	CA	Rating 38	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_CH_R38	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	CH	Rating 38	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_CN_R38	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	CN	Rating 38	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_CY_R38	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	CY	Rating 38	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_CZ_R38	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	CZ	Rating 38	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_DE_R38	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	DE	Rating 38	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_DK_R38	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	DK	Rating 38	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_EE_R38	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	EE	Rating 38	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_ES_R38	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	ES	Rating 38	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_FI_R38	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	FI	Rating 38	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_FR_R38	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	FR	Rating 38	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_GB_R38	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	GB	Rating 38	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_GR_R38	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	GR	Rating 38	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_HK_R38	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	HK	Rating 38	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_HR_R38	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	HR	Rating 38	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
MORT_ALL_0094_CC_AIRB_HU_R38	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	HU	Rating 38	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_IE_R38	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	IE	Rating 38	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_IL_R38	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	IL	Rating 38	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_IT_R38	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	IT	Rating 38	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_JP_R38	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	JP	Rating 38	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_KR_R38	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	KR	Rating 38	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_LT_R38	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	LT	Rating 38	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_LU_R38	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	LU	Rating 38	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_LV_R38	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	LV	Rating 38	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_MT_R38	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	MT	Rating 38	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_NL_R38	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	NL	Rating 38	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_NO_R38	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	NO	Rating 38	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_PL_R38	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	PL	Rating 38	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_PT_R38	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	PT	Rating 38	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_RO_R38	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	RO	Rating 38	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_RU_R38	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	RU	Rating 38	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_SE_R38	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	SE	Rating 38	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_SG_R38	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	SG	Rating 38	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_SI_R38	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	SI	Rating 38	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_SK_R38	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	SK	Rating 38	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_TR_R38	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	TR	Rating 38	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_US_R38	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	US	Rating 38	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
MORT_ALL_0094_CC_AIRB_x2_R38	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	Other countries	Rating 38	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_x0_R39	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	Not applicable	Rating 39	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_AT_R39	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	AT	Rating 39	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_AU_R39	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	AU	Rating 39	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_BE_R39	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	BE	Rating 39	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_BG_R39	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	BG	Rating 39	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_BR_R39	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	BR	Rating 39	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_CA_R39	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	CA	Rating 39	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_CH_R39	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	CH	Rating 39	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_CN_R39	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	CN	Rating 39	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_CY_R39	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	CY	Rating 39	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_CZ_R39	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	CZ	Rating 39	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_DE_R39	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	DE	Rating 39	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_DK_R39	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	DK	Rating 39	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_EE_R39	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	EE	Rating 39	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_ES_R39	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	ES	Rating 39	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_FI_R39	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	FI	Rating 39	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_FR_R39	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	FR	Rating 39	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_GB_R39	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	GB	Rating 39	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_GR_R39	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	GR	Rating 39	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_HK_R39	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	HK	Rating 39	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_HR_R39	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	HR	Rating 39	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
MORT_ALL_0094_CC_AIRB_HU_R39	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	HU	Rating 39	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_IE_R39	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	IE	Rating 39	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_IL_R39	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	IL	Rating 39	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_IT_R39	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	IT	Rating 39	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_JP_R39	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	JP	Rating 39	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_KR_R39	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	KR	Rating 39	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_LT_R39	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	LT	Rating 39	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_LU_R39	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	LU	Rating 39	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_LV_R39	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	LV	Rating 39	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_MT_R39	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	MT	Rating 39	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_NL_R39	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	NL	Rating 39	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_NO_R39	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	NO	Rating 39	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_PL_R39	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	PL	Rating 39	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_PT_R39	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	PT	Rating 39	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_RO_R39	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	RO	Rating 39	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_RU_R39	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	RU	Rating 39	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_SE_R39	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	SE	Rating 39	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_SG_R39	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	SG	Rating 39	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_SI_R39	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	SI	Rating 39	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_SK_R39	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	SK	Rating 39	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_TR_R39	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	TR	Rating 39	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_US_R39	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	US	Rating 39	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
MORT_ALL_0094_CC_AIRB_x2_R39	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	Other countries	Rating 39	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_x0_R40	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	Not applicable	Rating 40	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_AT_R40	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	AT	Rating 40	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_AU_R40	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	AU	Rating 40	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_BE_R40	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	BE	Rating 40	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_BG_R40	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	BG	Rating 40	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_BR_R40	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	BR	Rating 40	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_CA_R40	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	CA	Rating 40	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_CH_R40	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	CH	Rating 40	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_CN_R40	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	CN	Rating 40	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_CY_R40	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	CY	Rating 40	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_CZ_R40	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	CZ	Rating 40	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_DE_R40	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	DE	Rating 40	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_DK_R40	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	DK	Rating 40	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_EE_R40	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	EE	Rating 40	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_ES_R40	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	ES	Rating 40	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_FI_R40	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	FI	Rating 40	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_FR_R40	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	FR	Rating 40	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_GB_R40	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	GB	Rating 40	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_GR_R40	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	GR	Rating 40	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_HK_R40	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	HK	Rating 40	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_HR_R40	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	HR	Rating 40	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
MORT_ALL_0094_CC_AIRB_HU_R40	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	HU	Rating 40	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_IE_R40	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	IE	Rating 40	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_IL_R40	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	IL	Rating 40	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_IT_R40	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	IT	Rating 40	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_JP_R40	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	JP	Rating 40	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_KR_R40	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	KR	Rating 40	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_LT_R40	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	LT	Rating 40	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_LU_R40	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	LU	Rating 40	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_LV_R40	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	LV	Rating 40	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_MT_R40	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	MT	Rating 40	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_NL_R40	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	NL	Rating 40	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_NO_R40	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	NO	Rating 40	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_PL_R40	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	PL	Rating 40	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_PT_R40	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	PT	Rating 40	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_RO_R40	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	RO	Rating 40	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_RU_R40	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	RU	Rating 40	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_SE_R40	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	SE	Rating 40	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_SG_R40	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	SG	Rating 40	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_SI_R40	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	SI	Rating 40	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_SK_R40	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	SK	Rating 40	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_TR_R40	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	TR	Rating 40	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_US_R40	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	US	Rating 40	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
MORT_ALL_0094_CC_AIRB_x2_R40	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	Other countries	Rating 40	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_x0_R41	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	Not applicable	Rating 41	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_AT_R41	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	AT	Rating 41	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_AU_R41	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	AU	Rating 41	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_BE_R41	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	BE	Rating 41	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_BG_R41	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	BG	Rating 41	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_BR_R41	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	BR	Rating 41	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_CA_R41	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	CA	Rating 41	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_CH_R41	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	CH	Rating 41	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_CN_R41	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	CN	Rating 41	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_CY_R41	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	CY	Rating 41	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_CZ_R41	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	CZ	Rating 41	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_DE_R41	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	DE	Rating 41	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_DK_R41	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	DK	Rating 41	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_EE_R41	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	EE	Rating 41	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_ES_R41	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	ES	Rating 41	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_FI_R41	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	FI	Rating 41	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_FR_R41	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	FR	Rating 41	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_GB_R41	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	GB	Rating 41	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_GR_R41	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	GR	Rating 41	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_HK_R41	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	HK	Rating 41	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_HR_R41	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	HR	Rating 41	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
MORT_ALL_0094_CC_AIRB_HU_R41	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	HU	Rating 41	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_IE_R41	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	IE	Rating 41	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_IL_R41	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	IL	Rating 41	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_IT_R41	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	IT	Rating 41	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_JP_R41	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	JP	Rating 41	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_KR_R41	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	KR	Rating 41	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_LT_R41	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	LT	Rating 41	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_LU_R41	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	LU	Rating 41	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_LV_R41	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	LV	Rating 41	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_MT_R41	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	MT	Rating 41	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_NL_R41	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	NL	Rating 41	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_NO_R41	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	NO	Rating 41	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_PL_R41	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	PL	Rating 41	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_PT_R41	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	PT	Rating 41	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_RO_R41	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	RO	Rating 41	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_RU_R41	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	RU	Rating 41	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_SE_R41	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	SE	Rating 41	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_SG_R41	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	SG	Rating 41	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_SI_R41	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	SI	Rating 41	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_SK_R41	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	SK	Rating 41	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_TR_R41	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	TR	Rating 41	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_US_R41	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	US	Rating 41	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
MORT_ALL_0094_CC_AIRB_x2_R41	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	Other countries	Rating 41	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_x0_R42	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	Not applicable	Rating 42	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_AT_R42	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	AT	Rating 42	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_AU_R42	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	AU	Rating 42	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_BE_R42	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	BE	Rating 42	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_BG_R42	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	BG	Rating 42	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_BR_R42	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	BR	Rating 42	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_CA_R42	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	CA	Rating 42	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_CH_R42	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	CH	Rating 42	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_CN_R42	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	CN	Rating 42	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_CY_R42	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	CY	Rating 42	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_CZ_R42	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	CZ	Rating 42	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_DE_R42	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	DE	Rating 42	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_DK_R42	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	DK	Rating 42	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_EE_R42	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	EE	Rating 42	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_ES_R42	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	ES	Rating 42	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_FI_R42	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	FI	Rating 42	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_FR_R42	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	FR	Rating 42	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_GB_R42	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	GB	Rating 42	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_GR_R42	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	GR	Rating 42	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_HK_R42	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	HK	Rating 42	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_HR_R42	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	HR	Rating 42	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
MORT_ALL_0094_CC_AIRB_HU_R42	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	HU	Rating 42	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_IE_R42	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	IE	Rating 42	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_IL_R42	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	IL	Rating 42	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_IT_R42	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	IT	Rating 42	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_JP_R42	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	JP	Rating 42	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_KR_R42	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	KR	Rating 42	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_LT_R42	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	LT	Rating 42	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_LU_R42	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	LU	Rating 42	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_LV_R42	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	LV	Rating 42	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_MT_R42	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	MT	Rating 42	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_NL_R42	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	NL	Rating 42	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_NO_R42	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	NO	Rating 42	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_PL_R42	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	PL	Rating 42	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_PT_R42	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	PT	Rating 42	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_RO_R42	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	RO	Rating 42	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_RU_R42	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	RU	Rating 42	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_SE_R42	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	SE	Rating 42	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_SG_R42	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	SG	Rating 42	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_SI_R42	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	SI	Rating 42	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_SK_R42	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	SK	Rating 42	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_TR_R42	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	TR	Rating 42	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_US_R42	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	US	Rating 42	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
MORT_ALL_0094_CC_AIRB_x2_R42	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	Other countries	Rating 42	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_x0_R43	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	Not applicable	Rating 43	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_AT_R43	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	AT	Rating 43	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_AU_R43	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	AU	Rating 43	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_BE_R43	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	BE	Rating 43	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_BG_R43	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	BG	Rating 43	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_BR_R43	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	BR	Rating 43	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_CA_R43	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	CA	Rating 43	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_CH_R43	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	CH	Rating 43	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_CN_R43	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	CN	Rating 43	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_CY_R43	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	CY	Rating 43	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_CZ_R43	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	CZ	Rating 43	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_DE_R43	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	DE	Rating 43	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_DK_R43	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	DK	Rating 43	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_EE_R43	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	EE	Rating 43	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_ES_R43	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	ES	Rating 43	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_FI_R43	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	FI	Rating 43	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_FR_R43	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	FR	Rating 43	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_GB_R43	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	GB	Rating 43	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_GR_R43	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	GR	Rating 43	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_HK_R43	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	HK	Rating 43	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_HR_R43	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	HR	Rating 43	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
MORT_ALL_0094_CC_AIRB_HU_R43	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	HU	Rating 43	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_IE_R43	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	IE	Rating 43	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_IL_R43	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	IL	Rating 43	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_IT_R43	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	IT	Rating 43	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_JP_R43	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	JP	Rating 43	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_KR_R43	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	KR	Rating 43	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_LT_R43	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	LT	Rating 43	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_LU_R43	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	LU	Rating 43	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_LV_R43	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	LV	Rating 43	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_MT_R43	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	MT	Rating 43	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_NL_R43	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	NL	Rating 43	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_NO_R43	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	NO	Rating 43	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_PL_R43	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	PL	Rating 43	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_PT_R43	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	PT	Rating 43	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_RO_R43	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	RO	Rating 43	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_RU_R43	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	RU	Rating 43	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_SE_R43	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	SE	Rating 43	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_SG_R43	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	SG	Rating 43	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_SI_R43	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	SI	Rating 43	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_SK_R43	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	SK	Rating 43	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_TR_R43	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	TR	Rating 43	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_US_R43	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	US	Rating 43	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
MORT_ALL_0094_CC_AIRB_x2_R43	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	Other countries	Rating 43	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_x0_R44	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	Not applicable	Rating 44	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_AT_R44	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	AT	Rating 44	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_AU_R44	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	AU	Rating 44	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_BE_R44	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	BE	Rating 44	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_BG_R44	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	BG	Rating 44	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_BR_R44	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	BR	Rating 44	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_CA_R44	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	CA	Rating 44	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_CH_R44	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	CH	Rating 44	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_CN_R44	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	CN	Rating 44	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_CY_R44	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	CY	Rating 44	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_CZ_R44	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	CZ	Rating 44	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_DE_R44	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	DE	Rating 44	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_DK_R44	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	DK	Rating 44	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_EE_R44	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	EE	Rating 44	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_ES_R44	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	ES	Rating 44	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_FI_R44	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	FI	Rating 44	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_FR_R44	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	FR	Rating 44	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_GB_R44	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	GB	Rating 44	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_GR_R44	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	GR	Rating 44	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_HK_R44	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	HK	Rating 44	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_HR_R44	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	HR	Rating 44	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
MORT_ALL_0094_CC_AIRB_HU_R44	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	HU	Rating 44	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_IE_R44	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	IE	Rating 44	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_IL_R44	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	IL	Rating 44	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_IT_R44	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	IT	Rating 44	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_JP_R44	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	JP	Rating 44	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_KR_R44	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	KR	Rating 44	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_LT_R44	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	LT	Rating 44	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_LU_R44	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	LU	Rating 44	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_LV_R44	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	LV	Rating 44	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_MT_R44	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	MT	Rating 44	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_NL_R44	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	NL	Rating 44	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_NO_R44	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	NO	Rating 44	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_PL_R44	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	PL	Rating 44	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_PT_R44	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	PT	Rating 44	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_RO_R44	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	RO	Rating 44	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_RU_R44	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	RU	Rating 44	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_SE_R44	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	SE	Rating 44	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_SG_R44	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	SG	Rating 44	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_SI_R44	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	SI	Rating 44	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_SK_R44	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	SK	Rating 44	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_TR_R44	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	TR	Rating 44	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_US_R44	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	US	Rating 44	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
MORT_ALL_0094_CC_AIRB_x2_R44	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	Other countries	Rating 44	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_x0_R45	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	Not applicable	Rating 45	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_AT_R45	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	AT	Rating 45	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_AU_R45	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	AU	Rating 45	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_BE_R45	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	BE	Rating 45	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_BG_R45	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	BG	Rating 45	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_BR_R45	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	BR	Rating 45	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_CA_R45	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	CA	Rating 45	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_CH_R45	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	CH	Rating 45	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_CN_R45	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	CN	Rating 45	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_CY_R45	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	CY	Rating 45	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_CZ_R45	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	CZ	Rating 45	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_DE_R45	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	DE	Rating 45	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_DK_R45	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	DK	Rating 45	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_EE_R45	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	EE	Rating 45	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_ES_R45	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	ES	Rating 45	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_FI_R45	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	FI	Rating 45	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_FR_R45	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	FR	Rating 45	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_GB_R45	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	GB	Rating 45	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_GR_R45	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	GR	Rating 45	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_HK_R45	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	HK	Rating 45	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_HR_R45	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	HR	Rating 45	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
MORT_ALL_0094_CC_AIRB_HU_R45	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	HU	Rating 45	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_IE_R45	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	IE	Rating 45	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_IL_R45	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	IL	Rating 45	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_IT_R45	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	IT	Rating 45	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_JP_R45	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	JP	Rating 45	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_KR_R45	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	KR	Rating 45	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_LT_R45	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	LT	Rating 45	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_LU_R45	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	LU	Rating 45	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_LV_R45	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	LV	Rating 45	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_MT_R45	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	MT	Rating 45	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_NL_R45	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	NL	Rating 45	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_NO_R45	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	NO	Rating 45	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_PL_R45	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	PL	Rating 45	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_PT_R45	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	PT	Rating 45	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_RO_R45	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	RO	Rating 45	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_RU_R45	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	RU	Rating 45	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_SE_R45	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	SE	Rating 45	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_SG_R45	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	SG	Rating 45	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_SI_R45	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	SI	Rating 45	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_SK_R45	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	SK	Rating 45	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_TR_R45	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	TR	Rating 45	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_US_R45	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	US	Rating 45	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
MORT_ALL_0094_CC_AIRB_x2_R45	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	Other countries	Rating 45	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_x0_R46	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	Not applicable	Rating 46	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_AT_R46	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	AT	Rating 46	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_AU_R46	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	AU	Rating 46	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_BE_R46	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	BE	Rating 46	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_BG_R46	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	BG	Rating 46	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_BR_R46	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	BR	Rating 46	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_CA_R46	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	CA	Rating 46	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_CH_R46	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	CH	Rating 46	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_CN_R46	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	CN	Rating 46	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_CY_R46	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	CY	Rating 46	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_CZ_R46	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	CZ	Rating 46	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_DE_R46	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	DE	Rating 46	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_DK_R46	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	DK	Rating 46	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_EE_R46	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	EE	Rating 46	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_ES_R46	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	ES	Rating 46	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_FI_R46	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	FI	Rating 46	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_FR_R46	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	FR	Rating 46	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_GB_R46	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	GB	Rating 46	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_GR_R46	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	GR	Rating 46	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_HK_R46	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	HK	Rating 46	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_HR_R46	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	HR	Rating 46	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
MORT_ALL_0094_CC_AIRB_HU_R46	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	HU	Rating 46	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_IE_R46	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	IE	Rating 46	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_IL_R46	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	IL	Rating 46	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_IT_R46	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	IT	Rating 46	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_JP_R46	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	JP	Rating 46	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_KR_R46	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	KR	Rating 46	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_LT_R46	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	LT	Rating 46	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_LU_R46	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	LU	Rating 46	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_LV_R46	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	LV	Rating 46	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_MT_R46	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	MT	Rating 46	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_NL_R46	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	NL	Rating 46	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_NO_R46	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	NO	Rating 46	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_PL_R46	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	PL	Rating 46	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_PT_R46	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	PT	Rating 46	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_RO_R46	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	RO	Rating 46	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_RU_R46	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	RU	Rating 46	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_SE_R46	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	SE	Rating 46	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_SG_R46	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	SG	Rating 46	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_SI_R46	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	SI	Rating 46	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_SK_R46	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	SK	Rating 46	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_TR_R46	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	TR	Rating 46	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_US_R46	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	US	Rating 46	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
MORT_ALL_0094_CC_AIRB_x2_R46	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	Other countries	Rating 46	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_x0_R47	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	Not applicable	Rating 47	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_AT_R47	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	AT	Rating 47	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_AU_R47	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	AU	Rating 47	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_BE_R47	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	BE	Rating 47	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_BG_R47	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	BG	Rating 47	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_BR_R47	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	BR	Rating 47	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_CA_R47	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	CA	Rating 47	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_CH_R47	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	CH	Rating 47	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_CN_R47	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	CN	Rating 47	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_CY_R47	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	CY	Rating 47	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_CZ_R47	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	CZ	Rating 47	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_DE_R47	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	DE	Rating 47	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_DK_R47	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	DK	Rating 47	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_EE_R47	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	EE	Rating 47	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_ES_R47	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	ES	Rating 47	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_FI_R47	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	FI	Rating 47	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_FR_R47	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	FR	Rating 47	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_GB_R47	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	GB	Rating 47	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_GR_R47	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	GR	Rating 47	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_HK_R47	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	HK	Rating 47	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_HR_R47	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	HR	Rating 47	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
MORT_ALL_0094_CC_AIRB_HU_R47	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	HU	Rating 47	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_IE_R47	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	IE	Rating 47	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_IL_R47	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	IL	Rating 47	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_IT_R47	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	IT	Rating 47	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_JP_R47	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	JP	Rating 47	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_KR_R47	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	KR	Rating 47	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_LT_R47	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	LT	Rating 47	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_LU_R47	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	LU	Rating 47	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_LV_R47	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	LV	Rating 47	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_MT_R47	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	MT	Rating 47	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_NL_R47	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	NL	Rating 47	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_NO_R47	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	NO	Rating 47	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_PL_R47	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	PL	Rating 47	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_PT_R47	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	PT	Rating 47	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_RO_R47	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	RO	Rating 47	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_RU_R47	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	RU	Rating 47	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_SE_R47	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	SE	Rating 47	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_SG_R47	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	SG	Rating 47	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_SI_R47	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	SI	Rating 47	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_SK_R47	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	SK	Rating 47	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_TR_R47	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	TR	Rating 47	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_US_R47	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	US	Rating 47	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
MORT_ALL_0094_CC_AIRB_x2_R47	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	Other countries	Rating 47	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_x0_R48	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	Not applicable	Rating 48	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_AT_R48	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	AT	Rating 48	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_AU_R48	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	AU	Rating 48	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_BE_R48	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	BE	Rating 48	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_BG_R48	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	BG	Rating 48	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_BR_R48	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	BR	Rating 48	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_CA_R48	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	CA	Rating 48	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_CH_R48	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	CH	Rating 48	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_CN_R48	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	CN	Rating 48	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_CY_R48	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	CY	Rating 48	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_CZ_R48	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	CZ	Rating 48	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_DE_R48	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	DE	Rating 48	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_DK_R48	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	DK	Rating 48	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_EE_R48	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	EE	Rating 48	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_ES_R48	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	ES	Rating 48	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_FI_R48	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	FI	Rating 48	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_FR_R48	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	FR	Rating 48	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_GB_R48	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	GB	Rating 48	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_GR_R48	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	GR	Rating 48	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_HK_R48	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	HK	Rating 48	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_HR_R48	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	HR	Rating 48	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
MORT_ALL_0094_CC_AIRB_HU_R48	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	HU	Rating 48	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_IE_R48	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	IE	Rating 48	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_IL_R48	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	IL	Rating 48	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_IT_R48	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	IT	Rating 48	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_JP_R48	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	JP	Rating 48	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_KR_R48	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	KR	Rating 48	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_LT_R48	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	LT	Rating 48	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_LU_R48	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	LU	Rating 48	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_LV_R48	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	LV	Rating 48	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_MT_R48	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	MT	Rating 48	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_NL_R48	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	NL	Rating 48	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_NO_R48	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	NO	Rating 48	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_PL_R48	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	PL	Rating 48	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_PT_R48	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	PT	Rating 48	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_RO_R48	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	RO	Rating 48	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_RU_R48	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	RU	Rating 48	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_SE_R48	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	SE	Rating 48	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_SG_R48	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	SG	Rating 48	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_SI_R48	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	SI	Rating 48	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_SK_R48	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	SK	Rating 48	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_TR_R48	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	TR	Rating 48	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_US_R48	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	US	Rating 48	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
MORT_ALL_0094_CC_AIRB_x2_R48	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	Other countries	Rating 48	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_x0_R49	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	Not applicable	Rating 49	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_AT_R49	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	AT	Rating 49	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_AU_R49	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	AU	Rating 49	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_BE_R49	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	BE	Rating 49	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_BG_R49	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	BG	Rating 49	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_BR_R49	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	BR	Rating 49	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_CA_R49	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	CA	Rating 49	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_CH_R49	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	CH	Rating 49	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_CN_R49	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	CN	Rating 49	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_CY_R49	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	CY	Rating 49	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_CZ_R49	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	CZ	Rating 49	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_DE_R49	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	DE	Rating 49	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_DK_R49	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	DK	Rating 49	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_EE_R49	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	EE	Rating 49	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_ES_R49	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	ES	Rating 49	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_FI_R49	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	FI	Rating 49	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_FR_R49	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	FR	Rating 49	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_GB_R49	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	GB	Rating 49	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_GR_R49	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	GR	Rating 49	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_HK_R49	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	HK	Rating 49	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_HR_R49	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	HR	Rating 49	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
MORT_ALL_0094_CC_AIRB_HU_R49	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	HU	Rating 49	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_IE_R49	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	IE	Rating 49	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_IL_R49	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	IL	Rating 49	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_IT_R49	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	IT	Rating 49	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_JP_R49	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	JP	Rating 49	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_KR_R49	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	KR	Rating 49	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_LT_R49	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	LT	Rating 49	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_LU_R49	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	LU	Rating 49	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_LV_R49	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	LV	Rating 49	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_MT_R49	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	MT	Rating 49	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_NL_R49	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	NL	Rating 49	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_NO_R49	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	NO	Rating 49	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_PL_R49	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	PL	Rating 49	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_PT_R49	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	PT	Rating 49	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_RO_R49	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	RO	Rating 49	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_RU_R49	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	RU	Rating 49	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_SE_R49	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	SE	Rating 49	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_SG_R49	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	SG	Rating 49	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_SI_R49	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	SI	Rating 49	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_SK_R49	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	SK	Rating 49	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_TR_R49	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	TR	Rating 49	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_US_R49	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	US	Rating 49	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
MORT_ALL_0094_CC_AIRB_x2_R49	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	Other countries	Rating 49	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_x0_R50	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	Not applicable	Rating 50	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_AT_R50	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	AT	Rating 50	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_AU_R50	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	AU	Rating 50	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_BE_R50	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	BE	Rating 50	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_BG_R50	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	BG	Rating 50	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_BR_R50	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	BR	Rating 50	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_CA_R50	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	CA	Rating 50	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_CH_R50	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	CH	Rating 50	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_CN_R50	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	CN	Rating 50	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_CY_R50	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	CY	Rating 50	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_CZ_R50	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	CZ	Rating 50	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_DE_R50	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	DE	Rating 50	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_DK_R50	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	DK	Rating 50	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_EE_R50	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	EE	Rating 50	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_ES_R50	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	ES	Rating 50	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_FI_R50	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	FI	Rating 50	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_FR_R50	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	FR	Rating 50	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_GB_R50	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	GB	Rating 50	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_GR_R50	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	GR	Rating 50	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_HK_R50	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	HK	Rating 50	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_HR_R50	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	HR	Rating 50	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
MORT_ALL_0094_CC_AIRB_HU_R50	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	HU	Rating 50	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_IE_R50	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	IE	Rating 50	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_IL_R50	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	IL	Rating 50	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_IT_R50	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	IT	Rating 50	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_JP_R50	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	JP	Rating 50	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_KR_R50	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	KR	Rating 50	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_LT_R50	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	LT	Rating 50	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_LU_R50	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	LU	Rating 50	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_LV_R50	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	LV	Rating 50	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_MT_R50	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	MT	Rating 50	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_NL_R50	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	NL	Rating 50	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_NO_R50	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	NO	Rating 50	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_PL_R50	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	PL	Rating 50	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_PT_R50	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	PT	Rating 50	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_RO_R50	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	RO	Rating 50	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_RU_R50	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	RU	Rating 50	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_SE_R50	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	SE	Rating 50	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_SG_R50	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	SG	Rating 50	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_SI_R50	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	SI	Rating 50	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_SK_R50	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	SK	Rating 50	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_TR_R50	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	TR	Rating 50	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_US_R50	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	US	Rating 50	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
MORT_ALL_0094_CC_AIRB_x2_R50	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	Other countries	Rating 50	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_x0_R51	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	Not applicable	Rating 51	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_AT_R51	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	AT	Rating 51	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_AU_R51	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	AU	Rating 51	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_BE_R51	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	BE	Rating 51	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_BG_R51	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	BG	Rating 51	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_BR_R51	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	BR	Rating 51	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_CA_R51	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	CA	Rating 51	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_CH_R51	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	CH	Rating 51	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_CN_R51	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	CN	Rating 51	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_CY_R51	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	CY	Rating 51	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_CZ_R51	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	CZ	Rating 51	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_DE_R51	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	DE	Rating 51	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_DK_R51	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	DK	Rating 51	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_EE_R51	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	EE	Rating 51	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_ES_R51	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	ES	Rating 51	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_FI_R51	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	FI	Rating 51	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_FR_R51	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	FR	Rating 51	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_GB_R51	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	GB	Rating 51	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_GR_R51	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	GR	Rating 51	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_HK_R51	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	HK	Rating 51	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_HR_R51	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	HR	Rating 51	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
MORT_ALL_0094_CC_AIRB_HU_R51	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	HU	Rating 51	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_IE_R51	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	IE	Rating 51	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_IL_R51	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	IL	Rating 51	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_IT_R51	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	IT	Rating 51	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_JP_R51	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	JP	Rating 51	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_KR_R51	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	KR	Rating 51	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_LT_R51	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	LT	Rating 51	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_LU_R51	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	LU	Rating 51	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_LV_R51	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	LV	Rating 51	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_MT_R51	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	MT	Rating 51	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_NL_R51	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	NL	Rating 51	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_NO_R51	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	NO	Rating 51	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_PL_R51	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	PL	Rating 51	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_PT_R51	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	PT	Rating 51	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_RO_R51	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	RO	Rating 51	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_RU_R51	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	RU	Rating 51	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_SE_R51	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	SE	Rating 51	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_SG_R51	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	SG	Rating 51	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_SI_R51	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	SI	Rating 51	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_SK_R51	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	SK	Rating 51	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_TR_R51	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	TR	Rating 51	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_US_R51	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	US	Rating 51	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
MORT_ALL_0094_CC_AIRB_x2_R51	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	Other countries	Rating 51	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_x0_R52	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	Not applicable	Rating 52	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_AT_R52	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	AT	Rating 52	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_AU_R52	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	AU	Rating 52	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_BE_R52	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	BE	Rating 52	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_BG_R52	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	BG	Rating 52	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_BR_R52	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	BR	Rating 52	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_CA_R52	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	CA	Rating 52	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_CH_R52	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	CH	Rating 52	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_CN_R52	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	CN	Rating 52	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_CY_R52	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	CY	Rating 52	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_CZ_R52	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	CZ	Rating 52	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_DE_R52	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	DE	Rating 52	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_DK_R52	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	DK	Rating 52	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_EE_R52	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	EE	Rating 52	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_ES_R52	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	ES	Rating 52	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_FI_R52	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	FI	Rating 52	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_FR_R52	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	FR	Rating 52	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_GB_R52	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	GB	Rating 52	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_GR_R52	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	GR	Rating 52	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_HK_R52	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	HK	Rating 52	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_HR_R52	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	HR	Rating 52	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
MORT_ALL_0094_CC_AIRB_HU_R52	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	HU	Rating 52	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_IE_R52	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	IE	Rating 52	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_IL_R52	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	IL	Rating 52	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_IT_R52	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	IT	Rating 52	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_JP_R52	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	JP	Rating 52	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_KR_R52	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	KR	Rating 52	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_LT_R52	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	LT	Rating 52	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_LU_R52	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	LU	Rating 52	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_LV_R52	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	LV	Rating 52	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_MT_R52	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	MT	Rating 52	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_NL_R52	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	NL	Rating 52	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_NO_R52	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	NO	Rating 52	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_PL_R52	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	PL	Rating 52	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_PT_R52	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	PT	Rating 52	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_RO_R52	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	RO	Rating 52	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_RU_R52	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	RU	Rating 52	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_SE_R52	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	SE	Rating 52	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_SG_R52	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	SG	Rating 52	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_SI_R52	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	SI	Rating 52	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_SK_R52	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	SK	Rating 52	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_TR_R52	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	TR	Rating 52	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_US_R52	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	US	Rating 52	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
MORT_ALL_0094_CC_AIRB_x2_R52	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	Other countries	Rating 52	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_x0_R53	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	Not applicable	Rating 53	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_AT_R53	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	AT	Rating 53	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_AU_R53	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	AU	Rating 53	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_BE_R53	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	BE	Rating 53	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_BG_R53	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	BG	Rating 53	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_BR_R53	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	BR	Rating 53	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_CA_R53	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	CA	Rating 53	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_CH_R53	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	CH	Rating 53	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_CN_R53	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	CN	Rating 53	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_CY_R53	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	CY	Rating 53	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_CZ_R53	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	CZ	Rating 53	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_DE_R53	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	DE	Rating 53	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_DK_R53	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	DK	Rating 53	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_EE_R53	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	EE	Rating 53	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_ES_R53	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	ES	Rating 53	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_FI_R53	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	FI	Rating 53	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_FR_R53	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	FR	Rating 53	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_GB_R53	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	GB	Rating 53	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_GR_R53	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	GR	Rating 53	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_HK_R53	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	HK	Rating 53	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_HR_R53	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	HR	Rating 53	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
MORT_ALL_0094_CC_AIRB_HU_R53	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	HU	Rating 53	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_IE_R53	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	IE	Rating 53	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_IL_R53	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	IL	Rating 53	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_IT_R53	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	IT	Rating 53	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_JP_R53	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	JP	Rating 53	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_KR_R53	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	KR	Rating 53	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_LT_R53	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	LT	Rating 53	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_LU_R53	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	LU	Rating 53	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_LV_R53	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	LV	Rating 53	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_MT_R53	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	MT	Rating 53	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_NL_R53	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	NL	Rating 53	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_NO_R53	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	NO	Rating 53	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_PL_R53	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	PL	Rating 53	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_PT_R53	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	PT	Rating 53	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_RO_R53	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	RO	Rating 53	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_RU_R53	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	RU	Rating 53	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_SE_R53	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	SE	Rating 53	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_SG_R53	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	SG	Rating 53	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_SI_R53	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	SI	Rating 53	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_SK_R53	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	SK	Rating 53	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_TR_R53	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	TR	Rating 53	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_US_R53	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	US	Rating 53	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
MORT_ALL_0094_CC_AIRB_x2_R53	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	Other countries	Rating 53	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_x0_R54	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	Not applicable	Rating 54	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_AT_R54	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	AT	Rating 54	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_AU_R54	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	AU	Rating 54	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_BE_R54	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	BE	Rating 54	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_BG_R54	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	BG	Rating 54	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_BR_R54	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	BR	Rating 54	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_CA_R54	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	CA	Rating 54	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_CH_R54	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	CH	Rating 54	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_CN_R54	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	CN	Rating 54	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_CY_R54	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	CY	Rating 54	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_CZ_R54	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	CZ	Rating 54	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_DE_R54	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	DE	Rating 54	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_DK_R54	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	DK	Rating 54	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_EE_R54	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	EE	Rating 54	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_ES_R54	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	ES	Rating 54	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_FI_R54	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	FI	Rating 54	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_FR_R54	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	FR	Rating 54	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_GB_R54	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	GB	Rating 54	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_GR_R54	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	GR	Rating 54	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_HK_R54	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	HK	Rating 54	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_HR_R54	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	HR	Rating 54	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
MORT_ALL_0094_CC_AIRB_HU_R54	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	HU	Rating 54	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_IE_R54	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	IE	Rating 54	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_IL_R54	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	IL	Rating 54	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_IT_R54	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	IT	Rating 54	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_JP_R54	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	JP	Rating 54	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_KR_R54	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	KR	Rating 54	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_LT_R54	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	LT	Rating 54	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_LU_R54	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	LU	Rating 54	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_LV_R54	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	LV	Rating 54	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_MT_R54	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	MT	Rating 54	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_NL_R54	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	NL	Rating 54	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_NO_R54	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	NO	Rating 54	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_PL_R54	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	PL	Rating 54	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_PT_R54	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	PT	Rating 54	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_RO_R54	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	RO	Rating 54	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_RU_R54	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	RU	Rating 54	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_SE_R54	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	SE	Rating 54	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_SG_R54	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	SG	Rating 54	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_SI_R54	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	SI	Rating 54	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_SK_R54	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	SK	Rating 54	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_TR_R54	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	TR	Rating 54	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_US_R54	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	US	Rating 54	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
MORT_ALL_0094_CC_AIRB_x2_R54	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	Other countries	Rating 54	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_x0_R55	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	Not applicable	Rating 55	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_AT_R55	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	AT	Rating 55	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_AU_R55	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	AU	Rating 55	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_BE_R55	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	BE	Rating 55	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_BG_R55	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	BG	Rating 55	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_BR_R55	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	BR	Rating 55	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_CA_R55	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	CA	Rating 55	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_CH_R55	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	CH	Rating 55	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_CN_R55	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	CN	Rating 55	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_CY_R55	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	CY	Rating 55	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_CZ_R55	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	CZ	Rating 55	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_DE_R55	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	DE	Rating 55	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_DK_R55	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	DK	Rating 55	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_EE_R55	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	EE	Rating 55	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_ES_R55	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	ES	Rating 55	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_FI_R55	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	FI	Rating 55	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_FR_R55	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	FR	Rating 55	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_GB_R55	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	GB	Rating 55	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_GR_R55	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	GR	Rating 55	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_HK_R55	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	HK	Rating 55	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_HR_R55	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	HR	Rating 55	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
MORT_ALL_0094_CC_AIRB_HU_R55	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	HU	Rating 55	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_IE_R55	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	IE	Rating 55	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_IL_R55	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	IL	Rating 55	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_IT_R55	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	IT	Rating 55	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_JP_R55	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	JP	Rating 55	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_KR_R55	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	KR	Rating 55	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_LT_R55	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	LT	Rating 55	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_LU_R55	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	LU	Rating 55	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_LV_R55	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	LV	Rating 55	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_MT_R55	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	MT	Rating 55	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_NL_R55	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	NL	Rating 55	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_NO_R55	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	NO	Rating 55	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_PL_R55	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	PL	Rating 55	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_PT_R55	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	PT	Rating 55	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_RO_R55	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	RO	Rating 55	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_RU_R55	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	RU	Rating 55	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_SE_R55	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	SE	Rating 55	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_SG_R55	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	SG	Rating 55	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_SI_R55	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	SI	Rating 55	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_SK_R55	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	SK	Rating 55	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_TR_R55	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	TR	Rating 55	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_US_R55	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	US	Rating 55	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
MORT_ALL_0094_CC_AIRB_x2_R55	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	Other countries	Rating 55	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_x0_R56	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	Not applicable	Rating 56	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_AT_R56	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	AT	Rating 56	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_AU_R56	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	AU	Rating 56	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_BE_R56	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	BE	Rating 56	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_BG_R56	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	BG	Rating 56	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_BR_R56	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	BR	Rating 56	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_CA_R56	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	CA	Rating 56	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_CH_R56	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	CH	Rating 56	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_CN_R56	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	CN	Rating 56	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_CY_R56	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	CY	Rating 56	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_CZ_R56	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	CZ	Rating 56	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_DE_R56	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	DE	Rating 56	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_DK_R56	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	DK	Rating 56	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_EE_R56	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	EE	Rating 56	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_ES_R56	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	ES	Rating 56	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_FI_R56	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	FI	Rating 56	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_FR_R56	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	FR	Rating 56	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_GB_R56	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	GB	Rating 56	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_GR_R56	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	GR	Rating 56	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_HK_R56	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	HK	Rating 56	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_HR_R56	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	HR	Rating 56	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
MORT_ALL_0094_CC_AIRB_HU_R56	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	HU	Rating 56	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_IE_R56	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	IE	Rating 56	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_IL_R56	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	IL	Rating 56	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_IT_R56	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	IT	Rating 56	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_JP_R56	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	JP	Rating 56	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_KR_R56	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	KR	Rating 56	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_LT_R56	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	LT	Rating 56	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_LU_R56	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	LU	Rating 56	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_LV_R56	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	LV	Rating 56	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_MT_R56	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	MT	Rating 56	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_NL_R56	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	NL	Rating 56	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_NO_R56	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	NO	Rating 56	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_PL_R56	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	PL	Rating 56	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_PT_R56	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	PT	Rating 56	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_RO_R56	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	RO	Rating 56	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_RU_R56	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	RU	Rating 56	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_SE_R56	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	SE	Rating 56	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_SG_R56	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	SG	Rating 56	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_SI_R56	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	SI	Rating 56	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_SK_R56	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	SK	Rating 56	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_TR_R56	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	TR	Rating 56	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_US_R56	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	US	Rating 56	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
MORT_ALL_0094_CC_AIRB_x2_R56	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	Other countries	Rating 56	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_x0_R57	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	Not applicable	Rating 57	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_AT_R57	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	AT	Rating 57	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_AU_R57	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	AU	Rating 57	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_BE_R57	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	BE	Rating 57	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_BG_R57	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	BG	Rating 57	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_BR_R57	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	BR	Rating 57	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_CA_R57	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	CA	Rating 57	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_CH_R57	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	CH	Rating 57	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_CN_R57	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	CN	Rating 57	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_CY_R57	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	CY	Rating 57	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_CZ_R57	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	CZ	Rating 57	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_DE_R57	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	DE	Rating 57	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_DK_R57	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	DK	Rating 57	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_EE_R57	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	EE	Rating 57	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_ES_R57	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	ES	Rating 57	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_FI_R57	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	FI	Rating 57	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_FR_R57	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	FR	Rating 57	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_GB_R57	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	GB	Rating 57	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_GR_R57	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	GR	Rating 57	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_HK_R57	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	HK	Rating 57	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_HR_R57	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	HR	Rating 57	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
MORT_ALL_0094_CC_AIRB_HU_R57	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	HU	Rating 57	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_IE_R57	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	IE	Rating 57	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_IL_R57	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	IL	Rating 57	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_IT_R57	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	IT	Rating 57	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_JP_R57	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	JP	Rating 57	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_KR_R57	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	KR	Rating 57	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_LT_R57	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	LT	Rating 57	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_LU_R57	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	LU	Rating 57	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_LV_R57	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	LV	Rating 57	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_MT_R57	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	MT	Rating 57	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_NL_R57	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	NL	Rating 57	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_NO_R57	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	NO	Rating 57	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_PL_R57	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	PL	Rating 57	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_PT_R57	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	PT	Rating 57	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_RO_R57	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	RO	Rating 57	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_RU_R57	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	RU	Rating 57	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_SE_R57	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	SE	Rating 57	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_SG_R57	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	SG	Rating 57	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_SI_R57	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	SI	Rating 57	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_SK_R57	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	SK	Rating 57	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_TR_R57	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	TR	Rating 57	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_US_R57	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	US	Rating 57	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
MORT_ALL_0094_CC_AIRB_x2_R57	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	Other countries	Rating 57	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_x0_R58	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	Not applicable	Rating 58	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_AT_R58	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	AT	Rating 58	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_AU_R58	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	AU	Rating 58	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_BE_R58	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	BE	Rating 58	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_BG_R58	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	BG	Rating 58	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_BR_R58	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	BR	Rating 58	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_CA_R58	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	CA	Rating 58	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_CH_R58	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	CH	Rating 58	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_CN_R58	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	CN	Rating 58	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_CY_R58	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	CY	Rating 58	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_CZ_R58	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	CZ	Rating 58	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_DE_R58	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	DE	Rating 58	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_DK_R58	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	DK	Rating 58	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_EE_R58	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	EE	Rating 58	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_ES_R58	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	ES	Rating 58	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_FI_R58	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	FI	Rating 58	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_FR_R58	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	FR	Rating 58	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_GB_R58	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	GB	Rating 58	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_GR_R58	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	GR	Rating 58	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_HK_R58	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	HK	Rating 58	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_HR_R58	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	HR	Rating 58	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
MORT_ALL_0094_CC_AIRB_HU_R58	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	HU	Rating 58	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_IE_R58	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	IE	Rating 58	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_IL_R58	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	IL	Rating 58	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_IT_R58	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	IT	Rating 58	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_JP_R58	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	JP	Rating 58	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_KR_R58	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	KR	Rating 58	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_LT_R58	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	LT	Rating 58	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_LU_R58	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	LU	Rating 58	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_LV_R58	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	LV	Rating 58	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_MT_R58	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	MT	Rating 58	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_NL_R58	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	NL	Rating 58	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_NO_R58	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	NO	Rating 58	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_PL_R58	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	PL	Rating 58	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_PT_R58	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	PT	Rating 58	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_RO_R58	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	RO	Rating 58	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_RU_R58	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	RU	Rating 58	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_SE_R58	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	SE	Rating 58	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_SG_R58	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	SG	Rating 58	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_SI_R58	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	SI	Rating 58	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_SK_R58	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	SK	Rating 58	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_TR_R58	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	TR	Rating 58	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_US_R58	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	US	Rating 58	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
MORT_ALL_0094_CC_AIRB_x2_R58	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	Other countries	Rating 58	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_x0_R59	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	Not applicable	Rating 59	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_AT_R59	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	AT	Rating 59	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_AU_R59	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	AU	Rating 59	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_BE_R59	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	BE	Rating 59	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_BG_R59	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	BG	Rating 59	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_BR_R59	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	BR	Rating 59	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_CA_R59	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	CA	Rating 59	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_CH_R59	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	CH	Rating 59	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_CN_R59	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	CN	Rating 59	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_CY_R59	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	CY	Rating 59	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_CZ_R59	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	CZ	Rating 59	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_DE_R59	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	DE	Rating 59	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_DK_R59	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	DK	Rating 59	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_EE_R59	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	EE	Rating 59	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_ES_R59	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	ES	Rating 59	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_FI_R59	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	FI	Rating 59	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_FR_R59	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	FR	Rating 59	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_GB_R59	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	GB	Rating 59	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_GR_R59	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	GR	Rating 59	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_HK_R59	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	HK	Rating 59	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_HR_R59	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	HR	Rating 59	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
MORT_ALL_0094_CC_AIRB_HU_R59	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	HU	Rating 59	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_IE_R59	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	IE	Rating 59	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_IL_R59	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	IL	Rating 59	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_IT_R59	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	IT	Rating 59	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_JP_R59	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	JP	Rating 59	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_KR_R59	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	KR	Rating 59	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_LT_R59	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	LT	Rating 59	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_LU_R59	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	LU	Rating 59	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_LV_R59	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	LV	Rating 59	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_MT_R59	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	MT	Rating 59	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_NL_R59	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	NL	Rating 59	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_NO_R59	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	NO	Rating 59	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_PL_R59	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	PL	Rating 59	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_PT_R59	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	PT	Rating 59	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_RO_R59	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	RO	Rating 59	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_RU_R59	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	RU	Rating 59	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_SE_R59	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	SE	Rating 59	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_SG_R59	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	SG	Rating 59	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_SI_R59	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	SI	Rating 59	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_SK_R59	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	SK	Rating 59	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_TR_R59	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	TR	Rating 59	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_US_R59	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	US	Rating 59	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
MORT_ALL_0094_CC_AIRB_x2_R59	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	Other countries	Rating 59	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_x0_R60	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	Not applicable	Rating 60	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_AT_R60	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	AT	Rating 60	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_AU_R60	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	AU	Rating 60	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_BE_R60	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	BE	Rating 60	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_BG_R60	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	BG	Rating 60	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_BR_R60	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	BR	Rating 60	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_CA_R60	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	CA	Rating 60	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_CH_R60	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	CH	Rating 60	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_CN_R60	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	CN	Rating 60	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_CY_R60	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	CY	Rating 60	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_CZ_R60	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	CZ	Rating 60	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_DE_R60	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	DE	Rating 60	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_DK_R60	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	DK	Rating 60	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_EE_R60	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	EE	Rating 60	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_ES_R60	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	ES	Rating 60	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_FI_R60	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	FI	Rating 60	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_FR_R60	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	FR	Rating 60	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_GB_R60	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	GB	Rating 60	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_GR_R60	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	GR	Rating 60	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_HK_R60	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	HK	Rating 60	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_HR_R60	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	HR	Rating 60	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
MORT_ALL_0094_CC_AIRB_HU_R60	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	HU	Rating 60	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_IE_R60	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	IE	Rating 60	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_IL_R60	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	IL	Rating 60	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_IT_R60	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	IT	Rating 60	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_JP_R60	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	JP	Rating 60	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_KR_R60	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	KR	Rating 60	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_LT_R60	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	LT	Rating 60	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_LU_R60	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	LU	Rating 60	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_LV_R60	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	LV	Rating 60	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_MT_R60	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	MT	Rating 60	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_NL_R60	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	NL	Rating 60	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_NO_R60	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	NO	Rating 60	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_PL_R60	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	PL	Rating 60	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_PT_R60	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	PT	Rating 60	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_RO_R60	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	RO	Rating 60	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_RU_R60	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	RU	Rating 60	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_SE_R60	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	SE	Rating 60	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_SG_R60	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	SG	Rating 60	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_SI_R60	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	SI	Rating 60	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_SK_R60	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	SK	Rating 60	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_TR_R60	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	TR	Rating 60	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_US_R60	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	US	Rating 60	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
MORT_ALL_0094_CC_AIRB_x2_R60	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	Other countries	Rating 60	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_x0_R61	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	Not applicable	Rating 61	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_AT_R61	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	AT	Rating 61	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_AU_R61	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	AU	Rating 61	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_BE_R61	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	BE	Rating 61	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_BG_R61	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	BG	Rating 61	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_BR_R61	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	BR	Rating 61	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_CA_R61	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	CA	Rating 61	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_CH_R61	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	CH	Rating 61	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_CN_R61	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	CN	Rating 61	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_CY_R61	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	CY	Rating 61	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_CZ_R61	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	CZ	Rating 61	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_DE_R61	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	DE	Rating 61	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_DK_R61	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	DK	Rating 61	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_EE_R61	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	EE	Rating 61	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_ES_R61	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	ES	Rating 61	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_FI_R61	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	FI	Rating 61	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_FR_R61	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	FR	Rating 61	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_GB_R61	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	GB	Rating 61	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_GR_R61	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	GR	Rating 61	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_HK_R61	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	HK	Rating 61	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_HR_R61	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	HR	Rating 61	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
MORT_ALL_0094_CC_AIRB_HU_R61	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	HU	Rating 61	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_IE_R61	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	IE	Rating 61	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_IL_R61	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	IL	Rating 61	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_IT_R61	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	IT	Rating 61	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_JP_R61	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	JP	Rating 61	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_KR_R61	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	KR	Rating 61	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_LT_R61	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	LT	Rating 61	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_LU_R61	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	LU	Rating 61	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_LV_R61	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	LV	Rating 61	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_MT_R61	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	MT	Rating 61	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_NL_R61	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	NL	Rating 61	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_NO_R61	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	NO	Rating 61	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_PL_R61	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	PL	Rating 61	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_PT_R61	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	PT	Rating 61	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_RO_R61	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	RO	Rating 61	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_RU_R61	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	RU	Rating 61	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_SE_R61	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	SE	Rating 61	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_SG_R61	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	SG	Rating 61	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_SI_R61	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	SI	Rating 61	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_SK_R61	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	SK	Rating 61	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_TR_R61	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	TR	Rating 61	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_US_R61	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	US	Rating 61	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
MORT_ALL_0094_CC_AIRB_x2_R61	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	Other countries	Rating 61	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_x0_R62	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	Not applicable	Rating 62	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_AT_R62	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	AT	Rating 62	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_AU_R62	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	AU	Rating 62	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_BE_R62	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	BE	Rating 62	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_BG_R62	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	BG	Rating 62	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_BR_R62	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	BR	Rating 62	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_CA_R62	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	CA	Rating 62	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_CH_R62	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	CH	Rating 62	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_CN_R62	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	CN	Rating 62	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_CY_R62	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	CY	Rating 62	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_CZ_R62	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	CZ	Rating 62	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_DE_R62	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	DE	Rating 62	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_DK_R62	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	DK	Rating 62	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_EE_R62	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	EE	Rating 62	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_ES_R62	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	ES	Rating 62	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_FI_R62	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	FI	Rating 62	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_FR_R62	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	FR	Rating 62	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_GB_R62	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	GB	Rating 62	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_GR_R62	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	GR	Rating 62	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_HK_R62	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	HK	Rating 62	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_HR_R62	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	HR	Rating 62	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
MORT_ALL_0094_CC_AIRB_HU_R62	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	HU	Rating 62	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_IE_R62	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	IE	Rating 62	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_IL_R62	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	IL	Rating 62	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_IT_R62	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	IT	Rating 62	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_JP_R62	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	JP	Rating 62	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_KR_R62	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	KR	Rating 62	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_LT_R62	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	LT	Rating 62	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_LU_R62	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	LU	Rating 62	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_LV_R62	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	LV	Rating 62	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_MT_R62	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	MT	Rating 62	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_NL_R62	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	NL	Rating 62	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_NO_R62	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	NO	Rating 62	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_PL_R62	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	PL	Rating 62	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_PT_R62	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	PT	Rating 62	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_RO_R62	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	RO	Rating 62	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_RU_R62	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	RU	Rating 62	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_SE_R62	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	SE	Rating 62	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_SG_R62	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	SG	Rating 62	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_SI_R62	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	SI	Rating 62	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_SK_R62	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	SK	Rating 62	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_TR_R62	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	TR	Rating 62	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_US_R62	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	US	Rating 62	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
MORT_ALL_0094_CC_AIRB_x2_R62	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	Other countries	Rating 62	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_x0_R63	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	Not applicable	Rating 63	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_AT_R63	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	AT	Rating 63	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_AU_R63	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	AU	Rating 63	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_BE_R63	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	BE	Rating 63	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_BG_R63	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	BG	Rating 63	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_BR_R63	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	BR	Rating 63	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_CA_R63	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	CA	Rating 63	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_CH_R63	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	CH	Rating 63	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_CN_R63	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	CN	Rating 63	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_CY_R63	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	CY	Rating 63	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_CZ_R63	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	CZ	Rating 63	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_DE_R63	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	DE	Rating 63	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_DK_R63	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	DK	Rating 63	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_EE_R63	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	EE	Rating 63	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_ES_R63	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	ES	Rating 63	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_FI_R63	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	FI	Rating 63	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_FR_R63	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	FR	Rating 63	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_GB_R63	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	GB	Rating 63	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_GR_R63	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	GR	Rating 63	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_HK_R63	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	HK	Rating 63	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_HR_R63	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	HR	Rating 63	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
MORT_ALL_0094_CC_AIRB_HU_R63	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	HU	Rating 63	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_IE_R63	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	IE	Rating 63	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_IL_R63	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	IL	Rating 63	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_IT_R63	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	IT	Rating 63	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_JP_R63	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	JP	Rating 63	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_KR_R63	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	KR	Rating 63	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_LT_R63	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	LT	Rating 63	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_LU_R63	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	LU	Rating 63	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_LV_R63	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	LV	Rating 63	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_MT_R63	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	MT	Rating 63	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_NL_R63	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	NL	Rating 63	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_NO_R63	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	NO	Rating 63	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_PL_R63	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	PL	Rating 63	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_PT_R63	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	PT	Rating 63	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_RO_R63	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	RO	Rating 63	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_RU_R63	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	RU	Rating 63	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_SE_R63	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	SE	Rating 63	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_SG_R63	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	SG	Rating 63	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_SI_R63	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	SI	Rating 63	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_SK_R63	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	SK	Rating 63	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_TR_R63	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	TR	Rating 63	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_US_R63	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	US	Rating 63	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
MORT_ALL_0094_CC_AIRB_x2_R63	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	Other countries	Rating 63	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_x0_R64	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	Not applicable	Rating 64	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_AT_R64	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	AT	Rating 64	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_AU_R64	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	AU	Rating 64	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_BE_R64	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	BE	Rating 64	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_BG_R64	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	BG	Rating 64	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_BR_R64	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	BR	Rating 64	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_CA_R64	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	CA	Rating 64	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_CH_R64	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	CH	Rating 64	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_CN_R64	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	CN	Rating 64	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_CY_R64	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	CY	Rating 64	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_CZ_R64	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	CZ	Rating 64	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_DE_R64	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	DE	Rating 64	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_DK_R64	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	DK	Rating 64	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_EE_R64	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	EE	Rating 64	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_ES_R64	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	ES	Rating 64	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_FI_R64	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	FI	Rating 64	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_FR_R64	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	FR	Rating 64	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_GB_R64	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	GB	Rating 64	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_GR_R64	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	GR	Rating 64	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_HK_R64	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	HK	Rating 64	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_HR_R64	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	HR	Rating 64	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
MORT_ALL_0094_CC_AIRB_HU_R64	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	HU	Rating 64	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_IE_R64	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	IE	Rating 64	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_IL_R64	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	IL	Rating 64	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_IT_R64	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	IT	Rating 64	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_JP_R64	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	JP	Rating 64	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_KR_R64	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	KR	Rating 64	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_LT_R64	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	LT	Rating 64	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_LU_R64	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	LU	Rating 64	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_LV_R64	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	LV	Rating 64	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_MT_R64	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	MT	Rating 64	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_NL_R64	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	NL	Rating 64	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_NO_R64	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	NO	Rating 64	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_PL_R64	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	PL	Rating 64	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_PT_R64	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	PT	Rating 64	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_RO_R64	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	RO	Rating 64	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_RU_R64	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	RU	Rating 64	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_SE_R64	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	SE	Rating 64	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_SG_R64	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	SG	Rating 64	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_SI_R64	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	SI	Rating 64	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_SK_R64	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	SK	Rating 64	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_TR_R64	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	TR	Rating 64	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_US_R64	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	US	Rating 64	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
MORT_ALL_0094_CC_AIRB_x2_R64	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	Other countries	Rating 64	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_x0_R65	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	Not applicable	Rating 65	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_AT_R65	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	AT	Rating 65	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_AU_R65	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	AU	Rating 65	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_BE_R65	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	BE	Rating 65	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_BG_R65	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	BG	Rating 65	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_BR_R65	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	BR	Rating 65	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_CA_R65	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	CA	Rating 65	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_CH_R65	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	CH	Rating 65	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_CN_R65	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	CN	Rating 65	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_CY_R65	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	CY	Rating 65	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_CZ_R65	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	CZ	Rating 65	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_DE_R65	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	DE	Rating 65	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_DK_R65	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	DK	Rating 65	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_EE_R65	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	EE	Rating 65	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_ES_R65	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	ES	Rating 65	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_FI_R65	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	FI	Rating 65	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_FR_R65	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	FR	Rating 65	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_GB_R65	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	GB	Rating 65	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_GR_R65	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	GR	Rating 65	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_HK_R65	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	HK	Rating 65	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_HR_R65	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	HR	Rating 65	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
MORT_ALL_0094_CC_AIRB_HU_R65	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	HU	Rating 65	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_IE_R65	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	IE	Rating 65	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_IL_R65	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	IL	Rating 65	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_IT_R65	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	IT	Rating 65	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_JP_R65	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	JP	Rating 65	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_KR_R65	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	KR	Rating 65	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_LT_R65	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	LT	Rating 65	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_LU_R65	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	LU	Rating 65	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_LV_R65	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	LV	Rating 65	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_MT_R65	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	MT	Rating 65	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_NL_R65	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	NL	Rating 65	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_NO_R65	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	NO	Rating 65	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_PL_R65	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	PL	Rating 65	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_PT_R65	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	PT	Rating 65	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_RO_R65	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	RO	Rating 65	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_RU_R65	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	RU	Rating 65	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_SE_R65	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	SE	Rating 65	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_SG_R65	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	SG	Rating 65	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_SI_R65	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	SI	Rating 65	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_SK_R65	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	SK	Rating 65	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_TR_R65	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	TR	Rating 65	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_US_R65	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	US	Rating 65	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
MORT_ALL_0094_CC_AIRB_x2_R65	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	Other countries	Rating 65	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_x0_R66	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	Not applicable	Rating 66	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_AT_R66	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	AT	Rating 66	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_AU_R66	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	AU	Rating 66	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_BE_R66	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	BE	Rating 66	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_BG_R66	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	BG	Rating 66	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_BR_R66	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	BR	Rating 66	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_CA_R66	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	CA	Rating 66	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_CH_R66	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	CH	Rating 66	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_CN_R66	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	CN	Rating 66	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_CY_R66	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	CY	Rating 66	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_CZ_R66	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	CZ	Rating 66	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_DE_R66	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	DE	Rating 66	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_DK_R66	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	DK	Rating 66	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_EE_R66	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	EE	Rating 66	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_ES_R66	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	ES	Rating 66	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_FI_R66	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	FI	Rating 66	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_FR_R66	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	FR	Rating 66	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_GB_R66	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	GB	Rating 66	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_GR_R66	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	GR	Rating 66	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_HK_R66	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	HK	Rating 66	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_HR_R66	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	HR	Rating 66	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
MORT_ALL_0094_CC_AIRB_HU_R66	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	HU	Rating 66	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_IE_R66	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	IE	Rating 66	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_IL_R66	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	IL	Rating 66	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_IT_R66	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	IT	Rating 66	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_JP_R66	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	JP	Rating 66	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_KR_R66	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	KR	Rating 66	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_LT_R66	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	LT	Rating 66	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_LU_R66	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	LU	Rating 66	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_LV_R66	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	LV	Rating 66	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_MT_R66	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	MT	Rating 66	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_NL_R66	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	NL	Rating 66	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_NO_R66	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	NO	Rating 66	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_PL_R66	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	PL	Rating 66	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_PT_R66	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	PT	Rating 66	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_RO_R66	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	RO	Rating 66	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_RU_R66	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	RU	Rating 66	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_SE_R66	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	SE	Rating 66	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_SG_R66	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	SG	Rating 66	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_SI_R66	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	SI	Rating 66	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_SK_R66	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	SK	Rating 66	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_TR_R66	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	TR	Rating 66	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_US_R66	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	US	Rating 66	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
MORT_ALL_0094_CC_AIRB_x2_R66	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	Other countries	Rating 66	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_x0_R67	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	Not applicable	Rating 67	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_AT_R67	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	AT	Rating 67	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_AU_R67	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	AU	Rating 67	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_BE_R67	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	BE	Rating 67	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_BG_R67	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	BG	Rating 67	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_BR_R67	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	BR	Rating 67	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_CA_R67	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	CA	Rating 67	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_CH_R67	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	CH	Rating 67	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_CN_R67	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	CN	Rating 67	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_CY_R67	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	CY	Rating 67	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_CZ_R67	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	CZ	Rating 67	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_DE_R67	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	DE	Rating 67	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_DK_R67	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	DK	Rating 67	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_EE_R67	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	EE	Rating 67	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_ES_R67	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	ES	Rating 67	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_FI_R67	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	FI	Rating 67	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_FR_R67	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	FR	Rating 67	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_GB_R67	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	GB	Rating 67	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_GR_R67	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	GR	Rating 67	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_HK_R67	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	HK	Rating 67	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_HR_R67	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	HR	Rating 67	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
MORT_ALL_0094_CC_AIRB_HU_R67	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	HU	Rating 67	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_IE_R67	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	IE	Rating 67	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_IL_R67	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	IL	Rating 67	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_IT_R67	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	IT	Rating 67	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_JP_R67	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	JP	Rating 67	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_KR_R67	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	KR	Rating 67	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_LT_R67	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	LT	Rating 67	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_LU_R67	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	LU	Rating 67	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_LV_R67	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	LV	Rating 67	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_MT_R67	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	MT	Rating 67	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_NL_R67	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	NL	Rating 67	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_NO_R67	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	NO	Rating 67	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_PL_R67	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	PL	Rating 67	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_PT_R67	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	PT	Rating 67	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_RO_R67	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	RO	Rating 67	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_RU_R67	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	RU	Rating 67	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_SE_R67	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	SE	Rating 67	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_SG_R67	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	SG	Rating 67	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_SI_R67	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	SI	Rating 67	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_SK_R67	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	SK	Rating 67	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_TR_R67	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	TR	Rating 67	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_US_R67	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	US	Rating 67	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
MORT_ALL_0094_CC_AIRB_x2_R67	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	Other countries	Rating 67	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_x0_R68	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	Not applicable	Rating 68	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_AT_R68	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	AT	Rating 68	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_AU_R68	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	AU	Rating 68	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_BE_R68	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	BE	Rating 68	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_BG_R68	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	BG	Rating 68	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_BR_R68	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	BR	Rating 68	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_CA_R68	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	CA	Rating 68	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_CH_R68	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	CH	Rating 68	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_CN_R68	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	CN	Rating 68	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_CY_R68	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	CY	Rating 68	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_CZ_R68	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	CZ	Rating 68	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_DE_R68	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	DE	Rating 68	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_DK_R68	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	DK	Rating 68	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_EE_R68	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	EE	Rating 68	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_ES_R68	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	ES	Rating 68	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_FI_R68	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	FI	Rating 68	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_FR_R68	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	FR	Rating 68	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_GB_R68	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	GB	Rating 68	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_GR_R68	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	GR	Rating 68	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_HK_R68	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	HK	Rating 68	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_HR_R68	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	HR	Rating 68	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
MORT_ALL_0094_CC_AIRB_HU_R68	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	HU	Rating 68	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_IE_R68	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	IE	Rating 68	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_IL_R68	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	IL	Rating 68	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_IT_R68	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	IT	Rating 68	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_JP_R68	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	JP	Rating 68	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_KR_R68	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	KR	Rating 68	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_LT_R68	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	LT	Rating 68	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_LU_R68	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	LU	Rating 68	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_LV_R68	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	LV	Rating 68	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_MT_R68	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	MT	Rating 68	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_NL_R68	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	NL	Rating 68	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_NO_R68	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	NO	Rating 68	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_PL_R68	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	PL	Rating 68	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_PT_R68	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	PT	Rating 68	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_RO_R68	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	RO	Rating 68	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_RU_R68	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	RU	Rating 68	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_SE_R68	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	SE	Rating 68	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_SG_R68	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	SG	Rating 68	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_SI_R68	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	SI	Rating 68	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_SK_R68	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	SK	Rating 68	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_TR_R68	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	TR	Rating 68	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_US_R68	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	US	Rating 68	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
MORT_ALL_0094_CC_AIRB_x2_R68	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	Other countries	Rating 68	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_x0_R69	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	Not applicable	Rating 69	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_AT_R69	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	AT	Rating 69	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_AU_R69	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	AU	Rating 69	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_BE_R69	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	BE	Rating 69	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_BG_R69	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	BG	Rating 69	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_BR_R69	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	BR	Rating 69	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_CA_R69	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	CA	Rating 69	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_CH_R69	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	CH	Rating 69	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_CN_R69	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	CN	Rating 69	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_CY_R69	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	CY	Rating 69	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_CZ_R69	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	CZ	Rating 69	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_DE_R69	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	DE	Rating 69	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_DK_R69	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	DK	Rating 69	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_EE_R69	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	EE	Rating 69	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_ES_R69	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	ES	Rating 69	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_FI_R69	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	FI	Rating 69	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_FR_R69	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	FR	Rating 69	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_GB_R69	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	GB	Rating 69	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_GR_R69	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	GR	Rating 69	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_HK_R69	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	HK	Rating 69	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_HR_R69	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	HR	Rating 69	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
MORT_ALL_0094_CC_AIRB_HU_R69	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	HU	Rating 69	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_IE_R69	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	IE	Rating 69	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_IL_R69	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	IL	Rating 69	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_IT_R69	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	IT	Rating 69	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_JP_R69	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	JP	Rating 69	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_KR_R69	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	KR	Rating 69	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_LT_R69	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	LT	Rating 69	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_LU_R69	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	LU	Rating 69	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_LV_R69	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	LV	Rating 69	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_MT_R69	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	MT	Rating 69	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_NL_R69	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	NL	Rating 69	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_NO_R69	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	NO	Rating 69	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_PL_R69	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	PL	Rating 69	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_PT_R69	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	PT	Rating 69	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_RO_R69	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	RO	Rating 69	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_RU_R69	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	RU	Rating 69	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_SE_R69	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	SE	Rating 69	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_SG_R69	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	SG	Rating 69	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_SI_R69	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	SI	Rating 69	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_SK_R69	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	SK	Rating 69	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_TR_R69	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	TR	Rating 69	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_US_R69	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	US	Rating 69	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
MORT_ALL_0094_CC_AIRB_x2_R69	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	Other countries	Rating 69	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_x0_R70	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	Not applicable	Rating 70	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_AT_R70	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	AT	Rating 70	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_AU_R70	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	AU	Rating 70	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_BE_R70	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	BE	Rating 70	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_BG_R70	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	BG	Rating 70	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_BR_R70	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	BR	Rating 70	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_CA_R70	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	CA	Rating 70	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_CH_R70	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	CH	Rating 70	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_CN_R70	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	CN	Rating 70	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_CY_R70	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	CY	Rating 70	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_CZ_R70	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	CZ	Rating 70	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_DE_R70	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	DE	Rating 70	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_DK_R70	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	DK	Rating 70	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_EE_R70	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	EE	Rating 70	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_ES_R70	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	ES	Rating 70	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_FI_R70	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	FI	Rating 70	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_FR_R70	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	FR	Rating 70	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_GB_R70	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	GB	Rating 70	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_GR_R70	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	GR	Rating 70	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_HK_R70	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	HK	Rating 70	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_HR_R70	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	HR	Rating 70	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
MORT_ALL_0094_CC_AIRB_HU_R70	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	HU	Rating 70	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_IE_R70	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	IE	Rating 70	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_IL_R70	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	IL	Rating 70	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_IT_R70	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	IT	Rating 70	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_JP_R70	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	JP	Rating 70	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_KR_R70	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	KR	Rating 70	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_LT_R70	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	LT	Rating 70	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_LU_R70	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	LU	Rating 70	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_LV_R70	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	LV	Rating 70	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_MT_R70	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	MT	Rating 70	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_NL_R70	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	NL	Rating 70	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_NO_R70	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	NO	Rating 70	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_PL_R70	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	PL	Rating 70	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_PT_R70	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	PT	Rating 70	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_RO_R70	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	RO	Rating 70	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_RU_R70	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	RU	Rating 70	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_SE_R70	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	SE	Rating 70	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_SG_R70	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	SG	Rating 70	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_SI_R70	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	SI	Rating 70	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_SK_R70	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	SK	Rating 70	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_TR_R70	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	TR	Rating 70	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_US_R70	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	US	Rating 70	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
MORT_ALL_0094_CC_AIRB_x2_R70	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	Other countries	Rating 70	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_x0_R71	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	Not applicable	Rating 71	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_AT_R71	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	AT	Rating 71	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_AU_R71	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	AU	Rating 71	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_BE_R71	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	BE	Rating 71	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_BG_R71	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	BG	Rating 71	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_BR_R71	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	BR	Rating 71	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_CA_R71	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	CA	Rating 71	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_CH_R71	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	CH	Rating 71	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_CN_R71	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	CN	Rating 71	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_CY_R71	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	CY	Rating 71	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_CZ_R71	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	CZ	Rating 71	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_DE_R71	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	DE	Rating 71	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_DK_R71	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	DK	Rating 71	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_EE_R71	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	EE	Rating 71	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_ES_R71	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	ES	Rating 71	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_FI_R71	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	FI	Rating 71	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_FR_R71	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	FR	Rating 71	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_GB_R71	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	GB	Rating 71	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_GR_R71	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	GR	Rating 71	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_HK_R71	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	HK	Rating 71	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_HR_R71	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	HR	Rating 71	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
MORT_ALL_0094_CC_AIRB_HU_R71	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	HU	Rating 71	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_IE_R71	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	IE	Rating 71	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_IL_R71	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	IL	Rating 71	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_IT_R71	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	IT	Rating 71	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_JP_R71	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	JP	Rating 71	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_KR_R71	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	KR	Rating 71	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_LT_R71	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	LT	Rating 71	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_LU_R71	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	LU	Rating 71	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_LV_R71	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	LV	Rating 71	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_MT_R71	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	MT	Rating 71	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_NL_R71	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	NL	Rating 71	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_NO_R71	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	NO	Rating 71	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_PL_R71	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	PL	Rating 71	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_PT_R71	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	PT	Rating 71	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_RO_R71	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	RO	Rating 71	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_RU_R71	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	RU	Rating 71	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_SE_R71	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	SE	Rating 71	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_SG_R71	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	SG	Rating 71	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_SI_R71	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	SI	Rating 71	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_SK_R71	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	SK	Rating 71	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_TR_R71	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	TR	Rating 71	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_US_R71	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	US	Rating 71	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
MORT_ALL_0094_CC_AIRB_x2_R71	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	Other countries	Rating 71	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_x0_R72	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	Not applicable	Rating 72	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_AT_R72	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	AT	Rating 72	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_AU_R72	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	AU	Rating 72	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_BE_R72	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	BE	Rating 72	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_BG_R72	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	BG	Rating 72	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_BR_R72	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	BR	Rating 72	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_CA_R72	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	CA	Rating 72	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_CH_R72	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	CH	Rating 72	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_CN_R72	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	CN	Rating 72	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_CY_R72	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	CY	Rating 72	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_CZ_R72	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	CZ	Rating 72	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_DE_R72	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	DE	Rating 72	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_DK_R72	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	DK	Rating 72	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_EE_R72	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	EE	Rating 72	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_ES_R72	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	ES	Rating 72	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_FI_R72	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	FI	Rating 72	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_FR_R72	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	FR	Rating 72	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_GB_R72	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	GB	Rating 72	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_GR_R72	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	GR	Rating 72	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_HK_R72	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	HK	Rating 72	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_HR_R72	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	HR	Rating 72	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
MORT_ALL_0094_CC_AIRB_HU_R72	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	HU	Rating 72	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_IE_R72	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	IE	Rating 72	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_IL_R72	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	IL	Rating 72	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_IT_R72	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	IT	Rating 72	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_JP_R72	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	JP	Rating 72	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_KR_R72	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	KR	Rating 72	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_LT_R72	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	LT	Rating 72	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_LU_R72	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	LU	Rating 72	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_LV_R72	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	LV	Rating 72	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_MT_R72	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	MT	Rating 72	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_NL_R72	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	NL	Rating 72	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_NO_R72	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	NO	Rating 72	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_PL_R72	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	PL	Rating 72	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_PT_R72	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	PT	Rating 72	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_RO_R72	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	RO	Rating 72	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_RU_R72	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	RU	Rating 72	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_SE_R72	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	SE	Rating 72	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_SG_R72	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	SG	Rating 72	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_SI_R72	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	SI	Rating 72	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_SK_R72	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	SK	Rating 72	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_TR_R72	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	TR	Rating 72	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_US_R72	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	US	Rating 72	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
MORT_ALL_0094_CC_AIRB_x2_R72	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	Other countries	Rating 72	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_x0_R73	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	Not applicable	Rating 73	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_AT_R73	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	AT	Rating 73	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_AU_R73	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	AU	Rating 73	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_BE_R73	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	BE	Rating 73	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_BG_R73	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	BG	Rating 73	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_BR_R73	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	BR	Rating 73	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_CA_R73	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	CA	Rating 73	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_CH_R73	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	CH	Rating 73	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_CN_R73	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	CN	Rating 73	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_CY_R73	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	CY	Rating 73	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_CZ_R73	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	CZ	Rating 73	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_DE_R73	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	DE	Rating 73	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_DK_R73	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	DK	Rating 73	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_EE_R73	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	EE	Rating 73	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_ES_R73	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	ES	Rating 73	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_FI_R73	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	FI	Rating 73	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_FR_R73	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	FR	Rating 73	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_GB_R73	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	GB	Rating 73	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_GR_R73	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	GR	Rating 73	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_HK_R73	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	HK	Rating 73	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_HR_R73	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	HR	Rating 73	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
MORT_ALL_0094_CC_AIRB_HU_R73	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	HU	Rating 73	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_IE_R73	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	IE	Rating 73	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_IL_R73	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	IL	Rating 73	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_IT_R73	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	IT	Rating 73	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_JP_R73	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	JP	Rating 73	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_KR_R73	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	KR	Rating 73	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_LT_R73	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	LT	Rating 73	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_LU_R73	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	LU	Rating 73	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_LV_R73	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	LV	Rating 73	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_MT_R73	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	MT	Rating 73	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_NL_R73	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	NL	Rating 73	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_NO_R73	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	NO	Rating 73	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_PL_R73	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	PL	Rating 73	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_PT_R73	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	PT	Rating 73	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_RO_R73	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	RO	Rating 73	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_RU_R73	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	RU	Rating 73	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_SE_R73	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	SE	Rating 73	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_SG_R73	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	SG	Rating 73	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_SI_R73	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	SI	Rating 73	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_SK_R73	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	SK	Rating 73	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_TR_R73	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	TR	Rating 73	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_US_R73	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	US	Rating 73	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
MORT_ALL_0094_CC_AIRB_x2_R73	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	Other countries	Rating 73	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_x0_R74	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	Not applicable	Rating 74	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_AT_R74	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	AT	Rating 74	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_AU_R74	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	AU	Rating 74	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_BE_R74	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	BE	Rating 74	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_BG_R74	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	BG	Rating 74	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_BR_R74	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	BR	Rating 74	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_CA_R74	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	CA	Rating 74	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_CH_R74	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	CH	Rating 74	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_CN_R74	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	CN	Rating 74	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_CY_R74	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	CY	Rating 74	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_CZ_R74	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	CZ	Rating 74	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_DE_R74	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	DE	Rating 74	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_DK_R74	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	DK	Rating 74	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_EE_R74	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	EE	Rating 74	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_ES_R74	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	ES	Rating 74	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_FI_R74	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	FI	Rating 74	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_FR_R74	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	FR	Rating 74	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_GB_R74	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	GB	Rating 74	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_GR_R74	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	GR	Rating 74	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_HK_R74	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	HK	Rating 74	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_HR_R74	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	HR	Rating 74	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
MORT_ALL_0094_CC_AIRB_HU_R74	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	HU	Rating 74	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_IE_R74	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	IE	Rating 74	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_IL_R74	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	IL	Rating 74	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_IT_R74	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	IT	Rating 74	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_JP_R74	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	JP	Rating 74	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_KR_R74	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	KR	Rating 74	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_LT_R74	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	LT	Rating 74	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_LU_R74	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	LU	Rating 74	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_LV_R74	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	LV	Rating 74	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_MT_R74	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	MT	Rating 74	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_NL_R74	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	NL	Rating 74	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_NO_R74	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	NO	Rating 74	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_PL_R74	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	PL	Rating 74	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_PT_R74	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	PT	Rating 74	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_RO_R74	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	RO	Rating 74	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_RU_R74	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	RU	Rating 74	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_SE_R74	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	SE	Rating 74	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_SG_R74	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	SG	Rating 74	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_SI_R74	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	SI	Rating 74	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_SK_R74	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	SK	Rating 74	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_TR_R74	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	TR	Rating 74	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_US_R74	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	US	Rating 74	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
MORT_ALL_0094_CC_AIRB_x2_R74	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	Other countries	Rating 74	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_x0_R75	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	Not applicable	Rating 75	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_AT_R75	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	AT	Rating 75	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_AU_R75	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	AU	Rating 75	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_BE_R75	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	BE	Rating 75	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_BG_R75	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	BG	Rating 75	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_BR_R75	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	BR	Rating 75	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_CA_R75	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	CA	Rating 75	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_CH_R75	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	CH	Rating 75	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_CN_R75	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	CN	Rating 75	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_CY_R75	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	CY	Rating 75	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_CZ_R75	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	CZ	Rating 75	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_DE_R75	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	DE	Rating 75	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_DK_R75	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	DK	Rating 75	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_EE_R75	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	EE	Rating 75	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_ES_R75	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	ES	Rating 75	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_FI_R75	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	FI	Rating 75	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_FR_R75	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	FR	Rating 75	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_GB_R75	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	GB	Rating 75	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_GR_R75	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	GR	Rating 75	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_HK_R75	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	HK	Rating 75	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_HR_R75	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	HR	Rating 75	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
MORT_ALL_0094_CC_AIRB_HU_R75	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	HU	Rating 75	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_IE_R75	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	IE	Rating 75	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_IL_R75	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	IL	Rating 75	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_IT_R75	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	IT	Rating 75	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_JP_R75	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	JP	Rating 75	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_KR_R75	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	KR	Rating 75	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_LT_R75	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	LT	Rating 75	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_LU_R75	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	LU	Rating 75	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_LV_R75	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	LV	Rating 75	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_MT_R75	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	MT	Rating 75	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_NL_R75	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	NL	Rating 75	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_NO_R75	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	NO	Rating 75	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_PL_R75	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	PL	Rating 75	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_PT_R75	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	PT	Rating 75	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_RO_R75	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	RO	Rating 75	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_RU_R75	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	RU	Rating 75	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_SE_R75	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	SE	Rating 75	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_SG_R75	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	SG	Rating 75	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_SI_R75	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	SI	Rating 75	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_SK_R75	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	SK	Rating 75	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_TR_R75	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	TR	Rating 75	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_US_R75	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	US	Rating 75	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
MORT_ALL_0094_CC_AIRB_x2_R75	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	Other countries	Rating 75	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_x0_R76	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	Not applicable	Rating 76	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_AT_R76	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	AT	Rating 76	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_AU_R76	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	AU	Rating 76	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_BE_R76	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	BE	Rating 76	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_BG_R76	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	BG	Rating 76	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_BR_R76	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	BR	Rating 76	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_CA_R76	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	CA	Rating 76	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_CH_R76	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	CH	Rating 76	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_CN_R76	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	CN	Rating 76	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_CY_R76	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	CY	Rating 76	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_CZ_R76	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	CZ	Rating 76	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_DE_R76	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	DE	Rating 76	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_DK_R76	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	DK	Rating 76	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_EE_R76	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	EE	Rating 76	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_ES_R76	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	ES	Rating 76	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_FI_R76	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	FI	Rating 76	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_FR_R76	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	FR	Rating 76	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_GB_R76	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	GB	Rating 76	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_GR_R76	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	GR	Rating 76	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_HK_R76	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	HK	Rating 76	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_HR_R76	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	HR	Rating 76	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
MORT_ALL_0094_CC_AIRB_HU_R76	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	HU	Rating 76	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_IE_R76	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	IE	Rating 76	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_IL_R76	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	IL	Rating 76	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_IT_R76	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	IT	Rating 76	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_JP_R76	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	JP	Rating 76	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_KR_R76	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	KR	Rating 76	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_LT_R76	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	LT	Rating 76	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_LU_R76	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	LU	Rating 76	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_LV_R76	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	LV	Rating 76	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_MT_R76	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	MT	Rating 76	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_NL_R76	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	NL	Rating 76	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_NO_R76	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	NO	Rating 76	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_PL_R76	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	PL	Rating 76	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_PT_R76	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	PT	Rating 76	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_RO_R76	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	RO	Rating 76	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_RU_R76	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	RU	Rating 76	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_SE_R76	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	SE	Rating 76	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_SG_R76	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	SG	Rating 76	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_SI_R76	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	SI	Rating 76	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_SK_R76	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	SK	Rating 76	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_TR_R76	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	TR	Rating 76	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_US_R76	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	US	Rating 76	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
MORT_ALL_0094_CC_AIRB_x2_R76	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	Other countries	Rating 76	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_x0_R77	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	Not applicable	Rating 77	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_AT_R77	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	AT	Rating 77	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_AU_R77	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	AU	Rating 77	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_BE_R77	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	BE	Rating 77	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_BG_R77	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	BG	Rating 77	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_BR_R77	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	BR	Rating 77	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_CA_R77	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	CA	Rating 77	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_CH_R77	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	CH	Rating 77	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_CN_R77	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	CN	Rating 77	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_CY_R77	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	CY	Rating 77	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_CZ_R77	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	CZ	Rating 77	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_DE_R77	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	DE	Rating 77	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_DK_R77	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	DK	Rating 77	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_EE_R77	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	EE	Rating 77	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_ES_R77	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	ES	Rating 77	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_FI_R77	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	FI	Rating 77	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_FR_R77	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	FR	Rating 77	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_GB_R77	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	GB	Rating 77	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_GR_R77	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	GR	Rating 77	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_HK_R77	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	HK	Rating 77	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_HR_R77	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	HR	Rating 77	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
MORT_ALL_0094_CC_AIRB_HU_R77	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	HU	Rating 77	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_IE_R77	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	IE	Rating 77	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_IL_R77	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	IL	Rating 77	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_IT_R77	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	IT	Rating 77	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_JP_R77	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	JP	Rating 77	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_KR_R77	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	KR	Rating 77	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_LT_R77	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	LT	Rating 77	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_LU_R77	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	LU	Rating 77	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_LV_R77	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	LV	Rating 77	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_MT_R77	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	MT	Rating 77	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_NL_R77	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	NL	Rating 77	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_NO_R77	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	NO	Rating 77	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_PL_R77	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	PL	Rating 77	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_PT_R77	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	PT	Rating 77	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_RO_R77	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	RO	Rating 77	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_RU_R77	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	RU	Rating 77	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_SE_R77	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	SE	Rating 77	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_SG_R77	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	SG	Rating 77	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_SI_R77	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	SI	Rating 77	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_SK_R77	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	SK	Rating 77	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_TR_R77	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	TR	Rating 77	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_US_R77	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	US	Rating 77	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
MORT_ALL_0094_CC_AIRB_x2_R77	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	Other countries	Rating 77	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_x0_R78	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	Not applicable	Rating 78	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_AT_R78	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	AT	Rating 78	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_AU_R78	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	AU	Rating 78	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_BE_R78	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	BE	Rating 78	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_BG_R78	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	BG	Rating 78	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_BR_R78	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	BR	Rating 78	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_CA_R78	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	CA	Rating 78	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_CH_R78	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	CH	Rating 78	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_CN_R78	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	CN	Rating 78	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_CY_R78	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	CY	Rating 78	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_CZ_R78	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	CZ	Rating 78	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_DE_R78	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	DE	Rating 78	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_DK_R78	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	DK	Rating 78	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_EE_R78	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	EE	Rating 78	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_ES_R78	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	ES	Rating 78	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_FI_R78	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	FI	Rating 78	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_FR_R78	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	FR	Rating 78	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_GB_R78	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	GB	Rating 78	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_GR_R78	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	GR	Rating 78	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_HK_R78	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	HK	Rating 78	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_HR_R78	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	HR	Rating 78	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
MORT_ALL_0094_CC_AIRB_HU_R78	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	HU	Rating 78	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_IE_R78	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	IE	Rating 78	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_IL_R78	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	IL	Rating 78	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_IT_R78	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	IT	Rating 78	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_JP_R78	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	JP	Rating 78	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_KR_R78	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	KR	Rating 78	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_LT_R78	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	LT	Rating 78	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_LU_R78	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	LU	Rating 78	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_LV_R78	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	LV	Rating 78	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_MT_R78	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	MT	Rating 78	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_NL_R78	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	NL	Rating 78	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_NO_R78	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	NO	Rating 78	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_PL_R78	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	PL	Rating 78	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_PT_R78	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	PT	Rating 78	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_RO_R78	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	RO	Rating 78	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_RU_R78	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	RU	Rating 78	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_SE_R78	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	SE	Rating 78	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_SG_R78	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	SG	Rating 78	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_SI_R78	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	SI	Rating 78	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_SK_R78	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	SK	Rating 78	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_TR_R78	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	TR	Rating 78	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_US_R78	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	US	Rating 78	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
MORT_ALL_0094_CC_AIRB_x2_R78	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	Other countries	Rating 78	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_x0_R79	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	Not applicable	Rating 79	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_AT_R79	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	AT	Rating 79	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_AU_R79	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	AU	Rating 79	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_BE_R79	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	BE	Rating 79	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_BG_R79	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	BG	Rating 79	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_BR_R79	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	BR	Rating 79	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_CA_R79	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	CA	Rating 79	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_CH_R79	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	CH	Rating 79	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_CN_R79	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	CN	Rating 79	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_CY_R79	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	CY	Rating 79	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_CZ_R79	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	CZ	Rating 79	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_DE_R79	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	DE	Rating 79	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_DK_R79	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	DK	Rating 79	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_EE_R79	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	EE	Rating 79	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_ES_R79	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	ES	Rating 79	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_FI_R79	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	FI	Rating 79	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_FR_R79	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	FR	Rating 79	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_GB_R79	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	GB	Rating 79	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_GR_R79	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	GR	Rating 79	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_HK_R79	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	HK	Rating 79	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_HR_R79	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	HR	Rating 79	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
MORT_ALL_0094_CC_AIRB_HU_R79	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	HU	Rating 79	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_IE_R79	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	IE	Rating 79	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_IL_R79	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	IL	Rating 79	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_IT_R79	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	IT	Rating 79	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_JP_R79	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	JP	Rating 79	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_KR_R79	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	KR	Rating 79	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_LT_R79	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	LT	Rating 79	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_LU_R79	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	LU	Rating 79	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_LV_R79	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	LV	Rating 79	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_MT_R79	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	MT	Rating 79	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_NL_R79	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	NL	Rating 79	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_NO_R79	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	NO	Rating 79	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_PL_R79	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	PL	Rating 79	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_PT_R79	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	PT	Rating 79	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_RO_R79	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	RO	Rating 79	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_RU_R79	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	RU	Rating 79	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_SE_R79	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	SE	Rating 79	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_SG_R79	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	SG	Rating 79	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_SI_R79	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	SI	Rating 79	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_SK_R79	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	SK	Rating 79	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_TR_R79	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	TR	Rating 79	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_US_R79	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	US	Rating 79	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
MORT_ALL_0094_CC_AIRB_x2_R79	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	Other countries	Rating 79	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_x0_R80	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	Not applicable	Rating 80	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_AT_R80	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	AT	Rating 80	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_AU_R80	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	AU	Rating 80	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_BE_R80	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	BE	Rating 80	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_BG_R80	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	BG	Rating 80	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_BR_R80	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	BR	Rating 80	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_CA_R80	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	CA	Rating 80	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_CH_R80	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	CH	Rating 80	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_CN_R80	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	CN	Rating 80	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_CY_R80	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	CY	Rating 80	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_CZ_R80	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	CZ	Rating 80	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_DE_R80	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	DE	Rating 80	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_DK_R80	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	DK	Rating 80	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_EE_R80	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	EE	Rating 80	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_ES_R80	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	ES	Rating 80	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_FI_R80	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	FI	Rating 80	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_FR_R80	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	FR	Rating 80	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_GB_R80	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	GB	Rating 80	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_GR_R80	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	GR	Rating 80	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_HK_R80	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	HK	Rating 80	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_HR_R80	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	HR	Rating 80	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
MORT_ALL_0094_CC_AIRB_HU_R80	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	HU	Rating 80	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_IE_R80	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	IE	Rating 80	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_IL_R80	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	IL	Rating 80	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_IT_R80	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	IT	Rating 80	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_JP_R80	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	JP	Rating 80	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_KR_R80	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	KR	Rating 80	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_LT_R80	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	LT	Rating 80	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_LU_R80	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	LU	Rating 80	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_LV_R80	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	LV	Rating 80	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_MT_R80	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	MT	Rating 80	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_NL_R80	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	NL	Rating 80	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_NO_R80	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	NO	Rating 80	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_PL_R80	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	PL	Rating 80	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_PT_R80	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	PT	Rating 80	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_RO_R80	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	RO	Rating 80	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_RU_R80	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	RU	Rating 80	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_SE_R80	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	SE	Rating 80	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_SG_R80	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	SG	Rating 80	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_SI_R80	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	SI	Rating 80	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_SK_R80	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	SK	Rating 80	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_TR_R80	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	TR	Rating 80	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_US_R80	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	US	Rating 80	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
MORT_ALL_0094_CC_AIRB_x2_R80	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	Other countries	Rating 80	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_x0_R81	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	Not applicable	Rating 81	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_AT_R81	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	AT	Rating 81	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_AU_R81	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	AU	Rating 81	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_BE_R81	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	BE	Rating 81	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_BG_R81	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	BG	Rating 81	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_BR_R81	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	BR	Rating 81	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_CA_R81	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	CA	Rating 81	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_CH_R81	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	CH	Rating 81	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_CN_R81	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	CN	Rating 81	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_CY_R81	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	CY	Rating 81	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_CZ_R81	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	CZ	Rating 81	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_DE_R81	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	DE	Rating 81	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_DK_R81	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	DK	Rating 81	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_EE_R81	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	EE	Rating 81	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_ES_R81	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	ES	Rating 81	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_FI_R81	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	FI	Rating 81	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_FR_R81	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	FR	Rating 81	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_GB_R81	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	GB	Rating 81	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_GR_R81	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	GR	Rating 81	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_HK_R81	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	HK	Rating 81	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_HR_R81	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	HR	Rating 81	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
MORT_ALL_0094_CC_AIRB_HU_R81	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	HU	Rating 81	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_IE_R81	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	IE	Rating 81	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_IL_R81	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	IL	Rating 81	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_IT_R81	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	IT	Rating 81	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_JP_R81	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	JP	Rating 81	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_KR_R81	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	KR	Rating 81	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_LT_R81	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	LT	Rating 81	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_LU_R81	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	LU	Rating 81	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_LV_R81	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	LV	Rating 81	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_MT_R81	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	MT	Rating 81	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_NL_R81	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	NL	Rating 81	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_NO_R81	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	NO	Rating 81	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_PL_R81	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	PL	Rating 81	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_PT_R81	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	PT	Rating 81	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_RO_R81	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	RO	Rating 81	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_RU_R81	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	RU	Rating 81	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_SE_R81	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	SE	Rating 81	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_SG_R81	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	SG	Rating 81	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_SI_R81	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	SI	Rating 81	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_SK_R81	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	SK	Rating 81	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_TR_R81	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	TR	Rating 81	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_US_R81	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	US	Rating 81	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
MORT_ALL_0094_CC_AIRB_x2_R81	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	Other countries	Rating 81	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_x0_R82	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	Not applicable	Rating 82	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_AT_R82	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	AT	Rating 82	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_AU_R82	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	AU	Rating 82	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_BE_R82	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	BE	Rating 82	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_BG_R82	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	BG	Rating 82	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_BR_R82	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	BR	Rating 82	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_CA_R82	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	CA	Rating 82	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_CH_R82	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	CH	Rating 82	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_CN_R82	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	CN	Rating 82	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_CY_R82	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	CY	Rating 82	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_CZ_R82	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	CZ	Rating 82	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_DE_R82	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	DE	Rating 82	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_DK_R82	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	DK	Rating 82	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_EE_R82	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	EE	Rating 82	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_ES_R82	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	ES	Rating 82	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_FI_R82	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	FI	Rating 82	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_FR_R82	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	FR	Rating 82	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_GB_R82	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	GB	Rating 82	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_GR_R82	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	GR	Rating 82	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_HK_R82	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	HK	Rating 82	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_HR_R82	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	HR	Rating 82	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
MORT_ALL_0094_CC_AIRB_HU_R82	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	HU	Rating 82	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_IE_R82	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	IE	Rating 82	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_IL_R82	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	IL	Rating 82	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_IT_R82	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	IT	Rating 82	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_JP_R82	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	JP	Rating 82	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_KR_R82	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	KR	Rating 82	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_LT_R82	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	LT	Rating 82	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_LU_R82	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	LU	Rating 82	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_LV_R82	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	LV	Rating 82	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_MT_R82	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	MT	Rating 82	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_NL_R82	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	NL	Rating 82	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_NO_R82	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	NO	Rating 82	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_PL_R82	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	PL	Rating 82	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_PT_R82	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	PT	Rating 82	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_RO_R82	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	RO	Rating 82	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_RU_R82	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	RU	Rating 82	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_SE_R82	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	SE	Rating 82	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_SG_R82	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	SG	Rating 82	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_SI_R82	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	SI	Rating 82	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_SK_R82	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	SK	Rating 82	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_TR_R82	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	TR	Rating 82	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_US_R82	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	US	Rating 82	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
MORT_ALL_0094_CC_AIRB_x2_R82	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	Other countries	Rating 82	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_x0_R83	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	Not applicable	Rating 83	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_AT_R83	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	AT	Rating 83	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_AU_R83	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	AU	Rating 83	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_BE_R83	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	BE	Rating 83	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_BG_R83	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	BG	Rating 83	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_BR_R83	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	BR	Rating 83	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_CA_R83	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	CA	Rating 83	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_CH_R83	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	CH	Rating 83	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_CN_R83	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	CN	Rating 83	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_CY_R83	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	CY	Rating 83	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_CZ_R83	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	CZ	Rating 83	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_DE_R83	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	DE	Rating 83	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_DK_R83	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	DK	Rating 83	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_EE_R83	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	EE	Rating 83	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_ES_R83	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	ES	Rating 83	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_FI_R83	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	FI	Rating 83	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_FR_R83	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	FR	Rating 83	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_GB_R83	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	GB	Rating 83	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_GR_R83	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	GR	Rating 83	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_HK_R83	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	HK	Rating 83	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_HR_R83	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	HR	Rating 83	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
MORT_ALL_0094_CC_AIRB_HU_R83	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	HU	Rating 83	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_IE_R83	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	IE	Rating 83	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_IL_R83	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	IL	Rating 83	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_IT_R83	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	IT	Rating 83	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_JP_R83	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	JP	Rating 83	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_KR_R83	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	KR	Rating 83	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_LT_R83	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	LT	Rating 83	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_LU_R83	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	LU	Rating 83	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_LV_R83	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	LV	Rating 83	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_MT_R83	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	MT	Rating 83	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_NL_R83	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	NL	Rating 83	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_NO_R83	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	NO	Rating 83	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_PL_R83	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	PL	Rating 83	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_PT_R83	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	PT	Rating 83	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_RO_R83	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	RO	Rating 83	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_RU_R83	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	RU	Rating 83	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_SE_R83	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	SE	Rating 83	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_SG_R83	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	SG	Rating 83	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_SI_R83	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	SI	Rating 83	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_SK_R83	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	SK	Rating 83	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_TR_R83	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	TR	Rating 83	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_US_R83	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	US	Rating 83	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
MORT_ALL_0094_CC_AIRB_x2_R83	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	Other countries	Rating 83	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_x0_R84	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	Not applicable	Rating 84	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_AT_R84	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	AT	Rating 84	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_AU_R84	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	AU	Rating 84	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_BE_R84	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	BE	Rating 84	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_BG_R84	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	BG	Rating 84	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_BR_R84	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	BR	Rating 84	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_CA_R84	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	CA	Rating 84	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_CH_R84	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	CH	Rating 84	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_CN_R84	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	CN	Rating 84	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_CY_R84	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	CY	Rating 84	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_CZ_R84	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	CZ	Rating 84	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_DE_R84	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	DE	Rating 84	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_DK_R84	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	DK	Rating 84	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_EE_R84	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	EE	Rating 84	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_ES_R84	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	ES	Rating 84	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_FI_R84	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	FI	Rating 84	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_FR_R84	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	FR	Rating 84	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_GB_R84	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	GB	Rating 84	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_GR_R84	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	GR	Rating 84	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_HK_R84	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	HK	Rating 84	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_HR_R84	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	HR	Rating 84	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
MORT_ALL_0094_CC_AIRB_HU_R84	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	HU	Rating 84	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_IE_R84	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	IE	Rating 84	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_IL_R84	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	IL	Rating 84	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_IT_R84	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	IT	Rating 84	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_JP_R84	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	JP	Rating 84	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_KR_R84	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	KR	Rating 84	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_LT_R84	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	LT	Rating 84	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_LU_R84	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	LU	Rating 84	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_LV_R84	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	LV	Rating 84	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_MT_R84	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	MT	Rating 84	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_NL_R84	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	NL	Rating 84	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_NO_R84	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	NO	Rating 84	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_PL_R84	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	PL	Rating 84	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_PT_R84	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	PT	Rating 84	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_RO_R84	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	RO	Rating 84	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_RU_R84	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	RU	Rating 84	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_SE_R84	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	SE	Rating 84	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_SG_R84	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	SG	Rating 84	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_SI_R84	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	SI	Rating 84	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_SK_R84	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	SK	Rating 84	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_TR_R84	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	TR	Rating 84	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_US_R84	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	US	Rating 84	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
MORT_ALL_0094_CC_AIRB_x2_R84	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	Other countries	Rating 84	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_x0_R85	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	Not applicable	Rating 85	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_AT_R85	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	AT	Rating 85	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_AU_R85	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	AU	Rating 85	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_BE_R85	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	BE	Rating 85	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_BG_R85	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	BG	Rating 85	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_BR_R85	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	BR	Rating 85	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_CA_R85	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	CA	Rating 85	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_CH_R85	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	CH	Rating 85	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_CN_R85	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	CN	Rating 85	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_CY_R85	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	CY	Rating 85	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_CZ_R85	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	CZ	Rating 85	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_DE_R85	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	DE	Rating 85	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_DK_R85	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	DK	Rating 85	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_EE_R85	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	EE	Rating 85	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_ES_R85	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	ES	Rating 85	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_FI_R85	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	FI	Rating 85	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_FR_R85	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	FR	Rating 85	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_GB_R85	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	GB	Rating 85	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_GR_R85	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	GR	Rating 85	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_HK_R85	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	HK	Rating 85	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_HR_R85	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	HR	Rating 85	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
MORT_ALL_0094_CC_AIRB_HU_R85	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	HU	Rating 85	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_IE_R85	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	IE	Rating 85	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_IL_R85	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	IL	Rating 85	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_IT_R85	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	IT	Rating 85	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_JP_R85	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	JP	Rating 85	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_KR_R85	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	KR	Rating 85	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_LT_R85	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	LT	Rating 85	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_LU_R85	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	LU	Rating 85	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_LV_R85	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	LV	Rating 85	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_MT_R85	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	MT	Rating 85	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_NL_R85	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	NL	Rating 85	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_NO_R85	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	NO	Rating 85	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_PL_R85	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	PL	Rating 85	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_PT_R85	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	PT	Rating 85	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_RO_R85	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	RO	Rating 85	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_RU_R85	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	RU	Rating 85	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_SE_R85	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	SE	Rating 85	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_SG_R85	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	SG	Rating 85	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_SI_R85	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	SI	Rating 85	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_SK_R85	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	SK	Rating 85	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_TR_R85	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	TR	Rating 85	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_US_R85	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	US	Rating 85	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
MORT_ALL_0094_CC_AIRB_x2_R85	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	Other countries	Rating 85	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_x0_R86	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	Not applicable	Rating 86	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_AT_R86	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	AT	Rating 86	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_AU_R86	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	AU	Rating 86	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_BE_R86	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	BE	Rating 86	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_BG_R86	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	BG	Rating 86	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_BR_R86	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	BR	Rating 86	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_CA_R86	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	CA	Rating 86	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_CH_R86	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	CH	Rating 86	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_CN_R86	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	CN	Rating 86	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_CY_R86	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	CY	Rating 86	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_CZ_R86	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	CZ	Rating 86	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_DE_R86	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	DE	Rating 86	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_DK_R86	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	DK	Rating 86	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_EE_R86	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	EE	Rating 86	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_ES_R86	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	ES	Rating 86	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_FI_R86	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	FI	Rating 86	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_FR_R86	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	FR	Rating 86	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_GB_R86	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	GB	Rating 86	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_GR_R86	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	GR	Rating 86	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_HK_R86	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	HK	Rating 86	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_HR_R86	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	HR	Rating 86	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
MORT_ALL_0094_CC_AIRB_HU_R86	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	HU	Rating 86	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_IE_R86	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	IE	Rating 86	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_IL_R86	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	IL	Rating 86	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_IT_R86	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	IT	Rating 86	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_JP_R86	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	JP	Rating 86	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_KR_R86	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	KR	Rating 86	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_LT_R86	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	LT	Rating 86	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_LU_R86	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	LU	Rating 86	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_LV_R86	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	LV	Rating 86	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_MT_R86	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	MT	Rating 86	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_NL_R86	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	NL	Rating 86	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_NO_R86	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	NO	Rating 86	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_PL_R86	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	PL	Rating 86	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_PT_R86	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	PT	Rating 86	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_RO_R86	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	RO	Rating 86	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_RU_R86	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	RU	Rating 86	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_SE_R86	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	SE	Rating 86	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_SG_R86	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	SG	Rating 86	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_SI_R86	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	SI	Rating 86	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_SK_R86	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	SK	Rating 86	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_TR_R86	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	TR	Rating 86	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_US_R86	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	US	Rating 86	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
MORT_ALL_0094_CC_AIRB_x2_R86	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	Other countries	Rating 86	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_x0_R87	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	Not applicable	Rating 87	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_AT_R87	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	AT	Rating 87	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_AU_R87	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	AU	Rating 87	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_BE_R87	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	BE	Rating 87	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_BG_R87	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	BG	Rating 87	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_BR_R87	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	BR	Rating 87	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_CA_R87	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	CA	Rating 87	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_CH_R87	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	CH	Rating 87	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_CN_R87	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	CN	Rating 87	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_CY_R87	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	CY	Rating 87	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_CZ_R87	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	CZ	Rating 87	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_DE_R87	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	DE	Rating 87	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_DK_R87	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	DK	Rating 87	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_EE_R87	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	EE	Rating 87	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_ES_R87	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	ES	Rating 87	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_FI_R87	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	FI	Rating 87	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_FR_R87	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	FR	Rating 87	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_GB_R87	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	GB	Rating 87	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_GR_R87	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	GR	Rating 87	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_HK_R87	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	HK	Rating 87	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_HR_R87	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	HR	Rating 87	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
MORT_ALL_0094_CC_AIRB_HU_R87	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	HU	Rating 87	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_IE_R87	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	IE	Rating 87	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_IL_R87	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	IL	Rating 87	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_IT_R87	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	IT	Rating 87	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_JP_R87	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	JP	Rating 87	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_KR_R87	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	KR	Rating 87	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_LT_R87	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	LT	Rating 87	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_LU_R87	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	LU	Rating 87	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_LV_R87	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	LV	Rating 87	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_MT_R87	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	MT	Rating 87	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_NL_R87	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	NL	Rating 87	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_NO_R87	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	NO	Rating 87	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_PL_R87	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	PL	Rating 87	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_PT_R87	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	PT	Rating 87	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_RO_R87	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	RO	Rating 87	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_RU_R87	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	RU	Rating 87	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_SE_R87	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	SE	Rating 87	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_SG_R87	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	SG	Rating 87	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_SI_R87	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	SI	Rating 87	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_SK_R87	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	SK	Rating 87	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_TR_R87	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	TR	Rating 87	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_US_R87	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	US	Rating 87	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
MORT_ALL_0094_CC_AIRB_x2_R87	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	Other countries	Rating 87	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_x0_R88	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	Not applicable	Rating 88	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_AT_R88	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	AT	Rating 88	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_AU_R88	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	AU	Rating 88	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_BE_R88	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	BE	Rating 88	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_BG_R88	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	BG	Rating 88	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_BR_R88	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	BR	Rating 88	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_CA_R88	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	CA	Rating 88	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_CH_R88	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	CH	Rating 88	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_CN_R88	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	CN	Rating 88	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_CY_R88	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	CY	Rating 88	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_CZ_R88	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	CZ	Rating 88	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_DE_R88	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	DE	Rating 88	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_DK_R88	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	DK	Rating 88	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_EE_R88	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	EE	Rating 88	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_ES_R88	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	ES	Rating 88	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_FI_R88	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	FI	Rating 88	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_FR_R88	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	FR	Rating 88	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_GB_R88	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	GB	Rating 88	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_GR_R88	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	GR	Rating 88	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_HK_R88	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	HK	Rating 88	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_HR_R88	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	HR	Rating 88	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
MORT_ALL_0094_CC_AIRB_HU_R88	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	HU	Rating 88	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_IE_R88	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	IE	Rating 88	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_IL_R88	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	IL	Rating 88	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_IT_R88	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	IT	Rating 88	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_JP_R88	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	JP	Rating 88	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_KR_R88	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	KR	Rating 88	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_LT_R88	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	LT	Rating 88	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_LU_R88	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	LU	Rating 88	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_LV_R88	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	LV	Rating 88	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_MT_R88	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	MT	Rating 88	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_NL_R88	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	NL	Rating 88	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_NO_R88	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	NO	Rating 88	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_PL_R88	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	PL	Rating 88	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_PT_R88	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	PT	Rating 88	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_RO_R88	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	RO	Rating 88	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_RU_R88	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	RU	Rating 88	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_SE_R88	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	SE	Rating 88	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_SG_R88	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	SG	Rating 88	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_SI_R88	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	SI	Rating 88	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_SK_R88	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	SK	Rating 88	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_TR_R88	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	TR	Rating 88	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_US_R88	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	US	Rating 88	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
MORT_ALL_0094_CC_AIRB_x2_R88	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	Other countries	Rating 88	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_x0_R89	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	Not applicable	Rating 89	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_AT_R89	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	AT	Rating 89	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_AU_R89	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	AU	Rating 89	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_BE_R89	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	BE	Rating 89	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_BG_R89	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	BG	Rating 89	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_BR_R89	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	BR	Rating 89	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_CA_R89	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	CA	Rating 89	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_CH_R89	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	CH	Rating 89	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_CN_R89	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	CN	Rating 89	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_CY_R89	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	CY	Rating 89	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_CZ_R89	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	CZ	Rating 89	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_DE_R89	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	DE	Rating 89	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_DK_R89	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	DK	Rating 89	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_EE_R89	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	EE	Rating 89	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_ES_R89	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	ES	Rating 89	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_FI_R89	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	FI	Rating 89	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_FR_R89	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	FR	Rating 89	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_GB_R89	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	GB	Rating 89	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_GR_R89	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	GR	Rating 89	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_HK_R89	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	HK	Rating 89	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_HR_R89	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	HR	Rating 89	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
MORT_ALL_0094_CC_AIRB_HU_R89	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	HU	Rating 89	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_IE_R89	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	IE	Rating 89	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_IL_R89	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	IL	Rating 89	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_IT_R89	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	IT	Rating 89	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_JP_R89	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	JP	Rating 89	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_KR_R89	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	KR	Rating 89	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_LT_R89	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	LT	Rating 89	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_LU_R89	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	LU	Rating 89	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_LV_R89	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	LV	Rating 89	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_MT_R89	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	MT	Rating 89	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_NL_R89	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	NL	Rating 89	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_NO_R89	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	NO	Rating 89	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_PL_R89	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	PL	Rating 89	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_PT_R89	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	PT	Rating 89	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_RO_R89	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	RO	Rating 89	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_RU_R89	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	RU	Rating 89	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_SE_R89	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	SE	Rating 89	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_SG_R89	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	SG	Rating 89	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_SI_R89	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	SI	Rating 89	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_SK_R89	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	SK	Rating 89	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_TR_R89	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	TR	Rating 89	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_US_R89	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	US	Rating 89	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
MORT_ALL_0094_CC_AIRB_x2_R89	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	Other countries	Rating 89	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_x0_R90	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	Not applicable	Rating 90	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_AT_R90	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	AT	Rating 90	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_AU_R90	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	AU	Rating 90	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_BE_R90	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	BE	Rating 90	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_BG_R90	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	BG	Rating 90	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_BR_R90	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	BR	Rating 90	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_CA_R90	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	CA	Rating 90	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_CH_R90	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	CH	Rating 90	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_CN_R90	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	CN	Rating 90	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_CY_R90	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	CY	Rating 90	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_CZ_R90	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	CZ	Rating 90	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_DE_R90	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	DE	Rating 90	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_DK_R90	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	DK	Rating 90	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_EE_R90	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	EE	Rating 90	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_ES_R90	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	ES	Rating 90	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_FI_R90	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	FI	Rating 90	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_FR_R90	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	FR	Rating 90	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_GB_R90	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	GB	Rating 90	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_GR_R90	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	GR	Rating 90	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_HK_R90	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	HK	Rating 90	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_HR_R90	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	HR	Rating 90	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
MORT_ALL_0094_CC_AIRB_HU_R90	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	HU	Rating 90	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_IE_R90	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	IE	Rating 90	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_IL_R90	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	IL	Rating 90	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_IT_R90	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	IT	Rating 90	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_JP_R90	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	JP	Rating 90	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_KR_R90	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	KR	Rating 90	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_LT_R90	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	LT	Rating 90	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_LU_R90	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	LU	Rating 90	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_LV_R90	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	LV	Rating 90	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_MT_R90	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	MT	Rating 90	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_NL_R90	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	NL	Rating 90	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_NO_R90	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	NO	Rating 90	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_PL_R90	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	PL	Rating 90	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_PT_R90	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	PT	Rating 90	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_RO_R90	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	RO	Rating 90	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_RU_R90	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	RU	Rating 90	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_SE_R90	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	SE	Rating 90	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_SG_R90	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	SG	Rating 90	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_SI_R90	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	SI	Rating 90	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_SK_R90	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	SK	Rating 90	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_TR_R90	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	TR	Rating 90	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_US_R90	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	US	Rating 90	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
MORT_ALL_0094_CC_AIRB_x2_R90	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	Other countries	Rating 90	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_x0_R91	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	Not applicable	Rating 91	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_AT_R91	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	AT	Rating 91	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_AU_R91	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	AU	Rating 91	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_BE_R91	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	BE	Rating 91	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_BG_R91	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	BG	Rating 91	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_BR_R91	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	BR	Rating 91	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_CA_R91	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	CA	Rating 91	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_CH_R91	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	CH	Rating 91	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_CN_R91	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	CN	Rating 91	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_CY_R91	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	CY	Rating 91	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_CZ_R91	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	CZ	Rating 91	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_DE_R91	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	DE	Rating 91	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_DK_R91	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	DK	Rating 91	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_EE_R91	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	EE	Rating 91	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_ES_R91	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	ES	Rating 91	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_FI_R91	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	FI	Rating 91	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_FR_R91	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	FR	Rating 91	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_GB_R91	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	GB	Rating 91	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_GR_R91	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	GR	Rating 91	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_HK_R91	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	HK	Rating 91	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_HR_R91	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	HR	Rating 91	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
MORT_ALL_0094_CC_AIRB_HU_R91	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	HU	Rating 91	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_IE_R91	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	IE	Rating 91	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_IL_R91	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	IL	Rating 91	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_IT_R91	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	IT	Rating 91	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_JP_R91	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	JP	Rating 91	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_KR_R91	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	KR	Rating 91	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_LT_R91	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	LT	Rating 91	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_LU_R91	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	LU	Rating 91	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_LV_R91	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	LV	Rating 91	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_MT_R91	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	MT	Rating 91	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_NL_R91	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	NL	Rating 91	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_NO_R91	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	NO	Rating 91	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_PL_R91	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	PL	Rating 91	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_PT_R91	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	PT	Rating 91	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_RO_R91	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	RO	Rating 91	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_RU_R91	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	RU	Rating 91	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_SE_R91	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	SE	Rating 91	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_SG_R91	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	SG	Rating 91	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_SI_R91	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	SI	Rating 91	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_SK_R91	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	SK	Rating 91	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_TR_R91	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	TR	Rating 91	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_US_R91	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	US	Rating 91	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
MORT_ALL_0094_CC_AIRB_x2_R91	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	Other countries	Rating 91	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_x0_R92	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	Not applicable	Rating 92	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_AT_R92	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	AT	Rating 92	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_AU_R92	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	AU	Rating 92	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_BE_R92	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	BE	Rating 92	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_BG_R92	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	BG	Rating 92	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_BR_R92	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	BR	Rating 92	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_CA_R92	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	CA	Rating 92	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_CH_R92	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	CH	Rating 92	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_CN_R92	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	CN	Rating 92	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_CY_R92	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	CY	Rating 92	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_CZ_R92	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	CZ	Rating 92	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_DE_R92	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	DE	Rating 92	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_DK_R92	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	DK	Rating 92	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_EE_R92	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	EE	Rating 92	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_ES_R92	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	ES	Rating 92	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_FI_R92	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	FI	Rating 92	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_FR_R92	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	FR	Rating 92	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_GB_R92	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	GB	Rating 92	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_GR_R92	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	GR	Rating 92	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_HK_R92	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	HK	Rating 92	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_HR_R92	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	HR	Rating 92	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
MORT_ALL_0094_CC_AIRB_HU_R92	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	HU	Rating 92	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_IE_R92	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	IE	Rating 92	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_IL_R92	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	IL	Rating 92	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_IT_R92	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	IT	Rating 92	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_JP_R92	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	JP	Rating 92	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_KR_R92	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	KR	Rating 92	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_LT_R92	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	LT	Rating 92	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_LU_R92	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	LU	Rating 92	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_LV_R92	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	LV	Rating 92	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_MT_R92	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	MT	Rating 92	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_NL_R92	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	NL	Rating 92	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_NO_R92	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	NO	Rating 92	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_PL_R92	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	PL	Rating 92	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_PT_R92	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	PT	Rating 92	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_RO_R92	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	RO	Rating 92	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_RU_R92	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	RU	Rating 92	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_SE_R92	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	SE	Rating 92	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_SG_R92	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	SG	Rating 92	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_SI_R92	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	SI	Rating 92	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_SK_R92	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	SK	Rating 92	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_TR_R92	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	TR	Rating 92	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_US_R92	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	US	Rating 92	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
MORT_ALL_0094_CC_AIRB_x2_R92	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	Other countries	Rating 92	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_x0_R93	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	Not applicable	Rating 93	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_AT_R93	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	AT	Rating 93	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_AU_R93	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	AU	Rating 93	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_BE_R93	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	BE	Rating 93	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_BG_R93	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	BG	Rating 93	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_BR_R93	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	BR	Rating 93	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_CA_R93	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	CA	Rating 93	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_CH_R93	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	CH	Rating 93	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_CN_R93	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	CN	Rating 93	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_CY_R93	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	CY	Rating 93	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_CZ_R93	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	CZ	Rating 93	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_DE_R93	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	DE	Rating 93	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_DK_R93	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	DK	Rating 93	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_EE_R93	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	EE	Rating 93	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_ES_R93	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	ES	Rating 93	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_FI_R93	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	FI	Rating 93	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_FR_R93	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	FR	Rating 93	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_GB_R93	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	GB	Rating 93	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_GR_R93	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	GR	Rating 93	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_HK_R93	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	HK	Rating 93	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_HR_R93	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	HR	Rating 93	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
MORT_ALL_0094_CC_AIRB_HU_R93	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	HU	Rating 93	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_IE_R93	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	IE	Rating 93	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_IL_R93	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	IL	Rating 93	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_IT_R93	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	IT	Rating 93	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_JP_R93	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	JP	Rating 93	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_KR_R93	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	KR	Rating 93	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_LT_R93	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	LT	Rating 93	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_LU_R93	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	LU	Rating 93	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_LV_R93	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	LV	Rating 93	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_MT_R93	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	MT	Rating 93	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_NL_R93	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	NL	Rating 93	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_NO_R93	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	NO	Rating 93	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_PL_R93	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	PL	Rating 93	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_PT_R93	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	PT	Rating 93	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_RO_R93	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	RO	Rating 93	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_RU_R93	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	RU	Rating 93	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_SE_R93	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	SE	Rating 93	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_SG_R93	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	SG	Rating 93	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_SI_R93	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	SI	Rating 93	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_SK_R93	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	SK	Rating 93	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_TR_R93	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	TR	Rating 93	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_US_R93	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	US	Rating 93	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
MORT_ALL_0094_CC_AIRB_x2_R93	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	Other countries	Rating 93	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_x0_R94	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	Not applicable	Rating 94	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_AT_R94	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	AT	Rating 94	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_AU_R94	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	AU	Rating 94	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_BE_R94	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	BE	Rating 94	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_BG_R94	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	BG	Rating 94	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_BR_R94	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	BR	Rating 94	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_CA_R94	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	CA	Rating 94	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_CH_R94	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	CH	Rating 94	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_CN_R94	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	CN	Rating 94	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_CY_R94	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	CY	Rating 94	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_CZ_R94	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	CZ	Rating 94	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_DE_R94	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	DE	Rating 94	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_DK_R94	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	DK	Rating 94	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_EE_R94	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	EE	Rating 94	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_ES_R94	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	ES	Rating 94	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_FI_R94	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	FI	Rating 94	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_FR_R94	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	FR	Rating 94	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_GB_R94	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	GB	Rating 94	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_GR_R94	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	GR	Rating 94	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_HK_R94	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	HK	Rating 94	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_HR_R94	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	HR	Rating 94	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
MORT_ALL_0094_CC_AIRB_HU_R94	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	HU	Rating 94	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_IE_R94	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	IE	Rating 94	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_IL_R94	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	IL	Rating 94	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_IT_R94	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	IT	Rating 94	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_JP_R94	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	JP	Rating 94	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_KR_R94	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	KR	Rating 94	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_LT_R94	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	LT	Rating 94	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_LU_R94	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	LU	Rating 94	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_LV_R94	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	LV	Rating 94	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_MT_R94	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	MT	Rating 94	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_NL_R94	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	NL	Rating 94	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_NO_R94	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	NO	Rating 94	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_PL_R94	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	PL	Rating 94	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_PT_R94	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	PT	Rating 94	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_RO_R94	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	RO	Rating 94	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_RU_R94	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	RU	Rating 94	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_SE_R94	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	SE	Rating 94	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_SG_R94	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	SG	Rating 94	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_SI_R94	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	SI	Rating 94	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_SK_R94	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	SK	Rating 94	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_TR_R94	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	TR	Rating 94	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_US_R94	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	US	Rating 94	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
MORT_ALL_0094_CC_AIRB_x2_R94	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	Other countries	Rating 94	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_x0_R95	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	Not applicable	Rating 95	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_AT_R95	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	AT	Rating 95	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_AU_R95	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	AU	Rating 95	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_BE_R95	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	BE	Rating 95	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_BG_R95	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	BG	Rating 95	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_BR_R95	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	BR	Rating 95	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_CA_R95	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	CA	Rating 95	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_CH_R95	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	CH	Rating 95	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_CN_R95	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	CN	Rating 95	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_CY_R95	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	CY	Rating 95	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_CZ_R95	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	CZ	Rating 95	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_DE_R95	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	DE	Rating 95	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_DK_R95	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	DK	Rating 95	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_EE_R95	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	EE	Rating 95	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_ES_R95	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	ES	Rating 95	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_FI_R95	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	FI	Rating 95	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_FR_R95	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	FR	Rating 95	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_GB_R95	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	GB	Rating 95	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_GR_R95	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	GR	Rating 95	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_HK_R95	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	HK	Rating 95	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_HR_R95	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	HR	Rating 95	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
MORT_ALL_0094_CC_AIRB_HU_R95	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	HU	Rating 95	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_IE_R95	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	IE	Rating 95	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_IL_R95	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	IL	Rating 95	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_IT_R95	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	IT	Rating 95	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_JP_R95	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	JP	Rating 95	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_KR_R95	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	KR	Rating 95	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_LT_R95	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	LT	Rating 95	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_LU_R95	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	LU	Rating 95	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_LV_R95	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	LV	Rating 95	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_MT_R95	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	MT	Rating 95	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_NL_R95	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	NL	Rating 95	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_NO_R95	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	NO	Rating 95	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_PL_R95	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	PL	Rating 95	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_PT_R95	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	PT	Rating 95	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_RO_R95	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	RO	Rating 95	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_RU_R95	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	RU	Rating 95	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_SE_R95	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	SE	Rating 95	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_SG_R95	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	SG	Rating 95	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_SI_R95	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	SI	Rating 95	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_SK_R95	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	SK	Rating 95	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_TR_R95	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	TR	Rating 95	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_US_R95	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	US	Rating 95	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
MORT_ALL_0094_CC_AIRB_x2_R95	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	Other countries	Rating 95	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_x0_R96	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	Not applicable	Rating 96	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_AT_R96	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	AT	Rating 96	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_AU_R96	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	AU	Rating 96	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_BE_R96	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	BE	Rating 96	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_BG_R96	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	BG	Rating 96	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_BR_R96	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	BR	Rating 96	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_CA_R96	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	CA	Rating 96	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_CH_R96	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	CH	Rating 96	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_CN_R96	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	CN	Rating 96	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_CY_R96	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	CY	Rating 96	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_CZ_R96	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	CZ	Rating 96	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_DE_R96	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	DE	Rating 96	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_DK_R96	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	DK	Rating 96	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_EE_R96	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	EE	Rating 96	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_ES_R96	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	ES	Rating 96	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_FI_R96	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	FI	Rating 96	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_FR_R96	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	FR	Rating 96	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_GB_R96	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	GB	Rating 96	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_GR_R96	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	GR	Rating 96	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_HK_R96	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	HK	Rating 96	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_HR_R96	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	HR	Rating 96	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
MORT_ALL_0094_CC_AIRB_HU_R96	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	HU	Rating 96	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_IE_R96	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	IE	Rating 96	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_IL_R96	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	IL	Rating 96	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_IT_R96	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	IT	Rating 96	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_JP_R96	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	JP	Rating 96	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_KR_R96	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	KR	Rating 96	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_LT_R96	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	LT	Rating 96	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_LU_R96	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	LU	Rating 96	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_LV_R96	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	LV	Rating 96	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_MT_R96	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	MT	Rating 96	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_NL_R96	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	NL	Rating 96	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_NO_R96	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	NO	Rating 96	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_PL_R96	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	PL	Rating 96	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_PT_R96	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	PT	Rating 96	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_RO_R96	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	RO	Rating 96	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_RU_R96	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	RU	Rating 96	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_SE_R96	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	SE	Rating 96	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_SG_R96	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	SG	Rating 96	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_SI_R96	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	SI	Rating 96	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_SK_R96	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	SK	Rating 96	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_TR_R96	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	TR	Rating 96	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_US_R96	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	US	Rating 96	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
MORT_ALL_0094_CC_AIRB_x2_R96	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	Other countries	Rating 96	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_x0_R97	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	Not applicable	Rating 97	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_AT_R97	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	AT	Rating 97	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_AU_R97	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	AU	Rating 97	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_BE_R97	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	BE	Rating 97	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_BG_R97	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	BG	Rating 97	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_BR_R97	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	BR	Rating 97	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_CA_R97	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	CA	Rating 97	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_CH_R97	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	CH	Rating 97	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_CN_R97	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	CN	Rating 97	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_CY_R97	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	CY	Rating 97	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_CZ_R97	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	CZ	Rating 97	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_DE_R97	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	DE	Rating 97	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_DK_R97	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	DK	Rating 97	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_EE_R97	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	EE	Rating 97	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_ES_R97	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	ES	Rating 97	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_FI_R97	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	FI	Rating 97	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_FR_R97	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	FR	Rating 97	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_GB_R97	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	GB	Rating 97	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_GR_R97	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	GR	Rating 97	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_HK_R97	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	HK	Rating 97	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_HR_R97	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	HR	Rating 97	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
MORT_ALL_0094_CC_AIRB_HU_R97	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	HU	Rating 97	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_IE_R97	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	IE	Rating 97	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_IL_R97	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	IL	Rating 97	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_IT_R97	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	IT	Rating 97	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_JP_R97	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	JP	Rating 97	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_KR_R97	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	KR	Rating 97	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_LT_R97	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	LT	Rating 97	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_LU_R97	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	LU	Rating 97	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_LV_R97	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	LV	Rating 97	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_MT_R97	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	MT	Rating 97	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_NL_R97	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	NL	Rating 97	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_NO_R97	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	NO	Rating 97	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_PL_R97	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	PL	Rating 97	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_PT_R97	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	PT	Rating 97	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_RO_R97	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	RO	Rating 97	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_RU_R97	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	RU	Rating 97	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_SE_R97	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	SE	Rating 97	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_SG_R97	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	SG	Rating 97	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_SI_R97	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	SI	Rating 97	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_SK_R97	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	SK	Rating 97	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_TR_R97	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	TR	Rating 97	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_US_R97	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	US	Rating 97	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
MORT_ALL_0094_CC_AIRB_x2_R97	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	Other countries	Rating 97	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_x0_R98	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	Not applicable	Rating 98	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_AT_R98	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	AT	Rating 98	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_AU_R98	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	AU	Rating 98	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_BE_R98	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	BE	Rating 98	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_BG_R98	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	BG	Rating 98	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_BR_R98	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	BR	Rating 98	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_CA_R98	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	CA	Rating 98	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_CH_R98	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	CH	Rating 98	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_CN_R98	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	CN	Rating 98	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_CY_R98	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	CY	Rating 98	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_CZ_R98	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	CZ	Rating 98	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_DE_R98	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	DE	Rating 98	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_DK_R98	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	DK	Rating 98	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_EE_R98	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	EE	Rating 98	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_ES_R98	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	ES	Rating 98	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_FI_R98	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	FI	Rating 98	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_FR_R98	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	FR	Rating 98	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_GB_R98	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	GB	Rating 98	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_GR_R98	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	GR	Rating 98	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_HK_R98	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	HK	Rating 98	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_HR_R98	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	HR	Rating 98	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
MORT_ALL_0094_CC_AIRB_HU_R98	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	HU	Rating 98	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_IE_R98	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	IE	Rating 98	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_IL_R98	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	IL	Rating 98	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_IT_R98	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	IT	Rating 98	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_JP_R98	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	JP	Rating 98	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_KR_R98	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	KR	Rating 98	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_LT_R98	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	LT	Rating 98	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_LU_R98	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	LU	Rating 98	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_LV_R98	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	LV	Rating 98	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_MT_R98	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	MT	Rating 98	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_NL_R98	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	NL	Rating 98	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_NO_R98	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	NO	Rating 98	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_PL_R98	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	PL	Rating 98	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_PT_R98	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	PT	Rating 98	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_RO_R98	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	RO	Rating 98	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_RU_R98	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	RU	Rating 98	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_SE_R98	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	SE	Rating 98	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_SG_R98	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	SG	Rating 98	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_SI_R98	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	SI	Rating 98	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_SK_R98	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	SK	Rating 98	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_TR_R98	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	TR	Rating 98	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_US_R98	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	US	Rating 98	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
MORT_ALL_0094_CC_AIRB_x2_R98	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	Other countries	Rating 98	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_x0_R99	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	Not applicable	Rating 99	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_AT_R99	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	AT	Rating 99	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_AU_R99	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	AU	Rating 99	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_BE_R99	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	BE	Rating 99	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_BG_R99	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	BG	Rating 99	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_BR_R99	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	BR	Rating 99	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_CA_R99	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	CA	Rating 99	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_CH_R99	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	CH	Rating 99	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_CN_R99	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	CN	Rating 99	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_CY_R99	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	CY	Rating 99	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_CZ_R99	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	CZ	Rating 99	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_DE_R99	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	DE	Rating 99	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_DK_R99	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	DK	Rating 99	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_EE_R99	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	EE	Rating 99	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_ES_R99	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	ES	Rating 99	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_FI_R99	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	FI	Rating 99	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_FR_R99	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	FR	Rating 99	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_GB_R99	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	GB	Rating 99	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_GR_R99	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	GR	Rating 99	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_HK_R99	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	HK	Rating 99	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_HR_R99	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	HR	Rating 99	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
MORT_ALL_0094_CC_AIRB_HU_R99	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	HU	Rating 99	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_IE_R99	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	IE	Rating 99	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_IL_R99	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	IL	Rating 99	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_IT_R99	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	IT	Rating 99	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_JP_R99	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	JP	Rating 99	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_KR_R99	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	KR	Rating 99	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_LT_R99	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	LT	Rating 99	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_LU_R99	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	LU	Rating 99	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_LV_R99	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	LV	Rating 99	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_MT_R99	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	MT	Rating 99	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_NL_R99	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	NL	Rating 99	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_NO_R99	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	NO	Rating 99	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_PL_R99	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	PL	Rating 99	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_PT_R99	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	PT	Rating 99	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_RO_R99	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	RO	Rating 99	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_RU_R99	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	RU	Rating 99	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_SE_R99	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	SE	Rating 99	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_SG_R99	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	SG	Rating 99	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_SI_R99	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	SI	Rating 99	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_SK_R99	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	SK	Rating 99	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_TR_R99	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	TR	Rating 99	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0094_CC_AIRB_US_R99	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	US	Rating 99	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
MORT_ALL_0094_CC_AIRB_x2_R99	Mortgages Non-defaulted	Counterparty credit risk	Advanced IRB approach	Other countries	Rating 99	Retail - No SME - Secured by real estate	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_x0_R01	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	Not applicable	Rating 1	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_AT_R01	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	AT	Rating 1	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_AU_R01	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	AU	Rating 1	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_BE_R01	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	BE	Rating 1	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_BG_R01	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	BG	Rating 1	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_BR_R01	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	BR	Rating 1	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_CA_R01	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	CA	Rating 1	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_CH_R01	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	CH	Rating 1	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_CN_R01	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	CN	Rating 1	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_CY_R01	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	CY	Rating 1	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_CZ_R01	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	CZ	Rating 1	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_DE_R01	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	DE	Rating 1	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_DK_R01	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	DK	Rating 1	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_EE_R01	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	EE	Rating 1	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_ES_R01	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	ES	Rating 1	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_FI_R01	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	FI	Rating 1	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_FR_R01	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	FR	Rating 1	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_GB_R01	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	GB	Rating 1	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_GR_R01	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	GR	Rating 1	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_HK_R01	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	HK	Rating 1	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_HR_R01	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	HR	Rating 1	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMEC_ALL_0106_CC_AIRB_HU_R01	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	HU	Rating 1	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_IE_R01	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	IE	Rating 1	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_IL_R01	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	IL	Rating 1	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_IT_R01	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	IT	Rating 1	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_JP_R01	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	JP	Rating 1	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_KR_R01	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	KR	Rating 1	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_LT_R01	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	LT	Rating 1	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_LU_R01	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	LU	Rating 1	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_LV_R01	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	LV	Rating 1	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_MT_R01	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	MT	Rating 1	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_NL_R01	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	NL	Rating 1	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_NO_R01	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	NO	Rating 1	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_PL_R01	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	PL	Rating 1	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_PT_R01	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	PT	Rating 1	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_RO_R01	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	RO	Rating 1	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_RU_R01	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	RU	Rating 1	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_SE_R01	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	SE	Rating 1	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_SG_R01	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	SG	Rating 1	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_SI_R01	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	SI	Rating 1	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_SK_R01	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	SK	Rating 1	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_TR_R01	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	TR	Rating 1	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_US_R01	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	US	Rating 1	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMEC_ALL_0106_CC_AIRB_x2_R01	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	Other countries	Rating 1	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_x0_R02	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	Not applicable	Rating 2	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_AT_R02	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	AT	Rating 2	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_AU_R02	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	AU	Rating 2	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_BE_R02	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	BE	Rating 2	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_BG_R02	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	BG	Rating 2	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_BR_R02	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	BR	Rating 2	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_CA_R02	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	CA	Rating 2	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_CH_R02	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	CH	Rating 2	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_CN_R02	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	CN	Rating 2	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_CY_R02	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	CY	Rating 2	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_CZ_R02	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	CZ	Rating 2	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_DE_R02	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	DE	Rating 2	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_DK_R02	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	DK	Rating 2	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_EE_R02	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	EE	Rating 2	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_ES_R02	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	ES	Rating 2	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_FI_R02	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	FI	Rating 2	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_FR_R02	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	FR	Rating 2	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_GB_R02	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	GB	Rating 2	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_GR_R02	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	GR	Rating 2	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_HK_R02	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	HK	Rating 2	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_HR_R02	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	HR	Rating 2	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMEC_ALL_0106_CC_AIRB_HU_R02	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	HU	Rating 2	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_IE_R02	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	IE	Rating 2	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_IL_R02	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	IL	Rating 2	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_IT_R02	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	IT	Rating 2	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_JP_R02	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	JP	Rating 2	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_KR_R02	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	KR	Rating 2	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_LT_R02	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	LT	Rating 2	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_LU_R02	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	LU	Rating 2	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_LV_R02	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	LV	Rating 2	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_MT_R02	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	MT	Rating 2	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_NL_R02	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	NL	Rating 2	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_NO_R02	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	NO	Rating 2	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_PL_R02	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	PL	Rating 2	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_PT_R02	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	PT	Rating 2	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_RO_R02	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	RO	Rating 2	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_RU_R02	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	RU	Rating 2	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_SE_R02	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	SE	Rating 2	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_SG_R02	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	SG	Rating 2	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_SI_R02	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	SI	Rating 2	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_SK_R02	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	SK	Rating 2	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_TR_R02	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	TR	Rating 2	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_US_R02	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	US	Rating 2	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMEC_ALL_0106_CC_AIRB_x2_R02	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	Other countries	Rating 2	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_x0_R03	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	Not applicable	Rating 3	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_AT_R03	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	AT	Rating 3	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_AU_R03	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	AU	Rating 3	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_BE_R03	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	BE	Rating 3	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_BG_R03	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	BG	Rating 3	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_BR_R03	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	BR	Rating 3	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_CA_R03	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	CA	Rating 3	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_CH_R03	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	CH	Rating 3	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_CN_R03	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	CN	Rating 3	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_CY_R03	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	CY	Rating 3	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_CZ_R03	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	CZ	Rating 3	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_DE_R03	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	DE	Rating 3	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_DK_R03	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	DK	Rating 3	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_EE_R03	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	EE	Rating 3	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_ES_R03	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	ES	Rating 3	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_FI_R03	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	FI	Rating 3	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_FR_R03	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	FR	Rating 3	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_GB_R03	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	GB	Rating 3	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_GR_R03	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	GR	Rating 3	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_HK_R03	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	HK	Rating 3	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_HR_R03	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	HR	Rating 3	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMEC_ALL_0106_CC_AIRB_HU_R03	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	HU	Rating 3	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_IE_R03	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	IE	Rating 3	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_IL_R03	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	IL	Rating 3	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_IT_R03	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	IT	Rating 3	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_JP_R03	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	JP	Rating 3	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_KR_R03	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	KR	Rating 3	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_LT_R03	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	LT	Rating 3	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_LU_R03	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	LU	Rating 3	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_LV_R03	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	LV	Rating 3	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_MT_R03	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	MT	Rating 3	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_NL_R03	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	NL	Rating 3	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_NO_R03	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	NO	Rating 3	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_PL_R03	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	PL	Rating 3	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_PT_R03	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	PT	Rating 3	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_RO_R03	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	RO	Rating 3	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_RU_R03	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	RU	Rating 3	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_SE_R03	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	SE	Rating 3	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_SG_R03	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	SG	Rating 3	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_SI_R03	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	SI	Rating 3	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_SK_R03	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	SK	Rating 3	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_TR_R03	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	TR	Rating 3	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_US_R03	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	US	Rating 3	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMEC_ALL_0106_CC_AIRB_x2_R03	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	Other countries	Rating 3	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_x0_R04	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	Not applicable	Rating 4	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_AT_R04	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	AT	Rating 4	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_AU_R04	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	AU	Rating 4	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_BE_R04	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	BE	Rating 4	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_BG_R04	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	BG	Rating 4	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_BR_R04	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	BR	Rating 4	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_CA_R04	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	CA	Rating 4	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_CH_R04	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	CH	Rating 4	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_CN_R04	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	CN	Rating 4	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_CY_R04	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	CY	Rating 4	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_CZ_R04	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	CZ	Rating 4	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_DE_R04	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	DE	Rating 4	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_DK_R04	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	DK	Rating 4	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_EE_R04	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	EE	Rating 4	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_ES_R04	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	ES	Rating 4	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_FI_R04	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	FI	Rating 4	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_FR_R04	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	FR	Rating 4	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_GB_R04	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	GB	Rating 4	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_GR_R04	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	GR	Rating 4	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_HK_R04	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	HK	Rating 4	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_HR_R04	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	HR	Rating 4	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMEC_ALL_0106_CC_AIRB_HU_R04	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	HU	Rating 4	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_IE_R04	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	IE	Rating 4	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_IL_R04	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	IL	Rating 4	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_IT_R04	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	IT	Rating 4	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_JP_R04	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	JP	Rating 4	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_KR_R04	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	KR	Rating 4	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_LT_R04	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	LT	Rating 4	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_LU_R04	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	LU	Rating 4	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_LV_R04	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	LV	Rating 4	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_MT_R04	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	MT	Rating 4	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_NL_R04	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	NL	Rating 4	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_NO_R04	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	NO	Rating 4	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_PL_R04	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	PL	Rating 4	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_PT_R04	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	PT	Rating 4	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_RO_R04	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	RO	Rating 4	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_RU_R04	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	RU	Rating 4	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_SE_R04	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	SE	Rating 4	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_SG_R04	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	SG	Rating 4	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_SI_R04	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	SI	Rating 4	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_SK_R04	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	SK	Rating 4	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_TR_R04	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	TR	Rating 4	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_US_R04	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	US	Rating 4	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMEC_ALL_0106_CC_AIRB_x2_R04	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	Other countries	Rating 4	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_x0_R05	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	Not applicable	Rating 5	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_AT_R05	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	AT	Rating 5	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_AU_R05	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	AU	Rating 5	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_BE_R05	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	BE	Rating 5	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_BG_R05	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	BG	Rating 5	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_BR_R05	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	BR	Rating 5	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_CA_R05	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	CA	Rating 5	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_CH_R05	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	CH	Rating 5	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_CN_R05	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	CN	Rating 5	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_CY_R05	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	CY	Rating 5	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_CZ_R05	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	CZ	Rating 5	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_DE_R05	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	DE	Rating 5	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_DK_R05	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	DK	Rating 5	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_EE_R05	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	EE	Rating 5	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_ES_R05	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	ES	Rating 5	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_FI_R05	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	FI	Rating 5	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_FR_R05	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	FR	Rating 5	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_GB_R05	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	GB	Rating 5	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_GR_R05	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	GR	Rating 5	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_HK_R05	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	HK	Rating 5	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_HR_R05	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	HR	Rating 5	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMEC_ALL_0106_CC_AIRB_HU_R05	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	HU	Rating 5	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_IE_R05	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	IE	Rating 5	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_IL_R05	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	IL	Rating 5	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_IT_R05	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	IT	Rating 5	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_JP_R05	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	JP	Rating 5	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_KR_R05	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	KR	Rating 5	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_LT_R05	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	LT	Rating 5	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_LU_R05	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	LU	Rating 5	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_LV_R05	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	LV	Rating 5	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_MT_R05	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	MT	Rating 5	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_NL_R05	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	NL	Rating 5	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_NO_R05	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	NO	Rating 5	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_PL_R05	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	PL	Rating 5	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_PT_R05	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	PT	Rating 5	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_RO_R05	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	RO	Rating 5	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_RU_R05	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	RU	Rating 5	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_SE_R05	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	SE	Rating 5	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_SG_R05	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	SG	Rating 5	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_SI_R05	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	SI	Rating 5	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_SK_R05	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	SK	Rating 5	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_TR_R05	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	TR	Rating 5	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_US_R05	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	US	Rating 5	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMEC_ALL_0106_CC_AIRB_x2_R05	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	Other countries	Rating 5	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_x0_R06	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	Not applicable	Rating 6	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_AT_R06	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	AT	Rating 6	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_AU_R06	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	AU	Rating 6	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_BE_R06	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	BE	Rating 6	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_BG_R06	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	BG	Rating 6	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_BR_R06	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	BR	Rating 6	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_CA_R06	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	CA	Rating 6	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_CH_R06	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	CH	Rating 6	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_CN_R06	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	CN	Rating 6	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_CY_R06	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	CY	Rating 6	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_CZ_R06	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	CZ	Rating 6	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_DE_R06	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	DE	Rating 6	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_DK_R06	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	DK	Rating 6	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_EE_R06	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	EE	Rating 6	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_ES_R06	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	ES	Rating 6	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_FI_R06	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	FI	Rating 6	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_FR_R06	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	FR	Rating 6	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_GB_R06	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	GB	Rating 6	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_GR_R06	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	GR	Rating 6	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_HK_R06	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	HK	Rating 6	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_HR_R06	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	HR	Rating 6	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMEC_ALL_0106_CC_AIRB_HU_R06	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	HU	Rating 6	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_IE_R06	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	IE	Rating 6	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_IL_R06	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	IL	Rating 6	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_IT_R06	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	IT	Rating 6	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_JP_R06	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	JP	Rating 6	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_KR_R06	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	KR	Rating 6	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_LT_R06	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	LT	Rating 6	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_LU_R06	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	LU	Rating 6	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_LV_R06	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	LV	Rating 6	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_MT_R06	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	MT	Rating 6	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_NL_R06	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	NL	Rating 6	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_NO_R06	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	NO	Rating 6	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_PL_R06	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	PL	Rating 6	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_PT_R06	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	PT	Rating 6	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_RO_R06	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	RO	Rating 6	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_RU_R06	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	RU	Rating 6	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_SE_R06	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	SE	Rating 6	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_SG_R06	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	SG	Rating 6	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_SI_R06	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	SI	Rating 6	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_SK_R06	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	SK	Rating 6	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_TR_R06	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	TR	Rating 6	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_US_R06	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	US	Rating 6	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMEC_ALL_0106_CC_AIRB_x2_R06	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	Other countries	Rating 6	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_x0_R07	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	Not applicable	Rating 7	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_AT_R07	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	AT	Rating 7	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_AU_R07	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	AU	Rating 7	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_BE_R07	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	BE	Rating 7	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_BG_R07	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	BG	Rating 7	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_BR_R07	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	BR	Rating 7	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_CA_R07	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	CA	Rating 7	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_CH_R07	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	CH	Rating 7	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_CN_R07	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	CN	Rating 7	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_CY_R07	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	CY	Rating 7	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_CZ_R07	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	CZ	Rating 7	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_DE_R07	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	DE	Rating 7	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_DK_R07	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	DK	Rating 7	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_EE_R07	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	EE	Rating 7	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_ES_R07	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	ES	Rating 7	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_FI_R07	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	FI	Rating 7	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_FR_R07	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	FR	Rating 7	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_GB_R07	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	GB	Rating 7	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_GR_R07	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	GR	Rating 7	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_HK_R07	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	HK	Rating 7	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_HR_R07	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	HR	Rating 7	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMEC_ALL_0106_CC_AIRB_HU_R07	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	HU	Rating 7	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_IE_R07	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	IE	Rating 7	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_IL_R07	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	IL	Rating 7	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_IT_R07	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	IT	Rating 7	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_JP_R07	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	JP	Rating 7	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_KR_R07	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	KR	Rating 7	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_LT_R07	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	LT	Rating 7	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_LU_R07	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	LU	Rating 7	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_LV_R07	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	LV	Rating 7	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_MT_R07	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	MT	Rating 7	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_NL_R07	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	NL	Rating 7	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_NO_R07	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	NO	Rating 7	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_PL_R07	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	PL	Rating 7	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_PT_R07	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	PT	Rating 7	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_RO_R07	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	RO	Rating 7	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_RU_R07	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	RU	Rating 7	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_SE_R07	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	SE	Rating 7	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_SG_R07	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	SG	Rating 7	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_SI_R07	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	SI	Rating 7	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_SK_R07	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	SK	Rating 7	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_TR_R07	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	TR	Rating 7	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_US_R07	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	US	Rating 7	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMEC_ALL_0106_CC_AIRB_x2_R07	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	Other countries	Rating 7	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_x0_R08	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	Not applicable	Rating 8	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_AT_R08	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	AT	Rating 8	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_AU_R08	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	AU	Rating 8	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_BE_R08	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	BE	Rating 8	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_BG_R08	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	BG	Rating 8	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_BR_R08	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	BR	Rating 8	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_CA_R08	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	CA	Rating 8	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_CH_R08	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	CH	Rating 8	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_CN_R08	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	CN	Rating 8	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_CY_R08	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	CY	Rating 8	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_CZ_R08	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	CZ	Rating 8	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_DE_R08	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	DE	Rating 8	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_DK_R08	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	DK	Rating 8	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_EE_R08	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	EE	Rating 8	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_ES_R08	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	ES	Rating 8	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_FI_R08	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	FI	Rating 8	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_FR_R08	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	FR	Rating 8	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_GB_R08	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	GB	Rating 8	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_GR_R08	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	GR	Rating 8	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_HK_R08	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	HK	Rating 8	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_HR_R08	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	HR	Rating 8	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMEC_ALL_0106_CC_AIRB_HU_R08	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	HU	Rating 8	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_IE_R08	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	IE	Rating 8	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_IL_R08	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	IL	Rating 8	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_IT_R08	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	IT	Rating 8	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_JP_R08	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	JP	Rating 8	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_KR_R08	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	KR	Rating 8	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_LT_R08	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	LT	Rating 8	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_LU_R08	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	LU	Rating 8	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_LV_R08	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	LV	Rating 8	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_MT_R08	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	MT	Rating 8	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_NL_R08	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	NL	Rating 8	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_NO_R08	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	NO	Rating 8	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_PL_R08	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	PL	Rating 8	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_PT_R08	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	PT	Rating 8	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_RO_R08	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	RO	Rating 8	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_RU_R08	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	RU	Rating 8	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_SE_R08	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	SE	Rating 8	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_SG_R08	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	SG	Rating 8	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_SI_R08	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	SI	Rating 8	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_SK_R08	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	SK	Rating 8	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_TR_R08	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	TR	Rating 8	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_US_R08	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	US	Rating 8	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMEC_ALL_0106_CC_AIRB_x2_R08	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	Other countries	Rating 8	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_x0_R09	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	Not applicable	Rating 9	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_AT_R09	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	AT	Rating 9	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_AU_R09	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	AU	Rating 9	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_BE_R09	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	BE	Rating 9	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_BG_R09	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	BG	Rating 9	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_BR_R09	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	BR	Rating 9	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_CA_R09	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	CA	Rating 9	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_CH_R09	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	CH	Rating 9	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_CN_R09	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	CN	Rating 9	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_CY_R09	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	CY	Rating 9	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_CZ_R09	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	CZ	Rating 9	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_DE_R09	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	DE	Rating 9	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_DK_R09	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	DK	Rating 9	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_EE_R09	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	EE	Rating 9	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_ES_R09	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	ES	Rating 9	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_FI_R09	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	FI	Rating 9	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_FR_R09	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	FR	Rating 9	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_GB_R09	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	GB	Rating 9	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_GR_R09	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	GR	Rating 9	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_HK_R09	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	HK	Rating 9	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_HR_R09	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	HR	Rating 9	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMEC_ALL_0106_CC_AIRB_HU_R09	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	HU	Rating 9	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_IE_R09	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	IE	Rating 9	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_IL_R09	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	IL	Rating 9	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_IT_R09	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	IT	Rating 9	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_JP_R09	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	JP	Rating 9	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_KR_R09	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	KR	Rating 9	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_LT_R09	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	LT	Rating 9	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_LU_R09	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	LU	Rating 9	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_LV_R09	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	LV	Rating 9	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_MT_R09	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	MT	Rating 9	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_NL_R09	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	NL	Rating 9	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_NO_R09	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	NO	Rating 9	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_PL_R09	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	PL	Rating 9	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_PT_R09	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	PT	Rating 9	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_RO_R09	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	RO	Rating 9	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_RU_R09	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	RU	Rating 9	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_SE_R09	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	SE	Rating 9	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_SG_R09	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	SG	Rating 9	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_SI_R09	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	SI	Rating 9	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_SK_R09	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	SK	Rating 9	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_TR_R09	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	TR	Rating 9	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_US_R09	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	US	Rating 9	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMEC_ALL_0106_CC_AIRB_x2_R09	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	Other countries	Rating 9	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_x0_R10	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	Not applicable	Rating 10	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_AT_R10	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	AT	Rating 10	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_AU_R10	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	AU	Rating 10	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_BE_R10	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	BE	Rating 10	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_BG_R10	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	BG	Rating 10	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_BR_R10	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	BR	Rating 10	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_CA_R10	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	CA	Rating 10	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_CH_R10	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	CH	Rating 10	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_CN_R10	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	CN	Rating 10	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_CY_R10	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	CY	Rating 10	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_CZ_R10	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	CZ	Rating 10	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_DE_R10	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	DE	Rating 10	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_DK_R10	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	DK	Rating 10	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_EE_R10	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	EE	Rating 10	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_ES_R10	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	ES	Rating 10	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_FI_R10	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	FI	Rating 10	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_FR_R10	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	FR	Rating 10	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_GB_R10	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	GB	Rating 10	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_GR_R10	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	GR	Rating 10	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_HK_R10	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	HK	Rating 10	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_HR_R10	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	HR	Rating 10	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMEC_ALL_0106_CC_AIRB_HU_R10	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	HU	Rating 10	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_IE_R10	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	IE	Rating 10	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_IL_R10	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	IL	Rating 10	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_IT_R10	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	IT	Rating 10	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_JP_R10	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	JP	Rating 10	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_KR_R10	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	KR	Rating 10	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_LT_R10	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	LT	Rating 10	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_LU_R10	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	LU	Rating 10	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_LV_R10	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	LV	Rating 10	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_MT_R10	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	MT	Rating 10	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_NL_R10	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	NL	Rating 10	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_NO_R10	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	NO	Rating 10	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_PL_R10	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	PL	Rating 10	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_PT_R10	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	PT	Rating 10	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_RO_R10	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	RO	Rating 10	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_RU_R10	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	RU	Rating 10	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_SE_R10	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	SE	Rating 10	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_SG_R10	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	SG	Rating 10	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_SI_R10	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	SI	Rating 10	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_SK_R10	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	SK	Rating 10	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_TR_R10	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	TR	Rating 10	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_US_R10	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	US	Rating 10	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMEC_ALL_0106_CC_AIRB_x2_R10	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	Other countries	Rating 10	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_x0_R11	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	Not applicable	Rating 11	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_AT_R11	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	AT	Rating 11	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_AU_R11	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	AU	Rating 11	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_BE_R11	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	BE	Rating 11	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_BG_R11	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	BG	Rating 11	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_BR_R11	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	BR	Rating 11	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_CA_R11	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	CA	Rating 11	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_CH_R11	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	CH	Rating 11	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_CN_R11	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	CN	Rating 11	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_CY_R11	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	CY	Rating 11	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_CZ_R11	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	CZ	Rating 11	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_DE_R11	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	DE	Rating 11	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_DK_R11	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	DK	Rating 11	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_EE_R11	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	EE	Rating 11	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_ES_R11	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	ES	Rating 11	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_FI_R11	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	FI	Rating 11	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_FR_R11	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	FR	Rating 11	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_GB_R11	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	GB	Rating 11	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_GR_R11	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	GR	Rating 11	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_HK_R11	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	HK	Rating 11	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_HR_R11	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	HR	Rating 11	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMEC_ALL_0106_CC_AIRB_HU_R11	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	HU	Rating 11	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_IE_R11	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	IE	Rating 11	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_IL_R11	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	IL	Rating 11	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_IT_R11	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	IT	Rating 11	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_JP_R11	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	JP	Rating 11	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_KR_R11	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	KR	Rating 11	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_LT_R11	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	LT	Rating 11	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_LU_R11	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	LU	Rating 11	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_LV_R11	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	LV	Rating 11	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_MT_R11	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	MT	Rating 11	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_NL_R11	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	NL	Rating 11	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_NO_R11	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	NO	Rating 11	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_PL_R11	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	PL	Rating 11	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_PT_R11	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	PT	Rating 11	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_RO_R11	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	RO	Rating 11	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_RU_R11	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	RU	Rating 11	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_SE_R11	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	SE	Rating 11	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_SG_R11	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	SG	Rating 11	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_SI_R11	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	SI	Rating 11	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_SK_R11	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	SK	Rating 11	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_TR_R11	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	TR	Rating 11	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_US_R11	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	US	Rating 11	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMEC_ALL_0106_CC_AIRB_x2_R11	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	Other countries	Rating 11	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_x0_R12	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	Not applicable	Rating 12	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_AT_R12	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	AT	Rating 12	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_AU_R12	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	AU	Rating 12	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_BE_R12	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	BE	Rating 12	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_BG_R12	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	BG	Rating 12	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_BR_R12	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	BR	Rating 12	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_CA_R12	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	CA	Rating 12	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_CH_R12	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	CH	Rating 12	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_CN_R12	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	CN	Rating 12	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_CY_R12	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	CY	Rating 12	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_CZ_R12	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	CZ	Rating 12	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_DE_R12	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	DE	Rating 12	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_DK_R12	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	DK	Rating 12	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_EE_R12	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	EE	Rating 12	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_ES_R12	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	ES	Rating 12	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_FI_R12	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	FI	Rating 12	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_FR_R12	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	FR	Rating 12	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_GB_R12	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	GB	Rating 12	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_GR_R12	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	GR	Rating 12	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_HK_R12	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	HK	Rating 12	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_HR_R12	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	HR	Rating 12	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMEC_ALL_0106_CC_AIRB_HU_R12	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	HU	Rating 12	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_IE_R12	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	IE	Rating 12	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_IL_R12	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	IL	Rating 12	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_IT_R12	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	IT	Rating 12	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_JP_R12	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	JP	Rating 12	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_KR_R12	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	KR	Rating 12	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_LT_R12	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	LT	Rating 12	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_LU_R12	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	LU	Rating 12	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_LV_R12	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	LV	Rating 12	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_MT_R12	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	MT	Rating 12	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_NL_R12	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	NL	Rating 12	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_NO_R12	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	NO	Rating 12	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_PL_R12	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	PL	Rating 12	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_PT_R12	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	PT	Rating 12	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_RO_R12	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	RO	Rating 12	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_RU_R12	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	RU	Rating 12	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_SE_R12	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	SE	Rating 12	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_SG_R12	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	SG	Rating 12	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_SI_R12	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	SI	Rating 12	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_SK_R12	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	SK	Rating 12	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_TR_R12	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	TR	Rating 12	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_US_R12	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	US	Rating 12	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMEC_ALL_0106_CC_AIRB_x2_R12	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	Other countries	Rating 12	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_x0_R13	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	Not applicable	Rating 13	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_AT_R13	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	AT	Rating 13	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_AU_R13	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	AU	Rating 13	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_BE_R13	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	BE	Rating 13	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_BG_R13	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	BG	Rating 13	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_BR_R13	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	BR	Rating 13	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_CA_R13	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	CA	Rating 13	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_CH_R13	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	CH	Rating 13	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_CN_R13	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	CN	Rating 13	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_CY_R13	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	CY	Rating 13	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_CZ_R13	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	CZ	Rating 13	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_DE_R13	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	DE	Rating 13	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_DK_R13	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	DK	Rating 13	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_EE_R13	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	EE	Rating 13	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_ES_R13	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	ES	Rating 13	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_FI_R13	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	FI	Rating 13	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_FR_R13	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	FR	Rating 13	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_GB_R13	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	GB	Rating 13	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_GR_R13	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	GR	Rating 13	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_HK_R13	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	HK	Rating 13	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_HR_R13	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	HR	Rating 13	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMEC_ALL_0106_CC_AIRB_HU_R13	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	HU	Rating 13	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_IE_R13	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	IE	Rating 13	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_IL_R13	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	IL	Rating 13	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_IT_R13	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	IT	Rating 13	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_JP_R13	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	JP	Rating 13	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_KR_R13	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	KR	Rating 13	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_LT_R13	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	LT	Rating 13	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_LU_R13	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	LU	Rating 13	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_LV_R13	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	LV	Rating 13	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_MT_R13	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	MT	Rating 13	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_NL_R13	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	NL	Rating 13	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_NO_R13	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	NO	Rating 13	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_PL_R13	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	PL	Rating 13	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_PT_R13	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	PT	Rating 13	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_RO_R13	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	RO	Rating 13	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_RU_R13	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	RU	Rating 13	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_SE_R13	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	SE	Rating 13	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_SG_R13	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	SG	Rating 13	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_SI_R13	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	SI	Rating 13	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_SK_R13	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	SK	Rating 13	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_TR_R13	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	TR	Rating 13	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_US_R13	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	US	Rating 13	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMEC_ALL_0106_CC_AIRB_x2_R13	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	Other countries	Rating 13	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_x0_R14	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	Not applicable	Rating 14	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_AT_R14	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	AT	Rating 14	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_AU_R14	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	AU	Rating 14	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_BE_R14	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	BE	Rating 14	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_BG_R14	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	BG	Rating 14	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_BR_R14	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	BR	Rating 14	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_CA_R14	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	CA	Rating 14	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_CH_R14	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	CH	Rating 14	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_CN_R14	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	CN	Rating 14	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_CY_R14	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	CY	Rating 14	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_CZ_R14	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	CZ	Rating 14	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_DE_R14	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	DE	Rating 14	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_DK_R14	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	DK	Rating 14	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_EE_R14	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	EE	Rating 14	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_ES_R14	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	ES	Rating 14	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_FI_R14	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	FI	Rating 14	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_FR_R14	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	FR	Rating 14	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_GB_R14	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	GB	Rating 14	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_GR_R14	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	GR	Rating 14	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_HK_R14	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	HK	Rating 14	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_HR_R14	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	HR	Rating 14	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMEC_ALL_0106_CC_AIRB_HU_R14	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	HU	Rating 14	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_IE_R14	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	IE	Rating 14	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_IL_R14	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	IL	Rating 14	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_IT_R14	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	IT	Rating 14	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_JP_R14	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	JP	Rating 14	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_KR_R14	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	KR	Rating 14	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_LT_R14	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	LT	Rating 14	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_LU_R14	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	LU	Rating 14	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_LV_R14	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	LV	Rating 14	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_MT_R14	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	MT	Rating 14	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_NL_R14	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	NL	Rating 14	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_NO_R14	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	NO	Rating 14	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_PL_R14	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	PL	Rating 14	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_PT_R14	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	PT	Rating 14	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_RO_R14	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	RO	Rating 14	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_RU_R14	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	RU	Rating 14	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_SE_R14	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	SE	Rating 14	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_SG_R14	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	SG	Rating 14	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_SI_R14	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	SI	Rating 14	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_SK_R14	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	SK	Rating 14	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_TR_R14	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	TR	Rating 14	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_US_R14	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	US	Rating 14	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMEC_ALL_0106_CC_AIRB_x2_R14	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	Other countries	Rating 14	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_x0_R15	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	Not applicable	Rating 15	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_AT_R15	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	AT	Rating 15	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_AU_R15	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	AU	Rating 15	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_BE_R15	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	BE	Rating 15	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_BG_R15	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	BG	Rating 15	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_BR_R15	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	BR	Rating 15	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_CA_R15	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	CA	Rating 15	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_CH_R15	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	CH	Rating 15	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_CN_R15	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	CN	Rating 15	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_CY_R15	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	CY	Rating 15	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_CZ_R15	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	CZ	Rating 15	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_DE_R15	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	DE	Rating 15	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_DK_R15	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	DK	Rating 15	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_EE_R15	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	EE	Rating 15	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_ES_R15	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	ES	Rating 15	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_FI_R15	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	FI	Rating 15	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_FR_R15	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	FR	Rating 15	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_GB_R15	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	GB	Rating 15	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_GR_R15	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	GR	Rating 15	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_HK_R15	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	HK	Rating 15	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_HR_R15	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	HR	Rating 15	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMEC_ALL_0106_CC_AIRB_HU_R15	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	HU	Rating 15	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_IE_R15	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	IE	Rating 15	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_IL_R15	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	IL	Rating 15	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_IT_R15	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	IT	Rating 15	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_JP_R15	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	JP	Rating 15	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_KR_R15	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	KR	Rating 15	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_LT_R15	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	LT	Rating 15	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_LU_R15	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	LU	Rating 15	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_LV_R15	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	LV	Rating 15	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_MT_R15	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	MT	Rating 15	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_NL_R15	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	NL	Rating 15	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_NO_R15	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	NO	Rating 15	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_PL_R15	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	PL	Rating 15	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_PT_R15	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	PT	Rating 15	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_RO_R15	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	RO	Rating 15	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_RU_R15	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	RU	Rating 15	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_SE_R15	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	SE	Rating 15	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_SG_R15	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	SG	Rating 15	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_SI_R15	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	SI	Rating 15	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_SK_R15	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	SK	Rating 15	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_TR_R15	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	TR	Rating 15	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_US_R15	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	US	Rating 15	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMEC_ALL_0106_CC_AIRB_x2_R15	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	Other countries	Rating 15	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_x0_R16	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	Not applicable	Rating 16	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_AT_R16	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	AT	Rating 16	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_AU_R16	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	AU	Rating 16	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_BE_R16	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	BE	Rating 16	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_BG_R16	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	BG	Rating 16	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_BR_R16	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	BR	Rating 16	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_CA_R16	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	CA	Rating 16	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_CH_R16	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	CH	Rating 16	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_CN_R16	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	CN	Rating 16	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_CY_R16	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	CY	Rating 16	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_CZ_R16	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	CZ	Rating 16	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_DE_R16	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	DE	Rating 16	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_DK_R16	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	DK	Rating 16	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_EE_R16	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	EE	Rating 16	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_ES_R16	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	ES	Rating 16	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_FI_R16	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	FI	Rating 16	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_FR_R16	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	FR	Rating 16	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_GB_R16	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	GB	Rating 16	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_GR_R16	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	GR	Rating 16	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_HK_R16	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	HK	Rating 16	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_HR_R16	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	HR	Rating 16	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMEC_ALL_0106_CC_AIRB_HU_R16	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	HU	Rating 16	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_IE_R16	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	IE	Rating 16	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_IL_R16	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	IL	Rating 16	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_IT_R16	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	IT	Rating 16	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_JP_R16	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	JP	Rating 16	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_KR_R16	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	KR	Rating 16	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_LT_R16	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	LT	Rating 16	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_LU_R16	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	LU	Rating 16	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_LV_R16	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	LV	Rating 16	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_MT_R16	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	MT	Rating 16	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_NL_R16	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	NL	Rating 16	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_NO_R16	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	NO	Rating 16	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_PL_R16	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	PL	Rating 16	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_PT_R16	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	PT	Rating 16	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_RO_R16	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	RO	Rating 16	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_RU_R16	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	RU	Rating 16	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_SE_R16	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	SE	Rating 16	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_SG_R16	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	SG	Rating 16	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_SI_R16	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	SI	Rating 16	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_SK_R16	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	SK	Rating 16	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_TR_R16	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	TR	Rating 16	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_US_R16	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	US	Rating 16	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMEC_ALL_0106_CC_AIRB_x2_R16	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	Other countries	Rating 16	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_x0_R17	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	Not applicable	Rating 17	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_AT_R17	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	AT	Rating 17	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_AU_R17	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	AU	Rating 17	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_BE_R17	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	BE	Rating 17	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_BG_R17	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	BG	Rating 17	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_BR_R17	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	BR	Rating 17	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_CA_R17	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	CA	Rating 17	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_CH_R17	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	CH	Rating 17	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_CN_R17	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	CN	Rating 17	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_CY_R17	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	CY	Rating 17	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_CZ_R17	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	CZ	Rating 17	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_DE_R17	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	DE	Rating 17	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_DK_R17	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	DK	Rating 17	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_EE_R17	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	EE	Rating 17	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_ES_R17	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	ES	Rating 17	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_FI_R17	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	FI	Rating 17	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_FR_R17	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	FR	Rating 17	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_GB_R17	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	GB	Rating 17	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_GR_R17	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	GR	Rating 17	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_HK_R17	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	HK	Rating 17	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_HR_R17	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	HR	Rating 17	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMEC_ALL_0106_CC_AIRB_HU_R17	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	HU	Rating 17	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_IE_R17	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	IE	Rating 17	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_IL_R17	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	IL	Rating 17	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_IT_R17	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	IT	Rating 17	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_JP_R17	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	JP	Rating 17	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_KR_R17	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	KR	Rating 17	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_LT_R17	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	LT	Rating 17	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_LU_R17	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	LU	Rating 17	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_LV_R17	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	LV	Rating 17	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_MT_R17	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	MT	Rating 17	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_NL_R17	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	NL	Rating 17	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_NO_R17	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	NO	Rating 17	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_PL_R17	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	PL	Rating 17	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_PT_R17	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	PT	Rating 17	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_RO_R17	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	RO	Rating 17	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_RU_R17	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	RU	Rating 17	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_SE_R17	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	SE	Rating 17	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_SG_R17	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	SG	Rating 17	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_SI_R17	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	SI	Rating 17	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_SK_R17	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	SK	Rating 17	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_TR_R17	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	TR	Rating 17	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_US_R17	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	US	Rating 17	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMEC_ALL_0106_CC_AIRB_x2_R17	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	Other countries	Rating 17	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_x0_R18	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	Not applicable	Rating 18	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_AT_R18	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	AT	Rating 18	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_AU_R18	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	AU	Rating 18	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_BE_R18	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	BE	Rating 18	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_BG_R18	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	BG	Rating 18	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_BR_R18	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	BR	Rating 18	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_CA_R18	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	CA	Rating 18	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_CH_R18	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	CH	Rating 18	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_CN_R18	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	CN	Rating 18	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_CY_R18	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	CY	Rating 18	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_CZ_R18	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	CZ	Rating 18	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_DE_R18	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	DE	Rating 18	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_DK_R18	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	DK	Rating 18	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_EE_R18	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	EE	Rating 18	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_ES_R18	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	ES	Rating 18	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_FI_R18	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	FI	Rating 18	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_FR_R18	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	FR	Rating 18	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_GB_R18	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	GB	Rating 18	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_GR_R18	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	GR	Rating 18	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_HK_R18	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	HK	Rating 18	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_HR_R18	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	HR	Rating 18	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMEC_ALL_0106_CC_AIRB_HU_R18	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	HU	Rating 18	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_IE_R18	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	IE	Rating 18	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_IL_R18	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	IL	Rating 18	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_IT_R18	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	IT	Rating 18	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_JP_R18	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	JP	Rating 18	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_KR_R18	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	KR	Rating 18	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_LT_R18	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	LT	Rating 18	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_LU_R18	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	LU	Rating 18	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_LV_R18	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	LV	Rating 18	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_MT_R18	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	MT	Rating 18	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_NL_R18	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	NL	Rating 18	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_NO_R18	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	NO	Rating 18	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_PL_R18	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	PL	Rating 18	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_PT_R18	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	PT	Rating 18	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_RO_R18	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	RO	Rating 18	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_RU_R18	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	RU	Rating 18	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_SE_R18	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	SE	Rating 18	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_SG_R18	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	SG	Rating 18	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_SI_R18	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	SI	Rating 18	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_SK_R18	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	SK	Rating 18	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_TR_R18	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	TR	Rating 18	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_US_R18	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	US	Rating 18	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMEC_ALL_0106_CC_AIRB_x2_R18	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	Other countries	Rating 18	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_x0_R19	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	Not applicable	Rating 19	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_AT_R19	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	AT	Rating 19	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_AU_R19	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	AU	Rating 19	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_BE_R19	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	BE	Rating 19	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_BG_R19	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	BG	Rating 19	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_BR_R19	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	BR	Rating 19	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_CA_R19	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	CA	Rating 19	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_CH_R19	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	CH	Rating 19	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_CN_R19	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	CN	Rating 19	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_CY_R19	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	CY	Rating 19	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_CZ_R19	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	CZ	Rating 19	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_DE_R19	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	DE	Rating 19	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_DK_R19	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	DK	Rating 19	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_EE_R19	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	EE	Rating 19	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_ES_R19	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	ES	Rating 19	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_FI_R19	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	FI	Rating 19	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_FR_R19	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	FR	Rating 19	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_GB_R19	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	GB	Rating 19	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_GR_R19	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	GR	Rating 19	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_HK_R19	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	HK	Rating 19	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_HR_R19	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	HR	Rating 19	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMEC_ALL_0106_CC_AIRB_HU_R19	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	HU	Rating 19	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_IE_R19	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	IE	Rating 19	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_IL_R19	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	IL	Rating 19	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_IT_R19	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	IT	Rating 19	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_JP_R19	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	JP	Rating 19	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_KR_R19	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	KR	Rating 19	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_LT_R19	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	LT	Rating 19	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_LU_R19	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	LU	Rating 19	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_LV_R19	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	LV	Rating 19	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_MT_R19	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	MT	Rating 19	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_NL_R19	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	NL	Rating 19	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_NO_R19	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	NO	Rating 19	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_PL_R19	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	PL	Rating 19	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_PT_R19	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	PT	Rating 19	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_RO_R19	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	RO	Rating 19	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_RU_R19	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	RU	Rating 19	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_SE_R19	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	SE	Rating 19	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_SG_R19	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	SG	Rating 19	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_SI_R19	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	SI	Rating 19	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_SK_R19	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	SK	Rating 19	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_TR_R19	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	TR	Rating 19	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_US_R19	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	US	Rating 19	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMEC_ALL_0106_CC_AIRB_x2_R19	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	Other countries	Rating 19	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_x0_R20	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	Not applicable	Rating 20	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_AT_R20	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	AT	Rating 20	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_AU_R20	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	AU	Rating 20	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_BE_R20	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	BE	Rating 20	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_BG_R20	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	BG	Rating 20	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_BR_R20	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	BR	Rating 20	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_CA_R20	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	CA	Rating 20	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_CH_R20	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	CH	Rating 20	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_CN_R20	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	CN	Rating 20	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_CY_R20	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	CY	Rating 20	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_CZ_R20	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	CZ	Rating 20	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_DE_R20	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	DE	Rating 20	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_DK_R20	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	DK	Rating 20	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_EE_R20	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	EE	Rating 20	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_ES_R20	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	ES	Rating 20	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_FI_R20	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	FI	Rating 20	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_FR_R20	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	FR	Rating 20	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_GB_R20	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	GB	Rating 20	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_GR_R20	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	GR	Rating 20	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_HK_R20	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	HK	Rating 20	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_HR_R20	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	HR	Rating 20	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMEC_ALL_0106_CC_AIRB_HU_R20	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	HU	Rating 20	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_IE_R20	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	IE	Rating 20	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_IL_R20	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	IL	Rating 20	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_IT_R20	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	IT	Rating 20	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_JP_R20	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	JP	Rating 20	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_KR_R20	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	KR	Rating 20	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_LT_R20	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	LT	Rating 20	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_LU_R20	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	LU	Rating 20	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_LV_R20	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	LV	Rating 20	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_MT_R20	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	MT	Rating 20	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_NL_R20	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	NL	Rating 20	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_NO_R20	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	NO	Rating 20	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_PL_R20	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	PL	Rating 20	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_PT_R20	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	PT	Rating 20	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_RO_R20	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	RO	Rating 20	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_RU_R20	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	RU	Rating 20	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_SE_R20	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	SE	Rating 20	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_SG_R20	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	SG	Rating 20	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_SI_R20	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	SI	Rating 20	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_SK_R20	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	SK	Rating 20	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_TR_R20	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	TR	Rating 20	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_US_R20	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	US	Rating 20	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMEC_ALL_0106_CC_AIRB_x2_R20	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	Other countries	Rating 20	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_x0_R21	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	Not applicable	Rating 21	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_AT_R21	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	AT	Rating 21	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_AU_R21	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	AU	Rating 21	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_BE_R21	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	BE	Rating 21	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_BG_R21	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	BG	Rating 21	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_BR_R21	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	BR	Rating 21	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_CA_R21	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	CA	Rating 21	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_CH_R21	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	CH	Rating 21	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_CN_R21	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	CN	Rating 21	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_CY_R21	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	CY	Rating 21	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_CZ_R21	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	CZ	Rating 21	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_DE_R21	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	DE	Rating 21	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_DK_R21	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	DK	Rating 21	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_EE_R21	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	EE	Rating 21	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_ES_R21	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	ES	Rating 21	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_FI_R21	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	FI	Rating 21	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_FR_R21	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	FR	Rating 21	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_GB_R21	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	GB	Rating 21	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_GR_R21	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	GR	Rating 21	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_HK_R21	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	HK	Rating 21	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_HR_R21	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	HR	Rating 21	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMEC_ALL_0106_CC_AIRB_HU_R21	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	HU	Rating 21	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_IE_R21	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	IE	Rating 21	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_IL_R21	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	IL	Rating 21	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_IT_R21	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	IT	Rating 21	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_JP_R21	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	JP	Rating 21	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_KR_R21	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	KR	Rating 21	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_LT_R21	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	LT	Rating 21	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_LU_R21	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	LU	Rating 21	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_LV_R21	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	LV	Rating 21	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_MT_R21	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	MT	Rating 21	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_NL_R21	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	NL	Rating 21	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_NO_R21	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	NO	Rating 21	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_PL_R21	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	PL	Rating 21	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_PT_R21	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	PT	Rating 21	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_RO_R21	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	RO	Rating 21	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_RU_R21	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	RU	Rating 21	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_SE_R21	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	SE	Rating 21	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_SG_R21	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	SG	Rating 21	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_SI_R21	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	SI	Rating 21	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_SK_R21	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	SK	Rating 21	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_TR_R21	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	TR	Rating 21	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_US_R21	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	US	Rating 21	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMEC_ALL_0106_CC_AIRB_x2_R21	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	Other countries	Rating 21	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_x0_R22	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	Not applicable	Rating 22	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_AT_R22	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	AT	Rating 22	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_AU_R22	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	AU	Rating 22	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_BE_R22	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	BE	Rating 22	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_BG_R22	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	BG	Rating 22	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_BR_R22	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	BR	Rating 22	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_CA_R22	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	CA	Rating 22	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_CH_R22	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	CH	Rating 22	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_CN_R22	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	CN	Rating 22	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_CY_R22	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	CY	Rating 22	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_CZ_R22	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	CZ	Rating 22	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_DE_R22	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	DE	Rating 22	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_DK_R22	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	DK	Rating 22	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_EE_R22	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	EE	Rating 22	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_ES_R22	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	ES	Rating 22	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_FI_R22	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	FI	Rating 22	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_FR_R22	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	FR	Rating 22	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_GB_R22	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	GB	Rating 22	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_GR_R22	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	GR	Rating 22	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_HK_R22	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	HK	Rating 22	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_HR_R22	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	HR	Rating 22	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMEC_ALL_0106_CC_AIRB_HU_R22	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	HU	Rating 22	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_IE_R22	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	IE	Rating 22	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_IL_R22	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	IL	Rating 22	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_IT_R22	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	IT	Rating 22	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_JP_R22	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	JP	Rating 22	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_KR_R22	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	KR	Rating 22	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_LT_R22	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	LT	Rating 22	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_LU_R22	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	LU	Rating 22	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_LV_R22	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	LV	Rating 22	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_MT_R22	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	MT	Rating 22	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_NL_R22	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	NL	Rating 22	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_NO_R22	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	NO	Rating 22	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_PL_R22	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	PL	Rating 22	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_PT_R22	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	PT	Rating 22	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_RO_R22	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	RO	Rating 22	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_RU_R22	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	RU	Rating 22	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_SE_R22	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	SE	Rating 22	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_SG_R22	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	SG	Rating 22	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_SI_R22	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	SI	Rating 22	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_SK_R22	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	SK	Rating 22	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_TR_R22	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	TR	Rating 22	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_US_R22	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	US	Rating 22	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMEC_ALL_0106_CC_AIRB_x2_R22	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	Other countries	Rating 22	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_x0_R23	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	Not applicable	Rating 23	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_AT_R23	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	AT	Rating 23	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_AU_R23	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	AU	Rating 23	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_BE_R23	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	BE	Rating 23	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_BG_R23	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	BG	Rating 23	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_BR_R23	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	BR	Rating 23	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_CA_R23	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	CA	Rating 23	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_CH_R23	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	CH	Rating 23	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_CN_R23	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	CN	Rating 23	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_CY_R23	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	CY	Rating 23	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_CZ_R23	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	CZ	Rating 23	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_DE_R23	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	DE	Rating 23	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_DK_R23	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	DK	Rating 23	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_EE_R23	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	EE	Rating 23	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_ES_R23	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	ES	Rating 23	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_FI_R23	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	FI	Rating 23	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_FR_R23	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	FR	Rating 23	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_GB_R23	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	GB	Rating 23	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_GR_R23	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	GR	Rating 23	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_HK_R23	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	HK	Rating 23	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_HR_R23	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	HR	Rating 23	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMEC_ALL_0106_CC_AIRB_HU_R23	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	HU	Rating 23	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_IE_R23	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	IE	Rating 23	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_IL_R23	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	IL	Rating 23	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_IT_R23	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	IT	Rating 23	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_JP_R23	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	JP	Rating 23	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_KR_R23	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	KR	Rating 23	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_LT_R23	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	LT	Rating 23	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_LU_R23	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	LU	Rating 23	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_LV_R23	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	LV	Rating 23	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_MT_R23	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	MT	Rating 23	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_NL_R23	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	NL	Rating 23	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_NO_R23	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	NO	Rating 23	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_PL_R23	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	PL	Rating 23	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_PT_R23	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	PT	Rating 23	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_RO_R23	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	RO	Rating 23	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_RU_R23	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	RU	Rating 23	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_SE_R23	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	SE	Rating 23	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_SG_R23	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	SG	Rating 23	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_SI_R23	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	SI	Rating 23	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_SK_R23	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	SK	Rating 23	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_TR_R23	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	TR	Rating 23	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_US_R23	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	US	Rating 23	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMEC_ALL_0106_CC_AIRB_x2_R23	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	Other countries	Rating 23	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_x0_R24	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	Not applicable	Rating 24	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_AT_R24	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	AT	Rating 24	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_AU_R24	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	AU	Rating 24	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_BE_R24	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	BE	Rating 24	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_BG_R24	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	BG	Rating 24	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_BR_R24	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	BR	Rating 24	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_CA_R24	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	CA	Rating 24	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_CH_R24	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	CH	Rating 24	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_CN_R24	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	CN	Rating 24	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_CY_R24	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	CY	Rating 24	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_CZ_R24	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	CZ	Rating 24	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_DE_R24	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	DE	Rating 24	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_DK_R24	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	DK	Rating 24	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_EE_R24	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	EE	Rating 24	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_ES_R24	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	ES	Rating 24	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_FI_R24	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	FI	Rating 24	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_FR_R24	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	FR	Rating 24	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_GB_R24	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	GB	Rating 24	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_GR_R24	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	GR	Rating 24	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_HK_R24	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	HK	Rating 24	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_HR_R24	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	HR	Rating 24	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMEC_ALL_0106_CC_AIRB_HU_R24	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	HU	Rating 24	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_IE_R24	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	IE	Rating 24	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_IL_R24	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	IL	Rating 24	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_IT_R24	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	IT	Rating 24	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_JP_R24	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	JP	Rating 24	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_KR_R24	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	KR	Rating 24	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_LT_R24	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	LT	Rating 24	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_LU_R24	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	LU	Rating 24	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_LV_R24	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	LV	Rating 24	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_MT_R24	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	MT	Rating 24	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_NL_R24	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	NL	Rating 24	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_NO_R24	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	NO	Rating 24	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_PL_R24	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	PL	Rating 24	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_PT_R24	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	PT	Rating 24	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_RO_R24	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	RO	Rating 24	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_RU_R24	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	RU	Rating 24	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_SE_R24	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	SE	Rating 24	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_SG_R24	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	SG	Rating 24	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_SI_R24	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	SI	Rating 24	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_SK_R24	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	SK	Rating 24	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_TR_R24	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	TR	Rating 24	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_US_R24	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	US	Rating 24	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMEC_ALL_0106_CC_AIRB_x2_R24	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	Other countries	Rating 24	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_x0_R25	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	Not applicable	Rating 25	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_AT_R25	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	AT	Rating 25	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_AU_R25	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	AU	Rating 25	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_BE_R25	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	BE	Rating 25	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_BG_R25	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	BG	Rating 25	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_BR_R25	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	BR	Rating 25	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_CA_R25	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	CA	Rating 25	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_CH_R25	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	CH	Rating 25	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_CN_R25	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	CN	Rating 25	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_CY_R25	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	CY	Rating 25	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_CZ_R25	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	CZ	Rating 25	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_DE_R25	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	DE	Rating 25	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_DK_R25	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	DK	Rating 25	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_EE_R25	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	EE	Rating 25	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_ES_R25	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	ES	Rating 25	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_FI_R25	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	FI	Rating 25	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_FR_R25	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	FR	Rating 25	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_GB_R25	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	GB	Rating 25	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_GR_R25	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	GR	Rating 25	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_HK_R25	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	HK	Rating 25	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_HR_R25	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	HR	Rating 25	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMEC_ALL_0106_CC_AIRB_HU_R25	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	HU	Rating 25	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_IE_R25	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	IE	Rating 25	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_IL_R25	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	IL	Rating 25	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_IT_R25	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	IT	Rating 25	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_JP_R25	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	JP	Rating 25	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_KR_R25	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	KR	Rating 25	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_LT_R25	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	LT	Rating 25	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_LU_R25	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	LU	Rating 25	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_LV_R25	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	LV	Rating 25	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_MT_R25	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	MT	Rating 25	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_NL_R25	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	NL	Rating 25	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_NO_R25	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	NO	Rating 25	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_PL_R25	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	PL	Rating 25	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_PT_R25	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	PT	Rating 25	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_RO_R25	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	RO	Rating 25	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_RU_R25	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	RU	Rating 25	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_SE_R25	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	SE	Rating 25	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_SG_R25	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	SG	Rating 25	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_SI_R25	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	SI	Rating 25	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_SK_R25	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	SK	Rating 25	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_TR_R25	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	TR	Rating 25	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_US_R25	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	US	Rating 25	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMEC_ALL_0106_CC_AIRB_x2_R25	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	Other countries	Rating 25	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_x0_R26	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	Not applicable	Rating 26	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_AT_R26	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	AT	Rating 26	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_AU_R26	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	AU	Rating 26	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_BE_R26	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	BE	Rating 26	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_BG_R26	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	BG	Rating 26	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_BR_R26	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	BR	Rating 26	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_CA_R26	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	CA	Rating 26	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_CH_R26	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	CH	Rating 26	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_CN_R26	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	CN	Rating 26	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_CY_R26	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	CY	Rating 26	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_CZ_R26	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	CZ	Rating 26	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_DE_R26	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	DE	Rating 26	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_DK_R26	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	DK	Rating 26	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_EE_R26	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	EE	Rating 26	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_ES_R26	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	ES	Rating 26	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_FI_R26	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	FI	Rating 26	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_FR_R26	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	FR	Rating 26	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_GB_R26	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	GB	Rating 26	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_GR_R26	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	GR	Rating 26	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_HK_R26	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	HK	Rating 26	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_HR_R26	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	HR	Rating 26	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMEC_ALL_0106_CC_AIRB_HU_R26	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	HU	Rating 26	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_IE_R26	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	IE	Rating 26	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_IL_R26	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	IL	Rating 26	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_IT_R26	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	IT	Rating 26	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_JP_R26	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	JP	Rating 26	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_KR_R26	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	KR	Rating 26	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_LT_R26	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	LT	Rating 26	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_LU_R26	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	LU	Rating 26	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_LV_R26	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	LV	Rating 26	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_MT_R26	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	MT	Rating 26	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_NL_R26	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	NL	Rating 26	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_NO_R26	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	NO	Rating 26	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_PL_R26	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	PL	Rating 26	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_PT_R26	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	PT	Rating 26	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_RO_R26	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	RO	Rating 26	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_RU_R26	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	RU	Rating 26	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_SE_R26	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	SE	Rating 26	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_SG_R26	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	SG	Rating 26	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_SI_R26	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	SI	Rating 26	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_SK_R26	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	SK	Rating 26	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_TR_R26	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	TR	Rating 26	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_US_R26	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	US	Rating 26	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMEC_ALL_0106_CC_AIRB_x2_R26	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	Other countries	Rating 26	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_x0_R27	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	Not applicable	Rating 27	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_AT_R27	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	AT	Rating 27	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_AU_R27	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	AU	Rating 27	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_BE_R27	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	BE	Rating 27	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_BG_R27	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	BG	Rating 27	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_BR_R27	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	BR	Rating 27	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_CA_R27	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	CA	Rating 27	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_CH_R27	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	CH	Rating 27	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_CN_R27	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	CN	Rating 27	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_CY_R27	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	CY	Rating 27	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_CZ_R27	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	CZ	Rating 27	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_DE_R27	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	DE	Rating 27	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_DK_R27	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	DK	Rating 27	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_EE_R27	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	EE	Rating 27	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_ES_R27	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	ES	Rating 27	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_FI_R27	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	FI	Rating 27	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_FR_R27	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	FR	Rating 27	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_GB_R27	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	GB	Rating 27	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_GR_R27	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	GR	Rating 27	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_HK_R27	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	HK	Rating 27	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_HR_R27	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	HR	Rating 27	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMEC_ALL_0106_CC_AIRB_HU_R27	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	HU	Rating 27	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_IE_R27	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	IE	Rating 27	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_IL_R27	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	IL	Rating 27	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_IT_R27	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	IT	Rating 27	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_JP_R27	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	JP	Rating 27	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_KR_R27	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	KR	Rating 27	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_LT_R27	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	LT	Rating 27	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_LU_R27	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	LU	Rating 27	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_LV_R27	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	LV	Rating 27	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_MT_R27	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	MT	Rating 27	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_NL_R27	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	NL	Rating 27	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_NO_R27	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	NO	Rating 27	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_PL_R27	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	PL	Rating 27	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_PT_R27	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	PT	Rating 27	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_RO_R27	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	RO	Rating 27	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_RU_R27	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	RU	Rating 27	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_SE_R27	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	SE	Rating 27	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_SG_R27	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	SG	Rating 27	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_SI_R27	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	SI	Rating 27	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_SK_R27	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	SK	Rating 27	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_TR_R27	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	TR	Rating 27	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_US_R27	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	US	Rating 27	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMEC_ALL_0106_CC_AIRB_x2_R27	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	Other countries	Rating 27	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_x0_R28	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	Not applicable	Rating 28	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_AT_R28	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	AT	Rating 28	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_AU_R28	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	AU	Rating 28	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_BE_R28	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	BE	Rating 28	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_BG_R28	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	BG	Rating 28	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_BR_R28	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	BR	Rating 28	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_CA_R28	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	CA	Rating 28	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_CH_R28	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	CH	Rating 28	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_CN_R28	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	CN	Rating 28	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_CY_R28	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	CY	Rating 28	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_CZ_R28	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	CZ	Rating 28	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_DE_R28	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	DE	Rating 28	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_DK_R28	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	DK	Rating 28	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_EE_R28	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	EE	Rating 28	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_ES_R28	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	ES	Rating 28	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_FI_R28	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	FI	Rating 28	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_FR_R28	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	FR	Rating 28	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_GB_R28	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	GB	Rating 28	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_GR_R28	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	GR	Rating 28	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_HK_R28	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	HK	Rating 28	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_HR_R28	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	HR	Rating 28	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMEC_ALL_0106_CC_AIRB_HU_R28	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	HU	Rating 28	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_IE_R28	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	IE	Rating 28	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_IL_R28	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	IL	Rating 28	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_IT_R28	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	IT	Rating 28	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_JP_R28	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	JP	Rating 28	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_KR_R28	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	KR	Rating 28	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_LT_R28	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	LT	Rating 28	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_LU_R28	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	LU	Rating 28	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_LV_R28	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	LV	Rating 28	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_MT_R28	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	MT	Rating 28	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_NL_R28	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	NL	Rating 28	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_NO_R28	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	NO	Rating 28	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_PL_R28	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	PL	Rating 28	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_PT_R28	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	PT	Rating 28	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_RO_R28	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	RO	Rating 28	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_RU_R28	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	RU	Rating 28	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_SE_R28	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	SE	Rating 28	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_SG_R28	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	SG	Rating 28	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_SI_R28	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	SI	Rating 28	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_SK_R28	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	SK	Rating 28	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_TR_R28	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	TR	Rating 28	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_US_R28	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	US	Rating 28	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMEC_ALL_0106_CC_AIRB_x2_R28	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	Other countries	Rating 28	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_x0_R29	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	Not applicable	Rating 29	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_AT_R29	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	AT	Rating 29	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_AU_R29	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	AU	Rating 29	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_BE_R29	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	BE	Rating 29	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_BG_R29	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	BG	Rating 29	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_BR_R29	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	BR	Rating 29	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_CA_R29	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	CA	Rating 29	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_CH_R29	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	CH	Rating 29	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_CN_R29	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	CN	Rating 29	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_CY_R29	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	CY	Rating 29	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_CZ_R29	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	CZ	Rating 29	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_DE_R29	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	DE	Rating 29	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_DK_R29	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	DK	Rating 29	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_EE_R29	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	EE	Rating 29	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_ES_R29	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	ES	Rating 29	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_FI_R29	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	FI	Rating 29	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_FR_R29	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	FR	Rating 29	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_GB_R29	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	GB	Rating 29	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_GR_R29	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	GR	Rating 29	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_HK_R29	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	HK	Rating 29	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_HR_R29	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	HR	Rating 29	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMEC_ALL_0106_CC_AIRB_HU_R29	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	HU	Rating 29	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_IE_R29	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	IE	Rating 29	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_IL_R29	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	IL	Rating 29	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_IT_R29	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	IT	Rating 29	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_JP_R29	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	JP	Rating 29	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_KR_R29	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	KR	Rating 29	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_LT_R29	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	LT	Rating 29	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_LU_R29	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	LU	Rating 29	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_LV_R29	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	LV	Rating 29	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_MT_R29	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	MT	Rating 29	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_NL_R29	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	NL	Rating 29	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_NO_R29	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	NO	Rating 29	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_PL_R29	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	PL	Rating 29	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_PT_R29	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	PT	Rating 29	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_RO_R29	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	RO	Rating 29	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_RU_R29	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	RU	Rating 29	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_SE_R29	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	SE	Rating 29	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_SG_R29	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	SG	Rating 29	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_SI_R29	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	SI	Rating 29	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_SK_R29	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	SK	Rating 29	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_TR_R29	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	TR	Rating 29	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_US_R29	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	US	Rating 29	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMEC_ALL_0106_CC_AIRB_x2_R29	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	Other countries	Rating 29	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_x0_R30	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	Not applicable	Rating 30	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_AT_R30	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	AT	Rating 30	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_AU_R30	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	AU	Rating 30	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_BE_R30	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	BE	Rating 30	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_BG_R30	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	BG	Rating 30	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_BR_R30	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	BR	Rating 30	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_CA_R30	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	CA	Rating 30	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_CH_R30	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	CH	Rating 30	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_CN_R30	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	CN	Rating 30	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_CY_R30	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	CY	Rating 30	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_CZ_R30	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	CZ	Rating 30	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_DE_R30	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	DE	Rating 30	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_DK_R30	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	DK	Rating 30	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_EE_R30	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	EE	Rating 30	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_ES_R30	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	ES	Rating 30	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_FI_R30	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	FI	Rating 30	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_FR_R30	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	FR	Rating 30	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_GB_R30	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	GB	Rating 30	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_GR_R30	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	GR	Rating 30	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_HK_R30	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	HK	Rating 30	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_HR_R30	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	HR	Rating 30	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMEC_ALL_0106_CC_AIRB_HU_R30	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	HU	Rating 30	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_IE_R30	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	IE	Rating 30	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_IL_R30	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	IL	Rating 30	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_IT_R30	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	IT	Rating 30	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_JP_R30	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	JP	Rating 30	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_KR_R30	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	KR	Rating 30	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_LT_R30	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	LT	Rating 30	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_LU_R30	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	LU	Rating 30	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_LV_R30	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	LV	Rating 30	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_MT_R30	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	MT	Rating 30	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_NL_R30	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	NL	Rating 30	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_NO_R30	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	NO	Rating 30	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_PL_R30	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	PL	Rating 30	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_PT_R30	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	PT	Rating 30	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_RO_R30	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	RO	Rating 30	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_RU_R30	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	RU	Rating 30	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_SE_R30	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	SE	Rating 30	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_SG_R30	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	SG	Rating 30	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_SI_R30	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	SI	Rating 30	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_SK_R30	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	SK	Rating 30	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_TR_R30	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	TR	Rating 30	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_US_R30	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	US	Rating 30	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMEC_ALL_0106_CC_AIRB_x2_R30	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	Other countries	Rating 30	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_x0_R31	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	Not applicable	Rating 31	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_AT_R31	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	AT	Rating 31	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_AU_R31	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	AU	Rating 31	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_BE_R31	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	BE	Rating 31	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_BG_R31	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	BG	Rating 31	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_BR_R31	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	BR	Rating 31	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_CA_R31	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	CA	Rating 31	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_CH_R31	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	CH	Rating 31	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_CN_R31	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	CN	Rating 31	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_CY_R31	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	CY	Rating 31	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_CZ_R31	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	CZ	Rating 31	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_DE_R31	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	DE	Rating 31	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_DK_R31	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	DK	Rating 31	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_EE_R31	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	EE	Rating 31	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_ES_R31	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	ES	Rating 31	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_FI_R31	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	FI	Rating 31	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_FR_R31	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	FR	Rating 31	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_GB_R31	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	GB	Rating 31	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_GR_R31	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	GR	Rating 31	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_HK_R31	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	HK	Rating 31	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_HR_R31	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	HR	Rating 31	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMEC_ALL_0106_CC_AIRB_HU_R31	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	HU	Rating 31	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_IE_R31	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	IE	Rating 31	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_IL_R31	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	IL	Rating 31	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_IT_R31	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	IT	Rating 31	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_JP_R31	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	JP	Rating 31	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_KR_R31	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	KR	Rating 31	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_LT_R31	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	LT	Rating 31	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_LU_R31	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	LU	Rating 31	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_LV_R31	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	LV	Rating 31	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_MT_R31	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	MT	Rating 31	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_NL_R31	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	NL	Rating 31	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_NO_R31	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	NO	Rating 31	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_PL_R31	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	PL	Rating 31	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_PT_R31	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	PT	Rating 31	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_RO_R31	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	RO	Rating 31	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_RU_R31	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	RU	Rating 31	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_SE_R31	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	SE	Rating 31	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_SG_R31	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	SG	Rating 31	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_SI_R31	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	SI	Rating 31	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_SK_R31	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	SK	Rating 31	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_TR_R31	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	TR	Rating 31	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_US_R31	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	US	Rating 31	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMEC_ALL_0106_CC_AIRB_x2_R31	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	Other countries	Rating 31	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_x0_R32	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	Not applicable	Rating 32	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_AT_R32	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	AT	Rating 32	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_AU_R32	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	AU	Rating 32	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_BE_R32	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	BE	Rating 32	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_BG_R32	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	BG	Rating 32	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_BR_R32	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	BR	Rating 32	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_CA_R32	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	CA	Rating 32	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_CH_R32	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	CH	Rating 32	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_CN_R32	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	CN	Rating 32	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_CY_R32	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	CY	Rating 32	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_CZ_R32	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	CZ	Rating 32	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_DE_R32	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	DE	Rating 32	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_DK_R32	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	DK	Rating 32	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_EE_R32	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	EE	Rating 32	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_ES_R32	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	ES	Rating 32	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_FI_R32	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	FI	Rating 32	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_FR_R32	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	FR	Rating 32	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_GB_R32	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	GB	Rating 32	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_GR_R32	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	GR	Rating 32	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_HK_R32	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	HK	Rating 32	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_HR_R32	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	HR	Rating 32	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMEC_ALL_0106_CC_AIRB_HU_R32	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	HU	Rating 32	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_IE_R32	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	IE	Rating 32	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_IL_R32	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	IL	Rating 32	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_IT_R32	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	IT	Rating 32	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_JP_R32	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	JP	Rating 32	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_KR_R32	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	KR	Rating 32	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_LT_R32	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	LT	Rating 32	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_LU_R32	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	LU	Rating 32	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_LV_R32	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	LV	Rating 32	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_MT_R32	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	MT	Rating 32	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_NL_R32	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	NL	Rating 32	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_NO_R32	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	NO	Rating 32	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_PL_R32	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	PL	Rating 32	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_PT_R32	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	PT	Rating 32	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_RO_R32	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	RO	Rating 32	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_RU_R32	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	RU	Rating 32	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_SE_R32	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	SE	Rating 32	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_SG_R32	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	SG	Rating 32	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_SI_R32	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	SI	Rating 32	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_SK_R32	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	SK	Rating 32	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_TR_R32	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	TR	Rating 32	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_US_R32	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	US	Rating 32	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMEC_ALL_0106_CC_AIRB_x2_R32	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	Other countries	Rating 32	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_x0_R33	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	Not applicable	Rating 33	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_AT_R33	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	AT	Rating 33	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_AU_R33	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	AU	Rating 33	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_BE_R33	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	BE	Rating 33	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_BG_R33	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	BG	Rating 33	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_BR_R33	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	BR	Rating 33	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_CA_R33	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	CA	Rating 33	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_CH_R33	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	CH	Rating 33	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_CN_R33	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	CN	Rating 33	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_CY_R33	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	CY	Rating 33	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_CZ_R33	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	CZ	Rating 33	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_DE_R33	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	DE	Rating 33	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_DK_R33	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	DK	Rating 33	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_EE_R33	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	EE	Rating 33	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_ES_R33	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	ES	Rating 33	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_FI_R33	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	FI	Rating 33	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_FR_R33	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	FR	Rating 33	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_GB_R33	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	GB	Rating 33	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_GR_R33	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	GR	Rating 33	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_HK_R33	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	HK	Rating 33	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_HR_R33	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	HR	Rating 33	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMEC_ALL_0106_CC_AIRB_HU_R33	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	HU	Rating 33	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_IE_R33	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	IE	Rating 33	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_IL_R33	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	IL	Rating 33	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_IT_R33	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	IT	Rating 33	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_JP_R33	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	JP	Rating 33	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_KR_R33	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	KR	Rating 33	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_LT_R33	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	LT	Rating 33	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_LU_R33	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	LU	Rating 33	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_LV_R33	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	LV	Rating 33	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_MT_R33	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	MT	Rating 33	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_NL_R33	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	NL	Rating 33	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_NO_R33	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	NO	Rating 33	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_PL_R33	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	PL	Rating 33	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_PT_R33	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	PT	Rating 33	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_RO_R33	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	RO	Rating 33	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_RU_R33	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	RU	Rating 33	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_SE_R33	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	SE	Rating 33	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_SG_R33	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	SG	Rating 33	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_SI_R33	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	SI	Rating 33	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_SK_R33	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	SK	Rating 33	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_TR_R33	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	TR	Rating 33	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_US_R33	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	US	Rating 33	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMEC_ALL_0106_CC_AIRB_x2_R33	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	Other countries	Rating 33	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_x0_R34	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	Not applicable	Rating 34	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_AT_R34	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	AT	Rating 34	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_AU_R34	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	AU	Rating 34	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_BE_R34	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	BE	Rating 34	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_BG_R34	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	BG	Rating 34	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_BR_R34	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	BR	Rating 34	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_CA_R34	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	CA	Rating 34	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_CH_R34	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	CH	Rating 34	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_CN_R34	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	CN	Rating 34	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_CY_R34	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	CY	Rating 34	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_CZ_R34	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	CZ	Rating 34	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_DE_R34	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	DE	Rating 34	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_DK_R34	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	DK	Rating 34	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_EE_R34	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	EE	Rating 34	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_ES_R34	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	ES	Rating 34	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_FI_R34	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	FI	Rating 34	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_FR_R34	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	FR	Rating 34	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_GB_R34	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	GB	Rating 34	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_GR_R34	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	GR	Rating 34	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_HK_R34	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	HK	Rating 34	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_HR_R34	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	HR	Rating 34	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMEC_ALL_0106_CC_AIRB_HU_R34	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	HU	Rating 34	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_IE_R34	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	IE	Rating 34	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_IL_R34	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	IL	Rating 34	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_IT_R34	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	IT	Rating 34	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_JP_R34	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	JP	Rating 34	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_KR_R34	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	KR	Rating 34	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_LT_R34	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	LT	Rating 34	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_LU_R34	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	LU	Rating 34	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_LV_R34	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	LV	Rating 34	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_MT_R34	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	MT	Rating 34	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_NL_R34	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	NL	Rating 34	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_NO_R34	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	NO	Rating 34	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_PL_R34	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	PL	Rating 34	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_PT_R34	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	PT	Rating 34	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_RO_R34	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	RO	Rating 34	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_RU_R34	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	RU	Rating 34	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_SE_R34	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	SE	Rating 34	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_SG_R34	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	SG	Rating 34	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_SI_R34	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	SI	Rating 34	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_SK_R34	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	SK	Rating 34	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_TR_R34	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	TR	Rating 34	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_US_R34	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	US	Rating 34	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMEC_ALL_0106_CC_AIRB_x2_R34	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	Other countries	Rating 34	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_x0_R35	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	Not applicable	Rating 35	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_AT_R35	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	AT	Rating 35	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_AU_R35	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	AU	Rating 35	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_BE_R35	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	BE	Rating 35	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_BG_R35	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	BG	Rating 35	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_BR_R35	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	BR	Rating 35	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_CA_R35	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	CA	Rating 35	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_CH_R35	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	CH	Rating 35	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_CN_R35	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	CN	Rating 35	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_CY_R35	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	CY	Rating 35	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_CZ_R35	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	CZ	Rating 35	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_DE_R35	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	DE	Rating 35	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_DK_R35	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	DK	Rating 35	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_EE_R35	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	EE	Rating 35	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_ES_R35	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	ES	Rating 35	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_FI_R35	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	FI	Rating 35	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_FR_R35	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	FR	Rating 35	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_GB_R35	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	GB	Rating 35	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_GR_R35	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	GR	Rating 35	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_HK_R35	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	HK	Rating 35	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_HR_R35	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	HR	Rating 35	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMEC_ALL_0106_CC_AIRB_HU_R35	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	HU	Rating 35	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_IE_R35	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	IE	Rating 35	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_IL_R35	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	IL	Rating 35	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_IT_R35	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	IT	Rating 35	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_JP_R35	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	JP	Rating 35	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_KR_R35	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	KR	Rating 35	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_LT_R35	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	LT	Rating 35	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_LU_R35	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	LU	Rating 35	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_LV_R35	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	LV	Rating 35	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_MT_R35	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	MT	Rating 35	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_NL_R35	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	NL	Rating 35	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_NO_R35	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	NO	Rating 35	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_PL_R35	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	PL	Rating 35	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_PT_R35	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	PT	Rating 35	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_RO_R35	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	RO	Rating 35	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_RU_R35	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	RU	Rating 35	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_SE_R35	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	SE	Rating 35	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_SG_R35	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	SG	Rating 35	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_SI_R35	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	SI	Rating 35	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_SK_R35	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	SK	Rating 35	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_TR_R35	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	TR	Rating 35	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_US_R35	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	US	Rating 35	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMEC_ALL_0106_CC_AIRB_x2_R35	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	Other countries	Rating 35	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_x0_R36	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	Not applicable	Rating 36	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_AT_R36	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	AT	Rating 36	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_AU_R36	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	AU	Rating 36	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_BE_R36	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	BE	Rating 36	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_BG_R36	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	BG	Rating 36	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_BR_R36	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	BR	Rating 36	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_CA_R36	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	CA	Rating 36	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_CH_R36	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	CH	Rating 36	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_CN_R36	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	CN	Rating 36	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_CY_R36	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	CY	Rating 36	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_CZ_R36	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	CZ	Rating 36	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_DE_R36	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	DE	Rating 36	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_DK_R36	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	DK	Rating 36	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_EE_R36	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	EE	Rating 36	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_ES_R36	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	ES	Rating 36	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_FI_R36	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	FI	Rating 36	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_FR_R36	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	FR	Rating 36	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_GB_R36	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	GB	Rating 36	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_GR_R36	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	GR	Rating 36	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_HK_R36	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	HK	Rating 36	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_HR_R36	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	HR	Rating 36	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMEC_ALL_0106_CC_AIRB_HU_R36	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	HU	Rating 36	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_IE_R36	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	IE	Rating 36	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_IL_R36	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	IL	Rating 36	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_IT_R36	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	IT	Rating 36	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_JP_R36	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	JP	Rating 36	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_KR_R36	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	KR	Rating 36	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_LT_R36	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	LT	Rating 36	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_LU_R36	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	LU	Rating 36	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_LV_R36	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	LV	Rating 36	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_MT_R36	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	MT	Rating 36	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_NL_R36	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	NL	Rating 36	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_NO_R36	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	NO	Rating 36	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_PL_R36	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	PL	Rating 36	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_PT_R36	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	PT	Rating 36	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_RO_R36	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	RO	Rating 36	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_RU_R36	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	RU	Rating 36	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_SE_R36	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	SE	Rating 36	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_SG_R36	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	SG	Rating 36	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_SI_R36	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	SI	Rating 36	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_SK_R36	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	SK	Rating 36	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_TR_R36	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	TR	Rating 36	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_US_R36	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	US	Rating 36	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMEC_ALL_0106_CC_AIRB_x2_R36	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	Other countries	Rating 36	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_x0_R37	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	Not applicable	Rating 37	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_AT_R37	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	AT	Rating 37	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_AU_R37	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	AU	Rating 37	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_BE_R37	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	BE	Rating 37	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_BG_R37	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	BG	Rating 37	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_BR_R37	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	BR	Rating 37	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_CA_R37	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	CA	Rating 37	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_CH_R37	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	CH	Rating 37	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_CN_R37	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	CN	Rating 37	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_CY_R37	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	CY	Rating 37	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_CZ_R37	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	CZ	Rating 37	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_DE_R37	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	DE	Rating 37	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_DK_R37	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	DK	Rating 37	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_EE_R37	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	EE	Rating 37	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_ES_R37	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	ES	Rating 37	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_FI_R37	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	FI	Rating 37	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_FR_R37	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	FR	Rating 37	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_GB_R37	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	GB	Rating 37	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_GR_R37	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	GR	Rating 37	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_HK_R37	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	HK	Rating 37	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_HR_R37	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	HR	Rating 37	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMEC_ALL_0106_CC_AIRB_HU_R37	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	HU	Rating 37	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_IE_R37	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	IE	Rating 37	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_IL_R37	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	IL	Rating 37	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_IT_R37	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	IT	Rating 37	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_JP_R37	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	JP	Rating 37	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_KR_R37	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	KR	Rating 37	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_LT_R37	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	LT	Rating 37	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_LU_R37	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	LU	Rating 37	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_LV_R37	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	LV	Rating 37	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_MT_R37	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	MT	Rating 37	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_NL_R37	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	NL	Rating 37	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_NO_R37	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	NO	Rating 37	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_PL_R37	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	PL	Rating 37	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_PT_R37	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	PT	Rating 37	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_RO_R37	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	RO	Rating 37	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_RU_R37	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	RU	Rating 37	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_SE_R37	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	SE	Rating 37	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_SG_R37	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	SG	Rating 37	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_SI_R37	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	SI	Rating 37	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_SK_R37	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	SK	Rating 37	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_TR_R37	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	TR	Rating 37	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_US_R37	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	US	Rating 37	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMEC_ALL_0106_CC_AIRB_x2_R37	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	Other countries	Rating 37	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_x0_R38	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	Not applicable	Rating 38	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_AT_R38	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	AT	Rating 38	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_AU_R38	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	AU	Rating 38	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_BE_R38	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	BE	Rating 38	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_BG_R38	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	BG	Rating 38	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_BR_R38	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	BR	Rating 38	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_CA_R38	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	CA	Rating 38	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_CH_R38	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	CH	Rating 38	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_CN_R38	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	CN	Rating 38	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_CY_R38	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	CY	Rating 38	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_CZ_R38	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	CZ	Rating 38	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_DE_R38	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	DE	Rating 38	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_DK_R38	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	DK	Rating 38	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_EE_R38	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	EE	Rating 38	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_ES_R38	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	ES	Rating 38	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_FI_R38	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	FI	Rating 38	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_FR_R38	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	FR	Rating 38	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_GB_R38	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	GB	Rating 38	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_GR_R38	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	GR	Rating 38	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_HK_R38	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	HK	Rating 38	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_HR_R38	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	HR	Rating 38	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMEC_ALL_0106_CC_AIRB_HU_R38	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	HU	Rating 38	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_IE_R38	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	IE	Rating 38	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_IL_R38	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	IL	Rating 38	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_IT_R38	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	IT	Rating 38	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_JP_R38	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	JP	Rating 38	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_KR_R38	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	KR	Rating 38	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_LT_R38	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	LT	Rating 38	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_LU_R38	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	LU	Rating 38	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_LV_R38	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	LV	Rating 38	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_MT_R38	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	MT	Rating 38	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_NL_R38	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	NL	Rating 38	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_NO_R38	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	NO	Rating 38	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_PL_R38	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	PL	Rating 38	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_PT_R38	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	PT	Rating 38	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_RO_R38	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	RO	Rating 38	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_RU_R38	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	RU	Rating 38	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_SE_R38	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	SE	Rating 38	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_SG_R38	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	SG	Rating 38	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_SI_R38	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	SI	Rating 38	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_SK_R38	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	SK	Rating 38	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_TR_R38	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	TR	Rating 38	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_US_R38	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	US	Rating 38	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMEC_ALL_0106_CC_AIRB_x2_R38	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	Other countries	Rating 38	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_x0_R39	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	Not applicable	Rating 39	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_AT_R39	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	AT	Rating 39	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_AU_R39	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	AU	Rating 39	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_BE_R39	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	BE	Rating 39	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_BG_R39	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	BG	Rating 39	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_BR_R39	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	BR	Rating 39	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_CA_R39	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	CA	Rating 39	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_CH_R39	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	CH	Rating 39	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_CN_R39	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	CN	Rating 39	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_CY_R39	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	CY	Rating 39	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_CZ_R39	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	CZ	Rating 39	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_DE_R39	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	DE	Rating 39	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_DK_R39	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	DK	Rating 39	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_EE_R39	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	EE	Rating 39	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_ES_R39	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	ES	Rating 39	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_FI_R39	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	FI	Rating 39	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_FR_R39	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	FR	Rating 39	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_GB_R39	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	GB	Rating 39	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_GR_R39	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	GR	Rating 39	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_HK_R39	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	HK	Rating 39	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_HR_R39	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	HR	Rating 39	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMEC_ALL_0106_CC_AIRB_HU_R39	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	HU	Rating 39	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_IE_R39	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	IE	Rating 39	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_IL_R39	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	IL	Rating 39	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_IT_R39	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	IT	Rating 39	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_JP_R39	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	JP	Rating 39	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_KR_R39	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	KR	Rating 39	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_LT_R39	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	LT	Rating 39	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_LU_R39	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	LU	Rating 39	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_LV_R39	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	LV	Rating 39	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_MT_R39	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	MT	Rating 39	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_NL_R39	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	NL	Rating 39	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_NO_R39	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	NO	Rating 39	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_PL_R39	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	PL	Rating 39	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_PT_R39	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	PT	Rating 39	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_RO_R39	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	RO	Rating 39	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_RU_R39	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	RU	Rating 39	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_SE_R39	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	SE	Rating 39	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_SG_R39	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	SG	Rating 39	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_SI_R39	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	SI	Rating 39	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_SK_R39	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	SK	Rating 39	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_TR_R39	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	TR	Rating 39	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_US_R39	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	US	Rating 39	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMEC_ALL_0106_CC_AIRB_x2_R39	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	Other countries	Rating 39	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_x0_R40	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	Not applicable	Rating 40	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_AT_R40	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	AT	Rating 40	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_AU_R40	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	AU	Rating 40	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_BE_R40	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	BE	Rating 40	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_BG_R40	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	BG	Rating 40	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_BR_R40	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	BR	Rating 40	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_CA_R40	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	CA	Rating 40	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_CH_R40	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	CH	Rating 40	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_CN_R40	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	CN	Rating 40	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_CY_R40	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	CY	Rating 40	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_CZ_R40	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	CZ	Rating 40	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_DE_R40	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	DE	Rating 40	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_DK_R40	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	DK	Rating 40	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_EE_R40	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	EE	Rating 40	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_ES_R40	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	ES	Rating 40	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_FI_R40	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	FI	Rating 40	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_FR_R40	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	FR	Rating 40	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_GB_R40	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	GB	Rating 40	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_GR_R40	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	GR	Rating 40	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_HK_R40	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	HK	Rating 40	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_HR_R40	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	HR	Rating 40	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMEC_ALL_0106_CC_AIRB_HU_R40	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	HU	Rating 40	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_IE_R40	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	IE	Rating 40	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_IL_R40	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	IL	Rating 40	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_IT_R40	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	IT	Rating 40	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_JP_R40	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	JP	Rating 40	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_KR_R40	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	KR	Rating 40	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_LT_R40	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	LT	Rating 40	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_LU_R40	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	LU	Rating 40	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_LV_R40	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	LV	Rating 40	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_MT_R40	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	MT	Rating 40	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_NL_R40	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	NL	Rating 40	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_NO_R40	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	NO	Rating 40	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_PL_R40	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	PL	Rating 40	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_PT_R40	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	PT	Rating 40	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_RO_R40	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	RO	Rating 40	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_RU_R40	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	RU	Rating 40	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_SE_R40	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	SE	Rating 40	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_SG_R40	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	SG	Rating 40	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_SI_R40	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	SI	Rating 40	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_SK_R40	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	SK	Rating 40	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_TR_R40	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	TR	Rating 40	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_US_R40	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	US	Rating 40	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMEC_ALL_0106_CC_AIRB_x2_R40	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	Other countries	Rating 40	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_x0_R41	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	Not applicable	Rating 41	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_AT_R41	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	AT	Rating 41	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_AU_R41	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	AU	Rating 41	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_BE_R41	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	BE	Rating 41	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_BG_R41	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	BG	Rating 41	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_BR_R41	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	BR	Rating 41	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_CA_R41	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	CA	Rating 41	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_CH_R41	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	CH	Rating 41	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_CN_R41	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	CN	Rating 41	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_CY_R41	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	CY	Rating 41	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_CZ_R41	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	CZ	Rating 41	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_DE_R41	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	DE	Rating 41	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_DK_R41	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	DK	Rating 41	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_EE_R41	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	EE	Rating 41	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_ES_R41	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	ES	Rating 41	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_FI_R41	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	FI	Rating 41	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_FR_R41	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	FR	Rating 41	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_GB_R41	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	GB	Rating 41	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_GR_R41	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	GR	Rating 41	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_HK_R41	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	HK	Rating 41	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_HR_R41	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	HR	Rating 41	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMEC_ALL_0106_CC_AIRB_HU_R41	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	HU	Rating 41	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_IE_R41	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	IE	Rating 41	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_IL_R41	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	IL	Rating 41	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_IT_R41	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	IT	Rating 41	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_JP_R41	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	JP	Rating 41	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_KR_R41	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	KR	Rating 41	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_LT_R41	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	LT	Rating 41	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_LU_R41	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	LU	Rating 41	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_LV_R41	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	LV	Rating 41	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_MT_R41	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	MT	Rating 41	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_NL_R41	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	NL	Rating 41	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_NO_R41	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	NO	Rating 41	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_PL_R41	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	PL	Rating 41	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_PT_R41	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	PT	Rating 41	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_RO_R41	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	RO	Rating 41	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_RU_R41	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	RU	Rating 41	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_SE_R41	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	SE	Rating 41	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_SG_R41	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	SG	Rating 41	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_SI_R41	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	SI	Rating 41	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_SK_R41	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	SK	Rating 41	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_TR_R41	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	TR	Rating 41	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_US_R41	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	US	Rating 41	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMEC_ALL_0106_CC_AIRB_x2_R41	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	Other countries	Rating 41	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_x0_R42	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	Not applicable	Rating 42	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_AT_R42	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	AT	Rating 42	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_AU_R42	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	AU	Rating 42	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_BE_R42	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	BE	Rating 42	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_BG_R42	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	BG	Rating 42	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_BR_R42	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	BR	Rating 42	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_CA_R42	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	CA	Rating 42	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_CH_R42	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	CH	Rating 42	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_CN_R42	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	CN	Rating 42	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_CY_R42	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	CY	Rating 42	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_CZ_R42	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	CZ	Rating 42	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_DE_R42	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	DE	Rating 42	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_DK_R42	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	DK	Rating 42	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_EE_R42	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	EE	Rating 42	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_ES_R42	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	ES	Rating 42	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_FI_R42	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	FI	Rating 42	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_FR_R42	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	FR	Rating 42	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_GB_R42	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	GB	Rating 42	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_GR_R42	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	GR	Rating 42	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_HK_R42	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	HK	Rating 42	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_HR_R42	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	HR	Rating 42	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMEC_ALL_0106_CC_AIRB_HU_R42	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	HU	Rating 42	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_IE_R42	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	IE	Rating 42	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_IL_R42	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	IL	Rating 42	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_IT_R42	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	IT	Rating 42	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_JP_R42	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	JP	Rating 42	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_KR_R42	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	KR	Rating 42	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_LT_R42	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	LT	Rating 42	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_LU_R42	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	LU	Rating 42	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_LV_R42	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	LV	Rating 42	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_MT_R42	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	MT	Rating 42	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_NL_R42	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	NL	Rating 42	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_NO_R42	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	NO	Rating 42	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_PL_R42	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	PL	Rating 42	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_PT_R42	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	PT	Rating 42	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_RO_R42	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	RO	Rating 42	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_RU_R42	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	RU	Rating 42	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_SE_R42	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	SE	Rating 42	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_SG_R42	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	SG	Rating 42	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_SI_R42	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	SI	Rating 42	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_SK_R42	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	SK	Rating 42	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_TR_R42	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	TR	Rating 42	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_US_R42	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	US	Rating 42	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMEC_ALL_0106_CC_AIRB_x2_R42	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	Other countries	Rating 42	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_x0_R43	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	Not applicable	Rating 43	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_AT_R43	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	AT	Rating 43	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_AU_R43	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	AU	Rating 43	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_BE_R43	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	BE	Rating 43	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_BG_R43	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	BG	Rating 43	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_BR_R43	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	BR	Rating 43	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_CA_R43	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	CA	Rating 43	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_CH_R43	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	CH	Rating 43	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_CN_R43	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	CN	Rating 43	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_CY_R43	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	CY	Rating 43	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_CZ_R43	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	CZ	Rating 43	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_DE_R43	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	DE	Rating 43	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_DK_R43	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	DK	Rating 43	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_EE_R43	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	EE	Rating 43	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_ES_R43	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	ES	Rating 43	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_FI_R43	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	FI	Rating 43	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_FR_R43	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	FR	Rating 43	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_GB_R43	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	GB	Rating 43	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_GR_R43	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	GR	Rating 43	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_HK_R43	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	HK	Rating 43	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_HR_R43	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	HR	Rating 43	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMEC_ALL_0106_CC_AIRB_HU_R43	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	HU	Rating 43	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_IE_R43	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	IE	Rating 43	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_IL_R43	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	IL	Rating 43	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_IT_R43	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	IT	Rating 43	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_JP_R43	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	JP	Rating 43	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_KR_R43	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	KR	Rating 43	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_LT_R43	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	LT	Rating 43	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_LU_R43	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	LU	Rating 43	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_LV_R43	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	LV	Rating 43	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_MT_R43	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	MT	Rating 43	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_NL_R43	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	NL	Rating 43	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_NO_R43	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	NO	Rating 43	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_PL_R43	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	PL	Rating 43	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_PT_R43	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	PT	Rating 43	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_RO_R43	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	RO	Rating 43	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_RU_R43	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	RU	Rating 43	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_SE_R43	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	SE	Rating 43	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_SG_R43	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	SG	Rating 43	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_SI_R43	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	SI	Rating 43	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_SK_R43	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	SK	Rating 43	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_TR_R43	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	TR	Rating 43	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_US_R43	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	US	Rating 43	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMEC_ALL_0106_CC_AIRB_x2_R43	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	Other countries	Rating 43	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_x0_R44	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	Not applicable	Rating 44	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_AT_R44	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	AT	Rating 44	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_AU_R44	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	AU	Rating 44	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_BE_R44	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	BE	Rating 44	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_BG_R44	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	BG	Rating 44	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_BR_R44	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	BR	Rating 44	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_CA_R44	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	CA	Rating 44	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_CH_R44	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	CH	Rating 44	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_CN_R44	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	CN	Rating 44	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_CY_R44	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	CY	Rating 44	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_CZ_R44	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	CZ	Rating 44	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_DE_R44	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	DE	Rating 44	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_DK_R44	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	DK	Rating 44	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_EE_R44	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	EE	Rating 44	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_ES_R44	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	ES	Rating 44	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_FI_R44	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	FI	Rating 44	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_FR_R44	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	FR	Rating 44	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_GB_R44	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	GB	Rating 44	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_GR_R44	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	GR	Rating 44	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_HK_R44	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	HK	Rating 44	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_HR_R44	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	HR	Rating 44	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMEC_ALL_0106_CC_AIRB_HU_R44	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	HU	Rating 44	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_IE_R44	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	IE	Rating 44	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_IL_R44	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	IL	Rating 44	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_IT_R44	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	IT	Rating 44	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_JP_R44	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	JP	Rating 44	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_KR_R44	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	KR	Rating 44	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_LT_R44	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	LT	Rating 44	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_LU_R44	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	LU	Rating 44	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_LV_R44	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	LV	Rating 44	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_MT_R44	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	MT	Rating 44	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_NL_R44	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	NL	Rating 44	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_NO_R44	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	NO	Rating 44	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_PL_R44	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	PL	Rating 44	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_PT_R44	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	PT	Rating 44	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_RO_R44	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	RO	Rating 44	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_RU_R44	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	RU	Rating 44	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_SE_R44	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	SE	Rating 44	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_SG_R44	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	SG	Rating 44	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_SI_R44	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	SI	Rating 44	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_SK_R44	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	SK	Rating 44	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_TR_R44	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	TR	Rating 44	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_US_R44	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	US	Rating 44	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMEC_ALL_0106_CC_AIRB_x2_R44	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	Other countries	Rating 44	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_x0_R45	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	Not applicable	Rating 45	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_AT_R45	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	AT	Rating 45	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_AU_R45	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	AU	Rating 45	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_BE_R45	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	BE	Rating 45	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_BG_R45	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	BG	Rating 45	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_BR_R45	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	BR	Rating 45	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_CA_R45	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	CA	Rating 45	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_CH_R45	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	CH	Rating 45	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_CN_R45	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	CN	Rating 45	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_CY_R45	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	CY	Rating 45	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_CZ_R45	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	CZ	Rating 45	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_DE_R45	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	DE	Rating 45	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_DK_R45	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	DK	Rating 45	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_EE_R45	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	EE	Rating 45	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_ES_R45	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	ES	Rating 45	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_FI_R45	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	FI	Rating 45	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_FR_R45	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	FR	Rating 45	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_GB_R45	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	GB	Rating 45	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_GR_R45	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	GR	Rating 45	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_HK_R45	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	HK	Rating 45	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_HR_R45	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	HR	Rating 45	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMEC_ALL_0106_CC_AIRB_HU_R45	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	HU	Rating 45	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_IE_R45	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	IE	Rating 45	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_IL_R45	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	IL	Rating 45	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_IT_R45	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	IT	Rating 45	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_JP_R45	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	JP	Rating 45	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_KR_R45	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	KR	Rating 45	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_LT_R45	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	LT	Rating 45	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_LU_R45	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	LU	Rating 45	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_LV_R45	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	LV	Rating 45	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_MT_R45	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	MT	Rating 45	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_NL_R45	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	NL	Rating 45	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_NO_R45	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	NO	Rating 45	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_PL_R45	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	PL	Rating 45	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_PT_R45	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	PT	Rating 45	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_RO_R45	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	RO	Rating 45	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_RU_R45	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	RU	Rating 45	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_SE_R45	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	SE	Rating 45	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_SG_R45	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	SG	Rating 45	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_SI_R45	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	SI	Rating 45	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_SK_R45	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	SK	Rating 45	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_TR_R45	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	TR	Rating 45	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_US_R45	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	US	Rating 45	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMEC_ALL_0106_CC_AIRB_x2_R45	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	Other countries	Rating 45	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_x0_R46	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	Not applicable	Rating 46	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_AT_R46	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	AT	Rating 46	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_AU_R46	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	AU	Rating 46	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_BE_R46	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	BE	Rating 46	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_BG_R46	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	BG	Rating 46	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_BR_R46	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	BR	Rating 46	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_CA_R46	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	CA	Rating 46	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_CH_R46	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	CH	Rating 46	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_CN_R46	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	CN	Rating 46	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_CY_R46	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	CY	Rating 46	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_CZ_R46	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	CZ	Rating 46	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_DE_R46	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	DE	Rating 46	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_DK_R46	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	DK	Rating 46	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_EE_R46	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	EE	Rating 46	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_ES_R46	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	ES	Rating 46	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_FI_R46	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	FI	Rating 46	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_FR_R46	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	FR	Rating 46	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_GB_R46	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	GB	Rating 46	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_GR_R46	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	GR	Rating 46	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_HK_R46	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	HK	Rating 46	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_HR_R46	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	HR	Rating 46	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMEC_ALL_0106_CC_AIRB_HU_R46	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	HU	Rating 46	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_IE_R46	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	IE	Rating 46	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_IL_R46	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	IL	Rating 46	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_IT_R46	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	IT	Rating 46	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_JP_R46	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	JP	Rating 46	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_KR_R46	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	KR	Rating 46	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_LT_R46	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	LT	Rating 46	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_LU_R46	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	LU	Rating 46	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_LV_R46	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	LV	Rating 46	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_MT_R46	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	MT	Rating 46	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_NL_R46	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	NL	Rating 46	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_NO_R46	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	NO	Rating 46	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_PL_R46	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	PL	Rating 46	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_PT_R46	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	PT	Rating 46	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_RO_R46	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	RO	Rating 46	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_RU_R46	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	RU	Rating 46	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_SE_R46	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	SE	Rating 46	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_SG_R46	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	SG	Rating 46	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_SI_R46	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	SI	Rating 46	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_SK_R46	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	SK	Rating 46	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_TR_R46	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	TR	Rating 46	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_US_R46	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	US	Rating 46	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMEC_ALL_0106_CC_AIRB_x2_R46	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	Other countries	Rating 46	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_x0_R47	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	Not applicable	Rating 47	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_AT_R47	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	AT	Rating 47	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_AU_R47	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	AU	Rating 47	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_BE_R47	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	BE	Rating 47	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_BG_R47	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	BG	Rating 47	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_BR_R47	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	BR	Rating 47	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_CA_R47	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	CA	Rating 47	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_CH_R47	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	CH	Rating 47	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_CN_R47	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	CN	Rating 47	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_CY_R47	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	CY	Rating 47	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_CZ_R47	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	CZ	Rating 47	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_DE_R47	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	DE	Rating 47	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_DK_R47	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	DK	Rating 47	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_EE_R47	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	EE	Rating 47	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_ES_R47	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	ES	Rating 47	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_FI_R47	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	FI	Rating 47	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_FR_R47	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	FR	Rating 47	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_GB_R47	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	GB	Rating 47	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_GR_R47	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	GR	Rating 47	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_HK_R47	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	HK	Rating 47	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_HR_R47	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	HR	Rating 47	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMEC_ALL_0106_CC_AIRB_HU_R47	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	HU	Rating 47	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_IE_R47	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	IE	Rating 47	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_IL_R47	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	IL	Rating 47	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_IT_R47	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	IT	Rating 47	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_JP_R47	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	JP	Rating 47	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_KR_R47	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	KR	Rating 47	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_LT_R47	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	LT	Rating 47	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_LU_R47	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	LU	Rating 47	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_LV_R47	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	LV	Rating 47	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_MT_R47	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	MT	Rating 47	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_NL_R47	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	NL	Rating 47	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_NO_R47	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	NO	Rating 47	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_PL_R47	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	PL	Rating 47	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_PT_R47	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	PT	Rating 47	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_RO_R47	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	RO	Rating 47	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_RU_R47	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	RU	Rating 47	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_SE_R47	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	SE	Rating 47	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_SG_R47	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	SG	Rating 47	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_SI_R47	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	SI	Rating 47	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_SK_R47	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	SK	Rating 47	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_TR_R47	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	TR	Rating 47	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_US_R47	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	US	Rating 47	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMEC_ALL_0106_CC_AIRB_x2_R47	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	Other countries	Rating 47	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_x0_R48	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	Not applicable	Rating 48	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_AT_R48	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	AT	Rating 48	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_AU_R48	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	AU	Rating 48	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_BE_R48	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	BE	Rating 48	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_BG_R48	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	BG	Rating 48	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_BR_R48	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	BR	Rating 48	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_CA_R48	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	CA	Rating 48	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_CH_R48	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	CH	Rating 48	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_CN_R48	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	CN	Rating 48	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_CY_R48	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	CY	Rating 48	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_CZ_R48	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	CZ	Rating 48	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_DE_R48	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	DE	Rating 48	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_DK_R48	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	DK	Rating 48	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_EE_R48	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	EE	Rating 48	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_ES_R48	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	ES	Rating 48	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_FI_R48	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	FI	Rating 48	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_FR_R48	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	FR	Rating 48	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_GB_R48	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	GB	Rating 48	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_GR_R48	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	GR	Rating 48	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_HK_R48	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	HK	Rating 48	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_HR_R48	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	HR	Rating 48	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMEC_ALL_0106_CC_AIRB_HU_R48	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	HU	Rating 48	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_IE_R48	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	IE	Rating 48	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_IL_R48	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	IL	Rating 48	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_IT_R48	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	IT	Rating 48	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_JP_R48	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	JP	Rating 48	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_KR_R48	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	KR	Rating 48	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_LT_R48	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	LT	Rating 48	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_LU_R48	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	LU	Rating 48	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_LV_R48	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	LV	Rating 48	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_MT_R48	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	MT	Rating 48	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_NL_R48	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	NL	Rating 48	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_NO_R48	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	NO	Rating 48	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_PL_R48	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	PL	Rating 48	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_PT_R48	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	PT	Rating 48	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_RO_R48	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	RO	Rating 48	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_RU_R48	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	RU	Rating 48	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_SE_R48	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	SE	Rating 48	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_SG_R48	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	SG	Rating 48	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_SI_R48	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	SI	Rating 48	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_SK_R48	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	SK	Rating 48	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_TR_R48	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	TR	Rating 48	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_US_R48	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	US	Rating 48	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMEC_ALL_0106_CC_AIRB_x2_R48	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	Other countries	Rating 48	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_x0_R49	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	Not applicable	Rating 49	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_AT_R49	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	AT	Rating 49	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_AU_R49	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	AU	Rating 49	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_BE_R49	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	BE	Rating 49	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_BG_R49	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	BG	Rating 49	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_BR_R49	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	BR	Rating 49	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_CA_R49	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	CA	Rating 49	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_CH_R49	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	CH	Rating 49	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_CN_R49	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	CN	Rating 49	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_CY_R49	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	CY	Rating 49	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_CZ_R49	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	CZ	Rating 49	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_DE_R49	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	DE	Rating 49	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_DK_R49	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	DK	Rating 49	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_EE_R49	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	EE	Rating 49	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_ES_R49	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	ES	Rating 49	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_FI_R49	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	FI	Rating 49	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_FR_R49	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	FR	Rating 49	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_GB_R49	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	GB	Rating 49	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_GR_R49	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	GR	Rating 49	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_HK_R49	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	HK	Rating 49	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_HR_R49	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	HR	Rating 49	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMEC_ALL_0106_CC_AIRB_HU_R49	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	HU	Rating 49	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_IE_R49	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	IE	Rating 49	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_IL_R49	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	IL	Rating 49	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_IT_R49	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	IT	Rating 49	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_JP_R49	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	JP	Rating 49	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_KR_R49	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	KR	Rating 49	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_LT_R49	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	LT	Rating 49	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_LU_R49	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	LU	Rating 49	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_LV_R49	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	LV	Rating 49	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_MT_R49	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	MT	Rating 49	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_NL_R49	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	NL	Rating 49	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_NO_R49	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	NO	Rating 49	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_PL_R49	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	PL	Rating 49	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_PT_R49	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	PT	Rating 49	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_RO_R49	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	RO	Rating 49	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_RU_R49	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	RU	Rating 49	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_SE_R49	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	SE	Rating 49	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_SG_R49	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	SG	Rating 49	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_SI_R49	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	SI	Rating 49	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_SK_R49	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	SK	Rating 49	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_TR_R49	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	TR	Rating 49	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_US_R49	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	US	Rating 49	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMEC_ALL_0106_CC_AIRB_x2_R49	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	Other countries	Rating 49	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_x0_R50	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	Not applicable	Rating 50	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_AT_R50	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	AT	Rating 50	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_AU_R50	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	AU	Rating 50	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_BE_R50	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	BE	Rating 50	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_BG_R50	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	BG	Rating 50	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_BR_R50	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	BR	Rating 50	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_CA_R50	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	CA	Rating 50	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_CH_R50	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	CH	Rating 50	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_CN_R50	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	CN	Rating 50	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_CY_R50	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	CY	Rating 50	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_CZ_R50	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	CZ	Rating 50	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_DE_R50	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	DE	Rating 50	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_DK_R50	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	DK	Rating 50	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_EE_R50	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	EE	Rating 50	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_ES_R50	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	ES	Rating 50	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_FI_R50	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	FI	Rating 50	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_FR_R50	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	FR	Rating 50	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_GB_R50	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	GB	Rating 50	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_GR_R50	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	GR	Rating 50	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_HK_R50	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	HK	Rating 50	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_HR_R50	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	HR	Rating 50	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMEC_ALL_0106_CC_AIRB_HU_R50	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	HU	Rating 50	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_IE_R50	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	IE	Rating 50	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_IL_R50	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	IL	Rating 50	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_IT_R50	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	IT	Rating 50	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_JP_R50	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	JP	Rating 50	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_KR_R50	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	KR	Rating 50	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_LT_R50	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	LT	Rating 50	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_LU_R50	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	LU	Rating 50	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_LV_R50	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	LV	Rating 50	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_MT_R50	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	MT	Rating 50	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_NL_R50	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	NL	Rating 50	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_NO_R50	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	NO	Rating 50	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_PL_R50	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	PL	Rating 50	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_PT_R50	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	PT	Rating 50	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_RO_R50	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	RO	Rating 50	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_RU_R50	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	RU	Rating 50	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_SE_R50	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	SE	Rating 50	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_SG_R50	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	SG	Rating 50	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_SI_R50	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	SI	Rating 50	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_SK_R50	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	SK	Rating 50	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_TR_R50	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	TR	Rating 50	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_US_R50	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	US	Rating 50	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMEC_ALL_0106_CC_AIRB_x2_R50	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	Other countries	Rating 50	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_x0_R51	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	Not applicable	Rating 51	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_AT_R51	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	AT	Rating 51	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_AU_R51	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	AU	Rating 51	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_BE_R51	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	BE	Rating 51	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_BG_R51	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	BG	Rating 51	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_BR_R51	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	BR	Rating 51	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_CA_R51	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	CA	Rating 51	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_CH_R51	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	CH	Rating 51	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_CN_R51	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	CN	Rating 51	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_CY_R51	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	CY	Rating 51	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_CZ_R51	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	CZ	Rating 51	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_DE_R51	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	DE	Rating 51	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_DK_R51	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	DK	Rating 51	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_EE_R51	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	EE	Rating 51	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_ES_R51	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	ES	Rating 51	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_FI_R51	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	FI	Rating 51	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_FR_R51	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	FR	Rating 51	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_GB_R51	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	GB	Rating 51	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_GR_R51	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	GR	Rating 51	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_HK_R51	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	HK	Rating 51	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_HR_R51	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	HR	Rating 51	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMEC_ALL_0106_CC_AIRB_HU_R51	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	HU	Rating 51	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_IE_R51	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	IE	Rating 51	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_IL_R51	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	IL	Rating 51	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_IT_R51	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	IT	Rating 51	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_JP_R51	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	JP	Rating 51	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_KR_R51	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	KR	Rating 51	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_LT_R51	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	LT	Rating 51	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_LU_R51	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	LU	Rating 51	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_LV_R51	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	LV	Rating 51	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_MT_R51	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	MT	Rating 51	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_NL_R51	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	NL	Rating 51	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_NO_R51	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	NO	Rating 51	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_PL_R51	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	PL	Rating 51	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_PT_R51	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	PT	Rating 51	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_RO_R51	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	RO	Rating 51	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_RU_R51	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	RU	Rating 51	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_SE_R51	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	SE	Rating 51	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_SG_R51	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	SG	Rating 51	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_SI_R51	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	SI	Rating 51	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_SK_R51	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	SK	Rating 51	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_TR_R51	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	TR	Rating 51	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_US_R51	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	US	Rating 51	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMEC_ALL_0106_CC_AIRB_x2_R51	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	Other countries	Rating 51	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_x0_R52	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	Not applicable	Rating 52	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_AT_R52	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	AT	Rating 52	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_AU_R52	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	AU	Rating 52	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_BE_R52	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	BE	Rating 52	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_BG_R52	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	BG	Rating 52	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_BR_R52	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	BR	Rating 52	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_CA_R52	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	CA	Rating 52	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_CH_R52	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	CH	Rating 52	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_CN_R52	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	CN	Rating 52	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_CY_R52	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	CY	Rating 52	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_CZ_R52	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	CZ	Rating 52	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_DE_R52	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	DE	Rating 52	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_DK_R52	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	DK	Rating 52	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_EE_R52	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	EE	Rating 52	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_ES_R52	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	ES	Rating 52	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_FI_R52	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	FI	Rating 52	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_FR_R52	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	FR	Rating 52	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_GB_R52	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	GB	Rating 52	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_GR_R52	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	GR	Rating 52	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_HK_R52	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	HK	Rating 52	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_HR_R52	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	HR	Rating 52	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMEC_ALL_0106_CC_AIRB_HU_R52	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	HU	Rating 52	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_IE_R52	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	IE	Rating 52	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_IL_R52	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	IL	Rating 52	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_IT_R52	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	IT	Rating 52	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_JP_R52	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	JP	Rating 52	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_KR_R52	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	KR	Rating 52	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_LT_R52	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	LT	Rating 52	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_LU_R52	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	LU	Rating 52	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_LV_R52	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	LV	Rating 52	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_MT_R52	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	MT	Rating 52	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_NL_R52	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	NL	Rating 52	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_NO_R52	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	NO	Rating 52	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_PL_R52	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	PL	Rating 52	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_PT_R52	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	PT	Rating 52	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_RO_R52	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	RO	Rating 52	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_RU_R52	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	RU	Rating 52	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_SE_R52	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	SE	Rating 52	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_SG_R52	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	SG	Rating 52	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_SI_R52	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	SI	Rating 52	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_SK_R52	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	SK	Rating 52	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_TR_R52	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	TR	Rating 52	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_US_R52	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	US	Rating 52	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMEC_ALL_0106_CC_AIRB_x2_R52	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	Other countries	Rating 52	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_x0_R53	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	Not applicable	Rating 53	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_AT_R53	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	AT	Rating 53	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_AU_R53	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	AU	Rating 53	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_BE_R53	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	BE	Rating 53	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_BG_R53	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	BG	Rating 53	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_BR_R53	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	BR	Rating 53	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_CA_R53	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	CA	Rating 53	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_CH_R53	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	CH	Rating 53	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_CN_R53	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	CN	Rating 53	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_CY_R53	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	CY	Rating 53	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_CZ_R53	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	CZ	Rating 53	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_DE_R53	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	DE	Rating 53	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_DK_R53	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	DK	Rating 53	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_EE_R53	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	EE	Rating 53	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_ES_R53	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	ES	Rating 53	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_FI_R53	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	FI	Rating 53	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_FR_R53	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	FR	Rating 53	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_GB_R53	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	GB	Rating 53	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_GR_R53	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	GR	Rating 53	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_HK_R53	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	HK	Rating 53	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_HR_R53	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	HR	Rating 53	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMEC_ALL_0106_CC_AIRB_HU_R53	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	HU	Rating 53	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_IE_R53	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	IE	Rating 53	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_IL_R53	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	IL	Rating 53	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_IT_R53	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	IT	Rating 53	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_JP_R53	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	JP	Rating 53	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_KR_R53	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	KR	Rating 53	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_LT_R53	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	LT	Rating 53	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_LU_R53	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	LU	Rating 53	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_LV_R53	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	LV	Rating 53	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_MT_R53	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	MT	Rating 53	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_NL_R53	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	NL	Rating 53	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_NO_R53	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	NO	Rating 53	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_PL_R53	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	PL	Rating 53	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_PT_R53	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	PT	Rating 53	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_RO_R53	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	RO	Rating 53	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_RU_R53	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	RU	Rating 53	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_SE_R53	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	SE	Rating 53	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_SG_R53	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	SG	Rating 53	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_SI_R53	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	SI	Rating 53	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_SK_R53	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	SK	Rating 53	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_TR_R53	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	TR	Rating 53	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_US_R53	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	US	Rating 53	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMEC_ALL_0106_CC_AIRB_x2_R53	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	Other countries	Rating 53	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_x0_R54	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	Not applicable	Rating 54	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_AT_R54	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	AT	Rating 54	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_AU_R54	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	AU	Rating 54	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_BE_R54	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	BE	Rating 54	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_BG_R54	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	BG	Rating 54	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_BR_R54	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	BR	Rating 54	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_CA_R54	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	CA	Rating 54	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_CH_R54	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	CH	Rating 54	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_CN_R54	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	CN	Rating 54	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_CY_R54	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	CY	Rating 54	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_CZ_R54	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	CZ	Rating 54	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_DE_R54	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	DE	Rating 54	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_DK_R54	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	DK	Rating 54	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_EE_R54	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	EE	Rating 54	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_ES_R54	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	ES	Rating 54	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_FI_R54	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	FI	Rating 54	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_FR_R54	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	FR	Rating 54	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_GB_R54	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	GB	Rating 54	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_GR_R54	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	GR	Rating 54	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_HK_R54	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	HK	Rating 54	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_HR_R54	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	HR	Rating 54	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMEC_ALL_0106_CC_AIRB_HU_R54	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	HU	Rating 54	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_IE_R54	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	IE	Rating 54	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_IL_R54	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	IL	Rating 54	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_IT_R54	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	IT	Rating 54	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_JP_R54	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	JP	Rating 54	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_KR_R54	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	KR	Rating 54	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_LT_R54	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	LT	Rating 54	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_LU_R54	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	LU	Rating 54	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_LV_R54	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	LV	Rating 54	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_MT_R54	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	MT	Rating 54	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_NL_R54	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	NL	Rating 54	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_NO_R54	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	NO	Rating 54	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_PL_R54	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	PL	Rating 54	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_PT_R54	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	PT	Rating 54	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_RO_R54	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	RO	Rating 54	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_RU_R54	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	RU	Rating 54	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_SE_R54	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	SE	Rating 54	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_SG_R54	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	SG	Rating 54	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_SI_R54	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	SI	Rating 54	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_SK_R54	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	SK	Rating 54	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_TR_R54	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	TR	Rating 54	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_US_R54	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	US	Rating 54	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMEC_ALL_0106_CC_AIRB_x2_R54	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	Other countries	Rating 54	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_x0_R55	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	Not applicable	Rating 55	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_AT_R55	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	AT	Rating 55	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_AU_R55	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	AU	Rating 55	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_BE_R55	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	BE	Rating 55	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_BG_R55	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	BG	Rating 55	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_BR_R55	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	BR	Rating 55	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_CA_R55	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	CA	Rating 55	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_CH_R55	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	CH	Rating 55	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_CN_R55	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	CN	Rating 55	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_CY_R55	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	CY	Rating 55	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_CZ_R55	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	CZ	Rating 55	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_DE_R55	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	DE	Rating 55	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_DK_R55	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	DK	Rating 55	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_EE_R55	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	EE	Rating 55	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_ES_R55	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	ES	Rating 55	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_FI_R55	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	FI	Rating 55	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_FR_R55	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	FR	Rating 55	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_GB_R55	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	GB	Rating 55	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_GR_R55	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	GR	Rating 55	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_HK_R55	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	HK	Rating 55	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_HR_R55	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	HR	Rating 55	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMEC_ALL_0106_CC_AIRB_HU_R55	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	HU	Rating 55	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_IE_R55	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	IE	Rating 55	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_IL_R55	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	IL	Rating 55	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_IT_R55	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	IT	Rating 55	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_JP_R55	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	JP	Rating 55	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_KR_R55	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	KR	Rating 55	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_LT_R55	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	LT	Rating 55	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_LU_R55	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	LU	Rating 55	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_LV_R55	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	LV	Rating 55	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_MT_R55	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	MT	Rating 55	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_NL_R55	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	NL	Rating 55	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_NO_R55	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	NO	Rating 55	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_PL_R55	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	PL	Rating 55	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_PT_R55	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	PT	Rating 55	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_RO_R55	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	RO	Rating 55	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_RU_R55	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	RU	Rating 55	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_SE_R55	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	SE	Rating 55	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_SG_R55	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	SG	Rating 55	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_SI_R55	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	SI	Rating 55	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_SK_R55	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	SK	Rating 55	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_TR_R55	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	TR	Rating 55	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_US_R55	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	US	Rating 55	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMEC_ALL_0106_CC_AIRB_x2_R55	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	Other countries	Rating 55	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_x0_R56	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	Not applicable	Rating 56	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_AT_R56	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	AT	Rating 56	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_AU_R56	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	AU	Rating 56	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_BE_R56	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	BE	Rating 56	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_BG_R56	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	BG	Rating 56	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_BR_R56	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	BR	Rating 56	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_CA_R56	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	CA	Rating 56	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_CH_R56	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	CH	Rating 56	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_CN_R56	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	CN	Rating 56	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_CY_R56	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	CY	Rating 56	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_CZ_R56	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	CZ	Rating 56	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_DE_R56	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	DE	Rating 56	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_DK_R56	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	DK	Rating 56	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_EE_R56	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	EE	Rating 56	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_ES_R56	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	ES	Rating 56	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_FI_R56	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	FI	Rating 56	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_FR_R56	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	FR	Rating 56	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_GB_R56	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	GB	Rating 56	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_GR_R56	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	GR	Rating 56	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_HK_R56	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	HK	Rating 56	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_HR_R56	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	HR	Rating 56	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMEC_ALL_0106_CC_AIRB_HU_R56	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	HU	Rating 56	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_IE_R56	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	IE	Rating 56	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_IL_R56	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	IL	Rating 56	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_IT_R56	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	IT	Rating 56	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_JP_R56	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	JP	Rating 56	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_KR_R56	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	KR	Rating 56	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_LT_R56	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	LT	Rating 56	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_LU_R56	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	LU	Rating 56	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_LV_R56	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	LV	Rating 56	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_MT_R56	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	MT	Rating 56	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_NL_R56	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	NL	Rating 56	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_NO_R56	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	NO	Rating 56	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_PL_R56	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	PL	Rating 56	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_PT_R56	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	PT	Rating 56	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_RO_R56	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	RO	Rating 56	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_RU_R56	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	RU	Rating 56	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_SE_R56	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	SE	Rating 56	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_SG_R56	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	SG	Rating 56	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_SI_R56	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	SI	Rating 56	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_SK_R56	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	SK	Rating 56	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_TR_R56	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	TR	Rating 56	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_US_R56	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	US	Rating 56	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMEC_ALL_0106_CC_AIRB_x2_R56	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	Other countries	Rating 56	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_x0_R57	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	Not applicable	Rating 57	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_AT_R57	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	AT	Rating 57	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_AU_R57	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	AU	Rating 57	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_BE_R57	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	BE	Rating 57	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_BG_R57	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	BG	Rating 57	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_BR_R57	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	BR	Rating 57	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_CA_R57	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	CA	Rating 57	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_CH_R57	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	CH	Rating 57	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_CN_R57	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	CN	Rating 57	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_CY_R57	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	CY	Rating 57	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_CZ_R57	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	CZ	Rating 57	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_DE_R57	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	DE	Rating 57	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_DK_R57	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	DK	Rating 57	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_EE_R57	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	EE	Rating 57	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_ES_R57	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	ES	Rating 57	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_FI_R57	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	FI	Rating 57	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_FR_R57	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	FR	Rating 57	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_GB_R57	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	GB	Rating 57	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_GR_R57	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	GR	Rating 57	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_HK_R57	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	HK	Rating 57	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_HR_R57	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	HR	Rating 57	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMEC_ALL_0106_CC_AIRB_HU_R57	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	HU	Rating 57	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_IE_R57	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	IE	Rating 57	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_IL_R57	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	IL	Rating 57	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_IT_R57	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	IT	Rating 57	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_JP_R57	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	JP	Rating 57	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_KR_R57	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	KR	Rating 57	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_LT_R57	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	LT	Rating 57	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_LU_R57	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	LU	Rating 57	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_LV_R57	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	LV	Rating 57	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_MT_R57	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	MT	Rating 57	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_NL_R57	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	NL	Rating 57	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_NO_R57	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	NO	Rating 57	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_PL_R57	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	PL	Rating 57	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_PT_R57	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	PT	Rating 57	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_RO_R57	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	RO	Rating 57	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_RU_R57	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	RU	Rating 57	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_SE_R57	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	SE	Rating 57	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_SG_R57	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	SG	Rating 57	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_SI_R57	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	SI	Rating 57	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_SK_R57	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	SK	Rating 57	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_TR_R57	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	TR	Rating 57	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_US_R57	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	US	Rating 57	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMEC_ALL_0106_CC_AIRB_x2_R57	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	Other countries	Rating 57	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_x0_R58	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	Not applicable	Rating 58	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_AT_R58	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	AT	Rating 58	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_AU_R58	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	AU	Rating 58	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_BE_R58	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	BE	Rating 58	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_BG_R58	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	BG	Rating 58	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_BR_R58	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	BR	Rating 58	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_CA_R58	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	CA	Rating 58	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_CH_R58	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	CH	Rating 58	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_CN_R58	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	CN	Rating 58	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_CY_R58	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	CY	Rating 58	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_CZ_R58	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	CZ	Rating 58	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_DE_R58	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	DE	Rating 58	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_DK_R58	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	DK	Rating 58	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_EE_R58	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	EE	Rating 58	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_ES_R58	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	ES	Rating 58	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_FI_R58	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	FI	Rating 58	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_FR_R58	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	FR	Rating 58	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_GB_R58	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	GB	Rating 58	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_GR_R58	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	GR	Rating 58	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_HK_R58	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	HK	Rating 58	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_HR_R58	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	HR	Rating 58	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMEC_ALL_0106_CC_AIRB_HU_R58	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	HU	Rating 58	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_IE_R58	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	IE	Rating 58	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_IL_R58	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	IL	Rating 58	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_IT_R58	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	IT	Rating 58	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_JP_R58	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	JP	Rating 58	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_KR_R58	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	KR	Rating 58	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_LT_R58	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	LT	Rating 58	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_LU_R58	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	LU	Rating 58	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_LV_R58	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	LV	Rating 58	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_MT_R58	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	MT	Rating 58	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_NL_R58	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	NL	Rating 58	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_NO_R58	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	NO	Rating 58	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_PL_R58	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	PL	Rating 58	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_PT_R58	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	PT	Rating 58	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_RO_R58	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	RO	Rating 58	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_RU_R58	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	RU	Rating 58	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_SE_R58	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	SE	Rating 58	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_SG_R58	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	SG	Rating 58	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_SI_R58	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	SI	Rating 58	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_SK_R58	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	SK	Rating 58	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_TR_R58	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	TR	Rating 58	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_US_R58	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	US	Rating 58	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMEC_ALL_0106_CC_AIRB_x2_R58	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	Other countries	Rating 58	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_x0_R59	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	Not applicable	Rating 59	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_AT_R59	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	AT	Rating 59	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_AU_R59	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	AU	Rating 59	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_BE_R59	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	BE	Rating 59	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_BG_R59	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	BG	Rating 59	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_BR_R59	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	BR	Rating 59	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_CA_R59	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	CA	Rating 59	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_CH_R59	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	CH	Rating 59	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_CN_R59	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	CN	Rating 59	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_CY_R59	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	CY	Rating 59	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_CZ_R59	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	CZ	Rating 59	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_DE_R59	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	DE	Rating 59	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_DK_R59	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	DK	Rating 59	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_EE_R59	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	EE	Rating 59	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_ES_R59	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	ES	Rating 59	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_FI_R59	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	FI	Rating 59	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_FR_R59	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	FR	Rating 59	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_GB_R59	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	GB	Rating 59	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_GR_R59	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	GR	Rating 59	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_HK_R59	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	HK	Rating 59	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_HR_R59	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	HR	Rating 59	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMEC_ALL_0106_CC_AIRB_HU_R59	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	HU	Rating 59	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_IE_R59	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	IE	Rating 59	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_IL_R59	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	IL	Rating 59	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_IT_R59	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	IT	Rating 59	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_JP_R59	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	JP	Rating 59	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_KR_R59	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	KR	Rating 59	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_LT_R59	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	LT	Rating 59	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_LU_R59	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	LU	Rating 59	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_LV_R59	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	LV	Rating 59	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_MT_R59	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	MT	Rating 59	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_NL_R59	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	NL	Rating 59	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_NO_R59	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	NO	Rating 59	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_PL_R59	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	PL	Rating 59	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_PT_R59	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	PT	Rating 59	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_RO_R59	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	RO	Rating 59	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_RU_R59	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	RU	Rating 59	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_SE_R59	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	SE	Rating 59	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_SG_R59	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	SG	Rating 59	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_SI_R59	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	SI	Rating 59	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_SK_R59	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	SK	Rating 59	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_TR_R59	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	TR	Rating 59	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_US_R59	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	US	Rating 59	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMEC_ALL_0106_CC_AIRB_x2_R59	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	Other countries	Rating 59	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_x0_R60	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	Not applicable	Rating 60	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_AT_R60	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	AT	Rating 60	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_AU_R60	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	AU	Rating 60	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_BE_R60	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	BE	Rating 60	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_BG_R60	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	BG	Rating 60	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_BR_R60	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	BR	Rating 60	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_CA_R60	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	CA	Rating 60	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_CH_R60	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	CH	Rating 60	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_CN_R60	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	CN	Rating 60	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_CY_R60	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	CY	Rating 60	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_CZ_R60	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	CZ	Rating 60	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_DE_R60	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	DE	Rating 60	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_DK_R60	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	DK	Rating 60	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_EE_R60	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	EE	Rating 60	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_ES_R60	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	ES	Rating 60	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_FI_R60	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	FI	Rating 60	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_FR_R60	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	FR	Rating 60	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_GB_R60	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	GB	Rating 60	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_GR_R60	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	GR	Rating 60	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_HK_R60	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	HK	Rating 60	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_HR_R60	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	HR	Rating 60	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMEC_ALL_0106_CC_AIRB_HU_R60	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	HU	Rating 60	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_IE_R60	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	IE	Rating 60	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_IL_R60	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	IL	Rating 60	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_IT_R60	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	IT	Rating 60	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_JP_R60	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	JP	Rating 60	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_KR_R60	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	KR	Rating 60	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_LT_R60	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	LT	Rating 60	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_LU_R60	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	LU	Rating 60	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_LV_R60	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	LV	Rating 60	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_MT_R60	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	MT	Rating 60	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_NL_R60	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	NL	Rating 60	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_NO_R60	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	NO	Rating 60	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_PL_R60	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	PL	Rating 60	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_PT_R60	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	PT	Rating 60	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_RO_R60	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	RO	Rating 60	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_RU_R60	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	RU	Rating 60	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_SE_R60	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	SE	Rating 60	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_SG_R60	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	SG	Rating 60	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_SI_R60	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	SI	Rating 60	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_SK_R60	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	SK	Rating 60	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_TR_R60	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	TR	Rating 60	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_US_R60	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	US	Rating 60	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMEC_ALL_0106_CC_AIRB_x2_R60	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	Other countries	Rating 60	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_x0_R61	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	Not applicable	Rating 61	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_AT_R61	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	AT	Rating 61	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_AU_R61	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	AU	Rating 61	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_BE_R61	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	BE	Rating 61	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_BG_R61	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	BG	Rating 61	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_BR_R61	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	BR	Rating 61	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_CA_R61	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	CA	Rating 61	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_CH_R61	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	CH	Rating 61	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_CN_R61	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	CN	Rating 61	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_CY_R61	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	CY	Rating 61	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_CZ_R61	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	CZ	Rating 61	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_DE_R61	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	DE	Rating 61	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_DK_R61	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	DK	Rating 61	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_EE_R61	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	EE	Rating 61	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_ES_R61	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	ES	Rating 61	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_FI_R61	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	FI	Rating 61	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_FR_R61	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	FR	Rating 61	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_GB_R61	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	GB	Rating 61	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_GR_R61	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	GR	Rating 61	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_HK_R61	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	HK	Rating 61	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_HR_R61	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	HR	Rating 61	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMEC_ALL_0106_CC_AIRB_HU_R61	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	HU	Rating 61	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_IE_R61	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	IE	Rating 61	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_IL_R61	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	IL	Rating 61	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_IT_R61	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	IT	Rating 61	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_JP_R61	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	JP	Rating 61	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_KR_R61	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	KR	Rating 61	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_LT_R61	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	LT	Rating 61	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_LU_R61	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	LU	Rating 61	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_LV_R61	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	LV	Rating 61	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_MT_R61	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	MT	Rating 61	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_NL_R61	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	NL	Rating 61	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_NO_R61	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	NO	Rating 61	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_PL_R61	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	PL	Rating 61	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_PT_R61	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	PT	Rating 61	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_RO_R61	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	RO	Rating 61	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_RU_R61	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	RU	Rating 61	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_SE_R61	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	SE	Rating 61	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_SG_R61	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	SG	Rating 61	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_SI_R61	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	SI	Rating 61	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_SK_R61	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	SK	Rating 61	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_TR_R61	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	TR	Rating 61	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_US_R61	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	US	Rating 61	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMEC_ALL_0106_CC_AIRB_x2_R61	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	Other countries	Rating 61	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_x0_R62	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	Not applicable	Rating 62	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_AT_R62	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	AT	Rating 62	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_AU_R62	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	AU	Rating 62	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_BE_R62	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	BE	Rating 62	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_BG_R62	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	BG	Rating 62	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_BR_R62	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	BR	Rating 62	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_CA_R62	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	CA	Rating 62	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_CH_R62	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	CH	Rating 62	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_CN_R62	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	CN	Rating 62	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_CY_R62	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	CY	Rating 62	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_CZ_R62	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	CZ	Rating 62	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_DE_R62	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	DE	Rating 62	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_DK_R62	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	DK	Rating 62	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_EE_R62	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	EE	Rating 62	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_ES_R62	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	ES	Rating 62	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_FI_R62	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	FI	Rating 62	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_FR_R62	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	FR	Rating 62	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_GB_R62	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	GB	Rating 62	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_GR_R62	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	GR	Rating 62	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_HK_R62	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	HK	Rating 62	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_HR_R62	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	HR	Rating 62	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMEC_ALL_0106_CC_AIRB_HU_R62	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	HU	Rating 62	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_IE_R62	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	IE	Rating 62	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_IL_R62	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	IL	Rating 62	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_IT_R62	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	IT	Rating 62	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_JP_R62	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	JP	Rating 62	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_KR_R62	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	KR	Rating 62	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_LT_R62	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	LT	Rating 62	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_LU_R62	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	LU	Rating 62	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_LV_R62	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	LV	Rating 62	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_MT_R62	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	MT	Rating 62	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_NL_R62	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	NL	Rating 62	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_NO_R62	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	NO	Rating 62	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_PL_R62	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	PL	Rating 62	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_PT_R62	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	PT	Rating 62	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_RO_R62	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	RO	Rating 62	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_RU_R62	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	RU	Rating 62	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_SE_R62	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	SE	Rating 62	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_SG_R62	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	SG	Rating 62	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_SI_R62	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	SI	Rating 62	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_SK_R62	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	SK	Rating 62	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_TR_R62	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	TR	Rating 62	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_US_R62	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	US	Rating 62	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMEC_ALL_0106_CC_AIRB_x2_R62	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	Other countries	Rating 62	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_x0_R63	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	Not applicable	Rating 63	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_AT_R63	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	AT	Rating 63	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_AU_R63	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	AU	Rating 63	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_BE_R63	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	BE	Rating 63	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_BG_R63	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	BG	Rating 63	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_BR_R63	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	BR	Rating 63	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_CA_R63	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	CA	Rating 63	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_CH_R63	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	CH	Rating 63	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_CN_R63	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	CN	Rating 63	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_CY_R63	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	CY	Rating 63	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_CZ_R63	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	CZ	Rating 63	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_DE_R63	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	DE	Rating 63	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_DK_R63	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	DK	Rating 63	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_EE_R63	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	EE	Rating 63	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_ES_R63	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	ES	Rating 63	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_FI_R63	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	FI	Rating 63	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_FR_R63	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	FR	Rating 63	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_GB_R63	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	GB	Rating 63	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_GR_R63	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	GR	Rating 63	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_HK_R63	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	HK	Rating 63	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_HR_R63	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	HR	Rating 63	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMEC_ALL_0106_CC_AIRB_HU_R63	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	HU	Rating 63	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_IE_R63	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	IE	Rating 63	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_IL_R63	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	IL	Rating 63	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_IT_R63	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	IT	Rating 63	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_JP_R63	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	JP	Rating 63	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_KR_R63	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	KR	Rating 63	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_LT_R63	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	LT	Rating 63	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_LU_R63	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	LU	Rating 63	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_LV_R63	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	LV	Rating 63	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_MT_R63	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	MT	Rating 63	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_NL_R63	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	NL	Rating 63	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_NO_R63	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	NO	Rating 63	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_PL_R63	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	PL	Rating 63	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_PT_R63	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	PT	Rating 63	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_RO_R63	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	RO	Rating 63	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_RU_R63	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	RU	Rating 63	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_SE_R63	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	SE	Rating 63	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_SG_R63	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	SG	Rating 63	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_SI_R63	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	SI	Rating 63	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_SK_R63	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	SK	Rating 63	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_TR_R63	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	TR	Rating 63	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_US_R63	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	US	Rating 63	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMEC_ALL_0106_CC_AIRB_x2_R63	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	Other countries	Rating 63	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_x0_R64	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	Not applicable	Rating 64	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_AT_R64	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	AT	Rating 64	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_AU_R64	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	AU	Rating 64	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_BE_R64	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	BE	Rating 64	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_BG_R64	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	BG	Rating 64	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_BR_R64	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	BR	Rating 64	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_CA_R64	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	CA	Rating 64	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_CH_R64	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	CH	Rating 64	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_CN_R64	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	CN	Rating 64	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_CY_R64	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	CY	Rating 64	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_CZ_R64	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	CZ	Rating 64	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_DE_R64	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	DE	Rating 64	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_DK_R64	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	DK	Rating 64	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_EE_R64	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	EE	Rating 64	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_ES_R64	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	ES	Rating 64	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_FI_R64	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	FI	Rating 64	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_FR_R64	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	FR	Rating 64	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_GB_R64	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	GB	Rating 64	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_GR_R64	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	GR	Rating 64	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_HK_R64	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	HK	Rating 64	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_HR_R64	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	HR	Rating 64	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMEC_ALL_0106_CC_AIRB_HU_R64	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	HU	Rating 64	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_IE_R64	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	IE	Rating 64	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_IL_R64	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	IL	Rating 64	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_IT_R64	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	IT	Rating 64	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_JP_R64	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	JP	Rating 64	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_KR_R64	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	KR	Rating 64	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_LT_R64	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	LT	Rating 64	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_LU_R64	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	LU	Rating 64	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_LV_R64	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	LV	Rating 64	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_MT_R64	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	MT	Rating 64	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_NL_R64	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	NL	Rating 64	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_NO_R64	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	NO	Rating 64	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_PL_R64	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	PL	Rating 64	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_PT_R64	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	PT	Rating 64	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_RO_R64	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	RO	Rating 64	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_RU_R64	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	RU	Rating 64	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_SE_R64	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	SE	Rating 64	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_SG_R64	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	SG	Rating 64	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_SI_R64	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	SI	Rating 64	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_SK_R64	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	SK	Rating 64	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_TR_R64	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	TR	Rating 64	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_US_R64	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	US	Rating 64	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMEC_ALL_0106_CC_AIRB_x2_R64	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	Other countries	Rating 64	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_x0_R65	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	Not applicable	Rating 65	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_AT_R65	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	AT	Rating 65	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_AU_R65	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	AU	Rating 65	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_BE_R65	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	BE	Rating 65	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_BG_R65	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	BG	Rating 65	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_BR_R65	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	BR	Rating 65	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_CA_R65	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	CA	Rating 65	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_CH_R65	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	CH	Rating 65	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_CN_R65	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	CN	Rating 65	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_CY_R65	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	CY	Rating 65	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_CZ_R65	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	CZ	Rating 65	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_DE_R65	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	DE	Rating 65	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_DK_R65	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	DK	Rating 65	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_EE_R65	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	EE	Rating 65	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_ES_R65	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	ES	Rating 65	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_FI_R65	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	FI	Rating 65	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_FR_R65	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	FR	Rating 65	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_GB_R65	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	GB	Rating 65	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_GR_R65	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	GR	Rating 65	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_HK_R65	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	HK	Rating 65	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_HR_R65	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	HR	Rating 65	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMEC_ALL_0106_CC_AIRB_HU_R65	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	HU	Rating 65	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_IE_R65	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	IE	Rating 65	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_IL_R65	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	IL	Rating 65	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_IT_R65	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	IT	Rating 65	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_JP_R65	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	JP	Rating 65	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_KR_R65	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	KR	Rating 65	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_LT_R65	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	LT	Rating 65	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_LU_R65	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	LU	Rating 65	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_LV_R65	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	LV	Rating 65	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_MT_R65	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	MT	Rating 65	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_NL_R65	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	NL	Rating 65	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_NO_R65	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	NO	Rating 65	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_PL_R65	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	PL	Rating 65	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_PT_R65	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	PT	Rating 65	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_RO_R65	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	RO	Rating 65	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_RU_R65	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	RU	Rating 65	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_SE_R65	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	SE	Rating 65	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_SG_R65	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	SG	Rating 65	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_SI_R65	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	SI	Rating 65	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_SK_R65	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	SK	Rating 65	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_TR_R65	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	TR	Rating 65	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_US_R65	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	US	Rating 65	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMEC_ALL_0106_CC_AIRB_x2_R65	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	Other countries	Rating 65	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_x0_R66	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	Not applicable	Rating 66	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_AT_R66	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	AT	Rating 66	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_AU_R66	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	AU	Rating 66	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_BE_R66	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	BE	Rating 66	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_BG_R66	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	BG	Rating 66	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_BR_R66	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	BR	Rating 66	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_CA_R66	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	CA	Rating 66	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_CH_R66	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	CH	Rating 66	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_CN_R66	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	CN	Rating 66	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_CY_R66	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	CY	Rating 66	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_CZ_R66	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	CZ	Rating 66	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_DE_R66	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	DE	Rating 66	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_DK_R66	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	DK	Rating 66	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_EE_R66	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	EE	Rating 66	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_ES_R66	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	ES	Rating 66	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_FI_R66	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	FI	Rating 66	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_FR_R66	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	FR	Rating 66	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_GB_R66	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	GB	Rating 66	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_GR_R66	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	GR	Rating 66	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_HK_R66	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	HK	Rating 66	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_HR_R66	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	HR	Rating 66	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMEC_ALL_0106_CC_AIRB_HU_R66	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	HU	Rating 66	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_IE_R66	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	IE	Rating 66	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_IL_R66	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	IL	Rating 66	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_IT_R66	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	IT	Rating 66	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_JP_R66	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	JP	Rating 66	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_KR_R66	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	KR	Rating 66	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_LT_R66	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	LT	Rating 66	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_LU_R66	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	LU	Rating 66	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_LV_R66	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	LV	Rating 66	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_MT_R66	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	MT	Rating 66	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_NL_R66	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	NL	Rating 66	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_NO_R66	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	NO	Rating 66	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_PL_R66	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	PL	Rating 66	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_PT_R66	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	PT	Rating 66	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_RO_R66	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	RO	Rating 66	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_RU_R66	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	RU	Rating 66	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_SE_R66	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	SE	Rating 66	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_SG_R66	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	SG	Rating 66	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_SI_R66	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	SI	Rating 66	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_SK_R66	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	SK	Rating 66	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_TR_R66	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	TR	Rating 66	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_US_R66	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	US	Rating 66	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMEC_ALL_0106_CC_AIRB_x2_R66	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	Other countries	Rating 66	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_x0_R67	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	Not applicable	Rating 67	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_AT_R67	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	AT	Rating 67	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_AU_R67	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	AU	Rating 67	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_BE_R67	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	BE	Rating 67	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_BG_R67	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	BG	Rating 67	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_BR_R67	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	BR	Rating 67	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_CA_R67	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	CA	Rating 67	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_CH_R67	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	CH	Rating 67	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_CN_R67	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	CN	Rating 67	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_CY_R67	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	CY	Rating 67	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_CZ_R67	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	CZ	Rating 67	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_DE_R67	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	DE	Rating 67	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_DK_R67	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	DK	Rating 67	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_EE_R67	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	EE	Rating 67	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_ES_R67	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	ES	Rating 67	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_FI_R67	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	FI	Rating 67	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_FR_R67	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	FR	Rating 67	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_GB_R67	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	GB	Rating 67	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_GR_R67	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	GR	Rating 67	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_HK_R67	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	HK	Rating 67	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_HR_R67	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	HR	Rating 67	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMEC_ALL_0106_CC_AIRB_HU_R67	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	HU	Rating 67	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_IE_R67	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	IE	Rating 67	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_IL_R67	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	IL	Rating 67	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_IT_R67	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	IT	Rating 67	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_JP_R67	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	JP	Rating 67	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_KR_R67	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	KR	Rating 67	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_LT_R67	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	LT	Rating 67	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_LU_R67	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	LU	Rating 67	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_LV_R67	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	LV	Rating 67	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_MT_R67	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	MT	Rating 67	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_NL_R67	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	NL	Rating 67	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_NO_R67	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	NO	Rating 67	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_PL_R67	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	PL	Rating 67	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_PT_R67	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	PT	Rating 67	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_RO_R67	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	RO	Rating 67	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_RU_R67	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	RU	Rating 67	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_SE_R67	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	SE	Rating 67	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_SG_R67	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	SG	Rating 67	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_SI_R67	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	SI	Rating 67	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_SK_R67	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	SK	Rating 67	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_TR_R67	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	TR	Rating 67	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_US_R67	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	US	Rating 67	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMEC_ALL_0106_CC_AIRB_x2_R67	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	Other countries	Rating 67	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_x0_R68	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	Not applicable	Rating 68	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_AT_R68	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	AT	Rating 68	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_AU_R68	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	AU	Rating 68	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_BE_R68	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	BE	Rating 68	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_BG_R68	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	BG	Rating 68	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_BR_R68	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	BR	Rating 68	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_CA_R68	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	CA	Rating 68	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_CH_R68	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	CH	Rating 68	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_CN_R68	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	CN	Rating 68	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_CY_R68	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	CY	Rating 68	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_CZ_R68	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	CZ	Rating 68	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_DE_R68	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	DE	Rating 68	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_DK_R68	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	DK	Rating 68	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_EE_R68	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	EE	Rating 68	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_ES_R68	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	ES	Rating 68	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_FI_R68	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	FI	Rating 68	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_FR_R68	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	FR	Rating 68	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_GB_R68	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	GB	Rating 68	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_GR_R68	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	GR	Rating 68	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_HK_R68	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	HK	Rating 68	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_HR_R68	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	HR	Rating 68	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMEC_ALL_0106_CC_AIRB_HU_R68	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	HU	Rating 68	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_IE_R68	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	IE	Rating 68	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_IL_R68	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	IL	Rating 68	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_IT_R68	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	IT	Rating 68	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_JP_R68	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	JP	Rating 68	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_KR_R68	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	KR	Rating 68	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_LT_R68	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	LT	Rating 68	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_LU_R68	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	LU	Rating 68	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_LV_R68	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	LV	Rating 68	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_MT_R68	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	MT	Rating 68	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_NL_R68	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	NL	Rating 68	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_NO_R68	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	NO	Rating 68	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_PL_R68	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	PL	Rating 68	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_PT_R68	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	PT	Rating 68	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_RO_R68	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	RO	Rating 68	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_RU_R68	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	RU	Rating 68	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_SE_R68	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	SE	Rating 68	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_SG_R68	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	SG	Rating 68	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_SI_R68	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	SI	Rating 68	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_SK_R68	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	SK	Rating 68	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_TR_R68	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	TR	Rating 68	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_US_R68	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	US	Rating 68	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMEC_ALL_0106_CC_AIRB_x2_R68	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	Other countries	Rating 68	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_x0_R69	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	Not applicable	Rating 69	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_AT_R69	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	AT	Rating 69	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_AU_R69	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	AU	Rating 69	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_BE_R69	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	BE	Rating 69	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_BG_R69	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	BG	Rating 69	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_BR_R69	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	BR	Rating 69	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_CA_R69	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	CA	Rating 69	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_CH_R69	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	CH	Rating 69	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_CN_R69	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	CN	Rating 69	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_CY_R69	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	CY	Rating 69	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_CZ_R69	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	CZ	Rating 69	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_DE_R69	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	DE	Rating 69	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_DK_R69	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	DK	Rating 69	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_EE_R69	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	EE	Rating 69	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_ES_R69	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	ES	Rating 69	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_FI_R69	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	FI	Rating 69	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_FR_R69	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	FR	Rating 69	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_GB_R69	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	GB	Rating 69	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_GR_R69	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	GR	Rating 69	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_HK_R69	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	HK	Rating 69	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_HR_R69	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	HR	Rating 69	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMEC_ALL_0106_CC_AIRB_HU_R69	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	HU	Rating 69	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_IE_R69	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	IE	Rating 69	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_IL_R69	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	IL	Rating 69	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_IT_R69	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	IT	Rating 69	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_JP_R69	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	JP	Rating 69	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_KR_R69	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	KR	Rating 69	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_LT_R69	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	LT	Rating 69	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_LU_R69	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	LU	Rating 69	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_LV_R69	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	LV	Rating 69	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_MT_R69	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	MT	Rating 69	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_NL_R69	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	NL	Rating 69	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_NO_R69	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	NO	Rating 69	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_PL_R69	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	PL	Rating 69	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_PT_R69	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	PT	Rating 69	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_RO_R69	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	RO	Rating 69	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_RU_R69	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	RU	Rating 69	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_SE_R69	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	SE	Rating 69	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_SG_R69	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	SG	Rating 69	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_SI_R69	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	SI	Rating 69	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_SK_R69	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	SK	Rating 69	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_TR_R69	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	TR	Rating 69	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_US_R69	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	US	Rating 69	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMEC_ALL_0106_CC_AIRB_x2_R69	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	Other countries	Rating 69	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_x0_R70	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	Not applicable	Rating 70	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_AT_R70	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	AT	Rating 70	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_AU_R70	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	AU	Rating 70	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_BE_R70	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	BE	Rating 70	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_BG_R70	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	BG	Rating 70	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_BR_R70	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	BR	Rating 70	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_CA_R70	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	CA	Rating 70	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_CH_R70	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	CH	Rating 70	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_CN_R70	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	CN	Rating 70	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_CY_R70	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	CY	Rating 70	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_CZ_R70	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	CZ	Rating 70	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_DE_R70	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	DE	Rating 70	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_DK_R70	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	DK	Rating 70	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_EE_R70	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	EE	Rating 70	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_ES_R70	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	ES	Rating 70	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_FI_R70	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	FI	Rating 70	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_FR_R70	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	FR	Rating 70	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_GB_R70	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	GB	Rating 70	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_GR_R70	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	GR	Rating 70	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_HK_R70	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	HK	Rating 70	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_HR_R70	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	HR	Rating 70	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMEC_ALL_0106_CC_AIRB_HU_R70	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	HU	Rating 70	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_IE_R70	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	IE	Rating 70	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_IL_R70	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	IL	Rating 70	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_IT_R70	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	IT	Rating 70	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_JP_R70	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	JP	Rating 70	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_KR_R70	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	KR	Rating 70	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_LT_R70	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	LT	Rating 70	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_LU_R70	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	LU	Rating 70	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_LV_R70	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	LV	Rating 70	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_MT_R70	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	MT	Rating 70	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_NL_R70	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	NL	Rating 70	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_NO_R70	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	NO	Rating 70	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_PL_R70	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	PL	Rating 70	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_PT_R70	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	PT	Rating 70	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_RO_R70	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	RO	Rating 70	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_RU_R70	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	RU	Rating 70	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_SE_R70	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	SE	Rating 70	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_SG_R70	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	SG	Rating 70	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_SI_R70	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	SI	Rating 70	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_SK_R70	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	SK	Rating 70	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_TR_R70	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	TR	Rating 70	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_US_R70	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	US	Rating 70	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMEC_ALL_0106_CC_AIRB_x2_R70	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	Other countries	Rating 70	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_x0_R71	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	Not applicable	Rating 71	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_AT_R71	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	AT	Rating 71	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_AU_R71	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	AU	Rating 71	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_BE_R71	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	BE	Rating 71	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_BG_R71	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	BG	Rating 71	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_BR_R71	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	BR	Rating 71	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_CA_R71	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	CA	Rating 71	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_CH_R71	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	CH	Rating 71	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_CN_R71	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	CN	Rating 71	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_CY_R71	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	CY	Rating 71	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_CZ_R71	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	CZ	Rating 71	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_DE_R71	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	DE	Rating 71	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_DK_R71	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	DK	Rating 71	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_EE_R71	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	EE	Rating 71	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_ES_R71	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	ES	Rating 71	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_FI_R71	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	FI	Rating 71	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_FR_R71	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	FR	Rating 71	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_GB_R71	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	GB	Rating 71	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_GR_R71	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	GR	Rating 71	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_HK_R71	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	HK	Rating 71	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_HR_R71	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	HR	Rating 71	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMEC_ALL_0106_CC_AIRB_HU_R71	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	HU	Rating 71	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_IE_R71	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	IE	Rating 71	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_IL_R71	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	IL	Rating 71	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_IT_R71	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	IT	Rating 71	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_JP_R71	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	JP	Rating 71	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_KR_R71	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	KR	Rating 71	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_LT_R71	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	LT	Rating 71	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_LU_R71	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	LU	Rating 71	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_LV_R71	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	LV	Rating 71	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_MT_R71	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	MT	Rating 71	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_NL_R71	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	NL	Rating 71	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_NO_R71	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	NO	Rating 71	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_PL_R71	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	PL	Rating 71	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_PT_R71	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	PT	Rating 71	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_RO_R71	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	RO	Rating 71	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_RU_R71	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	RU	Rating 71	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_SE_R71	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	SE	Rating 71	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_SG_R71	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	SG	Rating 71	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_SI_R71	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	SI	Rating 71	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_SK_R71	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	SK	Rating 71	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_TR_R71	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	TR	Rating 71	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_US_R71	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	US	Rating 71	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMEC_ALL_0106_CC_AIRB_x2_R71	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	Other countries	Rating 71	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_x0_R72	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	Not applicable	Rating 72	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_AT_R72	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	AT	Rating 72	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_AU_R72	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	AU	Rating 72	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_BE_R72	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	BE	Rating 72	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_BG_R72	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	BG	Rating 72	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_BR_R72	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	BR	Rating 72	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_CA_R72	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	CA	Rating 72	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_CH_R72	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	CH	Rating 72	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_CN_R72	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	CN	Rating 72	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_CY_R72	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	CY	Rating 72	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_CZ_R72	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	CZ	Rating 72	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_DE_R72	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	DE	Rating 72	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_DK_R72	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	DK	Rating 72	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_EE_R72	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	EE	Rating 72	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_ES_R72	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	ES	Rating 72	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_FI_R72	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	FI	Rating 72	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_FR_R72	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	FR	Rating 72	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_GB_R72	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	GB	Rating 72	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_GR_R72	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	GR	Rating 72	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_HK_R72	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	HK	Rating 72	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_HR_R72	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	HR	Rating 72	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMEC_ALL_0106_CC_AIRB_HU_R72	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	HU	Rating 72	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_IE_R72	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	IE	Rating 72	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_IL_R72	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	IL	Rating 72	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_IT_R72	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	IT	Rating 72	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_JP_R72	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	JP	Rating 72	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_KR_R72	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	KR	Rating 72	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_LT_R72	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	LT	Rating 72	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_LU_R72	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	LU	Rating 72	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_LV_R72	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	LV	Rating 72	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_MT_R72	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	MT	Rating 72	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_NL_R72	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	NL	Rating 72	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_NO_R72	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	NO	Rating 72	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_PL_R72	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	PL	Rating 72	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_PT_R72	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	PT	Rating 72	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_RO_R72	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	RO	Rating 72	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_RU_R72	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	RU	Rating 72	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_SE_R72	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	SE	Rating 72	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_SG_R72	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	SG	Rating 72	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_SI_R72	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	SI	Rating 72	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_SK_R72	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	SK	Rating 72	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_TR_R72	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	TR	Rating 72	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_US_R72	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	US	Rating 72	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMEC_ALL_0106_CC_AIRB_x2_R72	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	Other countries	Rating 72	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_x0_R73	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	Not applicable	Rating 73	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_AT_R73	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	AT	Rating 73	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_AU_R73	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	AU	Rating 73	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_BE_R73	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	BE	Rating 73	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_BG_R73	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	BG	Rating 73	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_BR_R73	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	BR	Rating 73	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_CA_R73	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	CA	Rating 73	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_CH_R73	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	CH	Rating 73	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_CN_R73	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	CN	Rating 73	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_CY_R73	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	CY	Rating 73	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_CZ_R73	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	CZ	Rating 73	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_DE_R73	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	DE	Rating 73	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_DK_R73	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	DK	Rating 73	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_EE_R73	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	EE	Rating 73	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_ES_R73	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	ES	Rating 73	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_FI_R73	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	FI	Rating 73	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_FR_R73	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	FR	Rating 73	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_GB_R73	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	GB	Rating 73	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_GR_R73	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	GR	Rating 73	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_HK_R73	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	HK	Rating 73	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_HR_R73	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	HR	Rating 73	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMEC_ALL_0106_CC_AIRB_HU_R73	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	HU	Rating 73	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_IE_R73	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	IE	Rating 73	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_IL_R73	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	IL	Rating 73	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_IT_R73	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	IT	Rating 73	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_JP_R73	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	JP	Rating 73	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_KR_R73	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	KR	Rating 73	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_LT_R73	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	LT	Rating 73	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_LU_R73	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	LU	Rating 73	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_LV_R73	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	LV	Rating 73	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_MT_R73	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	MT	Rating 73	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_NL_R73	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	NL	Rating 73	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_NO_R73	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	NO	Rating 73	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_PL_R73	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	PL	Rating 73	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_PT_R73	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	PT	Rating 73	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_RO_R73	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	RO	Rating 73	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_RU_R73	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	RU	Rating 73	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_SE_R73	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	SE	Rating 73	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_SG_R73	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	SG	Rating 73	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_SI_R73	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	SI	Rating 73	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_SK_R73	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	SK	Rating 73	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_TR_R73	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	TR	Rating 73	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_US_R73	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	US	Rating 73	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMEC_ALL_0106_CC_AIRB_x2_R73	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	Other countries	Rating 73	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_x0_R74	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	Not applicable	Rating 74	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_AT_R74	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	AT	Rating 74	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_AU_R74	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	AU	Rating 74	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_BE_R74	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	BE	Rating 74	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_BG_R74	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	BG	Rating 74	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_BR_R74	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	BR	Rating 74	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_CA_R74	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	CA	Rating 74	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_CH_R74	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	CH	Rating 74	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_CN_R74	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	CN	Rating 74	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_CY_R74	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	CY	Rating 74	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_CZ_R74	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	CZ	Rating 74	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_DE_R74	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	DE	Rating 74	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_DK_R74	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	DK	Rating 74	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_EE_R74	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	EE	Rating 74	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_ES_R74	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	ES	Rating 74	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_FI_R74	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	FI	Rating 74	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_FR_R74	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	FR	Rating 74	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_GB_R74	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	GB	Rating 74	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_GR_R74	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	GR	Rating 74	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_HK_R74	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	HK	Rating 74	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_HR_R74	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	HR	Rating 74	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMEC_ALL_0106_CC_AIRB_HU_R74	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	HU	Rating 74	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_IE_R74	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	IE	Rating 74	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_IL_R74	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	IL	Rating 74	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_IT_R74	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	IT	Rating 74	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_JP_R74	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	JP	Rating 74	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_KR_R74	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	KR	Rating 74	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_LT_R74	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	LT	Rating 74	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_LU_R74	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	LU	Rating 74	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_LV_R74	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	LV	Rating 74	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_MT_R74	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	MT	Rating 74	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_NL_R74	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	NL	Rating 74	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_NO_R74	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	NO	Rating 74	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_PL_R74	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	PL	Rating 74	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_PT_R74	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	PT	Rating 74	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_RO_R74	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	RO	Rating 74	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_RU_R74	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	RU	Rating 74	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_SE_R74	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	SE	Rating 74	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_SG_R74	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	SG	Rating 74	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_SI_R74	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	SI	Rating 74	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_SK_R74	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	SK	Rating 74	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_TR_R74	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	TR	Rating 74	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_US_R74	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	US	Rating 74	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMEC_ALL_0106_CC_AIRB_x2_R74	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	Other countries	Rating 74	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_x0_R75	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	Not applicable	Rating 75	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_AT_R75	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	AT	Rating 75	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_AU_R75	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	AU	Rating 75	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_BE_R75	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	BE	Rating 75	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_BG_R75	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	BG	Rating 75	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_BR_R75	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	BR	Rating 75	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_CA_R75	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	CA	Rating 75	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_CH_R75	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	CH	Rating 75	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_CN_R75	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	CN	Rating 75	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_CY_R75	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	CY	Rating 75	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_CZ_R75	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	CZ	Rating 75	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_DE_R75	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	DE	Rating 75	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_DK_R75	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	DK	Rating 75	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_EE_R75	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	EE	Rating 75	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_ES_R75	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	ES	Rating 75	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_FI_R75	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	FI	Rating 75	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_FR_R75	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	FR	Rating 75	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_GB_R75	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	GB	Rating 75	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_GR_R75	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	GR	Rating 75	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_HK_R75	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	HK	Rating 75	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_HR_R75	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	HR	Rating 75	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMEC_ALL_0106_CC_AIRB_HU_R75	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	HU	Rating 75	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_IE_R75	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	IE	Rating 75	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_IL_R75	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	IL	Rating 75	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_IT_R75	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	IT	Rating 75	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_JP_R75	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	JP	Rating 75	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_KR_R75	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	KR	Rating 75	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_LT_R75	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	LT	Rating 75	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_LU_R75	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	LU	Rating 75	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_LV_R75	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	LV	Rating 75	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_MT_R75	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	MT	Rating 75	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_NL_R75	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	NL	Rating 75	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_NO_R75	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	NO	Rating 75	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_PL_R75	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	PL	Rating 75	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_PT_R75	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	PT	Rating 75	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_RO_R75	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	RO	Rating 75	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_RU_R75	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	RU	Rating 75	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_SE_R75	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	SE	Rating 75	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_SG_R75	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	SG	Rating 75	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_SI_R75	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	SI	Rating 75	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_SK_R75	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	SK	Rating 75	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_TR_R75	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	TR	Rating 75	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_US_R75	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	US	Rating 75	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMEC_ALL_0106_CC_AIRB_x2_R75	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	Other countries	Rating 75	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_x0_R76	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	Not applicable	Rating 76	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_AT_R76	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	AT	Rating 76	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_AU_R76	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	AU	Rating 76	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_BE_R76	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	BE	Rating 76	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_BG_R76	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	BG	Rating 76	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_BR_R76	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	BR	Rating 76	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_CA_R76	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	CA	Rating 76	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_CH_R76	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	CH	Rating 76	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_CN_R76	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	CN	Rating 76	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_CY_R76	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	CY	Rating 76	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_CZ_R76	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	CZ	Rating 76	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_DE_R76	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	DE	Rating 76	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_DK_R76	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	DK	Rating 76	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_EE_R76	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	EE	Rating 76	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_ES_R76	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	ES	Rating 76	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_FI_R76	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	FI	Rating 76	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_FR_R76	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	FR	Rating 76	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_GB_R76	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	GB	Rating 76	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_GR_R76	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	GR	Rating 76	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_HK_R76	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	HK	Rating 76	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_HR_R76	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	HR	Rating 76	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMEC_ALL_0106_CC_AIRB_HU_R76	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	HU	Rating 76	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_IE_R76	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	IE	Rating 76	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_IL_R76	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	IL	Rating 76	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_IT_R76	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	IT	Rating 76	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_JP_R76	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	JP	Rating 76	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_KR_R76	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	KR	Rating 76	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_LT_R76	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	LT	Rating 76	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_LU_R76	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	LU	Rating 76	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_LV_R76	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	LV	Rating 76	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_MT_R76	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	MT	Rating 76	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_NL_R76	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	NL	Rating 76	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_NO_R76	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	NO	Rating 76	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_PL_R76	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	PL	Rating 76	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_PT_R76	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	PT	Rating 76	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_RO_R76	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	RO	Rating 76	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_RU_R76	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	RU	Rating 76	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_SE_R76	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	SE	Rating 76	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_SG_R76	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	SG	Rating 76	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_SI_R76	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	SI	Rating 76	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_SK_R76	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	SK	Rating 76	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_TR_R76	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	TR	Rating 76	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_US_R76	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	US	Rating 76	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMEC_ALL_0106_CC_AIRB_x2_R76	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	Other countries	Rating 76	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_x0_R77	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	Not applicable	Rating 77	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_AT_R77	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	AT	Rating 77	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_AU_R77	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	AU	Rating 77	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_BE_R77	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	BE	Rating 77	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_BG_R77	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	BG	Rating 77	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_BR_R77	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	BR	Rating 77	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_CA_R77	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	CA	Rating 77	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_CH_R77	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	CH	Rating 77	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_CN_R77	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	CN	Rating 77	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_CY_R77	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	CY	Rating 77	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_CZ_R77	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	CZ	Rating 77	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_DE_R77	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	DE	Rating 77	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_DK_R77	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	DK	Rating 77	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_EE_R77	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	EE	Rating 77	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_ES_R77	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	ES	Rating 77	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_FI_R77	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	FI	Rating 77	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_FR_R77	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	FR	Rating 77	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_GB_R77	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	GB	Rating 77	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_GR_R77	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	GR	Rating 77	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_HK_R77	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	HK	Rating 77	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_HR_R77	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	HR	Rating 77	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMEC_ALL_0106_CC_AIRB_HU_R77	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	HU	Rating 77	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_IE_R77	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	IE	Rating 77	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_IL_R77	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	IL	Rating 77	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_IT_R77	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	IT	Rating 77	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_JP_R77	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	JP	Rating 77	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_KR_R77	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	KR	Rating 77	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_LT_R77	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	LT	Rating 77	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_LU_R77	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	LU	Rating 77	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_LV_R77	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	LV	Rating 77	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_MT_R77	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	MT	Rating 77	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_NL_R77	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	NL	Rating 77	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_NO_R77	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	NO	Rating 77	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_PL_R77	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	PL	Rating 77	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_PT_R77	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	PT	Rating 77	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_RO_R77	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	RO	Rating 77	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_RU_R77	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	RU	Rating 77	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_SE_R77	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	SE	Rating 77	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_SG_R77	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	SG	Rating 77	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_SI_R77	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	SI	Rating 77	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_SK_R77	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	SK	Rating 77	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_TR_R77	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	TR	Rating 77	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_US_R77	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	US	Rating 77	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMEC_ALL_0106_CC_AIRB_x2_R77	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	Other countries	Rating 77	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_x0_R78	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	Not applicable	Rating 78	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_AT_R78	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	AT	Rating 78	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_AU_R78	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	AU	Rating 78	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_BE_R78	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	BE	Rating 78	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_BG_R78	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	BG	Rating 78	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_BR_R78	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	BR	Rating 78	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_CA_R78	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	CA	Rating 78	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_CH_R78	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	CH	Rating 78	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_CN_R78	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	CN	Rating 78	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_CY_R78	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	CY	Rating 78	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_CZ_R78	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	CZ	Rating 78	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_DE_R78	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	DE	Rating 78	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_DK_R78	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	DK	Rating 78	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_EE_R78	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	EE	Rating 78	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_ES_R78	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	ES	Rating 78	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_FI_R78	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	FI	Rating 78	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_FR_R78	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	FR	Rating 78	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_GB_R78	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	GB	Rating 78	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_GR_R78	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	GR	Rating 78	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_HK_R78	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	HK	Rating 78	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_HR_R78	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	HR	Rating 78	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMEC_ALL_0106_CC_AIRB_HU_R78	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	HU	Rating 78	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_IE_R78	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	IE	Rating 78	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_IL_R78	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	IL	Rating 78	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_IT_R78	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	IT	Rating 78	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_JP_R78	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	JP	Rating 78	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_KR_R78	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	KR	Rating 78	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_LT_R78	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	LT	Rating 78	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_LU_R78	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	LU	Rating 78	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_LV_R78	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	LV	Rating 78	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_MT_R78	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	MT	Rating 78	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_NL_R78	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	NL	Rating 78	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_NO_R78	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	NO	Rating 78	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_PL_R78	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	PL	Rating 78	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_PT_R78	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	PT	Rating 78	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_RO_R78	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	RO	Rating 78	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_RU_R78	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	RU	Rating 78	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_SE_R78	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	SE	Rating 78	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_SG_R78	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	SG	Rating 78	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_SI_R78	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	SI	Rating 78	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_SK_R78	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	SK	Rating 78	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_TR_R78	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	TR	Rating 78	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_US_R78	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	US	Rating 78	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMEC_ALL_0106_CC_AIRB_x2_R78	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	Other countries	Rating 78	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_x0_R79	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	Not applicable	Rating 79	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_AT_R79	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	AT	Rating 79	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_AU_R79	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	AU	Rating 79	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_BE_R79	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	BE	Rating 79	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_BG_R79	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	BG	Rating 79	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_BR_R79	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	BR	Rating 79	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_CA_R79	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	CA	Rating 79	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_CH_R79	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	CH	Rating 79	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_CN_R79	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	CN	Rating 79	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_CY_R79	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	CY	Rating 79	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_CZ_R79	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	CZ	Rating 79	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_DE_R79	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	DE	Rating 79	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_DK_R79	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	DK	Rating 79	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_EE_R79	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	EE	Rating 79	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_ES_R79	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	ES	Rating 79	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_FI_R79	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	FI	Rating 79	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_FR_R79	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	FR	Rating 79	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_GB_R79	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	GB	Rating 79	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_GR_R79	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	GR	Rating 79	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_HK_R79	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	HK	Rating 79	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_HR_R79	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	HR	Rating 79	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMEC_ALL_0106_CC_AIRB_HU_R79	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	HU	Rating 79	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_IE_R79	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	IE	Rating 79	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_IL_R79	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	IL	Rating 79	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_IT_R79	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	IT	Rating 79	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_JP_R79	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	JP	Rating 79	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_KR_R79	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	KR	Rating 79	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_LT_R79	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	LT	Rating 79	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_LU_R79	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	LU	Rating 79	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_LV_R79	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	LV	Rating 79	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_MT_R79	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	MT	Rating 79	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_NL_R79	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	NL	Rating 79	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_NO_R79	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	NO	Rating 79	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_PL_R79	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	PL	Rating 79	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_PT_R79	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	PT	Rating 79	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_RO_R79	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	RO	Rating 79	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_RU_R79	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	RU	Rating 79	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_SE_R79	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	SE	Rating 79	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_SG_R79	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	SG	Rating 79	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_SI_R79	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	SI	Rating 79	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_SK_R79	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	SK	Rating 79	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_TR_R79	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	TR	Rating 79	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_US_R79	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	US	Rating 79	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMEC_ALL_0106_CC_AIRB_x2_R79	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	Other countries	Rating 79	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_x0_R80	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	Not applicable	Rating 80	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_AT_R80	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	AT	Rating 80	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_AU_R80	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	AU	Rating 80	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_BE_R80	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	BE	Rating 80	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_BG_R80	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	BG	Rating 80	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_BR_R80	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	BR	Rating 80	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_CA_R80	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	CA	Rating 80	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_CH_R80	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	CH	Rating 80	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_CN_R80	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	CN	Rating 80	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_CY_R80	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	CY	Rating 80	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_CZ_R80	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	CZ	Rating 80	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_DE_R80	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	DE	Rating 80	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_DK_R80	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	DK	Rating 80	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_EE_R80	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	EE	Rating 80	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_ES_R80	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	ES	Rating 80	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_FI_R80	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	FI	Rating 80	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_FR_R80	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	FR	Rating 80	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_GB_R80	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	GB	Rating 80	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_GR_R80	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	GR	Rating 80	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_HK_R80	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	HK	Rating 80	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_HR_R80	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	HR	Rating 80	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMEC_ALL_0106_CC_AIRB_HU_R80	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	HU	Rating 80	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_IE_R80	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	IE	Rating 80	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_IL_R80	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	IL	Rating 80	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_IT_R80	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	IT	Rating 80	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_JP_R80	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	JP	Rating 80	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_KR_R80	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	KR	Rating 80	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_LT_R80	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	LT	Rating 80	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_LU_R80	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	LU	Rating 80	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_LV_R80	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	LV	Rating 80	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_MT_R80	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	MT	Rating 80	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_NL_R80	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	NL	Rating 80	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_NO_R80	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	NO	Rating 80	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_PL_R80	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	PL	Rating 80	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_PT_R80	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	PT	Rating 80	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_RO_R80	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	RO	Rating 80	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_RU_R80	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	RU	Rating 80	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_SE_R80	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	SE	Rating 80	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_SG_R80	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	SG	Rating 80	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_SI_R80	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	SI	Rating 80	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_SK_R80	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	SK	Rating 80	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_TR_R80	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	TR	Rating 80	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_US_R80	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	US	Rating 80	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMEC_ALL_0106_CC_AIRB_x2_R80	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	Other countries	Rating 80	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_x0_R81	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	Not applicable	Rating 81	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_AT_R81	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	AT	Rating 81	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_AU_R81	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	AU	Rating 81	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_BE_R81	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	BE	Rating 81	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_BG_R81	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	BG	Rating 81	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_BR_R81	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	BR	Rating 81	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_CA_R81	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	CA	Rating 81	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_CH_R81	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	CH	Rating 81	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_CN_R81	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	CN	Rating 81	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_CY_R81	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	CY	Rating 81	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_CZ_R81	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	CZ	Rating 81	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_DE_R81	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	DE	Rating 81	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_DK_R81	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	DK	Rating 81	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_EE_R81	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	EE	Rating 81	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_ES_R81	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	ES	Rating 81	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_FI_R81	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	FI	Rating 81	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_FR_R81	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	FR	Rating 81	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_GB_R81	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	GB	Rating 81	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_GR_R81	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	GR	Rating 81	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_HK_R81	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	HK	Rating 81	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_HR_R81	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	HR	Rating 81	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMEC_ALL_0106_CC_AIRB_HU_R81	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	HU	Rating 81	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_IE_R81	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	IE	Rating 81	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_IL_R81	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	IL	Rating 81	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_IT_R81	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	IT	Rating 81	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_JP_R81	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	JP	Rating 81	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_KR_R81	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	KR	Rating 81	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_LT_R81	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	LT	Rating 81	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_LU_R81	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	LU	Rating 81	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_LV_R81	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	LV	Rating 81	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_MT_R81	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	MT	Rating 81	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_NL_R81	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	NL	Rating 81	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_NO_R81	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	NO	Rating 81	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_PL_R81	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	PL	Rating 81	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_PT_R81	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	PT	Rating 81	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_RO_R81	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	RO	Rating 81	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_RU_R81	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	RU	Rating 81	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_SE_R81	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	SE	Rating 81	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_SG_R81	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	SG	Rating 81	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_SI_R81	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	SI	Rating 81	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_SK_R81	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	SK	Rating 81	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_TR_R81	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	TR	Rating 81	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_US_R81	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	US	Rating 81	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMEC_ALL_0106_CC_AIRB_x2_R81	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	Other countries	Rating 81	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_x0_R82	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	Not applicable	Rating 82	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_AT_R82	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	AT	Rating 82	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_AU_R82	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	AU	Rating 82	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_BE_R82	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	BE	Rating 82	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_BG_R82	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	BG	Rating 82	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_BR_R82	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	BR	Rating 82	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_CA_R82	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	CA	Rating 82	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_CH_R82	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	CH	Rating 82	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_CN_R82	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	CN	Rating 82	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_CY_R82	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	CY	Rating 82	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_CZ_R82	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	CZ	Rating 82	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_DE_R82	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	DE	Rating 82	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_DK_R82	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	DK	Rating 82	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_EE_R82	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	EE	Rating 82	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_ES_R82	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	ES	Rating 82	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_FI_R82	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	FI	Rating 82	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_FR_R82	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	FR	Rating 82	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_GB_R82	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	GB	Rating 82	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_GR_R82	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	GR	Rating 82	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_HK_R82	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	HK	Rating 82	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_HR_R82	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	HR	Rating 82	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMEC_ALL_0106_CC_AIRB_HU_R82	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	HU	Rating 82	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_IE_R82	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	IE	Rating 82	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_IL_R82	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	IL	Rating 82	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_IT_R82	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	IT	Rating 82	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_JP_R82	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	JP	Rating 82	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_KR_R82	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	KR	Rating 82	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_LT_R82	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	LT	Rating 82	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_LU_R82	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	LU	Rating 82	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_LV_R82	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	LV	Rating 82	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_MT_R82	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	MT	Rating 82	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_NL_R82	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	NL	Rating 82	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_NO_R82	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	NO	Rating 82	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_PL_R82	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	PL	Rating 82	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_PT_R82	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	PT	Rating 82	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_RO_R82	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	RO	Rating 82	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_RU_R82	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	RU	Rating 82	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_SE_R82	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	SE	Rating 82	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_SG_R82	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	SG	Rating 82	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_SI_R82	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	SI	Rating 82	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_SK_R82	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	SK	Rating 82	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_TR_R82	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	TR	Rating 82	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_US_R82	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	US	Rating 82	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMEC_ALL_0106_CC_AIRB_x2_R82	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	Other countries	Rating 82	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_x0_R83	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	Not applicable	Rating 83	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_AT_R83	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	AT	Rating 83	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_AU_R83	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	AU	Rating 83	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_BE_R83	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	BE	Rating 83	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_BG_R83	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	BG	Rating 83	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_BR_R83	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	BR	Rating 83	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_CA_R83	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	CA	Rating 83	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_CH_R83	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	CH	Rating 83	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_CN_R83	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	CN	Rating 83	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_CY_R83	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	CY	Rating 83	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_CZ_R83	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	CZ	Rating 83	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_DE_R83	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	DE	Rating 83	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_DK_R83	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	DK	Rating 83	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_EE_R83	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	EE	Rating 83	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_ES_R83	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	ES	Rating 83	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_FI_R83	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	FI	Rating 83	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_FR_R83	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	FR	Rating 83	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_GB_R83	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	GB	Rating 83	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_GR_R83	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	GR	Rating 83	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_HK_R83	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	HK	Rating 83	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_HR_R83	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	HR	Rating 83	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMEC_ALL_0106_CC_AIRB_HU_R83	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	HU	Rating 83	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_IE_R83	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	IE	Rating 83	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_IL_R83	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	IL	Rating 83	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_IT_R83	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	IT	Rating 83	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_JP_R83	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	JP	Rating 83	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_KR_R83	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	KR	Rating 83	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_LT_R83	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	LT	Rating 83	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_LU_R83	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	LU	Rating 83	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_LV_R83	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	LV	Rating 83	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_MT_R83	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	MT	Rating 83	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_NL_R83	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	NL	Rating 83	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_NO_R83	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	NO	Rating 83	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_PL_R83	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	PL	Rating 83	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_PT_R83	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	PT	Rating 83	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_RO_R83	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	RO	Rating 83	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_RU_R83	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	RU	Rating 83	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_SE_R83	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	SE	Rating 83	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_SG_R83	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	SG	Rating 83	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_SI_R83	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	SI	Rating 83	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_SK_R83	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	SK	Rating 83	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_TR_R83	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	TR	Rating 83	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_US_R83	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	US	Rating 83	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMEC_ALL_0106_CC_AIRB_x2_R83	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	Other countries	Rating 83	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_x0_R84	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	Not applicable	Rating 84	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_AT_R84	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	AT	Rating 84	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_AU_R84	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	AU	Rating 84	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_BE_R84	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	BE	Rating 84	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_BG_R84	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	BG	Rating 84	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_BR_R84	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	BR	Rating 84	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_CA_R84	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	CA	Rating 84	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_CH_R84	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	CH	Rating 84	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_CN_R84	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	CN	Rating 84	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_CY_R84	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	CY	Rating 84	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_CZ_R84	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	CZ	Rating 84	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_DE_R84	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	DE	Rating 84	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_DK_R84	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	DK	Rating 84	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_EE_R84	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	EE	Rating 84	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_ES_R84	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	ES	Rating 84	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_FI_R84	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	FI	Rating 84	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_FR_R84	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	FR	Rating 84	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_GB_R84	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	GB	Rating 84	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_GR_R84	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	GR	Rating 84	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_HK_R84	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	HK	Rating 84	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_HR_R84	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	HR	Rating 84	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMEC_ALL_0106_CC_AIRB_HU_R84	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	HU	Rating 84	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_IE_R84	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	IE	Rating 84	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_IL_R84	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	IL	Rating 84	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_IT_R84	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	IT	Rating 84	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_JP_R84	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	JP	Rating 84	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_KR_R84	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	KR	Rating 84	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_LT_R84	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	LT	Rating 84	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_LU_R84	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	LU	Rating 84	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_LV_R84	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	LV	Rating 84	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_MT_R84	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	MT	Rating 84	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_NL_R84	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	NL	Rating 84	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_NO_R84	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	NO	Rating 84	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_PL_R84	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	PL	Rating 84	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_PT_R84	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	PT	Rating 84	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_RO_R84	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	RO	Rating 84	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_RU_R84	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	RU	Rating 84	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_SE_R84	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	SE	Rating 84	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_SG_R84	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	SG	Rating 84	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_SI_R84	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	SI	Rating 84	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_SK_R84	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	SK	Rating 84	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_TR_R84	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	TR	Rating 84	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_US_R84	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	US	Rating 84	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMEC_ALL_0106_CC_AIRB_x2_R84	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	Other countries	Rating 84	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_x0_R85	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	Not applicable	Rating 85	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_AT_R85	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	AT	Rating 85	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_AU_R85	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	AU	Rating 85	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_BE_R85	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	BE	Rating 85	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_BG_R85	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	BG	Rating 85	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_BR_R85	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	BR	Rating 85	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_CA_R85	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	CA	Rating 85	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_CH_R85	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	CH	Rating 85	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_CN_R85	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	CN	Rating 85	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_CY_R85	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	CY	Rating 85	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_CZ_R85	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	CZ	Rating 85	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_DE_R85	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	DE	Rating 85	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_DK_R85	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	DK	Rating 85	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_EE_R85	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	EE	Rating 85	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_ES_R85	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	ES	Rating 85	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_FI_R85	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	FI	Rating 85	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_FR_R85	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	FR	Rating 85	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_GB_R85	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	GB	Rating 85	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_GR_R85	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	GR	Rating 85	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_HK_R85	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	HK	Rating 85	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_HR_R85	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	HR	Rating 85	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMEC_ALL_0106_CC_AIRB_HU_R85	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	HU	Rating 85	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_IE_R85	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	IE	Rating 85	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_IL_R85	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	IL	Rating 85	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_IT_R85	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	IT	Rating 85	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_JP_R85	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	JP	Rating 85	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_KR_R85	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	KR	Rating 85	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_LT_R85	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	LT	Rating 85	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_LU_R85	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	LU	Rating 85	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_LV_R85	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	LV	Rating 85	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_MT_R85	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	MT	Rating 85	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_NL_R85	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	NL	Rating 85	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_NO_R85	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	NO	Rating 85	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_PL_R85	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	PL	Rating 85	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_PT_R85	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	PT	Rating 85	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_RO_R85	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	RO	Rating 85	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_RU_R85	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	RU	Rating 85	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_SE_R85	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	SE	Rating 85	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_SG_R85	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	SG	Rating 85	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_SI_R85	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	SI	Rating 85	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_SK_R85	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	SK	Rating 85	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_TR_R85	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	TR	Rating 85	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_US_R85	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	US	Rating 85	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMEC_ALL_0106_CC_AIRB_x2_R85	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	Other countries	Rating 85	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_x0_R86	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	Not applicable	Rating 86	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_AT_R86	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	AT	Rating 86	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_AU_R86	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	AU	Rating 86	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_BE_R86	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	BE	Rating 86	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_BG_R86	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	BG	Rating 86	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_BR_R86	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	BR	Rating 86	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_CA_R86	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	CA	Rating 86	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_CH_R86	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	CH	Rating 86	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_CN_R86	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	CN	Rating 86	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_CY_R86	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	CY	Rating 86	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_CZ_R86	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	CZ	Rating 86	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_DE_R86	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	DE	Rating 86	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_DK_R86	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	DK	Rating 86	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_EE_R86	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	EE	Rating 86	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_ES_R86	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	ES	Rating 86	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_FI_R86	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	FI	Rating 86	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_FR_R86	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	FR	Rating 86	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_GB_R86	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	GB	Rating 86	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_GR_R86	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	GR	Rating 86	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_HK_R86	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	HK	Rating 86	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_HR_R86	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	HR	Rating 86	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMEC_ALL_0106_CC_AIRB_HU_R86	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	HU	Rating 86	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_IE_R86	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	IE	Rating 86	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_IL_R86	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	IL	Rating 86	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_IT_R86	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	IT	Rating 86	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_JP_R86	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	JP	Rating 86	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_KR_R86	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	KR	Rating 86	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_LT_R86	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	LT	Rating 86	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_LU_R86	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	LU	Rating 86	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_LV_R86	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	LV	Rating 86	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_MT_R86	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	MT	Rating 86	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_NL_R86	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	NL	Rating 86	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_NO_R86	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	NO	Rating 86	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_PL_R86	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	PL	Rating 86	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_PT_R86	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	PT	Rating 86	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_RO_R86	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	RO	Rating 86	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_RU_R86	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	RU	Rating 86	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_SE_R86	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	SE	Rating 86	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_SG_R86	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	SG	Rating 86	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_SI_R86	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	SI	Rating 86	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_SK_R86	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	SK	Rating 86	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_TR_R86	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	TR	Rating 86	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_US_R86	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	US	Rating 86	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMEC_ALL_0106_CC_AIRB_x2_R86	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	Other countries	Rating 86	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_x0_R87	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	Not applicable	Rating 87	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_AT_R87	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	AT	Rating 87	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_AU_R87	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	AU	Rating 87	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_BE_R87	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	BE	Rating 87	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_BG_R87	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	BG	Rating 87	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_BR_R87	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	BR	Rating 87	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_CA_R87	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	CA	Rating 87	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_CH_R87	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	CH	Rating 87	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_CN_R87	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	CN	Rating 87	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_CY_R87	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	CY	Rating 87	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_CZ_R87	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	CZ	Rating 87	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_DE_R87	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	DE	Rating 87	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_DK_R87	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	DK	Rating 87	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_EE_R87	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	EE	Rating 87	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_ES_R87	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	ES	Rating 87	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_FI_R87	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	FI	Rating 87	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_FR_R87	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	FR	Rating 87	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_GB_R87	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	GB	Rating 87	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_GR_R87	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	GR	Rating 87	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_HK_R87	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	HK	Rating 87	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_HR_R87	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	HR	Rating 87	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMEC_ALL_0106_CC_AIRB_HU_R87	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	HU	Rating 87	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_IE_R87	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	IE	Rating 87	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_IL_R87	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	IL	Rating 87	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_IT_R87	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	IT	Rating 87	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_JP_R87	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	JP	Rating 87	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_KR_R87	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	KR	Rating 87	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_LT_R87	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	LT	Rating 87	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_LU_R87	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	LU	Rating 87	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_LV_R87	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	LV	Rating 87	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_MT_R87	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	MT	Rating 87	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_NL_R87	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	NL	Rating 87	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_NO_R87	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	NO	Rating 87	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_PL_R87	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	PL	Rating 87	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_PT_R87	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	PT	Rating 87	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_RO_R87	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	RO	Rating 87	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_RU_R87	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	RU	Rating 87	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_SE_R87	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	SE	Rating 87	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_SG_R87	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	SG	Rating 87	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_SI_R87	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	SI	Rating 87	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_SK_R87	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	SK	Rating 87	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_TR_R87	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	TR	Rating 87	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_US_R87	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	US	Rating 87	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMEC_ALL_0106_CC_AIRB_x2_R87	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	Other countries	Rating 87	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_x0_R88	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	Not applicable	Rating 88	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_AT_R88	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	AT	Rating 88	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_AU_R88	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	AU	Rating 88	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_BE_R88	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	BE	Rating 88	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_BG_R88	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	BG	Rating 88	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_BR_R88	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	BR	Rating 88	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_CA_R88	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	CA	Rating 88	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_CH_R88	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	CH	Rating 88	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_CN_R88	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	CN	Rating 88	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_CY_R88	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	CY	Rating 88	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_CZ_R88	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	CZ	Rating 88	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_DE_R88	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	DE	Rating 88	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_DK_R88	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	DK	Rating 88	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_EE_R88	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	EE	Rating 88	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_ES_R88	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	ES	Rating 88	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_FI_R88	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	FI	Rating 88	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_FR_R88	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	FR	Rating 88	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_GB_R88	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	GB	Rating 88	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_GR_R88	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	GR	Rating 88	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_HK_R88	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	HK	Rating 88	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_HR_R88	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	HR	Rating 88	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMEC_ALL_0106_CC_AIRB_HU_R88	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	HU	Rating 88	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_IE_R88	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	IE	Rating 88	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_IL_R88	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	IL	Rating 88	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_IT_R88	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	IT	Rating 88	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_JP_R88	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	JP	Rating 88	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_KR_R88	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	KR	Rating 88	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_LT_R88	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	LT	Rating 88	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_LU_R88	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	LU	Rating 88	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_LV_R88	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	LV	Rating 88	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_MT_R88	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	MT	Rating 88	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_NL_R88	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	NL	Rating 88	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_NO_R88	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	NO	Rating 88	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_PL_R88	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	PL	Rating 88	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_PT_R88	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	PT	Rating 88	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_RO_R88	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	RO	Rating 88	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_RU_R88	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	RU	Rating 88	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_SE_R88	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	SE	Rating 88	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_SG_R88	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	SG	Rating 88	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_SI_R88	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	SI	Rating 88	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_SK_R88	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	SK	Rating 88	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_TR_R88	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	TR	Rating 88	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_US_R88	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	US	Rating 88	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMEC_ALL_0106_CC_AIRB_x2_R88	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	Other countries	Rating 88	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_x0_R89	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	Not applicable	Rating 89	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_AT_R89	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	AT	Rating 89	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_AU_R89	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	AU	Rating 89	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_BE_R89	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	BE	Rating 89	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_BG_R89	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	BG	Rating 89	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_BR_R89	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	BR	Rating 89	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_CA_R89	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	CA	Rating 89	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_CH_R89	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	CH	Rating 89	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_CN_R89	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	CN	Rating 89	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_CY_R89	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	CY	Rating 89	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_CZ_R89	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	CZ	Rating 89	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_DE_R89	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	DE	Rating 89	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_DK_R89	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	DK	Rating 89	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_EE_R89	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	EE	Rating 89	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_ES_R89	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	ES	Rating 89	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_FI_R89	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	FI	Rating 89	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_FR_R89	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	FR	Rating 89	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_GB_R89	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	GB	Rating 89	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_GR_R89	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	GR	Rating 89	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_HK_R89	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	HK	Rating 89	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_HR_R89	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	HR	Rating 89	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMEC_ALL_0106_CC_AIRB_HU_R89	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	HU	Rating 89	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_IE_R89	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	IE	Rating 89	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_IL_R89	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	IL	Rating 89	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_IT_R89	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	IT	Rating 89	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_JP_R89	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	JP	Rating 89	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_KR_R89	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	KR	Rating 89	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_LT_R89	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	LT	Rating 89	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_LU_R89	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	LU	Rating 89	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_LV_R89	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	LV	Rating 89	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_MT_R89	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	MT	Rating 89	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_NL_R89	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	NL	Rating 89	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_NO_R89	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	NO	Rating 89	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_PL_R89	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	PL	Rating 89	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_PT_R89	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	PT	Rating 89	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_RO_R89	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	RO	Rating 89	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_RU_R89	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	RU	Rating 89	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_SE_R89	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	SE	Rating 89	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_SG_R89	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	SG	Rating 89	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_SI_R89	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	SI	Rating 89	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_SK_R89	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	SK	Rating 89	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_TR_R89	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	TR	Rating 89	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_US_R89	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	US	Rating 89	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMEC_ALL_0106_CC_AIRB_x2_R89	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	Other countries	Rating 89	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_x0_R90	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	Not applicable	Rating 90	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_AT_R90	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	AT	Rating 90	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_AU_R90	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	AU	Rating 90	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_BE_R90	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	BE	Rating 90	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_BG_R90	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	BG	Rating 90	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_BR_R90	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	BR	Rating 90	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_CA_R90	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	CA	Rating 90	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_CH_R90	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	CH	Rating 90	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_CN_R90	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	CN	Rating 90	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_CY_R90	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	CY	Rating 90	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_CZ_R90	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	CZ	Rating 90	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_DE_R90	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	DE	Rating 90	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_DK_R90	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	DK	Rating 90	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_EE_R90	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	EE	Rating 90	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_ES_R90	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	ES	Rating 90	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_FI_R90	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	FI	Rating 90	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_FR_R90	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	FR	Rating 90	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_GB_R90	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	GB	Rating 90	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_GR_R90	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	GR	Rating 90	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_HK_R90	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	HK	Rating 90	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_HR_R90	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	HR	Rating 90	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMEC_ALL_0106_CC_AIRB_HU_R90	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	HU	Rating 90	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_IE_R90	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	IE	Rating 90	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_IL_R90	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	IL	Rating 90	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_IT_R90	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	IT	Rating 90	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_JP_R90	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	JP	Rating 90	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_KR_R90	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	KR	Rating 90	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_LT_R90	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	LT	Rating 90	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_LU_R90	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	LU	Rating 90	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_LV_R90	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	LV	Rating 90	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_MT_R90	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	MT	Rating 90	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_NL_R90	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	NL	Rating 90	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_NO_R90	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	NO	Rating 90	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_PL_R90	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	PL	Rating 90	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_PT_R90	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	PT	Rating 90	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_RO_R90	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	RO	Rating 90	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_RU_R90	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	RU	Rating 90	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_SE_R90	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	SE	Rating 90	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_SG_R90	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	SG	Rating 90	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_SI_R90	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	SI	Rating 90	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_SK_R90	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	SK	Rating 90	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_TR_R90	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	TR	Rating 90	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_US_R90	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	US	Rating 90	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMEC_ALL_0106_CC_AIRB_x2_R90	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	Other countries	Rating 90	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_x0_R91	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	Not applicable	Rating 91	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_AT_R91	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	AT	Rating 91	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_AU_R91	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	AU	Rating 91	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_BE_R91	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	BE	Rating 91	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_BG_R91	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	BG	Rating 91	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_BR_R91	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	BR	Rating 91	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_CA_R91	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	CA	Rating 91	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_CH_R91	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	CH	Rating 91	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_CN_R91	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	CN	Rating 91	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_CY_R91	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	CY	Rating 91	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_CZ_R91	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	CZ	Rating 91	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_DE_R91	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	DE	Rating 91	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_DK_R91	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	DK	Rating 91	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_EE_R91	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	EE	Rating 91	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_ES_R91	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	ES	Rating 91	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_FI_R91	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	FI	Rating 91	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_FR_R91	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	FR	Rating 91	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_GB_R91	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	GB	Rating 91	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_GR_R91	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	GR	Rating 91	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_HK_R91	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	HK	Rating 91	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_HR_R91	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	HR	Rating 91	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMEC_ALL_0106_CC_AIRB_HU_R91	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	HU	Rating 91	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_IE_R91	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	IE	Rating 91	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_IL_R91	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	IL	Rating 91	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_IT_R91	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	IT	Rating 91	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_JP_R91	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	JP	Rating 91	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_KR_R91	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	KR	Rating 91	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_LT_R91	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	LT	Rating 91	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_LU_R91	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	LU	Rating 91	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_LV_R91	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	LV	Rating 91	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_MT_R91	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	MT	Rating 91	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_NL_R91	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	NL	Rating 91	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_NO_R91	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	NO	Rating 91	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_PL_R91	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	PL	Rating 91	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_PT_R91	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	PT	Rating 91	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_RO_R91	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	RO	Rating 91	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_RU_R91	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	RU	Rating 91	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_SE_R91	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	SE	Rating 91	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_SG_R91	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	SG	Rating 91	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_SI_R91	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	SI	Rating 91	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_SK_R91	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	SK	Rating 91	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_TR_R91	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	TR	Rating 91	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_US_R91	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	US	Rating 91	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMEC_ALL_0106_CC_AIRB_x2_R91	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	Other countries	Rating 91	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_x0_R92	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	Not applicable	Rating 92	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_AT_R92	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	AT	Rating 92	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_AU_R92	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	AU	Rating 92	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_BE_R92	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	BE	Rating 92	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_BG_R92	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	BG	Rating 92	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_BR_R92	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	BR	Rating 92	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_CA_R92	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	CA	Rating 92	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_CH_R92	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	CH	Rating 92	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_CN_R92	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	CN	Rating 92	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_CY_R92	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	CY	Rating 92	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_CZ_R92	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	CZ	Rating 92	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_DE_R92	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	DE	Rating 92	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_DK_R92	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	DK	Rating 92	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_EE_R92	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	EE	Rating 92	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_ES_R92	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	ES	Rating 92	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_FI_R92	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	FI	Rating 92	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_FR_R92	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	FR	Rating 92	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_GB_R92	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	GB	Rating 92	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_GR_R92	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	GR	Rating 92	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_HK_R92	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	HK	Rating 92	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_HR_R92	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	HR	Rating 92	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMEC_ALL_0106_CC_AIRB_HU_R92	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	HU	Rating 92	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_IE_R92	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	IE	Rating 92	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_IL_R92	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	IL	Rating 92	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_IT_R92	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	IT	Rating 92	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_JP_R92	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	JP	Rating 92	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_KR_R92	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	KR	Rating 92	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_LT_R92	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	LT	Rating 92	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_LU_R92	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	LU	Rating 92	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_LV_R92	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	LV	Rating 92	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_MT_R92	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	MT	Rating 92	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_NL_R92	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	NL	Rating 92	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_NO_R92	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	NO	Rating 92	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_PL_R92	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	PL	Rating 92	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_PT_R92	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	PT	Rating 92	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_RO_R92	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	RO	Rating 92	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_RU_R92	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	RU	Rating 92	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_SE_R92	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	SE	Rating 92	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_SG_R92	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	SG	Rating 92	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_SI_R92	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	SI	Rating 92	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_SK_R92	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	SK	Rating 92	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_TR_R92	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	TR	Rating 92	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_US_R92	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	US	Rating 92	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMEC_ALL_0106_CC_AIRB_x2_R92	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	Other countries	Rating 92	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_x0_R93	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	Not applicable	Rating 93	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_AT_R93	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	AT	Rating 93	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_AU_R93	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	AU	Rating 93	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_BE_R93	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	BE	Rating 93	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_BG_R93	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	BG	Rating 93	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_BR_R93	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	BR	Rating 93	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_CA_R93	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	CA	Rating 93	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_CH_R93	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	CH	Rating 93	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_CN_R93	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	CN	Rating 93	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_CY_R93	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	CY	Rating 93	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_CZ_R93	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	CZ	Rating 93	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_DE_R93	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	DE	Rating 93	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_DK_R93	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	DK	Rating 93	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_EE_R93	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	EE	Rating 93	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_ES_R93	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	ES	Rating 93	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_FI_R93	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	FI	Rating 93	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_FR_R93	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	FR	Rating 93	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_GB_R93	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	GB	Rating 93	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_GR_R93	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	GR	Rating 93	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_HK_R93	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	HK	Rating 93	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_HR_R93	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	HR	Rating 93	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMEC_ALL_0106_CC_AIRB_HU_R93	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	HU	Rating 93	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_IE_R93	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	IE	Rating 93	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_IL_R93	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	IL	Rating 93	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_IT_R93	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	IT	Rating 93	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_JP_R93	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	JP	Rating 93	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_KR_R93	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	KR	Rating 93	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_LT_R93	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	LT	Rating 93	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_LU_R93	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	LU	Rating 93	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_LV_R93	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	LV	Rating 93	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_MT_R93	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	MT	Rating 93	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_NL_R93	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	NL	Rating 93	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_NO_R93	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	NO	Rating 93	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_PL_R93	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	PL	Rating 93	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_PT_R93	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	PT	Rating 93	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_RO_R93	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	RO	Rating 93	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_RU_R93	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	RU	Rating 93	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_SE_R93	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	SE	Rating 93	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_SG_R93	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	SG	Rating 93	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_SI_R93	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	SI	Rating 93	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_SK_R93	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	SK	Rating 93	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_TR_R93	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	TR	Rating 93	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_US_R93	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	US	Rating 93	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMEC_ALL_0106_CC_AIRB_x2_R93	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	Other countries	Rating 93	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_x0_R94	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	Not applicable	Rating 94	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_AT_R94	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	AT	Rating 94	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_AU_R94	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	AU	Rating 94	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_BE_R94	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	BE	Rating 94	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_BG_R94	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	BG	Rating 94	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_BR_R94	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	BR	Rating 94	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_CA_R94	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	CA	Rating 94	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_CH_R94	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	CH	Rating 94	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_CN_R94	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	CN	Rating 94	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_CY_R94	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	CY	Rating 94	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_CZ_R94	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	CZ	Rating 94	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_DE_R94	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	DE	Rating 94	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_DK_R94	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	DK	Rating 94	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_EE_R94	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	EE	Rating 94	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_ES_R94	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	ES	Rating 94	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_FI_R94	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	FI	Rating 94	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_FR_R94	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	FR	Rating 94	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_GB_R94	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	GB	Rating 94	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_GR_R94	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	GR	Rating 94	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_HK_R94	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	HK	Rating 94	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_HR_R94	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	HR	Rating 94	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMEC_ALL_0106_CC_AIRB_HU_R94	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	HU	Rating 94	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_IE_R94	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	IE	Rating 94	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_IL_R94	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	IL	Rating 94	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_IT_R94	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	IT	Rating 94	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_JP_R94	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	JP	Rating 94	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_KR_R94	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	KR	Rating 94	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_LT_R94	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	LT	Rating 94	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_LU_R94	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	LU	Rating 94	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_LV_R94	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	LV	Rating 94	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_MT_R94	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	MT	Rating 94	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_NL_R94	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	NL	Rating 94	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_NO_R94	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	NO	Rating 94	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_PL_R94	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	PL	Rating 94	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_PT_R94	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	PT	Rating 94	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_RO_R94	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	RO	Rating 94	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_RU_R94	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	RU	Rating 94	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_SE_R94	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	SE	Rating 94	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_SG_R94	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	SG	Rating 94	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_SI_R94	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	SI	Rating 94	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_SK_R94	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	SK	Rating 94	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_TR_R94	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	TR	Rating 94	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_US_R94	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	US	Rating 94	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMEC_ALL_0106_CC_AIRB_x2_R94	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	Other countries	Rating 94	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_x0_R95	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	Not applicable	Rating 95	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_AT_R95	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	AT	Rating 95	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_AU_R95	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	AU	Rating 95	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_BE_R95	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	BE	Rating 95	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_BG_R95	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	BG	Rating 95	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_BR_R95	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	BR	Rating 95	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_CA_R95	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	CA	Rating 95	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_CH_R95	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	CH	Rating 95	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_CN_R95	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	CN	Rating 95	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_CY_R95	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	CY	Rating 95	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_CZ_R95	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	CZ	Rating 95	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_DE_R95	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	DE	Rating 95	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_DK_R95	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	DK	Rating 95	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_EE_R95	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	EE	Rating 95	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_ES_R95	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	ES	Rating 95	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_FI_R95	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	FI	Rating 95	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_FR_R95	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	FR	Rating 95	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_GB_R95	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	GB	Rating 95	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_GR_R95	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	GR	Rating 95	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_HK_R95	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	HK	Rating 95	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_HR_R95	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	HR	Rating 95	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMEC_ALL_0106_CC_AIRB_HU_R95	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	HU	Rating 95	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_IE_R95	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	IE	Rating 95	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_IL_R95	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	IL	Rating 95	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_IT_R95	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	IT	Rating 95	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_JP_R95	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	JP	Rating 95	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_KR_R95	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	KR	Rating 95	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_LT_R95	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	LT	Rating 95	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_LU_R95	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	LU	Rating 95	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_LV_R95	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	LV	Rating 95	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_MT_R95	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	MT	Rating 95	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_NL_R95	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	NL	Rating 95	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_NO_R95	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	NO	Rating 95	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_PL_R95	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	PL	Rating 95	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_PT_R95	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	PT	Rating 95	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_RO_R95	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	RO	Rating 95	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_RU_R95	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	RU	Rating 95	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_SE_R95	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	SE	Rating 95	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_SG_R95	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	SG	Rating 95	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_SI_R95	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	SI	Rating 95	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_SK_R95	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	SK	Rating 95	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_TR_R95	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	TR	Rating 95	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_US_R95	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	US	Rating 95	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMEC_ALL_0106_CC_AIRB_x2_R95	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	Other countries	Rating 95	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_x0_R96	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	Not applicable	Rating 96	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_AT_R96	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	AT	Rating 96	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_AU_R96	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	AU	Rating 96	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_BE_R96	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	BE	Rating 96	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_BG_R96	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	BG	Rating 96	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_BR_R96	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	BR	Rating 96	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_CA_R96	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	CA	Rating 96	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_CH_R96	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	CH	Rating 96	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_CN_R96	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	CN	Rating 96	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_CY_R96	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	CY	Rating 96	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_CZ_R96	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	CZ	Rating 96	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_DE_R96	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	DE	Rating 96	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_DK_R96	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	DK	Rating 96	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_EE_R96	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	EE	Rating 96	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_ES_R96	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	ES	Rating 96	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_FI_R96	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	FI	Rating 96	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_FR_R96	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	FR	Rating 96	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_GB_R96	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	GB	Rating 96	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_GR_R96	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	GR	Rating 96	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_HK_R96	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	HK	Rating 96	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_HR_R96	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	HR	Rating 96	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMEC_ALL_0106_CC_AIRB_HU_R96	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	HU	Rating 96	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_IE_R96	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	IE	Rating 96	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_IL_R96	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	IL	Rating 96	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_IT_R96	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	IT	Rating 96	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_JP_R96	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	JP	Rating 96	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_KR_R96	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	KR	Rating 96	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_LT_R96	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	LT	Rating 96	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_LU_R96	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	LU	Rating 96	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_LV_R96	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	LV	Rating 96	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_MT_R96	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	MT	Rating 96	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_NL_R96	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	NL	Rating 96	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_NO_R96	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	NO	Rating 96	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_PL_R96	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	PL	Rating 96	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_PT_R96	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	PT	Rating 96	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_RO_R96	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	RO	Rating 96	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_RU_R96	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	RU	Rating 96	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_SE_R96	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	SE	Rating 96	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_SG_R96	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	SG	Rating 96	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_SI_R96	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	SI	Rating 96	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_SK_R96	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	SK	Rating 96	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_TR_R96	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	TR	Rating 96	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_US_R96	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	US	Rating 96	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMEC_ALL_0106_CC_AIRB_x2_R96	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	Other countries	Rating 96	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_x0_R97	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	Not applicable	Rating 97	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_AT_R97	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	AT	Rating 97	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_AU_R97	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	AU	Rating 97	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_BE_R97	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	BE	Rating 97	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_BG_R97	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	BG	Rating 97	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_BR_R97	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	BR	Rating 97	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_CA_R97	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	CA	Rating 97	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_CH_R97	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	CH	Rating 97	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_CN_R97	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	CN	Rating 97	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_CY_R97	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	CY	Rating 97	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_CZ_R97	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	CZ	Rating 97	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_DE_R97	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	DE	Rating 97	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_DK_R97	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	DK	Rating 97	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_EE_R97	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	EE	Rating 97	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_ES_R97	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	ES	Rating 97	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_FI_R97	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	FI	Rating 97	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_FR_R97	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	FR	Rating 97	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_GB_R97	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	GB	Rating 97	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_GR_R97	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	GR	Rating 97	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_HK_R97	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	HK	Rating 97	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_HR_R97	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	HR	Rating 97	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMEC_ALL_0106_CC_AIRB_HU_R97	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	HU	Rating 97	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_IE_R97	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	IE	Rating 97	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_IL_R97	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	IL	Rating 97	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_IT_R97	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	IT	Rating 97	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_JP_R97	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	JP	Rating 97	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_KR_R97	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	KR	Rating 97	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_LT_R97	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	LT	Rating 97	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_LU_R97	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	LU	Rating 97	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_LV_R97	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	LV	Rating 97	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_MT_R97	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	MT	Rating 97	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_NL_R97	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	NL	Rating 97	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_NO_R97	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	NO	Rating 97	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_PL_R97	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	PL	Rating 97	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_PT_R97	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	PT	Rating 97	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_RO_R97	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	RO	Rating 97	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_RU_R97	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	RU	Rating 97	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_SE_R97	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	SE	Rating 97	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_SG_R97	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	SG	Rating 97	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_SI_R97	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	SI	Rating 97	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_SK_R97	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	SK	Rating 97	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_TR_R97	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	TR	Rating 97	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_US_R97	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	US	Rating 97	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMEC_ALL_0106_CC_AIRB_x2_R97	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	Other countries	Rating 97	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_x0_R98	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	Not applicable	Rating 98	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_AT_R98	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	AT	Rating 98	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_AU_R98	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	AU	Rating 98	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_BE_R98	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	BE	Rating 98	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_BG_R98	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	BG	Rating 98	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_BR_R98	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	BR	Rating 98	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_CA_R98	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	CA	Rating 98	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_CH_R98	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	CH	Rating 98	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_CN_R98	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	CN	Rating 98	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_CY_R98	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	CY	Rating 98	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_CZ_R98	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	CZ	Rating 98	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_DE_R98	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	DE	Rating 98	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_DK_R98	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	DK	Rating 98	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_EE_R98	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	EE	Rating 98	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_ES_R98	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	ES	Rating 98	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_FI_R98	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	FI	Rating 98	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_FR_R98	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	FR	Rating 98	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_GB_R98	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	GB	Rating 98	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_GR_R98	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	GR	Rating 98	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_HK_R98	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	HK	Rating 98	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_HR_R98	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	HR	Rating 98	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMEC_ALL_0106_CC_AIRB_HU_R98	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	HU	Rating 98	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_IE_R98	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	IE	Rating 98	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_IL_R98	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	IL	Rating 98	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_IT_R98	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	IT	Rating 98	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_JP_R98	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	JP	Rating 98	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_KR_R98	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	KR	Rating 98	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_LT_R98	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	LT	Rating 98	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_LU_R98	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	LU	Rating 98	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_LV_R98	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	LV	Rating 98	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_MT_R98	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	MT	Rating 98	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_NL_R98	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	NL	Rating 98	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_NO_R98	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	NO	Rating 98	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_PL_R98	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	PL	Rating 98	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_PT_R98	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	PT	Rating 98	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_RO_R98	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	RO	Rating 98	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_RU_R98	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	RU	Rating 98	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_SE_R98	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	SE	Rating 98	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_SG_R98	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	SG	Rating 98	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_SI_R98	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	SI	Rating 98	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_SK_R98	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	SK	Rating 98	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_TR_R98	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	TR	Rating 98	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_US_R98	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	US	Rating 98	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMEC_ALL_0106_CC_AIRB_x2_R98	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	Other countries	Rating 98	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_x0_R99	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	Not applicable	Rating 99	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_AT_R99	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	AT	Rating 99	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_AU_R99	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	AU	Rating 99	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_BE_R99	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	BE	Rating 99	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_BG_R99	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	BG	Rating 99	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_BR_R99	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	BR	Rating 99	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_CA_R99	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	CA	Rating 99	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_CH_R99	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	CH	Rating 99	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_CN_R99	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	CN	Rating 99	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_CY_R99	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	CY	Rating 99	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_CZ_R99	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	CZ	Rating 99	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_DE_R99	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	DE	Rating 99	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_DK_R99	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	DK	Rating 99	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_EE_R99	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	EE	Rating 99	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_ES_R99	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	ES	Rating 99	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_FI_R99	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	FI	Rating 99	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_FR_R99	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	FR	Rating 99	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_GB_R99	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	GB	Rating 99	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_GR_R99	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	GR	Rating 99	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_HK_R99	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	HK	Rating 99	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_HR_R99	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	HR	Rating 99	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMEC_ALL_0106_CC_AIRB_HU_R99	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	HU	Rating 99	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_IE_R99	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	IE	Rating 99	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_IL_R99	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	IL	Rating 99	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_IT_R99	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	IT	Rating 99	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_JP_R99	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	JP	Rating 99	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_KR_R99	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	KR	Rating 99	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_LT_R99	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	LT	Rating 99	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_LU_R99	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	LU	Rating 99	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_LV_R99	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	LV	Rating 99	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_MT_R99	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	MT	Rating 99	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_NL_R99	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	NL	Rating 99	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_NO_R99	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	NO	Rating 99	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_PL_R99	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	PL	Rating 99	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_PT_R99	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	PT	Rating 99	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_RO_R99	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	RO	Rating 99	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_RU_R99	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	RU	Rating 99	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_SE_R99	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	SE	Rating 99	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_SG_R99	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	SG	Rating 99	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_SI_R99	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	SI	Rating 99	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_SK_R99	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	SK	Rating 99	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_TR_R99	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	TR	Rating 99	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_AIRB_US_R99	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	US	Rating 99	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMEC_ALL_0106_CC_AIRB_x2_R99	SMEC Non-Defaulted	Counterparty credit risk	Advanced IRB approach	Other countries	Rating 99	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_x0_R01	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	Not applicable	Rating 1	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_AT_R01	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	AT	Rating 1	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_AU_R01	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	AU	Rating 1	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_BE_R01	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	BE	Rating 1	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_BG_R01	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	BG	Rating 1	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_BR_R01	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	BR	Rating 1	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_CA_R01	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	CA	Rating 1	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_CH_R01	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	CH	Rating 1	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_CN_R01	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	CN	Rating 1	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_CY_R01	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	CY	Rating 1	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_CZ_R01	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	CZ	Rating 1	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_DE_R01	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	DE	Rating 1	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_DK_R01	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	DK	Rating 1	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_EE_R01	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	EE	Rating 1	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_ES_R01	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	ES	Rating 1	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_FI_R01	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	FI	Rating 1	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_FR_R01	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	FR	Rating 1	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_GB_R01	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	GB	Rating 1	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_GR_R01	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	GR	Rating 1	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_HK_R01	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	HK	Rating 1	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_HR_R01	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	HR	Rating 1	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMER_ALL_0106_CC_AIRB_HU_R01	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	HU	Rating 1	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_IE_R01	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	IE	Rating 1	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_IL_R01	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	IL	Rating 1	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_IT_R01	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	IT	Rating 1	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_JP_R01	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	JP	Rating 1	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_KR_R01	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	KR	Rating 1	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_LT_R01	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	LT	Rating 1	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_LU_R01	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	LU	Rating 1	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_LV_R01	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	LV	Rating 1	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_MT_R01	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	MT	Rating 1	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_NL_R01	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	NL	Rating 1	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_NO_R01	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	NO	Rating 1	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_PL_R01	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	PL	Rating 1	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_PT_R01	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	PT	Rating 1	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_RO_R01	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	RO	Rating 1	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_RU_R01	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	RU	Rating 1	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_SE_R01	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	SE	Rating 1	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_SG_R01	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	SG	Rating 1	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_SI_R01	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	SI	Rating 1	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_SK_R01	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	SK	Rating 1	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_TR_R01	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	TR	Rating 1	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_US_R01	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	US	Rating 1	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMER_ALL_0106_CC_AIRB_x2_R01	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	Other countries	Rating 1	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_x0_R02	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	Not applicable	Rating 2	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_AT_R02	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	AT	Rating 2	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_AU_R02	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	AU	Rating 2	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_BE_R02	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	BE	Rating 2	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_BG_R02	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	BG	Rating 2	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_BR_R02	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	BR	Rating 2	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_CA_R02	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	CA	Rating 2	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_CH_R02	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	CH	Rating 2	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_CN_R02	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	CN	Rating 2	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_CY_R02	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	CY	Rating 2	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_CZ_R02	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	CZ	Rating 2	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_DE_R02	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	DE	Rating 2	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_DK_R02	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	DK	Rating 2	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_EE_R02	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	EE	Rating 2	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_ES_R02	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	ES	Rating 2	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_FI_R02	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	FI	Rating 2	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_FR_R02	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	FR	Rating 2	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_GB_R02	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	GB	Rating 2	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_GR_R02	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	GR	Rating 2	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_HK_R02	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	HK	Rating 2	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_HR_R02	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	HR	Rating 2	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMER_ALL_0106_CC_AIRB_HU_R02	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	HU	Rating 2	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_IE_R02	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	IE	Rating 2	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_IL_R02	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	IL	Rating 2	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_IT_R02	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	IT	Rating 2	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_JP_R02	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	JP	Rating 2	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_KR_R02	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	KR	Rating 2	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_LT_R02	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	LT	Rating 2	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_LU_R02	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	LU	Rating 2	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_LV_R02	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	LV	Rating 2	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_MT_R02	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	MT	Rating 2	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_NL_R02	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	NL	Rating 2	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_NO_R02	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	NO	Rating 2	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_PL_R02	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	PL	Rating 2	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_PT_R02	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	PT	Rating 2	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_RO_R02	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	RO	Rating 2	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_RU_R02	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	RU	Rating 2	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_SE_R02	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	SE	Rating 2	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_SG_R02	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	SG	Rating 2	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_SI_R02	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	SI	Rating 2	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_SK_R02	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	SK	Rating 2	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_TR_R02	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	TR	Rating 2	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_US_R02	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	US	Rating 2	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMER_ALL_0106_CC_AIRB_x2_R02	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	Other countries	Rating 2	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_x0_R03	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	Not applicable	Rating 3	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_AT_R03	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	AT	Rating 3	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_AU_R03	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	AU	Rating 3	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_BE_R03	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	BE	Rating 3	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_BG_R03	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	BG	Rating 3	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_BR_R03	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	BR	Rating 3	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_CA_R03	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	CA	Rating 3	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_CH_R03	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	CH	Rating 3	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_CN_R03	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	CN	Rating 3	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_CY_R03	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	CY	Rating 3	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_CZ_R03	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	CZ	Rating 3	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_DE_R03	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	DE	Rating 3	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_DK_R03	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	DK	Rating 3	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_EE_R03	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	EE	Rating 3	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_ES_R03	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	ES	Rating 3	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_FI_R03	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	FI	Rating 3	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_FR_R03	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	FR	Rating 3	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_GB_R03	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	GB	Rating 3	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_GR_R03	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	GR	Rating 3	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_HK_R03	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	HK	Rating 3	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_HR_R03	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	HR	Rating 3	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMER_ALL_0106_CC_AIRB_HU_R03	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	HU	Rating 3	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_IE_R03	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	IE	Rating 3	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_IL_R03	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	IL	Rating 3	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_IT_R03	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	IT	Rating 3	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_JP_R03	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	JP	Rating 3	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_KR_R03	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	KR	Rating 3	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_LT_R03	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	LT	Rating 3	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_LU_R03	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	LU	Rating 3	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_LV_R03	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	LV	Rating 3	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_MT_R03	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	MT	Rating 3	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_NL_R03	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	NL	Rating 3	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_NO_R03	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	NO	Rating 3	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_PL_R03	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	PL	Rating 3	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_PT_R03	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	PT	Rating 3	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_RO_R03	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	RO	Rating 3	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_RU_R03	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	RU	Rating 3	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_SE_R03	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	SE	Rating 3	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_SG_R03	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	SG	Rating 3	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_SI_R03	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	SI	Rating 3	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_SK_R03	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	SK	Rating 3	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_TR_R03	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	TR	Rating 3	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_US_R03	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	US	Rating 3	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMER_ALL_0106_CC_AIRB_x2_R03	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	Other countries	Rating 3	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_x0_R04	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	Not applicable	Rating 4	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_AT_R04	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	AT	Rating 4	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_AU_R04	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	AU	Rating 4	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_BE_R04	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	BE	Rating 4	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_BG_R04	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	BG	Rating 4	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_BR_R04	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	BR	Rating 4	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_CA_R04	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	CA	Rating 4	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_CH_R04	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	CH	Rating 4	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_CN_R04	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	CN	Rating 4	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_CY_R04	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	CY	Rating 4	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_CZ_R04	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	CZ	Rating 4	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_DE_R04	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	DE	Rating 4	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_DK_R04	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	DK	Rating 4	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_EE_R04	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	EE	Rating 4	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_ES_R04	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	ES	Rating 4	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_FI_R04	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	FI	Rating 4	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_FR_R04	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	FR	Rating 4	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_GB_R04	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	GB	Rating 4	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_GR_R04	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	GR	Rating 4	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_HK_R04	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	HK	Rating 4	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_HR_R04	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	HR	Rating 4	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMER_ALL_0106_CC_AIRB_HU_R04	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	HU	Rating 4	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_IE_R04	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	IE	Rating 4	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_IL_R04	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	IL	Rating 4	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_IT_R04	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	IT	Rating 4	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_JP_R04	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	JP	Rating 4	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_KR_R04	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	KR	Rating 4	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_LT_R04	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	LT	Rating 4	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_LU_R04	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	LU	Rating 4	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_LV_R04	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	LV	Rating 4	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_MT_R04	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	MT	Rating 4	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_NL_R04	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	NL	Rating 4	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_NO_R04	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	NO	Rating 4	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_PL_R04	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	PL	Rating 4	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_PT_R04	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	PT	Rating 4	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_RO_R04	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	RO	Rating 4	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_RU_R04	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	RU	Rating 4	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_SE_R04	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	SE	Rating 4	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_SG_R04	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	SG	Rating 4	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_SI_R04	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	SI	Rating 4	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_SK_R04	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	SK	Rating 4	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_TR_R04	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	TR	Rating 4	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_US_R04	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	US	Rating 4	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMER_ALL_0106_CC_AIRB_x2_R04	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	Other countries	Rating 4	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_x0_R05	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	Not applicable	Rating 5	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_AT_R05	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	AT	Rating 5	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_AU_R05	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	AU	Rating 5	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_BE_R05	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	BE	Rating 5	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_BG_R05	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	BG	Rating 5	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_BR_R05	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	BR	Rating 5	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_CA_R05	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	CA	Rating 5	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_CH_R05	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	CH	Rating 5	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_CN_R05	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	CN	Rating 5	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_CY_R05	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	CY	Rating 5	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_CZ_R05	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	CZ	Rating 5	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_DE_R05	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	DE	Rating 5	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_DK_R05	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	DK	Rating 5	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_EE_R05	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	EE	Rating 5	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_ES_R05	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	ES	Rating 5	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_FI_R05	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	FI	Rating 5	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_FR_R05	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	FR	Rating 5	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_GB_R05	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	GB	Rating 5	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_GR_R05	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	GR	Rating 5	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_HK_R05	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	HK	Rating 5	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_HR_R05	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	HR	Rating 5	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMER_ALL_0106_CC_AIRB_HU_R05	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	HU	Rating 5	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_IE_R05	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	IE	Rating 5	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_IL_R05	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	IL	Rating 5	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_IT_R05	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	IT	Rating 5	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_JP_R05	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	JP	Rating 5	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_KR_R05	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	KR	Rating 5	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_LT_R05	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	LT	Rating 5	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_LU_R05	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	LU	Rating 5	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_LV_R05	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	LV	Rating 5	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_MT_R05	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	MT	Rating 5	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_NL_R05	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	NL	Rating 5	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_NO_R05	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	NO	Rating 5	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_PL_R05	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	PL	Rating 5	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_PT_R05	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	PT	Rating 5	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_RO_R05	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	RO	Rating 5	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_RU_R05	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	RU	Rating 5	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_SE_R05	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	SE	Rating 5	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_SG_R05	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	SG	Rating 5	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_SI_R05	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	SI	Rating 5	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_SK_R05	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	SK	Rating 5	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_TR_R05	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	TR	Rating 5	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_US_R05	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	US	Rating 5	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMER_ALL_0106_CC_AIRB_x2_R05	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	Other countries	Rating 5	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_x0_R06	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	Not applicable	Rating 6	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_AT_R06	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	AT	Rating 6	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_AU_R06	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	AU	Rating 6	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_BE_R06	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	BE	Rating 6	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_BG_R06	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	BG	Rating 6	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_BR_R06	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	BR	Rating 6	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_CA_R06	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	CA	Rating 6	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_CH_R06	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	CH	Rating 6	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_CN_R06	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	CN	Rating 6	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_CY_R06	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	CY	Rating 6	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_CZ_R06	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	CZ	Rating 6	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_DE_R06	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	DE	Rating 6	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_DK_R06	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	DK	Rating 6	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_EE_R06	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	EE	Rating 6	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_ES_R06	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	ES	Rating 6	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_FI_R06	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	FI	Rating 6	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_FR_R06	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	FR	Rating 6	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_GB_R06	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	GB	Rating 6	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_GR_R06	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	GR	Rating 6	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_HK_R06	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	HK	Rating 6	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_HR_R06	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	HR	Rating 6	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMER_ALL_0106_CC_AIRB_HU_R06	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	HU	Rating 6	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_IE_R06	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	IE	Rating 6	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_IL_R06	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	IL	Rating 6	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_IT_R06	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	IT	Rating 6	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_JP_R06	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	JP	Rating 6	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_KR_R06	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	KR	Rating 6	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_LT_R06	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	LT	Rating 6	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_LU_R06	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	LU	Rating 6	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_LV_R06	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	LV	Rating 6	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_MT_R06	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	MT	Rating 6	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_NL_R06	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	NL	Rating 6	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_NO_R06	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	NO	Rating 6	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_PL_R06	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	PL	Rating 6	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_PT_R06	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	PT	Rating 6	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_RO_R06	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	RO	Rating 6	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_RU_R06	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	RU	Rating 6	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_SE_R06	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	SE	Rating 6	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_SG_R06	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	SG	Rating 6	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_SI_R06	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	SI	Rating 6	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_SK_R06	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	SK	Rating 6	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_TR_R06	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	TR	Rating 6	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_US_R06	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	US	Rating 6	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMER_ALL_0106_CC_AIRB_x2_R06	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	Other countries	Rating 6	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_x0_R07	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	Not applicable	Rating 7	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_AT_R07	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	AT	Rating 7	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_AU_R07	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	AU	Rating 7	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_BE_R07	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	BE	Rating 7	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_BG_R07	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	BG	Rating 7	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_BR_R07	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	BR	Rating 7	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_CA_R07	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	CA	Rating 7	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_CH_R07	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	CH	Rating 7	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_CN_R07	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	CN	Rating 7	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_CY_R07	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	CY	Rating 7	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_CZ_R07	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	CZ	Rating 7	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_DE_R07	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	DE	Rating 7	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_DK_R07	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	DK	Rating 7	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_EE_R07	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	EE	Rating 7	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_ES_R07	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	ES	Rating 7	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_FI_R07	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	FI	Rating 7	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_FR_R07	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	FR	Rating 7	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_GB_R07	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	GB	Rating 7	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_GR_R07	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	GR	Rating 7	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_HK_R07	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	HK	Rating 7	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_HR_R07	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	HR	Rating 7	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMER_ALL_0106_CC_AIRB_HU_R07	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	HU	Rating 7	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_IE_R07	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	IE	Rating 7	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_IL_R07	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	IL	Rating 7	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_IT_R07	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	IT	Rating 7	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_JP_R07	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	JP	Rating 7	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_KR_R07	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	KR	Rating 7	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_LT_R07	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	LT	Rating 7	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_LU_R07	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	LU	Rating 7	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_LV_R07	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	LV	Rating 7	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_MT_R07	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	MT	Rating 7	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_NL_R07	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	NL	Rating 7	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_NO_R07	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	NO	Rating 7	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_PL_R07	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	PL	Rating 7	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_PT_R07	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	PT	Rating 7	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_RO_R07	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	RO	Rating 7	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_RU_R07	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	RU	Rating 7	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_SE_R07	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	SE	Rating 7	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_SG_R07	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	SG	Rating 7	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_SI_R07	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	SI	Rating 7	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_SK_R07	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	SK	Rating 7	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_TR_R07	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	TR	Rating 7	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_US_R07	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	US	Rating 7	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMER_ALL_0106_CC_AIRB_x2_R07	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	Other countries	Rating 7	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_x0_R08	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	Not applicable	Rating 8	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_AT_R08	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	AT	Rating 8	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_AU_R08	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	AU	Rating 8	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_BE_R08	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	BE	Rating 8	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_BG_R08	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	BG	Rating 8	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_BR_R08	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	BR	Rating 8	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_CA_R08	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	CA	Rating 8	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_CH_R08	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	CH	Rating 8	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_CN_R08	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	CN	Rating 8	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_CY_R08	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	CY	Rating 8	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_CZ_R08	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	CZ	Rating 8	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_DE_R08	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	DE	Rating 8	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_DK_R08	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	DK	Rating 8	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_EE_R08	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	EE	Rating 8	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_ES_R08	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	ES	Rating 8	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_FI_R08	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	FI	Rating 8	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_FR_R08	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	FR	Rating 8	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_GB_R08	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	GB	Rating 8	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_GR_R08	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	GR	Rating 8	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_HK_R08	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	HK	Rating 8	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_HR_R08	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	HR	Rating 8	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMER_ALL_0106_CC_AIRB_HU_R08	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	HU	Rating 8	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_IE_R08	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	IE	Rating 8	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_IL_R08	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	IL	Rating 8	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_IT_R08	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	IT	Rating 8	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_JP_R08	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	JP	Rating 8	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_KR_R08	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	KR	Rating 8	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_LT_R08	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	LT	Rating 8	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_LU_R08	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	LU	Rating 8	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_LV_R08	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	LV	Rating 8	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_MT_R08	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	MT	Rating 8	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_NL_R08	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	NL	Rating 8	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_NO_R08	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	NO	Rating 8	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_PL_R08	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	PL	Rating 8	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_PT_R08	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	PT	Rating 8	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_RO_R08	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	RO	Rating 8	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_RU_R08	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	RU	Rating 8	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_SE_R08	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	SE	Rating 8	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_SG_R08	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	SG	Rating 8	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_SI_R08	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	SI	Rating 8	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_SK_R08	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	SK	Rating 8	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_TR_R08	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	TR	Rating 8	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_US_R08	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	US	Rating 8	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMER_ALL_0106_CC_AIRB_x2_R08	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	Other countries	Rating 8	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_x0_R09	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	Not applicable	Rating 9	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_AT_R09	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	AT	Rating 9	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_AU_R09	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	AU	Rating 9	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_BE_R09	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	BE	Rating 9	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_BG_R09	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	BG	Rating 9	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_BR_R09	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	BR	Rating 9	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_CA_R09	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	CA	Rating 9	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_CH_R09	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	CH	Rating 9	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_CN_R09	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	CN	Rating 9	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_CY_R09	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	CY	Rating 9	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_CZ_R09	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	CZ	Rating 9	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_DE_R09	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	DE	Rating 9	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_DK_R09	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	DK	Rating 9	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_EE_R09	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	EE	Rating 9	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_ES_R09	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	ES	Rating 9	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_FI_R09	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	FI	Rating 9	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_FR_R09	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	FR	Rating 9	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_GB_R09	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	GB	Rating 9	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_GR_R09	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	GR	Rating 9	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_HK_R09	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	HK	Rating 9	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_HR_R09	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	HR	Rating 9	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMER_ALL_0106_CC_AIRB_HU_R09	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	HU	Rating 9	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_IE_R09	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	IE	Rating 9	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_IL_R09	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	IL	Rating 9	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_IT_R09	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	IT	Rating 9	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_JP_R09	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	JP	Rating 9	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_KR_R09	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	KR	Rating 9	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_LT_R09	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	LT	Rating 9	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_LU_R09	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	LU	Rating 9	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_LV_R09	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	LV	Rating 9	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_MT_R09	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	MT	Rating 9	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_NL_R09	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	NL	Rating 9	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_NO_R09	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	NO	Rating 9	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_PL_R09	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	PL	Rating 9	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_PT_R09	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	PT	Rating 9	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_RO_R09	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	RO	Rating 9	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_RU_R09	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	RU	Rating 9	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_SE_R09	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	SE	Rating 9	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_SG_R09	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	SG	Rating 9	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_SI_R09	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	SI	Rating 9	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_SK_R09	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	SK	Rating 9	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_TR_R09	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	TR	Rating 9	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_US_R09	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	US	Rating 9	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMER_ALL_0106_CC_AIRB_x2_R09	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	Other countries	Rating 9	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_x0_R10	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	Not applicable	Rating 10	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_AT_R10	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	AT	Rating 10	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_AU_R10	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	AU	Rating 10	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_BE_R10	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	BE	Rating 10	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_BG_R10	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	BG	Rating 10	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_BR_R10	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	BR	Rating 10	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_CA_R10	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	CA	Rating 10	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_CH_R10	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	CH	Rating 10	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_CN_R10	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	CN	Rating 10	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_CY_R10	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	CY	Rating 10	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_CZ_R10	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	CZ	Rating 10	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_DE_R10	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	DE	Rating 10	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_DK_R10	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	DK	Rating 10	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_EE_R10	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	EE	Rating 10	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_ES_R10	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	ES	Rating 10	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_FI_R10	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	FI	Rating 10	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_FR_R10	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	FR	Rating 10	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_GB_R10	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	GB	Rating 10	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_GR_R10	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	GR	Rating 10	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_HK_R10	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	HK	Rating 10	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_HR_R10	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	HR	Rating 10	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMER_ALL_0106_CC_AIRB_HU_R10	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	HU	Rating 10	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_IE_R10	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	IE	Rating 10	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_IL_R10	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	IL	Rating 10	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_IT_R10	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	IT	Rating 10	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_JP_R10	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	JP	Rating 10	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_KR_R10	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	KR	Rating 10	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_LT_R10	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	LT	Rating 10	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_LU_R10	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	LU	Rating 10	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_LV_R10	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	LV	Rating 10	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_MT_R10	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	MT	Rating 10	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_NL_R10	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	NL	Rating 10	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_NO_R10	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	NO	Rating 10	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_PL_R10	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	PL	Rating 10	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_PT_R10	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	PT	Rating 10	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_RO_R10	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	RO	Rating 10	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_RU_R10	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	RU	Rating 10	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_SE_R10	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	SE	Rating 10	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_SG_R10	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	SG	Rating 10	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_SI_R10	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	SI	Rating 10	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_SK_R10	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	SK	Rating 10	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_TR_R10	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	TR	Rating 10	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_US_R10	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	US	Rating 10	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMER_ALL_0106_CC_AIRB_x2_R10	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	Other countries	Rating 10	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_x0_R11	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	Not applicable	Rating 11	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_AT_R11	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	AT	Rating 11	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_AU_R11	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	AU	Rating 11	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_BE_R11	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	BE	Rating 11	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_BG_R11	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	BG	Rating 11	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_BR_R11	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	BR	Rating 11	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_CA_R11	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	CA	Rating 11	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_CH_R11	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	CH	Rating 11	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_CN_R11	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	CN	Rating 11	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_CY_R11	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	CY	Rating 11	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_CZ_R11	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	CZ	Rating 11	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_DE_R11	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	DE	Rating 11	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_DK_R11	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	DK	Rating 11	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_EE_R11	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	EE	Rating 11	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_ES_R11	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	ES	Rating 11	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_FI_R11	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	FI	Rating 11	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_FR_R11	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	FR	Rating 11	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_GB_R11	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	GB	Rating 11	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_GR_R11	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	GR	Rating 11	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_HK_R11	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	HK	Rating 11	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_HR_R11	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	HR	Rating 11	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMER_ALL_0106_CC_AIRB_HU_R11	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	HU	Rating 11	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_IE_R11	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	IE	Rating 11	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_IL_R11	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	IL	Rating 11	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_IT_R11	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	IT	Rating 11	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_JP_R11	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	JP	Rating 11	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_KR_R11	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	KR	Rating 11	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_LT_R11	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	LT	Rating 11	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_LU_R11	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	LU	Rating 11	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_LV_R11	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	LV	Rating 11	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_MT_R11	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	MT	Rating 11	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_NL_R11	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	NL	Rating 11	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_NO_R11	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	NO	Rating 11	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_PL_R11	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	PL	Rating 11	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_PT_R11	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	PT	Rating 11	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_RO_R11	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	RO	Rating 11	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_RU_R11	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	RU	Rating 11	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_SE_R11	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	SE	Rating 11	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_SG_R11	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	SG	Rating 11	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_SI_R11	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	SI	Rating 11	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_SK_R11	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	SK	Rating 11	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_TR_R11	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	TR	Rating 11	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_US_R11	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	US	Rating 11	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMER_ALL_0106_CC_AIRB_x2_R11	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	Other countries	Rating 11	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_x0_R12	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	Not applicable	Rating 12	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_AT_R12	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	AT	Rating 12	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_AU_R12	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	AU	Rating 12	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_BE_R12	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	BE	Rating 12	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_BG_R12	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	BG	Rating 12	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_BR_R12	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	BR	Rating 12	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_CA_R12	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	CA	Rating 12	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_CH_R12	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	CH	Rating 12	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_CN_R12	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	CN	Rating 12	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_CY_R12	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	CY	Rating 12	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_CZ_R12	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	CZ	Rating 12	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_DE_R12	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	DE	Rating 12	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_DK_R12	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	DK	Rating 12	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_EE_R12	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	EE	Rating 12	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_ES_R12	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	ES	Rating 12	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_FI_R12	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	FI	Rating 12	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_FR_R12	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	FR	Rating 12	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_GB_R12	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	GB	Rating 12	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_GR_R12	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	GR	Rating 12	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_HK_R12	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	HK	Rating 12	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_HR_R12	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	HR	Rating 12	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMER_ALL_0106_CC_AIRB_HU_R12	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	HU	Rating 12	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_IE_R12	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	IE	Rating 12	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_IL_R12	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	IL	Rating 12	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_IT_R12	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	IT	Rating 12	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_JP_R12	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	JP	Rating 12	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_KR_R12	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	KR	Rating 12	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_LT_R12	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	LT	Rating 12	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_LU_R12	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	LU	Rating 12	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_LV_R12	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	LV	Rating 12	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_MT_R12	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	MT	Rating 12	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_NL_R12	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	NL	Rating 12	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_NO_R12	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	NO	Rating 12	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_PL_R12	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	PL	Rating 12	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_PT_R12	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	PT	Rating 12	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_RO_R12	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	RO	Rating 12	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_RU_R12	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	RU	Rating 12	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_SE_R12	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	SE	Rating 12	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_SG_R12	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	SG	Rating 12	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_SI_R12	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	SI	Rating 12	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_SK_R12	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	SK	Rating 12	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_TR_R12	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	TR	Rating 12	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_US_R12	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	US	Rating 12	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMER_ALL_0106_CC_AIRB_x2_R12	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	Other countries	Rating 12	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_x0_R13	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	Not applicable	Rating 13	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_AT_R13	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	AT	Rating 13	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_AU_R13	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	AU	Rating 13	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_BE_R13	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	BE	Rating 13	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_BG_R13	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	BG	Rating 13	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_BR_R13	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	BR	Rating 13	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_CA_R13	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	CA	Rating 13	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_CH_R13	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	CH	Rating 13	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_CN_R13	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	CN	Rating 13	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_CY_R13	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	CY	Rating 13	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_CZ_R13	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	CZ	Rating 13	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_DE_R13	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	DE	Rating 13	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_DK_R13	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	DK	Rating 13	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_EE_R13	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	EE	Rating 13	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_ES_R13	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	ES	Rating 13	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_FI_R13	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	FI	Rating 13	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_FR_R13	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	FR	Rating 13	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_GB_R13	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	GB	Rating 13	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_GR_R13	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	GR	Rating 13	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_HK_R13	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	HK	Rating 13	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_HR_R13	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	HR	Rating 13	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMER_ALL_0106_CC_AIRB_HU_R13	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	HU	Rating 13	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_IE_R13	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	IE	Rating 13	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_IL_R13	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	IL	Rating 13	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_IT_R13	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	IT	Rating 13	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_JP_R13	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	JP	Rating 13	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_KR_R13	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	KR	Rating 13	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_LT_R13	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	LT	Rating 13	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_LU_R13	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	LU	Rating 13	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_LV_R13	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	LV	Rating 13	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_MT_R13	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	MT	Rating 13	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_NL_R13	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	NL	Rating 13	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_NO_R13	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	NO	Rating 13	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_PL_R13	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	PL	Rating 13	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_PT_R13	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	PT	Rating 13	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_RO_R13	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	RO	Rating 13	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_RU_R13	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	RU	Rating 13	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_SE_R13	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	SE	Rating 13	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_SG_R13	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	SG	Rating 13	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_SI_R13	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	SI	Rating 13	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_SK_R13	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	SK	Rating 13	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_TR_R13	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	TR	Rating 13	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_US_R13	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	US	Rating 13	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMER_ALL_0106_CC_AIRB_x2_R13	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	Other countries	Rating 13	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_x0_R14	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	Not applicable	Rating 14	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_AT_R14	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	AT	Rating 14	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_AU_R14	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	AU	Rating 14	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_BE_R14	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	BE	Rating 14	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_BG_R14	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	BG	Rating 14	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_BR_R14	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	BR	Rating 14	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_CA_R14	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	CA	Rating 14	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_CH_R14	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	CH	Rating 14	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_CN_R14	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	CN	Rating 14	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_CY_R14	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	CY	Rating 14	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_CZ_R14	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	CZ	Rating 14	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_DE_R14	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	DE	Rating 14	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_DK_R14	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	DK	Rating 14	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_EE_R14	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	EE	Rating 14	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_ES_R14	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	ES	Rating 14	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_FI_R14	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	FI	Rating 14	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_FR_R14	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	FR	Rating 14	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_GB_R14	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	GB	Rating 14	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_GR_R14	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	GR	Rating 14	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_HK_R14	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	HK	Rating 14	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_HR_R14	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	HR	Rating 14	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMER_ALL_0106_CC_AIRB_HU_R14	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	HU	Rating 14	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_IE_R14	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	IE	Rating 14	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_IL_R14	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	IL	Rating 14	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_IT_R14	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	IT	Rating 14	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_JP_R14	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	JP	Rating 14	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_KR_R14	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	KR	Rating 14	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_LT_R14	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	LT	Rating 14	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_LU_R14	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	LU	Rating 14	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_LV_R14	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	LV	Rating 14	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_MT_R14	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	MT	Rating 14	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_NL_R14	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	NL	Rating 14	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_NO_R14	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	NO	Rating 14	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_PL_R14	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	PL	Rating 14	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_PT_R14	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	PT	Rating 14	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_RO_R14	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	RO	Rating 14	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_RU_R14	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	RU	Rating 14	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_SE_R14	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	SE	Rating 14	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_SG_R14	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	SG	Rating 14	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_SI_R14	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	SI	Rating 14	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_SK_R14	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	SK	Rating 14	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_TR_R14	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	TR	Rating 14	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_US_R14	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	US	Rating 14	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMER_ALL_0106_CC_AIRB_x2_R14	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	Other countries	Rating 14	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_x0_R15	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	Not applicable	Rating 15	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_AT_R15	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	AT	Rating 15	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_AU_R15	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	AU	Rating 15	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_BE_R15	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	BE	Rating 15	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_BG_R15	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	BG	Rating 15	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_BR_R15	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	BR	Rating 15	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_CA_R15	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	CA	Rating 15	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_CH_R15	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	CH	Rating 15	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_CN_R15	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	CN	Rating 15	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_CY_R15	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	CY	Rating 15	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_CZ_R15	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	CZ	Rating 15	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_DE_R15	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	DE	Rating 15	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_DK_R15	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	DK	Rating 15	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_EE_R15	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	EE	Rating 15	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_ES_R15	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	ES	Rating 15	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_FI_R15	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	FI	Rating 15	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_FR_R15	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	FR	Rating 15	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_GB_R15	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	GB	Rating 15	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_GR_R15	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	GR	Rating 15	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_HK_R15	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	HK	Rating 15	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_HR_R15	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	HR	Rating 15	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMER_ALL_0106_CC_AIRB_HU_R15	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	HU	Rating 15	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_IE_R15	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	IE	Rating 15	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_IL_R15	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	IL	Rating 15	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_IT_R15	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	IT	Rating 15	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_JP_R15	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	JP	Rating 15	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_KR_R15	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	KR	Rating 15	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_LT_R15	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	LT	Rating 15	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_LU_R15	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	LU	Rating 15	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_LV_R15	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	LV	Rating 15	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_MT_R15	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	MT	Rating 15	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_NL_R15	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	NL	Rating 15	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_NO_R15	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	NO	Rating 15	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_PL_R15	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	PL	Rating 15	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_PT_R15	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	PT	Rating 15	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_RO_R15	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	RO	Rating 15	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_RU_R15	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	RU	Rating 15	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_SE_R15	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	SE	Rating 15	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_SG_R15	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	SG	Rating 15	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_SI_R15	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	SI	Rating 15	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_SK_R15	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	SK	Rating 15	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_TR_R15	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	TR	Rating 15	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_US_R15	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	US	Rating 15	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMER_ALL_0106_CC_AIRB_x2_R15	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	Other countries	Rating 15	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_x0_R16	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	Not applicable	Rating 16	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_AT_R16	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	AT	Rating 16	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_AU_R16	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	AU	Rating 16	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_BE_R16	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	BE	Rating 16	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_BG_R16	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	BG	Rating 16	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_BR_R16	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	BR	Rating 16	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_CA_R16	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	CA	Rating 16	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_CH_R16	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	CH	Rating 16	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_CN_R16	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	CN	Rating 16	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_CY_R16	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	CY	Rating 16	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_CZ_R16	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	CZ	Rating 16	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_DE_R16	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	DE	Rating 16	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_DK_R16	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	DK	Rating 16	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_EE_R16	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	EE	Rating 16	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_ES_R16	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	ES	Rating 16	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_FI_R16	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	FI	Rating 16	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_FR_R16	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	FR	Rating 16	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_GB_R16	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	GB	Rating 16	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_GR_R16	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	GR	Rating 16	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_HK_R16	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	HK	Rating 16	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_HR_R16	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	HR	Rating 16	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMER_ALL_0106_CC_AIRB_HU_R16	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	HU	Rating 16	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_IE_R16	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	IE	Rating 16	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_IL_R16	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	IL	Rating 16	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_IT_R16	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	IT	Rating 16	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_JP_R16	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	JP	Rating 16	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_KR_R16	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	KR	Rating 16	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_LT_R16	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	LT	Rating 16	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_LU_R16	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	LU	Rating 16	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_LV_R16	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	LV	Rating 16	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_MT_R16	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	MT	Rating 16	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_NL_R16	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	NL	Rating 16	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_NO_R16	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	NO	Rating 16	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_PL_R16	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	PL	Rating 16	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_PT_R16	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	PT	Rating 16	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_RO_R16	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	RO	Rating 16	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_RU_R16	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	RU	Rating 16	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_SE_R16	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	SE	Rating 16	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_SG_R16	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	SG	Rating 16	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_SI_R16	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	SI	Rating 16	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_SK_R16	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	SK	Rating 16	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_TR_R16	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	TR	Rating 16	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_US_R16	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	US	Rating 16	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMER_ALL_0106_CC_AIRB_x2_R16	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	Other countries	Rating 16	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_x0_R17	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	Not applicable	Rating 17	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_AT_R17	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	AT	Rating 17	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_AU_R17	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	AU	Rating 17	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_BE_R17	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	BE	Rating 17	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_BG_R17	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	BG	Rating 17	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_BR_R17	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	BR	Rating 17	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_CA_R17	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	CA	Rating 17	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_CH_R17	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	CH	Rating 17	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_CN_R17	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	CN	Rating 17	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_CY_R17	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	CY	Rating 17	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_CZ_R17	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	CZ	Rating 17	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_DE_R17	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	DE	Rating 17	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_DK_R17	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	DK	Rating 17	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_EE_R17	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	EE	Rating 17	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_ES_R17	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	ES	Rating 17	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_FI_R17	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	FI	Rating 17	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_FR_R17	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	FR	Rating 17	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_GB_R17	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	GB	Rating 17	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_GR_R17	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	GR	Rating 17	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_HK_R17	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	HK	Rating 17	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_HR_R17	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	HR	Rating 17	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMER_ALL_0106_CC_AIRB_HU_R17	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	HU	Rating 17	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_IE_R17	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	IE	Rating 17	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_IL_R17	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	IL	Rating 17	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_IT_R17	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	IT	Rating 17	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_JP_R17	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	JP	Rating 17	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_KR_R17	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	KR	Rating 17	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_LT_R17	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	LT	Rating 17	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_LU_R17	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	LU	Rating 17	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_LV_R17	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	LV	Rating 17	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_MT_R17	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	MT	Rating 17	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_NL_R17	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	NL	Rating 17	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_NO_R17	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	NO	Rating 17	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_PL_R17	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	PL	Rating 17	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_PT_R17	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	PT	Rating 17	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_RO_R17	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	RO	Rating 17	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_RU_R17	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	RU	Rating 17	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_SE_R17	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	SE	Rating 17	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_SG_R17	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	SG	Rating 17	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_SI_R17	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	SI	Rating 17	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_SK_R17	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	SK	Rating 17	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_TR_R17	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	TR	Rating 17	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_US_R17	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	US	Rating 17	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMER_ALL_0106_CC_AIRB_x2_R17	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	Other countries	Rating 17	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_x0_R18	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	Not applicable	Rating 18	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_AT_R18	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	AT	Rating 18	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_AU_R18	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	AU	Rating 18	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_BE_R18	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	BE	Rating 18	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_BG_R18	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	BG	Rating 18	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_BR_R18	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	BR	Rating 18	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_CA_R18	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	CA	Rating 18	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_CH_R18	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	CH	Rating 18	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_CN_R18	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	CN	Rating 18	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_CY_R18	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	CY	Rating 18	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_CZ_R18	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	CZ	Rating 18	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_DE_R18	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	DE	Rating 18	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_DK_R18	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	DK	Rating 18	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_EE_R18	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	EE	Rating 18	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_ES_R18	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	ES	Rating 18	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_FI_R18	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	FI	Rating 18	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_FR_R18	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	FR	Rating 18	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_GB_R18	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	GB	Rating 18	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_GR_R18	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	GR	Rating 18	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_HK_R18	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	HK	Rating 18	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_HR_R18	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	HR	Rating 18	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMER_ALL_0106_CC_AIRB_HU_R18	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	HU	Rating 18	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_IE_R18	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	IE	Rating 18	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_IL_R18	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	IL	Rating 18	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_IT_R18	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	IT	Rating 18	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_JP_R18	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	JP	Rating 18	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_KR_R18	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	KR	Rating 18	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_LT_R18	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	LT	Rating 18	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_LU_R18	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	LU	Rating 18	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_LV_R18	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	LV	Rating 18	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_MT_R18	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	MT	Rating 18	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_NL_R18	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	NL	Rating 18	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_NO_R18	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	NO	Rating 18	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_PL_R18	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	PL	Rating 18	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_PT_R18	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	PT	Rating 18	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_RO_R18	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	RO	Rating 18	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_RU_R18	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	RU	Rating 18	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_SE_R18	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	SE	Rating 18	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_SG_R18	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	SG	Rating 18	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_SI_R18	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	SI	Rating 18	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_SK_R18	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	SK	Rating 18	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_TR_R18	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	TR	Rating 18	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_US_R18	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	US	Rating 18	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMER_ALL_0106_CC_AIRB_x2_R18	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	Other countries	Rating 18	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_x0_R19	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	Not applicable	Rating 19	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_AT_R19	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	AT	Rating 19	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_AU_R19	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	AU	Rating 19	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_BE_R19	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	BE	Rating 19	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_BG_R19	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	BG	Rating 19	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_BR_R19	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	BR	Rating 19	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_CA_R19	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	CA	Rating 19	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_CH_R19	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	CH	Rating 19	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_CN_R19	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	CN	Rating 19	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_CY_R19	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	CY	Rating 19	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_CZ_R19	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	CZ	Rating 19	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_DE_R19	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	DE	Rating 19	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_DK_R19	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	DK	Rating 19	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_EE_R19	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	EE	Rating 19	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_ES_R19	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	ES	Rating 19	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_FI_R19	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	FI	Rating 19	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_FR_R19	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	FR	Rating 19	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_GB_R19	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	GB	Rating 19	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_GR_R19	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	GR	Rating 19	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_HK_R19	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	HK	Rating 19	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_HR_R19	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	HR	Rating 19	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMER_ALL_0106_CC_AIRB_HU_R19	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	HU	Rating 19	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_IE_R19	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	IE	Rating 19	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_IL_R19	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	IL	Rating 19	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_IT_R19	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	IT	Rating 19	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_JP_R19	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	JP	Rating 19	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_KR_R19	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	KR	Rating 19	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_LT_R19	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	LT	Rating 19	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_LU_R19	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	LU	Rating 19	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_LV_R19	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	LV	Rating 19	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_MT_R19	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	MT	Rating 19	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_NL_R19	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	NL	Rating 19	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_NO_R19	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	NO	Rating 19	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_PL_R19	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	PL	Rating 19	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_PT_R19	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	PT	Rating 19	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_RO_R19	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	RO	Rating 19	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_RU_R19	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	RU	Rating 19	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_SE_R19	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	SE	Rating 19	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_SG_R19	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	SG	Rating 19	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_SI_R19	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	SI	Rating 19	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_SK_R19	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	SK	Rating 19	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_TR_R19	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	TR	Rating 19	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_US_R19	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	US	Rating 19	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMER_ALL_0106_CC_AIRB_x2_R19	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	Other countries	Rating 19	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_x0_R20	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	Not applicable	Rating 20	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_AT_R20	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	AT	Rating 20	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_AU_R20	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	AU	Rating 20	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_BE_R20	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	BE	Rating 20	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_BG_R20	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	BG	Rating 20	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_BR_R20	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	BR	Rating 20	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_CA_R20	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	CA	Rating 20	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_CH_R20	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	CH	Rating 20	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_CN_R20	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	CN	Rating 20	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_CY_R20	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	CY	Rating 20	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_CZ_R20	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	CZ	Rating 20	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_DE_R20	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	DE	Rating 20	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_DK_R20	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	DK	Rating 20	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_EE_R20	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	EE	Rating 20	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_ES_R20	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	ES	Rating 20	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_FI_R20	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	FI	Rating 20	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_FR_R20	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	FR	Rating 20	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_GB_R20	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	GB	Rating 20	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_GR_R20	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	GR	Rating 20	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_HK_R20	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	HK	Rating 20	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_HR_R20	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	HR	Rating 20	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMER_ALL_0106_CC_AIRB_HU_R20	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	HU	Rating 20	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_IE_R20	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	IE	Rating 20	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_IL_R20	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	IL	Rating 20	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_IT_R20	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	IT	Rating 20	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_JP_R20	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	JP	Rating 20	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_KR_R20	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	KR	Rating 20	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_LT_R20	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	LT	Rating 20	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_LU_R20	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	LU	Rating 20	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_LV_R20	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	LV	Rating 20	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_MT_R20	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	MT	Rating 20	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_NL_R20	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	NL	Rating 20	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_NO_R20	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	NO	Rating 20	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_PL_R20	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	PL	Rating 20	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_PT_R20	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	PT	Rating 20	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_RO_R20	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	RO	Rating 20	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_RU_R20	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	RU	Rating 20	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_SE_R20	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	SE	Rating 20	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_SG_R20	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	SG	Rating 20	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_SI_R20	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	SI	Rating 20	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_SK_R20	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	SK	Rating 20	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_TR_R20	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	TR	Rating 20	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_US_R20	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	US	Rating 20	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMER_ALL_0106_CC_AIRB_x2_R20	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	Other countries	Rating 20	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_x0_R21	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	Not applicable	Rating 21	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_AT_R21	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	AT	Rating 21	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_AU_R21	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	AU	Rating 21	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_BE_R21	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	BE	Rating 21	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_BG_R21	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	BG	Rating 21	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_BR_R21	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	BR	Rating 21	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_CA_R21	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	CA	Rating 21	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_CH_R21	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	CH	Rating 21	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_CN_R21	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	CN	Rating 21	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_CY_R21	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	CY	Rating 21	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_CZ_R21	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	CZ	Rating 21	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_DE_R21	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	DE	Rating 21	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_DK_R21	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	DK	Rating 21	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_EE_R21	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	EE	Rating 21	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_ES_R21	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	ES	Rating 21	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_FI_R21	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	FI	Rating 21	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_FR_R21	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	FR	Rating 21	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_GB_R21	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	GB	Rating 21	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_GR_R21	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	GR	Rating 21	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_HK_R21	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	HK	Rating 21	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_HR_R21	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	HR	Rating 21	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMER_ALL_0106_CC_AIRB_HU_R21	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	HU	Rating 21	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_IE_R21	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	IE	Rating 21	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_IL_R21	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	IL	Rating 21	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_IT_R21	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	IT	Rating 21	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_JP_R21	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	JP	Rating 21	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_KR_R21	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	KR	Rating 21	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_LT_R21	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	LT	Rating 21	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_LU_R21	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	LU	Rating 21	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_LV_R21	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	LV	Rating 21	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_MT_R21	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	MT	Rating 21	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_NL_R21	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	NL	Rating 21	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_NO_R21	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	NO	Rating 21	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_PL_R21	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	PL	Rating 21	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_PT_R21	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	PT	Rating 21	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_RO_R21	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	RO	Rating 21	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_RU_R21	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	RU	Rating 21	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_SE_R21	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	SE	Rating 21	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_SG_R21	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	SG	Rating 21	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_SI_R21	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	SI	Rating 21	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_SK_R21	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	SK	Rating 21	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_TR_R21	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	TR	Rating 21	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_US_R21	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	US	Rating 21	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMER_ALL_0106_CC_AIRB_x2_R21	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	Other countries	Rating 21	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_x0_R22	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	Not applicable	Rating 22	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_AT_R22	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	AT	Rating 22	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_AU_R22	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	AU	Rating 22	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_BE_R22	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	BE	Rating 22	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_BG_R22	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	BG	Rating 22	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_BR_R22	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	BR	Rating 22	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_CA_R22	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	CA	Rating 22	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_CH_R22	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	CH	Rating 22	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_CN_R22	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	CN	Rating 22	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_CY_R22	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	CY	Rating 22	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_CZ_R22	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	CZ	Rating 22	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_DE_R22	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	DE	Rating 22	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_DK_R22	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	DK	Rating 22	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_EE_R22	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	EE	Rating 22	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_ES_R22	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	ES	Rating 22	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_FI_R22	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	FI	Rating 22	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_FR_R22	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	FR	Rating 22	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_GB_R22	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	GB	Rating 22	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_GR_R22	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	GR	Rating 22	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_HK_R22	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	HK	Rating 22	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_HR_R22	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	HR	Rating 22	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMER_ALL_0106_CC_AIRB_HU_R22	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	HU	Rating 22	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_IE_R22	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	IE	Rating 22	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_IL_R22	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	IL	Rating 22	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_IT_R22	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	IT	Rating 22	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_JP_R22	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	JP	Rating 22	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_KR_R22	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	KR	Rating 22	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_LT_R22	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	LT	Rating 22	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_LU_R22	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	LU	Rating 22	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_LV_R22	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	LV	Rating 22	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_MT_R22	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	MT	Rating 22	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_NL_R22	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	NL	Rating 22	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_NO_R22	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	NO	Rating 22	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_PL_R22	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	PL	Rating 22	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_PT_R22	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	PT	Rating 22	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_RO_R22	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	RO	Rating 22	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_RU_R22	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	RU	Rating 22	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_SE_R22	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	SE	Rating 22	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_SG_R22	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	SG	Rating 22	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_SI_R22	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	SI	Rating 22	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_SK_R22	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	SK	Rating 22	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_TR_R22	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	TR	Rating 22	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_US_R22	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	US	Rating 22	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMER_ALL_0106_CC_AIRB_x2_R22	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	Other countries	Rating 22	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_x0_R23	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	Not applicable	Rating 23	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_AT_R23	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	AT	Rating 23	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_AU_R23	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	AU	Rating 23	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_BE_R23	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	BE	Rating 23	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_BG_R23	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	BG	Rating 23	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_BR_R23	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	BR	Rating 23	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_CA_R23	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	CA	Rating 23	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_CH_R23	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	CH	Rating 23	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_CN_R23	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	CN	Rating 23	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_CY_R23	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	CY	Rating 23	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_CZ_R23	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	CZ	Rating 23	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_DE_R23	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	DE	Rating 23	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_DK_R23	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	DK	Rating 23	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_EE_R23	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	EE	Rating 23	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_ES_R23	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	ES	Rating 23	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_FI_R23	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	FI	Rating 23	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_FR_R23	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	FR	Rating 23	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_GB_R23	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	GB	Rating 23	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_GR_R23	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	GR	Rating 23	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_HK_R23	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	HK	Rating 23	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_HR_R23	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	HR	Rating 23	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMER_ALL_0106_CC_AIRB_HU_R23	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	HU	Rating 23	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_IE_R23	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	IE	Rating 23	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_IL_R23	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	IL	Rating 23	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_IT_R23	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	IT	Rating 23	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_JP_R23	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	JP	Rating 23	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_KR_R23	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	KR	Rating 23	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_LT_R23	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	LT	Rating 23	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_LU_R23	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	LU	Rating 23	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_LV_R23	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	LV	Rating 23	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_MT_R23	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	MT	Rating 23	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_NL_R23	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	NL	Rating 23	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_NO_R23	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	NO	Rating 23	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_PL_R23	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	PL	Rating 23	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_PT_R23	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	PT	Rating 23	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_RO_R23	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	RO	Rating 23	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_RU_R23	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	RU	Rating 23	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_SE_R23	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	SE	Rating 23	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_SG_R23	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	SG	Rating 23	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_SI_R23	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	SI	Rating 23	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_SK_R23	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	SK	Rating 23	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_TR_R23	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	TR	Rating 23	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_US_R23	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	US	Rating 23	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMER_ALL_0106_CC_AIRB_x2_R23	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	Other countries	Rating 23	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_x0_R24	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	Not applicable	Rating 24	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_AT_R24	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	AT	Rating 24	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_AU_R24	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	AU	Rating 24	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_BE_R24	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	BE	Rating 24	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_BG_R24	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	BG	Rating 24	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_BR_R24	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	BR	Rating 24	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_CA_R24	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	CA	Rating 24	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_CH_R24	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	CH	Rating 24	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_CN_R24	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	CN	Rating 24	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_CY_R24	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	CY	Rating 24	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_CZ_R24	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	CZ	Rating 24	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_DE_R24	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	DE	Rating 24	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_DK_R24	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	DK	Rating 24	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_EE_R24	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	EE	Rating 24	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_ES_R24	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	ES	Rating 24	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_FI_R24	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	FI	Rating 24	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_FR_R24	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	FR	Rating 24	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_GB_R24	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	GB	Rating 24	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_GR_R24	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	GR	Rating 24	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_HK_R24	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	HK	Rating 24	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_HR_R24	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	HR	Rating 24	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMER_ALL_0106_CC_AIRB_HU_R24	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	HU	Rating 24	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_IE_R24	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	IE	Rating 24	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_IL_R24	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	IL	Rating 24	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_IT_R24	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	IT	Rating 24	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_JP_R24	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	JP	Rating 24	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_KR_R24	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	KR	Rating 24	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_LT_R24	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	LT	Rating 24	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_LU_R24	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	LU	Rating 24	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_LV_R24	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	LV	Rating 24	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_MT_R24	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	MT	Rating 24	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_NL_R24	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	NL	Rating 24	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_NO_R24	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	NO	Rating 24	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_PL_R24	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	PL	Rating 24	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_PT_R24	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	PT	Rating 24	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_RO_R24	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	RO	Rating 24	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_RU_R24	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	RU	Rating 24	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_SE_R24	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	SE	Rating 24	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_SG_R24	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	SG	Rating 24	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_SI_R24	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	SI	Rating 24	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_SK_R24	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	SK	Rating 24	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_TR_R24	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	TR	Rating 24	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_US_R24	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	US	Rating 24	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMER_ALL_0106_CC_AIRB_x2_R24	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	Other countries	Rating 24	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_x0_R25	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	Not applicable	Rating 25	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_AT_R25	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	AT	Rating 25	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_AU_R25	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	AU	Rating 25	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_BE_R25	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	BE	Rating 25	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_BG_R25	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	BG	Rating 25	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_BR_R25	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	BR	Rating 25	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_CA_R25	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	CA	Rating 25	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_CH_R25	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	CH	Rating 25	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_CN_R25	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	CN	Rating 25	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_CY_R25	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	CY	Rating 25	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_CZ_R25	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	CZ	Rating 25	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_DE_R25	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	DE	Rating 25	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_DK_R25	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	DK	Rating 25	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_EE_R25	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	EE	Rating 25	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_ES_R25	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	ES	Rating 25	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_FI_R25	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	FI	Rating 25	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_FR_R25	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	FR	Rating 25	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_GB_R25	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	GB	Rating 25	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_GR_R25	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	GR	Rating 25	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_HK_R25	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	HK	Rating 25	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_HR_R25	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	HR	Rating 25	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMER_ALL_0106_CC_AIRB_HU_R25	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	HU	Rating 25	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_IE_R25	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	IE	Rating 25	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_IL_R25	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	IL	Rating 25	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_IT_R25	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	IT	Rating 25	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_JP_R25	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	JP	Rating 25	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_KR_R25	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	KR	Rating 25	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_LT_R25	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	LT	Rating 25	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_LU_R25	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	LU	Rating 25	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_LV_R25	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	LV	Rating 25	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_MT_R25	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	MT	Rating 25	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_NL_R25	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	NL	Rating 25	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_NO_R25	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	NO	Rating 25	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_PL_R25	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	PL	Rating 25	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_PT_R25	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	PT	Rating 25	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_RO_R25	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	RO	Rating 25	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_RU_R25	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	RU	Rating 25	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_SE_R25	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	SE	Rating 25	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_SG_R25	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	SG	Rating 25	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_SI_R25	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	SI	Rating 25	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_SK_R25	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	SK	Rating 25	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_TR_R25	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	TR	Rating 25	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_US_R25	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	US	Rating 25	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMER_ALL_0106_CC_AIRB_x2_R25	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	Other countries	Rating 25	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_x0_R26	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	Not applicable	Rating 26	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_AT_R26	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	AT	Rating 26	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_AU_R26	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	AU	Rating 26	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_BE_R26	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	BE	Rating 26	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_BG_R26	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	BG	Rating 26	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_BR_R26	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	BR	Rating 26	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_CA_R26	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	CA	Rating 26	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_CH_R26	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	CH	Rating 26	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_CN_R26	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	CN	Rating 26	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_CY_R26	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	CY	Rating 26	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_CZ_R26	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	CZ	Rating 26	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_DE_R26	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	DE	Rating 26	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_DK_R26	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	DK	Rating 26	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_EE_R26	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	EE	Rating 26	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_ES_R26	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	ES	Rating 26	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_FI_R26	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	FI	Rating 26	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_FR_R26	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	FR	Rating 26	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_GB_R26	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	GB	Rating 26	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_GR_R26	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	GR	Rating 26	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_HK_R26	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	HK	Rating 26	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_HR_R26	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	HR	Rating 26	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMER_ALL_0106_CC_AIRB_HU_R26	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	HU	Rating 26	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_IE_R26	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	IE	Rating 26	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_IL_R26	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	IL	Rating 26	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_IT_R26	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	IT	Rating 26	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_JP_R26	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	JP	Rating 26	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_KR_R26	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	KR	Rating 26	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_LT_R26	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	LT	Rating 26	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_LU_R26	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	LU	Rating 26	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_LV_R26	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	LV	Rating 26	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_MT_R26	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	MT	Rating 26	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_NL_R26	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	NL	Rating 26	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_NO_R26	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	NO	Rating 26	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_PL_R26	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	PL	Rating 26	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_PT_R26	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	PT	Rating 26	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_RO_R26	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	RO	Rating 26	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_RU_R26	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	RU	Rating 26	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_SE_R26	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	SE	Rating 26	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_SG_R26	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	SG	Rating 26	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_SI_R26	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	SI	Rating 26	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_SK_R26	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	SK	Rating 26	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_TR_R26	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	TR	Rating 26	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_US_R26	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	US	Rating 26	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMER_ALL_0106_CC_AIRB_x2_R26	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	Other countries	Rating 26	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_x0_R27	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	Not applicable	Rating 27	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_AT_R27	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	AT	Rating 27	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_AU_R27	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	AU	Rating 27	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_BE_R27	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	BE	Rating 27	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_BG_R27	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	BG	Rating 27	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_BR_R27	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	BR	Rating 27	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_CA_R27	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	CA	Rating 27	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_CH_R27	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	CH	Rating 27	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_CN_R27	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	CN	Rating 27	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_CY_R27	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	CY	Rating 27	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_CZ_R27	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	CZ	Rating 27	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_DE_R27	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	DE	Rating 27	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_DK_R27	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	DK	Rating 27	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_EE_R27	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	EE	Rating 27	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_ES_R27	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	ES	Rating 27	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_FI_R27	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	FI	Rating 27	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_FR_R27	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	FR	Rating 27	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_GB_R27	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	GB	Rating 27	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_GR_R27	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	GR	Rating 27	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_HK_R27	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	HK	Rating 27	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_HR_R27	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	HR	Rating 27	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMER_ALL_0106_CC_AIRB_HU_R27	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	HU	Rating 27	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_IE_R27	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	IE	Rating 27	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_IL_R27	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	IL	Rating 27	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_IT_R27	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	IT	Rating 27	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_JP_R27	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	JP	Rating 27	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_KR_R27	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	KR	Rating 27	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_LT_R27	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	LT	Rating 27	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_LU_R27	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	LU	Rating 27	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_LV_R27	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	LV	Rating 27	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_MT_R27	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	MT	Rating 27	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_NL_R27	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	NL	Rating 27	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_NO_R27	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	NO	Rating 27	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_PL_R27	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	PL	Rating 27	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_PT_R27	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	PT	Rating 27	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_RO_R27	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	RO	Rating 27	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_RU_R27	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	RU	Rating 27	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_SE_R27	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	SE	Rating 27	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_SG_R27	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	SG	Rating 27	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_SI_R27	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	SI	Rating 27	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_SK_R27	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	SK	Rating 27	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_TR_R27	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	TR	Rating 27	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_US_R27	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	US	Rating 27	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMER_ALL_0106_CC_AIRB_x2_R27	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	Other countries	Rating 27	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_x0_R28	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	Not applicable	Rating 28	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_AT_R28	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	AT	Rating 28	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_AU_R28	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	AU	Rating 28	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_BE_R28	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	BE	Rating 28	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_BG_R28	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	BG	Rating 28	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_BR_R28	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	BR	Rating 28	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_CA_R28	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	CA	Rating 28	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_CH_R28	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	CH	Rating 28	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_CN_R28	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	CN	Rating 28	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_CY_R28	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	CY	Rating 28	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_CZ_R28	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	CZ	Rating 28	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_DE_R28	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	DE	Rating 28	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_DK_R28	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	DK	Rating 28	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_EE_R28	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	EE	Rating 28	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_ES_R28	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	ES	Rating 28	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_FI_R28	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	FI	Rating 28	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_FR_R28	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	FR	Rating 28	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_GB_R28	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	GB	Rating 28	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_GR_R28	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	GR	Rating 28	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_HK_R28	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	HK	Rating 28	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_HR_R28	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	HR	Rating 28	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMER_ALL_0106_CC_AIRB_HU_R28	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	HU	Rating 28	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_IE_R28	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	IE	Rating 28	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_IL_R28	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	IL	Rating 28	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_IT_R28	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	IT	Rating 28	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_JP_R28	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	JP	Rating 28	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_KR_R28	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	KR	Rating 28	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_LT_R28	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	LT	Rating 28	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_LU_R28	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	LU	Rating 28	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_LV_R28	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	LV	Rating 28	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_MT_R28	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	MT	Rating 28	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_NL_R28	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	NL	Rating 28	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_NO_R28	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	NO	Rating 28	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_PL_R28	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	PL	Rating 28	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_PT_R28	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	PT	Rating 28	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_RO_R28	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	RO	Rating 28	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_RU_R28	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	RU	Rating 28	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_SE_R28	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	SE	Rating 28	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_SG_R28	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	SG	Rating 28	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_SI_R28	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	SI	Rating 28	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_SK_R28	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	SK	Rating 28	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_TR_R28	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	TR	Rating 28	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_US_R28	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	US	Rating 28	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMER_ALL_0106_CC_AIRB_x2_R28	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	Other countries	Rating 28	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_x0_R29	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	Not applicable	Rating 29	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_AT_R29	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	AT	Rating 29	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_AU_R29	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	AU	Rating 29	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_BE_R29	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	BE	Rating 29	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_BG_R29	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	BG	Rating 29	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_BR_R29	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	BR	Rating 29	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_CA_R29	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	CA	Rating 29	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_CH_R29	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	CH	Rating 29	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_CN_R29	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	CN	Rating 29	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_CY_R29	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	CY	Rating 29	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_CZ_R29	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	CZ	Rating 29	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_DE_R29	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	DE	Rating 29	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_DK_R29	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	DK	Rating 29	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_EE_R29	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	EE	Rating 29	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_ES_R29	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	ES	Rating 29	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_FI_R29	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	FI	Rating 29	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_FR_R29	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	FR	Rating 29	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_GB_R29	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	GB	Rating 29	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_GR_R29	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	GR	Rating 29	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_HK_R29	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	HK	Rating 29	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_HR_R29	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	HR	Rating 29	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMER_ALL_0106_CC_AIRB_HU_R29	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	HU	Rating 29	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_IE_R29	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	IE	Rating 29	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_IL_R29	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	IL	Rating 29	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_IT_R29	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	IT	Rating 29	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_JP_R29	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	JP	Rating 29	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_KR_R29	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	KR	Rating 29	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_LT_R29	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	LT	Rating 29	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_LU_R29	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	LU	Rating 29	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_LV_R29	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	LV	Rating 29	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_MT_R29	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	MT	Rating 29	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_NL_R29	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	NL	Rating 29	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_NO_R29	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	NO	Rating 29	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_PL_R29	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	PL	Rating 29	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_PT_R29	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	PT	Rating 29	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_RO_R29	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	RO	Rating 29	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_RU_R29	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	RU	Rating 29	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_SE_R29	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	SE	Rating 29	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_SG_R29	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	SG	Rating 29	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_SI_R29	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	SI	Rating 29	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_SK_R29	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	SK	Rating 29	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_TR_R29	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	TR	Rating 29	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_US_R29	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	US	Rating 29	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMER_ALL_0106_CC_AIRB_x2_R29	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	Other countries	Rating 29	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_x0_R30	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	Not applicable	Rating 30	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_AT_R30	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	AT	Rating 30	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_AU_R30	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	AU	Rating 30	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_BE_R30	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	BE	Rating 30	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_BG_R30	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	BG	Rating 30	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_BR_R30	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	BR	Rating 30	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_CA_R30	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	CA	Rating 30	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_CH_R30	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	CH	Rating 30	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_CN_R30	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	CN	Rating 30	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_CY_R30	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	CY	Rating 30	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_CZ_R30	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	CZ	Rating 30	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_DE_R30	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	DE	Rating 30	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_DK_R30	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	DK	Rating 30	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_EE_R30	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	EE	Rating 30	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_ES_R30	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	ES	Rating 30	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_FI_R30	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	FI	Rating 30	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_FR_R30	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	FR	Rating 30	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_GB_R30	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	GB	Rating 30	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_GR_R30	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	GR	Rating 30	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_HK_R30	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	HK	Rating 30	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_HR_R30	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	HR	Rating 30	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMER_ALL_0106_CC_AIRB_HU_R30	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	HU	Rating 30	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_IE_R30	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	IE	Rating 30	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_IL_R30	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	IL	Rating 30	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_IT_R30	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	IT	Rating 30	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_JP_R30	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	JP	Rating 30	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_KR_R30	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	KR	Rating 30	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_LT_R30	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	LT	Rating 30	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_LU_R30	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	LU	Rating 30	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_LV_R30	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	LV	Rating 30	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_MT_R30	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	MT	Rating 30	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_NL_R30	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	NL	Rating 30	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_NO_R30	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	NO	Rating 30	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_PL_R30	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	PL	Rating 30	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_PT_R30	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	PT	Rating 30	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_RO_R30	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	RO	Rating 30	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_RU_R30	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	RU	Rating 30	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_SE_R30	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	SE	Rating 30	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_SG_R30	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	SG	Rating 30	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_SI_R30	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	SI	Rating 30	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_SK_R30	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	SK	Rating 30	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_TR_R30	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	TR	Rating 30	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_US_R30	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	US	Rating 30	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMER_ALL_0106_CC_AIRB_x2_R30	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	Other countries	Rating 30	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_x0_R31	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	Not applicable	Rating 31	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_AT_R31	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	AT	Rating 31	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_AU_R31	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	AU	Rating 31	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_BE_R31	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	BE	Rating 31	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_BG_R31	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	BG	Rating 31	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_BR_R31	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	BR	Rating 31	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_CA_R31	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	CA	Rating 31	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_CH_R31	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	CH	Rating 31	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_CN_R31	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	CN	Rating 31	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_CY_R31	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	CY	Rating 31	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_CZ_R31	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	CZ	Rating 31	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_DE_R31	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	DE	Rating 31	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_DK_R31	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	DK	Rating 31	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_EE_R31	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	EE	Rating 31	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_ES_R31	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	ES	Rating 31	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_FI_R31	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	FI	Rating 31	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_FR_R31	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	FR	Rating 31	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_GB_R31	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	GB	Rating 31	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_GR_R31	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	GR	Rating 31	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_HK_R31	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	HK	Rating 31	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_HR_R31	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	HR	Rating 31	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMER_ALL_0106_CC_AIRB_HU_R31	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	HU	Rating 31	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_IE_R31	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	IE	Rating 31	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_IL_R31	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	IL	Rating 31	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_IT_R31	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	IT	Rating 31	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_JP_R31	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	JP	Rating 31	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_KR_R31	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	KR	Rating 31	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_LT_R31	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	LT	Rating 31	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_LU_R31	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	LU	Rating 31	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_LV_R31	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	LV	Rating 31	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_MT_R31	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	MT	Rating 31	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_NL_R31	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	NL	Rating 31	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_NO_R31	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	NO	Rating 31	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_PL_R31	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	PL	Rating 31	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_PT_R31	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	PT	Rating 31	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_RO_R31	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	RO	Rating 31	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_RU_R31	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	RU	Rating 31	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_SE_R31	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	SE	Rating 31	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_SG_R31	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	SG	Rating 31	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_SI_R31	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	SI	Rating 31	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_SK_R31	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	SK	Rating 31	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_TR_R31	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	TR	Rating 31	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_US_R31	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	US	Rating 31	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMER_ALL_0106_CC_AIRB_x2_R31	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	Other countries	Rating 31	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_x0_R32	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	Not applicable	Rating 32	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_AT_R32	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	AT	Rating 32	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_AU_R32	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	AU	Rating 32	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_BE_R32	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	BE	Rating 32	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_BG_R32	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	BG	Rating 32	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_BR_R32	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	BR	Rating 32	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_CA_R32	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	CA	Rating 32	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_CH_R32	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	CH	Rating 32	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_CN_R32	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	CN	Rating 32	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_CY_R32	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	CY	Rating 32	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_CZ_R32	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	CZ	Rating 32	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_DE_R32	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	DE	Rating 32	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_DK_R32	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	DK	Rating 32	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_EE_R32	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	EE	Rating 32	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_ES_R32	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	ES	Rating 32	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_FI_R32	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	FI	Rating 32	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_FR_R32	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	FR	Rating 32	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_GB_R32	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	GB	Rating 32	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_GR_R32	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	GR	Rating 32	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_HK_R32	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	HK	Rating 32	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_HR_R32	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	HR	Rating 32	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMER_ALL_0106_CC_AIRB_HU_R32	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	HU	Rating 32	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_IE_R32	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	IE	Rating 32	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_IL_R32	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	IL	Rating 32	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_IT_R32	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	IT	Rating 32	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_JP_R32	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	JP	Rating 32	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_KR_R32	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	KR	Rating 32	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_LT_R32	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	LT	Rating 32	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_LU_R32	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	LU	Rating 32	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_LV_R32	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	LV	Rating 32	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_MT_R32	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	MT	Rating 32	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_NL_R32	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	NL	Rating 32	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_NO_R32	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	NO	Rating 32	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_PL_R32	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	PL	Rating 32	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_PT_R32	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	PT	Rating 32	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_RO_R32	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	RO	Rating 32	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_RU_R32	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	RU	Rating 32	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_SE_R32	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	SE	Rating 32	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_SG_R32	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	SG	Rating 32	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_SI_R32	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	SI	Rating 32	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_SK_R32	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	SK	Rating 32	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_TR_R32	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	TR	Rating 32	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_US_R32	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	US	Rating 32	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMER_ALL_0106_CC_AIRB_x2_R32	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	Other countries	Rating 32	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_x0_R33	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	Not applicable	Rating 33	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_AT_R33	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	AT	Rating 33	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_AU_R33	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	AU	Rating 33	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_BE_R33	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	BE	Rating 33	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_BG_R33	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	BG	Rating 33	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_BR_R33	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	BR	Rating 33	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_CA_R33	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	CA	Rating 33	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_CH_R33	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	CH	Rating 33	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_CN_R33	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	CN	Rating 33	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_CY_R33	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	CY	Rating 33	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_CZ_R33	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	CZ	Rating 33	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_DE_R33	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	DE	Rating 33	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_DK_R33	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	DK	Rating 33	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_EE_R33	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	EE	Rating 33	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_ES_R33	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	ES	Rating 33	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_FI_R33	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	FI	Rating 33	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_FR_R33	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	FR	Rating 33	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_GB_R33	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	GB	Rating 33	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_GR_R33	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	GR	Rating 33	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_HK_R33	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	HK	Rating 33	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_HR_R33	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	HR	Rating 33	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMER_ALL_0106_CC_AIRB_HU_R33	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	HU	Rating 33	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_IE_R33	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	IE	Rating 33	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_IL_R33	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	IL	Rating 33	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_IT_R33	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	IT	Rating 33	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_JP_R33	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	JP	Rating 33	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_KR_R33	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	KR	Rating 33	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_LT_R33	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	LT	Rating 33	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_LU_R33	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	LU	Rating 33	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_LV_R33	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	LV	Rating 33	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_MT_R33	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	MT	Rating 33	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_NL_R33	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	NL	Rating 33	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_NO_R33	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	NO	Rating 33	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_PL_R33	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	PL	Rating 33	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_PT_R33	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	PT	Rating 33	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_RO_R33	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	RO	Rating 33	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_RU_R33	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	RU	Rating 33	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_SE_R33	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	SE	Rating 33	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_SG_R33	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	SG	Rating 33	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_SI_R33	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	SI	Rating 33	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_SK_R33	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	SK	Rating 33	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_TR_R33	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	TR	Rating 33	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_US_R33	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	US	Rating 33	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMER_ALL_0106_CC_AIRB_x2_R33	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	Other countries	Rating 33	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_x0_R34	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	Not applicable	Rating 34	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_AT_R34	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	AT	Rating 34	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_AU_R34	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	AU	Rating 34	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_BE_R34	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	BE	Rating 34	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_BG_R34	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	BG	Rating 34	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_BR_R34	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	BR	Rating 34	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_CA_R34	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	CA	Rating 34	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_CH_R34	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	CH	Rating 34	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_CN_R34	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	CN	Rating 34	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_CY_R34	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	CY	Rating 34	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_CZ_R34	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	CZ	Rating 34	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_DE_R34	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	DE	Rating 34	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_DK_R34	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	DK	Rating 34	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_EE_R34	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	EE	Rating 34	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_ES_R34	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	ES	Rating 34	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_FI_R34	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	FI	Rating 34	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_FR_R34	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	FR	Rating 34	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_GB_R34	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	GB	Rating 34	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_GR_R34	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	GR	Rating 34	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_HK_R34	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	HK	Rating 34	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_HR_R34	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	HR	Rating 34	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMER_ALL_0106_CC_AIRB_HU_R34	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	HU	Rating 34	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_IE_R34	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	IE	Rating 34	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_IL_R34	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	IL	Rating 34	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_IT_R34	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	IT	Rating 34	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_JP_R34	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	JP	Rating 34	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_KR_R34	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	KR	Rating 34	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_LT_R34	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	LT	Rating 34	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_LU_R34	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	LU	Rating 34	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_LV_R34	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	LV	Rating 34	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_MT_R34	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	MT	Rating 34	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_NL_R34	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	NL	Rating 34	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_NO_R34	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	NO	Rating 34	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_PL_R34	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	PL	Rating 34	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_PT_R34	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	PT	Rating 34	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_RO_R34	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	RO	Rating 34	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_RU_R34	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	RU	Rating 34	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_SE_R34	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	SE	Rating 34	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_SG_R34	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	SG	Rating 34	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_SI_R34	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	SI	Rating 34	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_SK_R34	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	SK	Rating 34	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_TR_R34	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	TR	Rating 34	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_US_R34	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	US	Rating 34	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMER_ALL_0106_CC_AIRB_x2_R34	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	Other countries	Rating 34	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_x0_R35	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	Not applicable	Rating 35	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_AT_R35	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	AT	Rating 35	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_AU_R35	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	AU	Rating 35	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_BE_R35	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	BE	Rating 35	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_BG_R35	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	BG	Rating 35	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_BR_R35	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	BR	Rating 35	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_CA_R35	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	CA	Rating 35	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_CH_R35	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	CH	Rating 35	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_CN_R35	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	CN	Rating 35	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_CY_R35	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	CY	Rating 35	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_CZ_R35	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	CZ	Rating 35	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_DE_R35	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	DE	Rating 35	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_DK_R35	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	DK	Rating 35	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_EE_R35	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	EE	Rating 35	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_ES_R35	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	ES	Rating 35	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_FI_R35	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	FI	Rating 35	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_FR_R35	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	FR	Rating 35	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_GB_R35	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	GB	Rating 35	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_GR_R35	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	GR	Rating 35	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_HK_R35	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	HK	Rating 35	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_HR_R35	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	HR	Rating 35	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMER_ALL_0106_CC_AIRB_HU_R35	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	HU	Rating 35	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_IE_R35	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	IE	Rating 35	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_IL_R35	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	IL	Rating 35	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_IT_R35	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	IT	Rating 35	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_JP_R35	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	JP	Rating 35	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_KR_R35	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	KR	Rating 35	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_LT_R35	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	LT	Rating 35	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_LU_R35	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	LU	Rating 35	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_LV_R35	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	LV	Rating 35	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_MT_R35	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	MT	Rating 35	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_NL_R35	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	NL	Rating 35	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_NO_R35	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	NO	Rating 35	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_PL_R35	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	PL	Rating 35	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_PT_R35	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	PT	Rating 35	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_RO_R35	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	RO	Rating 35	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_RU_R35	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	RU	Rating 35	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_SE_R35	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	SE	Rating 35	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_SG_R35	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	SG	Rating 35	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_SI_R35	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	SI	Rating 35	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_SK_R35	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	SK	Rating 35	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_TR_R35	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	TR	Rating 35	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_US_R35	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	US	Rating 35	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMER_ALL_0106_CC_AIRB_x2_R35	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	Other countries	Rating 35	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_x0_R36	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	Not applicable	Rating 36	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_AT_R36	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	AT	Rating 36	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_AU_R36	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	AU	Rating 36	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_BE_R36	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	BE	Rating 36	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_BG_R36	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	BG	Rating 36	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_BR_R36	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	BR	Rating 36	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_CA_R36	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	CA	Rating 36	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_CH_R36	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	CH	Rating 36	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_CN_R36	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	CN	Rating 36	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_CY_R36	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	CY	Rating 36	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_CZ_R36	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	CZ	Rating 36	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_DE_R36	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	DE	Rating 36	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_DK_R36	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	DK	Rating 36	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_EE_R36	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	EE	Rating 36	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_ES_R36	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	ES	Rating 36	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_FI_R36	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	FI	Rating 36	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_FR_R36	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	FR	Rating 36	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_GB_R36	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	GB	Rating 36	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_GR_R36	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	GR	Rating 36	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_HK_R36	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	HK	Rating 36	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_HR_R36	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	HR	Rating 36	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMER_ALL_0106_CC_AIRB_HU_R36	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	HU	Rating 36	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_IE_R36	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	IE	Rating 36	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_IL_R36	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	IL	Rating 36	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_IT_R36	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	IT	Rating 36	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_JP_R36	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	JP	Rating 36	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_KR_R36	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	KR	Rating 36	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_LT_R36	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	LT	Rating 36	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_LU_R36	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	LU	Rating 36	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_LV_R36	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	LV	Rating 36	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_MT_R36	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	MT	Rating 36	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_NL_R36	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	NL	Rating 36	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_NO_R36	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	NO	Rating 36	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_PL_R36	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	PL	Rating 36	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_PT_R36	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	PT	Rating 36	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_RO_R36	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	RO	Rating 36	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_RU_R36	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	RU	Rating 36	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_SE_R36	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	SE	Rating 36	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_SG_R36	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	SG	Rating 36	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_SI_R36	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	SI	Rating 36	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_SK_R36	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	SK	Rating 36	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_TR_R36	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	TR	Rating 36	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_US_R36	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	US	Rating 36	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMER_ALL_0106_CC_AIRB_x2_R36	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	Other countries	Rating 36	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_x0_R37	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	Not applicable	Rating 37	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_AT_R37	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	AT	Rating 37	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_AU_R37	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	AU	Rating 37	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_BE_R37	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	BE	Rating 37	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_BG_R37	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	BG	Rating 37	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_BR_R37	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	BR	Rating 37	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_CA_R37	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	CA	Rating 37	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_CH_R37	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	CH	Rating 37	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_CN_R37	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	CN	Rating 37	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_CY_R37	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	CY	Rating 37	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_CZ_R37	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	CZ	Rating 37	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_DE_R37	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	DE	Rating 37	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_DK_R37	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	DK	Rating 37	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_EE_R37	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	EE	Rating 37	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_ES_R37	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	ES	Rating 37	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_FI_R37	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	FI	Rating 37	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_FR_R37	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	FR	Rating 37	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_GB_R37	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	GB	Rating 37	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_GR_R37	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	GR	Rating 37	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_HK_R37	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	HK	Rating 37	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_HR_R37	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	HR	Rating 37	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMER_ALL_0106_CC_AIRB_HU_R37	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	HU	Rating 37	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_IE_R37	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	IE	Rating 37	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_IL_R37	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	IL	Rating 37	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_IT_R37	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	IT	Rating 37	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_JP_R37	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	JP	Rating 37	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_KR_R37	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	KR	Rating 37	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_LT_R37	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	LT	Rating 37	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_LU_R37	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	LU	Rating 37	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_LV_R37	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	LV	Rating 37	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_MT_R37	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	MT	Rating 37	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_NL_R37	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	NL	Rating 37	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_NO_R37	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	NO	Rating 37	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_PL_R37	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	PL	Rating 37	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_PT_R37	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	PT	Rating 37	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_RO_R37	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	RO	Rating 37	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_RU_R37	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	RU	Rating 37	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_SE_R37	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	SE	Rating 37	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_SG_R37	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	SG	Rating 37	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_SI_R37	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	SI	Rating 37	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_SK_R37	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	SK	Rating 37	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_TR_R37	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	TR	Rating 37	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_US_R37	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	US	Rating 37	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMER_ALL_0106_CC_AIRB_x2_R37	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	Other countries	Rating 37	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_x0_R38	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	Not applicable	Rating 38	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_AT_R38	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	AT	Rating 38	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_AU_R38	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	AU	Rating 38	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_BE_R38	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	BE	Rating 38	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_BG_R38	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	BG	Rating 38	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_BR_R38	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	BR	Rating 38	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_CA_R38	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	CA	Rating 38	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_CH_R38	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	CH	Rating 38	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_CN_R38	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	CN	Rating 38	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_CY_R38	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	CY	Rating 38	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_CZ_R38	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	CZ	Rating 38	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_DE_R38	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	DE	Rating 38	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_DK_R38	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	DK	Rating 38	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_EE_R38	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	EE	Rating 38	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_ES_R38	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	ES	Rating 38	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_FI_R38	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	FI	Rating 38	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_FR_R38	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	FR	Rating 38	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_GB_R38	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	GB	Rating 38	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_GR_R38	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	GR	Rating 38	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_HK_R38	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	HK	Rating 38	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_HR_R38	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	HR	Rating 38	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMER_ALL_0106_CC_AIRB_HU_R38	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	HU	Rating 38	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_IE_R38	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	IE	Rating 38	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_IL_R38	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	IL	Rating 38	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_IT_R38	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	IT	Rating 38	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_JP_R38	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	JP	Rating 38	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_KR_R38	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	KR	Rating 38	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_LT_R38	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	LT	Rating 38	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_LU_R38	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	LU	Rating 38	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_LV_R38	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	LV	Rating 38	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_MT_R38	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	MT	Rating 38	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_NL_R38	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	NL	Rating 38	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_NO_R38	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	NO	Rating 38	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_PL_R38	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	PL	Rating 38	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_PT_R38	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	PT	Rating 38	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_RO_R38	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	RO	Rating 38	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_RU_R38	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	RU	Rating 38	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_SE_R38	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	SE	Rating 38	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_SG_R38	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	SG	Rating 38	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_SI_R38	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	SI	Rating 38	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_SK_R38	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	SK	Rating 38	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_TR_R38	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	TR	Rating 38	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_US_R38	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	US	Rating 38	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMER_ALL_0106_CC_AIRB_x2_R38	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	Other countries	Rating 38	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_x0_R39	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	Not applicable	Rating 39	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_AT_R39	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	AT	Rating 39	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_AU_R39	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	AU	Rating 39	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_BE_R39	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	BE	Rating 39	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_BG_R39	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	BG	Rating 39	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_BR_R39	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	BR	Rating 39	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_CA_R39	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	CA	Rating 39	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_CH_R39	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	CH	Rating 39	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_CN_R39	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	CN	Rating 39	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_CY_R39	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	CY	Rating 39	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_CZ_R39	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	CZ	Rating 39	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_DE_R39	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	DE	Rating 39	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_DK_R39	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	DK	Rating 39	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_EE_R39	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	EE	Rating 39	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_ES_R39	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	ES	Rating 39	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_FI_R39	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	FI	Rating 39	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_FR_R39	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	FR	Rating 39	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_GB_R39	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	GB	Rating 39	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_GR_R39	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	GR	Rating 39	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_HK_R39	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	HK	Rating 39	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_HR_R39	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	HR	Rating 39	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMER_ALL_0106_CC_AIRB_HU_R39	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	HU	Rating 39	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_IE_R39	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	IE	Rating 39	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_IL_R39	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	IL	Rating 39	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_IT_R39	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	IT	Rating 39	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_JP_R39	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	JP	Rating 39	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_KR_R39	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	KR	Rating 39	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_LT_R39	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	LT	Rating 39	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_LU_R39	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	LU	Rating 39	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_LV_R39	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	LV	Rating 39	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_MT_R39	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	MT	Rating 39	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_NL_R39	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	NL	Rating 39	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_NO_R39	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	NO	Rating 39	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_PL_R39	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	PL	Rating 39	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_PT_R39	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	PT	Rating 39	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_RO_R39	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	RO	Rating 39	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_RU_R39	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	RU	Rating 39	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_SE_R39	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	SE	Rating 39	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_SG_R39	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	SG	Rating 39	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_SI_R39	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	SI	Rating 39	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_SK_R39	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	SK	Rating 39	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_TR_R39	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	TR	Rating 39	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_US_R39	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	US	Rating 39	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMER_ALL_0106_CC_AIRB_x2_R39	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	Other countries	Rating 39	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_x0_R40	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	Not applicable	Rating 40	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_AT_R40	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	AT	Rating 40	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_AU_R40	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	AU	Rating 40	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_BE_R40	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	BE	Rating 40	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_BG_R40	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	BG	Rating 40	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_BR_R40	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	BR	Rating 40	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_CA_R40	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	CA	Rating 40	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_CH_R40	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	CH	Rating 40	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_CN_R40	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	CN	Rating 40	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_CY_R40	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	CY	Rating 40	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_CZ_R40	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	CZ	Rating 40	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_DE_R40	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	DE	Rating 40	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_DK_R40	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	DK	Rating 40	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_EE_R40	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	EE	Rating 40	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_ES_R40	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	ES	Rating 40	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_FI_R40	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	FI	Rating 40	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_FR_R40	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	FR	Rating 40	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_GB_R40	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	GB	Rating 40	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_GR_R40	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	GR	Rating 40	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_HK_R40	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	HK	Rating 40	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_HR_R40	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	HR	Rating 40	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMER_ALL_0106_CC_AIRB_HU_R40	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	HU	Rating 40	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_IE_R40	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	IE	Rating 40	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_IL_R40	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	IL	Rating 40	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_IT_R40	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	IT	Rating 40	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_JP_R40	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	JP	Rating 40	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_KR_R40	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	KR	Rating 40	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_LT_R40	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	LT	Rating 40	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_LU_R40	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	LU	Rating 40	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_LV_R40	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	LV	Rating 40	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_MT_R40	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	MT	Rating 40	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_NL_R40	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	NL	Rating 40	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_NO_R40	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	NO	Rating 40	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_PL_R40	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	PL	Rating 40	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_PT_R40	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	PT	Rating 40	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_RO_R40	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	RO	Rating 40	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_RU_R40	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	RU	Rating 40	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_SE_R40	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	SE	Rating 40	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_SG_R40	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	SG	Rating 40	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_SI_R40	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	SI	Rating 40	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_SK_R40	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	SK	Rating 40	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_TR_R40	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	TR	Rating 40	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_US_R40	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	US	Rating 40	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMER_ALL_0106_CC_AIRB_x2_R40	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	Other countries	Rating 40	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_x0_R41	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	Not applicable	Rating 41	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_AT_R41	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	AT	Rating 41	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_AU_R41	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	AU	Rating 41	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_BE_R41	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	BE	Rating 41	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_BG_R41	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	BG	Rating 41	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_BR_R41	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	BR	Rating 41	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_CA_R41	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	CA	Rating 41	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_CH_R41	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	CH	Rating 41	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_CN_R41	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	CN	Rating 41	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_CY_R41	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	CY	Rating 41	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_CZ_R41	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	CZ	Rating 41	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_DE_R41	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	DE	Rating 41	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_DK_R41	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	DK	Rating 41	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_EE_R41	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	EE	Rating 41	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_ES_R41	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	ES	Rating 41	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_FI_R41	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	FI	Rating 41	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_FR_R41	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	FR	Rating 41	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_GB_R41	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	GB	Rating 41	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_GR_R41	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	GR	Rating 41	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_HK_R41	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	HK	Rating 41	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_HR_R41	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	HR	Rating 41	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMER_ALL_0106_CC_AIRB_HU_R41	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	HU	Rating 41	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_IE_R41	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	IE	Rating 41	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_IL_R41	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	IL	Rating 41	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_IT_R41	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	IT	Rating 41	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_JP_R41	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	JP	Rating 41	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_KR_R41	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	KR	Rating 41	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_LT_R41	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	LT	Rating 41	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_LU_R41	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	LU	Rating 41	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_LV_R41	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	LV	Rating 41	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_MT_R41	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	MT	Rating 41	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_NL_R41	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	NL	Rating 41	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_NO_R41	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	NO	Rating 41	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_PL_R41	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	PL	Rating 41	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_PT_R41	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	PT	Rating 41	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_RO_R41	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	RO	Rating 41	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_RU_R41	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	RU	Rating 41	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_SE_R41	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	SE	Rating 41	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_SG_R41	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	SG	Rating 41	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_SI_R41	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	SI	Rating 41	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_SK_R41	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	SK	Rating 41	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_TR_R41	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	TR	Rating 41	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_US_R41	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	US	Rating 41	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMER_ALL_0106_CC_AIRB_x2_R41	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	Other countries	Rating 41	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_x0_R42	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	Not applicable	Rating 42	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_AT_R42	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	AT	Rating 42	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_AU_R42	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	AU	Rating 42	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_BE_R42	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	BE	Rating 42	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_BG_R42	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	BG	Rating 42	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_BR_R42	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	BR	Rating 42	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_CA_R42	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	CA	Rating 42	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_CH_R42	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	CH	Rating 42	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_CN_R42	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	CN	Rating 42	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_CY_R42	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	CY	Rating 42	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_CZ_R42	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	CZ	Rating 42	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_DE_R42	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	DE	Rating 42	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_DK_R42	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	DK	Rating 42	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_EE_R42	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	EE	Rating 42	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_ES_R42	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	ES	Rating 42	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_FI_R42	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	FI	Rating 42	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_FR_R42	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	FR	Rating 42	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_GB_R42	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	GB	Rating 42	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_GR_R42	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	GR	Rating 42	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_HK_R42	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	HK	Rating 42	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_HR_R42	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	HR	Rating 42	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMER_ALL_0106_CC_AIRB_HU_R42	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	HU	Rating 42	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_IE_R42	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	IE	Rating 42	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_IL_R42	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	IL	Rating 42	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_IT_R42	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	IT	Rating 42	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_JP_R42	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	JP	Rating 42	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_KR_R42	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	KR	Rating 42	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_LT_R42	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	LT	Rating 42	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_LU_R42	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	LU	Rating 42	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_LV_R42	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	LV	Rating 42	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_MT_R42	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	MT	Rating 42	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_NL_R42	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	NL	Rating 42	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_NO_R42	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	NO	Rating 42	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_PL_R42	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	PL	Rating 42	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_PT_R42	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	PT	Rating 42	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_RO_R42	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	RO	Rating 42	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_RU_R42	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	RU	Rating 42	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_SE_R42	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	SE	Rating 42	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_SG_R42	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	SG	Rating 42	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_SI_R42	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	SI	Rating 42	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_SK_R42	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	SK	Rating 42	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_TR_R42	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	TR	Rating 42	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_US_R42	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	US	Rating 42	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMER_ALL_0106_CC_AIRB_x2_R42	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	Other countries	Rating 42	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_x0_R43	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	Not applicable	Rating 43	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_AT_R43	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	AT	Rating 43	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_AU_R43	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	AU	Rating 43	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_BE_R43	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	BE	Rating 43	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_BG_R43	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	BG	Rating 43	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_BR_R43	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	BR	Rating 43	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_CA_R43	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	CA	Rating 43	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_CH_R43	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	CH	Rating 43	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_CN_R43	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	CN	Rating 43	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_CY_R43	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	CY	Rating 43	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_CZ_R43	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	CZ	Rating 43	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_DE_R43	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	DE	Rating 43	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_DK_R43	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	DK	Rating 43	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_EE_R43	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	EE	Rating 43	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_ES_R43	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	ES	Rating 43	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_FI_R43	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	FI	Rating 43	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_FR_R43	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	FR	Rating 43	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_GB_R43	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	GB	Rating 43	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_GR_R43	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	GR	Rating 43	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_HK_R43	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	HK	Rating 43	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_HR_R43	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	HR	Rating 43	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMER_ALL_0106_CC_AIRB_HU_R43	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	HU	Rating 43	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_IE_R43	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	IE	Rating 43	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_IL_R43	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	IL	Rating 43	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_IT_R43	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	IT	Rating 43	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_JP_R43	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	JP	Rating 43	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_KR_R43	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	KR	Rating 43	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_LT_R43	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	LT	Rating 43	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_LU_R43	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	LU	Rating 43	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_LV_R43	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	LV	Rating 43	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_MT_R43	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	MT	Rating 43	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_NL_R43	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	NL	Rating 43	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_NO_R43	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	NO	Rating 43	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_PL_R43	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	PL	Rating 43	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_PT_R43	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	PT	Rating 43	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_RO_R43	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	RO	Rating 43	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_RU_R43	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	RU	Rating 43	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_SE_R43	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	SE	Rating 43	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_SG_R43	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	SG	Rating 43	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_SI_R43	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	SI	Rating 43	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_SK_R43	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	SK	Rating 43	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_TR_R43	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	TR	Rating 43	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_US_R43	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	US	Rating 43	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMER_ALL_0106_CC_AIRB_x2_R43	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	Other countries	Rating 43	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_x0_R44	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	Not applicable	Rating 44	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_AT_R44	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	AT	Rating 44	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_AU_R44	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	AU	Rating 44	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_BE_R44	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	BE	Rating 44	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_BG_R44	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	BG	Rating 44	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_BR_R44	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	BR	Rating 44	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_CA_R44	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	CA	Rating 44	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_CH_R44	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	CH	Rating 44	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_CN_R44	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	CN	Rating 44	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_CY_R44	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	CY	Rating 44	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_CZ_R44	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	CZ	Rating 44	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_DE_R44	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	DE	Rating 44	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_DK_R44	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	DK	Rating 44	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_EE_R44	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	EE	Rating 44	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_ES_R44	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	ES	Rating 44	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_FI_R44	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	FI	Rating 44	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_FR_R44	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	FR	Rating 44	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_GB_R44	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	GB	Rating 44	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_GR_R44	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	GR	Rating 44	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_HK_R44	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	HK	Rating 44	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_HR_R44	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	HR	Rating 44	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMER_ALL_0106_CC_AIRB_HU_R44	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	HU	Rating 44	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_IE_R44	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	IE	Rating 44	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_IL_R44	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	IL	Rating 44	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_IT_R44	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	IT	Rating 44	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_JP_R44	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	JP	Rating 44	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_KR_R44	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	KR	Rating 44	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_LT_R44	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	LT	Rating 44	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_LU_R44	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	LU	Rating 44	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_LV_R44	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	LV	Rating 44	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_MT_R44	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	MT	Rating 44	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_NL_R44	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	NL	Rating 44	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_NO_R44	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	NO	Rating 44	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_PL_R44	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	PL	Rating 44	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_PT_R44	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	PT	Rating 44	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_RO_R44	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	RO	Rating 44	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_RU_R44	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	RU	Rating 44	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_SE_R44	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	SE	Rating 44	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_SG_R44	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	SG	Rating 44	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_SI_R44	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	SI	Rating 44	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_SK_R44	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	SK	Rating 44	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_TR_R44	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	TR	Rating 44	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_US_R44	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	US	Rating 44	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMER_ALL_0106_CC_AIRB_x2_R44	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	Other countries	Rating 44	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_x0_R45	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	Not applicable	Rating 45	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_AT_R45	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	AT	Rating 45	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_AU_R45	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	AU	Rating 45	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_BE_R45	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	BE	Rating 45	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_BG_R45	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	BG	Rating 45	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_BR_R45	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	BR	Rating 45	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_CA_R45	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	CA	Rating 45	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_CH_R45	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	CH	Rating 45	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_CN_R45	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	CN	Rating 45	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_CY_R45	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	CY	Rating 45	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_CZ_R45	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	CZ	Rating 45	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_DE_R45	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	DE	Rating 45	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_DK_R45	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	DK	Rating 45	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_EE_R45	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	EE	Rating 45	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_ES_R45	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	ES	Rating 45	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_FI_R45	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	FI	Rating 45	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_FR_R45	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	FR	Rating 45	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_GB_R45	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	GB	Rating 45	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_GR_R45	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	GR	Rating 45	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_HK_R45	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	HK	Rating 45	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_HR_R45	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	HR	Rating 45	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMER_ALL_0106_CC_AIRB_HU_R45	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	HU	Rating 45	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_IE_R45	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	IE	Rating 45	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_IL_R45	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	IL	Rating 45	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_IT_R45	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	IT	Rating 45	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_JP_R45	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	JP	Rating 45	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_KR_R45	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	KR	Rating 45	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_LT_R45	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	LT	Rating 45	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_LU_R45	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	LU	Rating 45	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_LV_R45	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	LV	Rating 45	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_MT_R45	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	MT	Rating 45	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_NL_R45	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	NL	Rating 45	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_NO_R45	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	NO	Rating 45	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_PL_R45	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	PL	Rating 45	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_PT_R45	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	PT	Rating 45	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_RO_R45	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	RO	Rating 45	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_RU_R45	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	RU	Rating 45	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_SE_R45	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	SE	Rating 45	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_SG_R45	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	SG	Rating 45	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_SI_R45	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	SI	Rating 45	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_SK_R45	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	SK	Rating 45	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_TR_R45	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	TR	Rating 45	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_US_R45	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	US	Rating 45	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMER_ALL_0106_CC_AIRB_x2_R45	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	Other countries	Rating 45	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_x0_R46	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	Not applicable	Rating 46	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_AT_R46	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	AT	Rating 46	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_AU_R46	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	AU	Rating 46	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_BE_R46	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	BE	Rating 46	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_BG_R46	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	BG	Rating 46	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_BR_R46	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	BR	Rating 46	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_CA_R46	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	CA	Rating 46	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_CH_R46	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	CH	Rating 46	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_CN_R46	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	CN	Rating 46	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_CY_R46	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	CY	Rating 46	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_CZ_R46	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	CZ	Rating 46	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_DE_R46	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	DE	Rating 46	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_DK_R46	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	DK	Rating 46	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_EE_R46	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	EE	Rating 46	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_ES_R46	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	ES	Rating 46	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_FI_R46	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	FI	Rating 46	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_FR_R46	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	FR	Rating 46	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_GB_R46	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	GB	Rating 46	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_GR_R46	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	GR	Rating 46	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_HK_R46	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	HK	Rating 46	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_HR_R46	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	HR	Rating 46	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMER_ALL_0106_CC_AIRB_HU_R46	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	HU	Rating 46	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_IE_R46	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	IE	Rating 46	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_IL_R46	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	IL	Rating 46	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_IT_R46	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	IT	Rating 46	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_JP_R46	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	JP	Rating 46	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_KR_R46	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	KR	Rating 46	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_LT_R46	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	LT	Rating 46	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_LU_R46	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	LU	Rating 46	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_LV_R46	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	LV	Rating 46	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_MT_R46	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	MT	Rating 46	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_NL_R46	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	NL	Rating 46	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_NO_R46	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	NO	Rating 46	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_PL_R46	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	PL	Rating 46	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_PT_R46	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	PT	Rating 46	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_RO_R46	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	RO	Rating 46	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_RU_R46	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	RU	Rating 46	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_SE_R46	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	SE	Rating 46	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_SG_R46	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	SG	Rating 46	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_SI_R46	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	SI	Rating 46	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_SK_R46	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	SK	Rating 46	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_TR_R46	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	TR	Rating 46	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_US_R46	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	US	Rating 46	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMER_ALL_0106_CC_AIRB_x2_R46	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	Other countries	Rating 46	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_x0_R47	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	Not applicable	Rating 47	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_AT_R47	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	AT	Rating 47	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_AU_R47	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	AU	Rating 47	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_BE_R47	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	BE	Rating 47	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_BG_R47	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	BG	Rating 47	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_BR_R47	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	BR	Rating 47	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_CA_R47	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	CA	Rating 47	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_CH_R47	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	CH	Rating 47	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_CN_R47	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	CN	Rating 47	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_CY_R47	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	CY	Rating 47	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_CZ_R47	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	CZ	Rating 47	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_DE_R47	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	DE	Rating 47	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_DK_R47	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	DK	Rating 47	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_EE_R47	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	EE	Rating 47	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_ES_R47	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	ES	Rating 47	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_FI_R47	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	FI	Rating 47	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_FR_R47	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	FR	Rating 47	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_GB_R47	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	GB	Rating 47	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_GR_R47	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	GR	Rating 47	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_HK_R47	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	HK	Rating 47	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_HR_R47	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	HR	Rating 47	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMER_ALL_0106_CC_AIRB_HU_R47	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	HU	Rating 47	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_IE_R47	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	IE	Rating 47	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_IL_R47	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	IL	Rating 47	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_IT_R47	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	IT	Rating 47	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_JP_R47	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	JP	Rating 47	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_KR_R47	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	KR	Rating 47	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_LT_R47	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	LT	Rating 47	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_LU_R47	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	LU	Rating 47	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_LV_R47	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	LV	Rating 47	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_MT_R47	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	MT	Rating 47	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_NL_R47	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	NL	Rating 47	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_NO_R47	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	NO	Rating 47	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_PL_R47	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	PL	Rating 47	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_PT_R47	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	PT	Rating 47	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_RO_R47	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	RO	Rating 47	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_RU_R47	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	RU	Rating 47	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_SE_R47	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	SE	Rating 47	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_SG_R47	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	SG	Rating 47	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_SI_R47	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	SI	Rating 47	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_SK_R47	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	SK	Rating 47	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_TR_R47	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	TR	Rating 47	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_US_R47	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	US	Rating 47	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMER_ALL_0106_CC_AIRB_x2_R47	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	Other countries	Rating 47	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_x0_R48	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	Not applicable	Rating 48	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_AT_R48	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	AT	Rating 48	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_AU_R48	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	AU	Rating 48	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_BE_R48	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	BE	Rating 48	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_BG_R48	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	BG	Rating 48	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_BR_R48	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	BR	Rating 48	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_CA_R48	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	CA	Rating 48	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_CH_R48	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	CH	Rating 48	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_CN_R48	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	CN	Rating 48	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_CY_R48	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	CY	Rating 48	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_CZ_R48	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	CZ	Rating 48	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_DE_R48	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	DE	Rating 48	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_DK_R48	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	DK	Rating 48	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_EE_R48	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	EE	Rating 48	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_ES_R48	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	ES	Rating 48	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_FI_R48	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	FI	Rating 48	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_FR_R48	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	FR	Rating 48	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_GB_R48	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	GB	Rating 48	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_GR_R48	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	GR	Rating 48	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_HK_R48	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	HK	Rating 48	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_HR_R48	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	HR	Rating 48	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMER_ALL_0106_CC_AIRB_HU_R48	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	HU	Rating 48	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_IE_R48	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	IE	Rating 48	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_IL_R48	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	IL	Rating 48	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_IT_R48	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	IT	Rating 48	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_JP_R48	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	JP	Rating 48	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_KR_R48	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	KR	Rating 48	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_LT_R48	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	LT	Rating 48	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_LU_R48	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	LU	Rating 48	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_LV_R48	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	LV	Rating 48	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_MT_R48	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	MT	Rating 48	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_NL_R48	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	NL	Rating 48	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_NO_R48	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	NO	Rating 48	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_PL_R48	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	PL	Rating 48	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_PT_R48	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	PT	Rating 48	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_RO_R48	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	RO	Rating 48	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_RU_R48	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	RU	Rating 48	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_SE_R48	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	SE	Rating 48	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_SG_R48	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	SG	Rating 48	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_SI_R48	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	SI	Rating 48	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_SK_R48	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	SK	Rating 48	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_TR_R48	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	TR	Rating 48	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_US_R48	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	US	Rating 48	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMER_ALL_0106_CC_AIRB_x2_R48	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	Other countries	Rating 48	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_x0_R49	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	Not applicable	Rating 49	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_AT_R49	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	AT	Rating 49	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_AU_R49	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	AU	Rating 49	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_BE_R49	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	BE	Rating 49	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_BG_R49	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	BG	Rating 49	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_BR_R49	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	BR	Rating 49	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_CA_R49	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	CA	Rating 49	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_CH_R49	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	CH	Rating 49	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_CN_R49	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	CN	Rating 49	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_CY_R49	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	CY	Rating 49	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_CZ_R49	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	CZ	Rating 49	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_DE_R49	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	DE	Rating 49	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_DK_R49	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	DK	Rating 49	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_EE_R49	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	EE	Rating 49	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_ES_R49	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	ES	Rating 49	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_FI_R49	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	FI	Rating 49	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_FR_R49	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	FR	Rating 49	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_GB_R49	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	GB	Rating 49	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_GR_R49	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	GR	Rating 49	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_HK_R49	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	HK	Rating 49	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_HR_R49	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	HR	Rating 49	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMER_ALL_0106_CC_AIRB_HU_R49	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	HU	Rating 49	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_IE_R49	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	IE	Rating 49	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_IL_R49	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	IL	Rating 49	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_IT_R49	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	IT	Rating 49	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_JP_R49	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	JP	Rating 49	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_KR_R49	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	KR	Rating 49	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_LT_R49	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	LT	Rating 49	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_LU_R49	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	LU	Rating 49	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_LV_R49	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	LV	Rating 49	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_MT_R49	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	MT	Rating 49	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_NL_R49	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	NL	Rating 49	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_NO_R49	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	NO	Rating 49	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_PL_R49	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	PL	Rating 49	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_PT_R49	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	PT	Rating 49	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_RO_R49	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	RO	Rating 49	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_RU_R49	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	RU	Rating 49	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_SE_R49	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	SE	Rating 49	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_SG_R49	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	SG	Rating 49	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_SI_R49	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	SI	Rating 49	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_SK_R49	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	SK	Rating 49	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_TR_R49	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	TR	Rating 49	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_US_R49	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	US	Rating 49	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMER_ALL_0106_CC_AIRB_x2_R49	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	Other countries	Rating 49	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_x0_R50	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	Not applicable	Rating 50	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_AT_R50	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	AT	Rating 50	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_AU_R50	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	AU	Rating 50	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_BE_R50	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	BE	Rating 50	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_BG_R50	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	BG	Rating 50	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_BR_R50	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	BR	Rating 50	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_CA_R50	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	CA	Rating 50	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_CH_R50	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	CH	Rating 50	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_CN_R50	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	CN	Rating 50	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_CY_R50	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	CY	Rating 50	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_CZ_R50	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	CZ	Rating 50	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_DE_R50	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	DE	Rating 50	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_DK_R50	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	DK	Rating 50	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_EE_R50	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	EE	Rating 50	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_ES_R50	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	ES	Rating 50	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_FI_R50	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	FI	Rating 50	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_FR_R50	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	FR	Rating 50	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_GB_R50	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	GB	Rating 50	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_GR_R50	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	GR	Rating 50	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_HK_R50	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	HK	Rating 50	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_HR_R50	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	HR	Rating 50	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMER_ALL_0106_CC_AIRB_HU_R50	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	HU	Rating 50	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_IE_R50	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	IE	Rating 50	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_IL_R50	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	IL	Rating 50	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_IT_R50	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	IT	Rating 50	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_JP_R50	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	JP	Rating 50	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_KR_R50	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	KR	Rating 50	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_LT_R50	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	LT	Rating 50	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_LU_R50	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	LU	Rating 50	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_LV_R50	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	LV	Rating 50	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_MT_R50	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	MT	Rating 50	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_NL_R50	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	NL	Rating 50	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_NO_R50	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	NO	Rating 50	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_PL_R50	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	PL	Rating 50	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_PT_R50	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	PT	Rating 50	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_RO_R50	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	RO	Rating 50	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_RU_R50	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	RU	Rating 50	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_SE_R50	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	SE	Rating 50	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_SG_R50	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	SG	Rating 50	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_SI_R50	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	SI	Rating 50	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_SK_R50	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	SK	Rating 50	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_TR_R50	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	TR	Rating 50	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_US_R50	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	US	Rating 50	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMER_ALL_0106_CC_AIRB_x2_R50	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	Other countries	Rating 50	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_x0_R51	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	Not applicable	Rating 51	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_AT_R51	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	AT	Rating 51	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_AU_R51	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	AU	Rating 51	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_BE_R51	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	BE	Rating 51	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_BG_R51	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	BG	Rating 51	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_BR_R51	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	BR	Rating 51	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_CA_R51	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	CA	Rating 51	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_CH_R51	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	CH	Rating 51	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_CN_R51	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	CN	Rating 51	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_CY_R51	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	CY	Rating 51	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_CZ_R51	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	CZ	Rating 51	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_DE_R51	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	DE	Rating 51	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_DK_R51	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	DK	Rating 51	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_EE_R51	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	EE	Rating 51	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_ES_R51	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	ES	Rating 51	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_FI_R51	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	FI	Rating 51	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_FR_R51	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	FR	Rating 51	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_GB_R51	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	GB	Rating 51	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_GR_R51	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	GR	Rating 51	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_HK_R51	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	HK	Rating 51	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_HR_R51	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	HR	Rating 51	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMER_ALL_0106_CC_AIRB_HU_R51	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	HU	Rating 51	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_IE_R51	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	IE	Rating 51	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_IL_R51	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	IL	Rating 51	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_IT_R51	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	IT	Rating 51	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_JP_R51	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	JP	Rating 51	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_KR_R51	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	KR	Rating 51	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_LT_R51	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	LT	Rating 51	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_LU_R51	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	LU	Rating 51	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_LV_R51	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	LV	Rating 51	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_MT_R51	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	MT	Rating 51	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_NL_R51	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	NL	Rating 51	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_NO_R51	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	NO	Rating 51	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_PL_R51	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	PL	Rating 51	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_PT_R51	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	PT	Rating 51	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_RO_R51	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	RO	Rating 51	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_RU_R51	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	RU	Rating 51	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_SE_R51	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	SE	Rating 51	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_SG_R51	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	SG	Rating 51	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_SI_R51	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	SI	Rating 51	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_SK_R51	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	SK	Rating 51	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_TR_R51	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	TR	Rating 51	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_US_R51	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	US	Rating 51	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMER_ALL_0106_CC_AIRB_x2_R51	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	Other countries	Rating 51	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_x0_R52	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	Not applicable	Rating 52	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_AT_R52	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	AT	Rating 52	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_AU_R52	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	AU	Rating 52	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_BE_R52	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	BE	Rating 52	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_BG_R52	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	BG	Rating 52	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_BR_R52	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	BR	Rating 52	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_CA_R52	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	CA	Rating 52	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_CH_R52	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	CH	Rating 52	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_CN_R52	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	CN	Rating 52	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_CY_R52	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	CY	Rating 52	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_CZ_R52	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	CZ	Rating 52	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_DE_R52	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	DE	Rating 52	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_DK_R52	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	DK	Rating 52	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_EE_R52	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	EE	Rating 52	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_ES_R52	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	ES	Rating 52	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_FI_R52	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	FI	Rating 52	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_FR_R52	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	FR	Rating 52	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_GB_R52	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	GB	Rating 52	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_GR_R52	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	GR	Rating 52	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_HK_R52	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	HK	Rating 52	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_HR_R52	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	HR	Rating 52	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMER_ALL_0106_CC_AIRB_HU_R52	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	HU	Rating 52	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_IE_R52	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	IE	Rating 52	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_IL_R52	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	IL	Rating 52	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_IT_R52	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	IT	Rating 52	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_JP_R52	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	JP	Rating 52	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_KR_R52	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	KR	Rating 52	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_LT_R52	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	LT	Rating 52	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_LU_R52	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	LU	Rating 52	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_LV_R52	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	LV	Rating 52	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_MT_R52	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	MT	Rating 52	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_NL_R52	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	NL	Rating 52	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_NO_R52	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	NO	Rating 52	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_PL_R52	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	PL	Rating 52	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_PT_R52	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	PT	Rating 52	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_RO_R52	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	RO	Rating 52	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_RU_R52	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	RU	Rating 52	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_SE_R52	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	SE	Rating 52	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_SG_R52	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	SG	Rating 52	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_SI_R52	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	SI	Rating 52	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_SK_R52	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	SK	Rating 52	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_TR_R52	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	TR	Rating 52	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_US_R52	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	US	Rating 52	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMER_ALL_0106_CC_AIRB_x2_R52	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	Other countries	Rating 52	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_x0_R53	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	Not applicable	Rating 53	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_AT_R53	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	AT	Rating 53	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_AU_R53	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	AU	Rating 53	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_BE_R53	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	BE	Rating 53	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_BG_R53	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	BG	Rating 53	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_BR_R53	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	BR	Rating 53	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_CA_R53	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	CA	Rating 53	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_CH_R53	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	CH	Rating 53	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_CN_R53	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	CN	Rating 53	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_CY_R53	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	CY	Rating 53	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_CZ_R53	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	CZ	Rating 53	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_DE_R53	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	DE	Rating 53	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_DK_R53	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	DK	Rating 53	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_EE_R53	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	EE	Rating 53	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_ES_R53	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	ES	Rating 53	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_FI_R53	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	FI	Rating 53	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_FR_R53	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	FR	Rating 53	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_GB_R53	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	GB	Rating 53	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_GR_R53	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	GR	Rating 53	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_HK_R53	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	HK	Rating 53	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_HR_R53	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	HR	Rating 53	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMER_ALL_0106_CC_AIRB_HU_R53	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	HU	Rating 53	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_IE_R53	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	IE	Rating 53	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_IL_R53	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	IL	Rating 53	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_IT_R53	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	IT	Rating 53	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_JP_R53	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	JP	Rating 53	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_KR_R53	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	KR	Rating 53	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_LT_R53	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	LT	Rating 53	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_LU_R53	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	LU	Rating 53	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_LV_R53	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	LV	Rating 53	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_MT_R53	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	MT	Rating 53	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_NL_R53	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	NL	Rating 53	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_NO_R53	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	NO	Rating 53	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_PL_R53	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	PL	Rating 53	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_PT_R53	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	PT	Rating 53	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_RO_R53	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	RO	Rating 53	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_RU_R53	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	RU	Rating 53	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_SE_R53	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	SE	Rating 53	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_SG_R53	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	SG	Rating 53	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_SI_R53	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	SI	Rating 53	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_SK_R53	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	SK	Rating 53	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_TR_R53	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	TR	Rating 53	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_US_R53	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	US	Rating 53	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMER_ALL_0106_CC_AIRB_x2_R53	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	Other countries	Rating 53	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_x0_R54	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	Not applicable	Rating 54	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_AT_R54	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	AT	Rating 54	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_AU_R54	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	AU	Rating 54	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_BE_R54	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	BE	Rating 54	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_BG_R54	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	BG	Rating 54	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_BR_R54	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	BR	Rating 54	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_CA_R54	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	CA	Rating 54	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_CH_R54	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	CH	Rating 54	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_CN_R54	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	CN	Rating 54	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_CY_R54	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	CY	Rating 54	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_CZ_R54	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	CZ	Rating 54	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_DE_R54	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	DE	Rating 54	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_DK_R54	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	DK	Rating 54	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_EE_R54	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	EE	Rating 54	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_ES_R54	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	ES	Rating 54	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_FI_R54	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	FI	Rating 54	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_FR_R54	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	FR	Rating 54	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_GB_R54	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	GB	Rating 54	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_GR_R54	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	GR	Rating 54	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_HK_R54	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	HK	Rating 54	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_HR_R54	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	HR	Rating 54	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMER_ALL_0106_CC_AIRB_HU_R54	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	HU	Rating 54	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_IE_R54	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	IE	Rating 54	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_IL_R54	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	IL	Rating 54	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_IT_R54	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	IT	Rating 54	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_JP_R54	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	JP	Rating 54	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_KR_R54	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	KR	Rating 54	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_LT_R54	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	LT	Rating 54	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_LU_R54	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	LU	Rating 54	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_LV_R54	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	LV	Rating 54	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_MT_R54	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	MT	Rating 54	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_NL_R54	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	NL	Rating 54	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_NO_R54	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	NO	Rating 54	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_PL_R54	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	PL	Rating 54	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_PT_R54	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	PT	Rating 54	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_RO_R54	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	RO	Rating 54	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_RU_R54	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	RU	Rating 54	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_SE_R54	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	SE	Rating 54	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_SG_R54	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	SG	Rating 54	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_SI_R54	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	SI	Rating 54	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_SK_R54	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	SK	Rating 54	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_TR_R54	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	TR	Rating 54	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_US_R54	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	US	Rating 54	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMER_ALL_0106_CC_AIRB_x2_R54	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	Other countries	Rating 54	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_x0_R55	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	Not applicable	Rating 55	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_AT_R55	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	AT	Rating 55	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_AU_R55	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	AU	Rating 55	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_BE_R55	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	BE	Rating 55	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_BG_R55	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	BG	Rating 55	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_BR_R55	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	BR	Rating 55	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_CA_R55	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	CA	Rating 55	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_CH_R55	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	CH	Rating 55	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_CN_R55	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	CN	Rating 55	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_CY_R55	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	CY	Rating 55	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_CZ_R55	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	CZ	Rating 55	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_DE_R55	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	DE	Rating 55	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_DK_R55	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	DK	Rating 55	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_EE_R55	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	EE	Rating 55	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_ES_R55	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	ES	Rating 55	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_FI_R55	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	FI	Rating 55	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_FR_R55	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	FR	Rating 55	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_GB_R55	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	GB	Rating 55	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_GR_R55	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	GR	Rating 55	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_HK_R55	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	HK	Rating 55	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_HR_R55	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	HR	Rating 55	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMER_ALL_0106_CC_AIRB_HU_R55	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	HU	Rating 55	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_IE_R55	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	IE	Rating 55	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_IL_R55	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	IL	Rating 55	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_IT_R55	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	IT	Rating 55	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_JP_R55	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	JP	Rating 55	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_KR_R55	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	KR	Rating 55	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_LT_R55	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	LT	Rating 55	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_LU_R55	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	LU	Rating 55	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_LV_R55	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	LV	Rating 55	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_MT_R55	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	MT	Rating 55	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_NL_R55	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	NL	Rating 55	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_NO_R55	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	NO	Rating 55	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_PL_R55	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	PL	Rating 55	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_PT_R55	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	PT	Rating 55	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_RO_R55	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	RO	Rating 55	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_RU_R55	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	RU	Rating 55	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_SE_R55	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	SE	Rating 55	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_SG_R55	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	SG	Rating 55	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_SI_R55	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	SI	Rating 55	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_SK_R55	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	SK	Rating 55	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_TR_R55	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	TR	Rating 55	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_US_R55	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	US	Rating 55	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMER_ALL_0106_CC_AIRB_x2_R55	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	Other countries	Rating 55	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_x0_R56	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	Not applicable	Rating 56	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_AT_R56	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	AT	Rating 56	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_AU_R56	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	AU	Rating 56	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_BE_R56	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	BE	Rating 56	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_BG_R56	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	BG	Rating 56	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_BR_R56	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	BR	Rating 56	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_CA_R56	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	CA	Rating 56	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_CH_R56	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	CH	Rating 56	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_CN_R56	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	CN	Rating 56	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_CY_R56	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	CY	Rating 56	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_CZ_R56	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	CZ	Rating 56	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_DE_R56	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	DE	Rating 56	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_DK_R56	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	DK	Rating 56	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_EE_R56	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	EE	Rating 56	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_ES_R56	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	ES	Rating 56	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_FI_R56	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	FI	Rating 56	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_FR_R56	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	FR	Rating 56	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_GB_R56	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	GB	Rating 56	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_GR_R56	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	GR	Rating 56	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_HK_R56	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	HK	Rating 56	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_HR_R56	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	HR	Rating 56	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMER_ALL_0106_CC_AIRB_HU_R56	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	HU	Rating 56	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_IE_R56	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	IE	Rating 56	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_IL_R56	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	IL	Rating 56	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_IT_R56	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	IT	Rating 56	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_JP_R56	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	JP	Rating 56	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_KR_R56	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	KR	Rating 56	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_LT_R56	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	LT	Rating 56	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_LU_R56	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	LU	Rating 56	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_LV_R56	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	LV	Rating 56	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_MT_R56	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	MT	Rating 56	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_NL_R56	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	NL	Rating 56	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_NO_R56	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	NO	Rating 56	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_PL_R56	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	PL	Rating 56	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_PT_R56	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	PT	Rating 56	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_RO_R56	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	RO	Rating 56	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_RU_R56	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	RU	Rating 56	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_SE_R56	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	SE	Rating 56	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_SG_R56	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	SG	Rating 56	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_SI_R56	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	SI	Rating 56	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_SK_R56	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	SK	Rating 56	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_TR_R56	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	TR	Rating 56	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_US_R56	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	US	Rating 56	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMER_ALL_0106_CC_AIRB_x2_R56	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	Other countries	Rating 56	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_x0_R57	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	Not applicable	Rating 57	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_AT_R57	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	AT	Rating 57	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_AU_R57	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	AU	Rating 57	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_BE_R57	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	BE	Rating 57	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_BG_R57	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	BG	Rating 57	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_BR_R57	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	BR	Rating 57	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_CA_R57	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	CA	Rating 57	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_CH_R57	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	CH	Rating 57	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_CN_R57	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	CN	Rating 57	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_CY_R57	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	CY	Rating 57	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_CZ_R57	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	CZ	Rating 57	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_DE_R57	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	DE	Rating 57	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_DK_R57	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	DK	Rating 57	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_EE_R57	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	EE	Rating 57	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_ES_R57	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	ES	Rating 57	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_FI_R57	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	FI	Rating 57	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_FR_R57	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	FR	Rating 57	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_GB_R57	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	GB	Rating 57	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_GR_R57	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	GR	Rating 57	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_HK_R57	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	HK	Rating 57	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_HR_R57	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	HR	Rating 57	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMER_ALL_0106_CC_AIRB_HU_R57	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	HU	Rating 57	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_IE_R57	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	IE	Rating 57	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_IL_R57	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	IL	Rating 57	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_IT_R57	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	IT	Rating 57	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_JP_R57	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	JP	Rating 57	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_KR_R57	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	KR	Rating 57	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_LT_R57	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	LT	Rating 57	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_LU_R57	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	LU	Rating 57	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_LV_R57	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	LV	Rating 57	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_MT_R57	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	MT	Rating 57	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_NL_R57	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	NL	Rating 57	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_NO_R57	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	NO	Rating 57	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_PL_R57	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	PL	Rating 57	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_PT_R57	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	PT	Rating 57	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_RO_R57	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	RO	Rating 57	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_RU_R57	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	RU	Rating 57	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_SE_R57	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	SE	Rating 57	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_SG_R57	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	SG	Rating 57	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_SI_R57	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	SI	Rating 57	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_SK_R57	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	SK	Rating 57	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_TR_R57	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	TR	Rating 57	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_US_R57	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	US	Rating 57	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMER_ALL_0106_CC_AIRB_x2_R57	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	Other countries	Rating 57	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_x0_R58	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	Not applicable	Rating 58	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_AT_R58	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	AT	Rating 58	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_AU_R58	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	AU	Rating 58	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_BE_R58	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	BE	Rating 58	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_BG_R58	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	BG	Rating 58	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_BR_R58	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	BR	Rating 58	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_CA_R58	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	CA	Rating 58	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_CH_R58	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	CH	Rating 58	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_CN_R58	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	CN	Rating 58	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_CY_R58	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	CY	Rating 58	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_CZ_R58	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	CZ	Rating 58	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_DE_R58	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	DE	Rating 58	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_DK_R58	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	DK	Rating 58	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_EE_R58	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	EE	Rating 58	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_ES_R58	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	ES	Rating 58	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_FI_R58	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	FI	Rating 58	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_FR_R58	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	FR	Rating 58	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_GB_R58	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	GB	Rating 58	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_GR_R58	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	GR	Rating 58	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_HK_R58	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	HK	Rating 58	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_HR_R58	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	HR	Rating 58	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMER_ALL_0106_CC_AIRB_HU_R58	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	HU	Rating 58	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_IE_R58	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	IE	Rating 58	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_IL_R58	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	IL	Rating 58	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_IT_R58	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	IT	Rating 58	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_JP_R58	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	JP	Rating 58	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_KR_R58	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	KR	Rating 58	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_LT_R58	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	LT	Rating 58	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_LU_R58	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	LU	Rating 58	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_LV_R58	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	LV	Rating 58	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_MT_R58	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	MT	Rating 58	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_NL_R58	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	NL	Rating 58	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_NO_R58	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	NO	Rating 58	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_PL_R58	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	PL	Rating 58	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_PT_R58	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	PT	Rating 58	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_RO_R58	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	RO	Rating 58	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_RU_R58	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	RU	Rating 58	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_SE_R58	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	SE	Rating 58	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_SG_R58	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	SG	Rating 58	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_SI_R58	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	SI	Rating 58	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_SK_R58	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	SK	Rating 58	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_TR_R58	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	TR	Rating 58	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_US_R58	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	US	Rating 58	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMER_ALL_0106_CC_AIRB_x2_R58	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	Other countries	Rating 58	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_x0_R59	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	Not applicable	Rating 59	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_AT_R59	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	AT	Rating 59	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_AU_R59	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	AU	Rating 59	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_BE_R59	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	BE	Rating 59	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_BG_R59	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	BG	Rating 59	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_BR_R59	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	BR	Rating 59	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_CA_R59	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	CA	Rating 59	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_CH_R59	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	CH	Rating 59	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_CN_R59	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	CN	Rating 59	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_CY_R59	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	CY	Rating 59	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_CZ_R59	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	CZ	Rating 59	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_DE_R59	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	DE	Rating 59	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_DK_R59	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	DK	Rating 59	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_EE_R59	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	EE	Rating 59	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_ES_R59	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	ES	Rating 59	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_FI_R59	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	FI	Rating 59	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_FR_R59	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	FR	Rating 59	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_GB_R59	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	GB	Rating 59	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_GR_R59	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	GR	Rating 59	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_HK_R59	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	HK	Rating 59	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_HR_R59	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	HR	Rating 59	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMER_ALL_0106_CC_AIRB_HU_R59	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	HU	Rating 59	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_IE_R59	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	IE	Rating 59	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_IL_R59	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	IL	Rating 59	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_IT_R59	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	IT	Rating 59	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_JP_R59	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	JP	Rating 59	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_KR_R59	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	KR	Rating 59	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_LT_R59	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	LT	Rating 59	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_LU_R59	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	LU	Rating 59	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_LV_R59	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	LV	Rating 59	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_MT_R59	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	MT	Rating 59	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_NL_R59	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	NL	Rating 59	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_NO_R59	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	NO	Rating 59	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_PL_R59	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	PL	Rating 59	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_PT_R59	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	PT	Rating 59	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_RO_R59	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	RO	Rating 59	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_RU_R59	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	RU	Rating 59	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_SE_R59	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	SE	Rating 59	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_SG_R59	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	SG	Rating 59	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_SI_R59	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	SI	Rating 59	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_SK_R59	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	SK	Rating 59	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_TR_R59	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	TR	Rating 59	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_US_R59	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	US	Rating 59	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMER_ALL_0106_CC_AIRB_x2_R59	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	Other countries	Rating 59	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_x0_R60	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	Not applicable	Rating 60	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_AT_R60	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	AT	Rating 60	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_AU_R60	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	AU	Rating 60	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_BE_R60	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	BE	Rating 60	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_BG_R60	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	BG	Rating 60	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_BR_R60	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	BR	Rating 60	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_CA_R60	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	CA	Rating 60	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_CH_R60	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	CH	Rating 60	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_CN_R60	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	CN	Rating 60	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_CY_R60	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	CY	Rating 60	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_CZ_R60	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	CZ	Rating 60	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_DE_R60	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	DE	Rating 60	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_DK_R60	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	DK	Rating 60	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_EE_R60	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	EE	Rating 60	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_ES_R60	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	ES	Rating 60	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_FI_R60	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	FI	Rating 60	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_FR_R60	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	FR	Rating 60	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_GB_R60	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	GB	Rating 60	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_GR_R60	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	GR	Rating 60	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_HK_R60	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	HK	Rating 60	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_HR_R60	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	HR	Rating 60	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMER_ALL_0106_CC_AIRB_HU_R60	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	HU	Rating 60	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_IE_R60	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	IE	Rating 60	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_IL_R60	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	IL	Rating 60	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_IT_R60	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	IT	Rating 60	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_JP_R60	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	JP	Rating 60	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_KR_R60	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	KR	Rating 60	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_LT_R60	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	LT	Rating 60	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_LU_R60	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	LU	Rating 60	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_LV_R60	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	LV	Rating 60	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_MT_R60	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	MT	Rating 60	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_NL_R60	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	NL	Rating 60	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_NO_R60	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	NO	Rating 60	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_PL_R60	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	PL	Rating 60	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_PT_R60	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	PT	Rating 60	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_RO_R60	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	RO	Rating 60	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_RU_R60	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	RU	Rating 60	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_SE_R60	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	SE	Rating 60	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_SG_R60	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	SG	Rating 60	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_SI_R60	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	SI	Rating 60	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_SK_R60	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	SK	Rating 60	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_TR_R60	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	TR	Rating 60	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_US_R60	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	US	Rating 60	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMER_ALL_0106_CC_AIRB_x2_R60	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	Other countries	Rating 60	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_x0_R61	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	Not applicable	Rating 61	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_AT_R61	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	AT	Rating 61	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_AU_R61	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	AU	Rating 61	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_BE_R61	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	BE	Rating 61	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_BG_R61	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	BG	Rating 61	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_BR_R61	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	BR	Rating 61	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_CA_R61	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	CA	Rating 61	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_CH_R61	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	CH	Rating 61	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_CN_R61	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	CN	Rating 61	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_CY_R61	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	CY	Rating 61	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_CZ_R61	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	CZ	Rating 61	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_DE_R61	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	DE	Rating 61	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_DK_R61	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	DK	Rating 61	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_EE_R61	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	EE	Rating 61	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_ES_R61	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	ES	Rating 61	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_FI_R61	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	FI	Rating 61	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_FR_R61	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	FR	Rating 61	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_GB_R61	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	GB	Rating 61	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_GR_R61	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	GR	Rating 61	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_HK_R61	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	HK	Rating 61	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_HR_R61	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	HR	Rating 61	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMER_ALL_0106_CC_AIRB_HU_R61	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	HU	Rating 61	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_IE_R61	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	IE	Rating 61	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_IL_R61	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	IL	Rating 61	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_IT_R61	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	IT	Rating 61	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_JP_R61	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	JP	Rating 61	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_KR_R61	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	KR	Rating 61	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_LT_R61	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	LT	Rating 61	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_LU_R61	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	LU	Rating 61	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_LV_R61	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	LV	Rating 61	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_MT_R61	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	MT	Rating 61	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_NL_R61	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	NL	Rating 61	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_NO_R61	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	NO	Rating 61	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_PL_R61	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	PL	Rating 61	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_PT_R61	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	PT	Rating 61	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_RO_R61	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	RO	Rating 61	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_RU_R61	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	RU	Rating 61	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_SE_R61	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	SE	Rating 61	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_SG_R61	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	SG	Rating 61	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_SI_R61	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	SI	Rating 61	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_SK_R61	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	SK	Rating 61	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_TR_R61	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	TR	Rating 61	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_US_R61	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	US	Rating 61	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMER_ALL_0106_CC_AIRB_x2_R61	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	Other countries	Rating 61	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_x0_R62	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	Not applicable	Rating 62	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_AT_R62	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	AT	Rating 62	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_AU_R62	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	AU	Rating 62	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_BE_R62	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	BE	Rating 62	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_BG_R62	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	BG	Rating 62	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_BR_R62	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	BR	Rating 62	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_CA_R62	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	CA	Rating 62	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_CH_R62	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	CH	Rating 62	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_CN_R62	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	CN	Rating 62	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_CY_R62	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	CY	Rating 62	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_CZ_R62	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	CZ	Rating 62	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_DE_R62	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	DE	Rating 62	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_DK_R62	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	DK	Rating 62	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_EE_R62	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	EE	Rating 62	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_ES_R62	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	ES	Rating 62	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_FI_R62	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	FI	Rating 62	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_FR_R62	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	FR	Rating 62	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_GB_R62	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	GB	Rating 62	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_GR_R62	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	GR	Rating 62	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_HK_R62	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	HK	Rating 62	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_HR_R62	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	HR	Rating 62	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMER_ALL_0106_CC_AIRB_HU_R62	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	HU	Rating 62	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_IE_R62	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	IE	Rating 62	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_IL_R62	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	IL	Rating 62	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_IT_R62	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	IT	Rating 62	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_JP_R62	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	JP	Rating 62	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_KR_R62	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	KR	Rating 62	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_LT_R62	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	LT	Rating 62	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_LU_R62	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	LU	Rating 62	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_LV_R62	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	LV	Rating 62	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_MT_R62	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	MT	Rating 62	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_NL_R62	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	NL	Rating 62	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_NO_R62	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	NO	Rating 62	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_PL_R62	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	PL	Rating 62	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_PT_R62	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	PT	Rating 62	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_RO_R62	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	RO	Rating 62	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_RU_R62	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	RU	Rating 62	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_SE_R62	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	SE	Rating 62	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_SG_R62	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	SG	Rating 62	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_SI_R62	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	SI	Rating 62	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_SK_R62	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	SK	Rating 62	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_TR_R62	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	TR	Rating 62	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_US_R62	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	US	Rating 62	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMER_ALL_0106_CC_AIRB_x2_R62	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	Other countries	Rating 62	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_x0_R63	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	Not applicable	Rating 63	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_AT_R63	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	AT	Rating 63	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_AU_R63	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	AU	Rating 63	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_BE_R63	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	BE	Rating 63	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_BG_R63	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	BG	Rating 63	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_BR_R63	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	BR	Rating 63	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_CA_R63	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	CA	Rating 63	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_CH_R63	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	CH	Rating 63	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_CN_R63	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	CN	Rating 63	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_CY_R63	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	CY	Rating 63	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_CZ_R63	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	CZ	Rating 63	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_DE_R63	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	DE	Rating 63	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_DK_R63	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	DK	Rating 63	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_EE_R63	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	EE	Rating 63	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_ES_R63	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	ES	Rating 63	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_FI_R63	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	FI	Rating 63	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_FR_R63	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	FR	Rating 63	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_GB_R63	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	GB	Rating 63	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_GR_R63	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	GR	Rating 63	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_HK_R63	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	HK	Rating 63	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_HR_R63	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	HR	Rating 63	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMER_ALL_0106_CC_AIRB_HU_R63	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	HU	Rating 63	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_IE_R63	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	IE	Rating 63	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_IL_R63	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	IL	Rating 63	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_IT_R63	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	IT	Rating 63	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_JP_R63	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	JP	Rating 63	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_KR_R63	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	KR	Rating 63	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_LT_R63	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	LT	Rating 63	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_LU_R63	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	LU	Rating 63	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_LV_R63	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	LV	Rating 63	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_MT_R63	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	MT	Rating 63	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_NL_R63	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	NL	Rating 63	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_NO_R63	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	NO	Rating 63	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_PL_R63	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	PL	Rating 63	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_PT_R63	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	PT	Rating 63	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_RO_R63	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	RO	Rating 63	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_RU_R63	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	RU	Rating 63	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_SE_R63	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	SE	Rating 63	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_SG_R63	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	SG	Rating 63	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_SI_R63	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	SI	Rating 63	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_SK_R63	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	SK	Rating 63	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_TR_R63	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	TR	Rating 63	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_US_R63	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	US	Rating 63	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMER_ALL_0106_CC_AIRB_x2_R63	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	Other countries	Rating 63	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_x0_R64	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	Not applicable	Rating 64	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_AT_R64	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	AT	Rating 64	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_AU_R64	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	AU	Rating 64	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_BE_R64	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	BE	Rating 64	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_BG_R64	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	BG	Rating 64	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_BR_R64	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	BR	Rating 64	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_CA_R64	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	CA	Rating 64	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_CH_R64	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	CH	Rating 64	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_CN_R64	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	CN	Rating 64	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_CY_R64	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	CY	Rating 64	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_CZ_R64	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	CZ	Rating 64	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_DE_R64	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	DE	Rating 64	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_DK_R64	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	DK	Rating 64	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_EE_R64	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	EE	Rating 64	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_ES_R64	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	ES	Rating 64	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_FI_R64	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	FI	Rating 64	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_FR_R64	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	FR	Rating 64	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_GB_R64	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	GB	Rating 64	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_GR_R64	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	GR	Rating 64	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_HK_R64	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	HK	Rating 64	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_HR_R64	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	HR	Rating 64	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMER_ALL_0106_CC_AIRB_HU_R64	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	HU	Rating 64	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_IE_R64	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	IE	Rating 64	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_IL_R64	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	IL	Rating 64	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_IT_R64	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	IT	Rating 64	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_JP_R64	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	JP	Rating 64	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_KR_R64	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	KR	Rating 64	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_LT_R64	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	LT	Rating 64	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_LU_R64	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	LU	Rating 64	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_LV_R64	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	LV	Rating 64	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_MT_R64	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	MT	Rating 64	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_NL_R64	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	NL	Rating 64	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_NO_R64	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	NO	Rating 64	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_PL_R64	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	PL	Rating 64	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_PT_R64	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	PT	Rating 64	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_RO_R64	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	RO	Rating 64	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_RU_R64	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	RU	Rating 64	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_SE_R64	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	SE	Rating 64	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_SG_R64	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	SG	Rating 64	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_SI_R64	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	SI	Rating 64	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_SK_R64	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	SK	Rating 64	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_TR_R64	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	TR	Rating 64	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_US_R64	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	US	Rating 64	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMER_ALL_0106_CC_AIRB_x2_R64	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	Other countries	Rating 64	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_x0_R65	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	Not applicable	Rating 65	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_AT_R65	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	AT	Rating 65	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_AU_R65	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	AU	Rating 65	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_BE_R65	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	BE	Rating 65	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_BG_R65	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	BG	Rating 65	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_BR_R65	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	BR	Rating 65	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_CA_R65	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	CA	Rating 65	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_CH_R65	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	CH	Rating 65	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_CN_R65	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	CN	Rating 65	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_CY_R65	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	CY	Rating 65	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_CZ_R65	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	CZ	Rating 65	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_DE_R65	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	DE	Rating 65	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_DK_R65	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	DK	Rating 65	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_EE_R65	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	EE	Rating 65	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_ES_R65	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	ES	Rating 65	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_FI_R65	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	FI	Rating 65	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_FR_R65	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	FR	Rating 65	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_GB_R65	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	GB	Rating 65	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_GR_R65	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	GR	Rating 65	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_HK_R65	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	HK	Rating 65	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_HR_R65	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	HR	Rating 65	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMER_ALL_0106_CC_AIRB_HU_R65	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	HU	Rating 65	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_IE_R65	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	IE	Rating 65	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_IL_R65	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	IL	Rating 65	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_IT_R65	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	IT	Rating 65	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_JP_R65	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	JP	Rating 65	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_KR_R65	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	KR	Rating 65	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_LT_R65	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	LT	Rating 65	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_LU_R65	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	LU	Rating 65	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_LV_R65	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	LV	Rating 65	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_MT_R65	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	MT	Rating 65	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_NL_R65	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	NL	Rating 65	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_NO_R65	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	NO	Rating 65	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_PL_R65	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	PL	Rating 65	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_PT_R65	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	PT	Rating 65	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_RO_R65	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	RO	Rating 65	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_RU_R65	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	RU	Rating 65	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_SE_R65	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	SE	Rating 65	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_SG_R65	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	SG	Rating 65	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_SI_R65	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	SI	Rating 65	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_SK_R65	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	SK	Rating 65	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_TR_R65	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	TR	Rating 65	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_US_R65	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	US	Rating 65	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMER_ALL_0106_CC_AIRB_x2_R65	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	Other countries	Rating 65	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_x0_R66	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	Not applicable	Rating 66	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_AT_R66	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	AT	Rating 66	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_AU_R66	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	AU	Rating 66	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_BE_R66	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	BE	Rating 66	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_BG_R66	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	BG	Rating 66	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_BR_R66	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	BR	Rating 66	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_CA_R66	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	CA	Rating 66	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_CH_R66	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	CH	Rating 66	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_CN_R66	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	CN	Rating 66	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_CY_R66	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	CY	Rating 66	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_CZ_R66	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	CZ	Rating 66	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_DE_R66	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	DE	Rating 66	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_DK_R66	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	DK	Rating 66	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_EE_R66	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	EE	Rating 66	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_ES_R66	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	ES	Rating 66	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_FI_R66	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	FI	Rating 66	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_FR_R66	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	FR	Rating 66	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_GB_R66	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	GB	Rating 66	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_GR_R66	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	GR	Rating 66	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_HK_R66	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	HK	Rating 66	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_HR_R66	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	HR	Rating 66	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMER_ALL_0106_CC_AIRB_HU_R66	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	HU	Rating 66	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_IE_R66	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	IE	Rating 66	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_IL_R66	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	IL	Rating 66	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_IT_R66	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	IT	Rating 66	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_JP_R66	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	JP	Rating 66	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_KR_R66	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	KR	Rating 66	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_LT_R66	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	LT	Rating 66	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_LU_R66	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	LU	Rating 66	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_LV_R66	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	LV	Rating 66	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_MT_R66	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	MT	Rating 66	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_NL_R66	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	NL	Rating 66	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_NO_R66	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	NO	Rating 66	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_PL_R66	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	PL	Rating 66	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_PT_R66	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	PT	Rating 66	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_RO_R66	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	RO	Rating 66	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_RU_R66	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	RU	Rating 66	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_SE_R66	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	SE	Rating 66	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_SG_R66	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	SG	Rating 66	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_SI_R66	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	SI	Rating 66	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_SK_R66	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	SK	Rating 66	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_TR_R66	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	TR	Rating 66	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_US_R66	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	US	Rating 66	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMER_ALL_0106_CC_AIRB_x2_R66	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	Other countries	Rating 66	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_x0_R67	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	Not applicable	Rating 67	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_AT_R67	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	AT	Rating 67	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_AU_R67	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	AU	Rating 67	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_BE_R67	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	BE	Rating 67	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_BG_R67	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	BG	Rating 67	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_BR_R67	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	BR	Rating 67	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_CA_R67	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	CA	Rating 67	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_CH_R67	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	CH	Rating 67	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_CN_R67	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	CN	Rating 67	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_CY_R67	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	CY	Rating 67	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_CZ_R67	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	CZ	Rating 67	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_DE_R67	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	DE	Rating 67	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_DK_R67	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	DK	Rating 67	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_EE_R67	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	EE	Rating 67	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_ES_R67	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	ES	Rating 67	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_FI_R67	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	FI	Rating 67	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_FR_R67	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	FR	Rating 67	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_GB_R67	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	GB	Rating 67	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_GR_R67	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	GR	Rating 67	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_HK_R67	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	HK	Rating 67	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_HR_R67	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	HR	Rating 67	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMER_ALL_0106_CC_AIRB_HU_R67	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	HU	Rating 67	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_IE_R67	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	IE	Rating 67	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_IL_R67	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	IL	Rating 67	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_IT_R67	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	IT	Rating 67	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_JP_R67	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	JP	Rating 67	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_KR_R67	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	KR	Rating 67	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_LT_R67	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	LT	Rating 67	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_LU_R67	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	LU	Rating 67	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_LV_R67	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	LV	Rating 67	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_MT_R67	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	MT	Rating 67	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_NL_R67	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	NL	Rating 67	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_NO_R67	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	NO	Rating 67	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_PL_R67	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	PL	Rating 67	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_PT_R67	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	PT	Rating 67	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_RO_R67	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	RO	Rating 67	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_RU_R67	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	RU	Rating 67	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_SE_R67	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	SE	Rating 67	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_SG_R67	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	SG	Rating 67	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_SI_R67	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	SI	Rating 67	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_SK_R67	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	SK	Rating 67	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_TR_R67	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	TR	Rating 67	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_US_R67	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	US	Rating 67	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMER_ALL_0106_CC_AIRB_x2_R67	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	Other countries	Rating 67	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_x0_R68	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	Not applicable	Rating 68	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_AT_R68	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	AT	Rating 68	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_AU_R68	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	AU	Rating 68	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_BE_R68	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	BE	Rating 68	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_BG_R68	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	BG	Rating 68	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_BR_R68	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	BR	Rating 68	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_CA_R68	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	CA	Rating 68	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_CH_R68	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	CH	Rating 68	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_CN_R68	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	CN	Rating 68	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_CY_R68	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	CY	Rating 68	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_CZ_R68	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	CZ	Rating 68	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_DE_R68	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	DE	Rating 68	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_DK_R68	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	DK	Rating 68	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_EE_R68	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	EE	Rating 68	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_ES_R68	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	ES	Rating 68	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_FI_R68	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	FI	Rating 68	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_FR_R68	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	FR	Rating 68	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_GB_R68	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	GB	Rating 68	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_GR_R68	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	GR	Rating 68	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_HK_R68	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	HK	Rating 68	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_HR_R68	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	HR	Rating 68	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMER_ALL_0106_CC_AIRB_HU_R68	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	HU	Rating 68	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_IE_R68	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	IE	Rating 68	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_IL_R68	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	IL	Rating 68	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_IT_R68	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	IT	Rating 68	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_JP_R68	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	JP	Rating 68	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_KR_R68	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	KR	Rating 68	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_LT_R68	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	LT	Rating 68	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_LU_R68	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	LU	Rating 68	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_LV_R68	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	LV	Rating 68	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_MT_R68	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	MT	Rating 68	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_NL_R68	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	NL	Rating 68	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_NO_R68	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	NO	Rating 68	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_PL_R68	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	PL	Rating 68	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_PT_R68	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	PT	Rating 68	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_RO_R68	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	RO	Rating 68	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_RU_R68	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	RU	Rating 68	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_SE_R68	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	SE	Rating 68	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_SG_R68	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	SG	Rating 68	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_SI_R68	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	SI	Rating 68	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_SK_R68	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	SK	Rating 68	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_TR_R68	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	TR	Rating 68	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_US_R68	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	US	Rating 68	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMER_ALL_0106_CC_AIRB_x2_R68	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	Other countries	Rating 68	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_x0_R69	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	Not applicable	Rating 69	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_AT_R69	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	AT	Rating 69	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_AU_R69	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	AU	Rating 69	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_BE_R69	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	BE	Rating 69	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_BG_R69	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	BG	Rating 69	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_BR_R69	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	BR	Rating 69	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_CA_R69	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	CA	Rating 69	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_CH_R69	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	CH	Rating 69	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_CN_R69	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	CN	Rating 69	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_CY_R69	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	CY	Rating 69	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_CZ_R69	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	CZ	Rating 69	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_DE_R69	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	DE	Rating 69	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_DK_R69	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	DK	Rating 69	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_EE_R69	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	EE	Rating 69	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_ES_R69	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	ES	Rating 69	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_FI_R69	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	FI	Rating 69	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_FR_R69	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	FR	Rating 69	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_GB_R69	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	GB	Rating 69	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_GR_R69	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	GR	Rating 69	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_HK_R69	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	HK	Rating 69	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_HR_R69	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	HR	Rating 69	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMER_ALL_0106_CC_AIRB_HU_R69	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	HU	Rating 69	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_IE_R69	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	IE	Rating 69	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_IL_R69	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	IL	Rating 69	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_IT_R69	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	IT	Rating 69	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_JP_R69	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	JP	Rating 69	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_KR_R69	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	KR	Rating 69	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_LT_R69	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	LT	Rating 69	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_LU_R69	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	LU	Rating 69	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_LV_R69	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	LV	Rating 69	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_MT_R69	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	MT	Rating 69	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_NL_R69	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	NL	Rating 69	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_NO_R69	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	NO	Rating 69	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_PL_R69	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	PL	Rating 69	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_PT_R69	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	PT	Rating 69	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_RO_R69	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	RO	Rating 69	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_RU_R69	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	RU	Rating 69	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_SE_R69	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	SE	Rating 69	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_SG_R69	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	SG	Rating 69	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_SI_R69	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	SI	Rating 69	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_SK_R69	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	SK	Rating 69	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_TR_R69	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	TR	Rating 69	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_US_R69	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	US	Rating 69	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMER_ALL_0106_CC_AIRB_x2_R69	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	Other countries	Rating 69	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_x0_R70	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	Not applicable	Rating 70	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_AT_R70	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	AT	Rating 70	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_AU_R70	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	AU	Rating 70	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_BE_R70	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	BE	Rating 70	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_BG_R70	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	BG	Rating 70	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_BR_R70	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	BR	Rating 70	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_CA_R70	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	CA	Rating 70	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_CH_R70	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	CH	Rating 70	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_CN_R70	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	CN	Rating 70	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_CY_R70	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	CY	Rating 70	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_CZ_R70	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	CZ	Rating 70	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_DE_R70	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	DE	Rating 70	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_DK_R70	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	DK	Rating 70	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_EE_R70	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	EE	Rating 70	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_ES_R70	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	ES	Rating 70	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_FI_R70	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	FI	Rating 70	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_FR_R70	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	FR	Rating 70	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_GB_R70	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	GB	Rating 70	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_GR_R70	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	GR	Rating 70	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_HK_R70	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	HK	Rating 70	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_HR_R70	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	HR	Rating 70	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMER_ALL_0106_CC_AIRB_HU_R70	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	HU	Rating 70	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_IE_R70	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	IE	Rating 70	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_IL_R70	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	IL	Rating 70	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_IT_R70	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	IT	Rating 70	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_JP_R70	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	JP	Rating 70	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_KR_R70	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	KR	Rating 70	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_LT_R70	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	LT	Rating 70	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_LU_R70	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	LU	Rating 70	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_LV_R70	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	LV	Rating 70	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_MT_R70	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	MT	Rating 70	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_NL_R70	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	NL	Rating 70	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_NO_R70	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	NO	Rating 70	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_PL_R70	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	PL	Rating 70	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_PT_R70	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	PT	Rating 70	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_RO_R70	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	RO	Rating 70	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_RU_R70	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	RU	Rating 70	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_SE_R70	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	SE	Rating 70	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_SG_R70	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	SG	Rating 70	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_SI_R70	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	SI	Rating 70	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_SK_R70	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	SK	Rating 70	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_TR_R70	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	TR	Rating 70	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_US_R70	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	US	Rating 70	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMER_ALL_0106_CC_AIRB_x2_R70	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	Other countries	Rating 70	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_x0_R71	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	Not applicable	Rating 71	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_AT_R71	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	AT	Rating 71	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_AU_R71	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	AU	Rating 71	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_BE_R71	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	BE	Rating 71	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_BG_R71	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	BG	Rating 71	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_BR_R71	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	BR	Rating 71	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_CA_R71	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	CA	Rating 71	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_CH_R71	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	CH	Rating 71	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_CN_R71	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	CN	Rating 71	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_CY_R71	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	CY	Rating 71	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_CZ_R71	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	CZ	Rating 71	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_DE_R71	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	DE	Rating 71	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_DK_R71	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	DK	Rating 71	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_EE_R71	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	EE	Rating 71	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_ES_R71	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	ES	Rating 71	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_FI_R71	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	FI	Rating 71	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_FR_R71	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	FR	Rating 71	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_GB_R71	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	GB	Rating 71	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_GR_R71	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	GR	Rating 71	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_HK_R71	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	HK	Rating 71	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_HR_R71	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	HR	Rating 71	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMER_ALL_0106_CC_AIRB_HU_R71	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	HU	Rating 71	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_IE_R71	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	IE	Rating 71	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_IL_R71	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	IL	Rating 71	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_IT_R71	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	IT	Rating 71	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_JP_R71	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	JP	Rating 71	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_KR_R71	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	KR	Rating 71	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_LT_R71	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	LT	Rating 71	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_LU_R71	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	LU	Rating 71	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_LV_R71	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	LV	Rating 71	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_MT_R71	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	MT	Rating 71	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_NL_R71	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	NL	Rating 71	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_NO_R71	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	NO	Rating 71	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_PL_R71	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	PL	Rating 71	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_PT_R71	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	PT	Rating 71	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_RO_R71	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	RO	Rating 71	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_RU_R71	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	RU	Rating 71	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_SE_R71	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	SE	Rating 71	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_SG_R71	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	SG	Rating 71	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_SI_R71	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	SI	Rating 71	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_SK_R71	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	SK	Rating 71	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_TR_R71	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	TR	Rating 71	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_US_R71	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	US	Rating 71	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMER_ALL_0106_CC_AIRB_x2_R71	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	Other countries	Rating 71	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_x0_R72	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	Not applicable	Rating 72	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_AT_R72	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	AT	Rating 72	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_AU_R72	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	AU	Rating 72	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_BE_R72	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	BE	Rating 72	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_BG_R72	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	BG	Rating 72	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_BR_R72	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	BR	Rating 72	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_CA_R72	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	CA	Rating 72	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_CH_R72	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	CH	Rating 72	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_CN_R72	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	CN	Rating 72	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_CY_R72	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	CY	Rating 72	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_CZ_R72	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	CZ	Rating 72	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_DE_R72	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	DE	Rating 72	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_DK_R72	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	DK	Rating 72	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_EE_R72	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	EE	Rating 72	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_ES_R72	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	ES	Rating 72	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_FI_R72	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	FI	Rating 72	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_FR_R72	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	FR	Rating 72	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_GB_R72	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	GB	Rating 72	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_GR_R72	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	GR	Rating 72	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_HK_R72	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	HK	Rating 72	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_HR_R72	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	HR	Rating 72	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMER_ALL_0106_CC_AIRB_HU_R72	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	HU	Rating 72	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_IE_R72	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	IE	Rating 72	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_IL_R72	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	IL	Rating 72	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_IT_R72	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	IT	Rating 72	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_JP_R72	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	JP	Rating 72	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_KR_R72	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	KR	Rating 72	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_LT_R72	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	LT	Rating 72	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_LU_R72	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	LU	Rating 72	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_LV_R72	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	LV	Rating 72	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_MT_R72	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	MT	Rating 72	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_NL_R72	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	NL	Rating 72	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_NO_R72	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	NO	Rating 72	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_PL_R72	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	PL	Rating 72	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_PT_R72	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	PT	Rating 72	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_RO_R72	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	RO	Rating 72	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_RU_R72	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	RU	Rating 72	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_SE_R72	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	SE	Rating 72	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_SG_R72	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	SG	Rating 72	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_SI_R72	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	SI	Rating 72	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_SK_R72	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	SK	Rating 72	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_TR_R72	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	TR	Rating 72	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_US_R72	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	US	Rating 72	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMER_ALL_0106_CC_AIRB_x2_R72	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	Other countries	Rating 72	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_x0_R73	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	Not applicable	Rating 73	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_AT_R73	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	AT	Rating 73	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_AU_R73	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	AU	Rating 73	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_BE_R73	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	BE	Rating 73	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_BG_R73	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	BG	Rating 73	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_BR_R73	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	BR	Rating 73	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_CA_R73	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	CA	Rating 73	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_CH_R73	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	CH	Rating 73	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_CN_R73	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	CN	Rating 73	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_CY_R73	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	CY	Rating 73	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_CZ_R73	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	CZ	Rating 73	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_DE_R73	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	DE	Rating 73	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_DK_R73	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	DK	Rating 73	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_EE_R73	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	EE	Rating 73	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_ES_R73	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	ES	Rating 73	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_FI_R73	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	FI	Rating 73	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_FR_R73	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	FR	Rating 73	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_GB_R73	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	GB	Rating 73	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_GR_R73	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	GR	Rating 73	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_HK_R73	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	HK	Rating 73	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_HR_R73	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	HR	Rating 73	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMER_ALL_0106_CC_AIRB_HU_R73	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	HU	Rating 73	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_IE_R73	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	IE	Rating 73	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_IL_R73	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	IL	Rating 73	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_IT_R73	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	IT	Rating 73	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_JP_R73	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	JP	Rating 73	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_KR_R73	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	KR	Rating 73	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_LT_R73	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	LT	Rating 73	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_LU_R73	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	LU	Rating 73	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_LV_R73	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	LV	Rating 73	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_MT_R73	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	MT	Rating 73	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_NL_R73	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	NL	Rating 73	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_NO_R73	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	NO	Rating 73	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_PL_R73	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	PL	Rating 73	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_PT_R73	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	PT	Rating 73	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_RO_R73	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	RO	Rating 73	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_RU_R73	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	RU	Rating 73	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_SE_R73	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	SE	Rating 73	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_SG_R73	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	SG	Rating 73	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_SI_R73	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	SI	Rating 73	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_SK_R73	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	SK	Rating 73	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_TR_R73	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	TR	Rating 73	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_US_R73	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	US	Rating 73	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMER_ALL_0106_CC_AIRB_x2_R73	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	Other countries	Rating 73	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_x0_R74	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	Not applicable	Rating 74	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_AT_R74	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	AT	Rating 74	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_AU_R74	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	AU	Rating 74	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_BE_R74	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	BE	Rating 74	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_BG_R74	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	BG	Rating 74	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_BR_R74	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	BR	Rating 74	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_CA_R74	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	CA	Rating 74	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_CH_R74	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	CH	Rating 74	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_CN_R74	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	CN	Rating 74	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_CY_R74	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	CY	Rating 74	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_CZ_R74	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	CZ	Rating 74	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_DE_R74	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	DE	Rating 74	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_DK_R74	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	DK	Rating 74	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_EE_R74	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	EE	Rating 74	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_ES_R74	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	ES	Rating 74	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_FI_R74	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	FI	Rating 74	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_FR_R74	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	FR	Rating 74	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_GB_R74	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	GB	Rating 74	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_GR_R74	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	GR	Rating 74	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_HK_R74	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	HK	Rating 74	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_HR_R74	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	HR	Rating 74	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMER_ALL_0106_CC_AIRB_HU_R74	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	HU	Rating 74	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_IE_R74	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	IE	Rating 74	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_IL_R74	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	IL	Rating 74	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_IT_R74	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	IT	Rating 74	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_JP_R74	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	JP	Rating 74	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_KR_R74	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	KR	Rating 74	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_LT_R74	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	LT	Rating 74	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_LU_R74	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	LU	Rating 74	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_LV_R74	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	LV	Rating 74	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_MT_R74	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	MT	Rating 74	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_NL_R74	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	NL	Rating 74	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_NO_R74	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	NO	Rating 74	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_PL_R74	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	PL	Rating 74	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_PT_R74	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	PT	Rating 74	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_RO_R74	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	RO	Rating 74	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_RU_R74	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	RU	Rating 74	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_SE_R74	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	SE	Rating 74	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_SG_R74	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	SG	Rating 74	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_SI_R74	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	SI	Rating 74	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_SK_R74	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	SK	Rating 74	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_TR_R74	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	TR	Rating 74	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_US_R74	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	US	Rating 74	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMER_ALL_0106_CC_AIRB_x2_R74	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	Other countries	Rating 74	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_x0_R75	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	Not applicable	Rating 75	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_AT_R75	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	AT	Rating 75	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_AU_R75	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	AU	Rating 75	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_BE_R75	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	BE	Rating 75	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_BG_R75	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	BG	Rating 75	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_BR_R75	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	BR	Rating 75	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_CA_R75	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	CA	Rating 75	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_CH_R75	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	CH	Rating 75	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_CN_R75	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	CN	Rating 75	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_CY_R75	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	CY	Rating 75	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_CZ_R75	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	CZ	Rating 75	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_DE_R75	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	DE	Rating 75	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_DK_R75	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	DK	Rating 75	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_EE_R75	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	EE	Rating 75	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_ES_R75	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	ES	Rating 75	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_FI_R75	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	FI	Rating 75	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_FR_R75	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	FR	Rating 75	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_GB_R75	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	GB	Rating 75	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_GR_R75	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	GR	Rating 75	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_HK_R75	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	HK	Rating 75	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_HR_R75	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	HR	Rating 75	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMER_ALL_0106_CC_AIRB_HU_R75	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	HU	Rating 75	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_IE_R75	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	IE	Rating 75	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_IL_R75	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	IL	Rating 75	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_IT_R75	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	IT	Rating 75	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_JP_R75	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	JP	Rating 75	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_KR_R75	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	KR	Rating 75	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_LT_R75	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	LT	Rating 75	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_LU_R75	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	LU	Rating 75	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_LV_R75	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	LV	Rating 75	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_MT_R75	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	MT	Rating 75	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_NL_R75	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	NL	Rating 75	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_NO_R75	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	NO	Rating 75	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_PL_R75	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	PL	Rating 75	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_PT_R75	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	PT	Rating 75	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_RO_R75	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	RO	Rating 75	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_RU_R75	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	RU	Rating 75	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_SE_R75	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	SE	Rating 75	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_SG_R75	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	SG	Rating 75	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_SI_R75	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	SI	Rating 75	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_SK_R75	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	SK	Rating 75	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_TR_R75	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	TR	Rating 75	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_US_R75	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	US	Rating 75	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMER_ALL_0106_CC_AIRB_x2_R75	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	Other countries	Rating 75	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_x0_R76	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	Not applicable	Rating 76	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_AT_R76	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	AT	Rating 76	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_AU_R76	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	AU	Rating 76	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_BE_R76	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	BE	Rating 76	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_BG_R76	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	BG	Rating 76	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_BR_R76	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	BR	Rating 76	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_CA_R76	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	CA	Rating 76	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_CH_R76	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	CH	Rating 76	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_CN_R76	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	CN	Rating 76	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_CY_R76	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	CY	Rating 76	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_CZ_R76	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	CZ	Rating 76	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_DE_R76	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	DE	Rating 76	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_DK_R76	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	DK	Rating 76	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_EE_R76	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	EE	Rating 76	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_ES_R76	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	ES	Rating 76	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_FI_R76	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	FI	Rating 76	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_FR_R76	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	FR	Rating 76	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_GB_R76	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	GB	Rating 76	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_GR_R76	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	GR	Rating 76	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_HK_R76	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	HK	Rating 76	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_HR_R76	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	HR	Rating 76	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMER_ALL_0106_CC_AIRB_HU_R76	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	HU	Rating 76	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_IE_R76	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	IE	Rating 76	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_IL_R76	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	IL	Rating 76	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_IT_R76	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	IT	Rating 76	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_JP_R76	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	JP	Rating 76	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_KR_R76	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	KR	Rating 76	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_LT_R76	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	LT	Rating 76	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_LU_R76	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	LU	Rating 76	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_LV_R76	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	LV	Rating 76	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_MT_R76	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	MT	Rating 76	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_NL_R76	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	NL	Rating 76	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_NO_R76	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	NO	Rating 76	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_PL_R76	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	PL	Rating 76	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_PT_R76	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	PT	Rating 76	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_RO_R76	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	RO	Rating 76	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_RU_R76	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	RU	Rating 76	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_SE_R76	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	SE	Rating 76	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_SG_R76	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	SG	Rating 76	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_SI_R76	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	SI	Rating 76	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_SK_R76	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	SK	Rating 76	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_TR_R76	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	TR	Rating 76	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_US_R76	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	US	Rating 76	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMER_ALL_0106_CC_AIRB_x2_R76	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	Other countries	Rating 76	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_x0_R77	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	Not applicable	Rating 77	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_AT_R77	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	AT	Rating 77	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_AU_R77	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	AU	Rating 77	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_BE_R77	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	BE	Rating 77	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_BG_R77	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	BG	Rating 77	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_BR_R77	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	BR	Rating 77	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_CA_R77	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	CA	Rating 77	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_CH_R77	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	CH	Rating 77	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_CN_R77	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	CN	Rating 77	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_CY_R77	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	CY	Rating 77	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_CZ_R77	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	CZ	Rating 77	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_DE_R77	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	DE	Rating 77	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_DK_R77	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	DK	Rating 77	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_EE_R77	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	EE	Rating 77	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_ES_R77	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	ES	Rating 77	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_FI_R77	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	FI	Rating 77	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_FR_R77	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	FR	Rating 77	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_GB_R77	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	GB	Rating 77	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_GR_R77	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	GR	Rating 77	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_HK_R77	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	HK	Rating 77	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_HR_R77	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	HR	Rating 77	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMER_ALL_0106_CC_AIRB_HU_R77	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	HU	Rating 77	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_IE_R77	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	IE	Rating 77	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_IL_R77	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	IL	Rating 77	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_IT_R77	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	IT	Rating 77	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_JP_R77	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	JP	Rating 77	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_KR_R77	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	KR	Rating 77	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_LT_R77	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	LT	Rating 77	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_LU_R77	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	LU	Rating 77	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_LV_R77	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	LV	Rating 77	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_MT_R77	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	MT	Rating 77	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_NL_R77	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	NL	Rating 77	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_NO_R77	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	NO	Rating 77	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_PL_R77	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	PL	Rating 77	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_PT_R77	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	PT	Rating 77	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_RO_R77	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	RO	Rating 77	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_RU_R77	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	RU	Rating 77	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_SE_R77	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	SE	Rating 77	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_SG_R77	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	SG	Rating 77	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_SI_R77	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	SI	Rating 77	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_SK_R77	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	SK	Rating 77	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_TR_R77	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	TR	Rating 77	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_US_R77	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	US	Rating 77	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMER_ALL_0106_CC_AIRB_x2_R77	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	Other countries	Rating 77	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_x0_R78	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	Not applicable	Rating 78	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_AT_R78	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	AT	Rating 78	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_AU_R78	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	AU	Rating 78	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_BE_R78	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	BE	Rating 78	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_BG_R78	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	BG	Rating 78	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_BR_R78	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	BR	Rating 78	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_CA_R78	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	CA	Rating 78	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_CH_R78	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	CH	Rating 78	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_CN_R78	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	CN	Rating 78	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_CY_R78	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	CY	Rating 78	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_CZ_R78	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	CZ	Rating 78	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_DE_R78	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	DE	Rating 78	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_DK_R78	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	DK	Rating 78	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_EE_R78	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	EE	Rating 78	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_ES_R78	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	ES	Rating 78	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_FI_R78	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	FI	Rating 78	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_FR_R78	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	FR	Rating 78	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_GB_R78	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	GB	Rating 78	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_GR_R78	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	GR	Rating 78	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_HK_R78	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	HK	Rating 78	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_HR_R78	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	HR	Rating 78	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMER_ALL_0106_CC_AIRB_HU_R78	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	HU	Rating 78	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_IE_R78	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	IE	Rating 78	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_IL_R78	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	IL	Rating 78	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_IT_R78	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	IT	Rating 78	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_JP_R78	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	JP	Rating 78	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_KR_R78	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	KR	Rating 78	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_LT_R78	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	LT	Rating 78	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_LU_R78	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	LU	Rating 78	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_LV_R78	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	LV	Rating 78	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_MT_R78	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	MT	Rating 78	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_NL_R78	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	NL	Rating 78	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_NO_R78	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	NO	Rating 78	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_PL_R78	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	PL	Rating 78	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_PT_R78	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	PT	Rating 78	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_RO_R78	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	RO	Rating 78	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_RU_R78	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	RU	Rating 78	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_SE_R78	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	SE	Rating 78	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_SG_R78	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	SG	Rating 78	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_SI_R78	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	SI	Rating 78	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_SK_R78	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	SK	Rating 78	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_TR_R78	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	TR	Rating 78	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_US_R78	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	US	Rating 78	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMER_ALL_0106_CC_AIRB_x2_R78	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	Other countries	Rating 78	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_x0_R79	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	Not applicable	Rating 79	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_AT_R79	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	AT	Rating 79	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_AU_R79	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	AU	Rating 79	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_BE_R79	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	BE	Rating 79	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_BG_R79	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	BG	Rating 79	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_BR_R79	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	BR	Rating 79	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_CA_R79	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	CA	Rating 79	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_CH_R79	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	CH	Rating 79	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_CN_R79	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	CN	Rating 79	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_CY_R79	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	CY	Rating 79	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_CZ_R79	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	CZ	Rating 79	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_DE_R79	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	DE	Rating 79	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_DK_R79	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	DK	Rating 79	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_EE_R79	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	EE	Rating 79	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_ES_R79	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	ES	Rating 79	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_FI_R79	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	FI	Rating 79	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_FR_R79	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	FR	Rating 79	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_GB_R79	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	GB	Rating 79	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_GR_R79	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	GR	Rating 79	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_HK_R79	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	HK	Rating 79	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_HR_R79	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	HR	Rating 79	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMER_ALL_0106_CC_AIRB_HU_R79	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	HU	Rating 79	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_IE_R79	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	IE	Rating 79	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_IL_R79	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	IL	Rating 79	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_IT_R79	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	IT	Rating 79	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_JP_R79	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	JP	Rating 79	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_KR_R79	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	KR	Rating 79	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_LT_R79	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	LT	Rating 79	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_LU_R79	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	LU	Rating 79	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_LV_R79	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	LV	Rating 79	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_MT_R79	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	MT	Rating 79	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_NL_R79	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	NL	Rating 79	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_NO_R79	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	NO	Rating 79	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_PL_R79	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	PL	Rating 79	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_PT_R79	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	PT	Rating 79	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_RO_R79	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	RO	Rating 79	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_RU_R79	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	RU	Rating 79	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_SE_R79	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	SE	Rating 79	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_SG_R79	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	SG	Rating 79	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_SI_R79	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	SI	Rating 79	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_SK_R79	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	SK	Rating 79	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_TR_R79	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	TR	Rating 79	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_US_R79	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	US	Rating 79	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMER_ALL_0106_CC_AIRB_x2_R79	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	Other countries	Rating 79	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_x0_R80	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	Not applicable	Rating 80	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_AT_R80	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	AT	Rating 80	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_AU_R80	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	AU	Rating 80	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_BE_R80	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	BE	Rating 80	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_BG_R80	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	BG	Rating 80	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_BR_R80	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	BR	Rating 80	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_CA_R80	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	CA	Rating 80	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_CH_R80	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	CH	Rating 80	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_CN_R80	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	CN	Rating 80	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_CY_R80	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	CY	Rating 80	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_CZ_R80	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	CZ	Rating 80	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_DE_R80	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	DE	Rating 80	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_DK_R80	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	DK	Rating 80	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_EE_R80	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	EE	Rating 80	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_ES_R80	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	ES	Rating 80	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_FI_R80	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	FI	Rating 80	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_FR_R80	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	FR	Rating 80	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_GB_R80	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	GB	Rating 80	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_GR_R80	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	GR	Rating 80	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_HK_R80	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	HK	Rating 80	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_HR_R80	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	HR	Rating 80	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMER_ALL_0106_CC_AIRB_HU_R80	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	HU	Rating 80	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_IE_R80	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	IE	Rating 80	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_IL_R80	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	IL	Rating 80	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_IT_R80	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	IT	Rating 80	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_JP_R80	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	JP	Rating 80	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_KR_R80	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	KR	Rating 80	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_LT_R80	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	LT	Rating 80	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_LU_R80	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	LU	Rating 80	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_LV_R80	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	LV	Rating 80	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_MT_R80	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	MT	Rating 80	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_NL_R80	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	NL	Rating 80	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_NO_R80	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	NO	Rating 80	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_PL_R80	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	PL	Rating 80	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_PT_R80	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	PT	Rating 80	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_RO_R80	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	RO	Rating 80	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_RU_R80	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	RU	Rating 80	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_SE_R80	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	SE	Rating 80	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_SG_R80	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	SG	Rating 80	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_SI_R80	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	SI	Rating 80	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_SK_R80	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	SK	Rating 80	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_TR_R80	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	TR	Rating 80	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_US_R80	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	US	Rating 80	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMER_ALL_0106_CC_AIRB_x2_R80	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	Other countries	Rating 80	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_x0_R81	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	Not applicable	Rating 81	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_AT_R81	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	AT	Rating 81	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_AU_R81	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	AU	Rating 81	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_BE_R81	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	BE	Rating 81	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_BG_R81	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	BG	Rating 81	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_BR_R81	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	BR	Rating 81	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_CA_R81	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	CA	Rating 81	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_CH_R81	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	CH	Rating 81	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_CN_R81	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	CN	Rating 81	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_CY_R81	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	CY	Rating 81	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_CZ_R81	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	CZ	Rating 81	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_DE_R81	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	DE	Rating 81	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_DK_R81	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	DK	Rating 81	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_EE_R81	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	EE	Rating 81	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_ES_R81	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	ES	Rating 81	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_FI_R81	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	FI	Rating 81	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_FR_R81	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	FR	Rating 81	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_GB_R81	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	GB	Rating 81	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_GR_R81	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	GR	Rating 81	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_HK_R81	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	HK	Rating 81	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_HR_R81	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	HR	Rating 81	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMER_ALL_0106_CC_AIRB_HU_R81	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	HU	Rating 81	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_IE_R81	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	IE	Rating 81	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_IL_R81	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	IL	Rating 81	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_IT_R81	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	IT	Rating 81	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_JP_R81	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	JP	Rating 81	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_KR_R81	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	KR	Rating 81	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_LT_R81	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	LT	Rating 81	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_LU_R81	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	LU	Rating 81	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_LV_R81	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	LV	Rating 81	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_MT_R81	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	MT	Rating 81	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_NL_R81	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	NL	Rating 81	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_NO_R81	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	NO	Rating 81	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_PL_R81	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	PL	Rating 81	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_PT_R81	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	PT	Rating 81	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_RO_R81	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	RO	Rating 81	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_RU_R81	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	RU	Rating 81	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_SE_R81	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	SE	Rating 81	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_SG_R81	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	SG	Rating 81	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_SI_R81	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	SI	Rating 81	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_SK_R81	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	SK	Rating 81	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_TR_R81	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	TR	Rating 81	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_US_R81	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	US	Rating 81	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMER_ALL_0106_CC_AIRB_x2_R81	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	Other countries	Rating 81	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_x0_R82	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	Not applicable	Rating 82	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_AT_R82	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	AT	Rating 82	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_AU_R82	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	AU	Rating 82	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_BE_R82	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	BE	Rating 82	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_BG_R82	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	BG	Rating 82	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_BR_R82	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	BR	Rating 82	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_CA_R82	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	CA	Rating 82	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_CH_R82	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	CH	Rating 82	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_CN_R82	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	CN	Rating 82	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_CY_R82	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	CY	Rating 82	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_CZ_R82	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	CZ	Rating 82	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_DE_R82	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	DE	Rating 82	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_DK_R82	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	DK	Rating 82	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_EE_R82	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	EE	Rating 82	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_ES_R82	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	ES	Rating 82	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_FI_R82	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	FI	Rating 82	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_FR_R82	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	FR	Rating 82	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_GB_R82	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	GB	Rating 82	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_GR_R82	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	GR	Rating 82	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_HK_R82	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	HK	Rating 82	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_HR_R82	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	HR	Rating 82	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMER_ALL_0106_CC_AIRB_HU_R82	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	HU	Rating 82	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_IE_R82	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	IE	Rating 82	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_IL_R82	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	IL	Rating 82	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_IT_R82	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	IT	Rating 82	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_JP_R82	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	JP	Rating 82	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_KR_R82	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	KR	Rating 82	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_LT_R82	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	LT	Rating 82	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_LU_R82	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	LU	Rating 82	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_LV_R82	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	LV	Rating 82	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_MT_R82	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	MT	Rating 82	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_NL_R82	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	NL	Rating 82	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_NO_R82	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	NO	Rating 82	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_PL_R82	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	PL	Rating 82	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_PT_R82	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	PT	Rating 82	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_RO_R82	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	RO	Rating 82	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_RU_R82	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	RU	Rating 82	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_SE_R82	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	SE	Rating 82	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_SG_R82	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	SG	Rating 82	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_SI_R82	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	SI	Rating 82	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_SK_R82	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	SK	Rating 82	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_TR_R82	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	TR	Rating 82	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_US_R82	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	US	Rating 82	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMER_ALL_0106_CC_AIRB_x2_R82	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	Other countries	Rating 82	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_x0_R83	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	Not applicable	Rating 83	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_AT_R83	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	AT	Rating 83	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_AU_R83	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	AU	Rating 83	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_BE_R83	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	BE	Rating 83	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_BG_R83	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	BG	Rating 83	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_BR_R83	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	BR	Rating 83	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_CA_R83	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	CA	Rating 83	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_CH_R83	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	CH	Rating 83	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_CN_R83	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	CN	Rating 83	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_CY_R83	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	CY	Rating 83	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_CZ_R83	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	CZ	Rating 83	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_DE_R83	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	DE	Rating 83	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_DK_R83	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	DK	Rating 83	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_EE_R83	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	EE	Rating 83	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_ES_R83	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	ES	Rating 83	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_FI_R83	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	FI	Rating 83	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_FR_R83	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	FR	Rating 83	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_GB_R83	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	GB	Rating 83	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_GR_R83	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	GR	Rating 83	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_HK_R83	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	HK	Rating 83	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_HR_R83	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	HR	Rating 83	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMER_ALL_0106_CC_AIRB_HU_R83	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	HU	Rating 83	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_IE_R83	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	IE	Rating 83	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_IL_R83	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	IL	Rating 83	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_IT_R83	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	IT	Rating 83	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_JP_R83	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	JP	Rating 83	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_KR_R83	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	KR	Rating 83	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_LT_R83	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	LT	Rating 83	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_LU_R83	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	LU	Rating 83	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_LV_R83	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	LV	Rating 83	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_MT_R83	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	MT	Rating 83	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_NL_R83	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	NL	Rating 83	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_NO_R83	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	NO	Rating 83	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_PL_R83	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	PL	Rating 83	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_PT_R83	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	PT	Rating 83	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_RO_R83	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	RO	Rating 83	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_RU_R83	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	RU	Rating 83	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_SE_R83	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	SE	Rating 83	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_SG_R83	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	SG	Rating 83	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_SI_R83	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	SI	Rating 83	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_SK_R83	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	SK	Rating 83	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_TR_R83	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	TR	Rating 83	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_US_R83	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	US	Rating 83	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMER_ALL_0106_CC_AIRB_x2_R83	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	Other countries	Rating 83	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_x0_R84	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	Not applicable	Rating 84	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_AT_R84	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	AT	Rating 84	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_AU_R84	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	AU	Rating 84	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_BE_R84	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	BE	Rating 84	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_BG_R84	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	BG	Rating 84	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_BR_R84	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	BR	Rating 84	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_CA_R84	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	CA	Rating 84	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_CH_R84	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	CH	Rating 84	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_CN_R84	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	CN	Rating 84	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_CY_R84	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	CY	Rating 84	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_CZ_R84	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	CZ	Rating 84	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_DE_R84	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	DE	Rating 84	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_DK_R84	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	DK	Rating 84	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_EE_R84	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	EE	Rating 84	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_ES_R84	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	ES	Rating 84	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_FI_R84	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	FI	Rating 84	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_FR_R84	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	FR	Rating 84	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_GB_R84	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	GB	Rating 84	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_GR_R84	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	GR	Rating 84	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_HK_R84	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	HK	Rating 84	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_HR_R84	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	HR	Rating 84	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMER_ALL_0106_CC_AIRB_HU_R84	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	HU	Rating 84	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_IE_R84	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	IE	Rating 84	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_IL_R84	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	IL	Rating 84	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_IT_R84	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	IT	Rating 84	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_JP_R84	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	JP	Rating 84	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_KR_R84	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	KR	Rating 84	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_LT_R84	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	LT	Rating 84	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_LU_R84	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	LU	Rating 84	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_LV_R84	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	LV	Rating 84	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_MT_R84	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	MT	Rating 84	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_NL_R84	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	NL	Rating 84	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_NO_R84	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	NO	Rating 84	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_PL_R84	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	PL	Rating 84	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_PT_R84	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	PT	Rating 84	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_RO_R84	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	RO	Rating 84	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_RU_R84	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	RU	Rating 84	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_SE_R84	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	SE	Rating 84	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_SG_R84	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	SG	Rating 84	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_SI_R84	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	SI	Rating 84	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_SK_R84	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	SK	Rating 84	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_TR_R84	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	TR	Rating 84	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_US_R84	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	US	Rating 84	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMER_ALL_0106_CC_AIRB_x2_R84	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	Other countries	Rating 84	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_x0_R85	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	Not applicable	Rating 85	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_AT_R85	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	AT	Rating 85	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_AU_R85	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	AU	Rating 85	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_BE_R85	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	BE	Rating 85	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_BG_R85	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	BG	Rating 85	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_BR_R85	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	BR	Rating 85	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_CA_R85	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	CA	Rating 85	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_CH_R85	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	CH	Rating 85	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_CN_R85	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	CN	Rating 85	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_CY_R85	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	CY	Rating 85	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_CZ_R85	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	CZ	Rating 85	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_DE_R85	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	DE	Rating 85	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_DK_R85	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	DK	Rating 85	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_EE_R85	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	EE	Rating 85	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_ES_R85	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	ES	Rating 85	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_FI_R85	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	FI	Rating 85	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_FR_R85	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	FR	Rating 85	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_GB_R85	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	GB	Rating 85	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_GR_R85	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	GR	Rating 85	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_HK_R85	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	HK	Rating 85	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_HR_R85	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	HR	Rating 85	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMER_ALL_0106_CC_AIRB_HU_R85	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	HU	Rating 85	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_IE_R85	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	IE	Rating 85	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_IL_R85	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	IL	Rating 85	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_IT_R85	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	IT	Rating 85	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_JP_R85	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	JP	Rating 85	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_KR_R85	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	KR	Rating 85	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_LT_R85	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	LT	Rating 85	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_LU_R85	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	LU	Rating 85	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_LV_R85	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	LV	Rating 85	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_MT_R85	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	MT	Rating 85	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_NL_R85	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	NL	Rating 85	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_NO_R85	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	NO	Rating 85	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_PL_R85	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	PL	Rating 85	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_PT_R85	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	PT	Rating 85	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_RO_R85	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	RO	Rating 85	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_RU_R85	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	RU	Rating 85	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_SE_R85	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	SE	Rating 85	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_SG_R85	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	SG	Rating 85	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_SI_R85	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	SI	Rating 85	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_SK_R85	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	SK	Rating 85	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_TR_R85	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	TR	Rating 85	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_US_R85	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	US	Rating 85	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMER_ALL_0106_CC_AIRB_x2_R85	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	Other countries	Rating 85	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_x0_R86	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	Not applicable	Rating 86	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_AT_R86	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	AT	Rating 86	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_AU_R86	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	AU	Rating 86	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_BE_R86	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	BE	Rating 86	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_BG_R86	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	BG	Rating 86	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_BR_R86	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	BR	Rating 86	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_CA_R86	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	CA	Rating 86	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_CH_R86	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	CH	Rating 86	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_CN_R86	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	CN	Rating 86	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_CY_R86	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	CY	Rating 86	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_CZ_R86	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	CZ	Rating 86	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_DE_R86	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	DE	Rating 86	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_DK_R86	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	DK	Rating 86	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_EE_R86	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	EE	Rating 86	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_ES_R86	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	ES	Rating 86	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_FI_R86	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	FI	Rating 86	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_FR_R86	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	FR	Rating 86	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_GB_R86	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	GB	Rating 86	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_GR_R86	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	GR	Rating 86	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_HK_R86	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	HK	Rating 86	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_HR_R86	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	HR	Rating 86	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMER_ALL_0106_CC_AIRB_HU_R86	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	HU	Rating 86	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_IE_R86	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	IE	Rating 86	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_IL_R86	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	IL	Rating 86	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_IT_R86	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	IT	Rating 86	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_JP_R86	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	JP	Rating 86	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_KR_R86	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	KR	Rating 86	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_LT_R86	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	LT	Rating 86	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_LU_R86	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	LU	Rating 86	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_LV_R86	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	LV	Rating 86	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_MT_R86	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	MT	Rating 86	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_NL_R86	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	NL	Rating 86	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_NO_R86	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	NO	Rating 86	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_PL_R86	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	PL	Rating 86	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_PT_R86	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	PT	Rating 86	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_RO_R86	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	RO	Rating 86	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_RU_R86	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	RU	Rating 86	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_SE_R86	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	SE	Rating 86	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_SG_R86	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	SG	Rating 86	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_SI_R86	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	SI	Rating 86	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_SK_R86	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	SK	Rating 86	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_TR_R86	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	TR	Rating 86	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_US_R86	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	US	Rating 86	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMER_ALL_0106_CC_AIRB_x2_R86	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	Other countries	Rating 86	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_x0_R87	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	Not applicable	Rating 87	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_AT_R87	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	AT	Rating 87	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_AU_R87	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	AU	Rating 87	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_BE_R87	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	BE	Rating 87	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_BG_R87	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	BG	Rating 87	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_BR_R87	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	BR	Rating 87	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_CA_R87	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	CA	Rating 87	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_CH_R87	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	CH	Rating 87	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_CN_R87	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	CN	Rating 87	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_CY_R87	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	CY	Rating 87	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_CZ_R87	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	CZ	Rating 87	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_DE_R87	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	DE	Rating 87	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_DK_R87	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	DK	Rating 87	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_EE_R87	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	EE	Rating 87	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_ES_R87	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	ES	Rating 87	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_FI_R87	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	FI	Rating 87	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_FR_R87	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	FR	Rating 87	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_GB_R87	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	GB	Rating 87	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_GR_R87	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	GR	Rating 87	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_HK_R87	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	HK	Rating 87	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_HR_R87	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	HR	Rating 87	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMER_ALL_0106_CC_AIRB_HU_R87	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	HU	Rating 87	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_IE_R87	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	IE	Rating 87	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_IL_R87	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	IL	Rating 87	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_IT_R87	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	IT	Rating 87	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_JP_R87	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	JP	Rating 87	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_KR_R87	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	KR	Rating 87	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_LT_R87	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	LT	Rating 87	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_LU_R87	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	LU	Rating 87	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_LV_R87	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	LV	Rating 87	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_MT_R87	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	MT	Rating 87	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_NL_R87	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	NL	Rating 87	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_NO_R87	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	NO	Rating 87	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_PL_R87	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	PL	Rating 87	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_PT_R87	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	PT	Rating 87	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_RO_R87	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	RO	Rating 87	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_RU_R87	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	RU	Rating 87	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_SE_R87	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	SE	Rating 87	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_SG_R87	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	SG	Rating 87	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_SI_R87	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	SI	Rating 87	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_SK_R87	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	SK	Rating 87	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_TR_R87	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	TR	Rating 87	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_US_R87	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	US	Rating 87	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMER_ALL_0106_CC_AIRB_x2_R87	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	Other countries	Rating 87	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_x0_R88	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	Not applicable	Rating 88	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_AT_R88	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	AT	Rating 88	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_AU_R88	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	AU	Rating 88	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_BE_R88	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	BE	Rating 88	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_BG_R88	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	BG	Rating 88	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_BR_R88	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	BR	Rating 88	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_CA_R88	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	CA	Rating 88	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_CH_R88	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	CH	Rating 88	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_CN_R88	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	CN	Rating 88	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_CY_R88	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	CY	Rating 88	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_CZ_R88	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	CZ	Rating 88	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_DE_R88	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	DE	Rating 88	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_DK_R88	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	DK	Rating 88	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_EE_R88	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	EE	Rating 88	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_ES_R88	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	ES	Rating 88	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_FI_R88	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	FI	Rating 88	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_FR_R88	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	FR	Rating 88	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_GB_R88	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	GB	Rating 88	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_GR_R88	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	GR	Rating 88	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_HK_R88	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	HK	Rating 88	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_HR_R88	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	HR	Rating 88	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMER_ALL_0106_CC_AIRB_HU_R88	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	HU	Rating 88	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_IE_R88	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	IE	Rating 88	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_IL_R88	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	IL	Rating 88	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_IT_R88	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	IT	Rating 88	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_JP_R88	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	JP	Rating 88	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_KR_R88	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	KR	Rating 88	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_LT_R88	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	LT	Rating 88	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_LU_R88	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	LU	Rating 88	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_LV_R88	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	LV	Rating 88	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_MT_R88	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	MT	Rating 88	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_NL_R88	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	NL	Rating 88	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_NO_R88	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	NO	Rating 88	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_PL_R88	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	PL	Rating 88	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_PT_R88	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	PT	Rating 88	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_RO_R88	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	RO	Rating 88	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_RU_R88	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	RU	Rating 88	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_SE_R88	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	SE	Rating 88	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_SG_R88	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	SG	Rating 88	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_SI_R88	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	SI	Rating 88	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_SK_R88	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	SK	Rating 88	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_TR_R88	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	TR	Rating 88	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_US_R88	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	US	Rating 88	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMER_ALL_0106_CC_AIRB_x2_R88	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	Other countries	Rating 88	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_x0_R89	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	Not applicable	Rating 89	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_AT_R89	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	AT	Rating 89	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_AU_R89	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	AU	Rating 89	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_BE_R89	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	BE	Rating 89	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_BG_R89	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	BG	Rating 89	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_BR_R89	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	BR	Rating 89	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_CA_R89	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	CA	Rating 89	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_CH_R89	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	CH	Rating 89	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_CN_R89	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	CN	Rating 89	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_CY_R89	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	CY	Rating 89	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_CZ_R89	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	CZ	Rating 89	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_DE_R89	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	DE	Rating 89	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_DK_R89	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	DK	Rating 89	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_EE_R89	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	EE	Rating 89	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_ES_R89	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	ES	Rating 89	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_FI_R89	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	FI	Rating 89	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_FR_R89	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	FR	Rating 89	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_GB_R89	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	GB	Rating 89	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_GR_R89	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	GR	Rating 89	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_HK_R89	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	HK	Rating 89	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_HR_R89	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	HR	Rating 89	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMER_ALL_0106_CC_AIRB_HU_R89	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	HU	Rating 89	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_IE_R89	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	IE	Rating 89	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_IL_R89	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	IL	Rating 89	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_IT_R89	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	IT	Rating 89	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_JP_R89	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	JP	Rating 89	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_KR_R89	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	KR	Rating 89	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_LT_R89	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	LT	Rating 89	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_LU_R89	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	LU	Rating 89	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_LV_R89	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	LV	Rating 89	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_MT_R89	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	MT	Rating 89	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_NL_R89	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	NL	Rating 89	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_NO_R89	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	NO	Rating 89	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_PL_R89	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	PL	Rating 89	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_PT_R89	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	PT	Rating 89	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_RO_R89	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	RO	Rating 89	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_RU_R89	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	RU	Rating 89	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_SE_R89	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	SE	Rating 89	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_SG_R89	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	SG	Rating 89	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_SI_R89	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	SI	Rating 89	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_SK_R89	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	SK	Rating 89	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_TR_R89	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	TR	Rating 89	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_US_R89	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	US	Rating 89	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMER_ALL_0106_CC_AIRB_x2_R89	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	Other countries	Rating 89	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_x0_R90	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	Not applicable	Rating 90	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_AT_R90	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	AT	Rating 90	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_AU_R90	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	AU	Rating 90	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_BE_R90	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	BE	Rating 90	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_BG_R90	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	BG	Rating 90	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_BR_R90	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	BR	Rating 90	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_CA_R90	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	CA	Rating 90	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_CH_R90	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	CH	Rating 90	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_CN_R90	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	CN	Rating 90	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_CY_R90	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	CY	Rating 90	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_CZ_R90	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	CZ	Rating 90	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_DE_R90	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	DE	Rating 90	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_DK_R90	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	DK	Rating 90	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_EE_R90	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	EE	Rating 90	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_ES_R90	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	ES	Rating 90	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_FI_R90	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	FI	Rating 90	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_FR_R90	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	FR	Rating 90	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_GB_R90	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	GB	Rating 90	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_GR_R90	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	GR	Rating 90	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_HK_R90	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	HK	Rating 90	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_HR_R90	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	HR	Rating 90	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMER_ALL_0106_CC_AIRB_HU_R90	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	HU	Rating 90	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_IE_R90	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	IE	Rating 90	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_IL_R90	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	IL	Rating 90	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_IT_R90	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	IT	Rating 90	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_JP_R90	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	JP	Rating 90	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_KR_R90	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	KR	Rating 90	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_LT_R90	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	LT	Rating 90	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_LU_R90	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	LU	Rating 90	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_LV_R90	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	LV	Rating 90	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_MT_R90	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	MT	Rating 90	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_NL_R90	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	NL	Rating 90	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_NO_R90	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	NO	Rating 90	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_PL_R90	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	PL	Rating 90	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_PT_R90	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	PT	Rating 90	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_RO_R90	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	RO	Rating 90	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_RU_R90	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	RU	Rating 90	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_SE_R90	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	SE	Rating 90	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_SG_R90	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	SG	Rating 90	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_SI_R90	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	SI	Rating 90	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_SK_R90	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	SK	Rating 90	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_TR_R90	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	TR	Rating 90	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_US_R90	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	US	Rating 90	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMER_ALL_0106_CC_AIRB_x2_R90	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	Other countries	Rating 90	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_x0_R91	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	Not applicable	Rating 91	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_AT_R91	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	AT	Rating 91	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_AU_R91	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	AU	Rating 91	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_BE_R91	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	BE	Rating 91	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_BG_R91	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	BG	Rating 91	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_BR_R91	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	BR	Rating 91	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_CA_R91	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	CA	Rating 91	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_CH_R91	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	CH	Rating 91	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_CN_R91	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	CN	Rating 91	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_CY_R91	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	CY	Rating 91	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_CZ_R91	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	CZ	Rating 91	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_DE_R91	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	DE	Rating 91	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_DK_R91	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	DK	Rating 91	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_EE_R91	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	EE	Rating 91	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_ES_R91	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	ES	Rating 91	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_FI_R91	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	FI	Rating 91	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_FR_R91	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	FR	Rating 91	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_GB_R91	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	GB	Rating 91	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_GR_R91	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	GR	Rating 91	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_HK_R91	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	HK	Rating 91	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_HR_R91	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	HR	Rating 91	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMER_ALL_0106_CC_AIRB_HU_R91	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	HU	Rating 91	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_IE_R91	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	IE	Rating 91	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_IL_R91	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	IL	Rating 91	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_IT_R91	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	IT	Rating 91	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_JP_R91	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	JP	Rating 91	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_KR_R91	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	KR	Rating 91	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_LT_R91	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	LT	Rating 91	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_LU_R91	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	LU	Rating 91	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_LV_R91	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	LV	Rating 91	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_MT_R91	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	MT	Rating 91	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_NL_R91	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	NL	Rating 91	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_NO_R91	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	NO	Rating 91	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_PL_R91	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	PL	Rating 91	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_PT_R91	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	PT	Rating 91	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_RO_R91	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	RO	Rating 91	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_RU_R91	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	RU	Rating 91	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_SE_R91	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	SE	Rating 91	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_SG_R91	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	SG	Rating 91	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_SI_R91	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	SI	Rating 91	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_SK_R91	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	SK	Rating 91	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_TR_R91	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	TR	Rating 91	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_US_R91	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	US	Rating 91	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMER_ALL_0106_CC_AIRB_x2_R91	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	Other countries	Rating 91	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_x0_R92	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	Not applicable	Rating 92	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_AT_R92	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	AT	Rating 92	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_AU_R92	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	AU	Rating 92	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_BE_R92	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	BE	Rating 92	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_BG_R92	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	BG	Rating 92	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_BR_R92	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	BR	Rating 92	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_CA_R92	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	CA	Rating 92	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_CH_R92	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	CH	Rating 92	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_CN_R92	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	CN	Rating 92	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_CY_R92	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	CY	Rating 92	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_CZ_R92	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	CZ	Rating 92	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_DE_R92	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	DE	Rating 92	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_DK_R92	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	DK	Rating 92	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_EE_R92	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	EE	Rating 92	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_ES_R92	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	ES	Rating 92	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_FI_R92	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	FI	Rating 92	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_FR_R92	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	FR	Rating 92	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_GB_R92	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	GB	Rating 92	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_GR_R92	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	GR	Rating 92	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_HK_R92	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	HK	Rating 92	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_HR_R92	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	HR	Rating 92	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMER_ALL_0106_CC_AIRB_HU_R92	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	HU	Rating 92	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_IE_R92	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	IE	Rating 92	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_IL_R92	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	IL	Rating 92	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_IT_R92	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	IT	Rating 92	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_JP_R92	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	JP	Rating 92	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_KR_R92	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	KR	Rating 92	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_LT_R92	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	LT	Rating 92	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_LU_R92	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	LU	Rating 92	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_LV_R92	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	LV	Rating 92	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_MT_R92	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	MT	Rating 92	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_NL_R92	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	NL	Rating 92	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_NO_R92	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	NO	Rating 92	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_PL_R92	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	PL	Rating 92	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_PT_R92	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	PT	Rating 92	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_RO_R92	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	RO	Rating 92	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_RU_R92	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	RU	Rating 92	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_SE_R92	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	SE	Rating 92	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_SG_R92	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	SG	Rating 92	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_SI_R92	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	SI	Rating 92	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_SK_R92	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	SK	Rating 92	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_TR_R92	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	TR	Rating 92	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_US_R92	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	US	Rating 92	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMER_ALL_0106_CC_AIRB_x2_R92	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	Other countries	Rating 92	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_x0_R93	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	Not applicable	Rating 93	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_AT_R93	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	AT	Rating 93	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_AU_R93	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	AU	Rating 93	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_BE_R93	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	BE	Rating 93	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_BG_R93	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	BG	Rating 93	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_BR_R93	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	BR	Rating 93	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_CA_R93	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	CA	Rating 93	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_CH_R93	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	CH	Rating 93	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_CN_R93	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	CN	Rating 93	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_CY_R93	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	CY	Rating 93	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_CZ_R93	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	CZ	Rating 93	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_DE_R93	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	DE	Rating 93	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_DK_R93	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	DK	Rating 93	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_EE_R93	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	EE	Rating 93	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_ES_R93	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	ES	Rating 93	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_FI_R93	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	FI	Rating 93	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_FR_R93	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	FR	Rating 93	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_GB_R93	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	GB	Rating 93	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_GR_R93	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	GR	Rating 93	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_HK_R93	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	HK	Rating 93	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_HR_R93	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	HR	Rating 93	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMER_ALL_0106_CC_AIRB_HU_R93	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	HU	Rating 93	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_IE_R93	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	IE	Rating 93	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_IL_R93	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	IL	Rating 93	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_IT_R93	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	IT	Rating 93	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_JP_R93	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	JP	Rating 93	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_KR_R93	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	KR	Rating 93	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_LT_R93	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	LT	Rating 93	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_LU_R93	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	LU	Rating 93	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_LV_R93	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	LV	Rating 93	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_MT_R93	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	MT	Rating 93	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_NL_R93	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	NL	Rating 93	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_NO_R93	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	NO	Rating 93	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_PL_R93	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	PL	Rating 93	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_PT_R93	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	PT	Rating 93	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_RO_R93	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	RO	Rating 93	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_RU_R93	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	RU	Rating 93	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_SE_R93	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	SE	Rating 93	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_SG_R93	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	SG	Rating 93	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_SI_R93	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	SI	Rating 93	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_SK_R93	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	SK	Rating 93	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_TR_R93	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	TR	Rating 93	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_US_R93	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	US	Rating 93	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMER_ALL_0106_CC_AIRB_x2_R93	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	Other countries	Rating 93	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_x0_R94	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	Not applicable	Rating 94	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_AT_R94	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	AT	Rating 94	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_AU_R94	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	AU	Rating 94	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_BE_R94	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	BE	Rating 94	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_BG_R94	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	BG	Rating 94	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_BR_R94	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	BR	Rating 94	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_CA_R94	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	CA	Rating 94	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_CH_R94	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	CH	Rating 94	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_CN_R94	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	CN	Rating 94	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_CY_R94	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	CY	Rating 94	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_CZ_R94	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	CZ	Rating 94	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_DE_R94	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	DE	Rating 94	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_DK_R94	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	DK	Rating 94	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_EE_R94	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	EE	Rating 94	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_ES_R94	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	ES	Rating 94	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_FI_R94	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	FI	Rating 94	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_FR_R94	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	FR	Rating 94	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_GB_R94	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	GB	Rating 94	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_GR_R94	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	GR	Rating 94	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_HK_R94	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	HK	Rating 94	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_HR_R94	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	HR	Rating 94	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMER_ALL_0106_CC_AIRB_HU_R94	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	HU	Rating 94	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_IE_R94	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	IE	Rating 94	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_IL_R94	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	IL	Rating 94	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_IT_R94	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	IT	Rating 94	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_JP_R94	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	JP	Rating 94	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_KR_R94	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	KR	Rating 94	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_LT_R94	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	LT	Rating 94	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_LU_R94	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	LU	Rating 94	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_LV_R94	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	LV	Rating 94	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_MT_R94	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	MT	Rating 94	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_NL_R94	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	NL	Rating 94	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_NO_R94	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	NO	Rating 94	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_PL_R94	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	PL	Rating 94	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_PT_R94	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	PT	Rating 94	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_RO_R94	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	RO	Rating 94	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_RU_R94	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	RU	Rating 94	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_SE_R94	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	SE	Rating 94	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_SG_R94	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	SG	Rating 94	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_SI_R94	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	SI	Rating 94	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_SK_R94	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	SK	Rating 94	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_TR_R94	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	TR	Rating 94	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_US_R94	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	US	Rating 94	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMER_ALL_0106_CC_AIRB_x2_R94	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	Other countries	Rating 94	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_x0_R95	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	Not applicable	Rating 95	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_AT_R95	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	AT	Rating 95	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_AU_R95	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	AU	Rating 95	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_BE_R95	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	BE	Rating 95	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_BG_R95	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	BG	Rating 95	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_BR_R95	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	BR	Rating 95	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_CA_R95	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	CA	Rating 95	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_CH_R95	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	CH	Rating 95	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_CN_R95	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	CN	Rating 95	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_CY_R95	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	CY	Rating 95	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_CZ_R95	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	CZ	Rating 95	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_DE_R95	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	DE	Rating 95	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_DK_R95	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	DK	Rating 95	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_EE_R95	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	EE	Rating 95	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_ES_R95	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	ES	Rating 95	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_FI_R95	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	FI	Rating 95	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_FR_R95	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	FR	Rating 95	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_GB_R95	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	GB	Rating 95	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_GR_R95	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	GR	Rating 95	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_HK_R95	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	HK	Rating 95	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_HR_R95	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	HR	Rating 95	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMER_ALL_0106_CC_AIRB_HU_R95	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	HU	Rating 95	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_IE_R95	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	IE	Rating 95	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_IL_R95	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	IL	Rating 95	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_IT_R95	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	IT	Rating 95	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_JP_R95	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	JP	Rating 95	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_KR_R95	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	KR	Rating 95	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_LT_R95	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	LT	Rating 95	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_LU_R95	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	LU	Rating 95	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_LV_R95	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	LV	Rating 95	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_MT_R95	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	MT	Rating 95	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_NL_R95	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	NL	Rating 95	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_NO_R95	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	NO	Rating 95	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_PL_R95	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	PL	Rating 95	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_PT_R95	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	PT	Rating 95	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_RO_R95	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	RO	Rating 95	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_RU_R95	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	RU	Rating 95	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_SE_R95	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	SE	Rating 95	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_SG_R95	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	SG	Rating 95	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_SI_R95	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	SI	Rating 95	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_SK_R95	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	SK	Rating 95	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_TR_R95	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	TR	Rating 95	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_US_R95	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	US	Rating 95	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMER_ALL_0106_CC_AIRB_x2_R95	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	Other countries	Rating 95	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_x0_R96	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	Not applicable	Rating 96	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_AT_R96	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	AT	Rating 96	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_AU_R96	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	AU	Rating 96	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_BE_R96	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	BE	Rating 96	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_BG_R96	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	BG	Rating 96	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_BR_R96	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	BR	Rating 96	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_CA_R96	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	CA	Rating 96	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_CH_R96	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	CH	Rating 96	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_CN_R96	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	CN	Rating 96	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_CY_R96	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	CY	Rating 96	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_CZ_R96	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	CZ	Rating 96	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_DE_R96	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	DE	Rating 96	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_DK_R96	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	DK	Rating 96	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_EE_R96	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	EE	Rating 96	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_ES_R96	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	ES	Rating 96	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_FI_R96	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	FI	Rating 96	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_FR_R96	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	FR	Rating 96	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_GB_R96	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	GB	Rating 96	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_GR_R96	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	GR	Rating 96	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_HK_R96	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	HK	Rating 96	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_HR_R96	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	HR	Rating 96	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMER_ALL_0106_CC_AIRB_HU_R96	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	HU	Rating 96	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_IE_R96	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	IE	Rating 96	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_IL_R96	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	IL	Rating 96	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_IT_R96	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	IT	Rating 96	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_JP_R96	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	JP	Rating 96	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_KR_R96	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	KR	Rating 96	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_LT_R96	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	LT	Rating 96	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_LU_R96	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	LU	Rating 96	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_LV_R96	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	LV	Rating 96	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_MT_R96	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	MT	Rating 96	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_NL_R96	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	NL	Rating 96	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_NO_R96	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	NO	Rating 96	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_PL_R96	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	PL	Rating 96	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_PT_R96	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	PT	Rating 96	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_RO_R96	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	RO	Rating 96	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_RU_R96	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	RU	Rating 96	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_SE_R96	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	SE	Rating 96	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_SG_R96	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	SG	Rating 96	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_SI_R96	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	SI	Rating 96	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_SK_R96	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	SK	Rating 96	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_TR_R96	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	TR	Rating 96	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_US_R96	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	US	Rating 96	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMER_ALL_0106_CC_AIRB_x2_R96	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	Other countries	Rating 96	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_x0_R97	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	Not applicable	Rating 97	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_AT_R97	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	AT	Rating 97	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_AU_R97	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	AU	Rating 97	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_BE_R97	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	BE	Rating 97	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_BG_R97	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	BG	Rating 97	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_BR_R97	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	BR	Rating 97	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_CA_R97	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	CA	Rating 97	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_CH_R97	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	CH	Rating 97	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_CN_R97	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	CN	Rating 97	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_CY_R97	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	CY	Rating 97	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_CZ_R97	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	CZ	Rating 97	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_DE_R97	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	DE	Rating 97	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_DK_R97	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	DK	Rating 97	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_EE_R97	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	EE	Rating 97	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_ES_R97	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	ES	Rating 97	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_FI_R97	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	FI	Rating 97	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_FR_R97	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	FR	Rating 97	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_GB_R97	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	GB	Rating 97	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_GR_R97	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	GR	Rating 97	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_HK_R97	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	HK	Rating 97	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_HR_R97	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	HR	Rating 97	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMER_ALL_0106_CC_AIRB_HU_R97	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	HU	Rating 97	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_IE_R97	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	IE	Rating 97	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_IL_R97	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	IL	Rating 97	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_IT_R97	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	IT	Rating 97	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_JP_R97	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	JP	Rating 97	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_KR_R97	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	KR	Rating 97	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_LT_R97	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	LT	Rating 97	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_LU_R97	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	LU	Rating 97	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_LV_R97	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	LV	Rating 97	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_MT_R97	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	MT	Rating 97	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_NL_R97	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	NL	Rating 97	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_NO_R97	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	NO	Rating 97	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_PL_R97	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	PL	Rating 97	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_PT_R97	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	PT	Rating 97	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_RO_R97	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	RO	Rating 97	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_RU_R97	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	RU	Rating 97	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_SE_R97	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	SE	Rating 97	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_SG_R97	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	SG	Rating 97	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_SI_R97	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	SI	Rating 97	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_SK_R97	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	SK	Rating 97	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_TR_R97	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	TR	Rating 97	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_US_R97	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	US	Rating 97	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMER_ALL_0106_CC_AIRB_x2_R97	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	Other countries	Rating 97	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_x0_R98	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	Not applicable	Rating 98	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_AT_R98	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	AT	Rating 98	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_AU_R98	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	AU	Rating 98	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_BE_R98	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	BE	Rating 98	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_BG_R98	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	BG	Rating 98	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_BR_R98	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	BR	Rating 98	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_CA_R98	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	CA	Rating 98	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_CH_R98	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	CH	Rating 98	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_CN_R98	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	CN	Rating 98	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_CY_R98	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	CY	Rating 98	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_CZ_R98	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	CZ	Rating 98	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_DE_R98	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	DE	Rating 98	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_DK_R98	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	DK	Rating 98	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_EE_R98	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	EE	Rating 98	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_ES_R98	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	ES	Rating 98	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_FI_R98	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	FI	Rating 98	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_FR_R98	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	FR	Rating 98	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_GB_R98	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	GB	Rating 98	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_GR_R98	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	GR	Rating 98	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_HK_R98	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	HK	Rating 98	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_HR_R98	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	HR	Rating 98	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMER_ALL_0106_CC_AIRB_HU_R98	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	HU	Rating 98	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_IE_R98	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	IE	Rating 98	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_IL_R98	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	IL	Rating 98	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_IT_R98	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	IT	Rating 98	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_JP_R98	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	JP	Rating 98	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_KR_R98	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	KR	Rating 98	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_LT_R98	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	LT	Rating 98	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_LU_R98	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	LU	Rating 98	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_LV_R98	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	LV	Rating 98	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_MT_R98	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	MT	Rating 98	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_NL_R98	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	NL	Rating 98	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_NO_R98	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	NO	Rating 98	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_PL_R98	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	PL	Rating 98	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_PT_R98	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	PT	Rating 98	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_RO_R98	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	RO	Rating 98	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_RU_R98	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	RU	Rating 98	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_SE_R98	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	SE	Rating 98	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_SG_R98	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	SG	Rating 98	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_SI_R98	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	SI	Rating 98	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_SK_R98	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	SK	Rating 98	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_TR_R98	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	TR	Rating 98	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_US_R98	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	US	Rating 98	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMER_ALL_0106_CC_AIRB_x2_R98	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	Other countries	Rating 98	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_x0_R99	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	Not applicable	Rating 99	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_AT_R99	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	AT	Rating 99	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_AU_R99	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	AU	Rating 99	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_BE_R99	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	BE	Rating 99	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_BG_R99	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	BG	Rating 99	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_BR_R99	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	BR	Rating 99	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_CA_R99	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	CA	Rating 99	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_CH_R99	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	CH	Rating 99	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_CN_R99	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	CN	Rating 99	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_CY_R99	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	CY	Rating 99	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_CZ_R99	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	CZ	Rating 99	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_DE_R99	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	DE	Rating 99	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_DK_R99	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	DK	Rating 99	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_EE_R99	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	EE	Rating 99	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_ES_R99	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	ES	Rating 99	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_FI_R99	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	FI	Rating 99	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_FR_R99	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	FR	Rating 99	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_GB_R99	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	GB	Rating 99	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_GR_R99	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	GR	Rating 99	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_HK_R99	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	HK	Rating 99	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_HR_R99	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	HR	Rating 99	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMER_ALL_0106_CC_AIRB_HU_R99	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	HU	Rating 99	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_IE_R99	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	IE	Rating 99	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_IL_R99	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	IL	Rating 99	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_IT_R99	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	IT	Rating 99	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_JP_R99	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	JP	Rating 99	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_KR_R99	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	KR	Rating 99	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_LT_R99	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	LT	Rating 99	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_LU_R99	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	LU	Rating 99	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_LV_R99	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	LV	Rating 99	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_MT_R99	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	MT	Rating 99	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_NL_R99	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	NL	Rating 99	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_NO_R99	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	NO	Rating 99	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_PL_R99	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	PL	Rating 99	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_PT_R99	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	PT	Rating 99	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_RO_R99	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	RO	Rating 99	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_RU_R99	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	RU	Rating 99	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_SE_R99	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	SE	Rating 99	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_SG_R99	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	SG	Rating 99	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_SI_R99	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	SI	Rating 99	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_SK_R99	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	SK	Rating 99	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_TR_R99	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	TR	Rating 99	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0106_CC_AIRB_US_R99	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	US	Rating 99	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMER_ALL_0106_CC_AIRB_x2_R99	SMER Non-Defaulted	Counterparty credit risk	Advanced IRB approach	Other countries	Rating 99	Retail - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0085_CT_FIRB_x0_Rx0	CORP Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	Not applicable	Not applicable	Corporates - No SME	Not applicable	Defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0085_CT_FIRB_AT_Rx0	CORP Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	AT	Not applicable	Corporates - No SME	Not applicable	Defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0085_CT_FIRB_AU_Rx0	CORP Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	AU	Not applicable	Corporates - No SME	Not applicable	Defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0085_CT_FIRB_BE_Rx0	CORP Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	BE	Not applicable	Corporates - No SME	Not applicable	Defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0085_CT_FIRB_BG_Rx0	CORP Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	BG	Not applicable	Corporates - No SME	Not applicable	Defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0085_CT_FIRB_BR_Rx0	CORP Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	BR	Not applicable	Corporates - No SME	Not applicable	Defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0085_CT_FIRB_CA_Rx0	CORP Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	CA	Not applicable	Corporates - No SME	Not applicable	Defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0085_CT_FIRB_CH_Rx0	CORP Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	CH	Not applicable	Corporates - No SME	Not applicable	Defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0085_CT_FIRB_CN_Rx0	CORP Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	CN	Not applicable	Corporates - No SME	Not applicable	Defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0085_CT_FIRB_CY_Rx0	CORP Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	CY	Not applicable	Corporates - No SME	Not applicable	Defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0085_CT_FIRB_CZ_Rx0	CORP Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	CZ	Not applicable	Corporates - No SME	Not applicable	Defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0085_CT_FIRB_DE_Rx0	CORP Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	DE	Not applicable	Corporates - No SME	Not applicable	Defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0085_CT_FIRB_DK_Rx0	CORP Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	DK	Not applicable	Corporates - No SME	Not applicable	Defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0085_CT_FIRB_EE_Rx0	CORP Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	EE	Not applicable	Corporates - No SME	Not applicable	Defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0085_CT_FIRB_ES_Rx0	CORP Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	ES	Not applicable	Corporates - No SME	Not applicable	Defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0085_CT_FIRB_FI_Rx0	CORP Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	FI	Not applicable	Corporates - No SME	Not applicable	Defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0085_CT_FIRB_FR_Rx0	CORP Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	FR	Not applicable	Corporates - No SME	Not applicable	Defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0085_CT_FIRB_GB_Rx0	CORP Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	GB	Not applicable	Corporates - No SME	Not applicable	Defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0085_CT_FIRB_GR_Rx0	CORP Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	GR	Not applicable	Corporates - No SME	Not applicable	Defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0085_CT_FIRB_HK_Rx0	CORP Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	HK	Not applicable	Corporates - No SME	Not applicable	Defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0085_CT_FIRB_HR_Rx0	CORP Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	HR	Not applicable	Corporates - No SME	Not applicable	Defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
CORP_ALL_0085_CT_FIRB_HU_Rx0	CORP Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	HU	Not applicable	Corporates - No SME	Not applicable	Defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0085_CT_FIRB_IE_Rx0	CORP Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	IE	Not applicable	Corporates - No SME	Not applicable	Defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0085_CT_FIRB_IL_Rx0	CORP Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	IL	Not applicable	Corporates - No SME	Not applicable	Defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0085_CT_FIRB_IT_Rx0	CORP Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	IT	Not applicable	Corporates - No SME	Not applicable	Defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0085_CT_FIRB_JP_Rx0	CORP Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	JP	Not applicable	Corporates - No SME	Not applicable	Defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0085_CT_FIRB_KR_Rx0	CORP Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	KR	Not applicable	Corporates - No SME	Not applicable	Defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0085_CT_FIRB_LT_Rx0	CORP Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	LT	Not applicable	Corporates - No SME	Not applicable	Defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0085_CT_FIRB_LU_Rx0	CORP Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	LU	Not applicable	Corporates - No SME	Not applicable	Defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0085_CT_FIRB_LV_Rx0	CORP Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	LV	Not applicable	Corporates - No SME	Not applicable	Defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0085_CT_FIRB_MT_Rx0	CORP Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	MT	Not applicable	Corporates - No SME	Not applicable	Defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0085_CT_FIRB_NL_Rx0	CORP Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	NL	Not applicable	Corporates - No SME	Not applicable	Defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0085_CT_FIRB_NO_Rx0	CORP Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	NO	Not applicable	Corporates - No SME	Not applicable	Defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0085_CT_FIRB_PL_Rx0	CORP Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	PL	Not applicable	Corporates - No SME	Not applicable	Defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0085_CT_FIRB_PT_Rx0	CORP Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	PT	Not applicable	Corporates - No SME	Not applicable	Defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0085_CT_FIRB_RO_Rx0	CORP Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	RO	Not applicable	Corporates - No SME	Not applicable	Defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0085_CT_FIRB_RU_Rx0	CORP Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	RU	Not applicable	Corporates - No SME	Not applicable	Defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0085_CT_FIRB_SE_Rx0	CORP Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	SE	Not applicable	Corporates - No SME	Not applicable	Defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0085_CT_FIRB_SG_Rx0	CORP Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	SG	Not applicable	Corporates - No SME	Not applicable	Defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0085_CT_FIRB_SI_Rx0	CORP Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	SI	Not applicable	Corporates - No SME	Not applicable	Defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0085_CT_FIRB_SK_Rx0	CORP Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	SK	Not applicable	Corporates - No SME	Not applicable	Defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0085_CT_FIRB_TR_Rx0	CORP Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	TR	Not applicable	Corporates - No SME	Not applicable	Defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0085_CT_FIRB_US_Rx0	CORP Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	US	Not applicable	Corporates - No SME	Not applicable	Defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
CORP_ALL_0085_CT_FIRB_x2_Rx0	CORP Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	Other countries	Not applicable	Corporates - No SME	Not applicable	Defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_x0_Rx0	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	Not applicable	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_AT_Rx0	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	AT	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_AU_Rx0	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	AU	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_BE_Rx0	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	BE	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_BG_Rx0	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	BG	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_BR_Rx0	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	BR	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_CA_Rx0	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	CA	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_CH_Rx0	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	CH	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_CN_Rx0	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	CN	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_CY_Rx0	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	CY	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_CZ_Rx0	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	CZ	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_DE_Rx0	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	DE	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_DK_Rx0	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	DK	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_EE_Rx0	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	EE	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_ES_Rx0	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	ES	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_FI_Rx0	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	FI	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_FR_Rx0	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	FR	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_GB_Rx0	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	GB	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_GR_Rx0	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	GR	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_HK_Rx0	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	HK	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_HR_Rx0	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	HR	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
CORP_ALL_0086_CT_FIRB_HU_Rx0	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	HU	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_IE_Rx0	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	IE	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_IL_Rx0	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	IL	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_IT_Rx0	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	IT	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_JP_Rx0	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	JP	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_KR_Rx0	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	KR	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_LT_Rx0	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	LT	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_LU_Rx0	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	LU	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_LV_Rx0	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	LV	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_MT_Rx0	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	MT	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_NL_Rx0	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	NL	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_NO_Rx0	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	NO	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_PL_Rx0	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	PL	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_PT_Rx0	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	PT	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_RO_Rx0	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	RO	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_RU_Rx0	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	RU	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_SE_Rx0	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	SE	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_SG_Rx0	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	SG	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_SI_Rx0	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	SI	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_SK_Rx0	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	SK	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_TR_Rx0	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	TR	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_US_Rx0	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	US	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
CORP_ALL_0086_CT_FIRB_x2_Rx0	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	Other countries	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0088_CT_FIRB_x0_Rx0	CORP Non-defaulted Secured	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	Not applicable	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0088_CT_FIRB_AT_Rx0	CORP Non-defaulted Secured	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	AT	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0088_CT_FIRB_AU_Rx0	CORP Non-defaulted Secured	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	AU	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0088_CT_FIRB_BE_Rx0	CORP Non-defaulted Secured	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	BE	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0088_CT_FIRB_BG_Rx0	CORP Non-defaulted Secured	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	BG	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0088_CT_FIRB_BR_Rx0	CORP Non-defaulted Secured	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	BR	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0088_CT_FIRB_CA_Rx0	CORP Non-defaulted Secured	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	CA	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0088_CT_FIRB_CH_Rx0	CORP Non-defaulted Secured	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	CH	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0088_CT_FIRB_CN_Rx0	CORP Non-defaulted Secured	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	CN	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0088_CT_FIRB_CY_Rx0	CORP Non-defaulted Secured	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	CY	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0088_CT_FIRB_CZ_Rx0	CORP Non-defaulted Secured	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	CZ	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0088_CT_FIRB_DE_Rx0	CORP Non-defaulted Secured	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	DE	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0088_CT_FIRB_DK_Rx0	CORP Non-defaulted Secured	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	DK	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0088_CT_FIRB_EE_Rx0	CORP Non-defaulted Secured	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	EE	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0088_CT_FIRB_ES_Rx0	CORP Non-defaulted Secured	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	ES	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0088_CT_FIRB_FI_Rx0	CORP Non-defaulted Secured	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	FI	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0088_CT_FIRB_FR_Rx0	CORP Non-defaulted Secured	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	FR	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0088_CT_FIRB_GB_Rx0	CORP Non-defaulted Secured	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	GB	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0088_CT_FIRB_GR_Rx0	CORP Non-defaulted Secured	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	GR	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0088_CT_FIRB_HK_Rx0	CORP Non-defaulted Secured	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	HK	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0088_CT_FIRB_HR_Rx0	CORP Non-defaulted Secured	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	HR	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
CORP_ALL_0088_CT_FIRB_HU_Rx0	CORP Non-defaulted Secured	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	HU	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0088_CT_FIRB_IE_Rx0	CORP Non-defaulted Secured	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	IE	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0088_CT_FIRB_IL_Rx0	CORP Non-defaulted Secured	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	IL	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0088_CT_FIRB_IT_Rx0	CORP Non-defaulted Secured	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	IT	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0088_CT_FIRB_JP_Rx0	CORP Non-defaulted Secured	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	JP	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0088_CT_FIRB_KR_Rx0	CORP Non-defaulted Secured	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	KR	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0088_CT_FIRB_LT_Rx0	CORP Non-defaulted Secured	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	LT	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0088_CT_FIRB_LU_Rx0	CORP Non-defaulted Secured	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	LU	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0088_CT_FIRB_LV_Rx0	CORP Non-defaulted Secured	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	LV	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0088_CT_FIRB_MT_Rx0	CORP Non-defaulted Secured	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	MT	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0088_CT_FIRB_NL_Rx0	CORP Non-defaulted Secured	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	NL	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0088_CT_FIRB_NO_Rx0	CORP Non-defaulted Secured	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	NO	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0088_CT_FIRB_PL_Rx0	CORP Non-defaulted Secured	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	PL	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0088_CT_FIRB_PT_Rx0	CORP Non-defaulted Secured	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	PT	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0088_CT_FIRB_RO_Rx0	CORP Non-defaulted Secured	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	RO	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0088_CT_FIRB_RU_Rx0	CORP Non-defaulted Secured	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	RU	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0088_CT_FIRB_SE_Rx0	CORP Non-defaulted Secured	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	SE	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0088_CT_FIRB_SG_Rx0	CORP Non-defaulted Secured	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	SG	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0088_CT_FIRB_SI_Rx0	CORP Non-defaulted Secured	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	SI	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0088_CT_FIRB_SK_Rx0	CORP Non-defaulted Secured	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	SK	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0088_CT_FIRB_TR_Rx0	CORP Non-defaulted Secured	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	TR	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0088_CT_FIRB_US_Rx0	CORP Non-defaulted Secured	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	US	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
CORP_ALL_0088_CT_FIRB_x2_Rx0	CORP Non-defaulted Secured	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	Other countries	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0087_CT_FIRB_x0_Rx0	CORP Non-defaulted Unsecured	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	Not applicable	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Exposures without credit protection	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0087_CT_FIRB_AT_Rx0	CORP Non-defaulted Unsecured	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	AT	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Exposures without credit protection	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0087_CT_FIRB_AU_Rx0	CORP Non-defaulted Unsecured	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	AU	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Exposures without credit protection	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0087_CT_FIRB_BE_Rx0	CORP Non-defaulted Unsecured	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	BE	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Exposures without credit protection	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0087_CT_FIRB_BG_Rx0	CORP Non-defaulted Unsecured	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	BG	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Exposures without credit protection	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0087_CT_FIRB_BR_Rx0	CORP Non-defaulted Unsecured	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	BR	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Exposures without credit protection	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0087_CT_FIRB_CA_Rx0	CORP Non-defaulted Unsecured	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	CA	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Exposures without credit protection	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0087_CT_FIRB_CH_Rx0	CORP Non-defaulted Unsecured	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	CH	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Exposures without credit protection	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0087_CT_FIRB_CN_Rx0	CORP Non-defaulted Unsecured	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	CN	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Exposures without credit protection	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0087_CT_FIRB_CY_Rx0	CORP Non-defaulted Unsecured	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	CY	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Exposures without credit protection	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0087_CT_FIRB_CZ_Rx0	CORP Non-defaulted Unsecured	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	CZ	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Exposures without credit protection	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0087_CT_FIRB_DE_Rx0	CORP Non-defaulted Unsecured	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	DE	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Exposures without credit protection	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0087_CT_FIRB_DK_Rx0	CORP Non-defaulted Unsecured	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	DK	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Exposures without credit protection	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0087_CT_FIRB_EE_Rx0	CORP Non-defaulted Unsecured	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	EE	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Exposures without credit protection	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0087_CT_FIRB_ES_Rx0	CORP Non-defaulted Unsecured	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	ES	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Exposures without credit protection	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0087_CT_FIRB_FI_Rx0	CORP Non-defaulted Unsecured	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	FI	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Exposures without credit protection	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0087_CT_FIRB_FR_Rx0	CORP Non-defaulted Unsecured	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	FR	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Exposures without credit protection	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0087_CT_FIRB_GB_Rx0	CORP Non-defaulted Unsecured	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	GB	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Exposures without credit protection	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0087_CT_FIRB_GR_Rx0	CORP Non-defaulted Unsecured	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	GR	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Exposures without credit protection	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0087_CT_FIRB_HK_Rx0	CORP Non-defaulted Unsecured	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	HK	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Exposures without credit protection	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0087_CT_FIRB_HR_Rx0	CORP Non-defaulted Unsecured	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	HR	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Exposures without credit protection	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
CORP_ALL_0087_CT_FIRB_HU_Rx0	CORP Non-defaulted Unsecured	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	HU	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Exposures without credit protection	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0087_CT_FIRB_IE_Rx0	CORP Non-defaulted Unsecured	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	IE	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Exposures without credit protection	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0087_CT_FIRB_IL_Rx0	CORP Non-defaulted Unsecured	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	IL	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Exposures without credit protection	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0087_CT_FIRB_IT_Rx0	CORP Non-defaulted Unsecured	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	IT	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Exposures without credit protection	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0087_CT_FIRB_JP_Rx0	CORP Non-defaulted Unsecured	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	JP	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Exposures without credit protection	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0087_CT_FIRB_KR_Rx0	CORP Non-defaulted Unsecured	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	KR	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Exposures without credit protection	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0087_CT_FIRB_LT_Rx0	CORP Non-defaulted Unsecured	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	LT	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Exposures without credit protection	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0087_CT_FIRB_LU_Rx0	CORP Non-defaulted Unsecured	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	LU	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Exposures without credit protection	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0087_CT_FIRB_LV_Rx0	CORP Non-defaulted Unsecured	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	LV	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Exposures without credit protection	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0087_CT_FIRB_MT_Rx0	CORP Non-defaulted Unsecured	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	MT	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Exposures without credit protection	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0087_CT_FIRB_NL_Rx0	CORP Non-defaulted Unsecured	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	NL	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Exposures without credit protection	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0087_CT_FIRB_NO_Rx0	CORP Non-defaulted Unsecured	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	NO	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Exposures without credit protection	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0087_CT_FIRB_PL_Rx0	CORP Non-defaulted Unsecured	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	PL	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Exposures without credit protection	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0087_CT_FIRB_PT_Rx0	CORP Non-defaulted Unsecured	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	PT	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Exposures without credit protection	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0087_CT_FIRB_RO_Rx0	CORP Non-defaulted Unsecured	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	RO	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Exposures without credit protection	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0087_CT_FIRB_RU_Rx0	CORP Non-defaulted Unsecured	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	RU	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Exposures without credit protection	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0087_CT_FIRB_SE_Rx0	CORP Non-defaulted Unsecured	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	SE	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Exposures without credit protection	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0087_CT_FIRB_SG_Rx0	CORP Non-defaulted Unsecured	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	SG	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Exposures without credit protection	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0087_CT_FIRB_SI_Rx0	CORP Non-defaulted Unsecured	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	SI	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Exposures without credit protection	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0087_CT_FIRB_SK_Rx0	CORP Non-defaulted Unsecured	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	SK	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Exposures without credit protection	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0087_CT_FIRB_TR_Rx0	CORP Non-defaulted Unsecured	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	TR	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Exposures without credit protection	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0087_CT_FIRB_US_Rx0	CORP Non-defaulted Unsecured	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	US	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Exposures without credit protection	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
CORP_ALL_0087_CT_FIRB_x2_Rx0	CORP Non-defaulted Unsecured	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	Other countries	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Exposures without credit protection	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0089_CT_FIRB_x0_Rx0	CORP Non-defaulted Secured	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	Not applicable	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Real estate collateral	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0089_CT_FIRB_AT_Rx0	CORP Non-defaulted Secured	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	AT	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Real estate collateral	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0089_CT_FIRB_AU_Rx0	CORP Non-defaulted Secured	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	AU	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Real estate collateral	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0089_CT_FIRB_BE_Rx0	CORP Non-defaulted Secured	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	BE	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Real estate collateral	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0089_CT_FIRB_BG_Rx0	CORP Non-defaulted Secured	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	BG	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Real estate collateral	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0089_CT_FIRB_BR_Rx0	CORP Non-defaulted Secured	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	BR	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Real estate collateral	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0089_CT_FIRB_CA_Rx0	CORP Non-defaulted Secured	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	CA	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Real estate collateral	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0089_CT_FIRB_CH_Rx0	CORP Non-defaulted Secured	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	CH	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Real estate collateral	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0089_CT_FIRB_CN_Rx0	CORP Non-defaulted Secured	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	CN	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Real estate collateral	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0089_CT_FIRB_CY_Rx0	CORP Non-defaulted Secured	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	CY	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Real estate collateral	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0089_CT_FIRB_CZ_Rx0	CORP Non-defaulted Secured	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	CZ	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Real estate collateral	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0089_CT_FIRB_DE_Rx0	CORP Non-defaulted Secured	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	DE	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Real estate collateral	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0089_CT_FIRB_DK_Rx0	CORP Non-defaulted Secured	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	DK	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Real estate collateral	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0089_CT_FIRB_EE_Rx0	CORP Non-defaulted Secured	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	EE	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Real estate collateral	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0089_CT_FIRB_ES_Rx0	CORP Non-defaulted Secured	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	ES	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Real estate collateral	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0089_CT_FIRB_FI_Rx0	CORP Non-defaulted Secured	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	FI	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Real estate collateral	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0089_CT_FIRB_FR_Rx0	CORP Non-defaulted Secured	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	FR	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Real estate collateral	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0089_CT_FIRB_GB_Rx0	CORP Non-defaulted Secured	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	GB	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Real estate collateral	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0089_CT_FIRB_GR_Rx0	CORP Non-defaulted Secured	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	GR	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Real estate collateral	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0089_CT_FIRB_HK_Rx0	CORP Non-defaulted Secured	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	HK	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Real estate collateral	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0089_CT_FIRB_HR_Rx0	CORP Non-defaulted Secured	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	HR	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Real estate collateral	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
CORP_ALL_0089_CT_FIRB_HU_Rx0	CORP Non-defaulted Secured	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	HU	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Real estate collateral	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0089_CT_FIRB_IE_Rx0	CORP Non-defaulted Secured	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	IE	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Real estate collateral	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0089_CT_FIRB_IL_Rx0	CORP Non-defaulted Secured	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	IL	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Real estate collateral	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0089_CT_FIRB_IT_Rx0	CORP Non-defaulted Secured	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	IT	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Real estate collateral	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0089_CT_FIRB_JP_Rx0	CORP Non-defaulted Secured	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	JP	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Real estate collateral	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0089_CT_FIRB_KR_Rx0	CORP Non-defaulted Secured	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	KR	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Real estate collateral	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0089_CT_FIRB_LT_Rx0	CORP Non-defaulted Secured	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	LT	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Real estate collateral	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0089_CT_FIRB_LU_Rx0	CORP Non-defaulted Secured	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	LU	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Real estate collateral	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0089_CT_FIRB_LV_Rx0	CORP Non-defaulted Secured	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	LV	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Real estate collateral	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0089_CT_FIRB_MT_Rx0	CORP Non-defaulted Secured	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	MT	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Real estate collateral	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0089_CT_FIRB_NL_Rx0	CORP Non-defaulted Secured	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	NL	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Real estate collateral	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0089_CT_FIRB_NO_Rx0	CORP Non-defaulted Secured	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	NO	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Real estate collateral	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0089_CT_FIRB_PL_Rx0	CORP Non-defaulted Secured	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	PL	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Real estate collateral	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0089_CT_FIRB_PT_Rx0	CORP Non-defaulted Secured	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	PT	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Real estate collateral	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0089_CT_FIRB_RO_Rx0	CORP Non-defaulted Secured	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	RO	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Real estate collateral	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0089_CT_FIRB_RU_Rx0	CORP Non-defaulted Secured	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	RU	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Real estate collateral	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0089_CT_FIRB_SE_Rx0	CORP Non-defaulted Secured	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	SE	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Real estate collateral	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0089_CT_FIRB_SG_Rx0	CORP Non-defaulted Secured	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	SG	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Real estate collateral	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0089_CT_FIRB_SI_Rx0	CORP Non-defaulted Secured	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	SI	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Real estate collateral	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0089_CT_FIRB_SK_Rx0	CORP Non-defaulted Secured	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	SK	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Real estate collateral	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0089_CT_FIRB_TR_Rx0	CORP Non-defaulted Secured	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	TR	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Real estate collateral	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0089_CT_FIRB_US_Rx0	CORP Non-defaulted Secured	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	US	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Real estate collateral	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
CORP_ALL_0089_CT_FIRB_x2_Rx0	CORP Non-defaulted Secured	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	Other countries	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Real estate collateral	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0090_CT_FIRB_x0_Rx0	CORP Non-defaulted Secured	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	Not applicable	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Eligible collateral other than real estate	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0090_CT_FIRB_AT_Rx0	CORP Non-defaulted Secured	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	AT	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Eligible collateral other than real estate	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0090_CT_FIRB_AU_Rx0	CORP Non-defaulted Secured	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	AU	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Eligible collateral other than real estate	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0090_CT_FIRB_BE_Rx0	CORP Non-defaulted Secured	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	BE	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Eligible collateral other than real estate	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0090_CT_FIRB_BG_Rx0	CORP Non-defaulted Secured	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	BG	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Eligible collateral other than real estate	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0090_CT_FIRB_BR_Rx0	CORP Non-defaulted Secured	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	BR	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Eligible collateral other than real estate	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0090_CT_FIRB_CA_Rx0	CORP Non-defaulted Secured	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	CA	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Eligible collateral other than real estate	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0090_CT_FIRB_CH_Rx0	CORP Non-defaulted Secured	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	CH	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Eligible collateral other than real estate	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0090_CT_FIRB_CN_Rx0	CORP Non-defaulted Secured	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	CN	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Eligible collateral other than real estate	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0090_CT_FIRB_CY_Rx0	CORP Non-defaulted Secured	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	CY	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Eligible collateral other than real estate	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0090_CT_FIRB_CZ_Rx0	CORP Non-defaulted Secured	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	CZ	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Eligible collateral other than real estate	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0090_CT_FIRB_DE_Rx0	CORP Non-defaulted Secured	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	DE	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Eligible collateral other than real estate	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0090_CT_FIRB_DK_Rx0	CORP Non-defaulted Secured	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	DK	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Eligible collateral other than real estate	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0090_CT_FIRB_EE_Rx0	CORP Non-defaulted Secured	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	EE	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Eligible collateral other than real estate	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0090_CT_FIRB_ES_Rx0	CORP Non-defaulted Secured	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	ES	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Eligible collateral other than real estate	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0090_CT_FIRB_FI_Rx0	CORP Non-defaulted Secured	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	FI	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Eligible collateral other than real estate	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0090_CT_FIRB_FR_Rx0	CORP Non-defaulted Secured	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	FR	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Eligible collateral other than real estate	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0090_CT_FIRB_GB_Rx0	CORP Non-defaulted Secured	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	GB	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Eligible collateral other than real estate	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0090_CT_FIRB_GR_Rx0	CORP Non-defaulted Secured	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	GR	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Eligible collateral other than real estate	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0090_CT_FIRB_HK_Rx0	CORP Non-defaulted Secured	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	HK	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Eligible collateral other than real estate	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0090_CT_FIRB_HR_Rx0	CORP Non-defaulted Secured	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	HR	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Eligible collateral other than real estate	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
CORP_ALL_0090_CT_FIRB_HU_Rx0	CORP Non-defaulted Secured	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	HU	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Eligible collateral other than real estate	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0090_CT_FIRB_IE_Rx0	CORP Non-defaulted Secured	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	IE	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Eligible collateral other than real estate	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0090_CT_FIRB_IL_Rx0	CORP Non-defaulted Secured	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	IL	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Eligible collateral other than real estate	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0090_CT_FIRB_IT_Rx0	CORP Non-defaulted Secured	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	IT	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Eligible collateral other than real estate	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0090_CT_FIRB_JP_Rx0	CORP Non-defaulted Secured	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	JP	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Eligible collateral other than real estate	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0090_CT_FIRB_KR_Rx0	CORP Non-defaulted Secured	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	KR	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Eligible collateral other than real estate	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0090_CT_FIRB_LT_Rx0	CORP Non-defaulted Secured	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	LT	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Eligible collateral other than real estate	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0090_CT_FIRB_LU_Rx0	CORP Non-defaulted Secured	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	LU	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Eligible collateral other than real estate	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0090_CT_FIRB_LV_Rx0	CORP Non-defaulted Secured	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	LV	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Eligible collateral other than real estate	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0090_CT_FIRB_MT_Rx0	CORP Non-defaulted Secured	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	MT	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Eligible collateral other than real estate	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0090_CT_FIRB_NL_Rx0	CORP Non-defaulted Secured	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	NL	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Eligible collateral other than real estate	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0090_CT_FIRB_NO_Rx0	CORP Non-defaulted Secured	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	NO	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Eligible collateral other than real estate	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0090_CT_FIRB_PL_Rx0	CORP Non-defaulted Secured	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	PL	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Eligible collateral other than real estate	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0090_CT_FIRB_PT_Rx0	CORP Non-defaulted Secured	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	PT	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Eligible collateral other than real estate	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0090_CT_FIRB_RO_Rx0	CORP Non-defaulted Secured	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	RO	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Eligible collateral other than real estate	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0090_CT_FIRB_RU_Rx0	CORP Non-defaulted Secured	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	RU	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Eligible collateral other than real estate	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0090_CT_FIRB_SE_Rx0	CORP Non-defaulted Secured	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	SE	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Eligible collateral other than real estate	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0090_CT_FIRB_SG_Rx0	CORP Non-defaulted Secured	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	SG	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Eligible collateral other than real estate	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0090_CT_FIRB_SI_Rx0	CORP Non-defaulted Secured	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	SI	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Eligible collateral other than real estate	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0090_CT_FIRB_SK_Rx0	CORP Non-defaulted Secured	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	SK	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Eligible collateral other than real estate	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0090_CT_FIRB_TR_Rx0	CORP Non-defaulted Secured	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	TR	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Eligible collateral other than real estate	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0090_CT_FIRB_US_Rx0	CORP Non-defaulted Secured	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	US	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Eligible collateral other than real estate	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
CORP_ALL_0090_CT_FIRB_x2_Rx0	CORP Non-defaulted Secured	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	Other countries	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Eligible collateral other than real estate	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0091_CT_FIRB_x0_Rx0	CORP Non-defaulted Unsecured Construction	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	Not applicable	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Exposures without credit protection	Not applicable	F Construction	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0091_CT_FIRB_AT_Rx0	CORP Non-defaulted Unsecured Construction	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	AT	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Exposures without credit protection	Not applicable	F Construction	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0091_CT_FIRB_AU_Rx0	CORP Non-defaulted Unsecured Construction	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	AU	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Exposures without credit protection	Not applicable	F Construction	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0091_CT_FIRB_BE_Rx0	CORP Non-defaulted Unsecured Construction	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	BE	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Exposures without credit protection	Not applicable	F Construction	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0091_CT_FIRB_BG_Rx0	CORP Non-defaulted Unsecured Construction	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	BG	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Exposures without credit protection	Not applicable	F Construction	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0091_CT_FIRB_BR_Rx0	CORP Non-defaulted Unsecured Construction	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	BR	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Exposures without credit protection	Not applicable	F Construction	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0091_CT_FIRB_CA_Rx0	CORP Non-defaulted Unsecured Construction	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	CA	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Exposures without credit protection	Not applicable	F Construction	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0091_CT_FIRB_CH_Rx0	CORP Non-defaulted Unsecured Construction	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	CH	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Exposures without credit protection	Not applicable	F Construction	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0091_CT_FIRB_CN_Rx0	CORP Non-defaulted Unsecured Construction	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	CN	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Exposures without credit protection	Not applicable	F Construction	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0091_CT_FIRB_CY_Rx0	CORP Non-defaulted Unsecured Construction	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	CY	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Exposures without credit protection	Not applicable	F Construction	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0091_CT_FIRB_CZ_Rx0	CORP Non-defaulted Unsecured Construction	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	CZ	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Exposures without credit protection	Not applicable	F Construction	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0091_CT_FIRB_DE_Rx0	CORP Non-defaulted Unsecured Construction	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	DE	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Exposures without credit protection	Not applicable	F Construction	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0091_CT_FIRB_DK_Rx0	CORP Non-defaulted Unsecured Construction	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	DK	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Exposures without credit protection	Not applicable	F Construction	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0091_CT_FIRB_EE_Rx0	CORP Non-defaulted Unsecured Construction	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	EE	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Exposures without credit protection	Not applicable	F Construction	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0091_CT_FIRB_ES_Rx0	CORP Non-defaulted Unsecured Construction	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	ES	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Exposures without credit protection	Not applicable	F Construction	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0091_CT_FIRB_FI_Rx0	CORP Non-defaulted Unsecured Construction	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	FI	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Exposures without credit protection	Not applicable	F Construction	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0091_CT_FIRB_FR_Rx0	CORP Non-defaulted Unsecured Construction	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	FR	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Exposures without credit protection	Not applicable	F Construction	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0091_CT_FIRB_GB_Rx0	CORP Non-defaulted Unsecured Construction	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	GB	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Exposures without credit protection	Not applicable	F Construction	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0091_CT_FIRB_GR_Rx0	CORP Non-defaulted Unsecured Construction	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	GR	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Exposures without credit protection	Not applicable	F Construction	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0091_CT_FIRB_HK_Rx0	CORP Non-defaulted Unsecured Construction	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	HK	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Exposures without credit protection	Not applicable	F Construction	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0091_CT_FIRB_HR_Rx0	CORP Non-defaulted Unsecured Construction	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	HR	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Exposures without credit protection	Not applicable	F Construction	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
CORP_ALL_0091_CT_FIRB_HU_Rx0	CORP Non-defaulted Unsecured Construction	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	HU	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Exposures without credit protection	Not applicable	F Construction	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0091_CT_FIRB_IE_Rx0	CORP Non-defaulted Unsecured Construction	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	IE	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Exposures without credit protection	Not applicable	F Construction	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0091_CT_FIRB_IL_Rx0	CORP Non-defaulted Unsecured Construction	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	IL	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Exposures without credit protection	Not applicable	F Construction	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0091_CT_FIRB_IT_Rx0	CORP Non-defaulted Unsecured Construction	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	IT	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Exposures without credit protection	Not applicable	F Construction	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0091_CT_FIRB_JP_Rx0	CORP Non-defaulted Unsecured Construction	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	JP	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Exposures without credit protection	Not applicable	F Construction	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0091_CT_FIRB_KR_Rx0	CORP Non-defaulted Unsecured Construction	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	KR	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Exposures without credit protection	Not applicable	F Construction	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0091_CT_FIRB_LT_Rx0	CORP Non-defaulted Unsecured Construction	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	LT	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Exposures without credit protection	Not applicable	F Construction	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0091_CT_FIRB_LU_Rx0	CORP Non-defaulted Unsecured Construction	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	LU	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Exposures without credit protection	Not applicable	F Construction	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0091_CT_FIRB_LV_Rx0	CORP Non-defaulted Unsecured Construction	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	LV	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Exposures without credit protection	Not applicable	F Construction	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0091_CT_FIRB_MT_Rx0	CORP Non-defaulted Unsecured Construction	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	MT	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Exposures without credit protection	Not applicable	F Construction	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0091_CT_FIRB_NL_Rx0	CORP Non-defaulted Unsecured Construction	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	NL	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Exposures without credit protection	Not applicable	F Construction	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0091_CT_FIRB_NO_Rx0	CORP Non-defaulted Unsecured Construction	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	NO	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Exposures without credit protection	Not applicable	F Construction	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0091_CT_FIRB_PL_Rx0	CORP Non-defaulted Unsecured Construction	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	PL	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Exposures without credit protection	Not applicable	F Construction	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0091_CT_FIRB_PT_Rx0	CORP Non-defaulted Unsecured Construction	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	PT	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Exposures without credit protection	Not applicable	F Construction	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0091_CT_FIRB_RO_Rx0	CORP Non-defaulted Unsecured Construction	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	RO	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Exposures without credit protection	Not applicable	F Construction	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0091_CT_FIRB_RU_Rx0	CORP Non-defaulted Unsecured Construction	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	RU	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Exposures without credit protection	Not applicable	F Construction	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0091_CT_FIRB_SE_Rx0	CORP Non-defaulted Unsecured Construction	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	SE	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Exposures without credit protection	Not applicable	F Construction	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0091_CT_FIRB_SG_Rx0	CORP Non-defaulted Unsecured Construction	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	SG	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Exposures without credit protection	Not applicable	F Construction	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0091_CT_FIRB_SI_Rx0	CORP Non-defaulted Unsecured Construction	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	SI	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Exposures without credit protection	Not applicable	F Construction	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0091_CT_FIRB_SK_Rx0	CORP Non-defaulted Unsecured Construction	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	SK	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Exposures without credit protection	Not applicable	F Construction	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0091_CT_FIRB_TR_Rx0	CORP Non-defaulted Unsecured Construction	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	TR	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Exposures without credit protection	Not applicable	F Construction	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0091_CT_FIRB_US_Rx0	CORP Non-defaulted Unsecured Construction	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	US	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Exposures without credit protection	Not applicable	F Construction	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
CORP_ALL_0091_CT_FIRB_x2_Rx0	CORP Non-defaulted Unsecured Construction	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	Other countries	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Exposures without credit protection	Not applicable	F Construction	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0092_CT_FIRB_x0_Rx0	CORP Non-defaulted Secured Construction	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	Not applicable	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Not applicable	F Construction	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0092_CT_FIRB_AT_Rx0	CORP Non-defaulted Secured Construction	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	AT	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Not applicable	F Construction	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0092_CT_FIRB_AU_Rx0	CORP Non-defaulted Secured Construction	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	AU	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Not applicable	F Construction	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0092_CT_FIRB_BE_Rx0	CORP Non-defaulted Secured Construction	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	BE	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Not applicable	F Construction	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0092_CT_FIRB_BG_Rx0	CORP Non-defaulted Secured Construction	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	BG	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Not applicable	F Construction	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0092_CT_FIRB_BR_Rx0	CORP Non-defaulted Secured Construction	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	BR	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Not applicable	F Construction	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0092_CT_FIRB_CA_Rx0	CORP Non-defaulted Secured Construction	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	CA	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Not applicable	F Construction	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0092_CT_FIRB_CH_Rx0	CORP Non-defaulted Secured Construction	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	CH	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Not applicable	F Construction	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0092_CT_FIRB_CN_Rx0	CORP Non-defaulted Secured Construction	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	CN	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Not applicable	F Construction	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0092_CT_FIRB_CY_Rx0	CORP Non-defaulted Secured Construction	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	CY	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Not applicable	F Construction	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0092_CT_FIRB_CZ_Rx0	CORP Non-defaulted Secured Construction	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	CZ	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Not applicable	F Construction	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0092_CT_FIRB_DE_Rx0	CORP Non-defaulted Secured Construction	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	DE	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Not applicable	F Construction	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0092_CT_FIRB_DK_Rx0	CORP Non-defaulted Secured Construction	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	DK	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Not applicable	F Construction	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0092_CT_FIRB_EE_Rx0	CORP Non-defaulted Secured Construction	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	EE	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Not applicable	F Construction	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0092_CT_FIRB_ES_Rx0	CORP Non-defaulted Secured Construction	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	ES	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Not applicable	F Construction	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0092_CT_FIRB_FI_Rx0	CORP Non-defaulted Secured Construction	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	FI	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Not applicable	F Construction	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0092_CT_FIRB_FR_Rx0	CORP Non-defaulted Secured Construction	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	FR	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Not applicable	F Construction	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0092_CT_FIRB_GB_Rx0	CORP Non-defaulted Secured Construction	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	GB	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Not applicable	F Construction	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0092_CT_FIRB_GR_Rx0	CORP Non-defaulted Secured Construction	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	GR	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Not applicable	F Construction	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0092_CT_FIRB_HK_Rx0	CORP Non-defaulted Secured Construction	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	HK	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Not applicable	F Construction	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0092_CT_FIRB_HR_Rx0	CORP Non-defaulted Secured Construction	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	HR	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Not applicable	F Construction	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
CORP_ALL_0092_CT_FIRB_HU_Rx0	CORP Non-defaulted Secured Construction	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	HU	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Not applicable	F Construction	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0092_CT_FIRB_IE_Rx0	CORP Non-defaulted Secured Construction	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	IE	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Not applicable	F Construction	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0092_CT_FIRB_IL_Rx0	CORP Non-defaulted Secured Construction	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	IL	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Not applicable	F Construction	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0092_CT_FIRB_IT_Rx0	CORP Non-defaulted Secured Construction	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	IT	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Not applicable	F Construction	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0092_CT_FIRB_JP_Rx0	CORP Non-defaulted Secured Construction	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	JP	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Not applicable	F Construction	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0092_CT_FIRB_KR_Rx0	CORP Non-defaulted Secured Construction	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	KR	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Not applicable	F Construction	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0092_CT_FIRB_LT_Rx0	CORP Non-defaulted Secured Construction	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	LT	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Not applicable	F Construction	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0092_CT_FIRB_LU_Rx0	CORP Non-defaulted Secured Construction	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	LU	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Not applicable	F Construction	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0092_CT_FIRB_LV_Rx0	CORP Non-defaulted Secured Construction	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	LV	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Not applicable	F Construction	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0092_CT_FIRB_MT_Rx0	CORP Non-defaulted Secured Construction	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	MT	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Not applicable	F Construction	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0092_CT_FIRB_NL_Rx0	CORP Non-defaulted Secured Construction	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	NL	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Not applicable	F Construction	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0092_CT_FIRB_NO_Rx0	CORP Non-defaulted Secured Construction	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	NO	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Not applicable	F Construction	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0092_CT_FIRB_PL_Rx0	CORP Non-defaulted Secured Construction	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	PL	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Not applicable	F Construction	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0092_CT_FIRB_PT_Rx0	CORP Non-defaulted Secured Construction	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	PT	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Not applicable	F Construction	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0092_CT_FIRB_RO_Rx0	CORP Non-defaulted Secured Construction	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	RO	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Not applicable	F Construction	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0092_CT_FIRB_RU_Rx0	CORP Non-defaulted Secured Construction	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	RU	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Not applicable	F Construction	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0092_CT_FIRB_SE_Rx0	CORP Non-defaulted Secured Construction	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	SE	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Not applicable	F Construction	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0092_CT_FIRB_SG_Rx0	CORP Non-defaulted Secured Construction	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	SG	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Not applicable	F Construction	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0092_CT_FIRB_SI_Rx0	CORP Non-defaulted Secured Construction	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	SI	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Not applicable	F Construction	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0092_CT_FIRB_SK_Rx0	CORP Non-defaulted Secured Construction	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	SK	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Not applicable	F Construction	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0092_CT_FIRB_TR_Rx0	CORP Non-defaulted Secured Construction	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	TR	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Not applicable	F Construction	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0092_CT_FIRB_US_Rx0	CORP Non-defaulted Secured Construction	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	US	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Not applicable	F Construction	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
CORP_ALL_0092_CT_FIRB_x2_Rx0	CORP Non-defaulted Secured Construction	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	Other countries	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Not applicable	F Construction	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0105_CT_FIRB_x0_Rx0	SMEC Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	Not applicable	Not applicable	Corporates - SME	Not applicable	Defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0105_CT_FIRB_AT_Rx0	SMEC Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	AT	Not applicable	Corporates - SME	Not applicable	Defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0105_CT_FIRB_AU_Rx0	SMEC Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	AU	Not applicable	Corporates - SME	Not applicable	Defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0105_CT_FIRB_BE_Rx0	SMEC Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	BE	Not applicable	Corporates - SME	Not applicable	Defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0105_CT_FIRB_BG_Rx0	SMEC Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	BG	Not applicable	Corporates - SME	Not applicable	Defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0105_CT_FIRB_BR_Rx0	SMEC Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	BR	Not applicable	Corporates - SME	Not applicable	Defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0105_CT_FIRB_CA_Rx0	SMEC Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	CA	Not applicable	Corporates - SME	Not applicable	Defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0105_CT_FIRB_CH_Rx0	SMEC Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	CH	Not applicable	Corporates - SME	Not applicable	Defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0105_CT_FIRB_CN_Rx0	SMEC Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	CN	Not applicable	Corporates - SME	Not applicable	Defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0105_CT_FIRB_CY_Rx0	SMEC Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	CY	Not applicable	Corporates - SME	Not applicable	Defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0105_CT_FIRB_CZ_Rx0	SMEC Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	CZ	Not applicable	Corporates - SME	Not applicable	Defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0105_CT_FIRB_DE_Rx0	SMEC Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	DE	Not applicable	Corporates - SME	Not applicable	Defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0105_CT_FIRB_DK_Rx0	SMEC Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	DK	Not applicable	Corporates - SME	Not applicable	Defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0105_CT_FIRB_EE_Rx0	SMEC Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	EE	Not applicable	Corporates - SME	Not applicable	Defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0105_CT_FIRB_ES_Rx0	SMEC Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	ES	Not applicable	Corporates - SME	Not applicable	Defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0105_CT_FIRB_FI_Rx0	SMEC Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	FI	Not applicable	Corporates - SME	Not applicable	Defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0105_CT_FIRB_FR_Rx0	SMEC Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	FR	Not applicable	Corporates - SME	Not applicable	Defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0105_CT_FIRB_GB_Rx0	SMEC Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	GB	Not applicable	Corporates - SME	Not applicable	Defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0105_CT_FIRB_GR_Rx0	SMEC Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	GR	Not applicable	Corporates - SME	Not applicable	Defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0105_CT_FIRB_HK_Rx0	SMEC Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	HK	Not applicable	Corporates - SME	Not applicable	Defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0105_CT_FIRB_HR_Rx0	SMEC Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	HR	Not applicable	Corporates - SME	Not applicable	Defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMEC_ALL_0105_CT_FIRB_HU_Rx0	SMEC Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	HU	Not applicable	Corporates - SME	Not applicable	Defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0105_CT_FIRB_IE_Rx0	SMEC Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	IE	Not applicable	Corporates - SME	Not applicable	Defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0105_CT_FIRB_IL_Rx0	SMEC Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	IL	Not applicable	Corporates - SME	Not applicable	Defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0105_CT_FIRB_IT_Rx0	SMEC Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	IT	Not applicable	Corporates - SME	Not applicable	Defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0105_CT_FIRB_JP_Rx0	SMEC Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	JP	Not applicable	Corporates - SME	Not applicable	Defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0105_CT_FIRB_KR_Rx0	SMEC Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	KR	Not applicable	Corporates - SME	Not applicable	Defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0105_CT_FIRB_LT_Rx0	SMEC Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	LT	Not applicable	Corporates - SME	Not applicable	Defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0105_CT_FIRB_LU_Rx0	SMEC Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	LU	Not applicable	Corporates - SME	Not applicable	Defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0105_CT_FIRB_LV_Rx0	SMEC Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	LV	Not applicable	Corporates - SME	Not applicable	Defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0105_CT_FIRB_MT_Rx0	SMEC Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	MT	Not applicable	Corporates - SME	Not applicable	Defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0105_CT_FIRB_NL_Rx0	SMEC Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	NL	Not applicable	Corporates - SME	Not applicable	Defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0105_CT_FIRB_NO_Rx0	SMEC Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	NO	Not applicable	Corporates - SME	Not applicable	Defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0105_CT_FIRB_PL_Rx0	SMEC Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	PL	Not applicable	Corporates - SME	Not applicable	Defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0105_CT_FIRB_PT_Rx0	SMEC Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	PT	Not applicable	Corporates - SME	Not applicable	Defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0105_CT_FIRB_RO_Rx0	SMEC Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	RO	Not applicable	Corporates - SME	Not applicable	Defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0105_CT_FIRB_RU_Rx0	SMEC Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	RU	Not applicable	Corporates - SME	Not applicable	Defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0105_CT_FIRB_SE_Rx0	SMEC Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	SE	Not applicable	Corporates - SME	Not applicable	Defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0105_CT_FIRB_SG_Rx0	SMEC Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	SG	Not applicable	Corporates - SME	Not applicable	Defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0105_CT_FIRB_SI_Rx0	SMEC Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	SI	Not applicable	Corporates - SME	Not applicable	Defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0105_CT_FIRB_SK_Rx0	SMEC Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	SK	Not applicable	Corporates - SME	Not applicable	Defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0105_CT_FIRB_TR_Rx0	SMEC Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	TR	Not applicable	Corporates - SME	Not applicable	Defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0105_CT_FIRB_US_Rx0	SMEC Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	US	Not applicable	Corporates - SME	Not applicable	Defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMEC_ALL_0105_CT_FIRB_x2_Rx0	SMEC Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	Other countries	Not applicable	Corporates - SME	Not applicable	Defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_x0_Rx0	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	Not applicable	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_AT_Rx0	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	AT	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_AU_Rx0	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	AU	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_BE_Rx0	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	BE	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_BG_Rx0	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	BG	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_BR_Rx0	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	BR	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_CA_Rx0	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	CA	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_CH_Rx0	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	CH	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_CN_Rx0	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	CN	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_CY_Rx0	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	CY	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_CZ_Rx0	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	CZ	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_DE_Rx0	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	DE	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_DK_Rx0	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	DK	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_EE_Rx0	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	EE	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_ES_Rx0	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	ES	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_FI_Rx0	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	FI	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_FR_Rx0	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	FR	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_GB_Rx0	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	GB	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_GR_Rx0	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	GR	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_HK_Rx0	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	HK	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_HR_Rx0	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	HR	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMEC_ALL_0106_CT_FIRB_HU_Rx0	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	HU	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_IE_Rx0	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	IE	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_IL_Rx0	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	IL	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_IT_Rx0	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	IT	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_JP_Rx0	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	JP	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_KR_Rx0	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	KR	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_LT_Rx0	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	LT	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_LU_Rx0	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	LU	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_LV_Rx0	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	LV	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_MT_Rx0	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	MT	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_NL_Rx0	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	NL	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_NO_Rx0	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	NO	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_PL_Rx0	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	PL	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_PT_Rx0	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	PT	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_RO_Rx0	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	RO	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_RU_Rx0	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	RU	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_SE_Rx0	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	SE	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_SG_Rx0	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	SG	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_SI_Rx0	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	SI	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_SK_Rx0	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	SK	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_TR_Rx0	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	TR	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_US_Rx0	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	US	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMEC_ALL_0106_CT_FIRB_x2_Rx0	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	Other countries	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0108_CT_FIRB_x0_Rx0	SMEC Non-defaulted Secured	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	Not applicable	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0108_CT_FIRB_AT_Rx0	SMEC Non-defaulted Secured	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	AT	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0108_CT_FIRB_AU_Rx0	SMEC Non-defaulted Secured	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	AU	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0108_CT_FIRB_BE_Rx0	SMEC Non-defaulted Secured	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	BE	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0108_CT_FIRB_BG_Rx0	SMEC Non-defaulted Secured	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	BG	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0108_CT_FIRB_BR_Rx0	SMEC Non-defaulted Secured	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	BR	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0108_CT_FIRB_CA_Rx0	SMEC Non-defaulted Secured	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	CA	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0108_CT_FIRB_CH_Rx0	SMEC Non-defaulted Secured	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	CH	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0108_CT_FIRB_CN_Rx0	SMEC Non-defaulted Secured	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	CN	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0108_CT_FIRB_CY_Rx0	SMEC Non-defaulted Secured	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	CY	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0108_CT_FIRB_CZ_Rx0	SMEC Non-defaulted Secured	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	CZ	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0108_CT_FIRB_DE_Rx0	SMEC Non-defaulted Secured	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	DE	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0108_CT_FIRB_DK_Rx0	SMEC Non-defaulted Secured	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	DK	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0108_CT_FIRB_EE_Rx0	SMEC Non-defaulted Secured	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	EE	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0108_CT_FIRB_ES_Rx0	SMEC Non-defaulted Secured	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	ES	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0108_CT_FIRB_FI_Rx0	SMEC Non-defaulted Secured	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	FI	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0108_CT_FIRB_FR_Rx0	SMEC Non-defaulted Secured	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	FR	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0108_CT_FIRB_GB_Rx0	SMEC Non-defaulted Secured	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	GB	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0108_CT_FIRB_GR_Rx0	SMEC Non-defaulted Secured	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	GR	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0108_CT_FIRB_HK_Rx0	SMEC Non-defaulted Secured	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	HK	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0108_CT_FIRB_HR_Rx0	SMEC Non-defaulted Secured	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	HR	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMEC_ALL_0108_CT_FIRB_HU_Rx0	SMEC Non-defaulted Secured	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	HU	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0108_CT_FIRB_IE_Rx0	SMEC Non-defaulted Secured	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	IE	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0108_CT_FIRB_IL_Rx0	SMEC Non-defaulted Secured	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	IL	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0108_CT_FIRB_IT_Rx0	SMEC Non-defaulted Secured	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	IT	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0108_CT_FIRB_JP_Rx0	SMEC Non-defaulted Secured	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	JP	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0108_CT_FIRB_KR_Rx0	SMEC Non-defaulted Secured	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	KR	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0108_CT_FIRB_LT_Rx0	SMEC Non-defaulted Secured	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	LT	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0108_CT_FIRB_LU_Rx0	SMEC Non-defaulted Secured	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	LU	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0108_CT_FIRB_LV_Rx0	SMEC Non-defaulted Secured	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	LV	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0108_CT_FIRB_MT_Rx0	SMEC Non-defaulted Secured	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	MT	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0108_CT_FIRB_NL_Rx0	SMEC Non-defaulted Secured	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	NL	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0108_CT_FIRB_NO_Rx0	SMEC Non-defaulted Secured	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	NO	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0108_CT_FIRB_PL_Rx0	SMEC Non-defaulted Secured	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	PL	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0108_CT_FIRB_PT_Rx0	SMEC Non-defaulted Secured	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	PT	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0108_CT_FIRB_RO_Rx0	SMEC Non-defaulted Secured	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	RO	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0108_CT_FIRB_RU_Rx0	SMEC Non-defaulted Secured	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	RU	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0108_CT_FIRB_SE_Rx0	SMEC Non-defaulted Secured	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	SE	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0108_CT_FIRB_SG_Rx0	SMEC Non-defaulted Secured	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	SG	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0108_CT_FIRB_SI_Rx0	SMEC Non-defaulted Secured	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	SI	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0108_CT_FIRB_SK_Rx0	SMEC Non-defaulted Secured	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	SK	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0108_CT_FIRB_TR_Rx0	SMEC Non-defaulted Secured	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	TR	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0108_CT_FIRB_US_Rx0	SMEC Non-defaulted Secured	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	US	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMEC_ALL_0108_CT_FIRB_x2_Rx0	SMEC Non-defaulted Secured	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	Other countries	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0107_CT_FIRB_x0_Rx0	SMEC Non-defaulted Unsecured	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	Not applicable	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Exposures without credit protection	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0107_CT_FIRB_AT_Rx0	SMEC Non-defaulted Unsecured	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	AT	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Exposures without credit protection	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0107_CT_FIRB_AU_Rx0	SMEC Non-defaulted Unsecured	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	AU	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Exposures without credit protection	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0107_CT_FIRB_BE_Rx0	SMEC Non-defaulted Unsecured	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	BE	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Exposures without credit protection	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0107_CT_FIRB_BG_Rx0	SMEC Non-defaulted Unsecured	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	BG	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Exposures without credit protection	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0107_CT_FIRB_BR_Rx0	SMEC Non-defaulted Unsecured	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	BR	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Exposures without credit protection	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0107_CT_FIRB_CA_Rx0	SMEC Non-defaulted Unsecured	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	CA	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Exposures without credit protection	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0107_CT_FIRB_CH_Rx0	SMEC Non-defaulted Unsecured	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	CH	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Exposures without credit protection	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0107_CT_FIRB_CN_Rx0	SMEC Non-defaulted Unsecured	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	CN	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Exposures without credit protection	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0107_CT_FIRB_CY_Rx0	SMEC Non-defaulted Unsecured	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	CY	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Exposures without credit protection	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0107_CT_FIRB_CZ_Rx0	SMEC Non-defaulted Unsecured	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	CZ	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Exposures without credit protection	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0107_CT_FIRB_DE_Rx0	SMEC Non-defaulted Unsecured	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	DE	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Exposures without credit protection	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0107_CT_FIRB_DK_Rx0	SMEC Non-defaulted Unsecured	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	DK	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Exposures without credit protection	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0107_CT_FIRB_EE_Rx0	SMEC Non-defaulted Unsecured	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	EE	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Exposures without credit protection	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0107_CT_FIRB_ES_Rx0	SMEC Non-defaulted Unsecured	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	ES	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Exposures without credit protection	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0107_CT_FIRB_FI_Rx0	SMEC Non-defaulted Unsecured	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	FI	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Exposures without credit protection	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0107_CT_FIRB_FR_Rx0	SMEC Non-defaulted Unsecured	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	FR	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Exposures without credit protection	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0107_CT_FIRB_GB_Rx0	SMEC Non-defaulted Unsecured	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	GB	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Exposures without credit protection	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0107_CT_FIRB_GR_Rx0	SMEC Non-defaulted Unsecured	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	GR	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Exposures without credit protection	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0107_CT_FIRB_HK_Rx0	SMEC Non-defaulted Unsecured	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	HK	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Exposures without credit protection	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0107_CT_FIRB_HR_Rx0	SMEC Non-defaulted Unsecured	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	HR	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Exposures without credit protection	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMEC_ALL_0107_CT_FIRB_HU_Rx0	SMEC Non-defaulted Unsecured	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	HU	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Exposures without credit protection	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0107_CT_FIRB_IE_Rx0	SMEC Non-defaulted Unsecured	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	IE	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Exposures without credit protection	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0107_CT_FIRB_IL_Rx0	SMEC Non-defaulted Unsecured	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	IL	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Exposures without credit protection	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0107_CT_FIRB_IT_Rx0	SMEC Non-defaulted Unsecured	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	IT	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Exposures without credit protection	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0107_CT_FIRB_JP_Rx0	SMEC Non-defaulted Unsecured	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	JP	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Exposures without credit protection	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0107_CT_FIRB_KR_Rx0	SMEC Non-defaulted Unsecured	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	KR	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Exposures without credit protection	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0107_CT_FIRB_LT_Rx0	SMEC Non-defaulted Unsecured	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	LT	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Exposures without credit protection	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0107_CT_FIRB_LU_Rx0	SMEC Non-defaulted Unsecured	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	LU	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Exposures without credit protection	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0107_CT_FIRB_LV_Rx0	SMEC Non-defaulted Unsecured	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	LV	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Exposures without credit protection	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0107_CT_FIRB_MT_Rx0	SMEC Non-defaulted Unsecured	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	MT	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Exposures without credit protection	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0107_CT_FIRB_NL_Rx0	SMEC Non-defaulted Unsecured	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	NL	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Exposures without credit protection	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0107_CT_FIRB_NO_Rx0	SMEC Non-defaulted Unsecured	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	NO	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Exposures without credit protection	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0107_CT_FIRB_PL_Rx0	SMEC Non-defaulted Unsecured	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	PL	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Exposures without credit protection	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0107_CT_FIRB_PT_Rx0	SMEC Non-defaulted Unsecured	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	PT	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Exposures without credit protection	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0107_CT_FIRB_RO_Rx0	SMEC Non-defaulted Unsecured	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	RO	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Exposures without credit protection	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0107_CT_FIRB_RU_Rx0	SMEC Non-defaulted Unsecured	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	RU	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Exposures without credit protection	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0107_CT_FIRB_SE_Rx0	SMEC Non-defaulted Unsecured	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	SE	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Exposures without credit protection	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0107_CT_FIRB_SG_Rx0	SMEC Non-defaulted Unsecured	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	SG	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Exposures without credit protection	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0107_CT_FIRB_SI_Rx0	SMEC Non-defaulted Unsecured	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	SI	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Exposures without credit protection	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0107_CT_FIRB_SK_Rx0	SMEC Non-defaulted Unsecured	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	SK	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Exposures without credit protection	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0107_CT_FIRB_TR_Rx0	SMEC Non-defaulted Unsecured	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	TR	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Exposures without credit protection	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0107_CT_FIRB_US_Rx0	SMEC Non-defaulted Unsecured	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	US	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Exposures without credit protection	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMEC_ALL_0107_CT_FIRB_x2_Rx0	SMEC Non-defaulted Unsecured	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	Other countries	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Exposures without credit protection	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0109_CT_FIRB_x0_Rx0	SMEC Non-defaulted Secured	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	Not applicable	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Real estate collateral	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0109_CT_FIRB_AT_Rx0	SMEC Non-defaulted Secured	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	AT	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Real estate collateral	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0109_CT_FIRB_AU_Rx0	SMEC Non-defaulted Secured	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	AU	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Real estate collateral	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0109_CT_FIRB_BE_Rx0	SMEC Non-defaulted Secured	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	BE	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Real estate collateral	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0109_CT_FIRB_BG_Rx0	SMEC Non-defaulted Secured	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	BG	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Real estate collateral	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0109_CT_FIRB_BR_Rx0	SMEC Non-defaulted Secured	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	BR	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Real estate collateral	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0109_CT_FIRB_CA_Rx0	SMEC Non-defaulted Secured	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	CA	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Real estate collateral	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0109_CT_FIRB_CH_Rx0	SMEC Non-defaulted Secured	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	CH	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Real estate collateral	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0109_CT_FIRB_CN_Rx0	SMEC Non-defaulted Secured	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	CN	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Real estate collateral	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0109_CT_FIRB_CY_Rx0	SMEC Non-defaulted Secured	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	CY	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Real estate collateral	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0109_CT_FIRB_CZ_Rx0	SMEC Non-defaulted Secured	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	CZ	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Real estate collateral	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0109_CT_FIRB_DE_Rx0	SMEC Non-defaulted Secured	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	DE	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Real estate collateral	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0109_CT_FIRB_DK_Rx0	SMEC Non-defaulted Secured	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	DK	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Real estate collateral	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0109_CT_FIRB_EE_Rx0	SMEC Non-defaulted Secured	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	EE	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Real estate collateral	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0109_CT_FIRB_ES_Rx0	SMEC Non-defaulted Secured	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	ES	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Real estate collateral	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0109_CT_FIRB_FI_Rx0	SMEC Non-defaulted Secured	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	FI	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Real estate collateral	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0109_CT_FIRB_FR_Rx0	SMEC Non-defaulted Secured	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	FR	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Real estate collateral	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0109_CT_FIRB_GB_Rx0	SMEC Non-defaulted Secured	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	GB	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Real estate collateral	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0109_CT_FIRB_GR_Rx0	SMEC Non-defaulted Secured	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	GR	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Real estate collateral	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0109_CT_FIRB_HK_Rx0	SMEC Non-defaulted Secured	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	HK	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Real estate collateral	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0109_CT_FIRB_HR_Rx0	SMEC Non-defaulted Secured	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	HR	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Real estate collateral	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMEC_ALL_0109_CT_FIRB_HU_Rx0	SMEC Non-defaulted Secured	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	HU	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Real estate collateral	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0109_CT_FIRB_IE_Rx0	SMEC Non-defaulted Secured	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	IE	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Real estate collateral	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0109_CT_FIRB_IL_Rx0	SMEC Non-defaulted Secured	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	IL	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Real estate collateral	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0109_CT_FIRB_IT_Rx0	SMEC Non-defaulted Secured	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	IT	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Real estate collateral	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0109_CT_FIRB_JP_Rx0	SMEC Non-defaulted Secured	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	JP	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Real estate collateral	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0109_CT_FIRB_KR_Rx0	SMEC Non-defaulted Secured	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	KR	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Real estate collateral	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0109_CT_FIRB_LT_Rx0	SMEC Non-defaulted Secured	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	LT	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Real estate collateral	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0109_CT_FIRB_LU_Rx0	SMEC Non-defaulted Secured	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	LU	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Real estate collateral	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0109_CT_FIRB_LV_Rx0	SMEC Non-defaulted Secured	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	LV	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Real estate collateral	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0109_CT_FIRB_MT_Rx0	SMEC Non-defaulted Secured	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	MT	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Real estate collateral	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0109_CT_FIRB_NL_Rx0	SMEC Non-defaulted Secured	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	NL	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Real estate collateral	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0109_CT_FIRB_NO_Rx0	SMEC Non-defaulted Secured	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	NO	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Real estate collateral	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0109_CT_FIRB_PL_Rx0	SMEC Non-defaulted Secured	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	PL	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Real estate collateral	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0109_CT_FIRB_PT_Rx0	SMEC Non-defaulted Secured	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	PT	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Real estate collateral	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0109_CT_FIRB_RO_Rx0	SMEC Non-defaulted Secured	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	RO	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Real estate collateral	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0109_CT_FIRB_RU_Rx0	SMEC Non-defaulted Secured	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	RU	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Real estate collateral	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0109_CT_FIRB_SE_Rx0	SMEC Non-defaulted Secured	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	SE	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Real estate collateral	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0109_CT_FIRB_SG_Rx0	SMEC Non-defaulted Secured	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	SG	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Real estate collateral	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0109_CT_FIRB_SI_Rx0	SMEC Non-defaulted Secured	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	SI	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Real estate collateral	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0109_CT_FIRB_SK_Rx0	SMEC Non-defaulted Secured	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	SK	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Real estate collateral	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0109_CT_FIRB_TR_Rx0	SMEC Non-defaulted Secured	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	TR	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Real estate collateral	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0109_CT_FIRB_US_Rx0	SMEC Non-defaulted Secured	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	US	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Real estate collateral	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMEC_ALL_0109_CT_FIRB_x2_Rx0	SMEC Non-defaulted Secured	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	Other countries	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Real estate collateral	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0110_CT_FIRB_x0_Rx0	SMEC Non-defaulted Secured	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	Not applicable	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Eligible collateral other than real estate	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0110_CT_FIRB_AT_Rx0	SMEC Non-defaulted Secured	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	AT	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Eligible collateral other than real estate	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0110_CT_FIRB_AU_Rx0	SMEC Non-defaulted Secured	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	AU	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Eligible collateral other than real estate	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0110_CT_FIRB_BE_Rx0	SMEC Non-defaulted Secured	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	BE	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Eligible collateral other than real estate	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0110_CT_FIRB_BG_Rx0	SMEC Non-defaulted Secured	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	BG	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Eligible collateral other than real estate	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0110_CT_FIRB_BR_Rx0	SMEC Non-defaulted Secured	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	BR	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Eligible collateral other than real estate	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0110_CT_FIRB_CA_Rx0	SMEC Non-defaulted Secured	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	CA	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Eligible collateral other than real estate	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0110_CT_FIRB_CH_Rx0	SMEC Non-defaulted Secured	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	CH	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Eligible collateral other than real estate	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0110_CT_FIRB_CN_Rx0	SMEC Non-defaulted Secured	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	CN	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Eligible collateral other than real estate	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0110_CT_FIRB_CY_Rx0	SMEC Non-defaulted Secured	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	CY	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Eligible collateral other than real estate	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0110_CT_FIRB_CZ_Rx0	SMEC Non-defaulted Secured	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	CZ	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Eligible collateral other than real estate	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0110_CT_FIRB_DE_Rx0	SMEC Non-defaulted Secured	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	DE	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Eligible collateral other than real estate	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0110_CT_FIRB_DK_Rx0	SMEC Non-defaulted Secured	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	DK	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Eligible collateral other than real estate	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0110_CT_FIRB_EE_Rx0	SMEC Non-defaulted Secured	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	EE	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Eligible collateral other than real estate	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0110_CT_FIRB_ES_Rx0	SMEC Non-defaulted Secured	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	ES	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Eligible collateral other than real estate	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0110_CT_FIRB_FI_Rx0	SMEC Non-defaulted Secured	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	FI	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Eligible collateral other than real estate	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0110_CT_FIRB_FR_Rx0	SMEC Non-defaulted Secured	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	FR	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Eligible collateral other than real estate	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0110_CT_FIRB_GB_Rx0	SMEC Non-defaulted Secured	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	GB	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Eligible collateral other than real estate	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0110_CT_FIRB_GR_Rx0	SMEC Non-defaulted Secured	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	GR	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Eligible collateral other than real estate	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0110_CT_FIRB_HK_Rx0	SMEC Non-defaulted Secured	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	HK	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Eligible collateral other than real estate	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0110_CT_FIRB_HR_Rx0	SMEC Non-defaulted Secured	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	HR	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Eligible collateral other than real estate	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMEC_ALL_0110_CT_FIRB_HU_Rx0	SMEC Non-defaulted Secured	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	HU	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Eligible collateral other than real estate	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0110_CT_FIRB_IE_Rx0	SMEC Non-defaulted Secured	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	IE	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Eligible collateral other than real estate	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0110_CT_FIRB_IL_Rx0	SMEC Non-defaulted Secured	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	IL	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Eligible collateral other than real estate	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0110_CT_FIRB_IT_Rx0	SMEC Non-defaulted Secured	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	IT	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Eligible collateral other than real estate	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0110_CT_FIRB_JP_Rx0	SMEC Non-defaulted Secured	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	JP	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Eligible collateral other than real estate	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0110_CT_FIRB_KR_Rx0	SMEC Non-defaulted Secured	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	KR	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Eligible collateral other than real estate	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0110_CT_FIRB_LT_Rx0	SMEC Non-defaulted Secured	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	LT	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Eligible collateral other than real estate	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0110_CT_FIRB_LU_Rx0	SMEC Non-defaulted Secured	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	LU	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Eligible collateral other than real estate	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0110_CT_FIRB_LV_Rx0	SMEC Non-defaulted Secured	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	LV	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Eligible collateral other than real estate	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0110_CT_FIRB_MT_Rx0	SMEC Non-defaulted Secured	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	MT	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Eligible collateral other than real estate	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0110_CT_FIRB_NL_Rx0	SMEC Non-defaulted Secured	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	NL	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Eligible collateral other than real estate	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0110_CT_FIRB_NO_Rx0	SMEC Non-defaulted Secured	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	NO	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Eligible collateral other than real estate	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0110_CT_FIRB_PL_Rx0	SMEC Non-defaulted Secured	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	PL	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Eligible collateral other than real estate	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0110_CT_FIRB_PT_Rx0	SMEC Non-defaulted Secured	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	PT	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Eligible collateral other than real estate	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0110_CT_FIRB_RO_Rx0	SMEC Non-defaulted Secured	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	RO	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Eligible collateral other than real estate	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0110_CT_FIRB_RU_Rx0	SMEC Non-defaulted Secured	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	RU	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Eligible collateral other than real estate	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0110_CT_FIRB_SE_Rx0	SMEC Non-defaulted Secured	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	SE	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Eligible collateral other than real estate	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0110_CT_FIRB_SG_Rx0	SMEC Non-defaulted Secured	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	SG	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Eligible collateral other than real estate	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0110_CT_FIRB_SI_Rx0	SMEC Non-defaulted Secured	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	SI	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Eligible collateral other than real estate	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0110_CT_FIRB_SK_Rx0	SMEC Non-defaulted Secured	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	SK	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Eligible collateral other than real estate	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0110_CT_FIRB_TR_Rx0	SMEC Non-defaulted Secured	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	TR	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Eligible collateral other than real estate	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0110_CT_FIRB_US_Rx0	SMEC Non-defaulted Secured	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	US	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Eligible collateral other than real estate	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMEC_ALL_0110_CT_FIRB_x2_Rx0	SMEC Non-defaulted Secured	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	Other countries	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Eligible collateral other than real estate	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0111_CT_FIRB_x0_Rx0	SMEC Non-defaulted Unsecured Construction	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	Not applicable	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Exposures without credit protection	Not applicable	F Construction	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0111_CT_FIRB_AT_Rx0	SMEC Non-defaulted Unsecured Construction	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	AT	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Exposures without credit protection	Not applicable	F Construction	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0111_CT_FIRB_AU_Rx0	SMEC Non-defaulted Unsecured Construction	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	AU	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Exposures without credit protection	Not applicable	F Construction	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0111_CT_FIRB_BE_Rx0	SMEC Non-defaulted Unsecured Construction	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	BE	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Exposures without credit protection	Not applicable	F Construction	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0111_CT_FIRB_BG_Rx0	SMEC Non-defaulted Unsecured Construction	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	BG	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Exposures without credit protection	Not applicable	F Construction	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0111_CT_FIRB_BR_Rx0	SMEC Non-defaulted Unsecured Construction	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	BR	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Exposures without credit protection	Not applicable	F Construction	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0111_CT_FIRB_CA_Rx0	SMEC Non-defaulted Unsecured Construction	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	CA	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Exposures without credit protection	Not applicable	F Construction	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0111_CT_FIRB_CH_Rx0	SMEC Non-defaulted Unsecured Construction	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	CH	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Exposures without credit protection	Not applicable	F Construction	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0111_CT_FIRB_CN_Rx0	SMEC Non-defaulted Unsecured Construction	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	CN	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Exposures without credit protection	Not applicable	F Construction	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0111_CT_FIRB_CY_Rx0	SMEC Non-defaulted Unsecured Construction	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	CY	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Exposures without credit protection	Not applicable	F Construction	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0111_CT_FIRB_CZ_Rx0	SMEC Non-defaulted Unsecured Construction	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	CZ	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Exposures without credit protection	Not applicable	F Construction	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0111_CT_FIRB_DE_Rx0	SMEC Non-defaulted Unsecured Construction	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	DE	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Exposures without credit protection	Not applicable	F Construction	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0111_CT_FIRB_DK_Rx0	SMEC Non-defaulted Unsecured Construction	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	DK	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Exposures without credit protection	Not applicable	F Construction	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0111_CT_FIRB_EE_Rx0	SMEC Non-defaulted Unsecured Construction	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	EE	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Exposures without credit protection	Not applicable	F Construction	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0111_CT_FIRB_ES_Rx0	SMEC Non-defaulted Unsecured Construction	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	ES	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Exposures without credit protection	Not applicable	F Construction	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0111_CT_FIRB_FI_Rx0	SMEC Non-defaulted Unsecured Construction	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	FI	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Exposures without credit protection	Not applicable	F Construction	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0111_CT_FIRB_FR_Rx0	SMEC Non-defaulted Unsecured Construction	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	FR	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Exposures without credit protection	Not applicable	F Construction	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0111_CT_FIRB_GB_Rx0	SMEC Non-defaulted Unsecured Construction	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	GB	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Exposures without credit protection	Not applicable	F Construction	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0111_CT_FIRB_GR_Rx0	SMEC Non-defaulted Unsecured Construction	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	GR	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Exposures without credit protection	Not applicable	F Construction	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0111_CT_FIRB_HK_Rx0	SMEC Non-defaulted Unsecured Construction	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	HK	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Exposures without credit protection	Not applicable	F Construction	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0111_CT_FIRB_HR_Rx0	SMEC Non-defaulted Unsecured Construction	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	HR	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Exposures without credit protection	Not applicable	F Construction	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMEC_ALL_0111_CT_FIRB_HU_Rx0	SMEC Non-defaulted Unsecured Construction	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	HU	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Exposures without credit protection	Not applicable	F Construction	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0111_CT_FIRB_IE_Rx0	SMEC Non-defaulted Unsecured Construction	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	IE	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Exposures without credit protection	Not applicable	F Construction	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0111_CT_FIRB_IL_Rx0	SMEC Non-defaulted Unsecured Construction	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	IL	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Exposures without credit protection	Not applicable	F Construction	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0111_CT_FIRB_IT_Rx0	SMEC Non-defaulted Unsecured Construction	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	IT	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Exposures without credit protection	Not applicable	F Construction	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0111_CT_FIRB_JP_Rx0	SMEC Non-defaulted Unsecured Construction	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	JP	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Exposures without credit protection	Not applicable	F Construction	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0111_CT_FIRB_KR_Rx0	SMEC Non-defaulted Unsecured Construction	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	KR	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Exposures without credit protection	Not applicable	F Construction	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0111_CT_FIRB_LT_Rx0	SMEC Non-defaulted Unsecured Construction	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	LT	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Exposures without credit protection	Not applicable	F Construction	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0111_CT_FIRB_LU_Rx0	SMEC Non-defaulted Unsecured Construction	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	LU	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Exposures without credit protection	Not applicable	F Construction	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0111_CT_FIRB_LV_Rx0	SMEC Non-defaulted Unsecured Construction	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	LV	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Exposures without credit protection	Not applicable	F Construction	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0111_CT_FIRB_MT_Rx0	SMEC Non-defaulted Unsecured Construction	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	MT	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Exposures without credit protection	Not applicable	F Construction	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0111_CT_FIRB_NL_Rx0	SMEC Non-defaulted Unsecured Construction	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	NL	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Exposures without credit protection	Not applicable	F Construction	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0111_CT_FIRB_NO_Rx0	SMEC Non-defaulted Unsecured Construction	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	NO	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Exposures without credit protection	Not applicable	F Construction	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0111_CT_FIRB_PL_Rx0	SMEC Non-defaulted Unsecured Construction	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	PL	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Exposures without credit protection	Not applicable	F Construction	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0111_CT_FIRB_PT_Rx0	SMEC Non-defaulted Unsecured Construction	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	PT	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Exposures without credit protection	Not applicable	F Construction	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0111_CT_FIRB_RO_Rx0	SMEC Non-defaulted Unsecured Construction	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	RO	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Exposures without credit protection	Not applicable	F Construction	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0111_CT_FIRB_RU_Rx0	SMEC Non-defaulted Unsecured Construction	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	RU	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Exposures without credit protection	Not applicable	F Construction	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0111_CT_FIRB_SE_Rx0	SMEC Non-defaulted Unsecured Construction	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	SE	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Exposures without credit protection	Not applicable	F Construction	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0111_CT_FIRB_SG_Rx0	SMEC Non-defaulted Unsecured Construction	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	SG	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Exposures without credit protection	Not applicable	F Construction	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0111_CT_FIRB_SI_Rx0	SMEC Non-defaulted Unsecured Construction	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	SI	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Exposures without credit protection	Not applicable	F Construction	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0111_CT_FIRB_SK_Rx0	SMEC Non-defaulted Unsecured Construction	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	SK	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Exposures without credit protection	Not applicable	F Construction	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0111_CT_FIRB_TR_Rx0	SMEC Non-defaulted Unsecured Construction	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	TR	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Exposures without credit protection	Not applicable	F Construction	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0111_CT_FIRB_US_Rx0	SMEC Non-defaulted Unsecured Construction	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	US	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Exposures without credit protection	Not applicable	F Construction	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMEC_ALL_0111_CT_FIRB_x2_Rx0	SMEC Non-defaulted Unsecured Construction	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	Other countries	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Exposures without credit protection	Not applicable	F Construction	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0112_CT_FIRB_x0_Rx0	SMEC Non-defaulted Secured Construction	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	Not applicable	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Not applicable	F Construction	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0112_CT_FIRB_AT_Rx0	SMEC Non-defaulted Secured Construction	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	AT	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Not applicable	F Construction	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0112_CT_FIRB_AU_Rx0	SMEC Non-defaulted Secured Construction	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	AU	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Not applicable	F Construction	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0112_CT_FIRB_BE_Rx0	SMEC Non-defaulted Secured Construction	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	BE	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Not applicable	F Construction	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0112_CT_FIRB_BG_Rx0	SMEC Non-defaulted Secured Construction	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	BG	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Not applicable	F Construction	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0112_CT_FIRB_BR_Rx0	SMEC Non-defaulted Secured Construction	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	BR	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Not applicable	F Construction	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0112_CT_FIRB_CA_Rx0	SMEC Non-defaulted Secured Construction	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	CA	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Not applicable	F Construction	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0112_CT_FIRB_CH_Rx0	SMEC Non-defaulted Secured Construction	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	CH	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Not applicable	F Construction	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0112_CT_FIRB_CN_Rx0	SMEC Non-defaulted Secured Construction	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	CN	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Not applicable	F Construction	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0112_CT_FIRB_CY_Rx0	SMEC Non-defaulted Secured Construction	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	CY	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Not applicable	F Construction	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0112_CT_FIRB_CZ_Rx0	SMEC Non-defaulted Secured Construction	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	CZ	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Not applicable	F Construction	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0112_CT_FIRB_DE_Rx0	SMEC Non-defaulted Secured Construction	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	DE	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Not applicable	F Construction	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0112_CT_FIRB_DK_Rx0	SMEC Non-defaulted Secured Construction	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	DK	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Not applicable	F Construction	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0112_CT_FIRB_EE_Rx0	SMEC Non-defaulted Secured Construction	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	EE	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Not applicable	F Construction	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0112_CT_FIRB_ES_Rx0	SMEC Non-defaulted Secured Construction	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	ES	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Not applicable	F Construction	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0112_CT_FIRB_FI_Rx0	SMEC Non-defaulted Secured Construction	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	FI	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Not applicable	F Construction	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0112_CT_FIRB_FR_Rx0	SMEC Non-defaulted Secured Construction	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	FR	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Not applicable	F Construction	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0112_CT_FIRB_GB_Rx0	SMEC Non-defaulted Secured Construction	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	GB	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Not applicable	F Construction	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0112_CT_FIRB_GR_Rx0	SMEC Non-defaulted Secured Construction	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	GR	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Not applicable	F Construction	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0112_CT_FIRB_HK_Rx0	SMEC Non-defaulted Secured Construction	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	HK	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Not applicable	F Construction	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0112_CT_FIRB_HR_Rx0	SMEC Non-defaulted Secured Construction	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	HR	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Not applicable	F Construction	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMEC_ALL_0112_CT_FIRB_HU_Rx0	SMEC Non-defaulted Secured Construction	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	HU	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Not applicable	F Construction	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0112_CT_FIRB_IE_Rx0	SMEC Non-defaulted Secured Construction	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	IE	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Not applicable	F Construction	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0112_CT_FIRB_IL_Rx0	SMEC Non-defaulted Secured Construction	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	IL	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Not applicable	F Construction	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0112_CT_FIRB_IT_Rx0	SMEC Non-defaulted Secured Construction	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	IT	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Not applicable	F Construction	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0112_CT_FIRB_JP_Rx0	SMEC Non-defaulted Secured Construction	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	JP	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Not applicable	F Construction	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0112_CT_FIRB_KR_Rx0	SMEC Non-defaulted Secured Construction	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	KR	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Not applicable	F Construction	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0112_CT_FIRB_LT_Rx0	SMEC Non-defaulted Secured Construction	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	LT	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Not applicable	F Construction	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0112_CT_FIRB_LU_Rx0	SMEC Non-defaulted Secured Construction	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	LU	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Not applicable	F Construction	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0112_CT_FIRB_LV_Rx0	SMEC Non-defaulted Secured Construction	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	LV	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Not applicable	F Construction	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0112_CT_FIRB_MT_Rx0	SMEC Non-defaulted Secured Construction	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	MT	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Not applicable	F Construction	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0112_CT_FIRB_NL_Rx0	SMEC Non-defaulted Secured Construction	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	NL	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Not applicable	F Construction	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0112_CT_FIRB_NO_Rx0	SMEC Non-defaulted Secured Construction	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	NO	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Not applicable	F Construction	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0112_CT_FIRB_PL_Rx0	SMEC Non-defaulted Secured Construction	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	PL	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Not applicable	F Construction	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0112_CT_FIRB_PT_Rx0	SMEC Non-defaulted Secured Construction	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	PT	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Not applicable	F Construction	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0112_CT_FIRB_RO_Rx0	SMEC Non-defaulted Secured Construction	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	RO	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Not applicable	F Construction	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0112_CT_FIRB_RU_Rx0	SMEC Non-defaulted Secured Construction	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	RU	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Not applicable	F Construction	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0112_CT_FIRB_SE_Rx0	SMEC Non-defaulted Secured Construction	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	SE	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Not applicable	F Construction	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0112_CT_FIRB_SG_Rx0	SMEC Non-defaulted Secured Construction	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	SG	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Not applicable	F Construction	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0112_CT_FIRB_SI_Rx0	SMEC Non-defaulted Secured Construction	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	SI	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Not applicable	F Construction	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0112_CT_FIRB_SK_Rx0	SMEC Non-defaulted Secured Construction	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	SK	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Not applicable	F Construction	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0112_CT_FIRB_TR_Rx0	SMEC Non-defaulted Secured Construction	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	TR	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Not applicable	F Construction	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0112_CT_FIRB_US_Rx0	SMEC Non-defaulted Secured Construction	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	US	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Not applicable	F Construction	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMEC_ALL_0112_CT_FIRB_x2_Rx0	SMEC Non-defaulted Secured Construction	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	Other countries	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Not applicable	F Construction	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_x0_R01	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	Not applicable	Rating 1	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_AT_R01	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	AT	Rating 1	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_AU_R01	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	AU	Rating 1	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_BE_R01	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	BE	Rating 1	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_BG_R01	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	BG	Rating 1	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_BR_R01	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	BR	Rating 1	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_CA_R01	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	CA	Rating 1	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_CH_R01	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	CH	Rating 1	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_CN_R01	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	CN	Rating 1	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_CY_R01	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	CY	Rating 1	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_CZ_R01	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	CZ	Rating 1	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_DE_R01	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	DE	Rating 1	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_DK_R01	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	DK	Rating 1	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_EE_R01	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	EE	Rating 1	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_ES_R01	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	ES	Rating 1	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_FI_R01	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	FI	Rating 1	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_FR_R01	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	FR	Rating 1	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_GB_R01	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	GB	Rating 1	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_GR_R01	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	GR	Rating 1	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_HK_R01	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	HK	Rating 1	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_HR_R01	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	HR	Rating 1	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
CORP_ALL_0086_CT_FIRB_HU_R01	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	HU	Rating 1	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_IE_R01	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	IE	Rating 1	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_IL_R01	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	IL	Rating 1	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_IT_R01	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	IT	Rating 1	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_JP_R01	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	JP	Rating 1	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_KR_R01	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	KR	Rating 1	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_LT_R01	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	LT	Rating 1	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_LU_R01	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	LU	Rating 1	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_LV_R01	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	LV	Rating 1	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_MT_R01	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	MT	Rating 1	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_NL_R01	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	NL	Rating 1	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_NO_R01	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	NO	Rating 1	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_PL_R01	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	PL	Rating 1	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_PT_R01	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	PT	Rating 1	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_RO_R01	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	RO	Rating 1	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_RU_R01	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	RU	Rating 1	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_SE_R01	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	SE	Rating 1	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_SG_R01	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	SG	Rating 1	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_SI_R01	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	SI	Rating 1	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_SK_R01	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	SK	Rating 1	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_TR_R01	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	TR	Rating 1	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_US_R01	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	US	Rating 1	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
CORP_ALL_0086_CT_FIRB_x2_R01	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	Other countries	Rating 1	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_x0_R02	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	Not applicable	Rating 2	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_AT_R02	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	AT	Rating 2	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_AU_R02	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	AU	Rating 2	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_BE_R02	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	BE	Rating 2	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_BG_R02	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	BG	Rating 2	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_BR_R02	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	BR	Rating 2	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_CA_R02	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	CA	Rating 2	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_CH_R02	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	CH	Rating 2	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_CN_R02	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	CN	Rating 2	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_CY_R02	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	CY	Rating 2	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_CZ_R02	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	CZ	Rating 2	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_DE_R02	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	DE	Rating 2	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_DK_R02	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	DK	Rating 2	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_EE_R02	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	EE	Rating 2	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_ES_R02	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	ES	Rating 2	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_FI_R02	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	FI	Rating 2	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_FR_R02	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	FR	Rating 2	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_GB_R02	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	GB	Rating 2	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_GR_R02	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	GR	Rating 2	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_HK_R02	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	HK	Rating 2	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_HR_R02	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	HR	Rating 2	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
CORP_ALL_0086_CT_FIRB_HU_R02	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	HU	Rating 2	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_IE_R02	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	IE	Rating 2	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_IL_R02	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	IL	Rating 2	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_IT_R02	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	IT	Rating 2	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_JP_R02	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	JP	Rating 2	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_KR_R02	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	KR	Rating 2	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_LT_R02	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	LT	Rating 2	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_LU_R02	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	LU	Rating 2	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_LV_R02	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	LV	Rating 2	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_MT_R02	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	MT	Rating 2	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_NL_R02	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	NL	Rating 2	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_NO_R02	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	NO	Rating 2	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_PL_R02	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	PL	Rating 2	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_PT_R02	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	PT	Rating 2	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_RO_R02	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	RO	Rating 2	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_RU_R02	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	RU	Rating 2	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_SE_R02	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	SE	Rating 2	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_SG_R02	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	SG	Rating 2	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_SI_R02	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	SI	Rating 2	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_SK_R02	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	SK	Rating 2	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_TR_R02	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	TR	Rating 2	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_US_R02	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	US	Rating 2	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
CORP_ALL_0086_CT_FIRB_x2_R02	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	Other countries	Rating 2	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_x0_R03	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	Not applicable	Rating 3	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_AT_R03	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	AT	Rating 3	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_AU_R03	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	AU	Rating 3	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_BE_R03	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	BE	Rating 3	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_BG_R03	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	BG	Rating 3	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_BR_R03	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	BR	Rating 3	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_CA_R03	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	CA	Rating 3	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_CH_R03	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	CH	Rating 3	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_CN_R03	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	CN	Rating 3	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_CY_R03	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	CY	Rating 3	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_CZ_R03	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	CZ	Rating 3	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_DE_R03	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	DE	Rating 3	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_DK_R03	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	DK	Rating 3	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_EE_R03	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	EE	Rating 3	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_ES_R03	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	ES	Rating 3	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_FI_R03	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	FI	Rating 3	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_FR_R03	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	FR	Rating 3	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_GB_R03	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	GB	Rating 3	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_GR_R03	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	GR	Rating 3	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_HK_R03	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	HK	Rating 3	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_HR_R03	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	HR	Rating 3	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
CORP_ALL_0086_CT_FIRB_HU_R03	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	HU	Rating 3	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_IE_R03	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	IE	Rating 3	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_IL_R03	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	IL	Rating 3	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_IT_R03	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	IT	Rating 3	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_JP_R03	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	JP	Rating 3	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_KR_R03	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	KR	Rating 3	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_LT_R03	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	LT	Rating 3	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_LU_R03	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	LU	Rating 3	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_LV_R03	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	LV	Rating 3	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_MT_R03	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	MT	Rating 3	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_NL_R03	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	NL	Rating 3	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_NO_R03	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	NO	Rating 3	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_PL_R03	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	PL	Rating 3	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_PT_R03	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	PT	Rating 3	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_RO_R03	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	RO	Rating 3	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_RU_R03	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	RU	Rating 3	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_SE_R03	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	SE	Rating 3	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_SG_R03	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	SG	Rating 3	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_SI_R03	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	SI	Rating 3	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_SK_R03	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	SK	Rating 3	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_TR_R03	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	TR	Rating 3	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_US_R03	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	US	Rating 3	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
CORP_ALL_0086_CT_FIRB_x2_R03	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	Other countries	Rating 3	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_x0_R04	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	Not applicable	Rating 4	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_AT_R04	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	AT	Rating 4	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_AU_R04	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	AU	Rating 4	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_BE_R04	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	BE	Rating 4	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_BG_R04	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	BG	Rating 4	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_BR_R04	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	BR	Rating 4	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_CA_R04	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	CA	Rating 4	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_CH_R04	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	CH	Rating 4	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_CN_R04	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	CN	Rating 4	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_CY_R04	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	CY	Rating 4	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_CZ_R04	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	CZ	Rating 4	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_DE_R04	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	DE	Rating 4	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_DK_R04	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	DK	Rating 4	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_EE_R04	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	EE	Rating 4	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_ES_R04	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	ES	Rating 4	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_FI_R04	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	FI	Rating 4	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_FR_R04	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	FR	Rating 4	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_GB_R04	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	GB	Rating 4	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_GR_R04	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	GR	Rating 4	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_HK_R04	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	HK	Rating 4	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_HR_R04	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	HR	Rating 4	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
CORP_ALL_0086_CT_FIRB_HU_R04	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	HU	Rating 4	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_IE_R04	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	IE	Rating 4	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_IL_R04	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	IL	Rating 4	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_IT_R04	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	IT	Rating 4	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_JP_R04	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	JP	Rating 4	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_KR_R04	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	KR	Rating 4	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_LT_R04	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	LT	Rating 4	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_LU_R04	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	LU	Rating 4	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_LV_R04	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	LV	Rating 4	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_MT_R04	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	MT	Rating 4	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_NL_R04	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	NL	Rating 4	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_NO_R04	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	NO	Rating 4	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_PL_R04	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	PL	Rating 4	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_PT_R04	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	PT	Rating 4	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_RO_R04	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	RO	Rating 4	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_RU_R04	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	RU	Rating 4	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_SE_R04	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	SE	Rating 4	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_SG_R04	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	SG	Rating 4	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_SI_R04	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	SI	Rating 4	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_SK_R04	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	SK	Rating 4	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_TR_R04	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	TR	Rating 4	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_US_R04	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	US	Rating 4	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
CORP_ALL_0086_CT_FIRB_x2_R04	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	Other countries	Rating 4	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_x0_R05	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	Not applicable	Rating 5	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_AT_R05	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	AT	Rating 5	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_AU_R05	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	AU	Rating 5	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_BE_R05	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	BE	Rating 5	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_BG_R05	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	BG	Rating 5	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_BR_R05	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	BR	Rating 5	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_CA_R05	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	CA	Rating 5	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_CH_R05	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	CH	Rating 5	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_CN_R05	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	CN	Rating 5	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_CY_R05	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	CY	Rating 5	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_CZ_R05	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	CZ	Rating 5	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_DE_R05	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	DE	Rating 5	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_DK_R05	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	DK	Rating 5	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_EE_R05	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	EE	Rating 5	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_ES_R05	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	ES	Rating 5	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_FI_R05	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	FI	Rating 5	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_FR_R05	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	FR	Rating 5	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_GB_R05	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	GB	Rating 5	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_GR_R05	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	GR	Rating 5	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_HK_R05	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	HK	Rating 5	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_HR_R05	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	HR	Rating 5	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
CORP_ALL_0086_CT_FIRB_HU_R05	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	HU	Rating 5	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_IE_R05	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	IE	Rating 5	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_IL_R05	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	IL	Rating 5	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_IT_R05	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	IT	Rating 5	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_JP_R05	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	JP	Rating 5	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_KR_R05	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	KR	Rating 5	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_LT_R05	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	LT	Rating 5	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_LU_R05	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	LU	Rating 5	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_LV_R05	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	LV	Rating 5	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_MT_R05	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	MT	Rating 5	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_NL_R05	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	NL	Rating 5	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_NO_R05	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	NO	Rating 5	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_PL_R05	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	PL	Rating 5	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_PT_R05	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	PT	Rating 5	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_RO_R05	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	RO	Rating 5	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_RU_R05	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	RU	Rating 5	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_SE_R05	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	SE	Rating 5	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_SG_R05	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	SG	Rating 5	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_SI_R05	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	SI	Rating 5	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_SK_R05	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	SK	Rating 5	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_TR_R05	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	TR	Rating 5	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_US_R05	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	US	Rating 5	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
CORP_ALL_0086_CT_FIRB_x2_R05	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	Other countries	Rating 5	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_x0_R06	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	Not applicable	Rating 6	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_AT_R06	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	AT	Rating 6	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_AU_R06	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	AU	Rating 6	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_BE_R06	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	BE	Rating 6	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_BG_R06	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	BG	Rating 6	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_BR_R06	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	BR	Rating 6	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_CA_R06	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	CA	Rating 6	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_CH_R06	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	CH	Rating 6	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_CN_R06	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	CN	Rating 6	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_CY_R06	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	CY	Rating 6	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_CZ_R06	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	CZ	Rating 6	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_DE_R06	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	DE	Rating 6	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_DK_R06	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	DK	Rating 6	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_EE_R06	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	EE	Rating 6	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_ES_R06	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	ES	Rating 6	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_FI_R06	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	FI	Rating 6	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_FR_R06	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	FR	Rating 6	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_GB_R06	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	GB	Rating 6	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_GR_R06	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	GR	Rating 6	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_HK_R06	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	HK	Rating 6	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_HR_R06	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	HR	Rating 6	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
CORP_ALL_0086_CT_FIRB_HU_R06	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	HU	Rating 6	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_IE_R06	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	IE	Rating 6	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_IL_R06	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	IL	Rating 6	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_IT_R06	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	IT	Rating 6	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_JP_R06	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	JP	Rating 6	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_KR_R06	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	KR	Rating 6	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_LT_R06	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	LT	Rating 6	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_LU_R06	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	LU	Rating 6	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_LV_R06	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	LV	Rating 6	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_MT_R06	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	MT	Rating 6	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_NL_R06	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	NL	Rating 6	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_NO_R06	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	NO	Rating 6	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_PL_R06	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	PL	Rating 6	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_PT_R06	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	PT	Rating 6	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_RO_R06	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	RO	Rating 6	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_RU_R06	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	RU	Rating 6	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_SE_R06	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	SE	Rating 6	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_SG_R06	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	SG	Rating 6	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_SI_R06	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	SI	Rating 6	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_SK_R06	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	SK	Rating 6	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_TR_R06	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	TR	Rating 6	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_US_R06	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	US	Rating 6	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
CORP_ALL_0086_CT_FIRB_x2_R06	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	Other countries	Rating 6	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_x0_R07	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	Not applicable	Rating 7	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_AT_R07	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	AT	Rating 7	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_AU_R07	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	AU	Rating 7	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_BE_R07	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	BE	Rating 7	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_BG_R07	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	BG	Rating 7	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_BR_R07	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	BR	Rating 7	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_CA_R07	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	CA	Rating 7	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_CH_R07	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	CH	Rating 7	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_CN_R07	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	CN	Rating 7	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_CY_R07	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	CY	Rating 7	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_CZ_R07	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	CZ	Rating 7	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_DE_R07	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	DE	Rating 7	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_DK_R07	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	DK	Rating 7	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_EE_R07	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	EE	Rating 7	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_ES_R07	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	ES	Rating 7	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_FI_R07	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	FI	Rating 7	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_FR_R07	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	FR	Rating 7	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_GB_R07	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	GB	Rating 7	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_GR_R07	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	GR	Rating 7	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_HK_R07	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	HK	Rating 7	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_HR_R07	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	HR	Rating 7	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
CORP_ALL_0086_CT_FIRB_HU_R07	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	HU	Rating 7	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_IE_R07	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	IE	Rating 7	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_IL_R07	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	IL	Rating 7	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_IT_R07	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	IT	Rating 7	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_JP_R07	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	JP	Rating 7	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_KR_R07	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	KR	Rating 7	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_LT_R07	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	LT	Rating 7	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_LU_R07	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	LU	Rating 7	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_LV_R07	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	LV	Rating 7	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_MT_R07	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	MT	Rating 7	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_NL_R07	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	NL	Rating 7	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_NO_R07	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	NO	Rating 7	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_PL_R07	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	PL	Rating 7	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_PT_R07	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	PT	Rating 7	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_RO_R07	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	RO	Rating 7	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_RU_R07	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	RU	Rating 7	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_SE_R07	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	SE	Rating 7	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_SG_R07	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	SG	Rating 7	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_SI_R07	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	SI	Rating 7	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_SK_R07	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	SK	Rating 7	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_TR_R07	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	TR	Rating 7	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_US_R07	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	US	Rating 7	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
CORP_ALL_0086_CT_FIRB_x2_R07	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	Other countries	Rating 7	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_x0_R08	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	Not applicable	Rating 8	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_AT_R08	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	AT	Rating 8	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_AU_R08	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	AU	Rating 8	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_BE_R08	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	BE	Rating 8	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_BG_R08	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	BG	Rating 8	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_BR_R08	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	BR	Rating 8	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_CA_R08	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	CA	Rating 8	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_CH_R08	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	CH	Rating 8	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_CN_R08	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	CN	Rating 8	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_CY_R08	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	CY	Rating 8	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_CZ_R08	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	CZ	Rating 8	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_DE_R08	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	DE	Rating 8	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_DK_R08	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	DK	Rating 8	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_EE_R08	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	EE	Rating 8	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_ES_R08	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	ES	Rating 8	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_FI_R08	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	FI	Rating 8	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_FR_R08	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	FR	Rating 8	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_GB_R08	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	GB	Rating 8	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_GR_R08	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	GR	Rating 8	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_HK_R08	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	HK	Rating 8	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_HR_R08	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	HR	Rating 8	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
CORP_ALL_0086_CT_FIRB_HU_R08	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	HU	Rating 8	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_IE_R08	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	IE	Rating 8	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_IL_R08	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	IL	Rating 8	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_IT_R08	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	IT	Rating 8	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_JP_R08	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	JP	Rating 8	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_KR_R08	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	KR	Rating 8	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_LT_R08	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	LT	Rating 8	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_LU_R08	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	LU	Rating 8	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_LV_R08	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	LV	Rating 8	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_MT_R08	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	MT	Rating 8	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_NL_R08	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	NL	Rating 8	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_NO_R08	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	NO	Rating 8	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_PL_R08	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	PL	Rating 8	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_PT_R08	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	PT	Rating 8	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_RO_R08	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	RO	Rating 8	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_RU_R08	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	RU	Rating 8	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_SE_R08	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	SE	Rating 8	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_SG_R08	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	SG	Rating 8	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_SI_R08	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	SI	Rating 8	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_SK_R08	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	SK	Rating 8	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_TR_R08	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	TR	Rating 8	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_US_R08	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	US	Rating 8	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
CORP_ALL_0086_CT_FIRB_x2_R08	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	Other countries	Rating 8	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_x0_R09	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	Not applicable	Rating 9	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_AT_R09	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	AT	Rating 9	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_AU_R09	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	AU	Rating 9	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_BE_R09	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	BE	Rating 9	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_BG_R09	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	BG	Rating 9	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_BR_R09	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	BR	Rating 9	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_CA_R09	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	CA	Rating 9	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_CH_R09	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	CH	Rating 9	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_CN_R09	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	CN	Rating 9	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_CY_R09	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	CY	Rating 9	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_CZ_R09	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	CZ	Rating 9	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_DE_R09	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	DE	Rating 9	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_DK_R09	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	DK	Rating 9	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_EE_R09	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	EE	Rating 9	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_ES_R09	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	ES	Rating 9	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_FI_R09	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	FI	Rating 9	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_FR_R09	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	FR	Rating 9	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_GB_R09	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	GB	Rating 9	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_GR_R09	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	GR	Rating 9	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_HK_R09	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	HK	Rating 9	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_HR_R09	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	HR	Rating 9	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
CORP_ALL_0086_CT_FIRB_HU_R09	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	HU	Rating 9	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_IE_R09	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	IE	Rating 9	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_IL_R09	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	IL	Rating 9	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_IT_R09	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	IT	Rating 9	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_JP_R09	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	JP	Rating 9	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_KR_R09	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	KR	Rating 9	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_LT_R09	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	LT	Rating 9	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_LU_R09	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	LU	Rating 9	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_LV_R09	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	LV	Rating 9	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_MT_R09	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	MT	Rating 9	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_NL_R09	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	NL	Rating 9	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_NO_R09	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	NO	Rating 9	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_PL_R09	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	PL	Rating 9	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_PT_R09	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	PT	Rating 9	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_RO_R09	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	RO	Rating 9	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_RU_R09	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	RU	Rating 9	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_SE_R09	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	SE	Rating 9	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_SG_R09	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	SG	Rating 9	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_SI_R09	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	SI	Rating 9	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_SK_R09	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	SK	Rating 9	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_TR_R09	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	TR	Rating 9	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_US_R09	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	US	Rating 9	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
CORP_ALL_0086_CT_FIRB_x2_R09	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	Other countries	Rating 9	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_x0_R10	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	Not applicable	Rating 10	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_AT_R10	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	AT	Rating 10	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_AU_R10	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	AU	Rating 10	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_BE_R10	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	BE	Rating 10	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_BG_R10	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	BG	Rating 10	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_BR_R10	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	BR	Rating 10	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_CA_R10	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	CA	Rating 10	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_CH_R10	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	CH	Rating 10	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_CN_R10	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	CN	Rating 10	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_CY_R10	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	CY	Rating 10	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_CZ_R10	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	CZ	Rating 10	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_DE_R10	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	DE	Rating 10	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_DK_R10	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	DK	Rating 10	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_EE_R10	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	EE	Rating 10	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_ES_R10	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	ES	Rating 10	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_FI_R10	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	FI	Rating 10	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_FR_R10	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	FR	Rating 10	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_GB_R10	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	GB	Rating 10	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_GR_R10	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	GR	Rating 10	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_HK_R10	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	HK	Rating 10	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_HR_R10	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	HR	Rating 10	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
CORP_ALL_0086_CT_FIRB_HU_R10	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	HU	Rating 10	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_IE_R10	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	IE	Rating 10	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_IL_R10	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	IL	Rating 10	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_IT_R10	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	IT	Rating 10	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_JP_R10	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	JP	Rating 10	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_KR_R10	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	KR	Rating 10	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_LT_R10	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	LT	Rating 10	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_LU_R10	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	LU	Rating 10	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_LV_R10	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	LV	Rating 10	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_MT_R10	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	MT	Rating 10	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_NL_R10	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	NL	Rating 10	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_NO_R10	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	NO	Rating 10	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_PL_R10	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	PL	Rating 10	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_PT_R10	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	PT	Rating 10	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_RO_R10	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	RO	Rating 10	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_RU_R10	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	RU	Rating 10	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_SE_R10	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	SE	Rating 10	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_SG_R10	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	SG	Rating 10	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_SI_R10	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	SI	Rating 10	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_SK_R10	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	SK	Rating 10	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_TR_R10	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	TR	Rating 10	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_US_R10	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	US	Rating 10	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
CORP_ALL_0086_CT_FIRB_x2_R10	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	Other countries	Rating 10	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_x0_R11	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	Not applicable	Rating 11	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_AT_R11	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	AT	Rating 11	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_AU_R11	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	AU	Rating 11	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_BE_R11	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	BE	Rating 11	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_BG_R11	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	BG	Rating 11	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_BR_R11	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	BR	Rating 11	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_CA_R11	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	CA	Rating 11	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_CH_R11	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	CH	Rating 11	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_CN_R11	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	CN	Rating 11	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_CY_R11	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	CY	Rating 11	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_CZ_R11	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	CZ	Rating 11	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_DE_R11	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	DE	Rating 11	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_DK_R11	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	DK	Rating 11	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_EE_R11	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	EE	Rating 11	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_ES_R11	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	ES	Rating 11	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_FI_R11	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	FI	Rating 11	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_FR_R11	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	FR	Rating 11	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_GB_R11	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	GB	Rating 11	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_GR_R11	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	GR	Rating 11	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_HK_R11	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	HK	Rating 11	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_HR_R11	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	HR	Rating 11	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
CORP_ALL_0086_CT_FIRB_HU_R11	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	HU	Rating 11	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_IE_R11	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	IE	Rating 11	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_IL_R11	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	IL	Rating 11	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_IT_R11	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	IT	Rating 11	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_JP_R11	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	JP	Rating 11	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_KR_R11	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	KR	Rating 11	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_LT_R11	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	LT	Rating 11	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_LU_R11	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	LU	Rating 11	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_LV_R11	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	LV	Rating 11	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_MT_R11	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	MT	Rating 11	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_NL_R11	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	NL	Rating 11	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_NO_R11	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	NO	Rating 11	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_PL_R11	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	PL	Rating 11	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_PT_R11	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	PT	Rating 11	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_RO_R11	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	RO	Rating 11	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_RU_R11	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	RU	Rating 11	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_SE_R11	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	SE	Rating 11	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_SG_R11	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	SG	Rating 11	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_SI_R11	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	SI	Rating 11	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_SK_R11	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	SK	Rating 11	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_TR_R11	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	TR	Rating 11	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_US_R11	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	US	Rating 11	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
CORP_ALL_0086_CT_FIRB_x2_R11	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	Other countries	Rating 11	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_x0_R12	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	Not applicable	Rating 12	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_AT_R12	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	AT	Rating 12	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_AU_R12	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	AU	Rating 12	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_BE_R12	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	BE	Rating 12	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_BG_R12	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	BG	Rating 12	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_BR_R12	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	BR	Rating 12	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_CA_R12	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	CA	Rating 12	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_CH_R12	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	CH	Rating 12	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_CN_R12	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	CN	Rating 12	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_CY_R12	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	CY	Rating 12	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_CZ_R12	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	CZ	Rating 12	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_DE_R12	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	DE	Rating 12	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_DK_R12	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	DK	Rating 12	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_EE_R12	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	EE	Rating 12	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_ES_R12	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	ES	Rating 12	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_FI_R12	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	FI	Rating 12	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_FR_R12	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	FR	Rating 12	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_GB_R12	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	GB	Rating 12	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_GR_R12	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	GR	Rating 12	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_HK_R12	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	HK	Rating 12	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_HR_R12	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	HR	Rating 12	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
CORP_ALL_0086_CT_FIRB_HU_R12	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	HU	Rating 12	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_IE_R12	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	IE	Rating 12	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_IL_R12	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	IL	Rating 12	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_IT_R12	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	IT	Rating 12	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_JP_R12	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	JP	Rating 12	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_KR_R12	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	KR	Rating 12	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_LT_R12	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	LT	Rating 12	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_LU_R12	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	LU	Rating 12	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_LV_R12	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	LV	Rating 12	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_MT_R12	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	MT	Rating 12	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_NL_R12	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	NL	Rating 12	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_NO_R12	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	NO	Rating 12	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_PL_R12	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	PL	Rating 12	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_PT_R12	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	PT	Rating 12	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_RO_R12	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	RO	Rating 12	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_RU_R12	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	RU	Rating 12	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_SE_R12	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	SE	Rating 12	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_SG_R12	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	SG	Rating 12	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_SI_R12	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	SI	Rating 12	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_SK_R12	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	SK	Rating 12	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_TR_R12	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	TR	Rating 12	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_US_R12	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	US	Rating 12	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
CORP_ALL_0086_CT_FIRB_x2_R12	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	Other countries	Rating 12	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_x0_R13	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	Not applicable	Rating 13	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_AT_R13	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	AT	Rating 13	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_AU_R13	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	AU	Rating 13	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_BE_R13	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	BE	Rating 13	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_BG_R13	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	BG	Rating 13	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_BR_R13	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	BR	Rating 13	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_CA_R13	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	CA	Rating 13	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_CH_R13	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	CH	Rating 13	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_CN_R13	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	CN	Rating 13	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_CY_R13	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	CY	Rating 13	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_CZ_R13	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	CZ	Rating 13	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_DE_R13	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	DE	Rating 13	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_DK_R13	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	DK	Rating 13	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_EE_R13	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	EE	Rating 13	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_ES_R13	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	ES	Rating 13	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_FI_R13	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	FI	Rating 13	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_FR_R13	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	FR	Rating 13	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_GB_R13	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	GB	Rating 13	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_GR_R13	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	GR	Rating 13	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_HK_R13	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	HK	Rating 13	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_HR_R13	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	HR	Rating 13	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
CORP_ALL_0086_CT_FIRB_HU_R13	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	HU	Rating 13	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_IE_R13	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	IE	Rating 13	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_IL_R13	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	IL	Rating 13	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_IT_R13	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	IT	Rating 13	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_JP_R13	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	JP	Rating 13	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_KR_R13	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	KR	Rating 13	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_LT_R13	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	LT	Rating 13	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_LU_R13	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	LU	Rating 13	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_LV_R13	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	LV	Rating 13	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_MT_R13	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	MT	Rating 13	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_NL_R13	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	NL	Rating 13	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_NO_R13	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	NO	Rating 13	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_PL_R13	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	PL	Rating 13	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_PT_R13	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	PT	Rating 13	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_RO_R13	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	RO	Rating 13	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_RU_R13	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	RU	Rating 13	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_SE_R13	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	SE	Rating 13	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_SG_R13	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	SG	Rating 13	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_SI_R13	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	SI	Rating 13	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_SK_R13	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	SK	Rating 13	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_TR_R13	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	TR	Rating 13	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_US_R13	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	US	Rating 13	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
CORP_ALL_0086_CT_FIRB_x2_R13	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	Other countries	Rating 13	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_x0_R14	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	Not applicable	Rating 14	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_AT_R14	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	AT	Rating 14	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_AU_R14	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	AU	Rating 14	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_BE_R14	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	BE	Rating 14	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_BG_R14	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	BG	Rating 14	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_BR_R14	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	BR	Rating 14	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_CA_R14	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	CA	Rating 14	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_CH_R14	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	CH	Rating 14	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_CN_R14	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	CN	Rating 14	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_CY_R14	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	CY	Rating 14	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_CZ_R14	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	CZ	Rating 14	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_DE_R14	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	DE	Rating 14	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_DK_R14	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	DK	Rating 14	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_EE_R14	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	EE	Rating 14	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_ES_R14	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	ES	Rating 14	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_FI_R14	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	FI	Rating 14	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_FR_R14	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	FR	Rating 14	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_GB_R14	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	GB	Rating 14	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_GR_R14	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	GR	Rating 14	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_HK_R14	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	HK	Rating 14	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_HR_R14	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	HR	Rating 14	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
CORP_ALL_0086_CT_FIRB_HU_R14	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	HU	Rating 14	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_IE_R14	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	IE	Rating 14	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_IL_R14	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	IL	Rating 14	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_IT_R14	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	IT	Rating 14	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_JP_R14	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	JP	Rating 14	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_KR_R14	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	KR	Rating 14	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_LT_R14	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	LT	Rating 14	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_LU_R14	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	LU	Rating 14	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_LV_R14	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	LV	Rating 14	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_MT_R14	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	MT	Rating 14	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_NL_R14	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	NL	Rating 14	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_NO_R14	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	NO	Rating 14	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_PL_R14	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	PL	Rating 14	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_PT_R14	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	PT	Rating 14	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_RO_R14	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	RO	Rating 14	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_RU_R14	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	RU	Rating 14	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_SE_R14	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	SE	Rating 14	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_SG_R14	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	SG	Rating 14	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_SI_R14	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	SI	Rating 14	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_SK_R14	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	SK	Rating 14	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_TR_R14	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	TR	Rating 14	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_US_R14	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	US	Rating 14	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
CORP_ALL_0086_CT_FIRB_x2_R14	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	Other countries	Rating 14	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_x0_R15	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	Not applicable	Rating 15	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_AT_R15	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	AT	Rating 15	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_AU_R15	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	AU	Rating 15	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_BE_R15	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	BE	Rating 15	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_BG_R15	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	BG	Rating 15	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_BR_R15	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	BR	Rating 15	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_CA_R15	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	CA	Rating 15	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_CH_R15	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	CH	Rating 15	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_CN_R15	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	CN	Rating 15	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_CY_R15	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	CY	Rating 15	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_CZ_R15	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	CZ	Rating 15	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_DE_R15	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	DE	Rating 15	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_DK_R15	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	DK	Rating 15	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_EE_R15	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	EE	Rating 15	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_ES_R15	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	ES	Rating 15	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_FI_R15	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	FI	Rating 15	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_FR_R15	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	FR	Rating 15	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_GB_R15	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	GB	Rating 15	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_GR_R15	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	GR	Rating 15	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_HK_R15	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	HK	Rating 15	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_HR_R15	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	HR	Rating 15	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
CORP_ALL_0086_CT_FIRB_HU_R15	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	HU	Rating 15	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_IE_R15	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	IE	Rating 15	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_IL_R15	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	IL	Rating 15	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_IT_R15	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	IT	Rating 15	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_JP_R15	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	JP	Rating 15	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_KR_R15	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	KR	Rating 15	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_LT_R15	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	LT	Rating 15	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_LU_R15	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	LU	Rating 15	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_LV_R15	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	LV	Rating 15	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_MT_R15	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	MT	Rating 15	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_NL_R15	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	NL	Rating 15	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_NO_R15	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	NO	Rating 15	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_PL_R15	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	PL	Rating 15	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_PT_R15	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	PT	Rating 15	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_RO_R15	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	RO	Rating 15	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_RU_R15	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	RU	Rating 15	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_SE_R15	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	SE	Rating 15	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_SG_R15	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	SG	Rating 15	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_SI_R15	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	SI	Rating 15	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_SK_R15	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	SK	Rating 15	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_TR_R15	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	TR	Rating 15	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_US_R15	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	US	Rating 15	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
CORP_ALL_0086_CT_FIRB_x2_R15	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	Other countries	Rating 15	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_x0_R16	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	Not applicable	Rating 16	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_AT_R16	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	AT	Rating 16	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_AU_R16	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	AU	Rating 16	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_BE_R16	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	BE	Rating 16	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_BG_R16	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	BG	Rating 16	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_BR_R16	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	BR	Rating 16	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_CA_R16	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	CA	Rating 16	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_CH_R16	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	CH	Rating 16	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_CN_R16	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	CN	Rating 16	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_CY_R16	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	CY	Rating 16	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_CZ_R16	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	CZ	Rating 16	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_DE_R16	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	DE	Rating 16	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_DK_R16	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	DK	Rating 16	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_EE_R16	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	EE	Rating 16	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_ES_R16	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	ES	Rating 16	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_FI_R16	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	FI	Rating 16	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_FR_R16	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	FR	Rating 16	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_GB_R16	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	GB	Rating 16	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_GR_R16	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	GR	Rating 16	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_HK_R16	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	HK	Rating 16	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_HR_R16	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	HR	Rating 16	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
CORP_ALL_0086_CT_FIRB_HU_R16	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	HU	Rating 16	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_IE_R16	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	IE	Rating 16	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_IL_R16	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	IL	Rating 16	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_IT_R16	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	IT	Rating 16	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_JP_R16	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	JP	Rating 16	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_KR_R16	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	KR	Rating 16	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_LT_R16	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	LT	Rating 16	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_LU_R16	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	LU	Rating 16	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_LV_R16	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	LV	Rating 16	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_MT_R16	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	MT	Rating 16	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_NL_R16	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	NL	Rating 16	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_NO_R16	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	NO	Rating 16	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_PL_R16	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	PL	Rating 16	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_PT_R16	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	PT	Rating 16	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_RO_R16	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	RO	Rating 16	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_RU_R16	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	RU	Rating 16	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_SE_R16	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	SE	Rating 16	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_SG_R16	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	SG	Rating 16	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_SI_R16	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	SI	Rating 16	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_SK_R16	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	SK	Rating 16	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_TR_R16	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	TR	Rating 16	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_US_R16	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	US	Rating 16	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
CORP_ALL_0086_CT_FIRB_x2_R16	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	Other countries	Rating 16	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_x0_R17	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	Not applicable	Rating 17	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_AT_R17	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	AT	Rating 17	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_AU_R17	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	AU	Rating 17	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_BE_R17	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	BE	Rating 17	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_BG_R17	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	BG	Rating 17	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_BR_R17	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	BR	Rating 17	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_CA_R17	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	CA	Rating 17	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_CH_R17	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	CH	Rating 17	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_CN_R17	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	CN	Rating 17	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_CY_R17	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	CY	Rating 17	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_CZ_R17	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	CZ	Rating 17	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_DE_R17	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	DE	Rating 17	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_DK_R17	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	DK	Rating 17	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_EE_R17	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	EE	Rating 17	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_ES_R17	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	ES	Rating 17	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_FI_R17	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	FI	Rating 17	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_FR_R17	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	FR	Rating 17	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_GB_R17	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	GB	Rating 17	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_GR_R17	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	GR	Rating 17	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_HK_R17	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	HK	Rating 17	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_HR_R17	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	HR	Rating 17	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
CORP_ALL_0086_CT_FIRB_HU_R17	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	HU	Rating 17	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_IE_R17	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	IE	Rating 17	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_IL_R17	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	IL	Rating 17	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_IT_R17	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	IT	Rating 17	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_JP_R17	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	JP	Rating 17	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_KR_R17	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	KR	Rating 17	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_LT_R17	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	LT	Rating 17	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_LU_R17	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	LU	Rating 17	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_LV_R17	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	LV	Rating 17	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_MT_R17	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	MT	Rating 17	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_NL_R17	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	NL	Rating 17	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_NO_R17	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	NO	Rating 17	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_PL_R17	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	PL	Rating 17	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_PT_R17	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	PT	Rating 17	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_RO_R17	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	RO	Rating 17	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_RU_R17	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	RU	Rating 17	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_SE_R17	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	SE	Rating 17	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_SG_R17	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	SG	Rating 17	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_SI_R17	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	SI	Rating 17	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_SK_R17	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	SK	Rating 17	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_TR_R17	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	TR	Rating 17	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_US_R17	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	US	Rating 17	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
CORP_ALL_0086_CT_FIRB_x2_R17	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	Other countries	Rating 17	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_x0_R18	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	Not applicable	Rating 18	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_AT_R18	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	AT	Rating 18	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_AU_R18	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	AU	Rating 18	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_BE_R18	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	BE	Rating 18	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_BG_R18	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	BG	Rating 18	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_BR_R18	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	BR	Rating 18	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_CA_R18	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	CA	Rating 18	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_CH_R18	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	CH	Rating 18	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_CN_R18	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	CN	Rating 18	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_CY_R18	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	CY	Rating 18	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_CZ_R18	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	CZ	Rating 18	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_DE_R18	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	DE	Rating 18	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_DK_R18	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	DK	Rating 18	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_EE_R18	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	EE	Rating 18	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_ES_R18	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	ES	Rating 18	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_FI_R18	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	FI	Rating 18	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_FR_R18	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	FR	Rating 18	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_GB_R18	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	GB	Rating 18	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_GR_R18	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	GR	Rating 18	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_HK_R18	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	HK	Rating 18	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_HR_R18	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	HR	Rating 18	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
CORP_ALL_0086_CT_FIRB_HU_R18	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	HU	Rating 18	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_IE_R18	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	IE	Rating 18	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_IL_R18	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	IL	Rating 18	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_IT_R18	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	IT	Rating 18	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_JP_R18	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	JP	Rating 18	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_KR_R18	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	KR	Rating 18	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_LT_R18	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	LT	Rating 18	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_LU_R18	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	LU	Rating 18	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_LV_R18	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	LV	Rating 18	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_MT_R18	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	MT	Rating 18	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_NL_R18	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	NL	Rating 18	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_NO_R18	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	NO	Rating 18	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_PL_R18	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	PL	Rating 18	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_PT_R18	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	PT	Rating 18	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_RO_R18	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	RO	Rating 18	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_RU_R18	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	RU	Rating 18	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_SE_R18	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	SE	Rating 18	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_SG_R18	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	SG	Rating 18	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_SI_R18	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	SI	Rating 18	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_SK_R18	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	SK	Rating 18	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_TR_R18	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	TR	Rating 18	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_US_R18	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	US	Rating 18	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
CORP_ALL_0086_CT_FIRB_x2_R18	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	Other countries	Rating 18	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_x0_R19	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	Not applicable	Rating 19	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_AT_R19	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	AT	Rating 19	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_AU_R19	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	AU	Rating 19	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_BE_R19	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	BE	Rating 19	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_BG_R19	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	BG	Rating 19	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_BR_R19	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	BR	Rating 19	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_CA_R19	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	CA	Rating 19	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_CH_R19	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	CH	Rating 19	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_CN_R19	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	CN	Rating 19	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_CY_R19	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	CY	Rating 19	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_CZ_R19	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	CZ	Rating 19	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_DE_R19	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	DE	Rating 19	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_DK_R19	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	DK	Rating 19	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_EE_R19	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	EE	Rating 19	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_ES_R19	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	ES	Rating 19	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_FI_R19	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	FI	Rating 19	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_FR_R19	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	FR	Rating 19	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_GB_R19	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	GB	Rating 19	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_GR_R19	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	GR	Rating 19	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_HK_R19	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	HK	Rating 19	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_HR_R19	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	HR	Rating 19	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
CORP_ALL_0086_CT_FIRB_HU_R19	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	HU	Rating 19	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_IE_R19	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	IE	Rating 19	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_IL_R19	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	IL	Rating 19	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_IT_R19	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	IT	Rating 19	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_JP_R19	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	JP	Rating 19	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_KR_R19	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	KR	Rating 19	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_LT_R19	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	LT	Rating 19	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_LU_R19	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	LU	Rating 19	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_LV_R19	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	LV	Rating 19	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_MT_R19	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	MT	Rating 19	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_NL_R19	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	NL	Rating 19	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_NO_R19	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	NO	Rating 19	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_PL_R19	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	PL	Rating 19	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_PT_R19	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	PT	Rating 19	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_RO_R19	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	RO	Rating 19	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_RU_R19	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	RU	Rating 19	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_SE_R19	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	SE	Rating 19	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_SG_R19	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	SG	Rating 19	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_SI_R19	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	SI	Rating 19	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_SK_R19	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	SK	Rating 19	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_TR_R19	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	TR	Rating 19	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_US_R19	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	US	Rating 19	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
CORP_ALL_0086_CT_FIRB_x2_R19	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	Other countries	Rating 19	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_x0_R20	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	Not applicable	Rating 20	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_AT_R20	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	AT	Rating 20	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_AU_R20	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	AU	Rating 20	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_BE_R20	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	BE	Rating 20	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_BG_R20	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	BG	Rating 20	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_BR_R20	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	BR	Rating 20	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_CA_R20	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	CA	Rating 20	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_CH_R20	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	CH	Rating 20	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_CN_R20	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	CN	Rating 20	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_CY_R20	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	CY	Rating 20	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_CZ_R20	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	CZ	Rating 20	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_DE_R20	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	DE	Rating 20	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_DK_R20	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	DK	Rating 20	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_EE_R20	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	EE	Rating 20	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_ES_R20	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	ES	Rating 20	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_FI_R20	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	FI	Rating 20	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_FR_R20	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	FR	Rating 20	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_GB_R20	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	GB	Rating 20	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_GR_R20	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	GR	Rating 20	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_HK_R20	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	HK	Rating 20	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_HR_R20	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	HR	Rating 20	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
CORP_ALL_0086_CT_FIRB_HU_R20	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	HU	Rating 20	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_IE_R20	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	IE	Rating 20	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_IL_R20	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	IL	Rating 20	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_IT_R20	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	IT	Rating 20	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_JP_R20	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	JP	Rating 20	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_KR_R20	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	KR	Rating 20	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_LT_R20	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	LT	Rating 20	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_LU_R20	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	LU	Rating 20	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_LV_R20	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	LV	Rating 20	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_MT_R20	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	MT	Rating 20	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_NL_R20	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	NL	Rating 20	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_NO_R20	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	NO	Rating 20	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_PL_R20	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	PL	Rating 20	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_PT_R20	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	PT	Rating 20	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_RO_R20	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	RO	Rating 20	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_RU_R20	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	RU	Rating 20	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_SE_R20	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	SE	Rating 20	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_SG_R20	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	SG	Rating 20	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_SI_R20	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	SI	Rating 20	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_SK_R20	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	SK	Rating 20	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_TR_R20	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	TR	Rating 20	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_US_R20	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	US	Rating 20	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
CORP_ALL_0086_CT_FIRB_x2_R20	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	Other countries	Rating 20	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_x0_R21	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	Not applicable	Rating 21	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_AT_R21	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	AT	Rating 21	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_AU_R21	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	AU	Rating 21	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_BE_R21	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	BE	Rating 21	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_BG_R21	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	BG	Rating 21	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_BR_R21	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	BR	Rating 21	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_CA_R21	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	CA	Rating 21	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_CH_R21	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	CH	Rating 21	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_CN_R21	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	CN	Rating 21	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_CY_R21	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	CY	Rating 21	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_CZ_R21	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	CZ	Rating 21	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_DE_R21	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	DE	Rating 21	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_DK_R21	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	DK	Rating 21	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_EE_R21	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	EE	Rating 21	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_ES_R21	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	ES	Rating 21	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_FI_R21	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	FI	Rating 21	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_FR_R21	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	FR	Rating 21	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_GB_R21	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	GB	Rating 21	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_GR_R21	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	GR	Rating 21	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_HK_R21	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	HK	Rating 21	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_HR_R21	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	HR	Rating 21	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
CORP_ALL_0086_CT_FIRB_HU_R21	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	HU	Rating 21	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_IE_R21	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	IE	Rating 21	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_IL_R21	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	IL	Rating 21	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_IT_R21	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	IT	Rating 21	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_JP_R21	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	JP	Rating 21	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_KR_R21	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	KR	Rating 21	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_LT_R21	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	LT	Rating 21	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_LU_R21	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	LU	Rating 21	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_LV_R21	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	LV	Rating 21	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_MT_R21	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	MT	Rating 21	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_NL_R21	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	NL	Rating 21	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_NO_R21	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	NO	Rating 21	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_PL_R21	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	PL	Rating 21	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_PT_R21	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	PT	Rating 21	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_RO_R21	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	RO	Rating 21	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_RU_R21	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	RU	Rating 21	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_SE_R21	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	SE	Rating 21	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_SG_R21	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	SG	Rating 21	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_SI_R21	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	SI	Rating 21	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_SK_R21	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	SK	Rating 21	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_TR_R21	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	TR	Rating 21	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_US_R21	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	US	Rating 21	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
CORP_ALL_0086_CT_FIRB_x2_R21	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	Other countries	Rating 21	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_x0_R22	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	Not applicable	Rating 22	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_AT_R22	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	AT	Rating 22	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_AU_R22	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	AU	Rating 22	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_BE_R22	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	BE	Rating 22	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_BG_R22	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	BG	Rating 22	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_BR_R22	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	BR	Rating 22	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_CA_R22	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	CA	Rating 22	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_CH_R22	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	CH	Rating 22	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_CN_R22	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	CN	Rating 22	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_CY_R22	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	CY	Rating 22	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_CZ_R22	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	CZ	Rating 22	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_DE_R22	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	DE	Rating 22	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_DK_R22	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	DK	Rating 22	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_EE_R22	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	EE	Rating 22	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_ES_R22	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	ES	Rating 22	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_FI_R22	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	FI	Rating 22	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_FR_R22	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	FR	Rating 22	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_GB_R22	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	GB	Rating 22	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_GR_R22	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	GR	Rating 22	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_HK_R22	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	HK	Rating 22	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_HR_R22	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	HR	Rating 22	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
CORP_ALL_0086_CT_FIRB_HU_R22	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	HU	Rating 22	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_IE_R22	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	IE	Rating 22	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_IL_R22	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	IL	Rating 22	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_IT_R22	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	IT	Rating 22	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_JP_R22	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	JP	Rating 22	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_KR_R22	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	KR	Rating 22	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_LT_R22	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	LT	Rating 22	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_LU_R22	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	LU	Rating 22	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_LV_R22	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	LV	Rating 22	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_MT_R22	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	MT	Rating 22	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_NL_R22	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	NL	Rating 22	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_NO_R22	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	NO	Rating 22	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_PL_R22	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	PL	Rating 22	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_PT_R22	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	PT	Rating 22	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_RO_R22	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	RO	Rating 22	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_RU_R22	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	RU	Rating 22	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_SE_R22	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	SE	Rating 22	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_SG_R22	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	SG	Rating 22	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_SI_R22	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	SI	Rating 22	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_SK_R22	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	SK	Rating 22	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_TR_R22	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	TR	Rating 22	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_US_R22	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	US	Rating 22	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
CORP_ALL_0086_CT_FIRB_x2_R22	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	Other countries	Rating 22	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_x0_R23	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	Not applicable	Rating 23	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_AT_R23	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	AT	Rating 23	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_AU_R23	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	AU	Rating 23	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_BE_R23	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	BE	Rating 23	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_BG_R23	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	BG	Rating 23	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_BR_R23	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	BR	Rating 23	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_CA_R23	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	CA	Rating 23	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_CH_R23	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	CH	Rating 23	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_CN_R23	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	CN	Rating 23	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_CY_R23	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	CY	Rating 23	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_CZ_R23	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	CZ	Rating 23	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_DE_R23	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	DE	Rating 23	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_DK_R23	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	DK	Rating 23	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_EE_R23	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	EE	Rating 23	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_ES_R23	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	ES	Rating 23	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_FI_R23	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	FI	Rating 23	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_FR_R23	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	FR	Rating 23	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_GB_R23	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	GB	Rating 23	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_GR_R23	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	GR	Rating 23	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_HK_R23	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	HK	Rating 23	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_HR_R23	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	HR	Rating 23	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
CORP_ALL_0086_CT_FIRB_HU_R23	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	HU	Rating 23	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_IE_R23	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	IE	Rating 23	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_IL_R23	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	IL	Rating 23	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_IT_R23	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	IT	Rating 23	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_JP_R23	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	JP	Rating 23	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_KR_R23	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	KR	Rating 23	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_LT_R23	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	LT	Rating 23	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_LU_R23	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	LU	Rating 23	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_LV_R23	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	LV	Rating 23	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_MT_R23	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	MT	Rating 23	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_NL_R23	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	NL	Rating 23	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_NO_R23	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	NO	Rating 23	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_PL_R23	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	PL	Rating 23	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_PT_R23	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	PT	Rating 23	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_RO_R23	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	RO	Rating 23	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_RU_R23	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	RU	Rating 23	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_SE_R23	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	SE	Rating 23	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_SG_R23	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	SG	Rating 23	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_SI_R23	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	SI	Rating 23	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_SK_R23	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	SK	Rating 23	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_TR_R23	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	TR	Rating 23	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_US_R23	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	US	Rating 23	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
CORP_ALL_0086_CT_FIRB_x2_R23	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	Other countries	Rating 23	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_x0_R24	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	Not applicable	Rating 24	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_AT_R24	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	AT	Rating 24	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_AU_R24	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	AU	Rating 24	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_BE_R24	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	BE	Rating 24	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_BG_R24	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	BG	Rating 24	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_BR_R24	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	BR	Rating 24	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_CA_R24	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	CA	Rating 24	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_CH_R24	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	CH	Rating 24	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_CN_R24	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	CN	Rating 24	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_CY_R24	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	CY	Rating 24	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_CZ_R24	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	CZ	Rating 24	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_DE_R24	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	DE	Rating 24	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_DK_R24	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	DK	Rating 24	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_EE_R24	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	EE	Rating 24	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_ES_R24	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	ES	Rating 24	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_FI_R24	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	FI	Rating 24	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_FR_R24	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	FR	Rating 24	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_GB_R24	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	GB	Rating 24	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_GR_R24	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	GR	Rating 24	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_HK_R24	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	HK	Rating 24	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_HR_R24	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	HR	Rating 24	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
CORP_ALL_0086_CT_FIRB_HU_R24	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	HU	Rating 24	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_IE_R24	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	IE	Rating 24	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_IL_R24	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	IL	Rating 24	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_IT_R24	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	IT	Rating 24	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_JP_R24	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	JP	Rating 24	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_KR_R24	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	KR	Rating 24	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_LT_R24	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	LT	Rating 24	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_LU_R24	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	LU	Rating 24	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_LV_R24	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	LV	Rating 24	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_MT_R24	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	MT	Rating 24	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_NL_R24	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	NL	Rating 24	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_NO_R24	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	NO	Rating 24	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_PL_R24	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	PL	Rating 24	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_PT_R24	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	PT	Rating 24	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_RO_R24	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	RO	Rating 24	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_RU_R24	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	RU	Rating 24	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_SE_R24	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	SE	Rating 24	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_SG_R24	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	SG	Rating 24	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_SI_R24	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	SI	Rating 24	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_SK_R24	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	SK	Rating 24	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_TR_R24	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	TR	Rating 24	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_US_R24	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	US	Rating 24	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
CORP_ALL_0086_CT_FIRB_x2_R24	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	Other countries	Rating 24	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_x0_R25	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	Not applicable	Rating 25	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_AT_R25	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	AT	Rating 25	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_AU_R25	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	AU	Rating 25	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_BE_R25	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	BE	Rating 25	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_BG_R25	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	BG	Rating 25	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_BR_R25	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	BR	Rating 25	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_CA_R25	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	CA	Rating 25	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_CH_R25	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	CH	Rating 25	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_CN_R25	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	CN	Rating 25	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_CY_R25	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	CY	Rating 25	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_CZ_R25	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	CZ	Rating 25	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_DE_R25	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	DE	Rating 25	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_DK_R25	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	DK	Rating 25	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_EE_R25	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	EE	Rating 25	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_ES_R25	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	ES	Rating 25	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_FI_R25	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	FI	Rating 25	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_FR_R25	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	FR	Rating 25	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_GB_R25	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	GB	Rating 25	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_GR_R25	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	GR	Rating 25	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_HK_R25	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	HK	Rating 25	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_HR_R25	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	HR	Rating 25	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
CORP_ALL_0086_CT_FIRB_HU_R25	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	HU	Rating 25	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_IE_R25	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	IE	Rating 25	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_IL_R25	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	IL	Rating 25	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_IT_R25	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	IT	Rating 25	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_JP_R25	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	JP	Rating 25	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_KR_R25	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	KR	Rating 25	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_LT_R25	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	LT	Rating 25	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_LU_R25	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	LU	Rating 25	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_LV_R25	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	LV	Rating 25	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_MT_R25	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	MT	Rating 25	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_NL_R25	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	NL	Rating 25	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_NO_R25	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	NO	Rating 25	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_PL_R25	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	PL	Rating 25	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_PT_R25	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	PT	Rating 25	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_RO_R25	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	RO	Rating 25	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_RU_R25	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	RU	Rating 25	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_SE_R25	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	SE	Rating 25	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_SG_R25	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	SG	Rating 25	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_SI_R25	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	SI	Rating 25	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_SK_R25	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	SK	Rating 25	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_TR_R25	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	TR	Rating 25	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_US_R25	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	US	Rating 25	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
CORP_ALL_0086_CT_FIRB_x2_R25	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	Other countries	Rating 25	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_x0_R26	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	Not applicable	Rating 26	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_AT_R26	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	AT	Rating 26	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_AU_R26	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	AU	Rating 26	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_BE_R26	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	BE	Rating 26	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_BG_R26	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	BG	Rating 26	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_BR_R26	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	BR	Rating 26	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_CA_R26	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	CA	Rating 26	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_CH_R26	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	CH	Rating 26	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_CN_R26	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	CN	Rating 26	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_CY_R26	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	CY	Rating 26	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_CZ_R26	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	CZ	Rating 26	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_DE_R26	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	DE	Rating 26	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_DK_R26	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	DK	Rating 26	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_EE_R26	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	EE	Rating 26	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_ES_R26	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	ES	Rating 26	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_FI_R26	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	FI	Rating 26	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_FR_R26	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	FR	Rating 26	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_GB_R26	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	GB	Rating 26	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_GR_R26	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	GR	Rating 26	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_HK_R26	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	HK	Rating 26	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_HR_R26	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	HR	Rating 26	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
CORP_ALL_0086_CT_FIRB_HU_R26	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	HU	Rating 26	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_IE_R26	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	IE	Rating 26	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_IL_R26	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	IL	Rating 26	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_IT_R26	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	IT	Rating 26	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_JP_R26	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	JP	Rating 26	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_KR_R26	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	KR	Rating 26	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_LT_R26	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	LT	Rating 26	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_LU_R26	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	LU	Rating 26	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_LV_R26	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	LV	Rating 26	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_MT_R26	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	MT	Rating 26	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_NL_R26	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	NL	Rating 26	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_NO_R26	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	NO	Rating 26	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_PL_R26	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	PL	Rating 26	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_PT_R26	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	PT	Rating 26	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_RO_R26	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	RO	Rating 26	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_RU_R26	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	RU	Rating 26	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_SE_R26	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	SE	Rating 26	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_SG_R26	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	SG	Rating 26	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_SI_R26	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	SI	Rating 26	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_SK_R26	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	SK	Rating 26	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_TR_R26	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	TR	Rating 26	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_US_R26	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	US	Rating 26	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
CORP_ALL_0086_CT_FIRB_x2_R26	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	Other countries	Rating 26	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_x0_R27	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	Not applicable	Rating 27	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_AT_R27	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	AT	Rating 27	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_AU_R27	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	AU	Rating 27	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_BE_R27	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	BE	Rating 27	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_BG_R27	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	BG	Rating 27	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_BR_R27	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	BR	Rating 27	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_CA_R27	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	CA	Rating 27	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_CH_R27	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	CH	Rating 27	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_CN_R27	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	CN	Rating 27	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_CY_R27	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	CY	Rating 27	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_CZ_R27	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	CZ	Rating 27	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_DE_R27	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	DE	Rating 27	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_DK_R27	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	DK	Rating 27	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_EE_R27	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	EE	Rating 27	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_ES_R27	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	ES	Rating 27	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_FI_R27	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	FI	Rating 27	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_FR_R27	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	FR	Rating 27	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_GB_R27	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	GB	Rating 27	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_GR_R27	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	GR	Rating 27	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_HK_R27	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	HK	Rating 27	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_HR_R27	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	HR	Rating 27	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
CORP_ALL_0086_CT_FIRB_HU_R27	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	HU	Rating 27	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_IE_R27	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	IE	Rating 27	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_IL_R27	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	IL	Rating 27	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_IT_R27	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	IT	Rating 27	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_JP_R27	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	JP	Rating 27	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_KR_R27	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	KR	Rating 27	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_LT_R27	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	LT	Rating 27	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_LU_R27	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	LU	Rating 27	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_LV_R27	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	LV	Rating 27	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_MT_R27	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	MT	Rating 27	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_NL_R27	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	NL	Rating 27	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_NO_R27	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	NO	Rating 27	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_PL_R27	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	PL	Rating 27	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_PT_R27	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	PT	Rating 27	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_RO_R27	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	RO	Rating 27	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_RU_R27	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	RU	Rating 27	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_SE_R27	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	SE	Rating 27	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_SG_R27	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	SG	Rating 27	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_SI_R27	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	SI	Rating 27	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_SK_R27	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	SK	Rating 27	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_TR_R27	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	TR	Rating 27	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_US_R27	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	US	Rating 27	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
CORP_ALL_0086_CT_FIRB_x2_R27	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	Other countries	Rating 27	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_x0_R28	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	Not applicable	Rating 28	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_AT_R28	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	AT	Rating 28	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_AU_R28	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	AU	Rating 28	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_BE_R28	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	BE	Rating 28	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_BG_R28	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	BG	Rating 28	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_BR_R28	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	BR	Rating 28	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_CA_R28	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	CA	Rating 28	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_CH_R28	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	CH	Rating 28	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_CN_R28	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	CN	Rating 28	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_CY_R28	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	CY	Rating 28	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_CZ_R28	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	CZ	Rating 28	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_DE_R28	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	DE	Rating 28	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_DK_R28	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	DK	Rating 28	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_EE_R28	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	EE	Rating 28	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_ES_R28	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	ES	Rating 28	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_FI_R28	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	FI	Rating 28	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_FR_R28	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	FR	Rating 28	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_GB_R28	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	GB	Rating 28	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_GR_R28	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	GR	Rating 28	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_HK_R28	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	HK	Rating 28	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_HR_R28	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	HR	Rating 28	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
CORP_ALL_0086_CT_FIRB_HU_R28	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	HU	Rating 28	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_IE_R28	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	IE	Rating 28	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_IL_R28	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	IL	Rating 28	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_IT_R28	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	IT	Rating 28	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_JP_R28	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	JP	Rating 28	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_KR_R28	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	KR	Rating 28	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_LT_R28	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	LT	Rating 28	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_LU_R28	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	LU	Rating 28	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_LV_R28	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	LV	Rating 28	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_MT_R28	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	MT	Rating 28	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_NL_R28	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	NL	Rating 28	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_NO_R28	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	NO	Rating 28	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_PL_R28	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	PL	Rating 28	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_PT_R28	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	PT	Rating 28	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_RO_R28	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	RO	Rating 28	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_RU_R28	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	RU	Rating 28	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_SE_R28	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	SE	Rating 28	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_SG_R28	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	SG	Rating 28	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_SI_R28	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	SI	Rating 28	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_SK_R28	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	SK	Rating 28	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_TR_R28	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	TR	Rating 28	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_US_R28	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	US	Rating 28	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
CORP_ALL_0086_CT_FIRB_x2_R28	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	Other countries	Rating 28	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_x0_R29	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	Not applicable	Rating 29	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_AT_R29	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	AT	Rating 29	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_AU_R29	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	AU	Rating 29	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_BE_R29	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	BE	Rating 29	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_BG_R29	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	BG	Rating 29	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_BR_R29	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	BR	Rating 29	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_CA_R29	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	CA	Rating 29	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_CH_R29	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	CH	Rating 29	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_CN_R29	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	CN	Rating 29	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_CY_R29	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	CY	Rating 29	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_CZ_R29	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	CZ	Rating 29	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_DE_R29	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	DE	Rating 29	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_DK_R29	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	DK	Rating 29	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_EE_R29	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	EE	Rating 29	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_ES_R29	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	ES	Rating 29	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_FI_R29	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	FI	Rating 29	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_FR_R29	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	FR	Rating 29	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_GB_R29	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	GB	Rating 29	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_GR_R29	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	GR	Rating 29	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_HK_R29	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	HK	Rating 29	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_HR_R29	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	HR	Rating 29	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
CORP_ALL_0086_CT_FIRB_HU_R29	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	HU	Rating 29	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_IE_R29	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	IE	Rating 29	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_IL_R29	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	IL	Rating 29	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_IT_R29	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	IT	Rating 29	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_JP_R29	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	JP	Rating 29	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_KR_R29	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	KR	Rating 29	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_LT_R29	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	LT	Rating 29	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_LU_R29	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	LU	Rating 29	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_LV_R29	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	LV	Rating 29	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_MT_R29	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	MT	Rating 29	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_NL_R29	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	NL	Rating 29	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_NO_R29	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	NO	Rating 29	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_PL_R29	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	PL	Rating 29	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_PT_R29	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	PT	Rating 29	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_RO_R29	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	RO	Rating 29	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_RU_R29	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	RU	Rating 29	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_SE_R29	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	SE	Rating 29	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_SG_R29	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	SG	Rating 29	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_SI_R29	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	SI	Rating 29	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_SK_R29	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	SK	Rating 29	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_TR_R29	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	TR	Rating 29	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_US_R29	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	US	Rating 29	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
CORP_ALL_0086_CT_FIRB_x2_R29	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	Other countries	Rating 29	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_x0_R30	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	Not applicable	Rating 30	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_AT_R30	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	AT	Rating 30	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_AU_R30	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	AU	Rating 30	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_BE_R30	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	BE	Rating 30	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_BG_R30	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	BG	Rating 30	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_BR_R30	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	BR	Rating 30	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_CA_R30	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	CA	Rating 30	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_CH_R30	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	CH	Rating 30	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_CN_R30	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	CN	Rating 30	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_CY_R30	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	CY	Rating 30	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_CZ_R30	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	CZ	Rating 30	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_DE_R30	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	DE	Rating 30	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_DK_R30	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	DK	Rating 30	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_EE_R30	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	EE	Rating 30	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_ES_R30	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	ES	Rating 30	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_FI_R30	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	FI	Rating 30	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_FR_R30	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	FR	Rating 30	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_GB_R30	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	GB	Rating 30	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_GR_R30	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	GR	Rating 30	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_HK_R30	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	HK	Rating 30	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_HR_R30	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	HR	Rating 30	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
CORP_ALL_0086_CT_FIRB_HU_R30	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	HU	Rating 30	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_IE_R30	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	IE	Rating 30	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_IL_R30	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	IL	Rating 30	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_IT_R30	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	IT	Rating 30	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_JP_R30	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	JP	Rating 30	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_KR_R30	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	KR	Rating 30	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_LT_R30	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	LT	Rating 30	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_LU_R30	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	LU	Rating 30	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_LV_R30	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	LV	Rating 30	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_MT_R30	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	MT	Rating 30	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_NL_R30	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	NL	Rating 30	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_NO_R30	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	NO	Rating 30	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_PL_R30	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	PL	Rating 30	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_PT_R30	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	PT	Rating 30	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_RO_R30	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	RO	Rating 30	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_RU_R30	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	RU	Rating 30	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_SE_R30	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	SE	Rating 30	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_SG_R30	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	SG	Rating 30	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_SI_R30	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	SI	Rating 30	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_SK_R30	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	SK	Rating 30	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_TR_R30	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	TR	Rating 30	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_US_R30	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	US	Rating 30	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
CORP_ALL_0086_CT_FIRB_x2_R30	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	Other countries	Rating 30	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_x0_R31	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	Not applicable	Rating 31	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_AT_R31	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	AT	Rating 31	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_AU_R31	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	AU	Rating 31	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_BE_R31	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	BE	Rating 31	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_BG_R31	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	BG	Rating 31	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_BR_R31	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	BR	Rating 31	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_CA_R31	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	CA	Rating 31	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_CH_R31	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	CH	Rating 31	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_CN_R31	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	CN	Rating 31	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_CY_R31	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	CY	Rating 31	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_CZ_R31	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	CZ	Rating 31	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_DE_R31	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	DE	Rating 31	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_DK_R31	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	DK	Rating 31	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_EE_R31	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	EE	Rating 31	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_ES_R31	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	ES	Rating 31	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_FI_R31	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	FI	Rating 31	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_FR_R31	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	FR	Rating 31	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_GB_R31	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	GB	Rating 31	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_GR_R31	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	GR	Rating 31	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_HK_R31	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	HK	Rating 31	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_HR_R31	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	HR	Rating 31	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
CORP_ALL_0086_CT_FIRB_HU_R31	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	HU	Rating 31	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_IE_R31	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	IE	Rating 31	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_IL_R31	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	IL	Rating 31	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_IT_R31	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	IT	Rating 31	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_JP_R31	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	JP	Rating 31	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_KR_R31	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	KR	Rating 31	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_LT_R31	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	LT	Rating 31	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_LU_R31	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	LU	Rating 31	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_LV_R31	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	LV	Rating 31	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_MT_R31	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	MT	Rating 31	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_NL_R31	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	NL	Rating 31	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_NO_R31	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	NO	Rating 31	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_PL_R31	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	PL	Rating 31	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_PT_R31	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	PT	Rating 31	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_RO_R31	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	RO	Rating 31	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_RU_R31	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	RU	Rating 31	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_SE_R31	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	SE	Rating 31	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_SG_R31	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	SG	Rating 31	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_SI_R31	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	SI	Rating 31	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_SK_R31	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	SK	Rating 31	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_TR_R31	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	TR	Rating 31	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_US_R31	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	US	Rating 31	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
CORP_ALL_0086_CT_FIRB_x2_R31	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	Other countries	Rating 31	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_x0_R32	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	Not applicable	Rating 32	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_AT_R32	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	AT	Rating 32	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_AU_R32	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	AU	Rating 32	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_BE_R32	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	BE	Rating 32	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_BG_R32	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	BG	Rating 32	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_BR_R32	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	BR	Rating 32	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_CA_R32	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	CA	Rating 32	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_CH_R32	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	CH	Rating 32	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_CN_R32	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	CN	Rating 32	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_CY_R32	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	CY	Rating 32	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_CZ_R32	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	CZ	Rating 32	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_DE_R32	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	DE	Rating 32	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_DK_R32	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	DK	Rating 32	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_EE_R32	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	EE	Rating 32	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_ES_R32	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	ES	Rating 32	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_FI_R32	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	FI	Rating 32	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_FR_R32	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	FR	Rating 32	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_GB_R32	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	GB	Rating 32	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_GR_R32	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	GR	Rating 32	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_HK_R32	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	HK	Rating 32	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_HR_R32	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	HR	Rating 32	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
CORP_ALL_0086_CT_FIRB_HU_R32	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	HU	Rating 32	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_IE_R32	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	IE	Rating 32	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_IL_R32	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	IL	Rating 32	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_IT_R32	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	IT	Rating 32	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_JP_R32	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	JP	Rating 32	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_KR_R32	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	KR	Rating 32	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_LT_R32	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	LT	Rating 32	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_LU_R32	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	LU	Rating 32	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_LV_R32	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	LV	Rating 32	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_MT_R32	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	MT	Rating 32	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_NL_R32	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	NL	Rating 32	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_NO_R32	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	NO	Rating 32	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_PL_R32	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	PL	Rating 32	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_PT_R32	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	PT	Rating 32	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_RO_R32	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	RO	Rating 32	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_RU_R32	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	RU	Rating 32	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_SE_R32	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	SE	Rating 32	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_SG_R32	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	SG	Rating 32	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_SI_R32	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	SI	Rating 32	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_SK_R32	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	SK	Rating 32	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_TR_R32	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	TR	Rating 32	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_US_R32	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	US	Rating 32	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
CORP_ALL_0086_CT_FIRB_x2_R32	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	Other countries	Rating 32	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_x0_R33	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	Not applicable	Rating 33	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_AT_R33	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	AT	Rating 33	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_AU_R33	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	AU	Rating 33	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_BE_R33	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	BE	Rating 33	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_BG_R33	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	BG	Rating 33	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_BR_R33	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	BR	Rating 33	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_CA_R33	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	CA	Rating 33	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_CH_R33	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	CH	Rating 33	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_CN_R33	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	CN	Rating 33	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_CY_R33	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	CY	Rating 33	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_CZ_R33	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	CZ	Rating 33	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_DE_R33	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	DE	Rating 33	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_DK_R33	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	DK	Rating 33	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_EE_R33	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	EE	Rating 33	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_ES_R33	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	ES	Rating 33	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_FI_R33	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	FI	Rating 33	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_FR_R33	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	FR	Rating 33	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_GB_R33	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	GB	Rating 33	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_GR_R33	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	GR	Rating 33	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_HK_R33	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	HK	Rating 33	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_HR_R33	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	HR	Rating 33	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
CORP_ALL_0086_CT_FIRB_HU_R33	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	HU	Rating 33	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_IE_R33	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	IE	Rating 33	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_IL_R33	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	IL	Rating 33	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_IT_R33	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	IT	Rating 33	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_JP_R33	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	JP	Rating 33	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_KR_R33	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	KR	Rating 33	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_LT_R33	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	LT	Rating 33	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_LU_R33	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	LU	Rating 33	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_LV_R33	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	LV	Rating 33	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_MT_R33	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	MT	Rating 33	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_NL_R33	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	NL	Rating 33	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_NO_R33	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	NO	Rating 33	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_PL_R33	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	PL	Rating 33	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_PT_R33	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	PT	Rating 33	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_RO_R33	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	RO	Rating 33	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_RU_R33	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	RU	Rating 33	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_SE_R33	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	SE	Rating 33	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_SG_R33	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	SG	Rating 33	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_SI_R33	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	SI	Rating 33	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_SK_R33	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	SK	Rating 33	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_TR_R33	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	TR	Rating 33	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_US_R33	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	US	Rating 33	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
CORP_ALL_0086_CT_FIRB_x2_R33	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	Other countries	Rating 33	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_x0_R34	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	Not applicable	Rating 34	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_AT_R34	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	AT	Rating 34	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_AU_R34	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	AU	Rating 34	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_BE_R34	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	BE	Rating 34	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_BG_R34	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	BG	Rating 34	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_BR_R34	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	BR	Rating 34	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_CA_R34	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	CA	Rating 34	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_CH_R34	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	CH	Rating 34	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_CN_R34	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	CN	Rating 34	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_CY_R34	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	CY	Rating 34	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_CZ_R34	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	CZ	Rating 34	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_DE_R34	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	DE	Rating 34	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_DK_R34	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	DK	Rating 34	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_EE_R34	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	EE	Rating 34	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_ES_R34	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	ES	Rating 34	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_FI_R34	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	FI	Rating 34	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_FR_R34	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	FR	Rating 34	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_GB_R34	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	GB	Rating 34	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_GR_R34	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	GR	Rating 34	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_HK_R34	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	HK	Rating 34	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_HR_R34	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	HR	Rating 34	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
CORP_ALL_0086_CT_FIRB_HU_R34	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	HU	Rating 34	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_IE_R34	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	IE	Rating 34	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_IL_R34	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	IL	Rating 34	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_IT_R34	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	IT	Rating 34	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_JP_R34	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	JP	Rating 34	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_KR_R34	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	KR	Rating 34	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_LT_R34	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	LT	Rating 34	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_LU_R34	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	LU	Rating 34	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_LV_R34	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	LV	Rating 34	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_MT_R34	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	MT	Rating 34	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_NL_R34	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	NL	Rating 34	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_NO_R34	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	NO	Rating 34	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_PL_R34	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	PL	Rating 34	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_PT_R34	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	PT	Rating 34	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_RO_R34	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	RO	Rating 34	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_RU_R34	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	RU	Rating 34	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_SE_R34	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	SE	Rating 34	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_SG_R34	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	SG	Rating 34	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_SI_R34	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	SI	Rating 34	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_SK_R34	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	SK	Rating 34	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_TR_R34	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	TR	Rating 34	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_US_R34	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	US	Rating 34	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
CORP_ALL_0086_CT_FIRB_x2_R34	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	Other countries	Rating 34	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_x0_R35	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	Not applicable	Rating 35	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_AT_R35	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	AT	Rating 35	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_AU_R35	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	AU	Rating 35	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_BE_R35	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	BE	Rating 35	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_BG_R35	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	BG	Rating 35	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_BR_R35	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	BR	Rating 35	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_CA_R35	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	CA	Rating 35	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_CH_R35	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	CH	Rating 35	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_CN_R35	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	CN	Rating 35	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_CY_R35	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	CY	Rating 35	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_CZ_R35	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	CZ	Rating 35	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_DE_R35	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	DE	Rating 35	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_DK_R35	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	DK	Rating 35	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_EE_R35	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	EE	Rating 35	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_ES_R35	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	ES	Rating 35	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_FI_R35	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	FI	Rating 35	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_FR_R35	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	FR	Rating 35	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_GB_R35	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	GB	Rating 35	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_GR_R35	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	GR	Rating 35	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_HK_R35	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	HK	Rating 35	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_HR_R35	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	HR	Rating 35	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
CORP_ALL_0086_CT_FIRB_HU_R35	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	HU	Rating 35	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_IE_R35	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	IE	Rating 35	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_IL_R35	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	IL	Rating 35	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_IT_R35	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	IT	Rating 35	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_JP_R35	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	JP	Rating 35	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_KR_R35	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	KR	Rating 35	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_LT_R35	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	LT	Rating 35	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_LU_R35	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	LU	Rating 35	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_LV_R35	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	LV	Rating 35	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_MT_R35	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	MT	Rating 35	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_NL_R35	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	NL	Rating 35	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_NO_R35	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	NO	Rating 35	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_PL_R35	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	PL	Rating 35	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_PT_R35	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	PT	Rating 35	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_RO_R35	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	RO	Rating 35	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_RU_R35	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	RU	Rating 35	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_SE_R35	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	SE	Rating 35	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_SG_R35	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	SG	Rating 35	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_SI_R35	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	SI	Rating 35	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_SK_R35	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	SK	Rating 35	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_TR_R35	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	TR	Rating 35	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_US_R35	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	US	Rating 35	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
CORP_ALL_0086_CT_FIRB_x2_R35	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	Other countries	Rating 35	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_x0_R36	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	Not applicable	Rating 36	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_AT_R36	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	AT	Rating 36	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_AU_R36	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	AU	Rating 36	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_BE_R36	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	BE	Rating 36	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_BG_R36	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	BG	Rating 36	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_BR_R36	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	BR	Rating 36	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_CA_R36	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	CA	Rating 36	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_CH_R36	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	CH	Rating 36	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_CN_R36	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	CN	Rating 36	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_CY_R36	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	CY	Rating 36	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_CZ_R36	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	CZ	Rating 36	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_DE_R36	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	DE	Rating 36	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_DK_R36	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	DK	Rating 36	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_EE_R36	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	EE	Rating 36	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_ES_R36	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	ES	Rating 36	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_FI_R36	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	FI	Rating 36	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_FR_R36	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	FR	Rating 36	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_GB_R36	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	GB	Rating 36	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_GR_R36	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	GR	Rating 36	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_HK_R36	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	HK	Rating 36	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_HR_R36	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	HR	Rating 36	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
CORP_ALL_0086_CT_FIRB_HU_R36	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	HU	Rating 36	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_IE_R36	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	IE	Rating 36	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_IL_R36	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	IL	Rating 36	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_IT_R36	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	IT	Rating 36	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_JP_R36	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	JP	Rating 36	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_KR_R36	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	KR	Rating 36	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_LT_R36	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	LT	Rating 36	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_LU_R36	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	LU	Rating 36	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_LV_R36	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	LV	Rating 36	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_MT_R36	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	MT	Rating 36	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_NL_R36	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	NL	Rating 36	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_NO_R36	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	NO	Rating 36	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_PL_R36	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	PL	Rating 36	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_PT_R36	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	PT	Rating 36	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_RO_R36	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	RO	Rating 36	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_RU_R36	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	RU	Rating 36	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_SE_R36	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	SE	Rating 36	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_SG_R36	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	SG	Rating 36	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_SI_R36	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	SI	Rating 36	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_SK_R36	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	SK	Rating 36	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_TR_R36	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	TR	Rating 36	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_US_R36	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	US	Rating 36	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
CORP_ALL_0086_CT_FIRB_x2_R36	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	Other countries	Rating 36	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_x0_R37	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	Not applicable	Rating 37	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_AT_R37	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	AT	Rating 37	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_AU_R37	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	AU	Rating 37	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_BE_R37	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	BE	Rating 37	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_BG_R37	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	BG	Rating 37	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_BR_R37	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	BR	Rating 37	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_CA_R37	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	CA	Rating 37	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_CH_R37	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	CH	Rating 37	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_CN_R37	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	CN	Rating 37	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_CY_R37	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	CY	Rating 37	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_CZ_R37	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	CZ	Rating 37	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_DE_R37	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	DE	Rating 37	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_DK_R37	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	DK	Rating 37	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_EE_R37	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	EE	Rating 37	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_ES_R37	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	ES	Rating 37	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_FI_R37	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	FI	Rating 37	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_FR_R37	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	FR	Rating 37	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_GB_R37	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	GB	Rating 37	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_GR_R37	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	GR	Rating 37	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_HK_R37	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	HK	Rating 37	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_HR_R37	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	HR	Rating 37	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
CORP_ALL_0086_CT_FIRB_HU_R37	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	HU	Rating 37	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_IE_R37	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	IE	Rating 37	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_IL_R37	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	IL	Rating 37	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_IT_R37	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	IT	Rating 37	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_JP_R37	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	JP	Rating 37	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_KR_R37	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	KR	Rating 37	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_LT_R37	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	LT	Rating 37	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_LU_R37	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	LU	Rating 37	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_LV_R37	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	LV	Rating 37	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_MT_R37	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	MT	Rating 37	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_NL_R37	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	NL	Rating 37	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_NO_R37	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	NO	Rating 37	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_PL_R37	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	PL	Rating 37	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_PT_R37	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	PT	Rating 37	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_RO_R37	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	RO	Rating 37	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_RU_R37	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	RU	Rating 37	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_SE_R37	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	SE	Rating 37	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_SG_R37	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	SG	Rating 37	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_SI_R37	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	SI	Rating 37	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_SK_R37	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	SK	Rating 37	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_TR_R37	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	TR	Rating 37	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_US_R37	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	US	Rating 37	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
CORP_ALL_0086_CT_FIRB_x2_R37	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	Other countries	Rating 37	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_x0_R38	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	Not applicable	Rating 38	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_AT_R38	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	AT	Rating 38	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_AU_R38	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	AU	Rating 38	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_BE_R38	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	BE	Rating 38	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_BG_R38	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	BG	Rating 38	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_BR_R38	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	BR	Rating 38	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_CA_R38	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	CA	Rating 38	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_CH_R38	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	CH	Rating 38	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_CN_R38	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	CN	Rating 38	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_CY_R38	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	CY	Rating 38	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_CZ_R38	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	CZ	Rating 38	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_DE_R38	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	DE	Rating 38	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_DK_R38	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	DK	Rating 38	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_EE_R38	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	EE	Rating 38	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_ES_R38	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	ES	Rating 38	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_FI_R38	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	FI	Rating 38	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_FR_R38	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	FR	Rating 38	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_GB_R38	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	GB	Rating 38	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_GR_R38	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	GR	Rating 38	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_HK_R38	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	HK	Rating 38	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_HR_R38	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	HR	Rating 38	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
CORP_ALL_0086_CT_FIRB_HU_R38	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	HU	Rating 38	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_IE_R38	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	IE	Rating 38	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_IL_R38	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	IL	Rating 38	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_IT_R38	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	IT	Rating 38	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_JP_R38	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	JP	Rating 38	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_KR_R38	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	KR	Rating 38	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_LT_R38	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	LT	Rating 38	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_LU_R38	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	LU	Rating 38	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_LV_R38	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	LV	Rating 38	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_MT_R38	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	MT	Rating 38	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_NL_R38	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	NL	Rating 38	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_NO_R38	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	NO	Rating 38	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_PL_R38	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	PL	Rating 38	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_PT_R38	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	PT	Rating 38	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_RO_R38	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	RO	Rating 38	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_RU_R38	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	RU	Rating 38	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_SE_R38	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	SE	Rating 38	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_SG_R38	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	SG	Rating 38	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_SI_R38	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	SI	Rating 38	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_SK_R38	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	SK	Rating 38	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_TR_R38	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	TR	Rating 38	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_US_R38	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	US	Rating 38	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
CORP_ALL_0086_CT_FIRB_x2_R38	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	Other countries	Rating 38	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_x0_R39	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	Not applicable	Rating 39	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_AT_R39	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	AT	Rating 39	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_AU_R39	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	AU	Rating 39	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_BE_R39	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	BE	Rating 39	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_BG_R39	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	BG	Rating 39	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_BR_R39	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	BR	Rating 39	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_CA_R39	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	CA	Rating 39	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_CH_R39	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	CH	Rating 39	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_CN_R39	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	CN	Rating 39	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_CY_R39	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	CY	Rating 39	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_CZ_R39	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	CZ	Rating 39	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_DE_R39	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	DE	Rating 39	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_DK_R39	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	DK	Rating 39	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_EE_R39	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	EE	Rating 39	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_ES_R39	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	ES	Rating 39	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_FI_R39	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	FI	Rating 39	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_FR_R39	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	FR	Rating 39	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_GB_R39	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	GB	Rating 39	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_GR_R39	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	GR	Rating 39	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_HK_R39	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	HK	Rating 39	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_HR_R39	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	HR	Rating 39	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
CORP_ALL_0086_CT_FIRB_HU_R39	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	HU	Rating 39	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_IE_R39	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	IE	Rating 39	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_IL_R39	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	IL	Rating 39	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_IT_R39	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	IT	Rating 39	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_JP_R39	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	JP	Rating 39	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_KR_R39	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	KR	Rating 39	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_LT_R39	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	LT	Rating 39	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_LU_R39	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	LU	Rating 39	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_LV_R39	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	LV	Rating 39	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_MT_R39	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	MT	Rating 39	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_NL_R39	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	NL	Rating 39	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_NO_R39	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	NO	Rating 39	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_PL_R39	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	PL	Rating 39	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_PT_R39	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	PT	Rating 39	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_RO_R39	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	RO	Rating 39	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_RU_R39	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	RU	Rating 39	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_SE_R39	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	SE	Rating 39	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_SG_R39	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	SG	Rating 39	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_SI_R39	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	SI	Rating 39	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_SK_R39	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	SK	Rating 39	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_TR_R39	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	TR	Rating 39	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_US_R39	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	US	Rating 39	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
CORP_ALL_0086_CT_FIRB_x2_R39	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	Other countries	Rating 39	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_x0_R40	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	Not applicable	Rating 40	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_AT_R40	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	AT	Rating 40	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_AU_R40	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	AU	Rating 40	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_BE_R40	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	BE	Rating 40	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_BG_R40	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	BG	Rating 40	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_BR_R40	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	BR	Rating 40	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_CA_R40	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	CA	Rating 40	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_CH_R40	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	CH	Rating 40	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_CN_R40	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	CN	Rating 40	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_CY_R40	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	CY	Rating 40	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_CZ_R40	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	CZ	Rating 40	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_DE_R40	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	DE	Rating 40	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_DK_R40	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	DK	Rating 40	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_EE_R40	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	EE	Rating 40	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_ES_R40	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	ES	Rating 40	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_FI_R40	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	FI	Rating 40	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_FR_R40	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	FR	Rating 40	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_GB_R40	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	GB	Rating 40	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_GR_R40	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	GR	Rating 40	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_HK_R40	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	HK	Rating 40	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_HR_R40	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	HR	Rating 40	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
CORP_ALL_0086_CT_FIRB_HU_R40	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	HU	Rating 40	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_IE_R40	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	IE	Rating 40	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_IL_R40	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	IL	Rating 40	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_IT_R40	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	IT	Rating 40	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_JP_R40	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	JP	Rating 40	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_KR_R40	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	KR	Rating 40	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_LT_R40	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	LT	Rating 40	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_LU_R40	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	LU	Rating 40	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_LV_R40	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	LV	Rating 40	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_MT_R40	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	MT	Rating 40	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_NL_R40	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	NL	Rating 40	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_NO_R40	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	NO	Rating 40	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_PL_R40	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	PL	Rating 40	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_PT_R40	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	PT	Rating 40	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_RO_R40	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	RO	Rating 40	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_RU_R40	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	RU	Rating 40	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_SE_R40	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	SE	Rating 40	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_SG_R40	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	SG	Rating 40	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_SI_R40	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	SI	Rating 40	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_SK_R40	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	SK	Rating 40	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_TR_R40	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	TR	Rating 40	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_US_R40	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	US	Rating 40	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
CORP_ALL_0086_CT_FIRB_x2_R40	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	Other countries	Rating 40	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_x0_R41	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	Not applicable	Rating 41	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_AT_R41	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	AT	Rating 41	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_AU_R41	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	AU	Rating 41	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_BE_R41	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	BE	Rating 41	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_BG_R41	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	BG	Rating 41	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_BR_R41	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	BR	Rating 41	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_CA_R41	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	CA	Rating 41	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_CH_R41	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	CH	Rating 41	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_CN_R41	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	CN	Rating 41	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_CY_R41	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	CY	Rating 41	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_CZ_R41	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	CZ	Rating 41	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_DE_R41	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	DE	Rating 41	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_DK_R41	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	DK	Rating 41	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_EE_R41	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	EE	Rating 41	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_ES_R41	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	ES	Rating 41	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_FI_R41	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	FI	Rating 41	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_FR_R41	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	FR	Rating 41	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_GB_R41	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	GB	Rating 41	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_GR_R41	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	GR	Rating 41	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_HK_R41	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	HK	Rating 41	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_HR_R41	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	HR	Rating 41	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
CORP_ALL_0086_CT_FIRB_HU_R41	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	HU	Rating 41	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_IE_R41	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	IE	Rating 41	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_IL_R41	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	IL	Rating 41	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_IT_R41	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	IT	Rating 41	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_JP_R41	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	JP	Rating 41	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_KR_R41	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	KR	Rating 41	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_LT_R41	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	LT	Rating 41	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_LU_R41	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	LU	Rating 41	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_LV_R41	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	LV	Rating 41	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_MT_R41	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	MT	Rating 41	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_NL_R41	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	NL	Rating 41	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_NO_R41	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	NO	Rating 41	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_PL_R41	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	PL	Rating 41	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_PT_R41	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	PT	Rating 41	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_RO_R41	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	RO	Rating 41	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_RU_R41	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	RU	Rating 41	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_SE_R41	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	SE	Rating 41	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_SG_R41	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	SG	Rating 41	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_SI_R41	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	SI	Rating 41	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_SK_R41	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	SK	Rating 41	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_TR_R41	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	TR	Rating 41	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_US_R41	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	US	Rating 41	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
CORP_ALL_0086_CT_FIRB_x2_R41	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	Other countries	Rating 41	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_x0_R42	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	Not applicable	Rating 42	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_AT_R42	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	AT	Rating 42	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_AU_R42	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	AU	Rating 42	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_BE_R42	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	BE	Rating 42	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_BG_R42	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	BG	Rating 42	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_BR_R42	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	BR	Rating 42	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_CA_R42	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	CA	Rating 42	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_CH_R42	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	CH	Rating 42	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_CN_R42	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	CN	Rating 42	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_CY_R42	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	CY	Rating 42	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_CZ_R42	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	CZ	Rating 42	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_DE_R42	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	DE	Rating 42	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_DK_R42	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	DK	Rating 42	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_EE_R42	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	EE	Rating 42	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_ES_R42	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	ES	Rating 42	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_FI_R42	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	FI	Rating 42	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_FR_R42	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	FR	Rating 42	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_GB_R42	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	GB	Rating 42	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_GR_R42	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	GR	Rating 42	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_HK_R42	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	HK	Rating 42	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_HR_R42	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	HR	Rating 42	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
CORP_ALL_0086_CT_FIRB_HU_R42	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	HU	Rating 42	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_IE_R42	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	IE	Rating 42	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_IL_R42	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	IL	Rating 42	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_IT_R42	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	IT	Rating 42	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_JP_R42	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	JP	Rating 42	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_KR_R42	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	KR	Rating 42	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_LT_R42	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	LT	Rating 42	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_LU_R42	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	LU	Rating 42	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_LV_R42	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	LV	Rating 42	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_MT_R42	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	MT	Rating 42	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_NL_R42	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	NL	Rating 42	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_NO_R42	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	NO	Rating 42	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_PL_R42	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	PL	Rating 42	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_PT_R42	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	PT	Rating 42	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_RO_R42	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	RO	Rating 42	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_RU_R42	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	RU	Rating 42	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_SE_R42	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	SE	Rating 42	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_SG_R42	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	SG	Rating 42	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_SI_R42	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	SI	Rating 42	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_SK_R42	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	SK	Rating 42	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_TR_R42	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	TR	Rating 42	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_US_R42	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	US	Rating 42	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
CORP_ALL_0086_CT_FIRB_x2_R42	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	Other countries	Rating 42	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_x0_R43	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	Not applicable	Rating 43	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_AT_R43	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	AT	Rating 43	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_AU_R43	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	AU	Rating 43	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_BE_R43	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	BE	Rating 43	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_BG_R43	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	BG	Rating 43	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_BR_R43	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	BR	Rating 43	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_CA_R43	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	CA	Rating 43	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_CH_R43	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	CH	Rating 43	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_CN_R43	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	CN	Rating 43	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_CY_R43	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	CY	Rating 43	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_CZ_R43	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	CZ	Rating 43	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_DE_R43	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	DE	Rating 43	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_DK_R43	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	DK	Rating 43	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_EE_R43	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	EE	Rating 43	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_ES_R43	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	ES	Rating 43	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_FI_R43	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	FI	Rating 43	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_FR_R43	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	FR	Rating 43	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_GB_R43	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	GB	Rating 43	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_GR_R43	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	GR	Rating 43	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_HK_R43	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	HK	Rating 43	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_HR_R43	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	HR	Rating 43	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
CORP_ALL_0086_CT_FIRB_HU_R43	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	HU	Rating 43	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_IE_R43	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	IE	Rating 43	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_IL_R43	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	IL	Rating 43	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_IT_R43	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	IT	Rating 43	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_JP_R43	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	JP	Rating 43	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_KR_R43	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	KR	Rating 43	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_LT_R43	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	LT	Rating 43	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_LU_R43	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	LU	Rating 43	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_LV_R43	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	LV	Rating 43	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_MT_R43	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	MT	Rating 43	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_NL_R43	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	NL	Rating 43	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_NO_R43	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	NO	Rating 43	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_PL_R43	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	PL	Rating 43	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_PT_R43	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	PT	Rating 43	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_RO_R43	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	RO	Rating 43	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_RU_R43	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	RU	Rating 43	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_SE_R43	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	SE	Rating 43	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_SG_R43	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	SG	Rating 43	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_SI_R43	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	SI	Rating 43	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_SK_R43	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	SK	Rating 43	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_TR_R43	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	TR	Rating 43	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_US_R43	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	US	Rating 43	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
CORP_ALL_0086_CT_FIRB_x2_R43	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	Other countries	Rating 43	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_x0_R44	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	Not applicable	Rating 44	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_AT_R44	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	AT	Rating 44	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_AU_R44	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	AU	Rating 44	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_BE_R44	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	BE	Rating 44	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_BG_R44	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	BG	Rating 44	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_BR_R44	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	BR	Rating 44	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_CA_R44	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	CA	Rating 44	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_CH_R44	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	CH	Rating 44	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_CN_R44	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	CN	Rating 44	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_CY_R44	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	CY	Rating 44	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_CZ_R44	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	CZ	Rating 44	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_DE_R44	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	DE	Rating 44	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_DK_R44	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	DK	Rating 44	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_EE_R44	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	EE	Rating 44	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_ES_R44	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	ES	Rating 44	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_FI_R44	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	FI	Rating 44	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_FR_R44	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	FR	Rating 44	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_GB_R44	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	GB	Rating 44	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_GR_R44	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	GR	Rating 44	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_HK_R44	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	HK	Rating 44	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_HR_R44	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	HR	Rating 44	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
CORP_ALL_0086_CT_FIRB_HU_R44	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	HU	Rating 44	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_IE_R44	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	IE	Rating 44	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_IL_R44	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	IL	Rating 44	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_IT_R44	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	IT	Rating 44	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_JP_R44	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	JP	Rating 44	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_KR_R44	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	KR	Rating 44	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_LT_R44	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	LT	Rating 44	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_LU_R44	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	LU	Rating 44	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_LV_R44	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	LV	Rating 44	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_MT_R44	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	MT	Rating 44	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_NL_R44	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	NL	Rating 44	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_NO_R44	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	NO	Rating 44	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_PL_R44	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	PL	Rating 44	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_PT_R44	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	PT	Rating 44	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_RO_R44	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	RO	Rating 44	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_RU_R44	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	RU	Rating 44	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_SE_R44	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	SE	Rating 44	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_SG_R44	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	SG	Rating 44	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_SI_R44	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	SI	Rating 44	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_SK_R44	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	SK	Rating 44	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_TR_R44	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	TR	Rating 44	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_US_R44	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	US	Rating 44	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
CORP_ALL_0086_CT_FIRB_x2_R44	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	Other countries	Rating 44	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_x0_R45	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	Not applicable	Rating 45	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_AT_R45	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	AT	Rating 45	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_AU_R45	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	AU	Rating 45	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_BE_R45	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	BE	Rating 45	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_BG_R45	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	BG	Rating 45	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_BR_R45	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	BR	Rating 45	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_CA_R45	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	CA	Rating 45	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_CH_R45	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	CH	Rating 45	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_CN_R45	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	CN	Rating 45	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_CY_R45	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	CY	Rating 45	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_CZ_R45	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	CZ	Rating 45	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_DE_R45	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	DE	Rating 45	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_DK_R45	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	DK	Rating 45	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_EE_R45	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	EE	Rating 45	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_ES_R45	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	ES	Rating 45	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_FI_R45	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	FI	Rating 45	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_FR_R45	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	FR	Rating 45	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_GB_R45	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	GB	Rating 45	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_GR_R45	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	GR	Rating 45	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_HK_R45	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	HK	Rating 45	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_HR_R45	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	HR	Rating 45	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
CORP_ALL_0086_CT_FIRB_HU_R45	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	HU	Rating 45	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_IE_R45	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	IE	Rating 45	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_IL_R45	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	IL	Rating 45	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_IT_R45	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	IT	Rating 45	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_JP_R45	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	JP	Rating 45	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_KR_R45	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	KR	Rating 45	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_LT_R45	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	LT	Rating 45	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_LU_R45	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	LU	Rating 45	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_LV_R45	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	LV	Rating 45	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_MT_R45	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	MT	Rating 45	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_NL_R45	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	NL	Rating 45	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_NO_R45	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	NO	Rating 45	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_PL_R45	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	PL	Rating 45	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_PT_R45	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	PT	Rating 45	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_RO_R45	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	RO	Rating 45	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_RU_R45	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	RU	Rating 45	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_SE_R45	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	SE	Rating 45	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_SG_R45	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	SG	Rating 45	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_SI_R45	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	SI	Rating 45	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_SK_R45	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	SK	Rating 45	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_TR_R45	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	TR	Rating 45	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_US_R45	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	US	Rating 45	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
CORP_ALL_0086_CT_FIRB_x2_R45	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	Other countries	Rating 45	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_x0_R46	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	Not applicable	Rating 46	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_AT_R46	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	AT	Rating 46	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_AU_R46	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	AU	Rating 46	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_BE_R46	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	BE	Rating 46	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_BG_R46	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	BG	Rating 46	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_BR_R46	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	BR	Rating 46	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_CA_R46	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	CA	Rating 46	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_CH_R46	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	CH	Rating 46	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_CN_R46	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	CN	Rating 46	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_CY_R46	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	CY	Rating 46	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_CZ_R46	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	CZ	Rating 46	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_DE_R46	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	DE	Rating 46	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_DK_R46	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	DK	Rating 46	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_EE_R46	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	EE	Rating 46	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_ES_R46	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	ES	Rating 46	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_FI_R46	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	FI	Rating 46	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_FR_R46	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	FR	Rating 46	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_GB_R46	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	GB	Rating 46	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_GR_R46	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	GR	Rating 46	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_HK_R46	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	HK	Rating 46	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_HR_R46	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	HR	Rating 46	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
CORP_ALL_0086_CT_FIRB_HU_R46	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	HU	Rating 46	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_IE_R46	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	IE	Rating 46	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_IL_R46	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	IL	Rating 46	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_IT_R46	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	IT	Rating 46	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_JP_R46	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	JP	Rating 46	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_KR_R46	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	KR	Rating 46	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_LT_R46	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	LT	Rating 46	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_LU_R46	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	LU	Rating 46	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_LV_R46	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	LV	Rating 46	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_MT_R46	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	MT	Rating 46	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_NL_R46	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	NL	Rating 46	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_NO_R46	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	NO	Rating 46	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_PL_R46	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	PL	Rating 46	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_PT_R46	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	PT	Rating 46	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_RO_R46	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	RO	Rating 46	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_RU_R46	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	RU	Rating 46	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_SE_R46	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	SE	Rating 46	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_SG_R46	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	SG	Rating 46	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_SI_R46	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	SI	Rating 46	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_SK_R46	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	SK	Rating 46	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_TR_R46	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	TR	Rating 46	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_US_R46	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	US	Rating 46	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
CORP_ALL_0086_CT_FIRB_x2_R46	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	Other countries	Rating 46	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_x0_R47	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	Not applicable	Rating 47	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_AT_R47	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	AT	Rating 47	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_AU_R47	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	AU	Rating 47	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_BE_R47	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	BE	Rating 47	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_BG_R47	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	BG	Rating 47	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_BR_R47	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	BR	Rating 47	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_CA_R47	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	CA	Rating 47	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_CH_R47	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	CH	Rating 47	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_CN_R47	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	CN	Rating 47	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_CY_R47	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	CY	Rating 47	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_CZ_R47	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	CZ	Rating 47	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_DE_R47	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	DE	Rating 47	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_DK_R47	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	DK	Rating 47	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_EE_R47	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	EE	Rating 47	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_ES_R47	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	ES	Rating 47	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_FI_R47	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	FI	Rating 47	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_FR_R47	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	FR	Rating 47	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_GB_R47	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	GB	Rating 47	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_GR_R47	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	GR	Rating 47	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_HK_R47	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	HK	Rating 47	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_HR_R47	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	HR	Rating 47	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
CORP_ALL_0086_CT_FIRB_HU_R47	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	HU	Rating 47	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_IE_R47	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	IE	Rating 47	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_IL_R47	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	IL	Rating 47	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_IT_R47	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	IT	Rating 47	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_JP_R47	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	JP	Rating 47	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_KR_R47	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	KR	Rating 47	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_LT_R47	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	LT	Rating 47	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_LU_R47	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	LU	Rating 47	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_LV_R47	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	LV	Rating 47	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_MT_R47	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	MT	Rating 47	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_NL_R47	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	NL	Rating 47	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_NO_R47	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	NO	Rating 47	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_PL_R47	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	PL	Rating 47	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_PT_R47	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	PT	Rating 47	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_RO_R47	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	RO	Rating 47	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_RU_R47	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	RU	Rating 47	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_SE_R47	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	SE	Rating 47	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_SG_R47	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	SG	Rating 47	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_SI_R47	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	SI	Rating 47	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_SK_R47	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	SK	Rating 47	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_TR_R47	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	TR	Rating 47	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_US_R47	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	US	Rating 47	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
CORP_ALL_0086_CT_FIRB_x2_R47	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	Other countries	Rating 47	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_x0_R48	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	Not applicable	Rating 48	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_AT_R48	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	AT	Rating 48	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_AU_R48	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	AU	Rating 48	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_BE_R48	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	BE	Rating 48	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_BG_R48	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	BG	Rating 48	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_BR_R48	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	BR	Rating 48	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_CA_R48	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	CA	Rating 48	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_CH_R48	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	CH	Rating 48	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_CN_R48	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	CN	Rating 48	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_CY_R48	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	CY	Rating 48	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_CZ_R48	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	CZ	Rating 48	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_DE_R48	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	DE	Rating 48	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_DK_R48	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	DK	Rating 48	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_EE_R48	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	EE	Rating 48	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_ES_R48	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	ES	Rating 48	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_FI_R48	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	FI	Rating 48	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_FR_R48	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	FR	Rating 48	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_GB_R48	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	GB	Rating 48	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_GR_R48	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	GR	Rating 48	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_HK_R48	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	HK	Rating 48	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_HR_R48	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	HR	Rating 48	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
CORP_ALL_0086_CT_FIRB_HU_R48	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	HU	Rating 48	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_IE_R48	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	IE	Rating 48	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_IL_R48	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	IL	Rating 48	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_IT_R48	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	IT	Rating 48	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_JP_R48	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	JP	Rating 48	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_KR_R48	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	KR	Rating 48	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_LT_R48	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	LT	Rating 48	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_LU_R48	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	LU	Rating 48	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_LV_R48	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	LV	Rating 48	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_MT_R48	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	MT	Rating 48	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_NL_R48	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	NL	Rating 48	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_NO_R48	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	NO	Rating 48	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_PL_R48	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	PL	Rating 48	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_PT_R48	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	PT	Rating 48	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_RO_R48	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	RO	Rating 48	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_RU_R48	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	RU	Rating 48	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_SE_R48	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	SE	Rating 48	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_SG_R48	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	SG	Rating 48	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_SI_R48	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	SI	Rating 48	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_SK_R48	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	SK	Rating 48	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_TR_R48	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	TR	Rating 48	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_US_R48	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	US	Rating 48	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
CORP_ALL_0086_CT_FIRB_x2_R48	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	Other countries	Rating 48	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_x0_R49	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	Not applicable	Rating 49	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_AT_R49	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	AT	Rating 49	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_AU_R49	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	AU	Rating 49	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_BE_R49	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	BE	Rating 49	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_BG_R49	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	BG	Rating 49	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_BR_R49	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	BR	Rating 49	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_CA_R49	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	CA	Rating 49	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_CH_R49	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	CH	Rating 49	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_CN_R49	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	CN	Rating 49	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_CY_R49	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	CY	Rating 49	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_CZ_R49	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	CZ	Rating 49	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_DE_R49	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	DE	Rating 49	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_DK_R49	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	DK	Rating 49	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_EE_R49	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	EE	Rating 49	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_ES_R49	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	ES	Rating 49	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_FI_R49	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	FI	Rating 49	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_FR_R49	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	FR	Rating 49	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_GB_R49	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	GB	Rating 49	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_GR_R49	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	GR	Rating 49	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_HK_R49	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	HK	Rating 49	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_HR_R49	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	HR	Rating 49	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
CORP_ALL_0086_CT_FIRB_HU_R49	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	HU	Rating 49	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_IE_R49	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	IE	Rating 49	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_IL_R49	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	IL	Rating 49	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_IT_R49	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	IT	Rating 49	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_JP_R49	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	JP	Rating 49	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_KR_R49	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	KR	Rating 49	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_LT_R49	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	LT	Rating 49	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_LU_R49	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	LU	Rating 49	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_LV_R49	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	LV	Rating 49	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_MT_R49	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	MT	Rating 49	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_NL_R49	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	NL	Rating 49	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_NO_R49	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	NO	Rating 49	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_PL_R49	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	PL	Rating 49	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_PT_R49	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	PT	Rating 49	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_RO_R49	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	RO	Rating 49	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_RU_R49	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	RU	Rating 49	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_SE_R49	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	SE	Rating 49	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_SG_R49	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	SG	Rating 49	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_SI_R49	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	SI	Rating 49	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_SK_R49	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	SK	Rating 49	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_TR_R49	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	TR	Rating 49	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_US_R49	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	US	Rating 49	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
CORP_ALL_0086_CT_FIRB_x2_R49	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	Other countries	Rating 49	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_x0_R50	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	Not applicable	Rating 50	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_AT_R50	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	AT	Rating 50	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_AU_R50	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	AU	Rating 50	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_BE_R50	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	BE	Rating 50	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_BG_R50	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	BG	Rating 50	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_BR_R50	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	BR	Rating 50	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_CA_R50	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	CA	Rating 50	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_CH_R50	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	CH	Rating 50	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_CN_R50	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	CN	Rating 50	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_CY_R50	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	CY	Rating 50	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_CZ_R50	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	CZ	Rating 50	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_DE_R50	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	DE	Rating 50	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_DK_R50	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	DK	Rating 50	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_EE_R50	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	EE	Rating 50	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_ES_R50	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	ES	Rating 50	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_FI_R50	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	FI	Rating 50	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_FR_R50	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	FR	Rating 50	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_GB_R50	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	GB	Rating 50	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_GR_R50	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	GR	Rating 50	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_HK_R50	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	HK	Rating 50	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_HR_R50	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	HR	Rating 50	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
CORP_ALL_0086_CT_FIRB_HU_R50	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	HU	Rating 50	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_IE_R50	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	IE	Rating 50	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_IL_R50	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	IL	Rating 50	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_IT_R50	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	IT	Rating 50	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_JP_R50	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	JP	Rating 50	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_KR_R50	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	KR	Rating 50	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_LT_R50	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	LT	Rating 50	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_LU_R50	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	LU	Rating 50	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_LV_R50	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	LV	Rating 50	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_MT_R50	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	MT	Rating 50	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_NL_R50	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	NL	Rating 50	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_NO_R50	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	NO	Rating 50	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_PL_R50	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	PL	Rating 50	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_PT_R50	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	PT	Rating 50	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_RO_R50	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	RO	Rating 50	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_RU_R50	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	RU	Rating 50	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_SE_R50	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	SE	Rating 50	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_SG_R50	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	SG	Rating 50	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_SI_R50	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	SI	Rating 50	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_SK_R50	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	SK	Rating 50	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_TR_R50	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	TR	Rating 50	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_US_R50	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	US	Rating 50	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
CORP_ALL_0086_CT_FIRB_x2_R50	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	Other countries	Rating 50	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_x0_R51	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	Not applicable	Rating 51	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_AT_R51	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	AT	Rating 51	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_AU_R51	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	AU	Rating 51	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_BE_R51	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	BE	Rating 51	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_BG_R51	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	BG	Rating 51	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_BR_R51	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	BR	Rating 51	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_CA_R51	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	CA	Rating 51	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_CH_R51	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	CH	Rating 51	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_CN_R51	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	CN	Rating 51	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_CY_R51	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	CY	Rating 51	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_CZ_R51	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	CZ	Rating 51	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_DE_R51	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	DE	Rating 51	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_DK_R51	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	DK	Rating 51	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_EE_R51	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	EE	Rating 51	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_ES_R51	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	ES	Rating 51	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_FI_R51	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	FI	Rating 51	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_FR_R51	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	FR	Rating 51	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_GB_R51	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	GB	Rating 51	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_GR_R51	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	GR	Rating 51	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_HK_R51	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	HK	Rating 51	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_HR_R51	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	HR	Rating 51	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
CORP_ALL_0086_CT_FIRB_HU_R51	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	HU	Rating 51	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_IE_R51	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	IE	Rating 51	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_IL_R51	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	IL	Rating 51	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_IT_R51	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	IT	Rating 51	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_JP_R51	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	JP	Rating 51	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_KR_R51	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	KR	Rating 51	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_LT_R51	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	LT	Rating 51	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_LU_R51	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	LU	Rating 51	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_LV_R51	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	LV	Rating 51	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_MT_R51	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	MT	Rating 51	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_NL_R51	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	NL	Rating 51	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_NO_R51	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	NO	Rating 51	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_PL_R51	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	PL	Rating 51	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_PT_R51	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	PT	Rating 51	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_RO_R51	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	RO	Rating 51	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_RU_R51	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	RU	Rating 51	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_SE_R51	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	SE	Rating 51	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_SG_R51	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	SG	Rating 51	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_SI_R51	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	SI	Rating 51	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_SK_R51	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	SK	Rating 51	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_TR_R51	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	TR	Rating 51	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_US_R51	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	US	Rating 51	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
CORP_ALL_0086_CT_FIRB_x2_R51	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	Other countries	Rating 51	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_x0_R52	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	Not applicable	Rating 52	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_AT_R52	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	AT	Rating 52	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_AU_R52	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	AU	Rating 52	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_BE_R52	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	BE	Rating 52	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_BG_R52	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	BG	Rating 52	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_BR_R52	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	BR	Rating 52	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_CA_R52	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	CA	Rating 52	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_CH_R52	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	CH	Rating 52	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_CN_R52	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	CN	Rating 52	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_CY_R52	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	CY	Rating 52	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_CZ_R52	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	CZ	Rating 52	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_DE_R52	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	DE	Rating 52	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_DK_R52	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	DK	Rating 52	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_EE_R52	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	EE	Rating 52	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_ES_R52	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	ES	Rating 52	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_FI_R52	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	FI	Rating 52	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_FR_R52	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	FR	Rating 52	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_GB_R52	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	GB	Rating 52	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_GR_R52	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	GR	Rating 52	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_HK_R52	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	HK	Rating 52	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_HR_R52	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	HR	Rating 52	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
CORP_ALL_0086_CT_FIRB_HU_R52	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	HU	Rating 52	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_IE_R52	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	IE	Rating 52	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_IL_R52	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	IL	Rating 52	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_IT_R52	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	IT	Rating 52	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_JP_R52	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	JP	Rating 52	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_KR_R52	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	KR	Rating 52	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_LT_R52	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	LT	Rating 52	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_LU_R52	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	LU	Rating 52	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_LV_R52	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	LV	Rating 52	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_MT_R52	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	MT	Rating 52	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_NL_R52	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	NL	Rating 52	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_NO_R52	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	NO	Rating 52	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_PL_R52	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	PL	Rating 52	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_PT_R52	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	PT	Rating 52	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_RO_R52	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	RO	Rating 52	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_RU_R52	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	RU	Rating 52	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_SE_R52	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	SE	Rating 52	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_SG_R52	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	SG	Rating 52	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_SI_R52	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	SI	Rating 52	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_SK_R52	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	SK	Rating 52	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_TR_R52	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	TR	Rating 52	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_US_R52	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	US	Rating 52	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
CORP_ALL_0086_CT_FIRB_x2_R52	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	Other countries	Rating 52	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_x0_R53	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	Not applicable	Rating 53	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_AT_R53	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	AT	Rating 53	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_AU_R53	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	AU	Rating 53	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_BE_R53	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	BE	Rating 53	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_BG_R53	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	BG	Rating 53	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_BR_R53	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	BR	Rating 53	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_CA_R53	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	CA	Rating 53	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_CH_R53	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	CH	Rating 53	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_CN_R53	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	CN	Rating 53	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_CY_R53	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	CY	Rating 53	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_CZ_R53	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	CZ	Rating 53	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_DE_R53	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	DE	Rating 53	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_DK_R53	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	DK	Rating 53	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_EE_R53	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	EE	Rating 53	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_ES_R53	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	ES	Rating 53	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_FI_R53	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	FI	Rating 53	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_FR_R53	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	FR	Rating 53	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_GB_R53	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	GB	Rating 53	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_GR_R53	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	GR	Rating 53	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_HK_R53	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	HK	Rating 53	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_HR_R53	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	HR	Rating 53	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
CORP_ALL_0086_CT_FIRB_HU_R53	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	HU	Rating 53	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_IE_R53	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	IE	Rating 53	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_IL_R53	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	IL	Rating 53	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_IT_R53	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	IT	Rating 53	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_JP_R53	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	JP	Rating 53	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_KR_R53	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	KR	Rating 53	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_LT_R53	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	LT	Rating 53	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_LU_R53	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	LU	Rating 53	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_LV_R53	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	LV	Rating 53	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_MT_R53	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	MT	Rating 53	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_NL_R53	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	NL	Rating 53	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_NO_R53	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	NO	Rating 53	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_PL_R53	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	PL	Rating 53	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_PT_R53	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	PT	Rating 53	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_RO_R53	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	RO	Rating 53	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_RU_R53	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	RU	Rating 53	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_SE_R53	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	SE	Rating 53	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_SG_R53	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	SG	Rating 53	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_SI_R53	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	SI	Rating 53	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_SK_R53	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	SK	Rating 53	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_TR_R53	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	TR	Rating 53	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_US_R53	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	US	Rating 53	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
CORP_ALL_0086_CT_FIRB_x2_R53	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	Other countries	Rating 53	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_x0_R54	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	Not applicable	Rating 54	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_AT_R54	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	AT	Rating 54	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_AU_R54	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	AU	Rating 54	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_BE_R54	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	BE	Rating 54	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_BG_R54	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	BG	Rating 54	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_BR_R54	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	BR	Rating 54	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_CA_R54	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	CA	Rating 54	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_CH_R54	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	CH	Rating 54	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_CN_R54	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	CN	Rating 54	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_CY_R54	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	CY	Rating 54	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_CZ_R54	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	CZ	Rating 54	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_DE_R54	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	DE	Rating 54	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_DK_R54	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	DK	Rating 54	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_EE_R54	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	EE	Rating 54	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_ES_R54	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	ES	Rating 54	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_FI_R54	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	FI	Rating 54	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_FR_R54	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	FR	Rating 54	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_GB_R54	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	GB	Rating 54	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_GR_R54	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	GR	Rating 54	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_HK_R54	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	HK	Rating 54	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_HR_R54	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	HR	Rating 54	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
CORP_ALL_0086_CT_FIRB_HU_R54	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	HU	Rating 54	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_IE_R54	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	IE	Rating 54	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_IL_R54	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	IL	Rating 54	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_IT_R54	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	IT	Rating 54	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_JP_R54	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	JP	Rating 54	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_KR_R54	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	KR	Rating 54	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_LT_R54	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	LT	Rating 54	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_LU_R54	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	LU	Rating 54	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_LV_R54	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	LV	Rating 54	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_MT_R54	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	MT	Rating 54	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_NL_R54	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	NL	Rating 54	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_NO_R54	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	NO	Rating 54	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_PL_R54	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	PL	Rating 54	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_PT_R54	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	PT	Rating 54	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_RO_R54	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	RO	Rating 54	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_RU_R54	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	RU	Rating 54	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_SE_R54	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	SE	Rating 54	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_SG_R54	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	SG	Rating 54	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_SI_R54	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	SI	Rating 54	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_SK_R54	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	SK	Rating 54	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_TR_R54	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	TR	Rating 54	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_US_R54	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	US	Rating 54	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
CORP_ALL_0086_CT_FIRB_x2_R54	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	Other countries	Rating 54	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_x0_R55	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	Not applicable	Rating 55	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_AT_R55	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	AT	Rating 55	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_AU_R55	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	AU	Rating 55	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_BE_R55	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	BE	Rating 55	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_BG_R55	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	BG	Rating 55	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_BR_R55	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	BR	Rating 55	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_CA_R55	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	CA	Rating 55	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_CH_R55	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	CH	Rating 55	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_CN_R55	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	CN	Rating 55	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_CY_R55	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	CY	Rating 55	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_CZ_R55	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	CZ	Rating 55	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_DE_R55	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	DE	Rating 55	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_DK_R55	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	DK	Rating 55	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_EE_R55	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	EE	Rating 55	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_ES_R55	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	ES	Rating 55	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_FI_R55	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	FI	Rating 55	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_FR_R55	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	FR	Rating 55	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_GB_R55	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	GB	Rating 55	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_GR_R55	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	GR	Rating 55	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_HK_R55	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	HK	Rating 55	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_HR_R55	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	HR	Rating 55	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
CORP_ALL_0086_CT_FIRB_HU_R55	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	HU	Rating 55	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_IE_R55	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	IE	Rating 55	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_IL_R55	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	IL	Rating 55	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_IT_R55	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	IT	Rating 55	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_JP_R55	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	JP	Rating 55	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_KR_R55	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	KR	Rating 55	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_LT_R55	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	LT	Rating 55	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_LU_R55	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	LU	Rating 55	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_LV_R55	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	LV	Rating 55	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_MT_R55	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	MT	Rating 55	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_NL_R55	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	NL	Rating 55	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_NO_R55	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	NO	Rating 55	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_PL_R55	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	PL	Rating 55	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_PT_R55	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	PT	Rating 55	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_RO_R55	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	RO	Rating 55	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_RU_R55	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	RU	Rating 55	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_SE_R55	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	SE	Rating 55	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_SG_R55	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	SG	Rating 55	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_SI_R55	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	SI	Rating 55	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_SK_R55	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	SK	Rating 55	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_TR_R55	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	TR	Rating 55	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_US_R55	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	US	Rating 55	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
CORP_ALL_0086_CT_FIRB_x2_R55	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	Other countries	Rating 55	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_x0_R56	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	Not applicable	Rating 56	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_AT_R56	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	AT	Rating 56	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_AU_R56	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	AU	Rating 56	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_BE_R56	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	BE	Rating 56	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_BG_R56	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	BG	Rating 56	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_BR_R56	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	BR	Rating 56	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_CA_R56	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	CA	Rating 56	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_CH_R56	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	CH	Rating 56	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_CN_R56	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	CN	Rating 56	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_CY_R56	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	CY	Rating 56	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_CZ_R56	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	CZ	Rating 56	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_DE_R56	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	DE	Rating 56	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_DK_R56	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	DK	Rating 56	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_EE_R56	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	EE	Rating 56	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_ES_R56	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	ES	Rating 56	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_FI_R56	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	FI	Rating 56	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_FR_R56	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	FR	Rating 56	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_GB_R56	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	GB	Rating 56	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_GR_R56	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	GR	Rating 56	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_HK_R56	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	HK	Rating 56	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_HR_R56	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	HR	Rating 56	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
CORP_ALL_0086_CT_FIRB_HU_R56	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	HU	Rating 56	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_IE_R56	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	IE	Rating 56	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_IL_R56	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	IL	Rating 56	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_IT_R56	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	IT	Rating 56	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_JP_R56	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	JP	Rating 56	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_KR_R56	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	KR	Rating 56	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_LT_R56	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	LT	Rating 56	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_LU_R56	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	LU	Rating 56	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_LV_R56	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	LV	Rating 56	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_MT_R56	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	MT	Rating 56	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_NL_R56	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	NL	Rating 56	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_NO_R56	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	NO	Rating 56	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_PL_R56	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	PL	Rating 56	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_PT_R56	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	PT	Rating 56	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_RO_R56	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	RO	Rating 56	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_RU_R56	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	RU	Rating 56	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_SE_R56	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	SE	Rating 56	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_SG_R56	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	SG	Rating 56	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_SI_R56	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	SI	Rating 56	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_SK_R56	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	SK	Rating 56	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_TR_R56	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	TR	Rating 56	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_US_R56	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	US	Rating 56	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
CORP_ALL_0086_CT_FIRB_x2_R56	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	Other countries	Rating 56	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_x0_R57	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	Not applicable	Rating 57	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_AT_R57	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	AT	Rating 57	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_AU_R57	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	AU	Rating 57	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_BE_R57	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	BE	Rating 57	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_BG_R57	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	BG	Rating 57	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_BR_R57	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	BR	Rating 57	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_CA_R57	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	CA	Rating 57	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_CH_R57	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	CH	Rating 57	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_CN_R57	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	CN	Rating 57	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_CY_R57	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	CY	Rating 57	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_CZ_R57	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	CZ	Rating 57	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_DE_R57	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	DE	Rating 57	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_DK_R57	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	DK	Rating 57	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_EE_R57	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	EE	Rating 57	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_ES_R57	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	ES	Rating 57	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_FI_R57	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	FI	Rating 57	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_FR_R57	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	FR	Rating 57	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_GB_R57	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	GB	Rating 57	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_GR_R57	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	GR	Rating 57	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_HK_R57	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	HK	Rating 57	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_HR_R57	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	HR	Rating 57	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
CORP_ALL_0086_CT_FIRB_HU_R57	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	HU	Rating 57	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_IE_R57	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	IE	Rating 57	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_IL_R57	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	IL	Rating 57	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_IT_R57	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	IT	Rating 57	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_JP_R57	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	JP	Rating 57	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_KR_R57	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	KR	Rating 57	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_LT_R57	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	LT	Rating 57	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_LU_R57	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	LU	Rating 57	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_LV_R57	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	LV	Rating 57	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_MT_R57	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	MT	Rating 57	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_NL_R57	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	NL	Rating 57	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_NO_R57	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	NO	Rating 57	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_PL_R57	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	PL	Rating 57	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_PT_R57	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	PT	Rating 57	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_RO_R57	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	RO	Rating 57	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_RU_R57	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	RU	Rating 57	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_SE_R57	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	SE	Rating 57	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_SG_R57	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	SG	Rating 57	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_SI_R57	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	SI	Rating 57	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_SK_R57	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	SK	Rating 57	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_TR_R57	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	TR	Rating 57	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_US_R57	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	US	Rating 57	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
CORP_ALL_0086_CT_FIRB_x2_R57	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	Other countries	Rating 57	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_x0_R58	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	Not applicable	Rating 58	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_AT_R58	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	AT	Rating 58	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_AU_R58	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	AU	Rating 58	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_BE_R58	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	BE	Rating 58	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_BG_R58	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	BG	Rating 58	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_BR_R58	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	BR	Rating 58	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_CA_R58	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	CA	Rating 58	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_CH_R58	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	CH	Rating 58	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_CN_R58	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	CN	Rating 58	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_CY_R58	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	CY	Rating 58	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_CZ_R58	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	CZ	Rating 58	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_DE_R58	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	DE	Rating 58	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_DK_R58	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	DK	Rating 58	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_EE_R58	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	EE	Rating 58	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_ES_R58	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	ES	Rating 58	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_FI_R58	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	FI	Rating 58	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_FR_R58	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	FR	Rating 58	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_GB_R58	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	GB	Rating 58	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_GR_R58	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	GR	Rating 58	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_HK_R58	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	HK	Rating 58	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_HR_R58	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	HR	Rating 58	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
CORP_ALL_0086_CT_FIRB_HU_R58	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	HU	Rating 58	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_IE_R58	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	IE	Rating 58	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_IL_R58	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	IL	Rating 58	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_IT_R58	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	IT	Rating 58	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_JP_R58	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	JP	Rating 58	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_KR_R58	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	KR	Rating 58	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_LT_R58	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	LT	Rating 58	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_LU_R58	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	LU	Rating 58	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_LV_R58	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	LV	Rating 58	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_MT_R58	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	MT	Rating 58	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_NL_R58	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	NL	Rating 58	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_NO_R58	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	NO	Rating 58	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_PL_R58	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	PL	Rating 58	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_PT_R58	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	PT	Rating 58	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_RO_R58	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	RO	Rating 58	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_RU_R58	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	RU	Rating 58	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_SE_R58	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	SE	Rating 58	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_SG_R58	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	SG	Rating 58	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_SI_R58	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	SI	Rating 58	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_SK_R58	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	SK	Rating 58	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_TR_R58	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	TR	Rating 58	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_US_R58	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	US	Rating 58	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
CORP_ALL_0086_CT_FIRB_x2_R58	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	Other countries	Rating 58	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_x0_R59	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	Not applicable	Rating 59	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_AT_R59	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	AT	Rating 59	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_AU_R59	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	AU	Rating 59	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_BE_R59	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	BE	Rating 59	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_BG_R59	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	BG	Rating 59	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_BR_R59	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	BR	Rating 59	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_CA_R59	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	CA	Rating 59	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_CH_R59	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	CH	Rating 59	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_CN_R59	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	CN	Rating 59	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_CY_R59	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	CY	Rating 59	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_CZ_R59	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	CZ	Rating 59	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_DE_R59	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	DE	Rating 59	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_DK_R59	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	DK	Rating 59	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_EE_R59	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	EE	Rating 59	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_ES_R59	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	ES	Rating 59	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_FI_R59	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	FI	Rating 59	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_FR_R59	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	FR	Rating 59	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_GB_R59	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	GB	Rating 59	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_GR_R59	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	GR	Rating 59	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_HK_R59	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	HK	Rating 59	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_HR_R59	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	HR	Rating 59	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
CORP_ALL_0086_CT_FIRB_HU_R59	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	HU	Rating 59	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_IE_R59	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	IE	Rating 59	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_IL_R59	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	IL	Rating 59	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_IT_R59	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	IT	Rating 59	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_JP_R59	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	JP	Rating 59	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_KR_R59	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	KR	Rating 59	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_LT_R59	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	LT	Rating 59	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_LU_R59	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	LU	Rating 59	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_LV_R59	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	LV	Rating 59	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_MT_R59	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	MT	Rating 59	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_NL_R59	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	NL	Rating 59	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_NO_R59	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	NO	Rating 59	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_PL_R59	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	PL	Rating 59	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_PT_R59	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	PT	Rating 59	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_RO_R59	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	RO	Rating 59	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_RU_R59	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	RU	Rating 59	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_SE_R59	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	SE	Rating 59	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_SG_R59	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	SG	Rating 59	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_SI_R59	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	SI	Rating 59	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_SK_R59	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	SK	Rating 59	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_TR_R59	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	TR	Rating 59	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_US_R59	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	US	Rating 59	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
CORP_ALL_0086_CT_FIRB_x2_R59	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	Other countries	Rating 59	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_x0_R60	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	Not applicable	Rating 60	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_AT_R60	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	AT	Rating 60	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_AU_R60	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	AU	Rating 60	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_BE_R60	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	BE	Rating 60	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_BG_R60	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	BG	Rating 60	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_BR_R60	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	BR	Rating 60	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_CA_R60	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	CA	Rating 60	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_CH_R60	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	CH	Rating 60	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_CN_R60	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	CN	Rating 60	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_CY_R60	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	CY	Rating 60	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_CZ_R60	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	CZ	Rating 60	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_DE_R60	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	DE	Rating 60	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_DK_R60	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	DK	Rating 60	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_EE_R60	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	EE	Rating 60	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_ES_R60	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	ES	Rating 60	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_FI_R60	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	FI	Rating 60	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_FR_R60	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	FR	Rating 60	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_GB_R60	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	GB	Rating 60	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_GR_R60	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	GR	Rating 60	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_HK_R60	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	HK	Rating 60	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_HR_R60	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	HR	Rating 60	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
CORP_ALL_0086_CT_FIRB_HU_R60	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	HU	Rating 60	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_IE_R60	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	IE	Rating 60	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_IL_R60	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	IL	Rating 60	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_IT_R60	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	IT	Rating 60	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_JP_R60	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	JP	Rating 60	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_KR_R60	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	KR	Rating 60	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_LT_R60	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	LT	Rating 60	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_LU_R60	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	LU	Rating 60	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_LV_R60	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	LV	Rating 60	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_MT_R60	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	MT	Rating 60	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_NL_R60	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	NL	Rating 60	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_NO_R60	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	NO	Rating 60	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_PL_R60	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	PL	Rating 60	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_PT_R60	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	PT	Rating 60	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_RO_R60	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	RO	Rating 60	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_RU_R60	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	RU	Rating 60	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_SE_R60	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	SE	Rating 60	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_SG_R60	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	SG	Rating 60	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_SI_R60	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	SI	Rating 60	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_SK_R60	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	SK	Rating 60	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_TR_R60	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	TR	Rating 60	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_US_R60	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	US	Rating 60	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
CORP_ALL_0086_CT_FIRB_x2_R60	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	Other countries	Rating 60	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_x0_R61	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	Not applicable	Rating 61	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_AT_R61	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	AT	Rating 61	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_AU_R61	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	AU	Rating 61	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_BE_R61	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	BE	Rating 61	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_BG_R61	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	BG	Rating 61	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_BR_R61	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	BR	Rating 61	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_CA_R61	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	CA	Rating 61	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_CH_R61	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	CH	Rating 61	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_CN_R61	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	CN	Rating 61	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_CY_R61	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	CY	Rating 61	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_CZ_R61	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	CZ	Rating 61	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_DE_R61	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	DE	Rating 61	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_DK_R61	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	DK	Rating 61	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_EE_R61	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	EE	Rating 61	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_ES_R61	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	ES	Rating 61	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_FI_R61	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	FI	Rating 61	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_FR_R61	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	FR	Rating 61	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_GB_R61	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	GB	Rating 61	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_GR_R61	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	GR	Rating 61	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_HK_R61	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	HK	Rating 61	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_HR_R61	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	HR	Rating 61	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
CORP_ALL_0086_CT_FIRB_HU_R61	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	HU	Rating 61	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_IE_R61	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	IE	Rating 61	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_IL_R61	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	IL	Rating 61	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_IT_R61	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	IT	Rating 61	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_JP_R61	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	JP	Rating 61	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_KR_R61	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	KR	Rating 61	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_LT_R61	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	LT	Rating 61	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_LU_R61	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	LU	Rating 61	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_LV_R61	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	LV	Rating 61	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_MT_R61	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	MT	Rating 61	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_NL_R61	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	NL	Rating 61	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_NO_R61	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	NO	Rating 61	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_PL_R61	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	PL	Rating 61	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_PT_R61	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	PT	Rating 61	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_RO_R61	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	RO	Rating 61	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_RU_R61	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	RU	Rating 61	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_SE_R61	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	SE	Rating 61	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_SG_R61	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	SG	Rating 61	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_SI_R61	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	SI	Rating 61	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_SK_R61	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	SK	Rating 61	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_TR_R61	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	TR	Rating 61	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_US_R61	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	US	Rating 61	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
CORP_ALL_0086_CT_FIRB_x2_R61	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	Other countries	Rating 61	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_x0_R62	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	Not applicable	Rating 62	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_AT_R62	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	AT	Rating 62	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_AU_R62	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	AU	Rating 62	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_BE_R62	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	BE	Rating 62	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_BG_R62	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	BG	Rating 62	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_BR_R62	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	BR	Rating 62	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_CA_R62	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	CA	Rating 62	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_CH_R62	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	CH	Rating 62	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_CN_R62	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	CN	Rating 62	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_CY_R62	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	CY	Rating 62	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_CZ_R62	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	CZ	Rating 62	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_DE_R62	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	DE	Rating 62	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_DK_R62	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	DK	Rating 62	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_EE_R62	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	EE	Rating 62	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_ES_R62	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	ES	Rating 62	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_FI_R62	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	FI	Rating 62	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_FR_R62	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	FR	Rating 62	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_GB_R62	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	GB	Rating 62	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_GR_R62	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	GR	Rating 62	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_HK_R62	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	HK	Rating 62	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_HR_R62	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	HR	Rating 62	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
CORP_ALL_0086_CT_FIRB_HU_R62	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	HU	Rating 62	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_IE_R62	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	IE	Rating 62	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_IL_R62	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	IL	Rating 62	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_IT_R62	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	IT	Rating 62	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_JP_R62	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	JP	Rating 62	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_KR_R62	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	KR	Rating 62	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_LT_R62	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	LT	Rating 62	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_LU_R62	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	LU	Rating 62	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_LV_R62	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	LV	Rating 62	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_MT_R62	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	MT	Rating 62	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_NL_R62	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	NL	Rating 62	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_NO_R62	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	NO	Rating 62	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_PL_R62	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	PL	Rating 62	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_PT_R62	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	PT	Rating 62	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_RO_R62	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	RO	Rating 62	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_RU_R62	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	RU	Rating 62	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_SE_R62	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	SE	Rating 62	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_SG_R62	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	SG	Rating 62	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_SI_R62	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	SI	Rating 62	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_SK_R62	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	SK	Rating 62	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_TR_R62	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	TR	Rating 62	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_US_R62	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	US	Rating 62	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
CORP_ALL_0086_CT_FIRB_x2_R62	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	Other countries	Rating 62	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_x0_R63	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	Not applicable	Rating 63	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_AT_R63	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	AT	Rating 63	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_AU_R63	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	AU	Rating 63	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_BE_R63	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	BE	Rating 63	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_BG_R63	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	BG	Rating 63	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_BR_R63	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	BR	Rating 63	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_CA_R63	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	CA	Rating 63	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_CH_R63	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	CH	Rating 63	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_CN_R63	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	CN	Rating 63	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_CY_R63	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	CY	Rating 63	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_CZ_R63	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	CZ	Rating 63	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_DE_R63	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	DE	Rating 63	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_DK_R63	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	DK	Rating 63	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_EE_R63	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	EE	Rating 63	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_ES_R63	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	ES	Rating 63	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_FI_R63	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	FI	Rating 63	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_FR_R63	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	FR	Rating 63	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_GB_R63	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	GB	Rating 63	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_GR_R63	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	GR	Rating 63	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_HK_R63	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	HK	Rating 63	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_HR_R63	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	HR	Rating 63	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
CORP_ALL_0086_CT_FIRB_HU_R63	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	HU	Rating 63	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_IE_R63	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	IE	Rating 63	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_IL_R63	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	IL	Rating 63	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_IT_R63	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	IT	Rating 63	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_JP_R63	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	JP	Rating 63	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_KR_R63	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	KR	Rating 63	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_LT_R63	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	LT	Rating 63	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_LU_R63	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	LU	Rating 63	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_LV_R63	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	LV	Rating 63	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_MT_R63	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	MT	Rating 63	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_NL_R63	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	NL	Rating 63	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_NO_R63	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	NO	Rating 63	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_PL_R63	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	PL	Rating 63	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_PT_R63	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	PT	Rating 63	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_RO_R63	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	RO	Rating 63	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_RU_R63	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	RU	Rating 63	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_SE_R63	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	SE	Rating 63	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_SG_R63	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	SG	Rating 63	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_SI_R63	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	SI	Rating 63	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_SK_R63	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	SK	Rating 63	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_TR_R63	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	TR	Rating 63	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_US_R63	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	US	Rating 63	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
CORP_ALL_0086_CT_FIRB_x2_R63	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	Other countries	Rating 63	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_x0_R64	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	Not applicable	Rating 64	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_AT_R64	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	AT	Rating 64	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_AU_R64	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	AU	Rating 64	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_BE_R64	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	BE	Rating 64	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_BG_R64	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	BG	Rating 64	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_BR_R64	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	BR	Rating 64	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_CA_R64	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	CA	Rating 64	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_CH_R64	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	CH	Rating 64	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_CN_R64	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	CN	Rating 64	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_CY_R64	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	CY	Rating 64	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_CZ_R64	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	CZ	Rating 64	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_DE_R64	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	DE	Rating 64	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_DK_R64	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	DK	Rating 64	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_EE_R64	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	EE	Rating 64	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_ES_R64	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	ES	Rating 64	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_FI_R64	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	FI	Rating 64	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_FR_R64	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	FR	Rating 64	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_GB_R64	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	GB	Rating 64	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_GR_R64	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	GR	Rating 64	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_HK_R64	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	HK	Rating 64	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_HR_R64	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	HR	Rating 64	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
CORP_ALL_0086_CT_FIRB_HU_R64	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	HU	Rating 64	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_IE_R64	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	IE	Rating 64	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_IL_R64	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	IL	Rating 64	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_IT_R64	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	IT	Rating 64	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_JP_R64	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	JP	Rating 64	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_KR_R64	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	KR	Rating 64	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_LT_R64	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	LT	Rating 64	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_LU_R64	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	LU	Rating 64	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_LV_R64	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	LV	Rating 64	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_MT_R64	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	MT	Rating 64	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_NL_R64	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	NL	Rating 64	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_NO_R64	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	NO	Rating 64	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_PL_R64	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	PL	Rating 64	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_PT_R64	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	PT	Rating 64	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_RO_R64	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	RO	Rating 64	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_RU_R64	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	RU	Rating 64	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_SE_R64	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	SE	Rating 64	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_SG_R64	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	SG	Rating 64	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_SI_R64	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	SI	Rating 64	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_SK_R64	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	SK	Rating 64	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_TR_R64	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	TR	Rating 64	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_US_R64	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	US	Rating 64	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
CORP_ALL_0086_CT_FIRB_x2_R64	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	Other countries	Rating 64	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_x0_R65	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	Not applicable	Rating 65	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_AT_R65	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	AT	Rating 65	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_AU_R65	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	AU	Rating 65	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_BE_R65	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	BE	Rating 65	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_BG_R65	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	BG	Rating 65	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_BR_R65	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	BR	Rating 65	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_CA_R65	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	CA	Rating 65	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_CH_R65	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	CH	Rating 65	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_CN_R65	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	CN	Rating 65	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_CY_R65	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	CY	Rating 65	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_CZ_R65	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	CZ	Rating 65	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_DE_R65	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	DE	Rating 65	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_DK_R65	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	DK	Rating 65	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_EE_R65	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	EE	Rating 65	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_ES_R65	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	ES	Rating 65	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_FI_R65	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	FI	Rating 65	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_FR_R65	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	FR	Rating 65	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_GB_R65	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	GB	Rating 65	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_GR_R65	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	GR	Rating 65	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_HK_R65	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	HK	Rating 65	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_HR_R65	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	HR	Rating 65	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
CORP_ALL_0086_CT_FIRB_HU_R65	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	HU	Rating 65	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_IE_R65	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	IE	Rating 65	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_IL_R65	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	IL	Rating 65	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_IT_R65	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	IT	Rating 65	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_JP_R65	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	JP	Rating 65	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_KR_R65	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	KR	Rating 65	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_LT_R65	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	LT	Rating 65	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_LU_R65	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	LU	Rating 65	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_LV_R65	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	LV	Rating 65	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_MT_R65	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	MT	Rating 65	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_NL_R65	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	NL	Rating 65	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_NO_R65	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	NO	Rating 65	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_PL_R65	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	PL	Rating 65	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_PT_R65	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	PT	Rating 65	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_RO_R65	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	RO	Rating 65	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_RU_R65	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	RU	Rating 65	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_SE_R65	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	SE	Rating 65	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_SG_R65	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	SG	Rating 65	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_SI_R65	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	SI	Rating 65	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_SK_R65	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	SK	Rating 65	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_TR_R65	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	TR	Rating 65	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_US_R65	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	US	Rating 65	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
CORP_ALL_0086_CT_FIRB_x2_R65	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	Other countries	Rating 65	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_x0_R66	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	Not applicable	Rating 66	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_AT_R66	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	AT	Rating 66	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_AU_R66	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	AU	Rating 66	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_BE_R66	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	BE	Rating 66	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_BG_R66	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	BG	Rating 66	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_BR_R66	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	BR	Rating 66	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_CA_R66	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	CA	Rating 66	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_CH_R66	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	CH	Rating 66	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_CN_R66	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	CN	Rating 66	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_CY_R66	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	CY	Rating 66	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_CZ_R66	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	CZ	Rating 66	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_DE_R66	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	DE	Rating 66	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_DK_R66	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	DK	Rating 66	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_EE_R66	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	EE	Rating 66	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_ES_R66	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	ES	Rating 66	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_FI_R66	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	FI	Rating 66	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_FR_R66	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	FR	Rating 66	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_GB_R66	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	GB	Rating 66	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_GR_R66	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	GR	Rating 66	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_HK_R66	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	HK	Rating 66	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_HR_R66	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	HR	Rating 66	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
CORP_ALL_0086_CT_FIRB_HU_R66	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	HU	Rating 66	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_IE_R66	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	IE	Rating 66	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_IL_R66	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	IL	Rating 66	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_IT_R66	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	IT	Rating 66	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_JP_R66	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	JP	Rating 66	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_KR_R66	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	KR	Rating 66	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_LT_R66	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	LT	Rating 66	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_LU_R66	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	LU	Rating 66	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_LV_R66	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	LV	Rating 66	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_MT_R66	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	MT	Rating 66	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_NL_R66	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	NL	Rating 66	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_NO_R66	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	NO	Rating 66	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_PL_R66	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	PL	Rating 66	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_PT_R66	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	PT	Rating 66	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_RO_R66	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	RO	Rating 66	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_RU_R66	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	RU	Rating 66	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_SE_R66	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	SE	Rating 66	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_SG_R66	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	SG	Rating 66	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_SI_R66	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	SI	Rating 66	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_SK_R66	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	SK	Rating 66	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_TR_R66	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	TR	Rating 66	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_US_R66	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	US	Rating 66	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
CORP_ALL_0086_CT_FIRB_x2_R66	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	Other countries	Rating 66	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_x0_R67	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	Not applicable	Rating 67	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_AT_R67	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	AT	Rating 67	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_AU_R67	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	AU	Rating 67	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_BE_R67	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	BE	Rating 67	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_BG_R67	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	BG	Rating 67	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_BR_R67	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	BR	Rating 67	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_CA_R67	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	CA	Rating 67	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_CH_R67	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	CH	Rating 67	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_CN_R67	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	CN	Rating 67	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_CY_R67	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	CY	Rating 67	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_CZ_R67	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	CZ	Rating 67	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_DE_R67	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	DE	Rating 67	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_DK_R67	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	DK	Rating 67	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_EE_R67	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	EE	Rating 67	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_ES_R67	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	ES	Rating 67	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_FI_R67	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	FI	Rating 67	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_FR_R67	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	FR	Rating 67	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_GB_R67	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	GB	Rating 67	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_GR_R67	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	GR	Rating 67	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_HK_R67	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	HK	Rating 67	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_HR_R67	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	HR	Rating 67	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
CORP_ALL_0086_CT_FIRB_HU_R67	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	HU	Rating 67	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_IE_R67	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	IE	Rating 67	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_IL_R67	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	IL	Rating 67	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_IT_R67	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	IT	Rating 67	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_JP_R67	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	JP	Rating 67	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_KR_R67	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	KR	Rating 67	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_LT_R67	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	LT	Rating 67	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_LU_R67	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	LU	Rating 67	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_LV_R67	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	LV	Rating 67	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_MT_R67	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	MT	Rating 67	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_NL_R67	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	NL	Rating 67	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_NO_R67	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	NO	Rating 67	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_PL_R67	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	PL	Rating 67	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_PT_R67	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	PT	Rating 67	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_RO_R67	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	RO	Rating 67	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_RU_R67	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	RU	Rating 67	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_SE_R67	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	SE	Rating 67	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_SG_R67	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	SG	Rating 67	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_SI_R67	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	SI	Rating 67	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_SK_R67	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	SK	Rating 67	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_TR_R67	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	TR	Rating 67	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_US_R67	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	US	Rating 67	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
CORP_ALL_0086_CT_FIRB_x2_R67	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	Other countries	Rating 67	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_x0_R68	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	Not applicable	Rating 68	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_AT_R68	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	AT	Rating 68	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_AU_R68	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	AU	Rating 68	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_BE_R68	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	BE	Rating 68	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_BG_R68	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	BG	Rating 68	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_BR_R68	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	BR	Rating 68	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_CA_R68	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	CA	Rating 68	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_CH_R68	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	CH	Rating 68	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_CN_R68	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	CN	Rating 68	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_CY_R68	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	CY	Rating 68	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_CZ_R68	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	CZ	Rating 68	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_DE_R68	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	DE	Rating 68	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_DK_R68	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	DK	Rating 68	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_EE_R68	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	EE	Rating 68	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_ES_R68	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	ES	Rating 68	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_FI_R68	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	FI	Rating 68	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_FR_R68	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	FR	Rating 68	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_GB_R68	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	GB	Rating 68	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_GR_R68	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	GR	Rating 68	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_HK_R68	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	HK	Rating 68	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_HR_R68	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	HR	Rating 68	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
CORP_ALL_0086_CT_FIRB_HU_R68	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	HU	Rating 68	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_IE_R68	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	IE	Rating 68	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_IL_R68	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	IL	Rating 68	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_IT_R68	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	IT	Rating 68	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_JP_R68	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	JP	Rating 68	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_KR_R68	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	KR	Rating 68	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_LT_R68	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	LT	Rating 68	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_LU_R68	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	LU	Rating 68	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_LV_R68	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	LV	Rating 68	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_MT_R68	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	MT	Rating 68	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_NL_R68	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	NL	Rating 68	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_NO_R68	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	NO	Rating 68	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_PL_R68	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	PL	Rating 68	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_PT_R68	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	PT	Rating 68	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_RO_R68	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	RO	Rating 68	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_RU_R68	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	RU	Rating 68	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_SE_R68	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	SE	Rating 68	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_SG_R68	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	SG	Rating 68	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_SI_R68	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	SI	Rating 68	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_SK_R68	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	SK	Rating 68	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_TR_R68	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	TR	Rating 68	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_US_R68	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	US	Rating 68	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
CORP_ALL_0086_CT_FIRB_x2_R68	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	Other countries	Rating 68	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_x0_R69	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	Not applicable	Rating 69	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_AT_R69	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	AT	Rating 69	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_AU_R69	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	AU	Rating 69	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_BE_R69	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	BE	Rating 69	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_BG_R69	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	BG	Rating 69	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_BR_R69	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	BR	Rating 69	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_CA_R69	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	CA	Rating 69	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_CH_R69	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	CH	Rating 69	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_CN_R69	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	CN	Rating 69	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_CY_R69	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	CY	Rating 69	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_CZ_R69	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	CZ	Rating 69	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_DE_R69	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	DE	Rating 69	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_DK_R69	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	DK	Rating 69	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_EE_R69	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	EE	Rating 69	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_ES_R69	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	ES	Rating 69	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_FI_R69	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	FI	Rating 69	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_FR_R69	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	FR	Rating 69	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_GB_R69	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	GB	Rating 69	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_GR_R69	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	GR	Rating 69	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_HK_R69	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	HK	Rating 69	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_HR_R69	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	HR	Rating 69	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
CORP_ALL_0086_CT_FIRB_HU_R69	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	HU	Rating 69	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_IE_R69	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	IE	Rating 69	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_IL_R69	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	IL	Rating 69	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_IT_R69	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	IT	Rating 69	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_JP_R69	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	JP	Rating 69	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_KR_R69	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	KR	Rating 69	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_LT_R69	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	LT	Rating 69	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_LU_R69	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	LU	Rating 69	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_LV_R69	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	LV	Rating 69	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_MT_R69	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	MT	Rating 69	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_NL_R69	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	NL	Rating 69	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_NO_R69	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	NO	Rating 69	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_PL_R69	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	PL	Rating 69	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_PT_R69	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	PT	Rating 69	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_RO_R69	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	RO	Rating 69	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_RU_R69	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	RU	Rating 69	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_SE_R69	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	SE	Rating 69	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_SG_R69	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	SG	Rating 69	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_SI_R69	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	SI	Rating 69	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_SK_R69	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	SK	Rating 69	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_TR_R69	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	TR	Rating 69	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_US_R69	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	US	Rating 69	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
CORP_ALL_0086_CT_FIRB_x2_R69	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	Other countries	Rating 69	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_x0_R70	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	Not applicable	Rating 70	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_AT_R70	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	AT	Rating 70	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_AU_R70	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	AU	Rating 70	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_BE_R70	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	BE	Rating 70	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_BG_R70	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	BG	Rating 70	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_BR_R70	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	BR	Rating 70	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_CA_R70	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	CA	Rating 70	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_CH_R70	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	CH	Rating 70	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_CN_R70	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	CN	Rating 70	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_CY_R70	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	CY	Rating 70	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_CZ_R70	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	CZ	Rating 70	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_DE_R70	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	DE	Rating 70	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_DK_R70	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	DK	Rating 70	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_EE_R70	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	EE	Rating 70	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_ES_R70	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	ES	Rating 70	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_FI_R70	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	FI	Rating 70	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_FR_R70	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	FR	Rating 70	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_GB_R70	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	GB	Rating 70	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_GR_R70	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	GR	Rating 70	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_HK_R70	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	HK	Rating 70	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_HR_R70	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	HR	Rating 70	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
CORP_ALL_0086_CT_FIRB_HU_R70	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	HU	Rating 70	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_IE_R70	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	IE	Rating 70	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_IL_R70	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	IL	Rating 70	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_IT_R70	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	IT	Rating 70	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_JP_R70	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	JP	Rating 70	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_KR_R70	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	KR	Rating 70	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_LT_R70	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	LT	Rating 70	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_LU_R70	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	LU	Rating 70	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_LV_R70	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	LV	Rating 70	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_MT_R70	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	MT	Rating 70	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_NL_R70	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	NL	Rating 70	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_NO_R70	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	NO	Rating 70	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_PL_R70	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	PL	Rating 70	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_PT_R70	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	PT	Rating 70	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_RO_R70	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	RO	Rating 70	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_RU_R70	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	RU	Rating 70	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_SE_R70	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	SE	Rating 70	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_SG_R70	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	SG	Rating 70	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_SI_R70	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	SI	Rating 70	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_SK_R70	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	SK	Rating 70	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_TR_R70	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	TR	Rating 70	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_US_R70	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	US	Rating 70	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
CORP_ALL_0086_CT_FIRB_x2_R70	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	Other countries	Rating 70	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_x0_R71	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	Not applicable	Rating 71	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_AT_R71	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	AT	Rating 71	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_AU_R71	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	AU	Rating 71	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_BE_R71	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	BE	Rating 71	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_BG_R71	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	BG	Rating 71	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_BR_R71	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	BR	Rating 71	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_CA_R71	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	CA	Rating 71	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_CH_R71	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	CH	Rating 71	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_CN_R71	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	CN	Rating 71	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_CY_R71	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	CY	Rating 71	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_CZ_R71	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	CZ	Rating 71	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_DE_R71	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	DE	Rating 71	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_DK_R71	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	DK	Rating 71	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_EE_R71	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	EE	Rating 71	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_ES_R71	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	ES	Rating 71	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_FI_R71	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	FI	Rating 71	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_FR_R71	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	FR	Rating 71	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_GB_R71	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	GB	Rating 71	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_GR_R71	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	GR	Rating 71	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_HK_R71	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	HK	Rating 71	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_HR_R71	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	HR	Rating 71	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
CORP_ALL_0086_CT_FIRB_HU_R71	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	HU	Rating 71	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_IE_R71	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	IE	Rating 71	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_IL_R71	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	IL	Rating 71	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_IT_R71	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	IT	Rating 71	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_JP_R71	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	JP	Rating 71	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_KR_R71	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	KR	Rating 71	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_LT_R71	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	LT	Rating 71	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_LU_R71	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	LU	Rating 71	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_LV_R71	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	LV	Rating 71	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_MT_R71	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	MT	Rating 71	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_NL_R71	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	NL	Rating 71	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_NO_R71	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	NO	Rating 71	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_PL_R71	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	PL	Rating 71	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_PT_R71	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	PT	Rating 71	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_RO_R71	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	RO	Rating 71	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_RU_R71	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	RU	Rating 71	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_SE_R71	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	SE	Rating 71	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_SG_R71	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	SG	Rating 71	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_SI_R71	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	SI	Rating 71	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_SK_R71	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	SK	Rating 71	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_TR_R71	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	TR	Rating 71	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_US_R71	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	US	Rating 71	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
CORP_ALL_0086_CT_FIRB_x2_R71	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	Other countries	Rating 71	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_x0_R72	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	Not applicable	Rating 72	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_AT_R72	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	AT	Rating 72	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_AU_R72	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	AU	Rating 72	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_BE_R72	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	BE	Rating 72	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_BG_R72	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	BG	Rating 72	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_BR_R72	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	BR	Rating 72	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_CA_R72	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	CA	Rating 72	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_CH_R72	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	CH	Rating 72	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_CN_R72	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	CN	Rating 72	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_CY_R72	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	CY	Rating 72	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_CZ_R72	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	CZ	Rating 72	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_DE_R72	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	DE	Rating 72	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_DK_R72	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	DK	Rating 72	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_EE_R72	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	EE	Rating 72	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_ES_R72	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	ES	Rating 72	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_FI_R72	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	FI	Rating 72	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_FR_R72	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	FR	Rating 72	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_GB_R72	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	GB	Rating 72	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_GR_R72	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	GR	Rating 72	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_HK_R72	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	HK	Rating 72	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_HR_R72	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	HR	Rating 72	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
CORP_ALL_0086_CT_FIRB_HU_R72	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	HU	Rating 72	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_IE_R72	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	IE	Rating 72	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_IL_R72	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	IL	Rating 72	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_IT_R72	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	IT	Rating 72	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_JP_R72	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	JP	Rating 72	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_KR_R72	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	KR	Rating 72	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_LT_R72	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	LT	Rating 72	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_LU_R72	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	LU	Rating 72	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_LV_R72	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	LV	Rating 72	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_MT_R72	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	MT	Rating 72	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_NL_R72	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	NL	Rating 72	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_NO_R72	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	NO	Rating 72	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_PL_R72	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	PL	Rating 72	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_PT_R72	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	PT	Rating 72	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_RO_R72	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	RO	Rating 72	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_RU_R72	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	RU	Rating 72	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_SE_R72	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	SE	Rating 72	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_SG_R72	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	SG	Rating 72	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_SI_R72	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	SI	Rating 72	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_SK_R72	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	SK	Rating 72	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_TR_R72	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	TR	Rating 72	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_US_R72	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	US	Rating 72	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
CORP_ALL_0086_CT_FIRB_x2_R72	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	Other countries	Rating 72	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_x0_R73	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	Not applicable	Rating 73	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_AT_R73	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	AT	Rating 73	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_AU_R73	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	AU	Rating 73	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_BE_R73	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	BE	Rating 73	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_BG_R73	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	BG	Rating 73	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_BR_R73	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	BR	Rating 73	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_CA_R73	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	CA	Rating 73	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_CH_R73	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	CH	Rating 73	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_CN_R73	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	CN	Rating 73	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_CY_R73	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	CY	Rating 73	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_CZ_R73	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	CZ	Rating 73	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_DE_R73	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	DE	Rating 73	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_DK_R73	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	DK	Rating 73	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_EE_R73	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	EE	Rating 73	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_ES_R73	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	ES	Rating 73	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_FI_R73	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	FI	Rating 73	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_FR_R73	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	FR	Rating 73	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_GB_R73	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	GB	Rating 73	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_GR_R73	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	GR	Rating 73	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_HK_R73	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	HK	Rating 73	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_HR_R73	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	HR	Rating 73	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
CORP_ALL_0086_CT_FIRB_HU_R73	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	HU	Rating 73	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_IE_R73	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	IE	Rating 73	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_IL_R73	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	IL	Rating 73	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_IT_R73	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	IT	Rating 73	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_JP_R73	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	JP	Rating 73	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_KR_R73	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	KR	Rating 73	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_LT_R73	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	LT	Rating 73	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_LU_R73	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	LU	Rating 73	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_LV_R73	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	LV	Rating 73	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_MT_R73	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	MT	Rating 73	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_NL_R73	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	NL	Rating 73	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_NO_R73	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	NO	Rating 73	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_PL_R73	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	PL	Rating 73	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_PT_R73	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	PT	Rating 73	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_RO_R73	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	RO	Rating 73	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_RU_R73	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	RU	Rating 73	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_SE_R73	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	SE	Rating 73	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_SG_R73	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	SG	Rating 73	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_SI_R73	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	SI	Rating 73	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_SK_R73	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	SK	Rating 73	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_TR_R73	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	TR	Rating 73	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_US_R73	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	US	Rating 73	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
CORP_ALL_0086_CT_FIRB_x2_R73	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	Other countries	Rating 73	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_x0_R74	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	Not applicable	Rating 74	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_AT_R74	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	AT	Rating 74	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_AU_R74	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	AU	Rating 74	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_BE_R74	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	BE	Rating 74	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_BG_R74	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	BG	Rating 74	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_BR_R74	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	BR	Rating 74	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_CA_R74	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	CA	Rating 74	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_CH_R74	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	CH	Rating 74	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_CN_R74	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	CN	Rating 74	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_CY_R74	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	CY	Rating 74	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_CZ_R74	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	CZ	Rating 74	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_DE_R74	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	DE	Rating 74	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_DK_R74	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	DK	Rating 74	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_EE_R74	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	EE	Rating 74	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_ES_R74	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	ES	Rating 74	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_FI_R74	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	FI	Rating 74	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_FR_R74	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	FR	Rating 74	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_GB_R74	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	GB	Rating 74	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_GR_R74	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	GR	Rating 74	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_HK_R74	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	HK	Rating 74	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_HR_R74	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	HR	Rating 74	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
CORP_ALL_0086_CT_FIRB_HU_R74	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	HU	Rating 74	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_IE_R74	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	IE	Rating 74	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_IL_R74	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	IL	Rating 74	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_IT_R74	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	IT	Rating 74	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_JP_R74	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	JP	Rating 74	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_KR_R74	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	KR	Rating 74	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_LT_R74	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	LT	Rating 74	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_LU_R74	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	LU	Rating 74	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_LV_R74	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	LV	Rating 74	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_MT_R74	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	MT	Rating 74	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_NL_R74	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	NL	Rating 74	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_NO_R74	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	NO	Rating 74	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_PL_R74	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	PL	Rating 74	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_PT_R74	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	PT	Rating 74	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_RO_R74	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	RO	Rating 74	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_RU_R74	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	RU	Rating 74	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_SE_R74	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	SE	Rating 74	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_SG_R74	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	SG	Rating 74	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_SI_R74	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	SI	Rating 74	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_SK_R74	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	SK	Rating 74	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_TR_R74	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	TR	Rating 74	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_US_R74	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	US	Rating 74	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
CORP_ALL_0086_CT_FIRB_x2_R74	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	Other countries	Rating 74	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_x0_R75	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	Not applicable	Rating 75	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_AT_R75	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	AT	Rating 75	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_AU_R75	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	AU	Rating 75	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_BE_R75	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	BE	Rating 75	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_BG_R75	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	BG	Rating 75	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_BR_R75	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	BR	Rating 75	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_CA_R75	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	CA	Rating 75	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_CH_R75	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	CH	Rating 75	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_CN_R75	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	CN	Rating 75	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_CY_R75	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	CY	Rating 75	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_CZ_R75	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	CZ	Rating 75	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_DE_R75	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	DE	Rating 75	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_DK_R75	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	DK	Rating 75	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_EE_R75	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	EE	Rating 75	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_ES_R75	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	ES	Rating 75	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_FI_R75	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	FI	Rating 75	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_FR_R75	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	FR	Rating 75	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_GB_R75	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	GB	Rating 75	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_GR_R75	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	GR	Rating 75	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_HK_R75	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	HK	Rating 75	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_HR_R75	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	HR	Rating 75	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
CORP_ALL_0086_CT_FIRB_HU_R75	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	HU	Rating 75	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_IE_R75	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	IE	Rating 75	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_IL_R75	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	IL	Rating 75	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_IT_R75	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	IT	Rating 75	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_JP_R75	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	JP	Rating 75	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_KR_R75	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	KR	Rating 75	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_LT_R75	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	LT	Rating 75	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_LU_R75	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	LU	Rating 75	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_LV_R75	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	LV	Rating 75	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_MT_R75	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	MT	Rating 75	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_NL_R75	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	NL	Rating 75	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_NO_R75	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	NO	Rating 75	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_PL_R75	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	PL	Rating 75	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_PT_R75	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	PT	Rating 75	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_RO_R75	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	RO	Rating 75	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_RU_R75	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	RU	Rating 75	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_SE_R75	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	SE	Rating 75	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_SG_R75	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	SG	Rating 75	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_SI_R75	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	SI	Rating 75	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_SK_R75	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	SK	Rating 75	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_TR_R75	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	TR	Rating 75	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_US_R75	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	US	Rating 75	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
CORP_ALL_0086_CT_FIRB_x2_R75	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	Other countries	Rating 75	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_x0_R76	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	Not applicable	Rating 76	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_AT_R76	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	AT	Rating 76	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_AU_R76	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	AU	Rating 76	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_BE_R76	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	BE	Rating 76	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_BG_R76	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	BG	Rating 76	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_BR_R76	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	BR	Rating 76	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_CA_R76	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	CA	Rating 76	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_CH_R76	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	CH	Rating 76	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_CN_R76	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	CN	Rating 76	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_CY_R76	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	CY	Rating 76	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_CZ_R76	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	CZ	Rating 76	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_DE_R76	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	DE	Rating 76	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_DK_R76	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	DK	Rating 76	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_EE_R76	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	EE	Rating 76	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_ES_R76	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	ES	Rating 76	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_FI_R76	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	FI	Rating 76	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_FR_R76	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	FR	Rating 76	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_GB_R76	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	GB	Rating 76	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_GR_R76	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	GR	Rating 76	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_HK_R76	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	HK	Rating 76	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_HR_R76	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	HR	Rating 76	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
CORP_ALL_0086_CT_FIRB_HU_R76	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	HU	Rating 76	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_IE_R76	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	IE	Rating 76	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_IL_R76	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	IL	Rating 76	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_IT_R76	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	IT	Rating 76	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_JP_R76	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	JP	Rating 76	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_KR_R76	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	KR	Rating 76	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_LT_R76	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	LT	Rating 76	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_LU_R76	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	LU	Rating 76	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_LV_R76	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	LV	Rating 76	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_MT_R76	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	MT	Rating 76	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_NL_R76	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	NL	Rating 76	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_NO_R76	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	NO	Rating 76	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_PL_R76	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	PL	Rating 76	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_PT_R76	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	PT	Rating 76	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_RO_R76	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	RO	Rating 76	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_RU_R76	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	RU	Rating 76	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_SE_R76	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	SE	Rating 76	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_SG_R76	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	SG	Rating 76	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_SI_R76	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	SI	Rating 76	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_SK_R76	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	SK	Rating 76	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_TR_R76	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	TR	Rating 76	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_US_R76	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	US	Rating 76	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
CORP_ALL_0086_CT_FIRB_x2_R76	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	Other countries	Rating 76	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_x0_R77	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	Not applicable	Rating 77	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_AT_R77	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	AT	Rating 77	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_AU_R77	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	AU	Rating 77	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_BE_R77	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	BE	Rating 77	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_BG_R77	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	BG	Rating 77	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_BR_R77	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	BR	Rating 77	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_CA_R77	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	CA	Rating 77	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_CH_R77	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	CH	Rating 77	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_CN_R77	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	CN	Rating 77	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_CY_R77	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	CY	Rating 77	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_CZ_R77	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	CZ	Rating 77	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_DE_R77	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	DE	Rating 77	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_DK_R77	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	DK	Rating 77	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_EE_R77	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	EE	Rating 77	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_ES_R77	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	ES	Rating 77	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_FI_R77	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	FI	Rating 77	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_FR_R77	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	FR	Rating 77	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_GB_R77	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	GB	Rating 77	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_GR_R77	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	GR	Rating 77	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_HK_R77	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	HK	Rating 77	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_HR_R77	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	HR	Rating 77	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
CORP_ALL_0086_CT_FIRB_HU_R77	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	HU	Rating 77	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_IE_R77	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	IE	Rating 77	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_IL_R77	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	IL	Rating 77	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_IT_R77	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	IT	Rating 77	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_JP_R77	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	JP	Rating 77	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_KR_R77	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	KR	Rating 77	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_LT_R77	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	LT	Rating 77	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_LU_R77	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	LU	Rating 77	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_LV_R77	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	LV	Rating 77	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_MT_R77	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	MT	Rating 77	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_NL_R77	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	NL	Rating 77	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_NO_R77	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	NO	Rating 77	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_PL_R77	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	PL	Rating 77	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_PT_R77	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	PT	Rating 77	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_RO_R77	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	RO	Rating 77	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_RU_R77	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	RU	Rating 77	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_SE_R77	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	SE	Rating 77	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_SG_R77	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	SG	Rating 77	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_SI_R77	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	SI	Rating 77	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_SK_R77	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	SK	Rating 77	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_TR_R77	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	TR	Rating 77	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_US_R77	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	US	Rating 77	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
CORP_ALL_0086_CT_FIRB_x2_R77	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	Other countries	Rating 77	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_x0_R78	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	Not applicable	Rating 78	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_AT_R78	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	AT	Rating 78	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_AU_R78	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	AU	Rating 78	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_BE_R78	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	BE	Rating 78	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_BG_R78	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	BG	Rating 78	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_BR_R78	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	BR	Rating 78	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_CA_R78	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	CA	Rating 78	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_CH_R78	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	CH	Rating 78	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_CN_R78	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	CN	Rating 78	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_CY_R78	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	CY	Rating 78	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_CZ_R78	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	CZ	Rating 78	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_DE_R78	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	DE	Rating 78	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_DK_R78	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	DK	Rating 78	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_EE_R78	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	EE	Rating 78	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_ES_R78	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	ES	Rating 78	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_FI_R78	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	FI	Rating 78	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_FR_R78	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	FR	Rating 78	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_GB_R78	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	GB	Rating 78	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_GR_R78	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	GR	Rating 78	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_HK_R78	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	HK	Rating 78	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_HR_R78	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	HR	Rating 78	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
CORP_ALL_0086_CT_FIRB_HU_R78	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	HU	Rating 78	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_IE_R78	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	IE	Rating 78	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_IL_R78	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	IL	Rating 78	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_IT_R78	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	IT	Rating 78	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_JP_R78	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	JP	Rating 78	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_KR_R78	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	KR	Rating 78	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_LT_R78	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	LT	Rating 78	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_LU_R78	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	LU	Rating 78	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_LV_R78	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	LV	Rating 78	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_MT_R78	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	MT	Rating 78	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_NL_R78	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	NL	Rating 78	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_NO_R78	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	NO	Rating 78	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_PL_R78	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	PL	Rating 78	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_PT_R78	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	PT	Rating 78	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_RO_R78	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	RO	Rating 78	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_RU_R78	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	RU	Rating 78	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_SE_R78	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	SE	Rating 78	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_SG_R78	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	SG	Rating 78	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_SI_R78	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	SI	Rating 78	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_SK_R78	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	SK	Rating 78	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_TR_R78	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	TR	Rating 78	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_US_R78	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	US	Rating 78	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
CORP_ALL_0086_CT_FIRB_x2_R78	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	Other countries	Rating 78	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_x0_R79	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	Not applicable	Rating 79	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_AT_R79	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	AT	Rating 79	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_AU_R79	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	AU	Rating 79	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_BE_R79	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	BE	Rating 79	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_BG_R79	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	BG	Rating 79	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_BR_R79	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	BR	Rating 79	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_CA_R79	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	CA	Rating 79	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_CH_R79	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	CH	Rating 79	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_CN_R79	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	CN	Rating 79	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_CY_R79	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	CY	Rating 79	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_CZ_R79	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	CZ	Rating 79	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_DE_R79	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	DE	Rating 79	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_DK_R79	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	DK	Rating 79	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_EE_R79	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	EE	Rating 79	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_ES_R79	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	ES	Rating 79	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_FI_R79	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	FI	Rating 79	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_FR_R79	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	FR	Rating 79	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_GB_R79	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	GB	Rating 79	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_GR_R79	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	GR	Rating 79	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_HK_R79	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	HK	Rating 79	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_HR_R79	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	HR	Rating 79	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
CORP_ALL_0086_CT_FIRB_HU_R79	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	HU	Rating 79	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_IE_R79	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	IE	Rating 79	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_IL_R79	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	IL	Rating 79	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_IT_R79	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	IT	Rating 79	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_JP_R79	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	JP	Rating 79	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_KR_R79	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	KR	Rating 79	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_LT_R79	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	LT	Rating 79	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_LU_R79	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	LU	Rating 79	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_LV_R79	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	LV	Rating 79	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_MT_R79	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	MT	Rating 79	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_NL_R79	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	NL	Rating 79	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_NO_R79	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	NO	Rating 79	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_PL_R79	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	PL	Rating 79	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_PT_R79	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	PT	Rating 79	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_RO_R79	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	RO	Rating 79	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_RU_R79	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	RU	Rating 79	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_SE_R79	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	SE	Rating 79	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_SG_R79	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	SG	Rating 79	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_SI_R79	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	SI	Rating 79	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_SK_R79	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	SK	Rating 79	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_TR_R79	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	TR	Rating 79	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_US_R79	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	US	Rating 79	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
CORP_ALL_0086_CT_FIRB_x2_R79	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	Other countries	Rating 79	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_x0_R80	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	Not applicable	Rating 80	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_AT_R80	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	AT	Rating 80	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_AU_R80	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	AU	Rating 80	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_BE_R80	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	BE	Rating 80	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_BG_R80	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	BG	Rating 80	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_BR_R80	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	BR	Rating 80	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_CA_R80	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	CA	Rating 80	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_CH_R80	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	CH	Rating 80	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_CN_R80	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	CN	Rating 80	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_CY_R80	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	CY	Rating 80	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_CZ_R80	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	CZ	Rating 80	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_DE_R80	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	DE	Rating 80	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_DK_R80	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	DK	Rating 80	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_EE_R80	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	EE	Rating 80	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_ES_R80	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	ES	Rating 80	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_FI_R80	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	FI	Rating 80	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_FR_R80	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	FR	Rating 80	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_GB_R80	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	GB	Rating 80	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_GR_R80	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	GR	Rating 80	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_HK_R80	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	HK	Rating 80	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_HR_R80	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	HR	Rating 80	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
CORP_ALL_0086_CT_FIRB_HU_R80	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	HU	Rating 80	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_IE_R80	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	IE	Rating 80	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_IL_R80	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	IL	Rating 80	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_IT_R80	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	IT	Rating 80	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_JP_R80	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	JP	Rating 80	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_KR_R80	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	KR	Rating 80	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_LT_R80	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	LT	Rating 80	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_LU_R80	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	LU	Rating 80	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_LV_R80	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	LV	Rating 80	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_MT_R80	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	MT	Rating 80	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_NL_R80	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	NL	Rating 80	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_NO_R80	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	NO	Rating 80	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_PL_R80	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	PL	Rating 80	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_PT_R80	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	PT	Rating 80	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_RO_R80	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	RO	Rating 80	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_RU_R80	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	RU	Rating 80	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_SE_R80	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	SE	Rating 80	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_SG_R80	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	SG	Rating 80	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_SI_R80	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	SI	Rating 80	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_SK_R80	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	SK	Rating 80	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_TR_R80	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	TR	Rating 80	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_US_R80	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	US	Rating 80	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
CORP_ALL_0086_CT_FIRB_x2_R80	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	Other countries	Rating 80	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_x0_R81	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	Not applicable	Rating 81	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_AT_R81	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	AT	Rating 81	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_AU_R81	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	AU	Rating 81	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_BE_R81	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	BE	Rating 81	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_BG_R81	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	BG	Rating 81	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_BR_R81	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	BR	Rating 81	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_CA_R81	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	CA	Rating 81	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_CH_R81	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	CH	Rating 81	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_CN_R81	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	CN	Rating 81	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_CY_R81	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	CY	Rating 81	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_CZ_R81	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	CZ	Rating 81	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_DE_R81	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	DE	Rating 81	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_DK_R81	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	DK	Rating 81	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_EE_R81	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	EE	Rating 81	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_ES_R81	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	ES	Rating 81	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_FI_R81	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	FI	Rating 81	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_FR_R81	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	FR	Rating 81	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_GB_R81	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	GB	Rating 81	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_GR_R81	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	GR	Rating 81	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_HK_R81	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	HK	Rating 81	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_HR_R81	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	HR	Rating 81	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
CORP_ALL_0086_CT_FIRB_HU_R81	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	HU	Rating 81	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_IE_R81	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	IE	Rating 81	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_IL_R81	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	IL	Rating 81	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_IT_R81	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	IT	Rating 81	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_JP_R81	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	JP	Rating 81	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_KR_R81	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	KR	Rating 81	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_LT_R81	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	LT	Rating 81	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_LU_R81	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	LU	Rating 81	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_LV_R81	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	LV	Rating 81	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_MT_R81	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	MT	Rating 81	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_NL_R81	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	NL	Rating 81	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_NO_R81	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	NO	Rating 81	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_PL_R81	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	PL	Rating 81	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_PT_R81	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	PT	Rating 81	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_RO_R81	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	RO	Rating 81	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_RU_R81	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	RU	Rating 81	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_SE_R81	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	SE	Rating 81	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_SG_R81	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	SG	Rating 81	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_SI_R81	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	SI	Rating 81	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_SK_R81	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	SK	Rating 81	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_TR_R81	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	TR	Rating 81	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_US_R81	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	US	Rating 81	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
CORP_ALL_0086_CT_FIRB_x2_R81	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	Other countries	Rating 81	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_x0_R82	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	Not applicable	Rating 82	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_AT_R82	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	AT	Rating 82	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_AU_R82	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	AU	Rating 82	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_BE_R82	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	BE	Rating 82	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_BG_R82	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	BG	Rating 82	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_BR_R82	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	BR	Rating 82	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_CA_R82	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	CA	Rating 82	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_CH_R82	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	CH	Rating 82	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_CN_R82	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	CN	Rating 82	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_CY_R82	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	CY	Rating 82	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_CZ_R82	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	CZ	Rating 82	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_DE_R82	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	DE	Rating 82	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_DK_R82	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	DK	Rating 82	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_EE_R82	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	EE	Rating 82	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_ES_R82	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	ES	Rating 82	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_FI_R82	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	FI	Rating 82	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_FR_R82	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	FR	Rating 82	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_GB_R82	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	GB	Rating 82	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_GR_R82	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	GR	Rating 82	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_HK_R82	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	HK	Rating 82	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_HR_R82	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	HR	Rating 82	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
CORP_ALL_0086_CT_FIRB_HU_R82	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	HU	Rating 82	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_IE_R82	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	IE	Rating 82	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_IL_R82	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	IL	Rating 82	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_IT_R82	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	IT	Rating 82	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_JP_R82	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	JP	Rating 82	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_KR_R82	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	KR	Rating 82	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_LT_R82	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	LT	Rating 82	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_LU_R82	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	LU	Rating 82	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_LV_R82	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	LV	Rating 82	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_MT_R82	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	MT	Rating 82	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_NL_R82	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	NL	Rating 82	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_NO_R82	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	NO	Rating 82	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_PL_R82	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	PL	Rating 82	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_PT_R82	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	PT	Rating 82	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_RO_R82	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	RO	Rating 82	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_RU_R82	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	RU	Rating 82	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_SE_R82	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	SE	Rating 82	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_SG_R82	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	SG	Rating 82	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_SI_R82	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	SI	Rating 82	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_SK_R82	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	SK	Rating 82	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_TR_R82	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	TR	Rating 82	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_US_R82	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	US	Rating 82	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
CORP_ALL_0086_CT_FIRB_x2_R82	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	Other countries	Rating 82	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_x0_R83	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	Not applicable	Rating 83	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_AT_R83	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	AT	Rating 83	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_AU_R83	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	AU	Rating 83	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_BE_R83	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	BE	Rating 83	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_BG_R83	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	BG	Rating 83	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_BR_R83	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	BR	Rating 83	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_CA_R83	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	CA	Rating 83	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_CH_R83	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	CH	Rating 83	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_CN_R83	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	CN	Rating 83	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_CY_R83	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	CY	Rating 83	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_CZ_R83	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	CZ	Rating 83	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_DE_R83	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	DE	Rating 83	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_DK_R83	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	DK	Rating 83	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_EE_R83	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	EE	Rating 83	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_ES_R83	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	ES	Rating 83	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_FI_R83	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	FI	Rating 83	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_FR_R83	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	FR	Rating 83	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_GB_R83	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	GB	Rating 83	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_GR_R83	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	GR	Rating 83	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_HK_R83	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	HK	Rating 83	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_HR_R83	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	HR	Rating 83	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
CORP_ALL_0086_CT_FIRB_HU_R83	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	HU	Rating 83	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_IE_R83	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	IE	Rating 83	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_IL_R83	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	IL	Rating 83	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_IT_R83	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	IT	Rating 83	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_JP_R83	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	JP	Rating 83	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_KR_R83	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	KR	Rating 83	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_LT_R83	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	LT	Rating 83	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_LU_R83	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	LU	Rating 83	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_LV_R83	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	LV	Rating 83	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_MT_R83	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	MT	Rating 83	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_NL_R83	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	NL	Rating 83	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_NO_R83	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	NO	Rating 83	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_PL_R83	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	PL	Rating 83	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_PT_R83	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	PT	Rating 83	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_RO_R83	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	RO	Rating 83	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_RU_R83	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	RU	Rating 83	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_SE_R83	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	SE	Rating 83	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_SG_R83	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	SG	Rating 83	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_SI_R83	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	SI	Rating 83	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_SK_R83	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	SK	Rating 83	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_TR_R83	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	TR	Rating 83	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_US_R83	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	US	Rating 83	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
CORP_ALL_0086_CT_FIRB_x2_R83	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	Other countries	Rating 83	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_x0_R84	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	Not applicable	Rating 84	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_AT_R84	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	AT	Rating 84	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_AU_R84	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	AU	Rating 84	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_BE_R84	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	BE	Rating 84	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_BG_R84	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	BG	Rating 84	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_BR_R84	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	BR	Rating 84	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_CA_R84	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	CA	Rating 84	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_CH_R84	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	CH	Rating 84	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_CN_R84	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	CN	Rating 84	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_CY_R84	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	CY	Rating 84	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_CZ_R84	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	CZ	Rating 84	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_DE_R84	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	DE	Rating 84	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_DK_R84	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	DK	Rating 84	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_EE_R84	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	EE	Rating 84	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_ES_R84	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	ES	Rating 84	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_FI_R84	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	FI	Rating 84	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_FR_R84	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	FR	Rating 84	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_GB_R84	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	GB	Rating 84	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_GR_R84	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	GR	Rating 84	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_HK_R84	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	HK	Rating 84	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_HR_R84	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	HR	Rating 84	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
CORP_ALL_0086_CT_FIRB_HU_R84	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	HU	Rating 84	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_IE_R84	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	IE	Rating 84	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_IL_R84	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	IL	Rating 84	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_IT_R84	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	IT	Rating 84	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_JP_R84	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	JP	Rating 84	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_KR_R84	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	KR	Rating 84	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_LT_R84	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	LT	Rating 84	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_LU_R84	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	LU	Rating 84	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_LV_R84	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	LV	Rating 84	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_MT_R84	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	MT	Rating 84	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_NL_R84	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	NL	Rating 84	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_NO_R84	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	NO	Rating 84	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_PL_R84	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	PL	Rating 84	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_PT_R84	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	PT	Rating 84	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_RO_R84	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	RO	Rating 84	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_RU_R84	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	RU	Rating 84	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_SE_R84	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	SE	Rating 84	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_SG_R84	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	SG	Rating 84	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_SI_R84	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	SI	Rating 84	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_SK_R84	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	SK	Rating 84	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_TR_R84	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	TR	Rating 84	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_US_R84	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	US	Rating 84	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
CORP_ALL_0086_CT_FIRB_x2_R84	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	Other countries	Rating 84	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_x0_R85	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	Not applicable	Rating 85	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_AT_R85	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	AT	Rating 85	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_AU_R85	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	AU	Rating 85	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_BE_R85	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	BE	Rating 85	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_BG_R85	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	BG	Rating 85	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_BR_R85	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	BR	Rating 85	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_CA_R85	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	CA	Rating 85	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_CH_R85	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	CH	Rating 85	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_CN_R85	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	CN	Rating 85	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_CY_R85	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	CY	Rating 85	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_CZ_R85	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	CZ	Rating 85	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_DE_R85	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	DE	Rating 85	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_DK_R85	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	DK	Rating 85	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_EE_R85	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	EE	Rating 85	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_ES_R85	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	ES	Rating 85	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_FI_R85	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	FI	Rating 85	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_FR_R85	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	FR	Rating 85	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_GB_R85	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	GB	Rating 85	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_GR_R85	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	GR	Rating 85	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_HK_R85	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	HK	Rating 85	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_HR_R85	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	HR	Rating 85	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
CORP_ALL_0086_CT_FIRB_HU_R85	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	HU	Rating 85	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_IE_R85	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	IE	Rating 85	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_IL_R85	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	IL	Rating 85	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_IT_R85	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	IT	Rating 85	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_JP_R85	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	JP	Rating 85	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_KR_R85	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	KR	Rating 85	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_LT_R85	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	LT	Rating 85	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_LU_R85	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	LU	Rating 85	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_LV_R85	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	LV	Rating 85	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_MT_R85	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	MT	Rating 85	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_NL_R85	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	NL	Rating 85	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_NO_R85	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	NO	Rating 85	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_PL_R85	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	PL	Rating 85	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_PT_R85	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	PT	Rating 85	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_RO_R85	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	RO	Rating 85	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_RU_R85	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	RU	Rating 85	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_SE_R85	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	SE	Rating 85	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_SG_R85	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	SG	Rating 85	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_SI_R85	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	SI	Rating 85	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_SK_R85	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	SK	Rating 85	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_TR_R85	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	TR	Rating 85	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_US_R85	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	US	Rating 85	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
CORP_ALL_0086_CT_FIRB_x2_R85	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	Other countries	Rating 85	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_x0_R86	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	Not applicable	Rating 86	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_AT_R86	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	AT	Rating 86	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_AU_R86	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	AU	Rating 86	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_BE_R86	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	BE	Rating 86	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_BG_R86	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	BG	Rating 86	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_BR_R86	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	BR	Rating 86	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_CA_R86	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	CA	Rating 86	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_CH_R86	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	CH	Rating 86	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_CN_R86	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	CN	Rating 86	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_CY_R86	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	CY	Rating 86	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_CZ_R86	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	CZ	Rating 86	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_DE_R86	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	DE	Rating 86	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_DK_R86	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	DK	Rating 86	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_EE_R86	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	EE	Rating 86	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_ES_R86	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	ES	Rating 86	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_FI_R86	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	FI	Rating 86	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_FR_R86	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	FR	Rating 86	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_GB_R86	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	GB	Rating 86	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_GR_R86	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	GR	Rating 86	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_HK_R86	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	HK	Rating 86	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_HR_R86	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	HR	Rating 86	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
CORP_ALL_0086_CT_FIRB_HU_R86	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	HU	Rating 86	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_IE_R86	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	IE	Rating 86	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_IL_R86	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	IL	Rating 86	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_IT_R86	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	IT	Rating 86	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_JP_R86	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	JP	Rating 86	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_KR_R86	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	KR	Rating 86	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_LT_R86	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	LT	Rating 86	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_LU_R86	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	LU	Rating 86	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_LV_R86	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	LV	Rating 86	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_MT_R86	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	MT	Rating 86	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_NL_R86	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	NL	Rating 86	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_NO_R86	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	NO	Rating 86	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_PL_R86	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	PL	Rating 86	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_PT_R86	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	PT	Rating 86	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_RO_R86	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	RO	Rating 86	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_RU_R86	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	RU	Rating 86	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_SE_R86	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	SE	Rating 86	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_SG_R86	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	SG	Rating 86	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_SI_R86	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	SI	Rating 86	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_SK_R86	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	SK	Rating 86	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_TR_R86	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	TR	Rating 86	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_US_R86	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	US	Rating 86	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
CORP_ALL_0086_CT_FIRB_x2_R86	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	Other countries	Rating 86	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_x0_R87	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	Not applicable	Rating 87	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_AT_R87	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	AT	Rating 87	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_AU_R87	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	AU	Rating 87	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_BE_R87	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	BE	Rating 87	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_BG_R87	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	BG	Rating 87	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_BR_R87	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	BR	Rating 87	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_CA_R87	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	CA	Rating 87	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_CH_R87	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	CH	Rating 87	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_CN_R87	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	CN	Rating 87	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_CY_R87	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	CY	Rating 87	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_CZ_R87	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	CZ	Rating 87	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_DE_R87	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	DE	Rating 87	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_DK_R87	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	DK	Rating 87	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_EE_R87	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	EE	Rating 87	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_ES_R87	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	ES	Rating 87	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_FI_R87	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	FI	Rating 87	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_FR_R87	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	FR	Rating 87	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_GB_R87	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	GB	Rating 87	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_GR_R87	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	GR	Rating 87	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_HK_R87	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	HK	Rating 87	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_HR_R87	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	HR	Rating 87	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
CORP_ALL_0086_CT_FIRB_HU_R87	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	HU	Rating 87	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_IE_R87	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	IE	Rating 87	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_IL_R87	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	IL	Rating 87	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_IT_R87	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	IT	Rating 87	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_JP_R87	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	JP	Rating 87	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_KR_R87	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	KR	Rating 87	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_LT_R87	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	LT	Rating 87	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_LU_R87	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	LU	Rating 87	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_LV_R87	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	LV	Rating 87	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_MT_R87	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	MT	Rating 87	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_NL_R87	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	NL	Rating 87	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_NO_R87	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	NO	Rating 87	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_PL_R87	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	PL	Rating 87	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_PT_R87	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	PT	Rating 87	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_RO_R87	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	RO	Rating 87	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_RU_R87	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	RU	Rating 87	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_SE_R87	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	SE	Rating 87	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_SG_R87	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	SG	Rating 87	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_SI_R87	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	SI	Rating 87	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_SK_R87	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	SK	Rating 87	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_TR_R87	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	TR	Rating 87	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_US_R87	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	US	Rating 87	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
CORP_ALL_0086_CT_FIRB_x2_R87	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	Other countries	Rating 87	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_x0_R88	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	Not applicable	Rating 88	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_AT_R88	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	AT	Rating 88	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_AU_R88	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	AU	Rating 88	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_BE_R88	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	BE	Rating 88	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_BG_R88	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	BG	Rating 88	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_BR_R88	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	BR	Rating 88	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_CA_R88	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	CA	Rating 88	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_CH_R88	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	CH	Rating 88	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_CN_R88	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	CN	Rating 88	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_CY_R88	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	CY	Rating 88	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_CZ_R88	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	CZ	Rating 88	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_DE_R88	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	DE	Rating 88	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_DK_R88	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	DK	Rating 88	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_EE_R88	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	EE	Rating 88	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_ES_R88	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	ES	Rating 88	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_FI_R88	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	FI	Rating 88	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_FR_R88	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	FR	Rating 88	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_GB_R88	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	GB	Rating 88	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_GR_R88	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	GR	Rating 88	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_HK_R88	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	HK	Rating 88	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_HR_R88	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	HR	Rating 88	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
CORP_ALL_0086_CT_FIRB_HU_R88	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	HU	Rating 88	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_IE_R88	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	IE	Rating 88	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_IL_R88	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	IL	Rating 88	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_IT_R88	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	IT	Rating 88	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_JP_R88	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	JP	Rating 88	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_KR_R88	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	KR	Rating 88	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_LT_R88	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	LT	Rating 88	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_LU_R88	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	LU	Rating 88	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_LV_R88	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	LV	Rating 88	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_MT_R88	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	MT	Rating 88	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_NL_R88	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	NL	Rating 88	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_NO_R88	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	NO	Rating 88	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_PL_R88	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	PL	Rating 88	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_PT_R88	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	PT	Rating 88	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_RO_R88	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	RO	Rating 88	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_RU_R88	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	RU	Rating 88	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_SE_R88	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	SE	Rating 88	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_SG_R88	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	SG	Rating 88	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_SI_R88	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	SI	Rating 88	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_SK_R88	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	SK	Rating 88	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_TR_R88	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	TR	Rating 88	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_US_R88	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	US	Rating 88	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
CORP_ALL_0086_CT_FIRB_x2_R88	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	Other countries	Rating 88	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_x0_R89	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	Not applicable	Rating 89	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_AT_R89	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	AT	Rating 89	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_AU_R89	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	AU	Rating 89	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_BE_R89	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	BE	Rating 89	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_BG_R89	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	BG	Rating 89	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_BR_R89	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	BR	Rating 89	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_CA_R89	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	CA	Rating 89	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_CH_R89	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	CH	Rating 89	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_CN_R89	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	CN	Rating 89	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_CY_R89	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	CY	Rating 89	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_CZ_R89	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	CZ	Rating 89	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_DE_R89	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	DE	Rating 89	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_DK_R89	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	DK	Rating 89	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_EE_R89	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	EE	Rating 89	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_ES_R89	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	ES	Rating 89	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_FI_R89	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	FI	Rating 89	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_FR_R89	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	FR	Rating 89	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_GB_R89	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	GB	Rating 89	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_GR_R89	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	GR	Rating 89	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_HK_R89	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	HK	Rating 89	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_HR_R89	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	HR	Rating 89	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
CORP_ALL_0086_CT_FIRB_HU_R89	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	HU	Rating 89	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_IE_R89	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	IE	Rating 89	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_IL_R89	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	IL	Rating 89	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_IT_R89	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	IT	Rating 89	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_JP_R89	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	JP	Rating 89	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_KR_R89	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	KR	Rating 89	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_LT_R89	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	LT	Rating 89	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_LU_R89	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	LU	Rating 89	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_LV_R89	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	LV	Rating 89	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_MT_R89	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	MT	Rating 89	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_NL_R89	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	NL	Rating 89	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_NO_R89	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	NO	Rating 89	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_PL_R89	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	PL	Rating 89	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_PT_R89	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	PT	Rating 89	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_RO_R89	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	RO	Rating 89	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_RU_R89	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	RU	Rating 89	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_SE_R89	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	SE	Rating 89	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_SG_R89	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	SG	Rating 89	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_SI_R89	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	SI	Rating 89	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_SK_R89	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	SK	Rating 89	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_TR_R89	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	TR	Rating 89	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_US_R89	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	US	Rating 89	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
CORP_ALL_0086_CT_FIRB_x2_R89	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	Other countries	Rating 89	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_x0_R90	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	Not applicable	Rating 90	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_AT_R90	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	AT	Rating 90	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_AU_R90	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	AU	Rating 90	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_BE_R90	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	BE	Rating 90	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_BG_R90	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	BG	Rating 90	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_BR_R90	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	BR	Rating 90	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_CA_R90	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	CA	Rating 90	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_CH_R90	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	CH	Rating 90	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_CN_R90	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	CN	Rating 90	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_CY_R90	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	CY	Rating 90	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_CZ_R90	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	CZ	Rating 90	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_DE_R90	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	DE	Rating 90	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_DK_R90	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	DK	Rating 90	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_EE_R90	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	EE	Rating 90	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_ES_R90	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	ES	Rating 90	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_FI_R90	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	FI	Rating 90	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_FR_R90	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	FR	Rating 90	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_GB_R90	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	GB	Rating 90	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_GR_R90	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	GR	Rating 90	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_HK_R90	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	HK	Rating 90	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_HR_R90	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	HR	Rating 90	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
CORP_ALL_0086_CT_FIRB_HU_R90	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	HU	Rating 90	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_IE_R90	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	IE	Rating 90	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_IL_R90	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	IL	Rating 90	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_IT_R90	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	IT	Rating 90	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_JP_R90	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	JP	Rating 90	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_KR_R90	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	KR	Rating 90	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_LT_R90	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	LT	Rating 90	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_LU_R90	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	LU	Rating 90	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_LV_R90	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	LV	Rating 90	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_MT_R90	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	MT	Rating 90	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_NL_R90	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	NL	Rating 90	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_NO_R90	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	NO	Rating 90	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_PL_R90	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	PL	Rating 90	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_PT_R90	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	PT	Rating 90	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_RO_R90	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	RO	Rating 90	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_RU_R90	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	RU	Rating 90	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_SE_R90	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	SE	Rating 90	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_SG_R90	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	SG	Rating 90	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_SI_R90	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	SI	Rating 90	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_SK_R90	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	SK	Rating 90	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_TR_R90	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	TR	Rating 90	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_US_R90	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	US	Rating 90	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
CORP_ALL_0086_CT_FIRB_x2_R90	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	Other countries	Rating 90	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_x0_R91	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	Not applicable	Rating 91	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_AT_R91	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	AT	Rating 91	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_AU_R91	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	AU	Rating 91	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_BE_R91	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	BE	Rating 91	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_BG_R91	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	BG	Rating 91	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_BR_R91	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	BR	Rating 91	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_CA_R91	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	CA	Rating 91	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_CH_R91	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	CH	Rating 91	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_CN_R91	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	CN	Rating 91	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_CY_R91	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	CY	Rating 91	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_CZ_R91	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	CZ	Rating 91	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_DE_R91	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	DE	Rating 91	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_DK_R91	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	DK	Rating 91	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_EE_R91	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	EE	Rating 91	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_ES_R91	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	ES	Rating 91	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_FI_R91	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	FI	Rating 91	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_FR_R91	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	FR	Rating 91	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_GB_R91	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	GB	Rating 91	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_GR_R91	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	GR	Rating 91	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_HK_R91	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	HK	Rating 91	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_HR_R91	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	HR	Rating 91	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
CORP_ALL_0086_CT_FIRB_HU_R91	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	HU	Rating 91	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_IE_R91	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	IE	Rating 91	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_IL_R91	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	IL	Rating 91	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_IT_R91	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	IT	Rating 91	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_JP_R91	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	JP	Rating 91	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_KR_R91	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	KR	Rating 91	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_LT_R91	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	LT	Rating 91	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_LU_R91	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	LU	Rating 91	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_LV_R91	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	LV	Rating 91	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_MT_R91	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	MT	Rating 91	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_NL_R91	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	NL	Rating 91	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_NO_R91	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	NO	Rating 91	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_PL_R91	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	PL	Rating 91	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_PT_R91	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	PT	Rating 91	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_RO_R91	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	RO	Rating 91	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_RU_R91	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	RU	Rating 91	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_SE_R91	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	SE	Rating 91	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_SG_R91	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	SG	Rating 91	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_SI_R91	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	SI	Rating 91	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_SK_R91	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	SK	Rating 91	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_TR_R91	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	TR	Rating 91	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_US_R91	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	US	Rating 91	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
CORP_ALL_0086_CT_FIRB_x2_R91	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	Other countries	Rating 91	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_x0_R92	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	Not applicable	Rating 92	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_AT_R92	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	AT	Rating 92	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_AU_R92	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	AU	Rating 92	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_BE_R92	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	BE	Rating 92	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_BG_R92	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	BG	Rating 92	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_BR_R92	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	BR	Rating 92	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_CA_R92	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	CA	Rating 92	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_CH_R92	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	CH	Rating 92	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_CN_R92	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	CN	Rating 92	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_CY_R92	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	CY	Rating 92	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_CZ_R92	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	CZ	Rating 92	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_DE_R92	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	DE	Rating 92	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_DK_R92	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	DK	Rating 92	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_EE_R92	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	EE	Rating 92	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_ES_R92	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	ES	Rating 92	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_FI_R92	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	FI	Rating 92	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_FR_R92	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	FR	Rating 92	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_GB_R92	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	GB	Rating 92	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_GR_R92	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	GR	Rating 92	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_HK_R92	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	HK	Rating 92	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_HR_R92	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	HR	Rating 92	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
CORP_ALL_0086_CT_FIRB_HU_R92	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	HU	Rating 92	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_IE_R92	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	IE	Rating 92	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_IL_R92	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	IL	Rating 92	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_IT_R92	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	IT	Rating 92	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_JP_R92	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	JP	Rating 92	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_KR_R92	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	KR	Rating 92	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_LT_R92	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	LT	Rating 92	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_LU_R92	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	LU	Rating 92	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_LV_R92	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	LV	Rating 92	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_MT_R92	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	MT	Rating 92	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_NL_R92	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	NL	Rating 92	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_NO_R92	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	NO	Rating 92	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_PL_R92	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	PL	Rating 92	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_PT_R92	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	PT	Rating 92	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_RO_R92	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	RO	Rating 92	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_RU_R92	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	RU	Rating 92	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_SE_R92	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	SE	Rating 92	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_SG_R92	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	SG	Rating 92	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_SI_R92	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	SI	Rating 92	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_SK_R92	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	SK	Rating 92	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_TR_R92	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	TR	Rating 92	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_US_R92	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	US	Rating 92	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
CORP_ALL_0086_CT_FIRB_x2_R92	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	Other countries	Rating 92	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_x0_R93	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	Not applicable	Rating 93	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_AT_R93	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	AT	Rating 93	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_AU_R93	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	AU	Rating 93	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_BE_R93	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	BE	Rating 93	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_BG_R93	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	BG	Rating 93	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_BR_R93	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	BR	Rating 93	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_CA_R93	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	CA	Rating 93	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_CH_R93	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	CH	Rating 93	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_CN_R93	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	CN	Rating 93	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_CY_R93	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	CY	Rating 93	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_CZ_R93	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	CZ	Rating 93	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_DE_R93	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	DE	Rating 93	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_DK_R93	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	DK	Rating 93	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_EE_R93	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	EE	Rating 93	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_ES_R93	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	ES	Rating 93	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_FI_R93	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	FI	Rating 93	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_FR_R93	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	FR	Rating 93	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_GB_R93	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	GB	Rating 93	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_GR_R93	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	GR	Rating 93	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_HK_R93	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	HK	Rating 93	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_HR_R93	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	HR	Rating 93	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
CORP_ALL_0086_CT_FIRB_HU_R93	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	HU	Rating 93	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_IE_R93	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	IE	Rating 93	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_IL_R93	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	IL	Rating 93	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_IT_R93	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	IT	Rating 93	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_JP_R93	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	JP	Rating 93	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_KR_R93	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	KR	Rating 93	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_LT_R93	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	LT	Rating 93	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_LU_R93	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	LU	Rating 93	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_LV_R93	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	LV	Rating 93	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_MT_R93	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	MT	Rating 93	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_NL_R93	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	NL	Rating 93	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_NO_R93	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	NO	Rating 93	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_PL_R93	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	PL	Rating 93	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_PT_R93	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	PT	Rating 93	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_RO_R93	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	RO	Rating 93	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_RU_R93	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	RU	Rating 93	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_SE_R93	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	SE	Rating 93	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_SG_R93	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	SG	Rating 93	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_SI_R93	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	SI	Rating 93	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_SK_R93	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	SK	Rating 93	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_TR_R93	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	TR	Rating 93	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_US_R93	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	US	Rating 93	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
CORP_ALL_0086_CT_FIRB_x2_R93	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	Other countries	Rating 93	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_x0_R94	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	Not applicable	Rating 94	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_AT_R94	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	AT	Rating 94	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_AU_R94	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	AU	Rating 94	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_BE_R94	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	BE	Rating 94	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_BG_R94	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	BG	Rating 94	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_BR_R94	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	BR	Rating 94	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_CA_R94	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	CA	Rating 94	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_CH_R94	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	CH	Rating 94	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_CN_R94	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	CN	Rating 94	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_CY_R94	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	CY	Rating 94	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_CZ_R94	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	CZ	Rating 94	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_DE_R94	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	DE	Rating 94	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_DK_R94	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	DK	Rating 94	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_EE_R94	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	EE	Rating 94	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_ES_R94	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	ES	Rating 94	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_FI_R94	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	FI	Rating 94	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_FR_R94	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	FR	Rating 94	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_GB_R94	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	GB	Rating 94	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_GR_R94	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	GR	Rating 94	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_HK_R94	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	HK	Rating 94	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_HR_R94	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	HR	Rating 94	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
CORP_ALL_0086_CT_FIRB_HU_R94	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	HU	Rating 94	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_IE_R94	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	IE	Rating 94	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_IL_R94	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	IL	Rating 94	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_IT_R94	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	IT	Rating 94	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_JP_R94	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	JP	Rating 94	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_KR_R94	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	KR	Rating 94	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_LT_R94	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	LT	Rating 94	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_LU_R94	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	LU	Rating 94	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_LV_R94	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	LV	Rating 94	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_MT_R94	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	MT	Rating 94	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_NL_R94	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	NL	Rating 94	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_NO_R94	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	NO	Rating 94	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_PL_R94	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	PL	Rating 94	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_PT_R94	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	PT	Rating 94	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_RO_R94	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	RO	Rating 94	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_RU_R94	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	RU	Rating 94	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_SE_R94	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	SE	Rating 94	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_SG_R94	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	SG	Rating 94	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_SI_R94	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	SI	Rating 94	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_SK_R94	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	SK	Rating 94	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_TR_R94	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	TR	Rating 94	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_US_R94	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	US	Rating 94	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
CORP_ALL_0086_CT_FIRB_x2_R94	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	Other countries	Rating 94	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_x0_R95	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	Not applicable	Rating 95	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_AT_R95	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	AT	Rating 95	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_AU_R95	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	AU	Rating 95	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_BE_R95	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	BE	Rating 95	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_BG_R95	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	BG	Rating 95	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_BR_R95	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	BR	Rating 95	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_CA_R95	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	CA	Rating 95	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_CH_R95	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	CH	Rating 95	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_CN_R95	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	CN	Rating 95	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_CY_R95	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	CY	Rating 95	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_CZ_R95	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	CZ	Rating 95	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_DE_R95	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	DE	Rating 95	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_DK_R95	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	DK	Rating 95	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_EE_R95	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	EE	Rating 95	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_ES_R95	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	ES	Rating 95	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_FI_R95	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	FI	Rating 95	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_FR_R95	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	FR	Rating 95	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_GB_R95	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	GB	Rating 95	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_GR_R95	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	GR	Rating 95	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_HK_R95	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	HK	Rating 95	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_HR_R95	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	HR	Rating 95	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
CORP_ALL_0086_CT_FIRB_HU_R95	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	HU	Rating 95	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_IE_R95	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	IE	Rating 95	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_IL_R95	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	IL	Rating 95	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_IT_R95	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	IT	Rating 95	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_JP_R95	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	JP	Rating 95	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_KR_R95	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	KR	Rating 95	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_LT_R95	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	LT	Rating 95	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_LU_R95	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	LU	Rating 95	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_LV_R95	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	LV	Rating 95	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_MT_R95	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	MT	Rating 95	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_NL_R95	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	NL	Rating 95	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_NO_R95	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	NO	Rating 95	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_PL_R95	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	PL	Rating 95	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_PT_R95	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	PT	Rating 95	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_RO_R95	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	RO	Rating 95	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_RU_R95	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	RU	Rating 95	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_SE_R95	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	SE	Rating 95	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_SG_R95	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	SG	Rating 95	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_SI_R95	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	SI	Rating 95	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_SK_R95	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	SK	Rating 95	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_TR_R95	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	TR	Rating 95	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_US_R95	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	US	Rating 95	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
CORP_ALL_0086_CT_FIRB_x2_R95	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	Other countries	Rating 95	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_x0_R96	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	Not applicable	Rating 96	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_AT_R96	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	AT	Rating 96	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_AU_R96	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	AU	Rating 96	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_BE_R96	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	BE	Rating 96	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_BG_R96	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	BG	Rating 96	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_BR_R96	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	BR	Rating 96	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_CA_R96	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	CA	Rating 96	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_CH_R96	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	CH	Rating 96	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_CN_R96	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	CN	Rating 96	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_CY_R96	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	CY	Rating 96	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_CZ_R96	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	CZ	Rating 96	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_DE_R96	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	DE	Rating 96	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_DK_R96	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	DK	Rating 96	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_EE_R96	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	EE	Rating 96	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_ES_R96	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	ES	Rating 96	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_FI_R96	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	FI	Rating 96	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_FR_R96	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	FR	Rating 96	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_GB_R96	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	GB	Rating 96	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_GR_R96	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	GR	Rating 96	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_HK_R96	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	HK	Rating 96	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_HR_R96	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	HR	Rating 96	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
CORP_ALL_0086_CT_FIRB_HU_R96	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	HU	Rating 96	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_IE_R96	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	IE	Rating 96	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_IL_R96	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	IL	Rating 96	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_IT_R96	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	IT	Rating 96	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_JP_R96	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	JP	Rating 96	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_KR_R96	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	KR	Rating 96	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_LT_R96	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	LT	Rating 96	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_LU_R96	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	LU	Rating 96	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_LV_R96	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	LV	Rating 96	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_MT_R96	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	MT	Rating 96	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_NL_R96	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	NL	Rating 96	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_NO_R96	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	NO	Rating 96	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_PL_R96	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	PL	Rating 96	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_PT_R96	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	PT	Rating 96	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_RO_R96	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	RO	Rating 96	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_RU_R96	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	RU	Rating 96	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_SE_R96	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	SE	Rating 96	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_SG_R96	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	SG	Rating 96	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_SI_R96	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	SI	Rating 96	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_SK_R96	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	SK	Rating 96	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_TR_R96	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	TR	Rating 96	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_US_R96	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	US	Rating 96	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
CORP_ALL_0086_CT_FIRB_x2_R96	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	Other countries	Rating 96	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_x0_R97	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	Not applicable	Rating 97	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_AT_R97	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	AT	Rating 97	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_AU_R97	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	AU	Rating 97	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_BE_R97	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	BE	Rating 97	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_BG_R97	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	BG	Rating 97	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_BR_R97	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	BR	Rating 97	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_CA_R97	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	CA	Rating 97	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_CH_R97	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	CH	Rating 97	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_CN_R97	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	CN	Rating 97	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_CY_R97	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	CY	Rating 97	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_CZ_R97	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	CZ	Rating 97	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_DE_R97	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	DE	Rating 97	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_DK_R97	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	DK	Rating 97	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_EE_R97	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	EE	Rating 97	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_ES_R97	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	ES	Rating 97	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_FI_R97	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	FI	Rating 97	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_FR_R97	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	FR	Rating 97	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_GB_R97	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	GB	Rating 97	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_GR_R97	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	GR	Rating 97	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_HK_R97	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	HK	Rating 97	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_HR_R97	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	HR	Rating 97	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
CORP_ALL_0086_CT_FIRB_HU_R97	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	HU	Rating 97	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_IE_R97	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	IE	Rating 97	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_IL_R97	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	IL	Rating 97	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_IT_R97	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	IT	Rating 97	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_JP_R97	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	JP	Rating 97	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_KR_R97	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	KR	Rating 97	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_LT_R97	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	LT	Rating 97	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_LU_R97	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	LU	Rating 97	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_LV_R97	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	LV	Rating 97	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_MT_R97	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	MT	Rating 97	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_NL_R97	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	NL	Rating 97	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_NO_R97	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	NO	Rating 97	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_PL_R97	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	PL	Rating 97	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_PT_R97	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	PT	Rating 97	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_RO_R97	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	RO	Rating 97	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_RU_R97	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	RU	Rating 97	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_SE_R97	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	SE	Rating 97	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_SG_R97	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	SG	Rating 97	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_SI_R97	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	SI	Rating 97	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_SK_R97	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	SK	Rating 97	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_TR_R97	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	TR	Rating 97	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_US_R97	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	US	Rating 97	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
CORP_ALL_0086_CT_FIRB_x2_R97	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	Other countries	Rating 97	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_x0_R98	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	Not applicable	Rating 98	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_AT_R98	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	AT	Rating 98	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_AU_R98	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	AU	Rating 98	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_BE_R98	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	BE	Rating 98	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_BG_R98	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	BG	Rating 98	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_BR_R98	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	BR	Rating 98	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_CA_R98	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	CA	Rating 98	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_CH_R98	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	CH	Rating 98	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_CN_R98	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	CN	Rating 98	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_CY_R98	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	CY	Rating 98	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_CZ_R98	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	CZ	Rating 98	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_DE_R98	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	DE	Rating 98	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_DK_R98	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	DK	Rating 98	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_EE_R98	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	EE	Rating 98	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_ES_R98	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	ES	Rating 98	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_FI_R98	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	FI	Rating 98	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_FR_R98	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	FR	Rating 98	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_GB_R98	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	GB	Rating 98	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_GR_R98	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	GR	Rating 98	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_HK_R98	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	HK	Rating 98	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_HR_R98	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	HR	Rating 98	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
CORP_ALL_0086_CT_FIRB_HU_R98	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	HU	Rating 98	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_IE_R98	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	IE	Rating 98	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_IL_R98	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	IL	Rating 98	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_IT_R98	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	IT	Rating 98	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_JP_R98	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	JP	Rating 98	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_KR_R98	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	KR	Rating 98	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_LT_R98	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	LT	Rating 98	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_LU_R98	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	LU	Rating 98	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_LV_R98	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	LV	Rating 98	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_MT_R98	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	MT	Rating 98	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_NL_R98	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	NL	Rating 98	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_NO_R98	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	NO	Rating 98	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_PL_R98	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	PL	Rating 98	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_PT_R98	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	PT	Rating 98	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_RO_R98	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	RO	Rating 98	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_RU_R98	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	RU	Rating 98	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_SE_R98	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	SE	Rating 98	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_SG_R98	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	SG	Rating 98	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_SI_R98	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	SI	Rating 98	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_SK_R98	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	SK	Rating 98	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_TR_R98	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	TR	Rating 98	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_US_R98	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	US	Rating 98	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
CORP_ALL_0086_CT_FIRB_x2_R98	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	Other countries	Rating 98	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_x0_R99	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	Not applicable	Rating 99	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_AT_R99	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	AT	Rating 99	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_AU_R99	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	AU	Rating 99	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_BE_R99	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	BE	Rating 99	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_BG_R99	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	BG	Rating 99	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_BR_R99	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	BR	Rating 99	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_CA_R99	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	CA	Rating 99	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_CH_R99	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	CH	Rating 99	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_CN_R99	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	CN	Rating 99	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_CY_R99	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	CY	Rating 99	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_CZ_R99	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	CZ	Rating 99	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_DE_R99	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	DE	Rating 99	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_DK_R99	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	DK	Rating 99	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_EE_R99	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	EE	Rating 99	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_ES_R99	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	ES	Rating 99	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_FI_R99	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	FI	Rating 99	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_FR_R99	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	FR	Rating 99	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_GB_R99	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	GB	Rating 99	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_GR_R99	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	GR	Rating 99	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_HK_R99	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	HK	Rating 99	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_HR_R99	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	HR	Rating 99	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
CORP_ALL_0086_CT_FIRB_HU_R99	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	HU	Rating 99	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_IE_R99	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	IE	Rating 99	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_IL_R99	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	IL	Rating 99	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_IT_R99	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	IT	Rating 99	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_JP_R99	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	JP	Rating 99	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_KR_R99	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	KR	Rating 99	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_LT_R99	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	LT	Rating 99	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_LU_R99	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	LU	Rating 99	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_LV_R99	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	LV	Rating 99	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_MT_R99	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	MT	Rating 99	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_NL_R99	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	NL	Rating 99	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_NO_R99	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	NO	Rating 99	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_PL_R99	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	PL	Rating 99	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_PT_R99	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	PT	Rating 99	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_RO_R99	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	RO	Rating 99	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_RU_R99	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	RU	Rating 99	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_SE_R99	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	SE	Rating 99	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_SG_R99	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	SG	Rating 99	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_SI_R99	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	SI	Rating 99	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_SK_R99	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	SK	Rating 99	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_TR_R99	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	TR	Rating 99	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_FIRB_US_R99	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	US	Rating 99	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
CORP_ALL_0086_CT_FIRB_x2_R99	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	Other countries	Rating 99	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_x0_R01	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	Not applicable	Rating 1	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_AT_R01	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	AT	Rating 1	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_AU_R01	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	AU	Rating 1	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_BE_R01	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	BE	Rating 1	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_BG_R01	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	BG	Rating 1	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_BR_R01	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	BR	Rating 1	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_CA_R01	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	CA	Rating 1	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_CH_R01	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	CH	Rating 1	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_CN_R01	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	CN	Rating 1	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_CY_R01	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	CY	Rating 1	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_CZ_R01	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	CZ	Rating 1	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_DE_R01	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	DE	Rating 1	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_DK_R01	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	DK	Rating 1	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_EE_R01	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	EE	Rating 1	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_ES_R01	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	ES	Rating 1	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_FI_R01	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	FI	Rating 1	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_FR_R01	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	FR	Rating 1	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_GB_R01	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	GB	Rating 1	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_GR_R01	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	GR	Rating 1	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_HK_R01	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	HK	Rating 1	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_HR_R01	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	HR	Rating 1	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMEC_ALL_0106_CT_FIRB_HU_R01	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	HU	Rating 1	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_IE_R01	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	IE	Rating 1	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_IL_R01	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	IL	Rating 1	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_IT_R01	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	IT	Rating 1	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_JP_R01	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	JP	Rating 1	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_KR_R01	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	KR	Rating 1	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_LT_R01	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	LT	Rating 1	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_LU_R01	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	LU	Rating 1	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_LV_R01	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	LV	Rating 1	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_MT_R01	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	MT	Rating 1	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_NL_R01	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	NL	Rating 1	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_NO_R01	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	NO	Rating 1	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_PL_R01	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	PL	Rating 1	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_PT_R01	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	PT	Rating 1	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_RO_R01	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	RO	Rating 1	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_RU_R01	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	RU	Rating 1	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_SE_R01	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	SE	Rating 1	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_SG_R01	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	SG	Rating 1	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_SI_R01	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	SI	Rating 1	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_SK_R01	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	SK	Rating 1	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_TR_R01	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	TR	Rating 1	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_US_R01	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	US	Rating 1	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMEC_ALL_0106_CT_FIRB_x2_R01	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	Other countries	Rating 1	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_x0_R02	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	Not applicable	Rating 2	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_AT_R02	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	AT	Rating 2	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_AU_R02	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	AU	Rating 2	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_BE_R02	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	BE	Rating 2	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_BG_R02	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	BG	Rating 2	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_BR_R02	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	BR	Rating 2	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_CA_R02	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	CA	Rating 2	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_CH_R02	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	CH	Rating 2	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_CN_R02	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	CN	Rating 2	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_CY_R02	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	CY	Rating 2	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_CZ_R02	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	CZ	Rating 2	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_DE_R02	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	DE	Rating 2	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_DK_R02	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	DK	Rating 2	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_EE_R02	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	EE	Rating 2	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_ES_R02	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	ES	Rating 2	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_FI_R02	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	FI	Rating 2	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_FR_R02	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	FR	Rating 2	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_GB_R02	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	GB	Rating 2	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_GR_R02	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	GR	Rating 2	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_HK_R02	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	HK	Rating 2	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_HR_R02	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	HR	Rating 2	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMEC_ALL_0106_CT_FIRB_HU_R02	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	HU	Rating 2	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_IE_R02	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	IE	Rating 2	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_IL_R02	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	IL	Rating 2	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_IT_R02	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	IT	Rating 2	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_JP_R02	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	JP	Rating 2	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_KR_R02	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	KR	Rating 2	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_LT_R02	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	LT	Rating 2	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_LU_R02	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	LU	Rating 2	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_LV_R02	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	LV	Rating 2	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_MT_R02	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	MT	Rating 2	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_NL_R02	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	NL	Rating 2	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_NO_R02	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	NO	Rating 2	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_PL_R02	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	PL	Rating 2	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_PT_R02	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	PT	Rating 2	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_RO_R02	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	RO	Rating 2	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_RU_R02	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	RU	Rating 2	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_SE_R02	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	SE	Rating 2	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_SG_R02	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	SG	Rating 2	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_SI_R02	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	SI	Rating 2	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_SK_R02	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	SK	Rating 2	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_TR_R02	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	TR	Rating 2	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_US_R02	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	US	Rating 2	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMEC_ALL_0106_CT_FIRB_x2_R02	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	Other countries	Rating 2	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_x0_R03	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	Not applicable	Rating 3	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_AT_R03	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	AT	Rating 3	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_AU_R03	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	AU	Rating 3	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_BE_R03	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	BE	Rating 3	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_BG_R03	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	BG	Rating 3	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_BR_R03	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	BR	Rating 3	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_CA_R03	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	CA	Rating 3	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_CH_R03	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	CH	Rating 3	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_CN_R03	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	CN	Rating 3	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_CY_R03	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	CY	Rating 3	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_CZ_R03	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	CZ	Rating 3	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_DE_R03	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	DE	Rating 3	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_DK_R03	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	DK	Rating 3	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_EE_R03	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	EE	Rating 3	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_ES_R03	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	ES	Rating 3	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_FI_R03	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	FI	Rating 3	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_FR_R03	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	FR	Rating 3	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_GB_R03	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	GB	Rating 3	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_GR_R03	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	GR	Rating 3	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_HK_R03	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	HK	Rating 3	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_HR_R03	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	HR	Rating 3	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMEC_ALL_0106_CT_FIRB_HU_R03	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	HU	Rating 3	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_IE_R03	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	IE	Rating 3	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_IL_R03	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	IL	Rating 3	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_IT_R03	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	IT	Rating 3	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_JP_R03	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	JP	Rating 3	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_KR_R03	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	KR	Rating 3	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_LT_R03	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	LT	Rating 3	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_LU_R03	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	LU	Rating 3	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_LV_R03	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	LV	Rating 3	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_MT_R03	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	MT	Rating 3	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_NL_R03	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	NL	Rating 3	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_NO_R03	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	NO	Rating 3	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_PL_R03	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	PL	Rating 3	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_PT_R03	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	PT	Rating 3	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_RO_R03	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	RO	Rating 3	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_RU_R03	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	RU	Rating 3	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_SE_R03	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	SE	Rating 3	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_SG_R03	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	SG	Rating 3	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_SI_R03	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	SI	Rating 3	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_SK_R03	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	SK	Rating 3	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_TR_R03	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	TR	Rating 3	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_US_R03	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	US	Rating 3	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMEC_ALL_0106_CT_FIRB_x2_R03	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	Other countries	Rating 3	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_x0_R04	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	Not applicable	Rating 4	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_AT_R04	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	AT	Rating 4	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_AU_R04	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	AU	Rating 4	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_BE_R04	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	BE	Rating 4	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_BG_R04	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	BG	Rating 4	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_BR_R04	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	BR	Rating 4	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_CA_R04	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	CA	Rating 4	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_CH_R04	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	CH	Rating 4	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_CN_R04	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	CN	Rating 4	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_CY_R04	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	CY	Rating 4	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_CZ_R04	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	CZ	Rating 4	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_DE_R04	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	DE	Rating 4	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_DK_R04	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	DK	Rating 4	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_EE_R04	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	EE	Rating 4	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_ES_R04	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	ES	Rating 4	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_FI_R04	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	FI	Rating 4	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_FR_R04	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	FR	Rating 4	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_GB_R04	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	GB	Rating 4	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_GR_R04	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	GR	Rating 4	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_HK_R04	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	HK	Rating 4	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_HR_R04	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	HR	Rating 4	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMEC_ALL_0106_CT_FIRB_HU_R04	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	HU	Rating 4	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_IE_R04	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	IE	Rating 4	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_IL_R04	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	IL	Rating 4	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_IT_R04	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	IT	Rating 4	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_JP_R04	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	JP	Rating 4	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_KR_R04	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	KR	Rating 4	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_LT_R04	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	LT	Rating 4	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_LU_R04	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	LU	Rating 4	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_LV_R04	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	LV	Rating 4	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_MT_R04	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	MT	Rating 4	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_NL_R04	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	NL	Rating 4	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_NO_R04	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	NO	Rating 4	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_PL_R04	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	PL	Rating 4	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_PT_R04	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	PT	Rating 4	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_RO_R04	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	RO	Rating 4	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_RU_R04	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	RU	Rating 4	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_SE_R04	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	SE	Rating 4	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_SG_R04	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	SG	Rating 4	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_SI_R04	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	SI	Rating 4	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_SK_R04	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	SK	Rating 4	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_TR_R04	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	TR	Rating 4	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_US_R04	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	US	Rating 4	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMEC_ALL_0106_CT_FIRB_x2_R04	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	Other countries	Rating 4	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_x0_R05	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	Not applicable	Rating 5	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_AT_R05	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	AT	Rating 5	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_AU_R05	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	AU	Rating 5	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_BE_R05	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	BE	Rating 5	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_BG_R05	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	BG	Rating 5	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_BR_R05	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	BR	Rating 5	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_CA_R05	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	CA	Rating 5	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_CH_R05	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	CH	Rating 5	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_CN_R05	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	CN	Rating 5	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_CY_R05	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	CY	Rating 5	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_CZ_R05	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	CZ	Rating 5	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_DE_R05	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	DE	Rating 5	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_DK_R05	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	DK	Rating 5	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_EE_R05	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	EE	Rating 5	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_ES_R05	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	ES	Rating 5	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_FI_R05	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	FI	Rating 5	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_FR_R05	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	FR	Rating 5	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_GB_R05	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	GB	Rating 5	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_GR_R05	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	GR	Rating 5	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_HK_R05	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	HK	Rating 5	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_HR_R05	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	HR	Rating 5	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMEC_ALL_0106_CT_FIRB_HU_R05	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	HU	Rating 5	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_IE_R05	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	IE	Rating 5	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_IL_R05	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	IL	Rating 5	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_IT_R05	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	IT	Rating 5	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_JP_R05	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	JP	Rating 5	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_KR_R05	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	KR	Rating 5	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_LT_R05	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	LT	Rating 5	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_LU_R05	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	LU	Rating 5	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_LV_R05	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	LV	Rating 5	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_MT_R05	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	MT	Rating 5	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_NL_R05	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	NL	Rating 5	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_NO_R05	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	NO	Rating 5	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_PL_R05	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	PL	Rating 5	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_PT_R05	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	PT	Rating 5	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_RO_R05	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	RO	Rating 5	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_RU_R05	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	RU	Rating 5	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_SE_R05	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	SE	Rating 5	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_SG_R05	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	SG	Rating 5	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_SI_R05	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	SI	Rating 5	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_SK_R05	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	SK	Rating 5	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_TR_R05	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	TR	Rating 5	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_US_R05	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	US	Rating 5	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMEC_ALL_0106_CT_FIRB_x2_R05	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	Other countries	Rating 5	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_x0_R06	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	Not applicable	Rating 6	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_AT_R06	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	AT	Rating 6	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_AU_R06	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	AU	Rating 6	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_BE_R06	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	BE	Rating 6	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_BG_R06	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	BG	Rating 6	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_BR_R06	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	BR	Rating 6	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_CA_R06	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	CA	Rating 6	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_CH_R06	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	CH	Rating 6	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_CN_R06	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	CN	Rating 6	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_CY_R06	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	CY	Rating 6	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_CZ_R06	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	CZ	Rating 6	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_DE_R06	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	DE	Rating 6	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_DK_R06	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	DK	Rating 6	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_EE_R06	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	EE	Rating 6	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_ES_R06	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	ES	Rating 6	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_FI_R06	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	FI	Rating 6	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_FR_R06	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	FR	Rating 6	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_GB_R06	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	GB	Rating 6	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_GR_R06	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	GR	Rating 6	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_HK_R06	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	HK	Rating 6	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_HR_R06	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	HR	Rating 6	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMEC_ALL_0106_CT_FIRB_HU_R06	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	HU	Rating 6	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_IE_R06	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	IE	Rating 6	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_IL_R06	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	IL	Rating 6	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_IT_R06	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	IT	Rating 6	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_JP_R06	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	JP	Rating 6	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_KR_R06	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	KR	Rating 6	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_LT_R06	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	LT	Rating 6	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_LU_R06	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	LU	Rating 6	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_LV_R06	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	LV	Rating 6	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_MT_R06	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	MT	Rating 6	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_NL_R06	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	NL	Rating 6	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_NO_R06	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	NO	Rating 6	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_PL_R06	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	PL	Rating 6	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_PT_R06	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	PT	Rating 6	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_RO_R06	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	RO	Rating 6	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_RU_R06	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	RU	Rating 6	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_SE_R06	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	SE	Rating 6	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_SG_R06	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	SG	Rating 6	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_SI_R06	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	SI	Rating 6	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_SK_R06	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	SK	Rating 6	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_TR_R06	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	TR	Rating 6	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_US_R06	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	US	Rating 6	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMEC_ALL_0106_CT_FIRB_x2_R06	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	Other countries	Rating 6	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_x0_R07	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	Not applicable	Rating 7	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_AT_R07	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	AT	Rating 7	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_AU_R07	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	AU	Rating 7	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_BE_R07	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	BE	Rating 7	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_BG_R07	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	BG	Rating 7	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_BR_R07	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	BR	Rating 7	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_CA_R07	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	CA	Rating 7	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_CH_R07	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	CH	Rating 7	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_CN_R07	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	CN	Rating 7	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_CY_R07	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	CY	Rating 7	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_CZ_R07	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	CZ	Rating 7	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_DE_R07	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	DE	Rating 7	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_DK_R07	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	DK	Rating 7	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_EE_R07	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	EE	Rating 7	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_ES_R07	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	ES	Rating 7	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_FI_R07	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	FI	Rating 7	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_FR_R07	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	FR	Rating 7	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_GB_R07	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	GB	Rating 7	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_GR_R07	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	GR	Rating 7	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_HK_R07	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	HK	Rating 7	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_HR_R07	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	HR	Rating 7	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMEC_ALL_0106_CT_FIRB_HU_R07	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	HU	Rating 7	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_IE_R07	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	IE	Rating 7	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_IL_R07	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	IL	Rating 7	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_IT_R07	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	IT	Rating 7	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_JP_R07	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	JP	Rating 7	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_KR_R07	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	KR	Rating 7	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_LT_R07	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	LT	Rating 7	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_LU_R07	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	LU	Rating 7	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_LV_R07	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	LV	Rating 7	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_MT_R07	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	MT	Rating 7	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_NL_R07	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	NL	Rating 7	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_NO_R07	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	NO	Rating 7	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_PL_R07	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	PL	Rating 7	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_PT_R07	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	PT	Rating 7	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_RO_R07	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	RO	Rating 7	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_RU_R07	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	RU	Rating 7	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_SE_R07	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	SE	Rating 7	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_SG_R07	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	SG	Rating 7	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_SI_R07	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	SI	Rating 7	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_SK_R07	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	SK	Rating 7	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_TR_R07	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	TR	Rating 7	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_US_R07	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	US	Rating 7	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMEC_ALL_0106_CT_FIRB_x2_R07	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	Other countries	Rating 7	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_x0_R08	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	Not applicable	Rating 8	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_AT_R08	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	AT	Rating 8	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_AU_R08	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	AU	Rating 8	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_BE_R08	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	BE	Rating 8	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_BG_R08	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	BG	Rating 8	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_BR_R08	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	BR	Rating 8	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_CA_R08	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	CA	Rating 8	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_CH_R08	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	CH	Rating 8	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_CN_R08	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	CN	Rating 8	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_CY_R08	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	CY	Rating 8	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_CZ_R08	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	CZ	Rating 8	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_DE_R08	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	DE	Rating 8	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_DK_R08	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	DK	Rating 8	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_EE_R08	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	EE	Rating 8	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_ES_R08	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	ES	Rating 8	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_FI_R08	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	FI	Rating 8	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_FR_R08	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	FR	Rating 8	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_GB_R08	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	GB	Rating 8	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_GR_R08	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	GR	Rating 8	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_HK_R08	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	HK	Rating 8	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_HR_R08	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	HR	Rating 8	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMEC_ALL_0106_CT_FIRB_HU_R08	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	HU	Rating 8	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_IE_R08	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	IE	Rating 8	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_IL_R08	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	IL	Rating 8	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_IT_R08	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	IT	Rating 8	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_JP_R08	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	JP	Rating 8	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_KR_R08	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	KR	Rating 8	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_LT_R08	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	LT	Rating 8	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_LU_R08	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	LU	Rating 8	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_LV_R08	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	LV	Rating 8	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_MT_R08	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	MT	Rating 8	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_NL_R08	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	NL	Rating 8	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_NO_R08	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	NO	Rating 8	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_PL_R08	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	PL	Rating 8	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_PT_R08	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	PT	Rating 8	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_RO_R08	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	RO	Rating 8	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_RU_R08	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	RU	Rating 8	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_SE_R08	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	SE	Rating 8	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_SG_R08	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	SG	Rating 8	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_SI_R08	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	SI	Rating 8	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_SK_R08	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	SK	Rating 8	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_TR_R08	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	TR	Rating 8	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_US_R08	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	US	Rating 8	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMEC_ALL_0106_CT_FIRB_x2_R08	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	Other countries	Rating 8	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_x0_R09	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	Not applicable	Rating 9	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_AT_R09	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	AT	Rating 9	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_AU_R09	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	AU	Rating 9	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_BE_R09	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	BE	Rating 9	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_BG_R09	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	BG	Rating 9	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_BR_R09	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	BR	Rating 9	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_CA_R09	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	CA	Rating 9	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_CH_R09	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	CH	Rating 9	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_CN_R09	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	CN	Rating 9	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_CY_R09	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	CY	Rating 9	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_CZ_R09	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	CZ	Rating 9	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_DE_R09	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	DE	Rating 9	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_DK_R09	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	DK	Rating 9	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_EE_R09	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	EE	Rating 9	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_ES_R09	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	ES	Rating 9	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_FI_R09	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	FI	Rating 9	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_FR_R09	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	FR	Rating 9	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_GB_R09	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	GB	Rating 9	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_GR_R09	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	GR	Rating 9	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_HK_R09	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	HK	Rating 9	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_HR_R09	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	HR	Rating 9	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMEC_ALL_0106_CT_FIRB_HU_R09	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	HU	Rating 9	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_IE_R09	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	IE	Rating 9	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_IL_R09	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	IL	Rating 9	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_IT_R09	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	IT	Rating 9	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_JP_R09	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	JP	Rating 9	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_KR_R09	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	KR	Rating 9	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_LT_R09	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	LT	Rating 9	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_LU_R09	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	LU	Rating 9	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_LV_R09	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	LV	Rating 9	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_MT_R09	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	MT	Rating 9	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_NL_R09	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	NL	Rating 9	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_NO_R09	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	NO	Rating 9	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_PL_R09	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	PL	Rating 9	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_PT_R09	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	PT	Rating 9	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_RO_R09	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	RO	Rating 9	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_RU_R09	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	RU	Rating 9	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_SE_R09	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	SE	Rating 9	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_SG_R09	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	SG	Rating 9	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_SI_R09	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	SI	Rating 9	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_SK_R09	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	SK	Rating 9	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_TR_R09	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	TR	Rating 9	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_US_R09	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	US	Rating 9	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMEC_ALL_0106_CT_FIRB_x2_R09	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	Other countries	Rating 9	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_x0_R10	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	Not applicable	Rating 10	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_AT_R10	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	AT	Rating 10	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_AU_R10	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	AU	Rating 10	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_BE_R10	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	BE	Rating 10	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_BG_R10	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	BG	Rating 10	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_BR_R10	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	BR	Rating 10	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_CA_R10	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	CA	Rating 10	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_CH_R10	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	CH	Rating 10	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_CN_R10	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	CN	Rating 10	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_CY_R10	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	CY	Rating 10	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_CZ_R10	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	CZ	Rating 10	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_DE_R10	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	DE	Rating 10	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_DK_R10	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	DK	Rating 10	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_EE_R10	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	EE	Rating 10	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_ES_R10	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	ES	Rating 10	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_FI_R10	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	FI	Rating 10	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_FR_R10	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	FR	Rating 10	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_GB_R10	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	GB	Rating 10	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_GR_R10	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	GR	Rating 10	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_HK_R10	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	HK	Rating 10	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_HR_R10	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	HR	Rating 10	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMEC_ALL_0106_CT_FIRB_HU_R10	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	HU	Rating 10	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_IE_R10	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	IE	Rating 10	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_IL_R10	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	IL	Rating 10	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_IT_R10	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	IT	Rating 10	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_JP_R10	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	JP	Rating 10	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_KR_R10	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	KR	Rating 10	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_LT_R10	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	LT	Rating 10	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_LU_R10	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	LU	Rating 10	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_LV_R10	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	LV	Rating 10	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_MT_R10	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	MT	Rating 10	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_NL_R10	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	NL	Rating 10	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_NO_R10	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	NO	Rating 10	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_PL_R10	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	PL	Rating 10	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_PT_R10	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	PT	Rating 10	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_RO_R10	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	RO	Rating 10	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_RU_R10	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	RU	Rating 10	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_SE_R10	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	SE	Rating 10	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_SG_R10	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	SG	Rating 10	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_SI_R10	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	SI	Rating 10	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_SK_R10	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	SK	Rating 10	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_TR_R10	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	TR	Rating 10	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_US_R10	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	US	Rating 10	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMEC_ALL_0106_CT_FIRB_x2_R10	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	Other countries	Rating 10	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_x0_R11	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	Not applicable	Rating 11	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_AT_R11	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	AT	Rating 11	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_AU_R11	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	AU	Rating 11	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_BE_R11	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	BE	Rating 11	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_BG_R11	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	BG	Rating 11	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_BR_R11	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	BR	Rating 11	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_CA_R11	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	CA	Rating 11	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_CH_R11	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	CH	Rating 11	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_CN_R11	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	CN	Rating 11	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_CY_R11	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	CY	Rating 11	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_CZ_R11	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	CZ	Rating 11	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_DE_R11	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	DE	Rating 11	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_DK_R11	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	DK	Rating 11	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_EE_R11	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	EE	Rating 11	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_ES_R11	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	ES	Rating 11	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_FI_R11	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	FI	Rating 11	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_FR_R11	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	FR	Rating 11	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_GB_R11	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	GB	Rating 11	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_GR_R11	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	GR	Rating 11	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_HK_R11	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	HK	Rating 11	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_HR_R11	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	HR	Rating 11	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMEC_ALL_0106_CT_FIRB_HU_R11	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	HU	Rating 11	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_IE_R11	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	IE	Rating 11	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_IL_R11	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	IL	Rating 11	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_IT_R11	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	IT	Rating 11	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_JP_R11	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	JP	Rating 11	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_KR_R11	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	KR	Rating 11	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_LT_R11	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	LT	Rating 11	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_LU_R11	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	LU	Rating 11	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_LV_R11	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	LV	Rating 11	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_MT_R11	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	MT	Rating 11	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_NL_R11	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	NL	Rating 11	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_NO_R11	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	NO	Rating 11	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_PL_R11	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	PL	Rating 11	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_PT_R11	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	PT	Rating 11	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_RO_R11	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	RO	Rating 11	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_RU_R11	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	RU	Rating 11	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_SE_R11	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	SE	Rating 11	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_SG_R11	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	SG	Rating 11	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_SI_R11	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	SI	Rating 11	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_SK_R11	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	SK	Rating 11	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_TR_R11	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	TR	Rating 11	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_US_R11	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	US	Rating 11	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMEC_ALL_0106_CT_FIRB_x2_R11	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	Other countries	Rating 11	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_x0_R12	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	Not applicable	Rating 12	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_AT_R12	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	AT	Rating 12	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_AU_R12	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	AU	Rating 12	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_BE_R12	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	BE	Rating 12	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_BG_R12	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	BG	Rating 12	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_BR_R12	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	BR	Rating 12	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_CA_R12	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	CA	Rating 12	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_CH_R12	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	CH	Rating 12	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_CN_R12	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	CN	Rating 12	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_CY_R12	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	CY	Rating 12	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_CZ_R12	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	CZ	Rating 12	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_DE_R12	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	DE	Rating 12	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_DK_R12	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	DK	Rating 12	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_EE_R12	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	EE	Rating 12	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_ES_R12	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	ES	Rating 12	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_FI_R12	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	FI	Rating 12	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_FR_R12	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	FR	Rating 12	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_GB_R12	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	GB	Rating 12	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_GR_R12	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	GR	Rating 12	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_HK_R12	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	HK	Rating 12	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_HR_R12	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	HR	Rating 12	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMEC_ALL_0106_CT_FIRB_HU_R12	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	HU	Rating 12	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_IE_R12	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	IE	Rating 12	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_IL_R12	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	IL	Rating 12	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_IT_R12	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	IT	Rating 12	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_JP_R12	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	JP	Rating 12	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_KR_R12	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	KR	Rating 12	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_LT_R12	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	LT	Rating 12	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_LU_R12	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	LU	Rating 12	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_LV_R12	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	LV	Rating 12	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_MT_R12	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	MT	Rating 12	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_NL_R12	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	NL	Rating 12	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_NO_R12	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	NO	Rating 12	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_PL_R12	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	PL	Rating 12	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_PT_R12	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	PT	Rating 12	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_RO_R12	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	RO	Rating 12	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_RU_R12	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	RU	Rating 12	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_SE_R12	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	SE	Rating 12	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_SG_R12	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	SG	Rating 12	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_SI_R12	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	SI	Rating 12	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_SK_R12	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	SK	Rating 12	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_TR_R12	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	TR	Rating 12	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_US_R12	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	US	Rating 12	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMEC_ALL_0106_CT_FIRB_x2_R12	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	Other countries	Rating 12	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_x0_R13	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	Not applicable	Rating 13	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_AT_R13	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	AT	Rating 13	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_AU_R13	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	AU	Rating 13	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_BE_R13	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	BE	Rating 13	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_BG_R13	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	BG	Rating 13	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_BR_R13	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	BR	Rating 13	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_CA_R13	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	CA	Rating 13	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_CH_R13	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	CH	Rating 13	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_CN_R13	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	CN	Rating 13	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_CY_R13	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	CY	Rating 13	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_CZ_R13	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	CZ	Rating 13	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_DE_R13	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	DE	Rating 13	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_DK_R13	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	DK	Rating 13	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_EE_R13	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	EE	Rating 13	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_ES_R13	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	ES	Rating 13	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_FI_R13	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	FI	Rating 13	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_FR_R13	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	FR	Rating 13	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_GB_R13	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	GB	Rating 13	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_GR_R13	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	GR	Rating 13	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_HK_R13	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	HK	Rating 13	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_HR_R13	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	HR	Rating 13	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMEC_ALL_0106_CT_FIRB_HU_R13	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	HU	Rating 13	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_IE_R13	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	IE	Rating 13	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_IL_R13	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	IL	Rating 13	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_IT_R13	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	IT	Rating 13	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_JP_R13	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	JP	Rating 13	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_KR_R13	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	KR	Rating 13	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_LT_R13	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	LT	Rating 13	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_LU_R13	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	LU	Rating 13	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_LV_R13	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	LV	Rating 13	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_MT_R13	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	MT	Rating 13	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_NL_R13	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	NL	Rating 13	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_NO_R13	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	NO	Rating 13	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_PL_R13	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	PL	Rating 13	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_PT_R13	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	PT	Rating 13	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_RO_R13	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	RO	Rating 13	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_RU_R13	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	RU	Rating 13	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_SE_R13	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	SE	Rating 13	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_SG_R13	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	SG	Rating 13	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_SI_R13	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	SI	Rating 13	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_SK_R13	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	SK	Rating 13	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_TR_R13	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	TR	Rating 13	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_US_R13	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	US	Rating 13	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMEC_ALL_0106_CT_FIRB_x2_R13	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	Other countries	Rating 13	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_x0_R14	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	Not applicable	Rating 14	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_AT_R14	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	AT	Rating 14	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_AU_R14	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	AU	Rating 14	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_BE_R14	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	BE	Rating 14	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_BG_R14	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	BG	Rating 14	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_BR_R14	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	BR	Rating 14	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_CA_R14	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	CA	Rating 14	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_CH_R14	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	CH	Rating 14	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_CN_R14	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	CN	Rating 14	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_CY_R14	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	CY	Rating 14	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_CZ_R14	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	CZ	Rating 14	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_DE_R14	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	DE	Rating 14	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_DK_R14	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	DK	Rating 14	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_EE_R14	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	EE	Rating 14	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_ES_R14	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	ES	Rating 14	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_FI_R14	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	FI	Rating 14	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_FR_R14	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	FR	Rating 14	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_GB_R14	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	GB	Rating 14	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_GR_R14	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	GR	Rating 14	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_HK_R14	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	HK	Rating 14	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_HR_R14	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	HR	Rating 14	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMEC_ALL_0106_CT_FIRB_HU_R14	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	HU	Rating 14	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_IE_R14	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	IE	Rating 14	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_IL_R14	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	IL	Rating 14	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_IT_R14	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	IT	Rating 14	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_JP_R14	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	JP	Rating 14	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_KR_R14	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	KR	Rating 14	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_LT_R14	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	LT	Rating 14	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_LU_R14	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	LU	Rating 14	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_LV_R14	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	LV	Rating 14	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_MT_R14	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	MT	Rating 14	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_NL_R14	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	NL	Rating 14	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_NO_R14	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	NO	Rating 14	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_PL_R14	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	PL	Rating 14	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_PT_R14	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	PT	Rating 14	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_RO_R14	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	RO	Rating 14	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_RU_R14	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	RU	Rating 14	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_SE_R14	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	SE	Rating 14	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_SG_R14	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	SG	Rating 14	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_SI_R14	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	SI	Rating 14	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_SK_R14	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	SK	Rating 14	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_TR_R14	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	TR	Rating 14	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_US_R14	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	US	Rating 14	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMEC_ALL_0106_CT_FIRB_x2_R14	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	Other countries	Rating 14	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_x0_R15	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	Not applicable	Rating 15	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_AT_R15	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	AT	Rating 15	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_AU_R15	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	AU	Rating 15	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_BE_R15	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	BE	Rating 15	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_BG_R15	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	BG	Rating 15	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_BR_R15	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	BR	Rating 15	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_CA_R15	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	CA	Rating 15	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_CH_R15	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	CH	Rating 15	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_CN_R15	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	CN	Rating 15	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_CY_R15	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	CY	Rating 15	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_CZ_R15	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	CZ	Rating 15	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_DE_R15	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	DE	Rating 15	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_DK_R15	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	DK	Rating 15	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_EE_R15	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	EE	Rating 15	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_ES_R15	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	ES	Rating 15	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_FI_R15	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	FI	Rating 15	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_FR_R15	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	FR	Rating 15	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_GB_R15	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	GB	Rating 15	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_GR_R15	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	GR	Rating 15	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_HK_R15	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	HK	Rating 15	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_HR_R15	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	HR	Rating 15	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMEC_ALL_0106_CT_FIRB_HU_R15	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	HU	Rating 15	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_IE_R15	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	IE	Rating 15	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_IL_R15	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	IL	Rating 15	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_IT_R15	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	IT	Rating 15	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_JP_R15	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	JP	Rating 15	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_KR_R15	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	KR	Rating 15	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_LT_R15	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	LT	Rating 15	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_LU_R15	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	LU	Rating 15	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_LV_R15	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	LV	Rating 15	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_MT_R15	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	MT	Rating 15	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_NL_R15	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	NL	Rating 15	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_NO_R15	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	NO	Rating 15	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_PL_R15	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	PL	Rating 15	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_PT_R15	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	PT	Rating 15	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_RO_R15	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	RO	Rating 15	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_RU_R15	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	RU	Rating 15	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_SE_R15	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	SE	Rating 15	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_SG_R15	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	SG	Rating 15	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_SI_R15	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	SI	Rating 15	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_SK_R15	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	SK	Rating 15	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_TR_R15	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	TR	Rating 15	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_US_R15	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	US	Rating 15	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMEC_ALL_0106_CT_FIRB_x2_R15	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	Other countries	Rating 15	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_x0_R16	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	Not applicable	Rating 16	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_AT_R16	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	AT	Rating 16	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_AU_R16	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	AU	Rating 16	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_BE_R16	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	BE	Rating 16	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_BG_R16	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	BG	Rating 16	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_BR_R16	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	BR	Rating 16	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_CA_R16	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	CA	Rating 16	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_CH_R16	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	CH	Rating 16	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_CN_R16	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	CN	Rating 16	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_CY_R16	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	CY	Rating 16	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_CZ_R16	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	CZ	Rating 16	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_DE_R16	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	DE	Rating 16	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_DK_R16	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	DK	Rating 16	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_EE_R16	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	EE	Rating 16	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_ES_R16	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	ES	Rating 16	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_FI_R16	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	FI	Rating 16	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_FR_R16	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	FR	Rating 16	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_GB_R16	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	GB	Rating 16	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_GR_R16	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	GR	Rating 16	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_HK_R16	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	HK	Rating 16	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_HR_R16	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	HR	Rating 16	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMEC_ALL_0106_CT_FIRB_HU_R16	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	HU	Rating 16	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_IE_R16	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	IE	Rating 16	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_IL_R16	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	IL	Rating 16	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_IT_R16	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	IT	Rating 16	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_JP_R16	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	JP	Rating 16	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_KR_R16	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	KR	Rating 16	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_LT_R16	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	LT	Rating 16	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_LU_R16	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	LU	Rating 16	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_LV_R16	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	LV	Rating 16	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_MT_R16	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	MT	Rating 16	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_NL_R16	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	NL	Rating 16	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_NO_R16	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	NO	Rating 16	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_PL_R16	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	PL	Rating 16	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_PT_R16	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	PT	Rating 16	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_RO_R16	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	RO	Rating 16	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_RU_R16	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	RU	Rating 16	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_SE_R16	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	SE	Rating 16	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_SG_R16	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	SG	Rating 16	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_SI_R16	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	SI	Rating 16	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_SK_R16	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	SK	Rating 16	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_TR_R16	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	TR	Rating 16	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_US_R16	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	US	Rating 16	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMEC_ALL_0106_CT_FIRB_x2_R16	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	Other countries	Rating 16	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_x0_R17	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	Not applicable	Rating 17	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_AT_R17	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	AT	Rating 17	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_AU_R17	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	AU	Rating 17	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_BE_R17	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	BE	Rating 17	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_BG_R17	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	BG	Rating 17	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_BR_R17	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	BR	Rating 17	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_CA_R17	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	CA	Rating 17	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_CH_R17	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	CH	Rating 17	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_CN_R17	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	CN	Rating 17	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_CY_R17	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	CY	Rating 17	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_CZ_R17	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	CZ	Rating 17	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_DE_R17	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	DE	Rating 17	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_DK_R17	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	DK	Rating 17	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_EE_R17	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	EE	Rating 17	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_ES_R17	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	ES	Rating 17	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_FI_R17	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	FI	Rating 17	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_FR_R17	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	FR	Rating 17	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_GB_R17	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	GB	Rating 17	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_GR_R17	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	GR	Rating 17	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_HK_R17	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	HK	Rating 17	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_HR_R17	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	HR	Rating 17	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMEC_ALL_0106_CT_FIRB_HU_R17	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	HU	Rating 17	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_IE_R17	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	IE	Rating 17	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_IL_R17	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	IL	Rating 17	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_IT_R17	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	IT	Rating 17	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_JP_R17	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	JP	Rating 17	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_KR_R17	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	KR	Rating 17	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_LT_R17	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	LT	Rating 17	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_LU_R17	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	LU	Rating 17	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_LV_R17	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	LV	Rating 17	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_MT_R17	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	MT	Rating 17	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_NL_R17	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	NL	Rating 17	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_NO_R17	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	NO	Rating 17	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_PL_R17	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	PL	Rating 17	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_PT_R17	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	PT	Rating 17	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_RO_R17	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	RO	Rating 17	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_RU_R17	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	RU	Rating 17	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_SE_R17	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	SE	Rating 17	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_SG_R17	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	SG	Rating 17	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_SI_R17	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	SI	Rating 17	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_SK_R17	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	SK	Rating 17	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_TR_R17	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	TR	Rating 17	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_US_R17	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	US	Rating 17	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMEC_ALL_0106_CT_FIRB_x2_R17	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	Other countries	Rating 17	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_x0_R18	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	Not applicable	Rating 18	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_AT_R18	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	AT	Rating 18	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_AU_R18	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	AU	Rating 18	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_BE_R18	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	BE	Rating 18	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_BG_R18	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	BG	Rating 18	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_BR_R18	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	BR	Rating 18	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_CA_R18	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	CA	Rating 18	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_CH_R18	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	CH	Rating 18	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_CN_R18	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	CN	Rating 18	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_CY_R18	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	CY	Rating 18	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_CZ_R18	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	CZ	Rating 18	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_DE_R18	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	DE	Rating 18	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_DK_R18	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	DK	Rating 18	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_EE_R18	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	EE	Rating 18	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_ES_R18	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	ES	Rating 18	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_FI_R18	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	FI	Rating 18	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_FR_R18	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	FR	Rating 18	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_GB_R18	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	GB	Rating 18	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_GR_R18	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	GR	Rating 18	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_HK_R18	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	HK	Rating 18	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_HR_R18	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	HR	Rating 18	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMEC_ALL_0106_CT_FIRB_HU_R18	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	HU	Rating 18	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_IE_R18	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	IE	Rating 18	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_IL_R18	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	IL	Rating 18	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_IT_R18	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	IT	Rating 18	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_JP_R18	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	JP	Rating 18	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_KR_R18	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	KR	Rating 18	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_LT_R18	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	LT	Rating 18	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_LU_R18	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	LU	Rating 18	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_LV_R18	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	LV	Rating 18	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_MT_R18	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	MT	Rating 18	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_NL_R18	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	NL	Rating 18	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_NO_R18	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	NO	Rating 18	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_PL_R18	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	PL	Rating 18	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_PT_R18	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	PT	Rating 18	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_RO_R18	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	RO	Rating 18	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_RU_R18	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	RU	Rating 18	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_SE_R18	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	SE	Rating 18	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_SG_R18	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	SG	Rating 18	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_SI_R18	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	SI	Rating 18	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_SK_R18	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	SK	Rating 18	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_TR_R18	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	TR	Rating 18	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_US_R18	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	US	Rating 18	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMEC_ALL_0106_CT_FIRB_x2_R18	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	Other countries	Rating 18	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_x0_R19	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	Not applicable	Rating 19	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_AT_R19	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	AT	Rating 19	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_AU_R19	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	AU	Rating 19	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_BE_R19	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	BE	Rating 19	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_BG_R19	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	BG	Rating 19	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_BR_R19	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	BR	Rating 19	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_CA_R19	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	CA	Rating 19	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_CH_R19	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	CH	Rating 19	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_CN_R19	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	CN	Rating 19	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_CY_R19	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	CY	Rating 19	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_CZ_R19	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	CZ	Rating 19	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_DE_R19	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	DE	Rating 19	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_DK_R19	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	DK	Rating 19	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_EE_R19	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	EE	Rating 19	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_ES_R19	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	ES	Rating 19	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_FI_R19	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	FI	Rating 19	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_FR_R19	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	FR	Rating 19	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_GB_R19	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	GB	Rating 19	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_GR_R19	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	GR	Rating 19	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_HK_R19	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	HK	Rating 19	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_HR_R19	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	HR	Rating 19	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMEC_ALL_0106_CT_FIRB_HU_R19	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	HU	Rating 19	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_IE_R19	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	IE	Rating 19	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_IL_R19	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	IL	Rating 19	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_IT_R19	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	IT	Rating 19	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_JP_R19	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	JP	Rating 19	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_KR_R19	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	KR	Rating 19	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_LT_R19	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	LT	Rating 19	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_LU_R19	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	LU	Rating 19	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_LV_R19	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	LV	Rating 19	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_MT_R19	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	MT	Rating 19	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_NL_R19	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	NL	Rating 19	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_NO_R19	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	NO	Rating 19	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_PL_R19	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	PL	Rating 19	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_PT_R19	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	PT	Rating 19	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_RO_R19	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	RO	Rating 19	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_RU_R19	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	RU	Rating 19	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_SE_R19	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	SE	Rating 19	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_SG_R19	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	SG	Rating 19	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_SI_R19	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	SI	Rating 19	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_SK_R19	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	SK	Rating 19	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_TR_R19	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	TR	Rating 19	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_US_R19	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	US	Rating 19	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMEC_ALL_0106_CT_FIRB_x2_R19	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	Other countries	Rating 19	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_x0_R20	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	Not applicable	Rating 20	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_AT_R20	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	AT	Rating 20	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_AU_R20	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	AU	Rating 20	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_BE_R20	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	BE	Rating 20	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_BG_R20	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	BG	Rating 20	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_BR_R20	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	BR	Rating 20	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_CA_R20	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	CA	Rating 20	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_CH_R20	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	CH	Rating 20	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_CN_R20	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	CN	Rating 20	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_CY_R20	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	CY	Rating 20	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_CZ_R20	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	CZ	Rating 20	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_DE_R20	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	DE	Rating 20	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_DK_R20	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	DK	Rating 20	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_EE_R20	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	EE	Rating 20	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_ES_R20	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	ES	Rating 20	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_FI_R20	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	FI	Rating 20	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_FR_R20	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	FR	Rating 20	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_GB_R20	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	GB	Rating 20	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_GR_R20	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	GR	Rating 20	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_HK_R20	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	HK	Rating 20	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_HR_R20	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	HR	Rating 20	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMEC_ALL_0106_CT_FIRB_HU_R20	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	HU	Rating 20	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_IE_R20	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	IE	Rating 20	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_IL_R20	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	IL	Rating 20	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_IT_R20	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	IT	Rating 20	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_JP_R20	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	JP	Rating 20	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_KR_R20	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	KR	Rating 20	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_LT_R20	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	LT	Rating 20	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_LU_R20	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	LU	Rating 20	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_LV_R20	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	LV	Rating 20	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_MT_R20	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	MT	Rating 20	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_NL_R20	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	NL	Rating 20	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_NO_R20	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	NO	Rating 20	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_PL_R20	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	PL	Rating 20	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_PT_R20	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	PT	Rating 20	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_RO_R20	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	RO	Rating 20	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_RU_R20	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	RU	Rating 20	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_SE_R20	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	SE	Rating 20	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_SG_R20	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	SG	Rating 20	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_SI_R20	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	SI	Rating 20	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_SK_R20	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	SK	Rating 20	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_TR_R20	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	TR	Rating 20	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_US_R20	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	US	Rating 20	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMEC_ALL_0106_CT_FIRB_x2_R20	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	Other countries	Rating 20	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_x0_R21	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	Not applicable	Rating 21	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_AT_R21	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	AT	Rating 21	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_AU_R21	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	AU	Rating 21	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_BE_R21	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	BE	Rating 21	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_BG_R21	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	BG	Rating 21	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_BR_R21	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	BR	Rating 21	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_CA_R21	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	CA	Rating 21	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_CH_R21	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	CH	Rating 21	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_CN_R21	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	CN	Rating 21	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_CY_R21	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	CY	Rating 21	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_CZ_R21	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	CZ	Rating 21	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_DE_R21	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	DE	Rating 21	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_DK_R21	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	DK	Rating 21	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_EE_R21	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	EE	Rating 21	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_ES_R21	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	ES	Rating 21	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_FI_R21	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	FI	Rating 21	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_FR_R21	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	FR	Rating 21	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_GB_R21	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	GB	Rating 21	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_GR_R21	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	GR	Rating 21	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_HK_R21	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	HK	Rating 21	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_HR_R21	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	HR	Rating 21	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMEC_ALL_0106_CT_FIRB_HU_R21	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	HU	Rating 21	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_IE_R21	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	IE	Rating 21	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_IL_R21	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	IL	Rating 21	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_IT_R21	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	IT	Rating 21	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_JP_R21	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	JP	Rating 21	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_KR_R21	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	KR	Rating 21	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_LT_R21	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	LT	Rating 21	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_LU_R21	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	LU	Rating 21	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_LV_R21	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	LV	Rating 21	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_MT_R21	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	MT	Rating 21	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_NL_R21	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	NL	Rating 21	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_NO_R21	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	NO	Rating 21	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_PL_R21	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	PL	Rating 21	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_PT_R21	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	PT	Rating 21	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_RO_R21	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	RO	Rating 21	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_RU_R21	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	RU	Rating 21	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_SE_R21	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	SE	Rating 21	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_SG_R21	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	SG	Rating 21	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_SI_R21	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	SI	Rating 21	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_SK_R21	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	SK	Rating 21	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_TR_R21	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	TR	Rating 21	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_US_R21	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	US	Rating 21	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMEC_ALL_0106_CT_FIRB_x2_R21	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	Other countries	Rating 21	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_x0_R22	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	Not applicable	Rating 22	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_AT_R22	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	AT	Rating 22	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_AU_R22	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	AU	Rating 22	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_BE_R22	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	BE	Rating 22	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_BG_R22	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	BG	Rating 22	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_BR_R22	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	BR	Rating 22	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_CA_R22	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	CA	Rating 22	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_CH_R22	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	CH	Rating 22	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_CN_R22	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	CN	Rating 22	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_CY_R22	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	CY	Rating 22	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_CZ_R22	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	CZ	Rating 22	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_DE_R22	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	DE	Rating 22	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_DK_R22	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	DK	Rating 22	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_EE_R22	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	EE	Rating 22	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_ES_R22	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	ES	Rating 22	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_FI_R22	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	FI	Rating 22	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_FR_R22	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	FR	Rating 22	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_GB_R22	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	GB	Rating 22	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_GR_R22	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	GR	Rating 22	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_HK_R22	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	HK	Rating 22	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_HR_R22	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	HR	Rating 22	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMEC_ALL_0106_CT_FIRB_HU_R22	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	HU	Rating 22	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_IE_R22	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	IE	Rating 22	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_IL_R22	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	IL	Rating 22	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_IT_R22	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	IT	Rating 22	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_JP_R22	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	JP	Rating 22	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_KR_R22	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	KR	Rating 22	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_LT_R22	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	LT	Rating 22	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_LU_R22	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	LU	Rating 22	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_LV_R22	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	LV	Rating 22	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_MT_R22	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	MT	Rating 22	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_NL_R22	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	NL	Rating 22	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_NO_R22	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	NO	Rating 22	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_PL_R22	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	PL	Rating 22	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_PT_R22	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	PT	Rating 22	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_RO_R22	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	RO	Rating 22	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_RU_R22	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	RU	Rating 22	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_SE_R22	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	SE	Rating 22	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_SG_R22	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	SG	Rating 22	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_SI_R22	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	SI	Rating 22	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_SK_R22	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	SK	Rating 22	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_TR_R22	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	TR	Rating 22	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_US_R22	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	US	Rating 22	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMEC_ALL_0106_CT_FIRB_x2_R22	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	Other countries	Rating 22	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_x0_R23	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	Not applicable	Rating 23	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_AT_R23	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	AT	Rating 23	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_AU_R23	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	AU	Rating 23	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_BE_R23	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	BE	Rating 23	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_BG_R23	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	BG	Rating 23	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_BR_R23	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	BR	Rating 23	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_CA_R23	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	CA	Rating 23	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_CH_R23	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	CH	Rating 23	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_CN_R23	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	CN	Rating 23	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_CY_R23	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	CY	Rating 23	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_CZ_R23	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	CZ	Rating 23	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_DE_R23	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	DE	Rating 23	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_DK_R23	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	DK	Rating 23	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_EE_R23	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	EE	Rating 23	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_ES_R23	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	ES	Rating 23	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_FI_R23	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	FI	Rating 23	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_FR_R23	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	FR	Rating 23	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_GB_R23	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	GB	Rating 23	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_GR_R23	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	GR	Rating 23	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_HK_R23	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	HK	Rating 23	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_HR_R23	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	HR	Rating 23	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMEC_ALL_0106_CT_FIRB_HU_R23	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	HU	Rating 23	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_IE_R23	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	IE	Rating 23	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_IL_R23	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	IL	Rating 23	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_IT_R23	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	IT	Rating 23	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_JP_R23	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	JP	Rating 23	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_KR_R23	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	KR	Rating 23	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_LT_R23	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	LT	Rating 23	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_LU_R23	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	LU	Rating 23	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_LV_R23	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	LV	Rating 23	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_MT_R23	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	MT	Rating 23	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_NL_R23	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	NL	Rating 23	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_NO_R23	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	NO	Rating 23	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_PL_R23	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	PL	Rating 23	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_PT_R23	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	PT	Rating 23	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_RO_R23	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	RO	Rating 23	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_RU_R23	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	RU	Rating 23	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_SE_R23	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	SE	Rating 23	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_SG_R23	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	SG	Rating 23	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_SI_R23	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	SI	Rating 23	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_SK_R23	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	SK	Rating 23	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_TR_R23	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	TR	Rating 23	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_US_R23	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	US	Rating 23	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMEC_ALL_0106_CT_FIRB_x2_R23	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	Other countries	Rating 23	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_x0_R24	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	Not applicable	Rating 24	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_AT_R24	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	AT	Rating 24	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_AU_R24	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	AU	Rating 24	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_BE_R24	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	BE	Rating 24	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_BG_R24	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	BG	Rating 24	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_BR_R24	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	BR	Rating 24	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_CA_R24	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	CA	Rating 24	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_CH_R24	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	CH	Rating 24	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_CN_R24	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	CN	Rating 24	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_CY_R24	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	CY	Rating 24	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_CZ_R24	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	CZ	Rating 24	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_DE_R24	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	DE	Rating 24	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_DK_R24	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	DK	Rating 24	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_EE_R24	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	EE	Rating 24	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_ES_R24	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	ES	Rating 24	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_FI_R24	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	FI	Rating 24	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_FR_R24	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	FR	Rating 24	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_GB_R24	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	GB	Rating 24	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_GR_R24	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	GR	Rating 24	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_HK_R24	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	HK	Rating 24	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_HR_R24	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	HR	Rating 24	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMEC_ALL_0106_CT_FIRB_HU_R24	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	HU	Rating 24	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_IE_R24	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	IE	Rating 24	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_IL_R24	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	IL	Rating 24	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_IT_R24	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	IT	Rating 24	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_JP_R24	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	JP	Rating 24	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_KR_R24	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	KR	Rating 24	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_LT_R24	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	LT	Rating 24	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_LU_R24	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	LU	Rating 24	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_LV_R24	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	LV	Rating 24	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_MT_R24	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	MT	Rating 24	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_NL_R24	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	NL	Rating 24	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_NO_R24	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	NO	Rating 24	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_PL_R24	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	PL	Rating 24	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_PT_R24	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	PT	Rating 24	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_RO_R24	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	RO	Rating 24	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_RU_R24	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	RU	Rating 24	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_SE_R24	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	SE	Rating 24	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_SG_R24	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	SG	Rating 24	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_SI_R24	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	SI	Rating 24	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_SK_R24	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	SK	Rating 24	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_TR_R24	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	TR	Rating 24	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_US_R24	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	US	Rating 24	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMEC_ALL_0106_CT_FIRB_x2_R24	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	Other countries	Rating 24	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_x0_R25	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	Not applicable	Rating 25	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_AT_R25	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	AT	Rating 25	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_AU_R25	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	AU	Rating 25	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_BE_R25	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	BE	Rating 25	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_BG_R25	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	BG	Rating 25	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_BR_R25	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	BR	Rating 25	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_CA_R25	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	CA	Rating 25	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_CH_R25	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	CH	Rating 25	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_CN_R25	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	CN	Rating 25	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_CY_R25	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	CY	Rating 25	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_CZ_R25	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	CZ	Rating 25	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_DE_R25	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	DE	Rating 25	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_DK_R25	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	DK	Rating 25	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_EE_R25	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	EE	Rating 25	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_ES_R25	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	ES	Rating 25	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_FI_R25	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	FI	Rating 25	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_FR_R25	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	FR	Rating 25	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_GB_R25	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	GB	Rating 25	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_GR_R25	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	GR	Rating 25	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_HK_R25	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	HK	Rating 25	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_HR_R25	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	HR	Rating 25	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMEC_ALL_0106_CT_FIRB_HU_R25	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	HU	Rating 25	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_IE_R25	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	IE	Rating 25	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_IL_R25	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	IL	Rating 25	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_IT_R25	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	IT	Rating 25	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_JP_R25	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	JP	Rating 25	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_KR_R25	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	KR	Rating 25	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_LT_R25	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	LT	Rating 25	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_LU_R25	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	LU	Rating 25	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_LV_R25	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	LV	Rating 25	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_MT_R25	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	MT	Rating 25	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_NL_R25	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	NL	Rating 25	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_NO_R25	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	NO	Rating 25	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_PL_R25	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	PL	Rating 25	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_PT_R25	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	PT	Rating 25	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_RO_R25	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	RO	Rating 25	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_RU_R25	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	RU	Rating 25	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_SE_R25	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	SE	Rating 25	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_SG_R25	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	SG	Rating 25	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_SI_R25	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	SI	Rating 25	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_SK_R25	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	SK	Rating 25	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_TR_R25	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	TR	Rating 25	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_US_R25	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	US	Rating 25	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMEC_ALL_0106_CT_FIRB_x2_R25	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	Other countries	Rating 25	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_x0_R26	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	Not applicable	Rating 26	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_AT_R26	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	AT	Rating 26	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_AU_R26	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	AU	Rating 26	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_BE_R26	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	BE	Rating 26	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_BG_R26	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	BG	Rating 26	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_BR_R26	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	BR	Rating 26	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_CA_R26	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	CA	Rating 26	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_CH_R26	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	CH	Rating 26	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_CN_R26	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	CN	Rating 26	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_CY_R26	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	CY	Rating 26	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_CZ_R26	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	CZ	Rating 26	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_DE_R26	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	DE	Rating 26	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_DK_R26	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	DK	Rating 26	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_EE_R26	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	EE	Rating 26	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_ES_R26	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	ES	Rating 26	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_FI_R26	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	FI	Rating 26	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_FR_R26	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	FR	Rating 26	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_GB_R26	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	GB	Rating 26	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_GR_R26	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	GR	Rating 26	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_HK_R26	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	HK	Rating 26	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_HR_R26	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	HR	Rating 26	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMEC_ALL_0106_CT_FIRB_HU_R26	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	HU	Rating 26	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_IE_R26	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	IE	Rating 26	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_IL_R26	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	IL	Rating 26	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_IT_R26	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	IT	Rating 26	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_JP_R26	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	JP	Rating 26	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_KR_R26	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	KR	Rating 26	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_LT_R26	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	LT	Rating 26	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_LU_R26	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	LU	Rating 26	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_LV_R26	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	LV	Rating 26	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_MT_R26	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	MT	Rating 26	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_NL_R26	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	NL	Rating 26	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_NO_R26	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	NO	Rating 26	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_PL_R26	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	PL	Rating 26	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_PT_R26	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	PT	Rating 26	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_RO_R26	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	RO	Rating 26	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_RU_R26	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	RU	Rating 26	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_SE_R26	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	SE	Rating 26	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_SG_R26	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	SG	Rating 26	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_SI_R26	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	SI	Rating 26	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_SK_R26	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	SK	Rating 26	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_TR_R26	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	TR	Rating 26	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_US_R26	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	US	Rating 26	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMEC_ALL_0106_CT_FIRB_x2_R26	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	Other countries	Rating 26	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_x0_R27	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	Not applicable	Rating 27	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_AT_R27	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	AT	Rating 27	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_AU_R27	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	AU	Rating 27	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_BE_R27	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	BE	Rating 27	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_BG_R27	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	BG	Rating 27	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_BR_R27	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	BR	Rating 27	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_CA_R27	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	CA	Rating 27	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_CH_R27	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	CH	Rating 27	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_CN_R27	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	CN	Rating 27	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_CY_R27	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	CY	Rating 27	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_CZ_R27	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	CZ	Rating 27	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_DE_R27	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	DE	Rating 27	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_DK_R27	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	DK	Rating 27	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_EE_R27	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	EE	Rating 27	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_ES_R27	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	ES	Rating 27	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_FI_R27	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	FI	Rating 27	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_FR_R27	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	FR	Rating 27	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_GB_R27	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	GB	Rating 27	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_GR_R27	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	GR	Rating 27	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_HK_R27	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	HK	Rating 27	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_HR_R27	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	HR	Rating 27	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMEC_ALL_0106_CT_FIRB_HU_R27	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	HU	Rating 27	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_IE_R27	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	IE	Rating 27	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_IL_R27	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	IL	Rating 27	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_IT_R27	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	IT	Rating 27	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_JP_R27	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	JP	Rating 27	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_KR_R27	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	KR	Rating 27	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_LT_R27	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	LT	Rating 27	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_LU_R27	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	LU	Rating 27	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_LV_R27	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	LV	Rating 27	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_MT_R27	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	MT	Rating 27	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_NL_R27	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	NL	Rating 27	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_NO_R27	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	NO	Rating 27	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_PL_R27	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	PL	Rating 27	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_PT_R27	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	PT	Rating 27	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_RO_R27	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	RO	Rating 27	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_RU_R27	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	RU	Rating 27	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_SE_R27	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	SE	Rating 27	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_SG_R27	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	SG	Rating 27	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_SI_R27	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	SI	Rating 27	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_SK_R27	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	SK	Rating 27	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_TR_R27	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	TR	Rating 27	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_US_R27	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	US	Rating 27	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMEC_ALL_0106_CT_FIRB_x2_R27	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	Other countries	Rating 27	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_x0_R28	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	Not applicable	Rating 28	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_AT_R28	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	AT	Rating 28	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_AU_R28	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	AU	Rating 28	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_BE_R28	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	BE	Rating 28	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_BG_R28	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	BG	Rating 28	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_BR_R28	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	BR	Rating 28	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_CA_R28	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	CA	Rating 28	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_CH_R28	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	CH	Rating 28	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_CN_R28	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	CN	Rating 28	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_CY_R28	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	CY	Rating 28	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_CZ_R28	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	CZ	Rating 28	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_DE_R28	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	DE	Rating 28	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_DK_R28	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	DK	Rating 28	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_EE_R28	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	EE	Rating 28	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_ES_R28	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	ES	Rating 28	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_FI_R28	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	FI	Rating 28	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_FR_R28	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	FR	Rating 28	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_GB_R28	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	GB	Rating 28	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_GR_R28	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	GR	Rating 28	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_HK_R28	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	HK	Rating 28	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_HR_R28	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	HR	Rating 28	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMEC_ALL_0106_CT_FIRB_HU_R28	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	HU	Rating 28	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_IE_R28	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	IE	Rating 28	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_IL_R28	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	IL	Rating 28	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_IT_R28	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	IT	Rating 28	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_JP_R28	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	JP	Rating 28	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_KR_R28	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	KR	Rating 28	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_LT_R28	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	LT	Rating 28	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_LU_R28	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	LU	Rating 28	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_LV_R28	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	LV	Rating 28	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_MT_R28	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	MT	Rating 28	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_NL_R28	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	NL	Rating 28	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_NO_R28	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	NO	Rating 28	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_PL_R28	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	PL	Rating 28	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_PT_R28	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	PT	Rating 28	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_RO_R28	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	RO	Rating 28	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_RU_R28	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	RU	Rating 28	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_SE_R28	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	SE	Rating 28	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_SG_R28	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	SG	Rating 28	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_SI_R28	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	SI	Rating 28	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_SK_R28	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	SK	Rating 28	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_TR_R28	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	TR	Rating 28	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_US_R28	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	US	Rating 28	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMEC_ALL_0106_CT_FIRB_x2_R28	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	Other countries	Rating 28	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_x0_R29	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	Not applicable	Rating 29	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_AT_R29	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	AT	Rating 29	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_AU_R29	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	AU	Rating 29	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_BE_R29	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	BE	Rating 29	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_BG_R29	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	BG	Rating 29	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_BR_R29	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	BR	Rating 29	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_CA_R29	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	CA	Rating 29	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_CH_R29	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	CH	Rating 29	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_CN_R29	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	CN	Rating 29	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_CY_R29	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	CY	Rating 29	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_CZ_R29	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	CZ	Rating 29	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_DE_R29	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	DE	Rating 29	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_DK_R29	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	DK	Rating 29	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_EE_R29	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	EE	Rating 29	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_ES_R29	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	ES	Rating 29	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_FI_R29	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	FI	Rating 29	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_FR_R29	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	FR	Rating 29	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_GB_R29	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	GB	Rating 29	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_GR_R29	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	GR	Rating 29	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_HK_R29	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	HK	Rating 29	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_HR_R29	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	HR	Rating 29	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMEC_ALL_0106_CT_FIRB_HU_R29	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	HU	Rating 29	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_IE_R29	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	IE	Rating 29	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_IL_R29	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	IL	Rating 29	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_IT_R29	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	IT	Rating 29	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_JP_R29	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	JP	Rating 29	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_KR_R29	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	KR	Rating 29	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_LT_R29	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	LT	Rating 29	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_LU_R29	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	LU	Rating 29	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_LV_R29	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	LV	Rating 29	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_MT_R29	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	MT	Rating 29	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_NL_R29	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	NL	Rating 29	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_NO_R29	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	NO	Rating 29	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_PL_R29	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	PL	Rating 29	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_PT_R29	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	PT	Rating 29	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_RO_R29	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	RO	Rating 29	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_RU_R29	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	RU	Rating 29	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_SE_R29	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	SE	Rating 29	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_SG_R29	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	SG	Rating 29	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_SI_R29	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	SI	Rating 29	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_SK_R29	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	SK	Rating 29	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_TR_R29	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	TR	Rating 29	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_US_R29	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	US	Rating 29	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMEC_ALL_0106_CT_FIRB_x2_R29	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	Other countries	Rating 29	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_x0_R30	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	Not applicable	Rating 30	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_AT_R30	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	AT	Rating 30	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_AU_R30	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	AU	Rating 30	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_BE_R30	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	BE	Rating 30	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_BG_R30	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	BG	Rating 30	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_BR_R30	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	BR	Rating 30	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_CA_R30	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	CA	Rating 30	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_CH_R30	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	CH	Rating 30	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_CN_R30	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	CN	Rating 30	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_CY_R30	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	CY	Rating 30	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_CZ_R30	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	CZ	Rating 30	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_DE_R30	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	DE	Rating 30	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_DK_R30	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	DK	Rating 30	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_EE_R30	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	EE	Rating 30	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_ES_R30	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	ES	Rating 30	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_FI_R30	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	FI	Rating 30	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_FR_R30	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	FR	Rating 30	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_GB_R30	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	GB	Rating 30	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_GR_R30	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	GR	Rating 30	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_HK_R30	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	HK	Rating 30	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_HR_R30	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	HR	Rating 30	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMEC_ALL_0106_CT_FIRB_HU_R30	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	HU	Rating 30	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_IE_R30	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	IE	Rating 30	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_IL_R30	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	IL	Rating 30	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_IT_R30	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	IT	Rating 30	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_JP_R30	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	JP	Rating 30	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_KR_R30	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	KR	Rating 30	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_LT_R30	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	LT	Rating 30	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_LU_R30	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	LU	Rating 30	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_LV_R30	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	LV	Rating 30	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_MT_R30	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	MT	Rating 30	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_NL_R30	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	NL	Rating 30	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_NO_R30	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	NO	Rating 30	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_PL_R30	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	PL	Rating 30	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_PT_R30	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	PT	Rating 30	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_RO_R30	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	RO	Rating 30	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_RU_R30	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	RU	Rating 30	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_SE_R30	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	SE	Rating 30	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_SG_R30	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	SG	Rating 30	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_SI_R30	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	SI	Rating 30	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_SK_R30	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	SK	Rating 30	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_TR_R30	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	TR	Rating 30	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_US_R30	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	US	Rating 30	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMEC_ALL_0106_CT_FIRB_x2_R30	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	Other countries	Rating 30	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_x0_R31	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	Not applicable	Rating 31	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_AT_R31	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	AT	Rating 31	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_AU_R31	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	AU	Rating 31	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_BE_R31	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	BE	Rating 31	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_BG_R31	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	BG	Rating 31	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_BR_R31	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	BR	Rating 31	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_CA_R31	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	CA	Rating 31	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_CH_R31	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	CH	Rating 31	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_CN_R31	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	CN	Rating 31	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_CY_R31	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	CY	Rating 31	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_CZ_R31	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	CZ	Rating 31	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_DE_R31	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	DE	Rating 31	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_DK_R31	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	DK	Rating 31	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_EE_R31	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	EE	Rating 31	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_ES_R31	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	ES	Rating 31	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_FI_R31	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	FI	Rating 31	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_FR_R31	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	FR	Rating 31	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_GB_R31	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	GB	Rating 31	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_GR_R31	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	GR	Rating 31	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_HK_R31	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	HK	Rating 31	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_HR_R31	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	HR	Rating 31	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMEC_ALL_0106_CT_FIRB_HU_R31	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	HU	Rating 31	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_IE_R31	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	IE	Rating 31	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_IL_R31	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	IL	Rating 31	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_IT_R31	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	IT	Rating 31	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_JP_R31	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	JP	Rating 31	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_KR_R31	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	KR	Rating 31	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_LT_R31	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	LT	Rating 31	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_LU_R31	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	LU	Rating 31	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_LV_R31	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	LV	Rating 31	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_MT_R31	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	MT	Rating 31	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_NL_R31	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	NL	Rating 31	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_NO_R31	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	NO	Rating 31	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_PL_R31	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	PL	Rating 31	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_PT_R31	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	PT	Rating 31	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_RO_R31	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	RO	Rating 31	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_RU_R31	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	RU	Rating 31	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_SE_R31	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	SE	Rating 31	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_SG_R31	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	SG	Rating 31	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_SI_R31	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	SI	Rating 31	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_SK_R31	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	SK	Rating 31	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_TR_R31	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	TR	Rating 31	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_US_R31	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	US	Rating 31	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMEC_ALL_0106_CT_FIRB_x2_R31	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	Other countries	Rating 31	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_x0_R32	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	Not applicable	Rating 32	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_AT_R32	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	AT	Rating 32	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_AU_R32	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	AU	Rating 32	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_BE_R32	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	BE	Rating 32	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_BG_R32	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	BG	Rating 32	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_BR_R32	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	BR	Rating 32	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_CA_R32	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	CA	Rating 32	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_CH_R32	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	CH	Rating 32	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_CN_R32	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	CN	Rating 32	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_CY_R32	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	CY	Rating 32	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_CZ_R32	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	CZ	Rating 32	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_DE_R32	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	DE	Rating 32	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_DK_R32	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	DK	Rating 32	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_EE_R32	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	EE	Rating 32	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_ES_R32	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	ES	Rating 32	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_FI_R32	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	FI	Rating 32	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_FR_R32	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	FR	Rating 32	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_GB_R32	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	GB	Rating 32	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_GR_R32	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	GR	Rating 32	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_HK_R32	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	HK	Rating 32	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_HR_R32	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	HR	Rating 32	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMEC_ALL_0106_CT_FIRB_HU_R32	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	HU	Rating 32	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_IE_R32	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	IE	Rating 32	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_IL_R32	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	IL	Rating 32	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_IT_R32	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	IT	Rating 32	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_JP_R32	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	JP	Rating 32	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_KR_R32	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	KR	Rating 32	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_LT_R32	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	LT	Rating 32	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_LU_R32	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	LU	Rating 32	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_LV_R32	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	LV	Rating 32	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_MT_R32	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	MT	Rating 32	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_NL_R32	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	NL	Rating 32	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_NO_R32	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	NO	Rating 32	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_PL_R32	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	PL	Rating 32	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_PT_R32	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	PT	Rating 32	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_RO_R32	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	RO	Rating 32	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_RU_R32	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	RU	Rating 32	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_SE_R32	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	SE	Rating 32	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_SG_R32	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	SG	Rating 32	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_SI_R32	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	SI	Rating 32	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_SK_R32	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	SK	Rating 32	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_TR_R32	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	TR	Rating 32	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_US_R32	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	US	Rating 32	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMEC_ALL_0106_CT_FIRB_x2_R32	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	Other countries	Rating 32	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_x0_R33	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	Not applicable	Rating 33	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_AT_R33	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	AT	Rating 33	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_AU_R33	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	AU	Rating 33	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_BE_R33	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	BE	Rating 33	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_BG_R33	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	BG	Rating 33	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_BR_R33	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	BR	Rating 33	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_CA_R33	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	CA	Rating 33	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_CH_R33	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	CH	Rating 33	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_CN_R33	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	CN	Rating 33	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_CY_R33	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	CY	Rating 33	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_CZ_R33	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	CZ	Rating 33	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_DE_R33	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	DE	Rating 33	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_DK_R33	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	DK	Rating 33	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_EE_R33	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	EE	Rating 33	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_ES_R33	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	ES	Rating 33	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_FI_R33	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	FI	Rating 33	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_FR_R33	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	FR	Rating 33	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_GB_R33	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	GB	Rating 33	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_GR_R33	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	GR	Rating 33	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_HK_R33	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	HK	Rating 33	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_HR_R33	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	HR	Rating 33	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMEC_ALL_0106_CT_FIRB_HU_R33	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	HU	Rating 33	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_IE_R33	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	IE	Rating 33	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_IL_R33	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	IL	Rating 33	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_IT_R33	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	IT	Rating 33	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_JP_R33	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	JP	Rating 33	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_KR_R33	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	KR	Rating 33	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_LT_R33	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	LT	Rating 33	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_LU_R33	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	LU	Rating 33	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_LV_R33	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	LV	Rating 33	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_MT_R33	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	MT	Rating 33	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_NL_R33	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	NL	Rating 33	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_NO_R33	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	NO	Rating 33	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_PL_R33	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	PL	Rating 33	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_PT_R33	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	PT	Rating 33	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_RO_R33	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	RO	Rating 33	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_RU_R33	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	RU	Rating 33	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_SE_R33	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	SE	Rating 33	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_SG_R33	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	SG	Rating 33	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_SI_R33	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	SI	Rating 33	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_SK_R33	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	SK	Rating 33	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_TR_R33	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	TR	Rating 33	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_US_R33	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	US	Rating 33	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMEC_ALL_0106_CT_FIRB_x2_R33	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	Other countries	Rating 33	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_x0_R34	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	Not applicable	Rating 34	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_AT_R34	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	AT	Rating 34	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_AU_R34	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	AU	Rating 34	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_BE_R34	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	BE	Rating 34	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_BG_R34	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	BG	Rating 34	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_BR_R34	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	BR	Rating 34	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_CA_R34	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	CA	Rating 34	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_CH_R34	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	CH	Rating 34	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_CN_R34	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	CN	Rating 34	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_CY_R34	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	CY	Rating 34	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_CZ_R34	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	CZ	Rating 34	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_DE_R34	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	DE	Rating 34	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_DK_R34	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	DK	Rating 34	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_EE_R34	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	EE	Rating 34	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_ES_R34	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	ES	Rating 34	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_FI_R34	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	FI	Rating 34	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_FR_R34	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	FR	Rating 34	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_GB_R34	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	GB	Rating 34	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_GR_R34	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	GR	Rating 34	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_HK_R34	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	HK	Rating 34	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_HR_R34	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	HR	Rating 34	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMEC_ALL_0106_CT_FIRB_HU_R34	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	HU	Rating 34	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_IE_R34	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	IE	Rating 34	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_IL_R34	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	IL	Rating 34	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_IT_R34	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	IT	Rating 34	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_JP_R34	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	JP	Rating 34	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_KR_R34	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	KR	Rating 34	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_LT_R34	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	LT	Rating 34	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_LU_R34	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	LU	Rating 34	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_LV_R34	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	LV	Rating 34	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_MT_R34	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	MT	Rating 34	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_NL_R34	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	NL	Rating 34	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_NO_R34	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	NO	Rating 34	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_PL_R34	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	PL	Rating 34	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_PT_R34	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	PT	Rating 34	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_RO_R34	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	RO	Rating 34	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_RU_R34	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	RU	Rating 34	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_SE_R34	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	SE	Rating 34	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_SG_R34	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	SG	Rating 34	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_SI_R34	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	SI	Rating 34	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_SK_R34	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	SK	Rating 34	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_TR_R34	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	TR	Rating 34	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_US_R34	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	US	Rating 34	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMEC_ALL_0106_CT_FIRB_x2_R34	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	Other countries	Rating 34	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_x0_R35	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	Not applicable	Rating 35	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_AT_R35	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	AT	Rating 35	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_AU_R35	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	AU	Rating 35	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_BE_R35	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	BE	Rating 35	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_BG_R35	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	BG	Rating 35	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_BR_R35	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	BR	Rating 35	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_CA_R35	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	CA	Rating 35	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_CH_R35	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	CH	Rating 35	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_CN_R35	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	CN	Rating 35	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_CY_R35	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	CY	Rating 35	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_CZ_R35	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	CZ	Rating 35	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_DE_R35	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	DE	Rating 35	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_DK_R35	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	DK	Rating 35	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_EE_R35	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	EE	Rating 35	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_ES_R35	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	ES	Rating 35	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_FI_R35	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	FI	Rating 35	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_FR_R35	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	FR	Rating 35	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_GB_R35	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	GB	Rating 35	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_GR_R35	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	GR	Rating 35	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_HK_R35	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	HK	Rating 35	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_HR_R35	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	HR	Rating 35	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMEC_ALL_0106_CT_FIRB_HU_R35	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	HU	Rating 35	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_IE_R35	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	IE	Rating 35	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_IL_R35	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	IL	Rating 35	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_IT_R35	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	IT	Rating 35	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_JP_R35	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	JP	Rating 35	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_KR_R35	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	KR	Rating 35	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_LT_R35	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	LT	Rating 35	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_LU_R35	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	LU	Rating 35	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_LV_R35	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	LV	Rating 35	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_MT_R35	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	MT	Rating 35	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_NL_R35	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	NL	Rating 35	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_NO_R35	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	NO	Rating 35	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_PL_R35	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	PL	Rating 35	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_PT_R35	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	PT	Rating 35	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_RO_R35	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	RO	Rating 35	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_RU_R35	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	RU	Rating 35	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_SE_R35	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	SE	Rating 35	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_SG_R35	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	SG	Rating 35	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_SI_R35	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	SI	Rating 35	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_SK_R35	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	SK	Rating 35	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_TR_R35	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	TR	Rating 35	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_US_R35	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	US	Rating 35	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMEC_ALL_0106_CT_FIRB_x2_R35	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	Other countries	Rating 35	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_x0_R36	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	Not applicable	Rating 36	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_AT_R36	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	AT	Rating 36	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_AU_R36	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	AU	Rating 36	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_BE_R36	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	BE	Rating 36	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_BG_R36	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	BG	Rating 36	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_BR_R36	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	BR	Rating 36	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_CA_R36	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	CA	Rating 36	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_CH_R36	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	CH	Rating 36	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_CN_R36	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	CN	Rating 36	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_CY_R36	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	CY	Rating 36	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_CZ_R36	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	CZ	Rating 36	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_DE_R36	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	DE	Rating 36	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_DK_R36	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	DK	Rating 36	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_EE_R36	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	EE	Rating 36	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_ES_R36	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	ES	Rating 36	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_FI_R36	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	FI	Rating 36	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_FR_R36	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	FR	Rating 36	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_GB_R36	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	GB	Rating 36	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_GR_R36	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	GR	Rating 36	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_HK_R36	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	HK	Rating 36	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_HR_R36	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	HR	Rating 36	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMEC_ALL_0106_CT_FIRB_HU_R36	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	HU	Rating 36	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_IE_R36	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	IE	Rating 36	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_IL_R36	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	IL	Rating 36	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_IT_R36	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	IT	Rating 36	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_JP_R36	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	JP	Rating 36	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_KR_R36	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	KR	Rating 36	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_LT_R36	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	LT	Rating 36	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_LU_R36	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	LU	Rating 36	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_LV_R36	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	LV	Rating 36	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_MT_R36	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	MT	Rating 36	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_NL_R36	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	NL	Rating 36	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_NO_R36	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	NO	Rating 36	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_PL_R36	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	PL	Rating 36	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_PT_R36	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	PT	Rating 36	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_RO_R36	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	RO	Rating 36	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_RU_R36	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	RU	Rating 36	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_SE_R36	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	SE	Rating 36	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_SG_R36	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	SG	Rating 36	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_SI_R36	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	SI	Rating 36	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_SK_R36	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	SK	Rating 36	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_TR_R36	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	TR	Rating 36	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_US_R36	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	US	Rating 36	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMEC_ALL_0106_CT_FIRB_x2_R36	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	Other countries	Rating 36	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_x0_R37	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	Not applicable	Rating 37	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_AT_R37	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	AT	Rating 37	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_AU_R37	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	AU	Rating 37	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_BE_R37	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	BE	Rating 37	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_BG_R37	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	BG	Rating 37	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_BR_R37	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	BR	Rating 37	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_CA_R37	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	CA	Rating 37	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_CH_R37	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	CH	Rating 37	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_CN_R37	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	CN	Rating 37	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_CY_R37	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	CY	Rating 37	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_CZ_R37	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	CZ	Rating 37	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_DE_R37	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	DE	Rating 37	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_DK_R37	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	DK	Rating 37	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_EE_R37	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	EE	Rating 37	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_ES_R37	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	ES	Rating 37	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_FI_R37	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	FI	Rating 37	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_FR_R37	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	FR	Rating 37	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_GB_R37	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	GB	Rating 37	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_GR_R37	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	GR	Rating 37	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_HK_R37	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	HK	Rating 37	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_HR_R37	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	HR	Rating 37	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMEC_ALL_0106_CT_FIRB_HU_R37	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	HU	Rating 37	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_IE_R37	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	IE	Rating 37	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_IL_R37	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	IL	Rating 37	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_IT_R37	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	IT	Rating 37	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_JP_R37	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	JP	Rating 37	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_KR_R37	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	KR	Rating 37	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_LT_R37	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	LT	Rating 37	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_LU_R37	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	LU	Rating 37	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_LV_R37	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	LV	Rating 37	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_MT_R37	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	MT	Rating 37	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_NL_R37	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	NL	Rating 37	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_NO_R37	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	NO	Rating 37	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_PL_R37	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	PL	Rating 37	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_PT_R37	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	PT	Rating 37	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_RO_R37	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	RO	Rating 37	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_RU_R37	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	RU	Rating 37	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_SE_R37	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	SE	Rating 37	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_SG_R37	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	SG	Rating 37	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_SI_R37	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	SI	Rating 37	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_SK_R37	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	SK	Rating 37	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_TR_R37	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	TR	Rating 37	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_US_R37	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	US	Rating 37	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMEC_ALL_0106_CT_FIRB_x2_R37	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	Other countries	Rating 37	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_x0_R38	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	Not applicable	Rating 38	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_AT_R38	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	AT	Rating 38	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_AU_R38	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	AU	Rating 38	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_BE_R38	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	BE	Rating 38	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_BG_R38	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	BG	Rating 38	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_BR_R38	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	BR	Rating 38	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_CA_R38	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	CA	Rating 38	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_CH_R38	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	CH	Rating 38	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_CN_R38	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	CN	Rating 38	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_CY_R38	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	CY	Rating 38	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_CZ_R38	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	CZ	Rating 38	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_DE_R38	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	DE	Rating 38	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_DK_R38	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	DK	Rating 38	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_EE_R38	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	EE	Rating 38	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_ES_R38	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	ES	Rating 38	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_FI_R38	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	FI	Rating 38	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_FR_R38	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	FR	Rating 38	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_GB_R38	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	GB	Rating 38	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_GR_R38	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	GR	Rating 38	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_HK_R38	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	HK	Rating 38	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_HR_R38	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	HR	Rating 38	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMEC_ALL_0106_CT_FIRB_HU_R38	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	HU	Rating 38	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_IE_R38	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	IE	Rating 38	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_IL_R38	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	IL	Rating 38	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_IT_R38	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	IT	Rating 38	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_JP_R38	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	JP	Rating 38	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_KR_R38	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	KR	Rating 38	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_LT_R38	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	LT	Rating 38	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_LU_R38	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	LU	Rating 38	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_LV_R38	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	LV	Rating 38	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_MT_R38	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	MT	Rating 38	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_NL_R38	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	NL	Rating 38	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_NO_R38	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	NO	Rating 38	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_PL_R38	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	PL	Rating 38	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_PT_R38	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	PT	Rating 38	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_RO_R38	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	RO	Rating 38	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_RU_R38	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	RU	Rating 38	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_SE_R38	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	SE	Rating 38	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_SG_R38	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	SG	Rating 38	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_SI_R38	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	SI	Rating 38	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_SK_R38	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	SK	Rating 38	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_TR_R38	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	TR	Rating 38	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_US_R38	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	US	Rating 38	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMEC_ALL_0106_CT_FIRB_x2_R38	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	Other countries	Rating 38	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_x0_R39	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	Not applicable	Rating 39	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_AT_R39	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	AT	Rating 39	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_AU_R39	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	AU	Rating 39	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_BE_R39	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	BE	Rating 39	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_BG_R39	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	BG	Rating 39	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_BR_R39	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	BR	Rating 39	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_CA_R39	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	CA	Rating 39	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_CH_R39	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	CH	Rating 39	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_CN_R39	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	CN	Rating 39	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_CY_R39	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	CY	Rating 39	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_CZ_R39	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	CZ	Rating 39	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_DE_R39	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	DE	Rating 39	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_DK_R39	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	DK	Rating 39	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_EE_R39	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	EE	Rating 39	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_ES_R39	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	ES	Rating 39	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_FI_R39	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	FI	Rating 39	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_FR_R39	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	FR	Rating 39	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_GB_R39	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	GB	Rating 39	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_GR_R39	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	GR	Rating 39	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_HK_R39	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	HK	Rating 39	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_HR_R39	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	HR	Rating 39	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMEC_ALL_0106_CT_FIRB_HU_R39	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	HU	Rating 39	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_IE_R39	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	IE	Rating 39	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_IL_R39	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	IL	Rating 39	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_IT_R39	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	IT	Rating 39	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_JP_R39	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	JP	Rating 39	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_KR_R39	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	KR	Rating 39	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_LT_R39	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	LT	Rating 39	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_LU_R39	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	LU	Rating 39	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_LV_R39	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	LV	Rating 39	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_MT_R39	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	MT	Rating 39	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_NL_R39	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	NL	Rating 39	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_NO_R39	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	NO	Rating 39	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_PL_R39	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	PL	Rating 39	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_PT_R39	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	PT	Rating 39	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_RO_R39	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	RO	Rating 39	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_RU_R39	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	RU	Rating 39	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_SE_R39	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	SE	Rating 39	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_SG_R39	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	SG	Rating 39	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_SI_R39	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	SI	Rating 39	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_SK_R39	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	SK	Rating 39	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_TR_R39	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	TR	Rating 39	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_US_R39	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	US	Rating 39	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMEC_ALL_0106_CT_FIRB_x2_R39	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	Other countries	Rating 39	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_x0_R40	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	Not applicable	Rating 40	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_AT_R40	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	AT	Rating 40	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_AU_R40	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	AU	Rating 40	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_BE_R40	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	BE	Rating 40	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_BG_R40	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	BG	Rating 40	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_BR_R40	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	BR	Rating 40	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_CA_R40	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	CA	Rating 40	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_CH_R40	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	CH	Rating 40	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_CN_R40	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	CN	Rating 40	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_CY_R40	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	CY	Rating 40	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_CZ_R40	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	CZ	Rating 40	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_DE_R40	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	DE	Rating 40	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_DK_R40	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	DK	Rating 40	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_EE_R40	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	EE	Rating 40	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_ES_R40	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	ES	Rating 40	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_FI_R40	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	FI	Rating 40	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_FR_R40	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	FR	Rating 40	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_GB_R40	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	GB	Rating 40	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_GR_R40	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	GR	Rating 40	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_HK_R40	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	HK	Rating 40	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_HR_R40	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	HR	Rating 40	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMEC_ALL_0106_CT_FIRB_HU_R40	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	HU	Rating 40	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_IE_R40	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	IE	Rating 40	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_IL_R40	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	IL	Rating 40	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_IT_R40	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	IT	Rating 40	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_JP_R40	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	JP	Rating 40	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_KR_R40	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	KR	Rating 40	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_LT_R40	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	LT	Rating 40	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_LU_R40	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	LU	Rating 40	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_LV_R40	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	LV	Rating 40	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_MT_R40	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	MT	Rating 40	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_NL_R40	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	NL	Rating 40	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_NO_R40	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	NO	Rating 40	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_PL_R40	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	PL	Rating 40	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_PT_R40	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	PT	Rating 40	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_RO_R40	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	RO	Rating 40	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_RU_R40	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	RU	Rating 40	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_SE_R40	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	SE	Rating 40	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_SG_R40	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	SG	Rating 40	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_SI_R40	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	SI	Rating 40	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_SK_R40	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	SK	Rating 40	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_TR_R40	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	TR	Rating 40	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_US_R40	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	US	Rating 40	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMEC_ALL_0106_CT_FIRB_x2_R40	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	Other countries	Rating 40	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_x0_R41	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	Not applicable	Rating 41	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_AT_R41	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	AT	Rating 41	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_AU_R41	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	AU	Rating 41	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_BE_R41	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	BE	Rating 41	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_BG_R41	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	BG	Rating 41	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_BR_R41	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	BR	Rating 41	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_CA_R41	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	CA	Rating 41	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_CH_R41	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	CH	Rating 41	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_CN_R41	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	CN	Rating 41	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_CY_R41	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	CY	Rating 41	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_CZ_R41	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	CZ	Rating 41	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_DE_R41	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	DE	Rating 41	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_DK_R41	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	DK	Rating 41	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_EE_R41	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	EE	Rating 41	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_ES_R41	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	ES	Rating 41	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_FI_R41	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	FI	Rating 41	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_FR_R41	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	FR	Rating 41	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_GB_R41	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	GB	Rating 41	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_GR_R41	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	GR	Rating 41	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_HK_R41	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	HK	Rating 41	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_HR_R41	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	HR	Rating 41	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMEC_ALL_0106_CT_FIRB_HU_R41	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	HU	Rating 41	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_IE_R41	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	IE	Rating 41	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_IL_R41	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	IL	Rating 41	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_IT_R41	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	IT	Rating 41	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_JP_R41	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	JP	Rating 41	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_KR_R41	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	KR	Rating 41	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_LT_R41	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	LT	Rating 41	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_LU_R41	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	LU	Rating 41	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_LV_R41	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	LV	Rating 41	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_MT_R41	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	MT	Rating 41	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_NL_R41	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	NL	Rating 41	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_NO_R41	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	NO	Rating 41	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_PL_R41	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	PL	Rating 41	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_PT_R41	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	PT	Rating 41	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_RO_R41	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	RO	Rating 41	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_RU_R41	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	RU	Rating 41	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_SE_R41	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	SE	Rating 41	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_SG_R41	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	SG	Rating 41	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_SI_R41	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	SI	Rating 41	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_SK_R41	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	SK	Rating 41	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_TR_R41	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	TR	Rating 41	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_US_R41	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	US	Rating 41	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMEC_ALL_0106_CT_FIRB_x2_R41	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	Other countries	Rating 41	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_x0_R42	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	Not applicable	Rating 42	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_AT_R42	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	AT	Rating 42	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_AU_R42	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	AU	Rating 42	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_BE_R42	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	BE	Rating 42	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_BG_R42	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	BG	Rating 42	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_BR_R42	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	BR	Rating 42	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_CA_R42	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	CA	Rating 42	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_CH_R42	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	CH	Rating 42	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_CN_R42	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	CN	Rating 42	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_CY_R42	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	CY	Rating 42	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_CZ_R42	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	CZ	Rating 42	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_DE_R42	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	DE	Rating 42	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_DK_R42	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	DK	Rating 42	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_EE_R42	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	EE	Rating 42	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_ES_R42	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	ES	Rating 42	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_FI_R42	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	FI	Rating 42	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_FR_R42	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	FR	Rating 42	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_GB_R42	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	GB	Rating 42	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_GR_R42	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	GR	Rating 42	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_HK_R42	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	HK	Rating 42	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_HR_R42	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	HR	Rating 42	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMEC_ALL_0106_CT_FIRB_HU_R42	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	HU	Rating 42	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_IE_R42	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	IE	Rating 42	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_IL_R42	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	IL	Rating 42	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_IT_R42	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	IT	Rating 42	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_JP_R42	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	JP	Rating 42	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_KR_R42	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	KR	Rating 42	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_LT_R42	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	LT	Rating 42	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_LU_R42	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	LU	Rating 42	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_LV_R42	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	LV	Rating 42	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_MT_R42	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	MT	Rating 42	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_NL_R42	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	NL	Rating 42	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_NO_R42	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	NO	Rating 42	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_PL_R42	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	PL	Rating 42	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_PT_R42	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	PT	Rating 42	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_RO_R42	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	RO	Rating 42	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_RU_R42	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	RU	Rating 42	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_SE_R42	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	SE	Rating 42	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_SG_R42	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	SG	Rating 42	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_SI_R42	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	SI	Rating 42	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_SK_R42	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	SK	Rating 42	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_TR_R42	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	TR	Rating 42	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_US_R42	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	US	Rating 42	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMEC_ALL_0106_CT_FIRB_x2_R42	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	Other countries	Rating 42	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_x0_R43	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	Not applicable	Rating 43	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_AT_R43	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	AT	Rating 43	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_AU_R43	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	AU	Rating 43	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_BE_R43	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	BE	Rating 43	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_BG_R43	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	BG	Rating 43	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_BR_R43	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	BR	Rating 43	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_CA_R43	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	CA	Rating 43	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_CH_R43	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	CH	Rating 43	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_CN_R43	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	CN	Rating 43	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_CY_R43	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	CY	Rating 43	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_CZ_R43	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	CZ	Rating 43	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_DE_R43	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	DE	Rating 43	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_DK_R43	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	DK	Rating 43	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_EE_R43	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	EE	Rating 43	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_ES_R43	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	ES	Rating 43	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_FI_R43	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	FI	Rating 43	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_FR_R43	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	FR	Rating 43	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_GB_R43	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	GB	Rating 43	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_GR_R43	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	GR	Rating 43	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_HK_R43	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	HK	Rating 43	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_HR_R43	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	HR	Rating 43	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMEC_ALL_0106_CT_FIRB_HU_R43	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	HU	Rating 43	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_IE_R43	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	IE	Rating 43	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_IL_R43	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	IL	Rating 43	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_IT_R43	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	IT	Rating 43	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_JP_R43	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	JP	Rating 43	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_KR_R43	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	KR	Rating 43	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_LT_R43	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	LT	Rating 43	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_LU_R43	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	LU	Rating 43	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_LV_R43	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	LV	Rating 43	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_MT_R43	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	MT	Rating 43	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_NL_R43	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	NL	Rating 43	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_NO_R43	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	NO	Rating 43	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_PL_R43	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	PL	Rating 43	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_PT_R43	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	PT	Rating 43	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_RO_R43	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	RO	Rating 43	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_RU_R43	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	RU	Rating 43	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_SE_R43	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	SE	Rating 43	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_SG_R43	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	SG	Rating 43	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_SI_R43	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	SI	Rating 43	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_SK_R43	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	SK	Rating 43	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_TR_R43	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	TR	Rating 43	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_US_R43	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	US	Rating 43	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMEC_ALL_0106_CT_FIRB_x2_R43	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	Other countries	Rating 43	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_x0_R44	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	Not applicable	Rating 44	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_AT_R44	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	AT	Rating 44	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_AU_R44	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	AU	Rating 44	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_BE_R44	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	BE	Rating 44	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_BG_R44	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	BG	Rating 44	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_BR_R44	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	BR	Rating 44	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_CA_R44	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	CA	Rating 44	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_CH_R44	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	CH	Rating 44	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_CN_R44	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	CN	Rating 44	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_CY_R44	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	CY	Rating 44	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_CZ_R44	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	CZ	Rating 44	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_DE_R44	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	DE	Rating 44	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_DK_R44	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	DK	Rating 44	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_EE_R44	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	EE	Rating 44	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_ES_R44	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	ES	Rating 44	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_FI_R44	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	FI	Rating 44	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_FR_R44	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	FR	Rating 44	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_GB_R44	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	GB	Rating 44	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_GR_R44	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	GR	Rating 44	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_HK_R44	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	HK	Rating 44	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_HR_R44	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	HR	Rating 44	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMEC_ALL_0106_CT_FIRB_HU_R44	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	HU	Rating 44	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_IE_R44	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	IE	Rating 44	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_IL_R44	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	IL	Rating 44	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_IT_R44	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	IT	Rating 44	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_JP_R44	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	JP	Rating 44	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_KR_R44	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	KR	Rating 44	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_LT_R44	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	LT	Rating 44	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_LU_R44	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	LU	Rating 44	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_LV_R44	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	LV	Rating 44	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_MT_R44	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	MT	Rating 44	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_NL_R44	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	NL	Rating 44	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_NO_R44	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	NO	Rating 44	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_PL_R44	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	PL	Rating 44	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_PT_R44	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	PT	Rating 44	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_RO_R44	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	RO	Rating 44	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_RU_R44	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	RU	Rating 44	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_SE_R44	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	SE	Rating 44	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_SG_R44	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	SG	Rating 44	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_SI_R44	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	SI	Rating 44	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_SK_R44	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	SK	Rating 44	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_TR_R44	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	TR	Rating 44	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_US_R44	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	US	Rating 44	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMEC_ALL_0106_CT_FIRB_x2_R44	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	Other countries	Rating 44	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_x0_R45	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	Not applicable	Rating 45	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_AT_R45	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	AT	Rating 45	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_AU_R45	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	AU	Rating 45	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_BE_R45	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	BE	Rating 45	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_BG_R45	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	BG	Rating 45	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_BR_R45	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	BR	Rating 45	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_CA_R45	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	CA	Rating 45	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_CH_R45	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	CH	Rating 45	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_CN_R45	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	CN	Rating 45	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_CY_R45	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	CY	Rating 45	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_CZ_R45	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	CZ	Rating 45	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_DE_R45	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	DE	Rating 45	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_DK_R45	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	DK	Rating 45	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_EE_R45	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	EE	Rating 45	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_ES_R45	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	ES	Rating 45	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_FI_R45	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	FI	Rating 45	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_FR_R45	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	FR	Rating 45	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_GB_R45	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	GB	Rating 45	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_GR_R45	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	GR	Rating 45	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_HK_R45	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	HK	Rating 45	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_HR_R45	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	HR	Rating 45	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMEC_ALL_0106_CT_FIRB_HU_R45	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	HU	Rating 45	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_IE_R45	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	IE	Rating 45	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_IL_R45	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	IL	Rating 45	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_IT_R45	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	IT	Rating 45	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_JP_R45	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	JP	Rating 45	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_KR_R45	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	KR	Rating 45	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_LT_R45	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	LT	Rating 45	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_LU_R45	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	LU	Rating 45	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_LV_R45	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	LV	Rating 45	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_MT_R45	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	MT	Rating 45	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_NL_R45	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	NL	Rating 45	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_NO_R45	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	NO	Rating 45	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_PL_R45	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	PL	Rating 45	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_PT_R45	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	PT	Rating 45	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_RO_R45	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	RO	Rating 45	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_RU_R45	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	RU	Rating 45	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_SE_R45	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	SE	Rating 45	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_SG_R45	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	SG	Rating 45	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_SI_R45	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	SI	Rating 45	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_SK_R45	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	SK	Rating 45	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_TR_R45	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	TR	Rating 45	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_US_R45	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	US	Rating 45	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMEC_ALL_0106_CT_FIRB_x2_R45	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	Other countries	Rating 45	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_x0_R46	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	Not applicable	Rating 46	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_AT_R46	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	AT	Rating 46	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_AU_R46	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	AU	Rating 46	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_BE_R46	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	BE	Rating 46	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_BG_R46	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	BG	Rating 46	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_BR_R46	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	BR	Rating 46	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_CA_R46	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	CA	Rating 46	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_CH_R46	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	CH	Rating 46	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_CN_R46	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	CN	Rating 46	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_CY_R46	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	CY	Rating 46	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_CZ_R46	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	CZ	Rating 46	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_DE_R46	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	DE	Rating 46	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_DK_R46	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	DK	Rating 46	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_EE_R46	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	EE	Rating 46	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_ES_R46	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	ES	Rating 46	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_FI_R46	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	FI	Rating 46	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_FR_R46	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	FR	Rating 46	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_GB_R46	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	GB	Rating 46	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_GR_R46	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	GR	Rating 46	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_HK_R46	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	HK	Rating 46	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_HR_R46	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	HR	Rating 46	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMEC_ALL_0106_CT_FIRB_HU_R46	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	HU	Rating 46	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_IE_R46	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	IE	Rating 46	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_IL_R46	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	IL	Rating 46	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_IT_R46	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	IT	Rating 46	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_JP_R46	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	JP	Rating 46	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_KR_R46	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	KR	Rating 46	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_LT_R46	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	LT	Rating 46	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_LU_R46	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	LU	Rating 46	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_LV_R46	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	LV	Rating 46	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_MT_R46	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	MT	Rating 46	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_NL_R46	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	NL	Rating 46	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_NO_R46	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	NO	Rating 46	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_PL_R46	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	PL	Rating 46	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_PT_R46	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	PT	Rating 46	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_RO_R46	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	RO	Rating 46	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_RU_R46	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	RU	Rating 46	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_SE_R46	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	SE	Rating 46	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_SG_R46	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	SG	Rating 46	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_SI_R46	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	SI	Rating 46	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_SK_R46	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	SK	Rating 46	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_TR_R46	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	TR	Rating 46	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_US_R46	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	US	Rating 46	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMEC_ALL_0106_CT_FIRB_x2_R46	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	Other countries	Rating 46	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_x0_R47	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	Not applicable	Rating 47	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_AT_R47	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	AT	Rating 47	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_AU_R47	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	AU	Rating 47	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_BE_R47	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	BE	Rating 47	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_BG_R47	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	BG	Rating 47	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_BR_R47	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	BR	Rating 47	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_CA_R47	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	CA	Rating 47	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_CH_R47	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	CH	Rating 47	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_CN_R47	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	CN	Rating 47	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_CY_R47	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	CY	Rating 47	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_CZ_R47	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	CZ	Rating 47	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_DE_R47	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	DE	Rating 47	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_DK_R47	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	DK	Rating 47	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_EE_R47	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	EE	Rating 47	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_ES_R47	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	ES	Rating 47	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_FI_R47	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	FI	Rating 47	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_FR_R47	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	FR	Rating 47	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_GB_R47	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	GB	Rating 47	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_GR_R47	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	GR	Rating 47	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_HK_R47	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	HK	Rating 47	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_HR_R47	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	HR	Rating 47	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMEC_ALL_0106_CT_FIRB_HU_R47	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	HU	Rating 47	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_IE_R47	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	IE	Rating 47	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_IL_R47	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	IL	Rating 47	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_IT_R47	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	IT	Rating 47	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_JP_R47	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	JP	Rating 47	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_KR_R47	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	KR	Rating 47	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_LT_R47	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	LT	Rating 47	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_LU_R47	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	LU	Rating 47	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_LV_R47	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	LV	Rating 47	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_MT_R47	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	MT	Rating 47	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_NL_R47	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	NL	Rating 47	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_NO_R47	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	NO	Rating 47	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_PL_R47	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	PL	Rating 47	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_PT_R47	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	PT	Rating 47	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_RO_R47	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	RO	Rating 47	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_RU_R47	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	RU	Rating 47	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_SE_R47	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	SE	Rating 47	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_SG_R47	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	SG	Rating 47	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_SI_R47	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	SI	Rating 47	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_SK_R47	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	SK	Rating 47	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_TR_R47	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	TR	Rating 47	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_US_R47	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	US	Rating 47	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMEC_ALL_0106_CT_FIRB_x2_R47	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	Other countries	Rating 47	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_x0_R48	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	Not applicable	Rating 48	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_AT_R48	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	AT	Rating 48	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_AU_R48	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	AU	Rating 48	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_BE_R48	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	BE	Rating 48	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_BG_R48	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	BG	Rating 48	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_BR_R48	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	BR	Rating 48	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_CA_R48	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	CA	Rating 48	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_CH_R48	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	CH	Rating 48	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_CN_R48	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	CN	Rating 48	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_CY_R48	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	CY	Rating 48	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_CZ_R48	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	CZ	Rating 48	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_DE_R48	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	DE	Rating 48	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_DK_R48	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	DK	Rating 48	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_EE_R48	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	EE	Rating 48	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_ES_R48	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	ES	Rating 48	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_FI_R48	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	FI	Rating 48	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_FR_R48	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	FR	Rating 48	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_GB_R48	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	GB	Rating 48	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_GR_R48	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	GR	Rating 48	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_HK_R48	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	HK	Rating 48	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_HR_R48	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	HR	Rating 48	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMEC_ALL_0106_CT_FIRB_HU_R48	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	HU	Rating 48	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_IE_R48	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	IE	Rating 48	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_IL_R48	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	IL	Rating 48	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_IT_R48	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	IT	Rating 48	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_JP_R48	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	JP	Rating 48	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_KR_R48	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	KR	Rating 48	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_LT_R48	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	LT	Rating 48	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_LU_R48	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	LU	Rating 48	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_LV_R48	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	LV	Rating 48	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_MT_R48	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	MT	Rating 48	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_NL_R48	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	NL	Rating 48	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_NO_R48	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	NO	Rating 48	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_PL_R48	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	PL	Rating 48	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_PT_R48	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	PT	Rating 48	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_RO_R48	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	RO	Rating 48	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_RU_R48	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	RU	Rating 48	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_SE_R48	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	SE	Rating 48	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_SG_R48	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	SG	Rating 48	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_SI_R48	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	SI	Rating 48	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_SK_R48	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	SK	Rating 48	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_TR_R48	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	TR	Rating 48	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_US_R48	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	US	Rating 48	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMEC_ALL_0106_CT_FIRB_x2_R48	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	Other countries	Rating 48	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_x0_R49	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	Not applicable	Rating 49	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_AT_R49	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	AT	Rating 49	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_AU_R49	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	AU	Rating 49	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_BE_R49	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	BE	Rating 49	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_BG_R49	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	BG	Rating 49	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_BR_R49	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	BR	Rating 49	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_CA_R49	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	CA	Rating 49	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_CH_R49	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	CH	Rating 49	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_CN_R49	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	CN	Rating 49	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_CY_R49	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	CY	Rating 49	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_CZ_R49	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	CZ	Rating 49	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_DE_R49	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	DE	Rating 49	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_DK_R49	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	DK	Rating 49	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_EE_R49	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	EE	Rating 49	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_ES_R49	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	ES	Rating 49	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_FI_R49	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	FI	Rating 49	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_FR_R49	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	FR	Rating 49	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_GB_R49	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	GB	Rating 49	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_GR_R49	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	GR	Rating 49	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_HK_R49	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	HK	Rating 49	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_HR_R49	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	HR	Rating 49	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMEC_ALL_0106_CT_FIRB_HU_R49	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	HU	Rating 49	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_IE_R49	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	IE	Rating 49	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_IL_R49	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	IL	Rating 49	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_IT_R49	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	IT	Rating 49	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_JP_R49	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	JP	Rating 49	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_KR_R49	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	KR	Rating 49	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_LT_R49	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	LT	Rating 49	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_LU_R49	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	LU	Rating 49	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_LV_R49	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	LV	Rating 49	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_MT_R49	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	MT	Rating 49	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_NL_R49	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	NL	Rating 49	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_NO_R49	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	NO	Rating 49	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_PL_R49	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	PL	Rating 49	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_PT_R49	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	PT	Rating 49	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_RO_R49	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	RO	Rating 49	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_RU_R49	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	RU	Rating 49	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_SE_R49	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	SE	Rating 49	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_SG_R49	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	SG	Rating 49	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_SI_R49	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	SI	Rating 49	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_SK_R49	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	SK	Rating 49	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_TR_R49	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	TR	Rating 49	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_US_R49	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	US	Rating 49	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMEC_ALL_0106_CT_FIRB_x2_R49	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	Other countries	Rating 49	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_x0_R50	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	Not applicable	Rating 50	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_AT_R50	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	AT	Rating 50	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_AU_R50	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	AU	Rating 50	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_BE_R50	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	BE	Rating 50	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_BG_R50	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	BG	Rating 50	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_BR_R50	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	BR	Rating 50	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_CA_R50	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	CA	Rating 50	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_CH_R50	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	CH	Rating 50	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_CN_R50	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	CN	Rating 50	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_CY_R50	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	CY	Rating 50	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_CZ_R50	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	CZ	Rating 50	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_DE_R50	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	DE	Rating 50	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_DK_R50	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	DK	Rating 50	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_EE_R50	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	EE	Rating 50	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_ES_R50	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	ES	Rating 50	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_FI_R50	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	FI	Rating 50	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_FR_R50	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	FR	Rating 50	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_GB_R50	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	GB	Rating 50	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_GR_R50	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	GR	Rating 50	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_HK_R50	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	HK	Rating 50	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_HR_R50	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	HR	Rating 50	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMEC_ALL_0106_CT_FIRB_HU_R50	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	HU	Rating 50	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_IE_R50	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	IE	Rating 50	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_IL_R50	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	IL	Rating 50	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_IT_R50	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	IT	Rating 50	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_JP_R50	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	JP	Rating 50	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_KR_R50	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	KR	Rating 50	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_LT_R50	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	LT	Rating 50	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_LU_R50	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	LU	Rating 50	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_LV_R50	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	LV	Rating 50	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_MT_R50	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	MT	Rating 50	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_NL_R50	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	NL	Rating 50	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_NO_R50	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	NO	Rating 50	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_PL_R50	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	PL	Rating 50	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_PT_R50	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	PT	Rating 50	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_RO_R50	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	RO	Rating 50	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_RU_R50	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	RU	Rating 50	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_SE_R50	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	SE	Rating 50	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_SG_R50	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	SG	Rating 50	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_SI_R50	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	SI	Rating 50	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_SK_R50	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	SK	Rating 50	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_TR_R50	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	TR	Rating 50	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_US_R50	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	US	Rating 50	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMEC_ALL_0106_CT_FIRB_x2_R50	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	Other countries	Rating 50	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_x0_R51	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	Not applicable	Rating 51	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_AT_R51	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	AT	Rating 51	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_AU_R51	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	AU	Rating 51	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_BE_R51	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	BE	Rating 51	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_BG_R51	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	BG	Rating 51	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_BR_R51	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	BR	Rating 51	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_CA_R51	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	CA	Rating 51	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_CH_R51	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	CH	Rating 51	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_CN_R51	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	CN	Rating 51	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_CY_R51	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	CY	Rating 51	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_CZ_R51	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	CZ	Rating 51	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_DE_R51	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	DE	Rating 51	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_DK_R51	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	DK	Rating 51	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_EE_R51	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	EE	Rating 51	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_ES_R51	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	ES	Rating 51	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_FI_R51	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	FI	Rating 51	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_FR_R51	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	FR	Rating 51	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_GB_R51	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	GB	Rating 51	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_GR_R51	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	GR	Rating 51	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_HK_R51	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	HK	Rating 51	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_HR_R51	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	HR	Rating 51	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMEC_ALL_0106_CT_FIRB_HU_R51	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	HU	Rating 51	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_IE_R51	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	IE	Rating 51	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_IL_R51	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	IL	Rating 51	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_IT_R51	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	IT	Rating 51	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_JP_R51	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	JP	Rating 51	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_KR_R51	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	KR	Rating 51	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_LT_R51	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	LT	Rating 51	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_LU_R51	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	LU	Rating 51	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_LV_R51	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	LV	Rating 51	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_MT_R51	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	MT	Rating 51	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_NL_R51	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	NL	Rating 51	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_NO_R51	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	NO	Rating 51	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_PL_R51	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	PL	Rating 51	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_PT_R51	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	PT	Rating 51	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_RO_R51	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	RO	Rating 51	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_RU_R51	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	RU	Rating 51	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_SE_R51	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	SE	Rating 51	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_SG_R51	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	SG	Rating 51	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_SI_R51	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	SI	Rating 51	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_SK_R51	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	SK	Rating 51	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_TR_R51	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	TR	Rating 51	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_US_R51	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	US	Rating 51	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMEC_ALL_0106_CT_FIRB_x2_R51	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	Other countries	Rating 51	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_x0_R52	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	Not applicable	Rating 52	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_AT_R52	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	AT	Rating 52	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_AU_R52	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	AU	Rating 52	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_BE_R52	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	BE	Rating 52	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_BG_R52	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	BG	Rating 52	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_BR_R52	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	BR	Rating 52	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_CA_R52	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	CA	Rating 52	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_CH_R52	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	CH	Rating 52	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_CN_R52	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	CN	Rating 52	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_CY_R52	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	CY	Rating 52	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_CZ_R52	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	CZ	Rating 52	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_DE_R52	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	DE	Rating 52	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_DK_R52	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	DK	Rating 52	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_EE_R52	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	EE	Rating 52	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_ES_R52	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	ES	Rating 52	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_FI_R52	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	FI	Rating 52	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_FR_R52	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	FR	Rating 52	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_GB_R52	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	GB	Rating 52	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_GR_R52	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	GR	Rating 52	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_HK_R52	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	HK	Rating 52	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_HR_R52	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	HR	Rating 52	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMEC_ALL_0106_CT_FIRB_HU_R52	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	HU	Rating 52	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_IE_R52	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	IE	Rating 52	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_IL_R52	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	IL	Rating 52	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_IT_R52	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	IT	Rating 52	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_JP_R52	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	JP	Rating 52	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_KR_R52	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	KR	Rating 52	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_LT_R52	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	LT	Rating 52	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_LU_R52	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	LU	Rating 52	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_LV_R52	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	LV	Rating 52	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_MT_R52	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	MT	Rating 52	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_NL_R52	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	NL	Rating 52	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_NO_R52	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	NO	Rating 52	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_PL_R52	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	PL	Rating 52	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_PT_R52	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	PT	Rating 52	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_RO_R52	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	RO	Rating 52	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_RU_R52	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	RU	Rating 52	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_SE_R52	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	SE	Rating 52	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_SG_R52	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	SG	Rating 52	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_SI_R52	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	SI	Rating 52	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_SK_R52	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	SK	Rating 52	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_TR_R52	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	TR	Rating 52	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_US_R52	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	US	Rating 52	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMEC_ALL_0106_CT_FIRB_x2_R52	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	Other countries	Rating 52	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_x0_R53	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	Not applicable	Rating 53	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_AT_R53	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	AT	Rating 53	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_AU_R53	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	AU	Rating 53	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_BE_R53	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	BE	Rating 53	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_BG_R53	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	BG	Rating 53	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_BR_R53	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	BR	Rating 53	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_CA_R53	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	CA	Rating 53	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_CH_R53	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	CH	Rating 53	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_CN_R53	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	CN	Rating 53	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_CY_R53	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	CY	Rating 53	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_CZ_R53	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	CZ	Rating 53	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_DE_R53	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	DE	Rating 53	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_DK_R53	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	DK	Rating 53	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_EE_R53	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	EE	Rating 53	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_ES_R53	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	ES	Rating 53	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_FI_R53	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	FI	Rating 53	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_FR_R53	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	FR	Rating 53	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_GB_R53	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	GB	Rating 53	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_GR_R53	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	GR	Rating 53	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_HK_R53	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	HK	Rating 53	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_HR_R53	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	HR	Rating 53	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMEC_ALL_0106_CT_FIRB_HU_R53	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	HU	Rating 53	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_IE_R53	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	IE	Rating 53	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_IL_R53	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	IL	Rating 53	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_IT_R53	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	IT	Rating 53	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_JP_R53	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	JP	Rating 53	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_KR_R53	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	KR	Rating 53	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_LT_R53	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	LT	Rating 53	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_LU_R53	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	LU	Rating 53	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_LV_R53	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	LV	Rating 53	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_MT_R53	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	MT	Rating 53	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_NL_R53	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	NL	Rating 53	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_NO_R53	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	NO	Rating 53	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_PL_R53	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	PL	Rating 53	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_PT_R53	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	PT	Rating 53	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_RO_R53	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	RO	Rating 53	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_RU_R53	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	RU	Rating 53	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_SE_R53	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	SE	Rating 53	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_SG_R53	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	SG	Rating 53	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_SI_R53	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	SI	Rating 53	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_SK_R53	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	SK	Rating 53	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_TR_R53	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	TR	Rating 53	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_US_R53	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	US	Rating 53	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMEC_ALL_0106_CT_FIRB_x2_R53	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	Other countries	Rating 53	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_x0_R54	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	Not applicable	Rating 54	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_AT_R54	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	AT	Rating 54	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_AU_R54	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	AU	Rating 54	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_BE_R54	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	BE	Rating 54	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_BG_R54	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	BG	Rating 54	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_BR_R54	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	BR	Rating 54	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_CA_R54	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	CA	Rating 54	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_CH_R54	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	CH	Rating 54	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_CN_R54	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	CN	Rating 54	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_CY_R54	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	CY	Rating 54	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_CZ_R54	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	CZ	Rating 54	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_DE_R54	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	DE	Rating 54	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_DK_R54	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	DK	Rating 54	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_EE_R54	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	EE	Rating 54	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_ES_R54	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	ES	Rating 54	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_FI_R54	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	FI	Rating 54	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_FR_R54	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	FR	Rating 54	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_GB_R54	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	GB	Rating 54	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_GR_R54	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	GR	Rating 54	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_HK_R54	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	HK	Rating 54	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_HR_R54	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	HR	Rating 54	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMEC_ALL_0106_CT_FIRB_HU_R54	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	HU	Rating 54	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_IE_R54	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	IE	Rating 54	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_IL_R54	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	IL	Rating 54	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_IT_R54	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	IT	Rating 54	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_JP_R54	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	JP	Rating 54	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_KR_R54	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	KR	Rating 54	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_LT_R54	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	LT	Rating 54	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_LU_R54	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	LU	Rating 54	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_LV_R54	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	LV	Rating 54	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_MT_R54	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	MT	Rating 54	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_NL_R54	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	NL	Rating 54	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_NO_R54	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	NO	Rating 54	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_PL_R54	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	PL	Rating 54	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_PT_R54	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	PT	Rating 54	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_RO_R54	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	RO	Rating 54	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_RU_R54	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	RU	Rating 54	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_SE_R54	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	SE	Rating 54	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_SG_R54	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	SG	Rating 54	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_SI_R54	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	SI	Rating 54	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_SK_R54	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	SK	Rating 54	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_TR_R54	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	TR	Rating 54	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_US_R54	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	US	Rating 54	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMEC_ALL_0106_CT_FIRB_x2_R54	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	Other countries	Rating 54	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_x0_R55	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	Not applicable	Rating 55	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_AT_R55	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	AT	Rating 55	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_AU_R55	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	AU	Rating 55	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_BE_R55	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	BE	Rating 55	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_BG_R55	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	BG	Rating 55	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_BR_R55	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	BR	Rating 55	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_CA_R55	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	CA	Rating 55	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_CH_R55	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	CH	Rating 55	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_CN_R55	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	CN	Rating 55	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_CY_R55	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	CY	Rating 55	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_CZ_R55	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	CZ	Rating 55	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_DE_R55	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	DE	Rating 55	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_DK_R55	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	DK	Rating 55	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_EE_R55	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	EE	Rating 55	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_ES_R55	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	ES	Rating 55	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_FI_R55	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	FI	Rating 55	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_FR_R55	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	FR	Rating 55	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_GB_R55	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	GB	Rating 55	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_GR_R55	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	GR	Rating 55	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_HK_R55	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	HK	Rating 55	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_HR_R55	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	HR	Rating 55	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMEC_ALL_0106_CT_FIRB_HU_R55	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	HU	Rating 55	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_IE_R55	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	IE	Rating 55	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_IL_R55	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	IL	Rating 55	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_IT_R55	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	IT	Rating 55	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_JP_R55	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	JP	Rating 55	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_KR_R55	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	KR	Rating 55	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_LT_R55	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	LT	Rating 55	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_LU_R55	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	LU	Rating 55	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_LV_R55	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	LV	Rating 55	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_MT_R55	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	MT	Rating 55	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_NL_R55	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	NL	Rating 55	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_NO_R55	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	NO	Rating 55	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_PL_R55	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	PL	Rating 55	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_PT_R55	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	PT	Rating 55	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_RO_R55	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	RO	Rating 55	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_RU_R55	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	RU	Rating 55	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_SE_R55	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	SE	Rating 55	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_SG_R55	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	SG	Rating 55	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_SI_R55	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	SI	Rating 55	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_SK_R55	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	SK	Rating 55	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_TR_R55	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	TR	Rating 55	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_US_R55	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	US	Rating 55	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMEC_ALL_0106_CT_FIRB_x2_R55	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	Other countries	Rating 55	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_x0_R56	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	Not applicable	Rating 56	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_AT_R56	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	AT	Rating 56	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_AU_R56	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	AU	Rating 56	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_BE_R56	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	BE	Rating 56	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_BG_R56	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	BG	Rating 56	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_BR_R56	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	BR	Rating 56	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_CA_R56	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	CA	Rating 56	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_CH_R56	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	CH	Rating 56	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_CN_R56	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	CN	Rating 56	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_CY_R56	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	CY	Rating 56	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_CZ_R56	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	CZ	Rating 56	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_DE_R56	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	DE	Rating 56	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_DK_R56	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	DK	Rating 56	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_EE_R56	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	EE	Rating 56	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_ES_R56	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	ES	Rating 56	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_FI_R56	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	FI	Rating 56	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_FR_R56	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	FR	Rating 56	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_GB_R56	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	GB	Rating 56	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_GR_R56	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	GR	Rating 56	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_HK_R56	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	HK	Rating 56	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_HR_R56	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	HR	Rating 56	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMEC_ALL_0106_CT_FIRB_HU_R56	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	HU	Rating 56	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_IE_R56	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	IE	Rating 56	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_IL_R56	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	IL	Rating 56	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_IT_R56	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	IT	Rating 56	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_JP_R56	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	JP	Rating 56	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_KR_R56	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	KR	Rating 56	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_LT_R56	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	LT	Rating 56	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_LU_R56	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	LU	Rating 56	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_LV_R56	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	LV	Rating 56	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_MT_R56	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	MT	Rating 56	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_NL_R56	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	NL	Rating 56	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_NO_R56	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	NO	Rating 56	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_PL_R56	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	PL	Rating 56	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_PT_R56	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	PT	Rating 56	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_RO_R56	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	RO	Rating 56	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_RU_R56	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	RU	Rating 56	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_SE_R56	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	SE	Rating 56	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_SG_R56	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	SG	Rating 56	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_SI_R56	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	SI	Rating 56	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_SK_R56	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	SK	Rating 56	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_TR_R56	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	TR	Rating 56	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_US_R56	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	US	Rating 56	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMEC_ALL_0106_CT_FIRB_x2_R56	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	Other countries	Rating 56	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_x0_R57	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	Not applicable	Rating 57	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_AT_R57	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	AT	Rating 57	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_AU_R57	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	AU	Rating 57	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_BE_R57	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	BE	Rating 57	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_BG_R57	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	BG	Rating 57	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_BR_R57	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	BR	Rating 57	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_CA_R57	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	CA	Rating 57	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_CH_R57	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	CH	Rating 57	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_CN_R57	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	CN	Rating 57	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_CY_R57	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	CY	Rating 57	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_CZ_R57	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	CZ	Rating 57	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_DE_R57	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	DE	Rating 57	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_DK_R57	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	DK	Rating 57	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_EE_R57	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	EE	Rating 57	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_ES_R57	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	ES	Rating 57	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_FI_R57	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	FI	Rating 57	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_FR_R57	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	FR	Rating 57	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_GB_R57	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	GB	Rating 57	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_GR_R57	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	GR	Rating 57	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_HK_R57	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	HK	Rating 57	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_HR_R57	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	HR	Rating 57	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMEC_ALL_0106_CT_FIRB_HU_R57	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	HU	Rating 57	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_IE_R57	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	IE	Rating 57	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_IL_R57	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	IL	Rating 57	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_IT_R57	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	IT	Rating 57	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_JP_R57	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	JP	Rating 57	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_KR_R57	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	KR	Rating 57	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_LT_R57	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	LT	Rating 57	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_LU_R57	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	LU	Rating 57	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_LV_R57	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	LV	Rating 57	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_MT_R57	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	MT	Rating 57	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_NL_R57	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	NL	Rating 57	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_NO_R57	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	NO	Rating 57	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_PL_R57	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	PL	Rating 57	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_PT_R57	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	PT	Rating 57	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_RO_R57	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	RO	Rating 57	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_RU_R57	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	RU	Rating 57	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_SE_R57	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	SE	Rating 57	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_SG_R57	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	SG	Rating 57	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_SI_R57	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	SI	Rating 57	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_SK_R57	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	SK	Rating 57	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_TR_R57	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	TR	Rating 57	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_US_R57	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	US	Rating 57	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMEC_ALL_0106_CT_FIRB_x2_R57	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	Other countries	Rating 57	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_x0_R58	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	Not applicable	Rating 58	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_AT_R58	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	AT	Rating 58	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_AU_R58	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	AU	Rating 58	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_BE_R58	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	BE	Rating 58	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_BG_R58	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	BG	Rating 58	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_BR_R58	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	BR	Rating 58	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_CA_R58	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	CA	Rating 58	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_CH_R58	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	CH	Rating 58	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_CN_R58	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	CN	Rating 58	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_CY_R58	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	CY	Rating 58	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_CZ_R58	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	CZ	Rating 58	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_DE_R58	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	DE	Rating 58	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_DK_R58	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	DK	Rating 58	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_EE_R58	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	EE	Rating 58	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_ES_R58	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	ES	Rating 58	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_FI_R58	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	FI	Rating 58	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_FR_R58	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	FR	Rating 58	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_GB_R58	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	GB	Rating 58	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_GR_R58	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	GR	Rating 58	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_HK_R58	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	HK	Rating 58	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_HR_R58	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	HR	Rating 58	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMEC_ALL_0106_CT_FIRB_HU_R58	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	HU	Rating 58	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_IE_R58	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	IE	Rating 58	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_IL_R58	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	IL	Rating 58	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_IT_R58	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	IT	Rating 58	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_JP_R58	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	JP	Rating 58	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_KR_R58	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	KR	Rating 58	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_LT_R58	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	LT	Rating 58	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_LU_R58	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	LU	Rating 58	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_LV_R58	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	LV	Rating 58	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_MT_R58	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	MT	Rating 58	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_NL_R58	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	NL	Rating 58	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_NO_R58	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	NO	Rating 58	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_PL_R58	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	PL	Rating 58	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_PT_R58	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	PT	Rating 58	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_RO_R58	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	RO	Rating 58	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_RU_R58	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	RU	Rating 58	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_SE_R58	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	SE	Rating 58	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_SG_R58	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	SG	Rating 58	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_SI_R58	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	SI	Rating 58	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_SK_R58	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	SK	Rating 58	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_TR_R58	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	TR	Rating 58	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_US_R58	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	US	Rating 58	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMEC_ALL_0106_CT_FIRB_x2_R58	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	Other countries	Rating 58	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_x0_R59	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	Not applicable	Rating 59	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_AT_R59	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	AT	Rating 59	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_AU_R59	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	AU	Rating 59	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_BE_R59	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	BE	Rating 59	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_BG_R59	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	BG	Rating 59	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_BR_R59	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	BR	Rating 59	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_CA_R59	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	CA	Rating 59	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_CH_R59	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	CH	Rating 59	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_CN_R59	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	CN	Rating 59	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_CY_R59	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	CY	Rating 59	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_CZ_R59	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	CZ	Rating 59	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_DE_R59	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	DE	Rating 59	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_DK_R59	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	DK	Rating 59	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_EE_R59	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	EE	Rating 59	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_ES_R59	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	ES	Rating 59	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_FI_R59	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	FI	Rating 59	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_FR_R59	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	FR	Rating 59	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_GB_R59	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	GB	Rating 59	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_GR_R59	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	GR	Rating 59	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_HK_R59	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	HK	Rating 59	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_HR_R59	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	HR	Rating 59	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMEC_ALL_0106_CT_FIRB_HU_R59	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	HU	Rating 59	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_IE_R59	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	IE	Rating 59	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_IL_R59	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	IL	Rating 59	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_IT_R59	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	IT	Rating 59	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_JP_R59	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	JP	Rating 59	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_KR_R59	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	KR	Rating 59	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_LT_R59	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	LT	Rating 59	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_LU_R59	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	LU	Rating 59	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_LV_R59	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	LV	Rating 59	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_MT_R59	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	MT	Rating 59	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_NL_R59	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	NL	Rating 59	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_NO_R59	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	NO	Rating 59	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_PL_R59	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	PL	Rating 59	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_PT_R59	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	PT	Rating 59	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_RO_R59	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	RO	Rating 59	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_RU_R59	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	RU	Rating 59	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_SE_R59	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	SE	Rating 59	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_SG_R59	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	SG	Rating 59	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_SI_R59	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	SI	Rating 59	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_SK_R59	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	SK	Rating 59	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_TR_R59	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	TR	Rating 59	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_US_R59	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	US	Rating 59	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMEC_ALL_0106_CT_FIRB_x2_R59	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	Other countries	Rating 59	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_x0_R60	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	Not applicable	Rating 60	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_AT_R60	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	AT	Rating 60	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_AU_R60	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	AU	Rating 60	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_BE_R60	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	BE	Rating 60	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_BG_R60	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	BG	Rating 60	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_BR_R60	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	BR	Rating 60	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_CA_R60	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	CA	Rating 60	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_CH_R60	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	CH	Rating 60	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_CN_R60	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	CN	Rating 60	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_CY_R60	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	CY	Rating 60	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_CZ_R60	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	CZ	Rating 60	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_DE_R60	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	DE	Rating 60	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_DK_R60	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	DK	Rating 60	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_EE_R60	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	EE	Rating 60	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_ES_R60	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	ES	Rating 60	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_FI_R60	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	FI	Rating 60	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_FR_R60	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	FR	Rating 60	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_GB_R60	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	GB	Rating 60	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_GR_R60	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	GR	Rating 60	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_HK_R60	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	HK	Rating 60	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_HR_R60	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	HR	Rating 60	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMEC_ALL_0106_CT_FIRB_HU_R60	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	HU	Rating 60	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_IE_R60	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	IE	Rating 60	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_IL_R60	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	IL	Rating 60	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_IT_R60	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	IT	Rating 60	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_JP_R60	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	JP	Rating 60	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_KR_R60	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	KR	Rating 60	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_LT_R60	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	LT	Rating 60	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_LU_R60	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	LU	Rating 60	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_LV_R60	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	LV	Rating 60	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_MT_R60	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	MT	Rating 60	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_NL_R60	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	NL	Rating 60	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_NO_R60	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	NO	Rating 60	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_PL_R60	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	PL	Rating 60	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_PT_R60	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	PT	Rating 60	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_RO_R60	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	RO	Rating 60	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_RU_R60	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	RU	Rating 60	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_SE_R60	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	SE	Rating 60	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_SG_R60	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	SG	Rating 60	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_SI_R60	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	SI	Rating 60	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_SK_R60	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	SK	Rating 60	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_TR_R60	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	TR	Rating 60	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_US_R60	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	US	Rating 60	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMEC_ALL_0106_CT_FIRB_x2_R60	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	Other countries	Rating 60	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_x0_R61	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	Not applicable	Rating 61	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_AT_R61	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	AT	Rating 61	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_AU_R61	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	AU	Rating 61	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_BE_R61	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	BE	Rating 61	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_BG_R61	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	BG	Rating 61	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_BR_R61	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	BR	Rating 61	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_CA_R61	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	CA	Rating 61	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_CH_R61	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	CH	Rating 61	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_CN_R61	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	CN	Rating 61	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_CY_R61	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	CY	Rating 61	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_CZ_R61	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	CZ	Rating 61	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_DE_R61	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	DE	Rating 61	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_DK_R61	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	DK	Rating 61	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_EE_R61	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	EE	Rating 61	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_ES_R61	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	ES	Rating 61	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_FI_R61	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	FI	Rating 61	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_FR_R61	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	FR	Rating 61	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_GB_R61	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	GB	Rating 61	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_GR_R61	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	GR	Rating 61	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_HK_R61	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	HK	Rating 61	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_HR_R61	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	HR	Rating 61	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMEC_ALL_0106_CT_FIRB_HU_R61	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	HU	Rating 61	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_IE_R61	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	IE	Rating 61	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_IL_R61	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	IL	Rating 61	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_IT_R61	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	IT	Rating 61	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_JP_R61	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	JP	Rating 61	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_KR_R61	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	KR	Rating 61	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_LT_R61	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	LT	Rating 61	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_LU_R61	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	LU	Rating 61	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_LV_R61	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	LV	Rating 61	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_MT_R61	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	MT	Rating 61	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_NL_R61	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	NL	Rating 61	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_NO_R61	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	NO	Rating 61	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_PL_R61	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	PL	Rating 61	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_PT_R61	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	PT	Rating 61	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_RO_R61	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	RO	Rating 61	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_RU_R61	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	RU	Rating 61	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_SE_R61	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	SE	Rating 61	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_SG_R61	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	SG	Rating 61	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_SI_R61	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	SI	Rating 61	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_SK_R61	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	SK	Rating 61	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_TR_R61	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	TR	Rating 61	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_US_R61	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	US	Rating 61	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMEC_ALL_0106_CT_FIRB_x2_R61	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	Other countries	Rating 61	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_x0_R62	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	Not applicable	Rating 62	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_AT_R62	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	AT	Rating 62	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_AU_R62	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	AU	Rating 62	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_BE_R62	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	BE	Rating 62	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_BG_R62	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	BG	Rating 62	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_BR_R62	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	BR	Rating 62	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_CA_R62	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	CA	Rating 62	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_CH_R62	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	CH	Rating 62	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_CN_R62	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	CN	Rating 62	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_CY_R62	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	CY	Rating 62	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_CZ_R62	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	CZ	Rating 62	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_DE_R62	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	DE	Rating 62	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_DK_R62	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	DK	Rating 62	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_EE_R62	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	EE	Rating 62	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_ES_R62	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	ES	Rating 62	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_FI_R62	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	FI	Rating 62	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_FR_R62	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	FR	Rating 62	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_GB_R62	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	GB	Rating 62	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_GR_R62	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	GR	Rating 62	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_HK_R62	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	HK	Rating 62	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_HR_R62	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	HR	Rating 62	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMEC_ALL_0106_CT_FIRB_HU_R62	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	HU	Rating 62	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_IE_R62	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	IE	Rating 62	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_IL_R62	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	IL	Rating 62	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_IT_R62	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	IT	Rating 62	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_JP_R62	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	JP	Rating 62	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_KR_R62	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	KR	Rating 62	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_LT_R62	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	LT	Rating 62	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_LU_R62	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	LU	Rating 62	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_LV_R62	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	LV	Rating 62	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_MT_R62	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	MT	Rating 62	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_NL_R62	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	NL	Rating 62	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_NO_R62	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	NO	Rating 62	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_PL_R62	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	PL	Rating 62	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_PT_R62	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	PT	Rating 62	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_RO_R62	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	RO	Rating 62	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_RU_R62	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	RU	Rating 62	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_SE_R62	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	SE	Rating 62	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_SG_R62	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	SG	Rating 62	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_SI_R62	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	SI	Rating 62	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_SK_R62	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	SK	Rating 62	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_TR_R62	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	TR	Rating 62	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_US_R62	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	US	Rating 62	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMEC_ALL_0106_CT_FIRB_x2_R62	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	Other countries	Rating 62	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_x0_R63	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	Not applicable	Rating 63	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_AT_R63	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	AT	Rating 63	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_AU_R63	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	AU	Rating 63	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_BE_R63	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	BE	Rating 63	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_BG_R63	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	BG	Rating 63	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_BR_R63	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	BR	Rating 63	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_CA_R63	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	CA	Rating 63	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_CH_R63	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	CH	Rating 63	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_CN_R63	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	CN	Rating 63	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_CY_R63	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	CY	Rating 63	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_CZ_R63	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	CZ	Rating 63	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_DE_R63	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	DE	Rating 63	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_DK_R63	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	DK	Rating 63	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_EE_R63	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	EE	Rating 63	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_ES_R63	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	ES	Rating 63	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_FI_R63	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	FI	Rating 63	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_FR_R63	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	FR	Rating 63	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_GB_R63	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	GB	Rating 63	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_GR_R63	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	GR	Rating 63	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_HK_R63	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	HK	Rating 63	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_HR_R63	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	HR	Rating 63	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMEC_ALL_0106_CT_FIRB_HU_R63	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	HU	Rating 63	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_IE_R63	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	IE	Rating 63	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_IL_R63	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	IL	Rating 63	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_IT_R63	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	IT	Rating 63	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_JP_R63	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	JP	Rating 63	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_KR_R63	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	KR	Rating 63	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_LT_R63	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	LT	Rating 63	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_LU_R63	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	LU	Rating 63	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_LV_R63	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	LV	Rating 63	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_MT_R63	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	MT	Rating 63	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_NL_R63	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	NL	Rating 63	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_NO_R63	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	NO	Rating 63	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_PL_R63	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	PL	Rating 63	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_PT_R63	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	PT	Rating 63	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_RO_R63	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	RO	Rating 63	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_RU_R63	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	RU	Rating 63	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_SE_R63	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	SE	Rating 63	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_SG_R63	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	SG	Rating 63	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_SI_R63	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	SI	Rating 63	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_SK_R63	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	SK	Rating 63	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_TR_R63	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	TR	Rating 63	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_US_R63	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	US	Rating 63	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMEC_ALL_0106_CT_FIRB_x2_R63	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	Other countries	Rating 63	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_x0_R64	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	Not applicable	Rating 64	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_AT_R64	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	AT	Rating 64	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_AU_R64	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	AU	Rating 64	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_BE_R64	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	BE	Rating 64	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_BG_R64	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	BG	Rating 64	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_BR_R64	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	BR	Rating 64	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_CA_R64	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	CA	Rating 64	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_CH_R64	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	CH	Rating 64	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_CN_R64	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	CN	Rating 64	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_CY_R64	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	CY	Rating 64	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_CZ_R64	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	CZ	Rating 64	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_DE_R64	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	DE	Rating 64	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_DK_R64	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	DK	Rating 64	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_EE_R64	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	EE	Rating 64	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_ES_R64	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	ES	Rating 64	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_FI_R64	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	FI	Rating 64	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_FR_R64	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	FR	Rating 64	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_GB_R64	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	GB	Rating 64	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_GR_R64	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	GR	Rating 64	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_HK_R64	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	HK	Rating 64	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_HR_R64	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	HR	Rating 64	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMEC_ALL_0106_CT_FIRB_HU_R64	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	HU	Rating 64	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_IE_R64	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	IE	Rating 64	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_IL_R64	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	IL	Rating 64	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_IT_R64	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	IT	Rating 64	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_JP_R64	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	JP	Rating 64	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_KR_R64	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	KR	Rating 64	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_LT_R64	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	LT	Rating 64	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_LU_R64	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	LU	Rating 64	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_LV_R64	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	LV	Rating 64	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_MT_R64	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	MT	Rating 64	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_NL_R64	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	NL	Rating 64	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_NO_R64	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	NO	Rating 64	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_PL_R64	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	PL	Rating 64	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_PT_R64	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	PT	Rating 64	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_RO_R64	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	RO	Rating 64	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_RU_R64	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	RU	Rating 64	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_SE_R64	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	SE	Rating 64	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_SG_R64	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	SG	Rating 64	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_SI_R64	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	SI	Rating 64	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_SK_R64	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	SK	Rating 64	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_TR_R64	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	TR	Rating 64	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_US_R64	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	US	Rating 64	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMEC_ALL_0106_CT_FIRB_x2_R64	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	Other countries	Rating 64	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_x0_R65	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	Not applicable	Rating 65	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_AT_R65	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	AT	Rating 65	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_AU_R65	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	AU	Rating 65	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_BE_R65	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	BE	Rating 65	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_BG_R65	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	BG	Rating 65	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_BR_R65	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	BR	Rating 65	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_CA_R65	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	CA	Rating 65	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_CH_R65	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	CH	Rating 65	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_CN_R65	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	CN	Rating 65	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_CY_R65	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	CY	Rating 65	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_CZ_R65	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	CZ	Rating 65	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_DE_R65	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	DE	Rating 65	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_DK_R65	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	DK	Rating 65	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_EE_R65	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	EE	Rating 65	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_ES_R65	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	ES	Rating 65	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_FI_R65	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	FI	Rating 65	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_FR_R65	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	FR	Rating 65	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_GB_R65	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	GB	Rating 65	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_GR_R65	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	GR	Rating 65	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_HK_R65	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	HK	Rating 65	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_HR_R65	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	HR	Rating 65	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMEC_ALL_0106_CT_FIRB_HU_R65	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	HU	Rating 65	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_IE_R65	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	IE	Rating 65	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_IL_R65	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	IL	Rating 65	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_IT_R65	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	IT	Rating 65	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_JP_R65	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	JP	Rating 65	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_KR_R65	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	KR	Rating 65	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_LT_R65	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	LT	Rating 65	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_LU_R65	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	LU	Rating 65	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_LV_R65	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	LV	Rating 65	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_MT_R65	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	MT	Rating 65	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_NL_R65	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	NL	Rating 65	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_NO_R65	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	NO	Rating 65	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_PL_R65	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	PL	Rating 65	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_PT_R65	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	PT	Rating 65	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_RO_R65	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	RO	Rating 65	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_RU_R65	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	RU	Rating 65	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_SE_R65	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	SE	Rating 65	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_SG_R65	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	SG	Rating 65	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_SI_R65	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	SI	Rating 65	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_SK_R65	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	SK	Rating 65	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_TR_R65	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	TR	Rating 65	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_US_R65	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	US	Rating 65	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMEC_ALL_0106_CT_FIRB_x2_R65	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	Other countries	Rating 65	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_x0_R66	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	Not applicable	Rating 66	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_AT_R66	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	AT	Rating 66	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_AU_R66	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	AU	Rating 66	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_BE_R66	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	BE	Rating 66	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_BG_R66	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	BG	Rating 66	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_BR_R66	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	BR	Rating 66	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_CA_R66	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	CA	Rating 66	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_CH_R66	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	CH	Rating 66	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_CN_R66	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	CN	Rating 66	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_CY_R66	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	CY	Rating 66	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_CZ_R66	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	CZ	Rating 66	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_DE_R66	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	DE	Rating 66	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_DK_R66	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	DK	Rating 66	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_EE_R66	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	EE	Rating 66	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_ES_R66	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	ES	Rating 66	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_FI_R66	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	FI	Rating 66	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_FR_R66	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	FR	Rating 66	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_GB_R66	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	GB	Rating 66	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_GR_R66	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	GR	Rating 66	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_HK_R66	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	HK	Rating 66	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_HR_R66	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	HR	Rating 66	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMEC_ALL_0106_CT_FIRB_HU_R66	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	HU	Rating 66	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_IE_R66	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	IE	Rating 66	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_IL_R66	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	IL	Rating 66	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_IT_R66	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	IT	Rating 66	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_JP_R66	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	JP	Rating 66	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_KR_R66	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	KR	Rating 66	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_LT_R66	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	LT	Rating 66	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_LU_R66	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	LU	Rating 66	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_LV_R66	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	LV	Rating 66	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_MT_R66	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	MT	Rating 66	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_NL_R66	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	NL	Rating 66	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_NO_R66	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	NO	Rating 66	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_PL_R66	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	PL	Rating 66	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_PT_R66	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	PT	Rating 66	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_RO_R66	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	RO	Rating 66	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_RU_R66	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	RU	Rating 66	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_SE_R66	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	SE	Rating 66	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_SG_R66	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	SG	Rating 66	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_SI_R66	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	SI	Rating 66	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_SK_R66	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	SK	Rating 66	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_TR_R66	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	TR	Rating 66	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_US_R66	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	US	Rating 66	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMEC_ALL_0106_CT_FIRB_x2_R66	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	Other countries	Rating 66	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_x0_R67	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	Not applicable	Rating 67	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_AT_R67	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	AT	Rating 67	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_AU_R67	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	AU	Rating 67	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_BE_R67	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	BE	Rating 67	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_BG_R67	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	BG	Rating 67	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_BR_R67	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	BR	Rating 67	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_CA_R67	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	CA	Rating 67	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_CH_R67	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	CH	Rating 67	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_CN_R67	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	CN	Rating 67	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_CY_R67	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	CY	Rating 67	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_CZ_R67	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	CZ	Rating 67	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_DE_R67	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	DE	Rating 67	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_DK_R67	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	DK	Rating 67	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_EE_R67	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	EE	Rating 67	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_ES_R67	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	ES	Rating 67	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_FI_R67	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	FI	Rating 67	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_FR_R67	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	FR	Rating 67	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_GB_R67	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	GB	Rating 67	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_GR_R67	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	GR	Rating 67	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_HK_R67	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	HK	Rating 67	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_HR_R67	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	HR	Rating 67	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMEC_ALL_0106_CT_FIRB_HU_R67	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	HU	Rating 67	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_IE_R67	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	IE	Rating 67	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_IL_R67	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	IL	Rating 67	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_IT_R67	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	IT	Rating 67	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_JP_R67	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	JP	Rating 67	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_KR_R67	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	KR	Rating 67	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_LT_R67	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	LT	Rating 67	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_LU_R67	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	LU	Rating 67	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_LV_R67	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	LV	Rating 67	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_MT_R67	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	MT	Rating 67	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_NL_R67	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	NL	Rating 67	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_NO_R67	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	NO	Rating 67	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_PL_R67	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	PL	Rating 67	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_PT_R67	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	PT	Rating 67	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_RO_R67	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	RO	Rating 67	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_RU_R67	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	RU	Rating 67	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_SE_R67	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	SE	Rating 67	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_SG_R67	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	SG	Rating 67	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_SI_R67	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	SI	Rating 67	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_SK_R67	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	SK	Rating 67	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_TR_R67	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	TR	Rating 67	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_US_R67	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	US	Rating 67	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMEC_ALL_0106_CT_FIRB_x2_R67	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	Other countries	Rating 67	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_x0_R68	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	Not applicable	Rating 68	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_AT_R68	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	AT	Rating 68	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_AU_R68	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	AU	Rating 68	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_BE_R68	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	BE	Rating 68	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_BG_R68	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	BG	Rating 68	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_BR_R68	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	BR	Rating 68	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_CA_R68	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	CA	Rating 68	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_CH_R68	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	CH	Rating 68	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_CN_R68	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	CN	Rating 68	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_CY_R68	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	CY	Rating 68	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_CZ_R68	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	CZ	Rating 68	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_DE_R68	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	DE	Rating 68	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_DK_R68	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	DK	Rating 68	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_EE_R68	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	EE	Rating 68	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_ES_R68	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	ES	Rating 68	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_FI_R68	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	FI	Rating 68	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_FR_R68	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	FR	Rating 68	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_GB_R68	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	GB	Rating 68	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_GR_R68	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	GR	Rating 68	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_HK_R68	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	HK	Rating 68	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_HR_R68	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	HR	Rating 68	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMEC_ALL_0106_CT_FIRB_HU_R68	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	HU	Rating 68	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_IE_R68	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	IE	Rating 68	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_IL_R68	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	IL	Rating 68	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_IT_R68	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	IT	Rating 68	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_JP_R68	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	JP	Rating 68	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_KR_R68	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	KR	Rating 68	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_LT_R68	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	LT	Rating 68	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_LU_R68	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	LU	Rating 68	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_LV_R68	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	LV	Rating 68	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_MT_R68	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	MT	Rating 68	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_NL_R68	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	NL	Rating 68	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_NO_R68	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	NO	Rating 68	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_PL_R68	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	PL	Rating 68	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_PT_R68	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	PT	Rating 68	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_RO_R68	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	RO	Rating 68	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_RU_R68	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	RU	Rating 68	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_SE_R68	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	SE	Rating 68	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_SG_R68	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	SG	Rating 68	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_SI_R68	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	SI	Rating 68	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_SK_R68	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	SK	Rating 68	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_TR_R68	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	TR	Rating 68	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_US_R68	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	US	Rating 68	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMEC_ALL_0106_CT_FIRB_x2_R68	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	Other countries	Rating 68	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_x0_R69	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	Not applicable	Rating 69	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_AT_R69	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	AT	Rating 69	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_AU_R69	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	AU	Rating 69	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_BE_R69	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	BE	Rating 69	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_BG_R69	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	BG	Rating 69	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_BR_R69	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	BR	Rating 69	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_CA_R69	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	CA	Rating 69	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_CH_R69	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	CH	Rating 69	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_CN_R69	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	CN	Rating 69	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_CY_R69	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	CY	Rating 69	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_CZ_R69	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	CZ	Rating 69	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_DE_R69	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	DE	Rating 69	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_DK_R69	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	DK	Rating 69	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_EE_R69	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	EE	Rating 69	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_ES_R69	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	ES	Rating 69	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_FI_R69	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	FI	Rating 69	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_FR_R69	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	FR	Rating 69	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_GB_R69	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	GB	Rating 69	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_GR_R69	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	GR	Rating 69	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_HK_R69	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	HK	Rating 69	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_HR_R69	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	HR	Rating 69	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMEC_ALL_0106_CT_FIRB_HU_R69	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	HU	Rating 69	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_IE_R69	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	IE	Rating 69	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_IL_R69	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	IL	Rating 69	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_IT_R69	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	IT	Rating 69	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_JP_R69	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	JP	Rating 69	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_KR_R69	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	KR	Rating 69	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_LT_R69	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	LT	Rating 69	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_LU_R69	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	LU	Rating 69	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_LV_R69	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	LV	Rating 69	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_MT_R69	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	MT	Rating 69	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_NL_R69	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	NL	Rating 69	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_NO_R69	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	NO	Rating 69	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_PL_R69	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	PL	Rating 69	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_PT_R69	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	PT	Rating 69	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_RO_R69	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	RO	Rating 69	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_RU_R69	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	RU	Rating 69	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_SE_R69	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	SE	Rating 69	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_SG_R69	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	SG	Rating 69	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_SI_R69	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	SI	Rating 69	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_SK_R69	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	SK	Rating 69	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_TR_R69	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	TR	Rating 69	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_US_R69	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	US	Rating 69	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMEC_ALL_0106_CT_FIRB_x2_R69	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	Other countries	Rating 69	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_x0_R70	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	Not applicable	Rating 70	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_AT_R70	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	AT	Rating 70	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_AU_R70	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	AU	Rating 70	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_BE_R70	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	BE	Rating 70	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_BG_R70	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	BG	Rating 70	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_BR_R70	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	BR	Rating 70	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_CA_R70	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	CA	Rating 70	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_CH_R70	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	CH	Rating 70	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_CN_R70	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	CN	Rating 70	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_CY_R70	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	CY	Rating 70	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_CZ_R70	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	CZ	Rating 70	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_DE_R70	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	DE	Rating 70	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_DK_R70	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	DK	Rating 70	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_EE_R70	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	EE	Rating 70	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_ES_R70	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	ES	Rating 70	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_FI_R70	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	FI	Rating 70	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_FR_R70	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	FR	Rating 70	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_GB_R70	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	GB	Rating 70	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_GR_R70	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	GR	Rating 70	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_HK_R70	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	HK	Rating 70	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_HR_R70	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	HR	Rating 70	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMEC_ALL_0106_CT_FIRB_HU_R70	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	HU	Rating 70	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_IE_R70	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	IE	Rating 70	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_IL_R70	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	IL	Rating 70	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_IT_R70	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	IT	Rating 70	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_JP_R70	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	JP	Rating 70	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_KR_R70	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	KR	Rating 70	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_LT_R70	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	LT	Rating 70	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_LU_R70	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	LU	Rating 70	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_LV_R70	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	LV	Rating 70	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_MT_R70	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	MT	Rating 70	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_NL_R70	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	NL	Rating 70	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_NO_R70	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	NO	Rating 70	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_PL_R70	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	PL	Rating 70	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_PT_R70	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	PT	Rating 70	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_RO_R70	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	RO	Rating 70	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_RU_R70	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	RU	Rating 70	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_SE_R70	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	SE	Rating 70	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_SG_R70	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	SG	Rating 70	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_SI_R70	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	SI	Rating 70	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_SK_R70	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	SK	Rating 70	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_TR_R70	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	TR	Rating 70	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_US_R70	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	US	Rating 70	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMEC_ALL_0106_CT_FIRB_x2_R70	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	Other countries	Rating 70	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_x0_R71	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	Not applicable	Rating 71	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_AT_R71	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	AT	Rating 71	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_AU_R71	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	AU	Rating 71	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_BE_R71	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	BE	Rating 71	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_BG_R71	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	BG	Rating 71	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_BR_R71	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	BR	Rating 71	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_CA_R71	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	CA	Rating 71	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_CH_R71	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	CH	Rating 71	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_CN_R71	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	CN	Rating 71	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_CY_R71	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	CY	Rating 71	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_CZ_R71	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	CZ	Rating 71	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_DE_R71	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	DE	Rating 71	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_DK_R71	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	DK	Rating 71	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_EE_R71	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	EE	Rating 71	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_ES_R71	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	ES	Rating 71	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_FI_R71	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	FI	Rating 71	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_FR_R71	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	FR	Rating 71	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_GB_R71	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	GB	Rating 71	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_GR_R71	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	GR	Rating 71	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_HK_R71	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	HK	Rating 71	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_HR_R71	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	HR	Rating 71	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMEC_ALL_0106_CT_FIRB_HU_R71	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	HU	Rating 71	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_IE_R71	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	IE	Rating 71	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_IL_R71	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	IL	Rating 71	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_IT_R71	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	IT	Rating 71	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_JP_R71	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	JP	Rating 71	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_KR_R71	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	KR	Rating 71	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_LT_R71	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	LT	Rating 71	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_LU_R71	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	LU	Rating 71	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_LV_R71	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	LV	Rating 71	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_MT_R71	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	MT	Rating 71	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_NL_R71	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	NL	Rating 71	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_NO_R71	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	NO	Rating 71	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_PL_R71	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	PL	Rating 71	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_PT_R71	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	PT	Rating 71	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_RO_R71	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	RO	Rating 71	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_RU_R71	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	RU	Rating 71	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_SE_R71	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	SE	Rating 71	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_SG_R71	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	SG	Rating 71	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_SI_R71	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	SI	Rating 71	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_SK_R71	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	SK	Rating 71	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_TR_R71	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	TR	Rating 71	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_US_R71	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	US	Rating 71	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMEC_ALL_0106_CT_FIRB_x2_R71	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	Other countries	Rating 71	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_x0_R72	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	Not applicable	Rating 72	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_AT_R72	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	AT	Rating 72	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_AU_R72	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	AU	Rating 72	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_BE_R72	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	BE	Rating 72	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_BG_R72	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	BG	Rating 72	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_BR_R72	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	BR	Rating 72	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_CA_R72	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	CA	Rating 72	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_CH_R72	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	CH	Rating 72	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_CN_R72	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	CN	Rating 72	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_CY_R72	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	CY	Rating 72	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_CZ_R72	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	CZ	Rating 72	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_DE_R72	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	DE	Rating 72	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_DK_R72	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	DK	Rating 72	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_EE_R72	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	EE	Rating 72	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_ES_R72	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	ES	Rating 72	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_FI_R72	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	FI	Rating 72	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_FR_R72	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	FR	Rating 72	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_GB_R72	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	GB	Rating 72	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_GR_R72	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	GR	Rating 72	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_HK_R72	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	HK	Rating 72	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_HR_R72	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	HR	Rating 72	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMEC_ALL_0106_CT_FIRB_HU_R72	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	HU	Rating 72	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_IE_R72	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	IE	Rating 72	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_IL_R72	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	IL	Rating 72	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_IT_R72	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	IT	Rating 72	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_JP_R72	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	JP	Rating 72	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_KR_R72	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	KR	Rating 72	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_LT_R72	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	LT	Rating 72	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_LU_R72	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	LU	Rating 72	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_LV_R72	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	LV	Rating 72	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_MT_R72	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	MT	Rating 72	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_NL_R72	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	NL	Rating 72	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_NO_R72	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	NO	Rating 72	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_PL_R72	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	PL	Rating 72	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_PT_R72	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	PT	Rating 72	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_RO_R72	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	RO	Rating 72	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_RU_R72	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	RU	Rating 72	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_SE_R72	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	SE	Rating 72	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_SG_R72	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	SG	Rating 72	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_SI_R72	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	SI	Rating 72	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_SK_R72	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	SK	Rating 72	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_TR_R72	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	TR	Rating 72	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_US_R72	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	US	Rating 72	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMEC_ALL_0106_CT_FIRB_x2_R72	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	Other countries	Rating 72	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_x0_R73	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	Not applicable	Rating 73	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_AT_R73	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	AT	Rating 73	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_AU_R73	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	AU	Rating 73	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_BE_R73	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	BE	Rating 73	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_BG_R73	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	BG	Rating 73	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_BR_R73	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	BR	Rating 73	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_CA_R73	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	CA	Rating 73	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_CH_R73	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	CH	Rating 73	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_CN_R73	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	CN	Rating 73	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_CY_R73	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	CY	Rating 73	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_CZ_R73	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	CZ	Rating 73	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_DE_R73	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	DE	Rating 73	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_DK_R73	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	DK	Rating 73	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_EE_R73	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	EE	Rating 73	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_ES_R73	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	ES	Rating 73	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_FI_R73	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	FI	Rating 73	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_FR_R73	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	FR	Rating 73	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_GB_R73	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	GB	Rating 73	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_GR_R73	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	GR	Rating 73	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_HK_R73	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	HK	Rating 73	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_HR_R73	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	HR	Rating 73	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMEC_ALL_0106_CT_FIRB_HU_R73	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	HU	Rating 73	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_IE_R73	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	IE	Rating 73	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_IL_R73	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	IL	Rating 73	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_IT_R73	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	IT	Rating 73	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_JP_R73	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	JP	Rating 73	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_KR_R73	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	KR	Rating 73	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_LT_R73	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	LT	Rating 73	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_LU_R73	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	LU	Rating 73	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_LV_R73	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	LV	Rating 73	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_MT_R73	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	MT	Rating 73	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_NL_R73	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	NL	Rating 73	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_NO_R73	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	NO	Rating 73	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_PL_R73	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	PL	Rating 73	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_PT_R73	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	PT	Rating 73	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_RO_R73	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	RO	Rating 73	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_RU_R73	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	RU	Rating 73	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_SE_R73	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	SE	Rating 73	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_SG_R73	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	SG	Rating 73	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_SI_R73	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	SI	Rating 73	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_SK_R73	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	SK	Rating 73	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_TR_R73	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	TR	Rating 73	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_US_R73	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	US	Rating 73	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMEC_ALL_0106_CT_FIRB_x2_R73	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	Other countries	Rating 73	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_x0_R74	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	Not applicable	Rating 74	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_AT_R74	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	AT	Rating 74	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_AU_R74	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	AU	Rating 74	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_BE_R74	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	BE	Rating 74	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_BG_R74	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	BG	Rating 74	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_BR_R74	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	BR	Rating 74	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_CA_R74	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	CA	Rating 74	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_CH_R74	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	CH	Rating 74	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_CN_R74	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	CN	Rating 74	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_CY_R74	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	CY	Rating 74	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_CZ_R74	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	CZ	Rating 74	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_DE_R74	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	DE	Rating 74	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_DK_R74	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	DK	Rating 74	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_EE_R74	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	EE	Rating 74	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_ES_R74	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	ES	Rating 74	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_FI_R74	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	FI	Rating 74	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_FR_R74	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	FR	Rating 74	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_GB_R74	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	GB	Rating 74	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_GR_R74	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	GR	Rating 74	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_HK_R74	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	HK	Rating 74	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_HR_R74	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	HR	Rating 74	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMEC_ALL_0106_CT_FIRB_HU_R74	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	HU	Rating 74	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_IE_R74	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	IE	Rating 74	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_IL_R74	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	IL	Rating 74	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_IT_R74	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	IT	Rating 74	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_JP_R74	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	JP	Rating 74	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_KR_R74	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	KR	Rating 74	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_LT_R74	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	LT	Rating 74	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_LU_R74	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	LU	Rating 74	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_LV_R74	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	LV	Rating 74	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_MT_R74	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	MT	Rating 74	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_NL_R74	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	NL	Rating 74	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_NO_R74	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	NO	Rating 74	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_PL_R74	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	PL	Rating 74	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_PT_R74	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	PT	Rating 74	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_RO_R74	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	RO	Rating 74	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_RU_R74	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	RU	Rating 74	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_SE_R74	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	SE	Rating 74	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_SG_R74	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	SG	Rating 74	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_SI_R74	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	SI	Rating 74	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_SK_R74	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	SK	Rating 74	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_TR_R74	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	TR	Rating 74	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_US_R74	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	US	Rating 74	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMEC_ALL_0106_CT_FIRB_x2_R74	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	Other countries	Rating 74	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_x0_R75	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	Not applicable	Rating 75	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_AT_R75	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	AT	Rating 75	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_AU_R75	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	AU	Rating 75	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_BE_R75	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	BE	Rating 75	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_BG_R75	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	BG	Rating 75	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_BR_R75	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	BR	Rating 75	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_CA_R75	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	CA	Rating 75	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_CH_R75	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	CH	Rating 75	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_CN_R75	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	CN	Rating 75	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_CY_R75	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	CY	Rating 75	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_CZ_R75	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	CZ	Rating 75	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_DE_R75	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	DE	Rating 75	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_DK_R75	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	DK	Rating 75	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_EE_R75	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	EE	Rating 75	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_ES_R75	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	ES	Rating 75	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_FI_R75	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	FI	Rating 75	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_FR_R75	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	FR	Rating 75	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_GB_R75	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	GB	Rating 75	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_GR_R75	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	GR	Rating 75	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_HK_R75	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	HK	Rating 75	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_HR_R75	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	HR	Rating 75	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMEC_ALL_0106_CT_FIRB_HU_R75	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	HU	Rating 75	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_IE_R75	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	IE	Rating 75	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_IL_R75	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	IL	Rating 75	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_IT_R75	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	IT	Rating 75	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_JP_R75	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	JP	Rating 75	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_KR_R75	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	KR	Rating 75	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_LT_R75	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	LT	Rating 75	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_LU_R75	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	LU	Rating 75	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_LV_R75	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	LV	Rating 75	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_MT_R75	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	MT	Rating 75	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_NL_R75	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	NL	Rating 75	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_NO_R75	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	NO	Rating 75	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_PL_R75	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	PL	Rating 75	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_PT_R75	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	PT	Rating 75	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_RO_R75	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	RO	Rating 75	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_RU_R75	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	RU	Rating 75	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_SE_R75	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	SE	Rating 75	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_SG_R75	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	SG	Rating 75	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_SI_R75	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	SI	Rating 75	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_SK_R75	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	SK	Rating 75	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_TR_R75	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	TR	Rating 75	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_US_R75	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	US	Rating 75	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMEC_ALL_0106_CT_FIRB_x2_R75	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	Other countries	Rating 75	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_x0_R76	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	Not applicable	Rating 76	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_AT_R76	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	AT	Rating 76	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_AU_R76	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	AU	Rating 76	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_BE_R76	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	BE	Rating 76	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_BG_R76	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	BG	Rating 76	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_BR_R76	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	BR	Rating 76	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_CA_R76	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	CA	Rating 76	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_CH_R76	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	CH	Rating 76	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_CN_R76	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	CN	Rating 76	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_CY_R76	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	CY	Rating 76	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_CZ_R76	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	CZ	Rating 76	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_DE_R76	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	DE	Rating 76	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_DK_R76	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	DK	Rating 76	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_EE_R76	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	EE	Rating 76	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_ES_R76	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	ES	Rating 76	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_FI_R76	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	FI	Rating 76	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_FR_R76	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	FR	Rating 76	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_GB_R76	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	GB	Rating 76	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_GR_R76	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	GR	Rating 76	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_HK_R76	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	HK	Rating 76	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_HR_R76	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	HR	Rating 76	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMEC_ALL_0106_CT_FIRB_HU_R76	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	HU	Rating 76	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_IE_R76	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	IE	Rating 76	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_IL_R76	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	IL	Rating 76	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_IT_R76	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	IT	Rating 76	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_JP_R76	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	JP	Rating 76	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_KR_R76	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	KR	Rating 76	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_LT_R76	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	LT	Rating 76	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_LU_R76	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	LU	Rating 76	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_LV_R76	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	LV	Rating 76	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_MT_R76	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	MT	Rating 76	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_NL_R76	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	NL	Rating 76	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_NO_R76	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	NO	Rating 76	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_PL_R76	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	PL	Rating 76	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_PT_R76	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	PT	Rating 76	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_RO_R76	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	RO	Rating 76	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_RU_R76	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	RU	Rating 76	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_SE_R76	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	SE	Rating 76	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_SG_R76	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	SG	Rating 76	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_SI_R76	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	SI	Rating 76	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_SK_R76	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	SK	Rating 76	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_TR_R76	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	TR	Rating 76	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_US_R76	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	US	Rating 76	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMEC_ALL_0106_CT_FIRB_x2_R76	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	Other countries	Rating 76	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_x0_R77	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	Not applicable	Rating 77	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_AT_R77	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	AT	Rating 77	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_AU_R77	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	AU	Rating 77	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_BE_R77	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	BE	Rating 77	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_BG_R77	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	BG	Rating 77	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_BR_R77	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	BR	Rating 77	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_CA_R77	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	CA	Rating 77	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_CH_R77	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	CH	Rating 77	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_CN_R77	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	CN	Rating 77	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_CY_R77	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	CY	Rating 77	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_CZ_R77	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	CZ	Rating 77	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_DE_R77	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	DE	Rating 77	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_DK_R77	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	DK	Rating 77	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_EE_R77	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	EE	Rating 77	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_ES_R77	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	ES	Rating 77	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_FI_R77	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	FI	Rating 77	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_FR_R77	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	FR	Rating 77	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_GB_R77	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	GB	Rating 77	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_GR_R77	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	GR	Rating 77	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_HK_R77	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	HK	Rating 77	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_HR_R77	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	HR	Rating 77	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMEC_ALL_0106_CT_FIRB_HU_R77	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	HU	Rating 77	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_IE_R77	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	IE	Rating 77	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_IL_R77	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	IL	Rating 77	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_IT_R77	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	IT	Rating 77	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_JP_R77	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	JP	Rating 77	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_KR_R77	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	KR	Rating 77	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_LT_R77	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	LT	Rating 77	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_LU_R77	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	LU	Rating 77	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_LV_R77	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	LV	Rating 77	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_MT_R77	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	MT	Rating 77	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_NL_R77	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	NL	Rating 77	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_NO_R77	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	NO	Rating 77	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_PL_R77	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	PL	Rating 77	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_PT_R77	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	PT	Rating 77	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_RO_R77	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	RO	Rating 77	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_RU_R77	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	RU	Rating 77	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_SE_R77	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	SE	Rating 77	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_SG_R77	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	SG	Rating 77	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_SI_R77	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	SI	Rating 77	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_SK_R77	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	SK	Rating 77	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_TR_R77	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	TR	Rating 77	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_US_R77	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	US	Rating 77	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMEC_ALL_0106_CT_FIRB_x2_R77	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	Other countries	Rating 77	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_x0_R78	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	Not applicable	Rating 78	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_AT_R78	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	AT	Rating 78	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_AU_R78	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	AU	Rating 78	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_BE_R78	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	BE	Rating 78	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_BG_R78	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	BG	Rating 78	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_BR_R78	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	BR	Rating 78	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_CA_R78	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	CA	Rating 78	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_CH_R78	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	CH	Rating 78	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_CN_R78	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	CN	Rating 78	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_CY_R78	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	CY	Rating 78	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_CZ_R78	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	CZ	Rating 78	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_DE_R78	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	DE	Rating 78	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_DK_R78	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	DK	Rating 78	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_EE_R78	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	EE	Rating 78	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_ES_R78	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	ES	Rating 78	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_FI_R78	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	FI	Rating 78	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_FR_R78	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	FR	Rating 78	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_GB_R78	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	GB	Rating 78	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_GR_R78	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	GR	Rating 78	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_HK_R78	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	HK	Rating 78	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_HR_R78	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	HR	Rating 78	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMEC_ALL_0106_CT_FIRB_HU_R78	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	HU	Rating 78	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_IE_R78	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	IE	Rating 78	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_IL_R78	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	IL	Rating 78	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_IT_R78	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	IT	Rating 78	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_JP_R78	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	JP	Rating 78	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_KR_R78	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	KR	Rating 78	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_LT_R78	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	LT	Rating 78	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_LU_R78	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	LU	Rating 78	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_LV_R78	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	LV	Rating 78	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_MT_R78	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	MT	Rating 78	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_NL_R78	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	NL	Rating 78	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_NO_R78	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	NO	Rating 78	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_PL_R78	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	PL	Rating 78	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_PT_R78	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	PT	Rating 78	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_RO_R78	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	RO	Rating 78	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_RU_R78	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	RU	Rating 78	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_SE_R78	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	SE	Rating 78	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_SG_R78	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	SG	Rating 78	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_SI_R78	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	SI	Rating 78	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_SK_R78	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	SK	Rating 78	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_TR_R78	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	TR	Rating 78	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_US_R78	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	US	Rating 78	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMEC_ALL_0106_CT_FIRB_x2_R78	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	Other countries	Rating 78	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_x0_R79	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	Not applicable	Rating 79	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_AT_R79	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	AT	Rating 79	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_AU_R79	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	AU	Rating 79	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_BE_R79	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	BE	Rating 79	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_BG_R79	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	BG	Rating 79	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_BR_R79	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	BR	Rating 79	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_CA_R79	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	CA	Rating 79	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_CH_R79	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	CH	Rating 79	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_CN_R79	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	CN	Rating 79	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_CY_R79	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	CY	Rating 79	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_CZ_R79	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	CZ	Rating 79	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_DE_R79	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	DE	Rating 79	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_DK_R79	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	DK	Rating 79	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_EE_R79	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	EE	Rating 79	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_ES_R79	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	ES	Rating 79	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_FI_R79	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	FI	Rating 79	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_FR_R79	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	FR	Rating 79	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_GB_R79	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	GB	Rating 79	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_GR_R79	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	GR	Rating 79	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_HK_R79	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	HK	Rating 79	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_HR_R79	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	HR	Rating 79	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMEC_ALL_0106_CT_FIRB_HU_R79	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	HU	Rating 79	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_IE_R79	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	IE	Rating 79	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_IL_R79	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	IL	Rating 79	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_IT_R79	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	IT	Rating 79	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_JP_R79	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	JP	Rating 79	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_KR_R79	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	KR	Rating 79	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_LT_R79	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	LT	Rating 79	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_LU_R79	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	LU	Rating 79	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_LV_R79	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	LV	Rating 79	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_MT_R79	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	MT	Rating 79	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_NL_R79	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	NL	Rating 79	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_NO_R79	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	NO	Rating 79	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_PL_R79	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	PL	Rating 79	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_PT_R79	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	PT	Rating 79	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_RO_R79	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	RO	Rating 79	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_RU_R79	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	RU	Rating 79	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_SE_R79	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	SE	Rating 79	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_SG_R79	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	SG	Rating 79	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_SI_R79	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	SI	Rating 79	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_SK_R79	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	SK	Rating 79	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_TR_R79	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	TR	Rating 79	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_US_R79	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	US	Rating 79	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMEC_ALL_0106_CT_FIRB_x2_R79	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	Other countries	Rating 79	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_x0_R80	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	Not applicable	Rating 80	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_AT_R80	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	AT	Rating 80	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_AU_R80	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	AU	Rating 80	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_BE_R80	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	BE	Rating 80	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_BG_R80	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	BG	Rating 80	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_BR_R80	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	BR	Rating 80	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_CA_R80	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	CA	Rating 80	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_CH_R80	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	CH	Rating 80	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_CN_R80	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	CN	Rating 80	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_CY_R80	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	CY	Rating 80	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_CZ_R80	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	CZ	Rating 80	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_DE_R80	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	DE	Rating 80	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_DK_R80	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	DK	Rating 80	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_EE_R80	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	EE	Rating 80	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_ES_R80	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	ES	Rating 80	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_FI_R80	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	FI	Rating 80	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_FR_R80	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	FR	Rating 80	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_GB_R80	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	GB	Rating 80	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_GR_R80	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	GR	Rating 80	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_HK_R80	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	HK	Rating 80	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_HR_R80	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	HR	Rating 80	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMEC_ALL_0106_CT_FIRB_HU_R80	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	HU	Rating 80	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_IE_R80	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	IE	Rating 80	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_IL_R80	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	IL	Rating 80	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_IT_R80	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	IT	Rating 80	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_JP_R80	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	JP	Rating 80	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_KR_R80	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	KR	Rating 80	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_LT_R80	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	LT	Rating 80	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_LU_R80	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	LU	Rating 80	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_LV_R80	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	LV	Rating 80	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_MT_R80	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	MT	Rating 80	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_NL_R80	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	NL	Rating 80	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_NO_R80	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	NO	Rating 80	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_PL_R80	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	PL	Rating 80	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_PT_R80	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	PT	Rating 80	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_RO_R80	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	RO	Rating 80	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_RU_R80	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	RU	Rating 80	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_SE_R80	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	SE	Rating 80	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_SG_R80	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	SG	Rating 80	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_SI_R80	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	SI	Rating 80	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_SK_R80	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	SK	Rating 80	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_TR_R80	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	TR	Rating 80	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_US_R80	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	US	Rating 80	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMEC_ALL_0106_CT_FIRB_x2_R80	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	Other countries	Rating 80	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_x0_R81	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	Not applicable	Rating 81	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_AT_R81	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	AT	Rating 81	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_AU_R81	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	AU	Rating 81	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_BE_R81	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	BE	Rating 81	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_BG_R81	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	BG	Rating 81	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_BR_R81	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	BR	Rating 81	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_CA_R81	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	CA	Rating 81	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_CH_R81	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	CH	Rating 81	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_CN_R81	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	CN	Rating 81	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_CY_R81	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	CY	Rating 81	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_CZ_R81	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	CZ	Rating 81	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_DE_R81	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	DE	Rating 81	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_DK_R81	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	DK	Rating 81	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_EE_R81	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	EE	Rating 81	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_ES_R81	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	ES	Rating 81	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_FI_R81	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	FI	Rating 81	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_FR_R81	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	FR	Rating 81	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_GB_R81	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	GB	Rating 81	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_GR_R81	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	GR	Rating 81	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_HK_R81	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	HK	Rating 81	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_HR_R81	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	HR	Rating 81	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMEC_ALL_0106_CT_FIRB_HU_R81	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	HU	Rating 81	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_IE_R81	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	IE	Rating 81	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_IL_R81	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	IL	Rating 81	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_IT_R81	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	IT	Rating 81	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_JP_R81	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	JP	Rating 81	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_KR_R81	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	KR	Rating 81	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_LT_R81	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	LT	Rating 81	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_LU_R81	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	LU	Rating 81	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_LV_R81	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	LV	Rating 81	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_MT_R81	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	MT	Rating 81	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_NL_R81	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	NL	Rating 81	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_NO_R81	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	NO	Rating 81	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_PL_R81	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	PL	Rating 81	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_PT_R81	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	PT	Rating 81	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_RO_R81	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	RO	Rating 81	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_RU_R81	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	RU	Rating 81	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_SE_R81	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	SE	Rating 81	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_SG_R81	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	SG	Rating 81	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_SI_R81	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	SI	Rating 81	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_SK_R81	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	SK	Rating 81	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_TR_R81	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	TR	Rating 81	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_US_R81	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	US	Rating 81	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMEC_ALL_0106_CT_FIRB_x2_R81	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	Other countries	Rating 81	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_x0_R82	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	Not applicable	Rating 82	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_AT_R82	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	AT	Rating 82	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_AU_R82	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	AU	Rating 82	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_BE_R82	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	BE	Rating 82	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_BG_R82	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	BG	Rating 82	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_BR_R82	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	BR	Rating 82	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_CA_R82	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	CA	Rating 82	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_CH_R82	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	CH	Rating 82	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_CN_R82	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	CN	Rating 82	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_CY_R82	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	CY	Rating 82	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_CZ_R82	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	CZ	Rating 82	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_DE_R82	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	DE	Rating 82	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_DK_R82	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	DK	Rating 82	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_EE_R82	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	EE	Rating 82	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_ES_R82	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	ES	Rating 82	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_FI_R82	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	FI	Rating 82	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_FR_R82	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	FR	Rating 82	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_GB_R82	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	GB	Rating 82	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_GR_R82	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	GR	Rating 82	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_HK_R82	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	HK	Rating 82	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_HR_R82	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	HR	Rating 82	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMEC_ALL_0106_CT_FIRB_HU_R82	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	HU	Rating 82	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_IE_R82	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	IE	Rating 82	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_IL_R82	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	IL	Rating 82	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_IT_R82	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	IT	Rating 82	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_JP_R82	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	JP	Rating 82	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_KR_R82	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	KR	Rating 82	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_LT_R82	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	LT	Rating 82	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_LU_R82	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	LU	Rating 82	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_LV_R82	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	LV	Rating 82	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_MT_R82	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	MT	Rating 82	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_NL_R82	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	NL	Rating 82	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_NO_R82	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	NO	Rating 82	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_PL_R82	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	PL	Rating 82	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_PT_R82	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	PT	Rating 82	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_RO_R82	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	RO	Rating 82	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_RU_R82	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	RU	Rating 82	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_SE_R82	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	SE	Rating 82	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_SG_R82	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	SG	Rating 82	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_SI_R82	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	SI	Rating 82	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_SK_R82	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	SK	Rating 82	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_TR_R82	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	TR	Rating 82	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_US_R82	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	US	Rating 82	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMEC_ALL_0106_CT_FIRB_x2_R82	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	Other countries	Rating 82	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_x0_R83	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	Not applicable	Rating 83	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_AT_R83	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	AT	Rating 83	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_AU_R83	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	AU	Rating 83	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_BE_R83	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	BE	Rating 83	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_BG_R83	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	BG	Rating 83	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_BR_R83	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	BR	Rating 83	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_CA_R83	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	CA	Rating 83	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_CH_R83	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	CH	Rating 83	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_CN_R83	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	CN	Rating 83	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_CY_R83	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	CY	Rating 83	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_CZ_R83	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	CZ	Rating 83	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_DE_R83	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	DE	Rating 83	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_DK_R83	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	DK	Rating 83	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_EE_R83	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	EE	Rating 83	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_ES_R83	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	ES	Rating 83	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_FI_R83	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	FI	Rating 83	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_FR_R83	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	FR	Rating 83	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_GB_R83	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	GB	Rating 83	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_GR_R83	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	GR	Rating 83	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_HK_R83	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	HK	Rating 83	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_HR_R83	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	HR	Rating 83	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMEC_ALL_0106_CT_FIRB_HU_R83	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	HU	Rating 83	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_IE_R83	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	IE	Rating 83	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_IL_R83	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	IL	Rating 83	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_IT_R83	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	IT	Rating 83	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_JP_R83	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	JP	Rating 83	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_KR_R83	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	KR	Rating 83	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_LT_R83	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	LT	Rating 83	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_LU_R83	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	LU	Rating 83	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_LV_R83	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	LV	Rating 83	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_MT_R83	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	MT	Rating 83	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_NL_R83	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	NL	Rating 83	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_NO_R83	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	NO	Rating 83	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_PL_R83	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	PL	Rating 83	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_PT_R83	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	PT	Rating 83	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_RO_R83	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	RO	Rating 83	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_RU_R83	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	RU	Rating 83	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_SE_R83	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	SE	Rating 83	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_SG_R83	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	SG	Rating 83	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_SI_R83	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	SI	Rating 83	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_SK_R83	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	SK	Rating 83	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_TR_R83	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	TR	Rating 83	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_US_R83	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	US	Rating 83	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMEC_ALL_0106_CT_FIRB_x2_R83	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	Other countries	Rating 83	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_x0_R84	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	Not applicable	Rating 84	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_AT_R84	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	AT	Rating 84	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_AU_R84	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	AU	Rating 84	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_BE_R84	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	BE	Rating 84	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_BG_R84	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	BG	Rating 84	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_BR_R84	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	BR	Rating 84	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_CA_R84	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	CA	Rating 84	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_CH_R84	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	CH	Rating 84	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_CN_R84	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	CN	Rating 84	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_CY_R84	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	CY	Rating 84	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_CZ_R84	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	CZ	Rating 84	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_DE_R84	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	DE	Rating 84	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_DK_R84	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	DK	Rating 84	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_EE_R84	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	EE	Rating 84	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_ES_R84	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	ES	Rating 84	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_FI_R84	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	FI	Rating 84	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_FR_R84	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	FR	Rating 84	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_GB_R84	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	GB	Rating 84	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_GR_R84	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	GR	Rating 84	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_HK_R84	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	HK	Rating 84	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_HR_R84	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	HR	Rating 84	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMEC_ALL_0106_CT_FIRB_HU_R84	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	HU	Rating 84	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_IE_R84	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	IE	Rating 84	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_IL_R84	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	IL	Rating 84	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_IT_R84	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	IT	Rating 84	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_JP_R84	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	JP	Rating 84	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_KR_R84	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	KR	Rating 84	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_LT_R84	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	LT	Rating 84	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_LU_R84	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	LU	Rating 84	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_LV_R84	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	LV	Rating 84	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_MT_R84	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	MT	Rating 84	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_NL_R84	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	NL	Rating 84	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_NO_R84	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	NO	Rating 84	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_PL_R84	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	PL	Rating 84	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_PT_R84	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	PT	Rating 84	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_RO_R84	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	RO	Rating 84	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_RU_R84	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	RU	Rating 84	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_SE_R84	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	SE	Rating 84	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_SG_R84	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	SG	Rating 84	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_SI_R84	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	SI	Rating 84	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_SK_R84	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	SK	Rating 84	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_TR_R84	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	TR	Rating 84	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_US_R84	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	US	Rating 84	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMEC_ALL_0106_CT_FIRB_x2_R84	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	Other countries	Rating 84	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_x0_R85	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	Not applicable	Rating 85	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_AT_R85	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	AT	Rating 85	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_AU_R85	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	AU	Rating 85	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_BE_R85	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	BE	Rating 85	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_BG_R85	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	BG	Rating 85	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_BR_R85	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	BR	Rating 85	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_CA_R85	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	CA	Rating 85	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_CH_R85	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	CH	Rating 85	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_CN_R85	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	CN	Rating 85	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_CY_R85	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	CY	Rating 85	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_CZ_R85	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	CZ	Rating 85	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_DE_R85	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	DE	Rating 85	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_DK_R85	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	DK	Rating 85	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_EE_R85	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	EE	Rating 85	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_ES_R85	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	ES	Rating 85	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_FI_R85	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	FI	Rating 85	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_FR_R85	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	FR	Rating 85	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_GB_R85	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	GB	Rating 85	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_GR_R85	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	GR	Rating 85	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_HK_R85	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	HK	Rating 85	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_HR_R85	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	HR	Rating 85	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMEC_ALL_0106_CT_FIRB_HU_R85	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	HU	Rating 85	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_IE_R85	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	IE	Rating 85	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_IL_R85	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	IL	Rating 85	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_IT_R85	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	IT	Rating 85	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_JP_R85	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	JP	Rating 85	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_KR_R85	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	KR	Rating 85	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_LT_R85	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	LT	Rating 85	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_LU_R85	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	LU	Rating 85	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_LV_R85	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	LV	Rating 85	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_MT_R85	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	MT	Rating 85	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_NL_R85	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	NL	Rating 85	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_NO_R85	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	NO	Rating 85	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_PL_R85	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	PL	Rating 85	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_PT_R85	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	PT	Rating 85	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_RO_R85	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	RO	Rating 85	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_RU_R85	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	RU	Rating 85	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_SE_R85	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	SE	Rating 85	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_SG_R85	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	SG	Rating 85	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_SI_R85	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	SI	Rating 85	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_SK_R85	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	SK	Rating 85	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_TR_R85	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	TR	Rating 85	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_US_R85	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	US	Rating 85	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMEC_ALL_0106_CT_FIRB_x2_R85	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	Other countries	Rating 85	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_x0_R86	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	Not applicable	Rating 86	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_AT_R86	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	AT	Rating 86	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_AU_R86	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	AU	Rating 86	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_BE_R86	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	BE	Rating 86	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_BG_R86	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	BG	Rating 86	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_BR_R86	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	BR	Rating 86	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_CA_R86	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	CA	Rating 86	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_CH_R86	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	CH	Rating 86	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_CN_R86	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	CN	Rating 86	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_CY_R86	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	CY	Rating 86	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_CZ_R86	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	CZ	Rating 86	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_DE_R86	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	DE	Rating 86	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_DK_R86	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	DK	Rating 86	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_EE_R86	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	EE	Rating 86	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_ES_R86	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	ES	Rating 86	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_FI_R86	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	FI	Rating 86	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_FR_R86	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	FR	Rating 86	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_GB_R86	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	GB	Rating 86	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_GR_R86	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	GR	Rating 86	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_HK_R86	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	HK	Rating 86	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_HR_R86	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	HR	Rating 86	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMEC_ALL_0106_CT_FIRB_HU_R86	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	HU	Rating 86	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_IE_R86	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	IE	Rating 86	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_IL_R86	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	IL	Rating 86	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_IT_R86	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	IT	Rating 86	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_JP_R86	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	JP	Rating 86	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_KR_R86	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	KR	Rating 86	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_LT_R86	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	LT	Rating 86	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_LU_R86	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	LU	Rating 86	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_LV_R86	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	LV	Rating 86	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_MT_R86	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	MT	Rating 86	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_NL_R86	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	NL	Rating 86	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_NO_R86	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	NO	Rating 86	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_PL_R86	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	PL	Rating 86	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_PT_R86	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	PT	Rating 86	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_RO_R86	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	RO	Rating 86	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_RU_R86	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	RU	Rating 86	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_SE_R86	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	SE	Rating 86	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_SG_R86	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	SG	Rating 86	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_SI_R86	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	SI	Rating 86	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_SK_R86	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	SK	Rating 86	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_TR_R86	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	TR	Rating 86	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_US_R86	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	US	Rating 86	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMEC_ALL_0106_CT_FIRB_x2_R86	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	Other countries	Rating 86	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_x0_R87	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	Not applicable	Rating 87	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_AT_R87	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	AT	Rating 87	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_AU_R87	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	AU	Rating 87	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_BE_R87	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	BE	Rating 87	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_BG_R87	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	BG	Rating 87	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_BR_R87	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	BR	Rating 87	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_CA_R87	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	CA	Rating 87	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_CH_R87	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	CH	Rating 87	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_CN_R87	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	CN	Rating 87	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_CY_R87	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	CY	Rating 87	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_CZ_R87	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	CZ	Rating 87	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_DE_R87	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	DE	Rating 87	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_DK_R87	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	DK	Rating 87	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_EE_R87	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	EE	Rating 87	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_ES_R87	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	ES	Rating 87	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_FI_R87	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	FI	Rating 87	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_FR_R87	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	FR	Rating 87	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_GB_R87	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	GB	Rating 87	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_GR_R87	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	GR	Rating 87	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_HK_R87	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	HK	Rating 87	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_HR_R87	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	HR	Rating 87	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMEC_ALL_0106_CT_FIRB_HU_R87	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	HU	Rating 87	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_IE_R87	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	IE	Rating 87	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_IL_R87	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	IL	Rating 87	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_IT_R87	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	IT	Rating 87	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_JP_R87	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	JP	Rating 87	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_KR_R87	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	KR	Rating 87	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_LT_R87	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	LT	Rating 87	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_LU_R87	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	LU	Rating 87	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_LV_R87	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	LV	Rating 87	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_MT_R87	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	MT	Rating 87	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_NL_R87	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	NL	Rating 87	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_NO_R87	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	NO	Rating 87	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_PL_R87	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	PL	Rating 87	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_PT_R87	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	PT	Rating 87	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_RO_R87	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	RO	Rating 87	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_RU_R87	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	RU	Rating 87	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_SE_R87	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	SE	Rating 87	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_SG_R87	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	SG	Rating 87	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_SI_R87	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	SI	Rating 87	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_SK_R87	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	SK	Rating 87	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_TR_R87	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	TR	Rating 87	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_US_R87	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	US	Rating 87	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMEC_ALL_0106_CT_FIRB_x2_R87	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	Other countries	Rating 87	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_x0_R88	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	Not applicable	Rating 88	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_AT_R88	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	AT	Rating 88	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_AU_R88	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	AU	Rating 88	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_BE_R88	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	BE	Rating 88	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_BG_R88	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	BG	Rating 88	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_BR_R88	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	BR	Rating 88	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_CA_R88	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	CA	Rating 88	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_CH_R88	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	CH	Rating 88	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_CN_R88	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	CN	Rating 88	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_CY_R88	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	CY	Rating 88	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_CZ_R88	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	CZ	Rating 88	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_DE_R88	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	DE	Rating 88	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_DK_R88	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	DK	Rating 88	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_EE_R88	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	EE	Rating 88	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_ES_R88	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	ES	Rating 88	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_FI_R88	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	FI	Rating 88	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_FR_R88	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	FR	Rating 88	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_GB_R88	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	GB	Rating 88	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_GR_R88	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	GR	Rating 88	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_HK_R88	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	HK	Rating 88	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_HR_R88	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	HR	Rating 88	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMEC_ALL_0106_CT_FIRB_HU_R88	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	HU	Rating 88	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_IE_R88	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	IE	Rating 88	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_IL_R88	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	IL	Rating 88	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_IT_R88	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	IT	Rating 88	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_JP_R88	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	JP	Rating 88	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_KR_R88	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	KR	Rating 88	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_LT_R88	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	LT	Rating 88	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_LU_R88	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	LU	Rating 88	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_LV_R88	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	LV	Rating 88	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_MT_R88	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	MT	Rating 88	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_NL_R88	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	NL	Rating 88	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_NO_R88	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	NO	Rating 88	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_PL_R88	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	PL	Rating 88	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_PT_R88	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	PT	Rating 88	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_RO_R88	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	RO	Rating 88	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_RU_R88	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	RU	Rating 88	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_SE_R88	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	SE	Rating 88	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_SG_R88	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	SG	Rating 88	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_SI_R88	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	SI	Rating 88	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_SK_R88	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	SK	Rating 88	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_TR_R88	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	TR	Rating 88	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_US_R88	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	US	Rating 88	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMEC_ALL_0106_CT_FIRB_x2_R88	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	Other countries	Rating 88	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_x0_R89	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	Not applicable	Rating 89	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_AT_R89	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	AT	Rating 89	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_AU_R89	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	AU	Rating 89	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_BE_R89	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	BE	Rating 89	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_BG_R89	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	BG	Rating 89	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_BR_R89	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	BR	Rating 89	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_CA_R89	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	CA	Rating 89	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_CH_R89	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	CH	Rating 89	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_CN_R89	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	CN	Rating 89	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_CY_R89	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	CY	Rating 89	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_CZ_R89	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	CZ	Rating 89	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_DE_R89	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	DE	Rating 89	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_DK_R89	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	DK	Rating 89	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_EE_R89	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	EE	Rating 89	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_ES_R89	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	ES	Rating 89	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_FI_R89	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	FI	Rating 89	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_FR_R89	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	FR	Rating 89	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_GB_R89	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	GB	Rating 89	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_GR_R89	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	GR	Rating 89	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_HK_R89	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	HK	Rating 89	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_HR_R89	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	HR	Rating 89	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMEC_ALL_0106_CT_FIRB_HU_R89	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	HU	Rating 89	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_IE_R89	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	IE	Rating 89	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_IL_R89	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	IL	Rating 89	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_IT_R89	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	IT	Rating 89	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_JP_R89	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	JP	Rating 89	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_KR_R89	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	KR	Rating 89	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_LT_R89	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	LT	Rating 89	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_LU_R89	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	LU	Rating 89	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_LV_R89	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	LV	Rating 89	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_MT_R89	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	MT	Rating 89	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_NL_R89	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	NL	Rating 89	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_NO_R89	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	NO	Rating 89	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_PL_R89	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	PL	Rating 89	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_PT_R89	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	PT	Rating 89	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_RO_R89	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	RO	Rating 89	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_RU_R89	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	RU	Rating 89	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_SE_R89	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	SE	Rating 89	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_SG_R89	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	SG	Rating 89	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_SI_R89	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	SI	Rating 89	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_SK_R89	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	SK	Rating 89	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_TR_R89	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	TR	Rating 89	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_US_R89	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	US	Rating 89	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMEC_ALL_0106_CT_FIRB_x2_R89	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	Other countries	Rating 89	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_x0_R90	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	Not applicable	Rating 90	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_AT_R90	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	AT	Rating 90	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_AU_R90	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	AU	Rating 90	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_BE_R90	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	BE	Rating 90	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_BG_R90	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	BG	Rating 90	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_BR_R90	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	BR	Rating 90	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_CA_R90	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	CA	Rating 90	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_CH_R90	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	CH	Rating 90	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_CN_R90	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	CN	Rating 90	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_CY_R90	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	CY	Rating 90	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_CZ_R90	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	CZ	Rating 90	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_DE_R90	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	DE	Rating 90	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_DK_R90	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	DK	Rating 90	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_EE_R90	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	EE	Rating 90	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_ES_R90	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	ES	Rating 90	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_FI_R90	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	FI	Rating 90	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_FR_R90	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	FR	Rating 90	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_GB_R90	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	GB	Rating 90	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_GR_R90	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	GR	Rating 90	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_HK_R90	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	HK	Rating 90	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_HR_R90	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	HR	Rating 90	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMEC_ALL_0106_CT_FIRB_HU_R90	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	HU	Rating 90	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_IE_R90	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	IE	Rating 90	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_IL_R90	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	IL	Rating 90	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_IT_R90	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	IT	Rating 90	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_JP_R90	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	JP	Rating 90	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_KR_R90	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	KR	Rating 90	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_LT_R90	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	LT	Rating 90	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_LU_R90	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	LU	Rating 90	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_LV_R90	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	LV	Rating 90	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_MT_R90	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	MT	Rating 90	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_NL_R90	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	NL	Rating 90	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_NO_R90	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	NO	Rating 90	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_PL_R90	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	PL	Rating 90	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_PT_R90	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	PT	Rating 90	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_RO_R90	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	RO	Rating 90	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_RU_R90	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	RU	Rating 90	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_SE_R90	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	SE	Rating 90	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_SG_R90	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	SG	Rating 90	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_SI_R90	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	SI	Rating 90	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_SK_R90	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	SK	Rating 90	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_TR_R90	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	TR	Rating 90	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_US_R90	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	US	Rating 90	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMEC_ALL_0106_CT_FIRB_x2_R90	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	Other countries	Rating 90	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_x0_R91	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	Not applicable	Rating 91	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_AT_R91	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	AT	Rating 91	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_AU_R91	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	AU	Rating 91	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_BE_R91	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	BE	Rating 91	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_BG_R91	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	BG	Rating 91	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_BR_R91	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	BR	Rating 91	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_CA_R91	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	CA	Rating 91	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_CH_R91	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	CH	Rating 91	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_CN_R91	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	CN	Rating 91	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_CY_R91	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	CY	Rating 91	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_CZ_R91	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	CZ	Rating 91	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_DE_R91	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	DE	Rating 91	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_DK_R91	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	DK	Rating 91	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_EE_R91	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	EE	Rating 91	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_ES_R91	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	ES	Rating 91	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_FI_R91	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	FI	Rating 91	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_FR_R91	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	FR	Rating 91	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_GB_R91	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	GB	Rating 91	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_GR_R91	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	GR	Rating 91	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_HK_R91	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	HK	Rating 91	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_HR_R91	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	HR	Rating 91	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMEC_ALL_0106_CT_FIRB_HU_R91	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	HU	Rating 91	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_IE_R91	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	IE	Rating 91	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_IL_R91	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	IL	Rating 91	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_IT_R91	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	IT	Rating 91	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_JP_R91	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	JP	Rating 91	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_KR_R91	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	KR	Rating 91	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_LT_R91	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	LT	Rating 91	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_LU_R91	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	LU	Rating 91	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_LV_R91	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	LV	Rating 91	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_MT_R91	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	MT	Rating 91	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_NL_R91	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	NL	Rating 91	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_NO_R91	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	NO	Rating 91	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_PL_R91	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	PL	Rating 91	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_PT_R91	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	PT	Rating 91	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_RO_R91	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	RO	Rating 91	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_RU_R91	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	RU	Rating 91	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_SE_R91	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	SE	Rating 91	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_SG_R91	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	SG	Rating 91	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_SI_R91	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	SI	Rating 91	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_SK_R91	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	SK	Rating 91	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_TR_R91	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	TR	Rating 91	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_US_R91	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	US	Rating 91	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMEC_ALL_0106_CT_FIRB_x2_R91	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	Other countries	Rating 91	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_x0_R92	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	Not applicable	Rating 92	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_AT_R92	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	AT	Rating 92	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_AU_R92	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	AU	Rating 92	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_BE_R92	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	BE	Rating 92	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_BG_R92	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	BG	Rating 92	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_BR_R92	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	BR	Rating 92	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_CA_R92	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	CA	Rating 92	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_CH_R92	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	CH	Rating 92	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_CN_R92	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	CN	Rating 92	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_CY_R92	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	CY	Rating 92	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_CZ_R92	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	CZ	Rating 92	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_DE_R92	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	DE	Rating 92	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_DK_R92	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	DK	Rating 92	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_EE_R92	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	EE	Rating 92	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_ES_R92	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	ES	Rating 92	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_FI_R92	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	FI	Rating 92	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_FR_R92	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	FR	Rating 92	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_GB_R92	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	GB	Rating 92	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_GR_R92	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	GR	Rating 92	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_HK_R92	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	HK	Rating 92	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_HR_R92	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	HR	Rating 92	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMEC_ALL_0106_CT_FIRB_HU_R92	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	HU	Rating 92	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_IE_R92	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	IE	Rating 92	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_IL_R92	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	IL	Rating 92	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_IT_R92	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	IT	Rating 92	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_JP_R92	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	JP	Rating 92	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_KR_R92	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	KR	Rating 92	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_LT_R92	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	LT	Rating 92	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_LU_R92	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	LU	Rating 92	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_LV_R92	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	LV	Rating 92	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_MT_R92	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	MT	Rating 92	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_NL_R92	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	NL	Rating 92	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_NO_R92	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	NO	Rating 92	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_PL_R92	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	PL	Rating 92	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_PT_R92	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	PT	Rating 92	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_RO_R92	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	RO	Rating 92	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_RU_R92	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	RU	Rating 92	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_SE_R92	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	SE	Rating 92	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_SG_R92	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	SG	Rating 92	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_SI_R92	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	SI	Rating 92	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_SK_R92	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	SK	Rating 92	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_TR_R92	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	TR	Rating 92	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_US_R92	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	US	Rating 92	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMEC_ALL_0106_CT_FIRB_x2_R92	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	Other countries	Rating 92	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_x0_R93	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	Not applicable	Rating 93	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_AT_R93	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	AT	Rating 93	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_AU_R93	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	AU	Rating 93	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_BE_R93	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	BE	Rating 93	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_BG_R93	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	BG	Rating 93	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_BR_R93	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	BR	Rating 93	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_CA_R93	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	CA	Rating 93	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_CH_R93	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	CH	Rating 93	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_CN_R93	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	CN	Rating 93	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_CY_R93	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	CY	Rating 93	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_CZ_R93	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	CZ	Rating 93	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_DE_R93	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	DE	Rating 93	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_DK_R93	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	DK	Rating 93	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_EE_R93	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	EE	Rating 93	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_ES_R93	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	ES	Rating 93	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_FI_R93	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	FI	Rating 93	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_FR_R93	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	FR	Rating 93	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_GB_R93	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	GB	Rating 93	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_GR_R93	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	GR	Rating 93	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_HK_R93	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	HK	Rating 93	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_HR_R93	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	HR	Rating 93	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMEC_ALL_0106_CT_FIRB_HU_R93	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	HU	Rating 93	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_IE_R93	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	IE	Rating 93	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_IL_R93	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	IL	Rating 93	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_IT_R93	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	IT	Rating 93	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_JP_R93	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	JP	Rating 93	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_KR_R93	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	KR	Rating 93	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_LT_R93	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	LT	Rating 93	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_LU_R93	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	LU	Rating 93	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_LV_R93	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	LV	Rating 93	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_MT_R93	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	MT	Rating 93	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_NL_R93	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	NL	Rating 93	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_NO_R93	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	NO	Rating 93	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_PL_R93	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	PL	Rating 93	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_PT_R93	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	PT	Rating 93	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_RO_R93	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	RO	Rating 93	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_RU_R93	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	RU	Rating 93	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_SE_R93	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	SE	Rating 93	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_SG_R93	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	SG	Rating 93	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_SI_R93	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	SI	Rating 93	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_SK_R93	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	SK	Rating 93	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_TR_R93	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	TR	Rating 93	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_US_R93	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	US	Rating 93	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMEC_ALL_0106_CT_FIRB_x2_R93	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	Other countries	Rating 93	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_x0_R94	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	Not applicable	Rating 94	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_AT_R94	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	AT	Rating 94	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_AU_R94	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	AU	Rating 94	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_BE_R94	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	BE	Rating 94	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_BG_R94	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	BG	Rating 94	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_BR_R94	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	BR	Rating 94	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_CA_R94	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	CA	Rating 94	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_CH_R94	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	CH	Rating 94	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_CN_R94	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	CN	Rating 94	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_CY_R94	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	CY	Rating 94	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_CZ_R94	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	CZ	Rating 94	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_DE_R94	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	DE	Rating 94	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_DK_R94	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	DK	Rating 94	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_EE_R94	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	EE	Rating 94	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_ES_R94	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	ES	Rating 94	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_FI_R94	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	FI	Rating 94	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_FR_R94	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	FR	Rating 94	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_GB_R94	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	GB	Rating 94	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_GR_R94	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	GR	Rating 94	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_HK_R94	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	HK	Rating 94	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_HR_R94	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	HR	Rating 94	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMEC_ALL_0106_CT_FIRB_HU_R94	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	HU	Rating 94	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_IE_R94	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	IE	Rating 94	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_IL_R94	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	IL	Rating 94	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_IT_R94	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	IT	Rating 94	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_JP_R94	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	JP	Rating 94	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_KR_R94	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	KR	Rating 94	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_LT_R94	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	LT	Rating 94	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_LU_R94	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	LU	Rating 94	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_LV_R94	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	LV	Rating 94	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_MT_R94	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	MT	Rating 94	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_NL_R94	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	NL	Rating 94	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_NO_R94	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	NO	Rating 94	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_PL_R94	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	PL	Rating 94	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_PT_R94	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	PT	Rating 94	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_RO_R94	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	RO	Rating 94	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_RU_R94	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	RU	Rating 94	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_SE_R94	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	SE	Rating 94	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_SG_R94	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	SG	Rating 94	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_SI_R94	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	SI	Rating 94	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_SK_R94	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	SK	Rating 94	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_TR_R94	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	TR	Rating 94	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_US_R94	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	US	Rating 94	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMEC_ALL_0106_CT_FIRB_x2_R94	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	Other countries	Rating 94	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_x0_R95	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	Not applicable	Rating 95	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_AT_R95	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	AT	Rating 95	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_AU_R95	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	AU	Rating 95	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_BE_R95	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	BE	Rating 95	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_BG_R95	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	BG	Rating 95	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_BR_R95	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	BR	Rating 95	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_CA_R95	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	CA	Rating 95	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_CH_R95	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	CH	Rating 95	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_CN_R95	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	CN	Rating 95	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_CY_R95	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	CY	Rating 95	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_CZ_R95	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	CZ	Rating 95	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_DE_R95	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	DE	Rating 95	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_DK_R95	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	DK	Rating 95	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_EE_R95	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	EE	Rating 95	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_ES_R95	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	ES	Rating 95	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_FI_R95	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	FI	Rating 95	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_FR_R95	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	FR	Rating 95	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_GB_R95	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	GB	Rating 95	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_GR_R95	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	GR	Rating 95	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_HK_R95	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	HK	Rating 95	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_HR_R95	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	HR	Rating 95	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMEC_ALL_0106_CT_FIRB_HU_R95	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	HU	Rating 95	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_IE_R95	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	IE	Rating 95	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_IL_R95	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	IL	Rating 95	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_IT_R95	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	IT	Rating 95	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_JP_R95	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	JP	Rating 95	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_KR_R95	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	KR	Rating 95	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_LT_R95	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	LT	Rating 95	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_LU_R95	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	LU	Rating 95	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_LV_R95	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	LV	Rating 95	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_MT_R95	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	MT	Rating 95	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_NL_R95	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	NL	Rating 95	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_NO_R95	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	NO	Rating 95	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_PL_R95	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	PL	Rating 95	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_PT_R95	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	PT	Rating 95	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_RO_R95	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	RO	Rating 95	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_RU_R95	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	RU	Rating 95	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_SE_R95	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	SE	Rating 95	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_SG_R95	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	SG	Rating 95	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_SI_R95	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	SI	Rating 95	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_SK_R95	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	SK	Rating 95	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_TR_R95	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	TR	Rating 95	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_US_R95	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	US	Rating 95	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMEC_ALL_0106_CT_FIRB_x2_R95	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	Other countries	Rating 95	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_x0_R96	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	Not applicable	Rating 96	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_AT_R96	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	AT	Rating 96	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_AU_R96	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	AU	Rating 96	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_BE_R96	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	BE	Rating 96	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_BG_R96	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	BG	Rating 96	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_BR_R96	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	BR	Rating 96	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_CA_R96	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	CA	Rating 96	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_CH_R96	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	CH	Rating 96	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_CN_R96	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	CN	Rating 96	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_CY_R96	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	CY	Rating 96	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_CZ_R96	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	CZ	Rating 96	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_DE_R96	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	DE	Rating 96	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_DK_R96	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	DK	Rating 96	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_EE_R96	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	EE	Rating 96	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_ES_R96	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	ES	Rating 96	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_FI_R96	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	FI	Rating 96	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_FR_R96	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	FR	Rating 96	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_GB_R96	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	GB	Rating 96	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_GR_R96	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	GR	Rating 96	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_HK_R96	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	HK	Rating 96	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_HR_R96	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	HR	Rating 96	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMEC_ALL_0106_CT_FIRB_HU_R96	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	HU	Rating 96	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_IE_R96	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	IE	Rating 96	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_IL_R96	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	IL	Rating 96	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_IT_R96	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	IT	Rating 96	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_JP_R96	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	JP	Rating 96	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_KR_R96	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	KR	Rating 96	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_LT_R96	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	LT	Rating 96	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_LU_R96	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	LU	Rating 96	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_LV_R96	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	LV	Rating 96	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_MT_R96	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	MT	Rating 96	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_NL_R96	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	NL	Rating 96	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_NO_R96	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	NO	Rating 96	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_PL_R96	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	PL	Rating 96	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_PT_R96	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	PT	Rating 96	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_RO_R96	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	RO	Rating 96	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_RU_R96	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	RU	Rating 96	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_SE_R96	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	SE	Rating 96	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_SG_R96	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	SG	Rating 96	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_SI_R96	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	SI	Rating 96	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_SK_R96	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	SK	Rating 96	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_TR_R96	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	TR	Rating 96	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_US_R96	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	US	Rating 96	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMEC_ALL_0106_CT_FIRB_x2_R96	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	Other countries	Rating 96	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_x0_R97	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	Not applicable	Rating 97	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_AT_R97	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	AT	Rating 97	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_AU_R97	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	AU	Rating 97	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_BE_R97	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	BE	Rating 97	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_BG_R97	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	BG	Rating 97	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_BR_R97	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	BR	Rating 97	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_CA_R97	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	CA	Rating 97	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_CH_R97	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	CH	Rating 97	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_CN_R97	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	CN	Rating 97	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_CY_R97	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	CY	Rating 97	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_CZ_R97	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	CZ	Rating 97	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_DE_R97	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	DE	Rating 97	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_DK_R97	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	DK	Rating 97	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_EE_R97	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	EE	Rating 97	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_ES_R97	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	ES	Rating 97	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_FI_R97	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	FI	Rating 97	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_FR_R97	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	FR	Rating 97	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_GB_R97	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	GB	Rating 97	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_GR_R97	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	GR	Rating 97	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_HK_R97	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	HK	Rating 97	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_HR_R97	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	HR	Rating 97	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMEC_ALL_0106_CT_FIRB_HU_R97	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	HU	Rating 97	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_IE_R97	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	IE	Rating 97	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_IL_R97	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	IL	Rating 97	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_IT_R97	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	IT	Rating 97	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_JP_R97	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	JP	Rating 97	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_KR_R97	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	KR	Rating 97	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_LT_R97	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	LT	Rating 97	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_LU_R97	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	LU	Rating 97	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_LV_R97	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	LV	Rating 97	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_MT_R97	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	MT	Rating 97	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_NL_R97	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	NL	Rating 97	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_NO_R97	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	NO	Rating 97	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_PL_R97	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	PL	Rating 97	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_PT_R97	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	PT	Rating 97	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_RO_R97	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	RO	Rating 97	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_RU_R97	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	RU	Rating 97	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_SE_R97	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	SE	Rating 97	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_SG_R97	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	SG	Rating 97	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_SI_R97	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	SI	Rating 97	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_SK_R97	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	SK	Rating 97	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_TR_R97	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	TR	Rating 97	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_US_R97	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	US	Rating 97	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMEC_ALL_0106_CT_FIRB_x2_R97	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	Other countries	Rating 97	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_x0_R98	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	Not applicable	Rating 98	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_AT_R98	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	AT	Rating 98	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_AU_R98	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	AU	Rating 98	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_BE_R98	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	BE	Rating 98	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_BG_R98	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	BG	Rating 98	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_BR_R98	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	BR	Rating 98	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_CA_R98	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	CA	Rating 98	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_CH_R98	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	CH	Rating 98	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_CN_R98	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	CN	Rating 98	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_CY_R98	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	CY	Rating 98	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_CZ_R98	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	CZ	Rating 98	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_DE_R98	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	DE	Rating 98	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_DK_R98	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	DK	Rating 98	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_EE_R98	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	EE	Rating 98	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_ES_R98	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	ES	Rating 98	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_FI_R98	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	FI	Rating 98	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_FR_R98	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	FR	Rating 98	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_GB_R98	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	GB	Rating 98	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_GR_R98	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	GR	Rating 98	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_HK_R98	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	HK	Rating 98	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_HR_R98	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	HR	Rating 98	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMEC_ALL_0106_CT_FIRB_HU_R98	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	HU	Rating 98	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_IE_R98	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	IE	Rating 98	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_IL_R98	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	IL	Rating 98	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_IT_R98	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	IT	Rating 98	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_JP_R98	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	JP	Rating 98	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_KR_R98	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	KR	Rating 98	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_LT_R98	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	LT	Rating 98	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_LU_R98	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	LU	Rating 98	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_LV_R98	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	LV	Rating 98	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_MT_R98	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	MT	Rating 98	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_NL_R98	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	NL	Rating 98	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_NO_R98	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	NO	Rating 98	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_PL_R98	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	PL	Rating 98	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_PT_R98	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	PT	Rating 98	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_RO_R98	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	RO	Rating 98	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_RU_R98	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	RU	Rating 98	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_SE_R98	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	SE	Rating 98	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_SG_R98	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	SG	Rating 98	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_SI_R98	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	SI	Rating 98	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_SK_R98	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	SK	Rating 98	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_TR_R98	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	TR	Rating 98	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_US_R98	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	US	Rating 98	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMEC_ALL_0106_CT_FIRB_x2_R98	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	Other countries	Rating 98	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_x0_R99	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	Not applicable	Rating 99	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_AT_R99	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	AT	Rating 99	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_AU_R99	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	AU	Rating 99	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_BE_R99	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	BE	Rating 99	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_BG_R99	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	BG	Rating 99	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_BR_R99	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	BR	Rating 99	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_CA_R99	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	CA	Rating 99	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_CH_R99	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	CH	Rating 99	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_CN_R99	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	CN	Rating 99	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_CY_R99	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	CY	Rating 99	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_CZ_R99	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	CZ	Rating 99	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_DE_R99	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	DE	Rating 99	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_DK_R99	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	DK	Rating 99	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_EE_R99	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	EE	Rating 99	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_ES_R99	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	ES	Rating 99	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_FI_R99	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	FI	Rating 99	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_FR_R99	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	FR	Rating 99	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_GB_R99	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	GB	Rating 99	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_GR_R99	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	GR	Rating 99	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_HK_R99	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	HK	Rating 99	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_HR_R99	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	HR	Rating 99	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMEC_ALL_0106_CT_FIRB_HU_R99	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	HU	Rating 99	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_IE_R99	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	IE	Rating 99	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_IL_R99	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	IL	Rating 99	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_IT_R99	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	IT	Rating 99	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_JP_R99	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	JP	Rating 99	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_KR_R99	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	KR	Rating 99	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_LT_R99	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	LT	Rating 99	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_LU_R99	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	LU	Rating 99	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_LV_R99	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	LV	Rating 99	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_MT_R99	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	MT	Rating 99	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_NL_R99	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	NL	Rating 99	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_NO_R99	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	NO	Rating 99	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_PL_R99	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	PL	Rating 99	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_PT_R99	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	PT	Rating 99	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_RO_R99	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	RO	Rating 99	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_RU_R99	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	RU	Rating 99	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_SE_R99	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	SE	Rating 99	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_SG_R99	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	SG	Rating 99	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_SI_R99	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	SI	Rating 99	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_SK_R99	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	SK	Rating 99	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_TR_R99	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	TR	Rating 99	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_FIRB_US_R99	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	US	Rating 99	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMEC_ALL_0106_CT_FIRB_x2_R99	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	Other countries	Rating 99	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0085_CR_FIRB_x0_Rx0	CORP Defaulted	Credit risk and free deliveries	Foundation IRB approach	Not applicable	Not applicable	Corporates - No SME	Not applicable	Defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0085_CR_FIRB_AT_Rx0	CORP Defaulted	Credit risk and free deliveries	Foundation IRB approach	AT	Not applicable	Corporates - No SME	Not applicable	Defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0085_CR_FIRB_AU_Rx0	CORP Defaulted	Credit risk and free deliveries	Foundation IRB approach	AU	Not applicable	Corporates - No SME	Not applicable	Defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0085_CR_FIRB_BE_Rx0	CORP Defaulted	Credit risk and free deliveries	Foundation IRB approach	BE	Not applicable	Corporates - No SME	Not applicable	Defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0085_CR_FIRB_BG_Rx0	CORP Defaulted	Credit risk and free deliveries	Foundation IRB approach	BG	Not applicable	Corporates - No SME	Not applicable	Defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0085_CR_FIRB_BR_Rx0	CORP Defaulted	Credit risk and free deliveries	Foundation IRB approach	BR	Not applicable	Corporates - No SME	Not applicable	Defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0085_CR_FIRB_CA_Rx0	CORP Defaulted	Credit risk and free deliveries	Foundation IRB approach	CA	Not applicable	Corporates - No SME	Not applicable	Defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0085_CR_FIRB_CH_Rx0	CORP Defaulted	Credit risk and free deliveries	Foundation IRB approach	CH	Not applicable	Corporates - No SME	Not applicable	Defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0085_CR_FIRB_CN_Rx0	CORP Defaulted	Credit risk and free deliveries	Foundation IRB approach	CN	Not applicable	Corporates - No SME	Not applicable	Defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0085_CR_FIRB_CY_Rx0	CORP Defaulted	Credit risk and free deliveries	Foundation IRB approach	CY	Not applicable	Corporates - No SME	Not applicable	Defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0085_CR_FIRB_CZ_Rx0	CORP Defaulted	Credit risk and free deliveries	Foundation IRB approach	CZ	Not applicable	Corporates - No SME	Not applicable	Defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0085_CR_FIRB_DE_Rx0	CORP Defaulted	Credit risk and free deliveries	Foundation IRB approach	DE	Not applicable	Corporates - No SME	Not applicable	Defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0085_CR_FIRB_DK_Rx0	CORP Defaulted	Credit risk and free deliveries	Foundation IRB approach	DK	Not applicable	Corporates - No SME	Not applicable	Defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0085_CR_FIRB_EE_Rx0	CORP Defaulted	Credit risk and free deliveries	Foundation IRB approach	EE	Not applicable	Corporates - No SME	Not applicable	Defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0085_CR_FIRB_ES_Rx0	CORP Defaulted	Credit risk and free deliveries	Foundation IRB approach	ES	Not applicable	Corporates - No SME	Not applicable	Defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0085_CR_FIRB_FI_Rx0	CORP Defaulted	Credit risk and free deliveries	Foundation IRB approach	FI	Not applicable	Corporates - No SME	Not applicable	Defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0085_CR_FIRB_FR_Rx0	CORP Defaulted	Credit risk and free deliveries	Foundation IRB approach	FR	Not applicable	Corporates - No SME	Not applicable	Defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0085_CR_FIRB_GB_Rx0	CORP Defaulted	Credit risk and free deliveries	Foundation IRB approach	GB	Not applicable	Corporates - No SME	Not applicable	Defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0085_CR_FIRB_GR_Rx0	CORP Defaulted	Credit risk and free deliveries	Foundation IRB approach	GR	Not applicable	Corporates - No SME	Not applicable	Defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0085_CR_FIRB_HK_Rx0	CORP Defaulted	Credit risk and free deliveries	Foundation IRB approach	HK	Not applicable	Corporates - No SME	Not applicable	Defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0085_CR_FIRB_HR_Rx0	CORP Defaulted	Credit risk and free deliveries	Foundation IRB approach	HR	Not applicable	Corporates - No SME	Not applicable	Defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
CORP_ALL_0085_CR_FIRB_HU_Rx0	CORP Defaulted	Credit risk and free deliveries	Foundation IRB approach	HU	Not applicable	Corporates - No SME	Not applicable	Defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0085_CR_FIRB_IE_Rx0	CORP Defaulted	Credit risk and free deliveries	Foundation IRB approach	IE	Not applicable	Corporates - No SME	Not applicable	Defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0085_CR_FIRB_IL_Rx0	CORP Defaulted	Credit risk and free deliveries	Foundation IRB approach	IL	Not applicable	Corporates - No SME	Not applicable	Defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0085_CR_FIRB_IT_Rx0	CORP Defaulted	Credit risk and free deliveries	Foundation IRB approach	IT	Not applicable	Corporates - No SME	Not applicable	Defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0085_CR_FIRB_JP_Rx0	CORP Defaulted	Credit risk and free deliveries	Foundation IRB approach	JP	Not applicable	Corporates - No SME	Not applicable	Defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0085_CR_FIRB_KR_Rx0	CORP Defaulted	Credit risk and free deliveries	Foundation IRB approach	KR	Not applicable	Corporates - No SME	Not applicable	Defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0085_CR_FIRB_LT_Rx0	CORP Defaulted	Credit risk and free deliveries	Foundation IRB approach	LT	Not applicable	Corporates - No SME	Not applicable	Defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0085_CR_FIRB_LU_Rx0	CORP Defaulted	Credit risk and free deliveries	Foundation IRB approach	LU	Not applicable	Corporates - No SME	Not applicable	Defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0085_CR_FIRB_LV_Rx0	CORP Defaulted	Credit risk and free deliveries	Foundation IRB approach	LV	Not applicable	Corporates - No SME	Not applicable	Defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0085_CR_FIRB_MT_Rx0	CORP Defaulted	Credit risk and free deliveries	Foundation IRB approach	MT	Not applicable	Corporates - No SME	Not applicable	Defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0085_CR_FIRB_NL_Rx0	CORP Defaulted	Credit risk and free deliveries	Foundation IRB approach	NL	Not applicable	Corporates - No SME	Not applicable	Defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0085_CR_FIRB_NO_Rx0	CORP Defaulted	Credit risk and free deliveries	Foundation IRB approach	NO	Not applicable	Corporates - No SME	Not applicable	Defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0085_CR_FIRB_PL_Rx0	CORP Defaulted	Credit risk and free deliveries	Foundation IRB approach	PL	Not applicable	Corporates - No SME	Not applicable	Defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0085_CR_FIRB_PT_Rx0	CORP Defaulted	Credit risk and free deliveries	Foundation IRB approach	PT	Not applicable	Corporates - No SME	Not applicable	Defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0085_CR_FIRB_RO_Rx0	CORP Defaulted	Credit risk and free deliveries	Foundation IRB approach	RO	Not applicable	Corporates - No SME	Not applicable	Defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0085_CR_FIRB_RU_Rx0	CORP Defaulted	Credit risk and free deliveries	Foundation IRB approach	RU	Not applicable	Corporates - No SME	Not applicable	Defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0085_CR_FIRB_SE_Rx0	CORP Defaulted	Credit risk and free deliveries	Foundation IRB approach	SE	Not applicable	Corporates - No SME	Not applicable	Defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0085_CR_FIRB_SG_Rx0	CORP Defaulted	Credit risk and free deliveries	Foundation IRB approach	SG	Not applicable	Corporates - No SME	Not applicable	Defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0085_CR_FIRB_SI_Rx0	CORP Defaulted	Credit risk and free deliveries	Foundation IRB approach	SI	Not applicable	Corporates - No SME	Not applicable	Defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0085_CR_FIRB_SK_Rx0	CORP Defaulted	Credit risk and free deliveries	Foundation IRB approach	SK	Not applicable	Corporates - No SME	Not applicable	Defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0085_CR_FIRB_TR_Rx0	CORP Defaulted	Credit risk and free deliveries	Foundation IRB approach	TR	Not applicable	Corporates - No SME	Not applicable	Defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0085_CR_FIRB_US_Rx0	CORP Defaulted	Credit risk and free deliveries	Foundation IRB approach	US	Not applicable	Corporates - No SME	Not applicable	Defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
CORP_ALL_0085_CR_FIRB_x2_Rx0	CORP Defaulted	Credit risk and free deliveries	Foundation IRB approach	Other countries	Not applicable	Corporates - No SME	Not applicable	Defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_x0_Rx0	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	Not applicable	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_AT_Rx0	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	AT	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_AU_Rx0	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	AU	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_BE_Rx0	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	BE	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_BG_Rx0	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	BG	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_BR_Rx0	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	BR	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_CA_Rx0	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	CA	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_CH_Rx0	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	CH	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_CN_Rx0	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	CN	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_CY_Rx0	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	CY	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_CZ_Rx0	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	CZ	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_DE_Rx0	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	DE	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_DK_Rx0	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	DK	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_EE_Rx0	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	EE	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_ES_Rx0	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	ES	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_FI_Rx0	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	FI	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_FR_Rx0	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	FR	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_GB_Rx0	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	GB	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_GR_Rx0	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	GR	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_HK_Rx0	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	HK	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_HR_Rx0	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	HR	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
CORP_ALL_0086_CR_FIRB_HU_Rx0	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	HU	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_IE_Rx0	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	IE	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_IL_Rx0	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	IL	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_IT_Rx0	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	IT	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_JP_Rx0	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	JP	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_KR_Rx0	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	KR	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_LT_Rx0	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	LT	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_LU_Rx0	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	LU	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_LV_Rx0	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	LV	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_MT_Rx0	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	MT	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_NL_Rx0	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	NL	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_NO_Rx0	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	NO	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_PL_Rx0	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	PL	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_PT_Rx0	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	PT	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_RO_Rx0	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	RO	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_RU_Rx0	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	RU	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_SE_Rx0	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	SE	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_SG_Rx0	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	SG	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_SI_Rx0	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	SI	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_SK_Rx0	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	SK	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_TR_Rx0	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	TR	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_US_Rx0	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	US	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
CORP_ALL_0086_CR_FIRB_x2_Rx0	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	Other countries	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0088_CR_FIRB_x0_Rx0	CORP Non-defaulted Secured	Credit risk and free deliveries	Foundation IRB approach	Not applicable	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0088_CR_FIRB_AT_Rx0	CORP Non-defaulted Secured	Credit risk and free deliveries	Foundation IRB approach	AT	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0088_CR_FIRB_AU_Rx0	CORP Non-defaulted Secured	Credit risk and free deliveries	Foundation IRB approach	AU	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0088_CR_FIRB_BE_Rx0	CORP Non-defaulted Secured	Credit risk and free deliveries	Foundation IRB approach	BE	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0088_CR_FIRB_BG_Rx0	CORP Non-defaulted Secured	Credit risk and free deliveries	Foundation IRB approach	BG	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0088_CR_FIRB_BR_Rx0	CORP Non-defaulted Secured	Credit risk and free deliveries	Foundation IRB approach	BR	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0088_CR_FIRB_CA_Rx0	CORP Non-defaulted Secured	Credit risk and free deliveries	Foundation IRB approach	CA	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0088_CR_FIRB_CH_Rx0	CORP Non-defaulted Secured	Credit risk and free deliveries	Foundation IRB approach	CH	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0088_CR_FIRB_CN_Rx0	CORP Non-defaulted Secured	Credit risk and free deliveries	Foundation IRB approach	CN	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0088_CR_FIRB_CY_Rx0	CORP Non-defaulted Secured	Credit risk and free deliveries	Foundation IRB approach	CY	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0088_CR_FIRB_CZ_Rx0	CORP Non-defaulted Secured	Credit risk and free deliveries	Foundation IRB approach	CZ	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0088_CR_FIRB_DE_Rx0	CORP Non-defaulted Secured	Credit risk and free deliveries	Foundation IRB approach	DE	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0088_CR_FIRB_DK_Rx0	CORP Non-defaulted Secured	Credit risk and free deliveries	Foundation IRB approach	DK	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0088_CR_FIRB_EE_Rx0	CORP Non-defaulted Secured	Credit risk and free deliveries	Foundation IRB approach	EE	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0088_CR_FIRB_ES_Rx0	CORP Non-defaulted Secured	Credit risk and free deliveries	Foundation IRB approach	ES	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0088_CR_FIRB_FI_Rx0	CORP Non-defaulted Secured	Credit risk and free deliveries	Foundation IRB approach	FI	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0088_CR_FIRB_FR_Rx0	CORP Non-defaulted Secured	Credit risk and free deliveries	Foundation IRB approach	FR	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0088_CR_FIRB_GB_Rx0	CORP Non-defaulted Secured	Credit risk and free deliveries	Foundation IRB approach	GB	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0088_CR_FIRB_GR_Rx0	CORP Non-defaulted Secured	Credit risk and free deliveries	Foundation IRB approach	GR	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0088_CR_FIRB_HK_Rx0	CORP Non-defaulted Secured	Credit risk and free deliveries	Foundation IRB approach	HK	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0088_CR_FIRB_HR_Rx0	CORP Non-defaulted Secured	Credit risk and free deliveries	Foundation IRB approach	HR	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
CORP_ALL_0088_CR_FIRB_HU_Rx0	CORP Non-defaulted Secured	Credit risk and free deliveries	Foundation IRB approach	HU	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0088_CR_FIRB_IE_Rx0	CORP Non-defaulted Secured	Credit risk and free deliveries	Foundation IRB approach	IE	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0088_CR_FIRB_IL_Rx0	CORP Non-defaulted Secured	Credit risk and free deliveries	Foundation IRB approach	IL	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0088_CR_FIRB_IT_Rx0	CORP Non-defaulted Secured	Credit risk and free deliveries	Foundation IRB approach	IT	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0088_CR_FIRB_JP_Rx0	CORP Non-defaulted Secured	Credit risk and free deliveries	Foundation IRB approach	JP	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0088_CR_FIRB_KR_Rx0	CORP Non-defaulted Secured	Credit risk and free deliveries	Foundation IRB approach	KR	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0088_CR_FIRB_LT_Rx0	CORP Non-defaulted Secured	Credit risk and free deliveries	Foundation IRB approach	LT	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0088_CR_FIRB_LU_Rx0	CORP Non-defaulted Secured	Credit risk and free deliveries	Foundation IRB approach	LU	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0088_CR_FIRB_LV_Rx0	CORP Non-defaulted Secured	Credit risk and free deliveries	Foundation IRB approach	LV	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0088_CR_FIRB_MT_Rx0	CORP Non-defaulted Secured	Credit risk and free deliveries	Foundation IRB approach	MT	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0088_CR_FIRB_NL_Rx0	CORP Non-defaulted Secured	Credit risk and free deliveries	Foundation IRB approach	NL	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0088_CR_FIRB_NO_Rx0	CORP Non-defaulted Secured	Credit risk and free deliveries	Foundation IRB approach	NO	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0088_CR_FIRB_PL_Rx0	CORP Non-defaulted Secured	Credit risk and free deliveries	Foundation IRB approach	PL	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0088_CR_FIRB_PT_Rx0	CORP Non-defaulted Secured	Credit risk and free deliveries	Foundation IRB approach	PT	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0088_CR_FIRB_RO_Rx0	CORP Non-defaulted Secured	Credit risk and free deliveries	Foundation IRB approach	RO	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0088_CR_FIRB_RU_Rx0	CORP Non-defaulted Secured	Credit risk and free deliveries	Foundation IRB approach	RU	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0088_CR_FIRB_SE_Rx0	CORP Non-defaulted Secured	Credit risk and free deliveries	Foundation IRB approach	SE	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0088_CR_FIRB_SG_Rx0	CORP Non-defaulted Secured	Credit risk and free deliveries	Foundation IRB approach	SG	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0088_CR_FIRB_SI_Rx0	CORP Non-defaulted Secured	Credit risk and free deliveries	Foundation IRB approach	SI	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0088_CR_FIRB_SK_Rx0	CORP Non-defaulted Secured	Credit risk and free deliveries	Foundation IRB approach	SK	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0088_CR_FIRB_TR_Rx0	CORP Non-defaulted Secured	Credit risk and free deliveries	Foundation IRB approach	TR	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0088_CR_FIRB_US_Rx0	CORP Non-defaulted Secured	Credit risk and free deliveries	Foundation IRB approach	US	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
CORP_ALL_0088_CR_FIRB_x2_Rx0	CORP Non-defaulted Secured	Credit risk and free deliveries	Foundation IRB approach	Other countries	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0087_CR_FIRB_x0_Rx0	CORP Non-defaulted Unsecured	Credit risk and free deliveries	Foundation IRB approach	Not applicable	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Exposures without credit protection	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0087_CR_FIRB_AT_Rx0	CORP Non-defaulted Unsecured	Credit risk and free deliveries	Foundation IRB approach	AT	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Exposures without credit protection	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0087_CR_FIRB_AU_Rx0	CORP Non-defaulted Unsecured	Credit risk and free deliveries	Foundation IRB approach	AU	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Exposures without credit protection	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0087_CR_FIRB_BE_Rx0	CORP Non-defaulted Unsecured	Credit risk and free deliveries	Foundation IRB approach	BE	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Exposures without credit protection	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0087_CR_FIRB_BG_Rx0	CORP Non-defaulted Unsecured	Credit risk and free deliveries	Foundation IRB approach	BG	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Exposures without credit protection	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0087_CR_FIRB_BR_Rx0	CORP Non-defaulted Unsecured	Credit risk and free deliveries	Foundation IRB approach	BR	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Exposures without credit protection	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0087_CR_FIRB_CA_Rx0	CORP Non-defaulted Unsecured	Credit risk and free deliveries	Foundation IRB approach	CA	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Exposures without credit protection	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0087_CR_FIRB_CH_Rx0	CORP Non-defaulted Unsecured	Credit risk and free deliveries	Foundation IRB approach	CH	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Exposures without credit protection	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0087_CR_FIRB_CN_Rx0	CORP Non-defaulted Unsecured	Credit risk and free deliveries	Foundation IRB approach	CN	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Exposures without credit protection	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0087_CR_FIRB_CY_Rx0	CORP Non-defaulted Unsecured	Credit risk and free deliveries	Foundation IRB approach	CY	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Exposures without credit protection	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0087_CR_FIRB_CZ_Rx0	CORP Non-defaulted Unsecured	Credit risk and free deliveries	Foundation IRB approach	CZ	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Exposures without credit protection	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0087_CR_FIRB_DE_Rx0	CORP Non-defaulted Unsecured	Credit risk and free deliveries	Foundation IRB approach	DE	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Exposures without credit protection	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0087_CR_FIRB_DK_Rx0	CORP Non-defaulted Unsecured	Credit risk and free deliveries	Foundation IRB approach	DK	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Exposures without credit protection	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0087_CR_FIRB_EE_Rx0	CORP Non-defaulted Unsecured	Credit risk and free deliveries	Foundation IRB approach	EE	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Exposures without credit protection	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0087_CR_FIRB_ES_Rx0	CORP Non-defaulted Unsecured	Credit risk and free deliveries	Foundation IRB approach	ES	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Exposures without credit protection	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0087_CR_FIRB_FI_Rx0	CORP Non-defaulted Unsecured	Credit risk and free deliveries	Foundation IRB approach	FI	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Exposures without credit protection	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0087_CR_FIRB_FR_Rx0	CORP Non-defaulted Unsecured	Credit risk and free deliveries	Foundation IRB approach	FR	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Exposures without credit protection	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0087_CR_FIRB_GB_Rx0	CORP Non-defaulted Unsecured	Credit risk and free deliveries	Foundation IRB approach	GB	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Exposures without credit protection	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0087_CR_FIRB_GR_Rx0	CORP Non-defaulted Unsecured	Credit risk and free deliveries	Foundation IRB approach	GR	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Exposures without credit protection	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0087_CR_FIRB_HK_Rx0	CORP Non-defaulted Unsecured	Credit risk and free deliveries	Foundation IRB approach	HK	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Exposures without credit protection	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0087_CR_FIRB_HR_Rx0	CORP Non-defaulted Unsecured	Credit risk and free deliveries	Foundation IRB approach	HR	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Exposures without credit protection	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
CORP_ALL_0087_CR_FIRB_HU_Rx0	CORP Non-defaulted Unsecured	Credit risk and free deliveries	Foundation IRB approach	HU	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Exposures without credit protection	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0087_CR_FIRB_IE_Rx0	CORP Non-defaulted Unsecured	Credit risk and free deliveries	Foundation IRB approach	IE	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Exposures without credit protection	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0087_CR_FIRB_IL_Rx0	CORP Non-defaulted Unsecured	Credit risk and free deliveries	Foundation IRB approach	IL	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Exposures without credit protection	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0087_CR_FIRB_IT_Rx0	CORP Non-defaulted Unsecured	Credit risk and free deliveries	Foundation IRB approach	IT	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Exposures without credit protection	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0087_CR_FIRB_JP_Rx0	CORP Non-defaulted Unsecured	Credit risk and free deliveries	Foundation IRB approach	JP	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Exposures without credit protection	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0087_CR_FIRB_KR_Rx0	CORP Non-defaulted Unsecured	Credit risk and free deliveries	Foundation IRB approach	KR	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Exposures without credit protection	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0087_CR_FIRB_LT_Rx0	CORP Non-defaulted Unsecured	Credit risk and free deliveries	Foundation IRB approach	LT	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Exposures without credit protection	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0087_CR_FIRB_LU_Rx0	CORP Non-defaulted Unsecured	Credit risk and free deliveries	Foundation IRB approach	LU	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Exposures without credit protection	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0087_CR_FIRB_LV_Rx0	CORP Non-defaulted Unsecured	Credit risk and free deliveries	Foundation IRB approach	LV	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Exposures without credit protection	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0087_CR_FIRB_MT_Rx0	CORP Non-defaulted Unsecured	Credit risk and free deliveries	Foundation IRB approach	MT	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Exposures without credit protection	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0087_CR_FIRB_NL_Rx0	CORP Non-defaulted Unsecured	Credit risk and free deliveries	Foundation IRB approach	NL	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Exposures without credit protection	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0087_CR_FIRB_NO_Rx0	CORP Non-defaulted Unsecured	Credit risk and free deliveries	Foundation IRB approach	NO	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Exposures without credit protection	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0087_CR_FIRB_PL_Rx0	CORP Non-defaulted Unsecured	Credit risk and free deliveries	Foundation IRB approach	PL	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Exposures without credit protection	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0087_CR_FIRB_PT_Rx0	CORP Non-defaulted Unsecured	Credit risk and free deliveries	Foundation IRB approach	PT	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Exposures without credit protection	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0087_CR_FIRB_RO_Rx0	CORP Non-defaulted Unsecured	Credit risk and free deliveries	Foundation IRB approach	RO	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Exposures without credit protection	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0087_CR_FIRB_RU_Rx0	CORP Non-defaulted Unsecured	Credit risk and free deliveries	Foundation IRB approach	RU	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Exposures without credit protection	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0087_CR_FIRB_SE_Rx0	CORP Non-defaulted Unsecured	Credit risk and free deliveries	Foundation IRB approach	SE	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Exposures without credit protection	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0087_CR_FIRB_SG_Rx0	CORP Non-defaulted Unsecured	Credit risk and free deliveries	Foundation IRB approach	SG	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Exposures without credit protection	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0087_CR_FIRB_SI_Rx0	CORP Non-defaulted Unsecured	Credit risk and free deliveries	Foundation IRB approach	SI	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Exposures without credit protection	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0087_CR_FIRB_SK_Rx0	CORP Non-defaulted Unsecured	Credit risk and free deliveries	Foundation IRB approach	SK	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Exposures without credit protection	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0087_CR_FIRB_TR_Rx0	CORP Non-defaulted Unsecured	Credit risk and free deliveries	Foundation IRB approach	TR	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Exposures without credit protection	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0087_CR_FIRB_US_Rx0	CORP Non-defaulted Unsecured	Credit risk and free deliveries	Foundation IRB approach	US	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Exposures without credit protection	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
CORP_ALL_0087_CR_FIRB_x2_Rx0	CORP Non-defaulted Unsecured	Credit risk and free deliveries	Foundation IRB approach	Other countries	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Exposures without credit protection	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0089_CR_FIRB_x0_Rx0	CORP Non-defaulted Secured	Credit risk and free deliveries	Foundation IRB approach	Not applicable	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Real estate collateral	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0089_CR_FIRB_AT_Rx0	CORP Non-defaulted Secured	Credit risk and free deliveries	Foundation IRB approach	AT	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Real estate collateral	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0089_CR_FIRB_AU_Rx0	CORP Non-defaulted Secured	Credit risk and free deliveries	Foundation IRB approach	AU	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Real estate collateral	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0089_CR_FIRB_BE_Rx0	CORP Non-defaulted Secured	Credit risk and free deliveries	Foundation IRB approach	BE	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Real estate collateral	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0089_CR_FIRB_BG_Rx0	CORP Non-defaulted Secured	Credit risk and free deliveries	Foundation IRB approach	BG	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Real estate collateral	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0089_CR_FIRB_BR_Rx0	CORP Non-defaulted Secured	Credit risk and free deliveries	Foundation IRB approach	BR	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Real estate collateral	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0089_CR_FIRB_CA_Rx0	CORP Non-defaulted Secured	Credit risk and free deliveries	Foundation IRB approach	CA	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Real estate collateral	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0089_CR_FIRB_CH_Rx0	CORP Non-defaulted Secured	Credit risk and free deliveries	Foundation IRB approach	CH	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Real estate collateral	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0089_CR_FIRB_CN_Rx0	CORP Non-defaulted Secured	Credit risk and free deliveries	Foundation IRB approach	CN	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Real estate collateral	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0089_CR_FIRB_CY_Rx0	CORP Non-defaulted Secured	Credit risk and free deliveries	Foundation IRB approach	CY	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Real estate collateral	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0089_CR_FIRB_CZ_Rx0	CORP Non-defaulted Secured	Credit risk and free deliveries	Foundation IRB approach	CZ	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Real estate collateral	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0089_CR_FIRB_DE_Rx0	CORP Non-defaulted Secured	Credit risk and free deliveries	Foundation IRB approach	DE	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Real estate collateral	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0089_CR_FIRB_DK_Rx0	CORP Non-defaulted Secured	Credit risk and free deliveries	Foundation IRB approach	DK	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Real estate collateral	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0089_CR_FIRB_EE_Rx0	CORP Non-defaulted Secured	Credit risk and free deliveries	Foundation IRB approach	EE	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Real estate collateral	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0089_CR_FIRB_ES_Rx0	CORP Non-defaulted Secured	Credit risk and free deliveries	Foundation IRB approach	ES	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Real estate collateral	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0089_CR_FIRB_FI_Rx0	CORP Non-defaulted Secured	Credit risk and free deliveries	Foundation IRB approach	FI	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Real estate collateral	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0089_CR_FIRB_FR_Rx0	CORP Non-defaulted Secured	Credit risk and free deliveries	Foundation IRB approach	FR	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Real estate collateral	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0089_CR_FIRB_GB_Rx0	CORP Non-defaulted Secured	Credit risk and free deliveries	Foundation IRB approach	GB	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Real estate collateral	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0089_CR_FIRB_GR_Rx0	CORP Non-defaulted Secured	Credit risk and free deliveries	Foundation IRB approach	GR	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Real estate collateral	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0089_CR_FIRB_HK_Rx0	CORP Non-defaulted Secured	Credit risk and free deliveries	Foundation IRB approach	HK	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Real estate collateral	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0089_CR_FIRB_HR_Rx0	CORP Non-defaulted Secured	Credit risk and free deliveries	Foundation IRB approach	HR	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Real estate collateral	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
CORP_ALL_0089_CR_FIRB_HU_Rx0	CORP Non-defaulted Secured	Credit risk and free deliveries	Foundation IRB approach	HU	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Real estate collateral	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0089_CR_FIRB_IE_Rx0	CORP Non-defaulted Secured	Credit risk and free deliveries	Foundation IRB approach	IE	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Real estate collateral	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0089_CR_FIRB_IL_Rx0	CORP Non-defaulted Secured	Credit risk and free deliveries	Foundation IRB approach	IL	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Real estate collateral	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0089_CR_FIRB_IT_Rx0	CORP Non-defaulted Secured	Credit risk and free deliveries	Foundation IRB approach	IT	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Real estate collateral	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0089_CR_FIRB_JP_Rx0	CORP Non-defaulted Secured	Credit risk and free deliveries	Foundation IRB approach	JP	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Real estate collateral	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0089_CR_FIRB_KR_Rx0	CORP Non-defaulted Secured	Credit risk and free deliveries	Foundation IRB approach	KR	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Real estate collateral	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0089_CR_FIRB_LT_Rx0	CORP Non-defaulted Secured	Credit risk and free deliveries	Foundation IRB approach	LT	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Real estate collateral	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0089_CR_FIRB_LU_Rx0	CORP Non-defaulted Secured	Credit risk and free deliveries	Foundation IRB approach	LU	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Real estate collateral	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0089_CR_FIRB_LV_Rx0	CORP Non-defaulted Secured	Credit risk and free deliveries	Foundation IRB approach	LV	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Real estate collateral	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0089_CR_FIRB_MT_Rx0	CORP Non-defaulted Secured	Credit risk and free deliveries	Foundation IRB approach	MT	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Real estate collateral	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0089_CR_FIRB_NL_Rx0	CORP Non-defaulted Secured	Credit risk and free deliveries	Foundation IRB approach	NL	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Real estate collateral	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0089_CR_FIRB_NO_Rx0	CORP Non-defaulted Secured	Credit risk and free deliveries	Foundation IRB approach	NO	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Real estate collateral	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0089_CR_FIRB_PL_Rx0	CORP Non-defaulted Secured	Credit risk and free deliveries	Foundation IRB approach	PL	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Real estate collateral	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0089_CR_FIRB_PT_Rx0	CORP Non-defaulted Secured	Credit risk and free deliveries	Foundation IRB approach	PT	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Real estate collateral	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0089_CR_FIRB_RO_Rx0	CORP Non-defaulted Secured	Credit risk and free deliveries	Foundation IRB approach	RO	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Real estate collateral	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0089_CR_FIRB_RU_Rx0	CORP Non-defaulted Secured	Credit risk and free deliveries	Foundation IRB approach	RU	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Real estate collateral	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0089_CR_FIRB_SE_Rx0	CORP Non-defaulted Secured	Credit risk and free deliveries	Foundation IRB approach	SE	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Real estate collateral	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0089_CR_FIRB_SG_Rx0	CORP Non-defaulted Secured	Credit risk and free deliveries	Foundation IRB approach	SG	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Real estate collateral	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0089_CR_FIRB_SI_Rx0	CORP Non-defaulted Secured	Credit risk and free deliveries	Foundation IRB approach	SI	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Real estate collateral	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0089_CR_FIRB_SK_Rx0	CORP Non-defaulted Secured	Credit risk and free deliveries	Foundation IRB approach	SK	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Real estate collateral	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0089_CR_FIRB_TR_Rx0	CORP Non-defaulted Secured	Credit risk and free deliveries	Foundation IRB approach	TR	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Real estate collateral	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0089_CR_FIRB_US_Rx0	CORP Non-defaulted Secured	Credit risk and free deliveries	Foundation IRB approach	US	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Real estate collateral	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
CORP_ALL_0089_CR_FIRB_x2_Rx0	CORP Non-defaulted Secured	Credit risk and free deliveries	Foundation IRB approach	Other countries	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Real estate collateral	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0090_CR_FIRB_x0_Rx0	CORP Non-defaulted Secured	Credit risk and free deliveries	Foundation IRB approach	Not applicable	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Eligible collateral other than real estate	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0090_CR_FIRB_AT_Rx0	CORP Non-defaulted Secured	Credit risk and free deliveries	Foundation IRB approach	AT	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Eligible collateral other than real estate	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0090_CR_FIRB_AU_Rx0	CORP Non-defaulted Secured	Credit risk and free deliveries	Foundation IRB approach	AU	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Eligible collateral other than real estate	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0090_CR_FIRB_BE_Rx0	CORP Non-defaulted Secured	Credit risk and free deliveries	Foundation IRB approach	BE	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Eligible collateral other than real estate	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0090_CR_FIRB_BG_Rx0	CORP Non-defaulted Secured	Credit risk and free deliveries	Foundation IRB approach	BG	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Eligible collateral other than real estate	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0090_CR_FIRB_BR_Rx0	CORP Non-defaulted Secured	Credit risk and free deliveries	Foundation IRB approach	BR	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Eligible collateral other than real estate	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0090_CR_FIRB_CA_Rx0	CORP Non-defaulted Secured	Credit risk and free deliveries	Foundation IRB approach	CA	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Eligible collateral other than real estate	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0090_CR_FIRB_CH_Rx0	CORP Non-defaulted Secured	Credit risk and free deliveries	Foundation IRB approach	CH	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Eligible collateral other than real estate	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0090_CR_FIRB_CN_Rx0	CORP Non-defaulted Secured	Credit risk and free deliveries	Foundation IRB approach	CN	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Eligible collateral other than real estate	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0090_CR_FIRB_CY_Rx0	CORP Non-defaulted Secured	Credit risk and free deliveries	Foundation IRB approach	CY	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Eligible collateral other than real estate	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0090_CR_FIRB_CZ_Rx0	CORP Non-defaulted Secured	Credit risk and free deliveries	Foundation IRB approach	CZ	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Eligible collateral other than real estate	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0090_CR_FIRB_DE_Rx0	CORP Non-defaulted Secured	Credit risk and free deliveries	Foundation IRB approach	DE	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Eligible collateral other than real estate	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0090_CR_FIRB_DK_Rx0	CORP Non-defaulted Secured	Credit risk and free deliveries	Foundation IRB approach	DK	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Eligible collateral other than real estate	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0090_CR_FIRB_EE_Rx0	CORP Non-defaulted Secured	Credit risk and free deliveries	Foundation IRB approach	EE	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Eligible collateral other than real estate	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0090_CR_FIRB_ES_Rx0	CORP Non-defaulted Secured	Credit risk and free deliveries	Foundation IRB approach	ES	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Eligible collateral other than real estate	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0090_CR_FIRB_FI_Rx0	CORP Non-defaulted Secured	Credit risk and free deliveries	Foundation IRB approach	FI	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Eligible collateral other than real estate	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0090_CR_FIRB_FR_Rx0	CORP Non-defaulted Secured	Credit risk and free deliveries	Foundation IRB approach	FR	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Eligible collateral other than real estate	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0090_CR_FIRB_GB_Rx0	CORP Non-defaulted Secured	Credit risk and free deliveries	Foundation IRB approach	GB	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Eligible collateral other than real estate	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0090_CR_FIRB_GR_Rx0	CORP Non-defaulted Secured	Credit risk and free deliveries	Foundation IRB approach	GR	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Eligible collateral other than real estate	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0090_CR_FIRB_HK_Rx0	CORP Non-defaulted Secured	Credit risk and free deliveries	Foundation IRB approach	HK	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Eligible collateral other than real estate	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0090_CR_FIRB_HR_Rx0	CORP Non-defaulted Secured	Credit risk and free deliveries	Foundation IRB approach	HR	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Eligible collateral other than real estate	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
CORP_ALL_0090_CR_FIRB_HU_Rx0	CORP Non-defaulted Secured	Credit risk and free deliveries	Foundation IRB approach	HU	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Eligible collateral other than real estate	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0090_CR_FIRB_IE_Rx0	CORP Non-defaulted Secured	Credit risk and free deliveries	Foundation IRB approach	IE	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Eligible collateral other than real estate	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0090_CR_FIRB_IL_Rx0	CORP Non-defaulted Secured	Credit risk and free deliveries	Foundation IRB approach	IL	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Eligible collateral other than real estate	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0090_CR_FIRB_IT_Rx0	CORP Non-defaulted Secured	Credit risk and free deliveries	Foundation IRB approach	IT	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Eligible collateral other than real estate	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0090_CR_FIRB_JP_Rx0	CORP Non-defaulted Secured	Credit risk and free deliveries	Foundation IRB approach	JP	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Eligible collateral other than real estate	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0090_CR_FIRB_KR_Rx0	CORP Non-defaulted Secured	Credit risk and free deliveries	Foundation IRB approach	KR	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Eligible collateral other than real estate	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0090_CR_FIRB_LT_Rx0	CORP Non-defaulted Secured	Credit risk and free deliveries	Foundation IRB approach	LT	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Eligible collateral other than real estate	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0090_CR_FIRB_LU_Rx0	CORP Non-defaulted Secured	Credit risk and free deliveries	Foundation IRB approach	LU	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Eligible collateral other than real estate	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0090_CR_FIRB_LV_Rx0	CORP Non-defaulted Secured	Credit risk and free deliveries	Foundation IRB approach	LV	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Eligible collateral other than real estate	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0090_CR_FIRB_MT_Rx0	CORP Non-defaulted Secured	Credit risk and free deliveries	Foundation IRB approach	MT	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Eligible collateral other than real estate	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0090_CR_FIRB_NL_Rx0	CORP Non-defaulted Secured	Credit risk and free deliveries	Foundation IRB approach	NL	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Eligible collateral other than real estate	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0090_CR_FIRB_NO_Rx0	CORP Non-defaulted Secured	Credit risk and free deliveries	Foundation IRB approach	NO	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Eligible collateral other than real estate	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0090_CR_FIRB_PL_Rx0	CORP Non-defaulted Secured	Credit risk and free deliveries	Foundation IRB approach	PL	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Eligible collateral other than real estate	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0090_CR_FIRB_PT_Rx0	CORP Non-defaulted Secured	Credit risk and free deliveries	Foundation IRB approach	PT	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Eligible collateral other than real estate	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0090_CR_FIRB_RO_Rx0	CORP Non-defaulted Secured	Credit risk and free deliveries	Foundation IRB approach	RO	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Eligible collateral other than real estate	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0090_CR_FIRB_RU_Rx0	CORP Non-defaulted Secured	Credit risk and free deliveries	Foundation IRB approach	RU	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Eligible collateral other than real estate	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0090_CR_FIRB_SE_Rx0	CORP Non-defaulted Secured	Credit risk and free deliveries	Foundation IRB approach	SE	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Eligible collateral other than real estate	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0090_CR_FIRB_SG_Rx0	CORP Non-defaulted Secured	Credit risk and free deliveries	Foundation IRB approach	SG	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Eligible collateral other than real estate	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0090_CR_FIRB_SI_Rx0	CORP Non-defaulted Secured	Credit risk and free deliveries	Foundation IRB approach	SI	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Eligible collateral other than real estate	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0090_CR_FIRB_SK_Rx0	CORP Non-defaulted Secured	Credit risk and free deliveries	Foundation IRB approach	SK	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Eligible collateral other than real estate	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0090_CR_FIRB_TR_Rx0	CORP Non-defaulted Secured	Credit risk and free deliveries	Foundation IRB approach	TR	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Eligible collateral other than real estate	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0090_CR_FIRB_US_Rx0	CORP Non-defaulted Secured	Credit risk and free deliveries	Foundation IRB approach	US	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Eligible collateral other than real estate	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
CORP_ALL_0090_CR_FIRB_x2_Rx0	CORP Non-defaulted Secured	Credit risk and free deliveries	Foundation IRB approach	Other countries	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Eligible collateral other than real estate	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0091_CR_FIRB_x0_Rx0	CORP Non-defaulted Unsecured Construction	Credit risk and free deliveries	Foundation IRB approach	Not applicable	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Exposures without credit protection	Not applicable	F Construction	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0091_CR_FIRB_AT_Rx0	CORP Non-defaulted Unsecured Construction	Credit risk and free deliveries	Foundation IRB approach	AT	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Exposures without credit protection	Not applicable	F Construction	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0091_CR_FIRB_AU_Rx0	CORP Non-defaulted Unsecured Construction	Credit risk and free deliveries	Foundation IRB approach	AU	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Exposures without credit protection	Not applicable	F Construction	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0091_CR_FIRB_BE_Rx0	CORP Non-defaulted Unsecured Construction	Credit risk and free deliveries	Foundation IRB approach	BE	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Exposures without credit protection	Not applicable	F Construction	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0091_CR_FIRB_BG_Rx0	CORP Non-defaulted Unsecured Construction	Credit risk and free deliveries	Foundation IRB approach	BG	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Exposures without credit protection	Not applicable	F Construction	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0091_CR_FIRB_BR_Rx0	CORP Non-defaulted Unsecured Construction	Credit risk and free deliveries	Foundation IRB approach	BR	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Exposures without credit protection	Not applicable	F Construction	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0091_CR_FIRB_CA_Rx0	CORP Non-defaulted Unsecured Construction	Credit risk and free deliveries	Foundation IRB approach	CA	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Exposures without credit protection	Not applicable	F Construction	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0091_CR_FIRB_CH_Rx0	CORP Non-defaulted Unsecured Construction	Credit risk and free deliveries	Foundation IRB approach	CH	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Exposures without credit protection	Not applicable	F Construction	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0091_CR_FIRB_CN_Rx0	CORP Non-defaulted Unsecured Construction	Credit risk and free deliveries	Foundation IRB approach	CN	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Exposures without credit protection	Not applicable	F Construction	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0091_CR_FIRB_CY_Rx0	CORP Non-defaulted Unsecured Construction	Credit risk and free deliveries	Foundation IRB approach	CY	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Exposures without credit protection	Not applicable	F Construction	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0091_CR_FIRB_CZ_Rx0	CORP Non-defaulted Unsecured Construction	Credit risk and free deliveries	Foundation IRB approach	CZ	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Exposures without credit protection	Not applicable	F Construction	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0091_CR_FIRB_DE_Rx0	CORP Non-defaulted Unsecured Construction	Credit risk and free deliveries	Foundation IRB approach	DE	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Exposures without credit protection	Not applicable	F Construction	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0091_CR_FIRB_DK_Rx0	CORP Non-defaulted Unsecured Construction	Credit risk and free deliveries	Foundation IRB approach	DK	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Exposures without credit protection	Not applicable	F Construction	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0091_CR_FIRB_EE_Rx0	CORP Non-defaulted Unsecured Construction	Credit risk and free deliveries	Foundation IRB approach	EE	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Exposures without credit protection	Not applicable	F Construction	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0091_CR_FIRB_ES_Rx0	CORP Non-defaulted Unsecured Construction	Credit risk and free deliveries	Foundation IRB approach	ES	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Exposures without credit protection	Not applicable	F Construction	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0091_CR_FIRB_FI_Rx0	CORP Non-defaulted Unsecured Construction	Credit risk and free deliveries	Foundation IRB approach	FI	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Exposures without credit protection	Not applicable	F Construction	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0091_CR_FIRB_FR_Rx0	CORP Non-defaulted Unsecured Construction	Credit risk and free deliveries	Foundation IRB approach	FR	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Exposures without credit protection	Not applicable	F Construction	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0091_CR_FIRB_GB_Rx0	CORP Non-defaulted Unsecured Construction	Credit risk and free deliveries	Foundation IRB approach	GB	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Exposures without credit protection	Not applicable	F Construction	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0091_CR_FIRB_GR_Rx0	CORP Non-defaulted Unsecured Construction	Credit risk and free deliveries	Foundation IRB approach	GR	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Exposures without credit protection	Not applicable	F Construction	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0091_CR_FIRB_HK_Rx0	CORP Non-defaulted Unsecured Construction	Credit risk and free deliveries	Foundation IRB approach	HK	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Exposures without credit protection	Not applicable	F Construction	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0091_CR_FIRB_HR_Rx0	CORP Non-defaulted Unsecured Construction	Credit risk and free deliveries	Foundation IRB approach	HR	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Exposures without credit protection	Not applicable	F Construction	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
CORP_ALL_0091_CR_FIRB_HU_Rx0	CORP Non-defaulted Unsecured Construction	Credit risk and free deliveries	Foundation IRB approach	HU	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Exposures without credit protection	Not applicable	F Construction	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0091_CR_FIRB_IE_Rx0	CORP Non-defaulted Unsecured Construction	Credit risk and free deliveries	Foundation IRB approach	IE	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Exposures without credit protection	Not applicable	F Construction	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0091_CR_FIRB_IL_Rx0	CORP Non-defaulted Unsecured Construction	Credit risk and free deliveries	Foundation IRB approach	IL	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Exposures without credit protection	Not applicable	F Construction	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0091_CR_FIRB_IT_Rx0	CORP Non-defaulted Unsecured Construction	Credit risk and free deliveries	Foundation IRB approach	IT	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Exposures without credit protection	Not applicable	F Construction	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0091_CR_FIRB_JP_Rx0	CORP Non-defaulted Unsecured Construction	Credit risk and free deliveries	Foundation IRB approach	JP	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Exposures without credit protection	Not applicable	F Construction	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0091_CR_FIRB_KR_Rx0	CORP Non-defaulted Unsecured Construction	Credit risk and free deliveries	Foundation IRB approach	KR	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Exposures without credit protection	Not applicable	F Construction	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0091_CR_FIRB_LT_Rx0	CORP Non-defaulted Unsecured Construction	Credit risk and free deliveries	Foundation IRB approach	LT	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Exposures without credit protection	Not applicable	F Construction	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0091_CR_FIRB_LU_Rx0	CORP Non-defaulted Unsecured Construction	Credit risk and free deliveries	Foundation IRB approach	LU	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Exposures without credit protection	Not applicable	F Construction	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0091_CR_FIRB_LV_Rx0	CORP Non-defaulted Unsecured Construction	Credit risk and free deliveries	Foundation IRB approach	LV	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Exposures without credit protection	Not applicable	F Construction	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0091_CR_FIRB_MT_Rx0	CORP Non-defaulted Unsecured Construction	Credit risk and free deliveries	Foundation IRB approach	MT	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Exposures without credit protection	Not applicable	F Construction	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0091_CR_FIRB_NL_Rx0	CORP Non-defaulted Unsecured Construction	Credit risk and free deliveries	Foundation IRB approach	NL	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Exposures without credit protection	Not applicable	F Construction	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0091_CR_FIRB_NO_Rx0	CORP Non-defaulted Unsecured Construction	Credit risk and free deliveries	Foundation IRB approach	NO	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Exposures without credit protection	Not applicable	F Construction	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0091_CR_FIRB_PL_Rx0	CORP Non-defaulted Unsecured Construction	Credit risk and free deliveries	Foundation IRB approach	PL	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Exposures without credit protection	Not applicable	F Construction	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0091_CR_FIRB_PT_Rx0	CORP Non-defaulted Unsecured Construction	Credit risk and free deliveries	Foundation IRB approach	PT	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Exposures without credit protection	Not applicable	F Construction	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0091_CR_FIRB_RO_Rx0	CORP Non-defaulted Unsecured Construction	Credit risk and free deliveries	Foundation IRB approach	RO	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Exposures without credit protection	Not applicable	F Construction	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0091_CR_FIRB_RU_Rx0	CORP Non-defaulted Unsecured Construction	Credit risk and free deliveries	Foundation IRB approach	RU	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Exposures without credit protection	Not applicable	F Construction	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0091_CR_FIRB_SE_Rx0	CORP Non-defaulted Unsecured Construction	Credit risk and free deliveries	Foundation IRB approach	SE	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Exposures without credit protection	Not applicable	F Construction	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0091_CR_FIRB_SG_Rx0	CORP Non-defaulted Unsecured Construction	Credit risk and free deliveries	Foundation IRB approach	SG	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Exposures without credit protection	Not applicable	F Construction	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0091_CR_FIRB_SI_Rx0	CORP Non-defaulted Unsecured Construction	Credit risk and free deliveries	Foundation IRB approach	SI	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Exposures without credit protection	Not applicable	F Construction	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0091_CR_FIRB_SK_Rx0	CORP Non-defaulted Unsecured Construction	Credit risk and free deliveries	Foundation IRB approach	SK	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Exposures without credit protection	Not applicable	F Construction	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0091_CR_FIRB_TR_Rx0	CORP Non-defaulted Unsecured Construction	Credit risk and free deliveries	Foundation IRB approach	TR	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Exposures without credit protection	Not applicable	F Construction	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0091_CR_FIRB_US_Rx0	CORP Non-defaulted Unsecured Construction	Credit risk and free deliveries	Foundation IRB approach	US	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Exposures without credit protection	Not applicable	F Construction	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
CORP_ALL_0091_CR_FIRB_x2_Rx0	CORP Non-defaulted Unsecured Construction	Credit risk and free deliveries	Foundation IRB approach	Other countries	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Exposures without credit protection	Not applicable	F Construction	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0092_CR_FIRB_x0_Rx0	CORP Non-defaulted Secured Construction	Credit risk and free deliveries	Foundation IRB approach	Not applicable	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Not applicable	F Construction	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0092_CR_FIRB_AT_Rx0	CORP Non-defaulted Secured Construction	Credit risk and free deliveries	Foundation IRB approach	AT	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Not applicable	F Construction	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0092_CR_FIRB_AU_Rx0	CORP Non-defaulted Secured Construction	Credit risk and free deliveries	Foundation IRB approach	AU	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Not applicable	F Construction	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0092_CR_FIRB_BE_Rx0	CORP Non-defaulted Secured Construction	Credit risk and free deliveries	Foundation IRB approach	BE	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Not applicable	F Construction	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0092_CR_FIRB_BG_Rx0	CORP Non-defaulted Secured Construction	Credit risk and free deliveries	Foundation IRB approach	BG	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Not applicable	F Construction	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0092_CR_FIRB_BR_Rx0	CORP Non-defaulted Secured Construction	Credit risk and free deliveries	Foundation IRB approach	BR	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Not applicable	F Construction	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0092_CR_FIRB_CA_Rx0	CORP Non-defaulted Secured Construction	Credit risk and free deliveries	Foundation IRB approach	CA	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Not applicable	F Construction	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0092_CR_FIRB_CH_Rx0	CORP Non-defaulted Secured Construction	Credit risk and free deliveries	Foundation IRB approach	CH	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Not applicable	F Construction	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0092_CR_FIRB_CN_Rx0	CORP Non-defaulted Secured Construction	Credit risk and free deliveries	Foundation IRB approach	CN	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Not applicable	F Construction	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0092_CR_FIRB_CY_Rx0	CORP Non-defaulted Secured Construction	Credit risk and free deliveries	Foundation IRB approach	CY	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Not applicable	F Construction	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0092_CR_FIRB_CZ_Rx0	CORP Non-defaulted Secured Construction	Credit risk and free deliveries	Foundation IRB approach	CZ	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Not applicable	F Construction	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0092_CR_FIRB_DE_Rx0	CORP Non-defaulted Secured Construction	Credit risk and free deliveries	Foundation IRB approach	DE	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Not applicable	F Construction	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0092_CR_FIRB_DK_Rx0	CORP Non-defaulted Secured Construction	Credit risk and free deliveries	Foundation IRB approach	DK	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Not applicable	F Construction	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0092_CR_FIRB_EE_Rx0	CORP Non-defaulted Secured Construction	Credit risk and free deliveries	Foundation IRB approach	EE	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Not applicable	F Construction	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0092_CR_FIRB_ES_Rx0	CORP Non-defaulted Secured Construction	Credit risk and free deliveries	Foundation IRB approach	ES	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Not applicable	F Construction	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0092_CR_FIRB_FI_Rx0	CORP Non-defaulted Secured Construction	Credit risk and free deliveries	Foundation IRB approach	FI	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Not applicable	F Construction	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0092_CR_FIRB_FR_Rx0	CORP Non-defaulted Secured Construction	Credit risk and free deliveries	Foundation IRB approach	FR	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Not applicable	F Construction	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0092_CR_FIRB_GB_Rx0	CORP Non-defaulted Secured Construction	Credit risk and free deliveries	Foundation IRB approach	GB	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Not applicable	F Construction	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0092_CR_FIRB_GR_Rx0	CORP Non-defaulted Secured Construction	Credit risk and free deliveries	Foundation IRB approach	GR	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Not applicable	F Construction	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0092_CR_FIRB_HK_Rx0	CORP Non-defaulted Secured Construction	Credit risk and free deliveries	Foundation IRB approach	HK	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Not applicable	F Construction	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0092_CR_FIRB_HR_Rx0	CORP Non-defaulted Secured Construction	Credit risk and free deliveries	Foundation IRB approach	HR	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Not applicable	F Construction	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
CORP_ALL_0092_CR_FIRB_HU_Rx0	CORP Non-defaulted Secured Construction	Credit risk and free deliveries	Foundation IRB approach	HU	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Not applicable	F Construction	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0092_CR_FIRB_IE_Rx0	CORP Non-defaulted Secured Construction	Credit risk and free deliveries	Foundation IRB approach	IE	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Not applicable	F Construction	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0092_CR_FIRB_IL_Rx0	CORP Non-defaulted Secured Construction	Credit risk and free deliveries	Foundation IRB approach	IL	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Not applicable	F Construction	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0092_CR_FIRB_IT_Rx0	CORP Non-defaulted Secured Construction	Credit risk and free deliveries	Foundation IRB approach	IT	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Not applicable	F Construction	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0092_CR_FIRB_JP_Rx0	CORP Non-defaulted Secured Construction	Credit risk and free deliveries	Foundation IRB approach	JP	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Not applicable	F Construction	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0092_CR_FIRB_KR_Rx0	CORP Non-defaulted Secured Construction	Credit risk and free deliveries	Foundation IRB approach	KR	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Not applicable	F Construction	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0092_CR_FIRB_LT_Rx0	CORP Non-defaulted Secured Construction	Credit risk and free deliveries	Foundation IRB approach	LT	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Not applicable	F Construction	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0092_CR_FIRB_LU_Rx0	CORP Non-defaulted Secured Construction	Credit risk and free deliveries	Foundation IRB approach	LU	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Not applicable	F Construction	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0092_CR_FIRB_LV_Rx0	CORP Non-defaulted Secured Construction	Credit risk and free deliveries	Foundation IRB approach	LV	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Not applicable	F Construction	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0092_CR_FIRB_MT_Rx0	CORP Non-defaulted Secured Construction	Credit risk and free deliveries	Foundation IRB approach	MT	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Not applicable	F Construction	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0092_CR_FIRB_NL_Rx0	CORP Non-defaulted Secured Construction	Credit risk and free deliveries	Foundation IRB approach	NL	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Not applicable	F Construction	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0092_CR_FIRB_NO_Rx0	CORP Non-defaulted Secured Construction	Credit risk and free deliveries	Foundation IRB approach	NO	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Not applicable	F Construction	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0092_CR_FIRB_PL_Rx0	CORP Non-defaulted Secured Construction	Credit risk and free deliveries	Foundation IRB approach	PL	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Not applicable	F Construction	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0092_CR_FIRB_PT_Rx0	CORP Non-defaulted Secured Construction	Credit risk and free deliveries	Foundation IRB approach	PT	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Not applicable	F Construction	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0092_CR_FIRB_RO_Rx0	CORP Non-defaulted Secured Construction	Credit risk and free deliveries	Foundation IRB approach	RO	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Not applicable	F Construction	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0092_CR_FIRB_RU_Rx0	CORP Non-defaulted Secured Construction	Credit risk and free deliveries	Foundation IRB approach	RU	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Not applicable	F Construction	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0092_CR_FIRB_SE_Rx0	CORP Non-defaulted Secured Construction	Credit risk and free deliveries	Foundation IRB approach	SE	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Not applicable	F Construction	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0092_CR_FIRB_SG_Rx0	CORP Non-defaulted Secured Construction	Credit risk and free deliveries	Foundation IRB approach	SG	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Not applicable	F Construction	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0092_CR_FIRB_SI_Rx0	CORP Non-defaulted Secured Construction	Credit risk and free deliveries	Foundation IRB approach	SI	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Not applicable	F Construction	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0092_CR_FIRB_SK_Rx0	CORP Non-defaulted Secured Construction	Credit risk and free deliveries	Foundation IRB approach	SK	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Not applicable	F Construction	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0092_CR_FIRB_TR_Rx0	CORP Non-defaulted Secured Construction	Credit risk and free deliveries	Foundation IRB approach	TR	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Not applicable	F Construction	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0092_CR_FIRB_US_Rx0	CORP Non-defaulted Secured Construction	Credit risk and free deliveries	Foundation IRB approach	US	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Not applicable	F Construction	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
CORP_ALL_0092_CR_FIRB_x2_Rx0	CORP Non-defaulted Secured Construction	Credit risk and free deliveries	Foundation IRB approach	Other countries	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Not applicable	F Construction	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0105_CR_FIRB_x0_Rx0	SMEC Defaulted	Credit risk and free deliveries	Foundation IRB approach	Not applicable	Not applicable	Corporates - SME	Not applicable	Defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0105_CR_FIRB_AT_Rx0	SMEC Defaulted	Credit risk and free deliveries	Foundation IRB approach	AT	Not applicable	Corporates - SME	Not applicable	Defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0105_CR_FIRB_AU_Rx0	SMEC Defaulted	Credit risk and free deliveries	Foundation IRB approach	AU	Not applicable	Corporates - SME	Not applicable	Defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0105_CR_FIRB_BE_Rx0	SMEC Defaulted	Credit risk and free deliveries	Foundation IRB approach	BE	Not applicable	Corporates - SME	Not applicable	Defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0105_CR_FIRB_BG_Rx0	SMEC Defaulted	Credit risk and free deliveries	Foundation IRB approach	BG	Not applicable	Corporates - SME	Not applicable	Defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0105_CR_FIRB_BR_Rx0	SMEC Defaulted	Credit risk and free deliveries	Foundation IRB approach	BR	Not applicable	Corporates - SME	Not applicable	Defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0105_CR_FIRB_CA_Rx0	SMEC Defaulted	Credit risk and free deliveries	Foundation IRB approach	CA	Not applicable	Corporates - SME	Not applicable	Defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0105_CR_FIRB_CH_Rx0	SMEC Defaulted	Credit risk and free deliveries	Foundation IRB approach	CH	Not applicable	Corporates - SME	Not applicable	Defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0105_CR_FIRB_CN_Rx0	SMEC Defaulted	Credit risk and free deliveries	Foundation IRB approach	CN	Not applicable	Corporates - SME	Not applicable	Defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0105_CR_FIRB_CY_Rx0	SMEC Defaulted	Credit risk and free deliveries	Foundation IRB approach	CY	Not applicable	Corporates - SME	Not applicable	Defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0105_CR_FIRB_CZ_Rx0	SMEC Defaulted	Credit risk and free deliveries	Foundation IRB approach	CZ	Not applicable	Corporates - SME	Not applicable	Defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0105_CR_FIRB_DE_Rx0	SMEC Defaulted	Credit risk and free deliveries	Foundation IRB approach	DE	Not applicable	Corporates - SME	Not applicable	Defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0105_CR_FIRB_DK_Rx0	SMEC Defaulted	Credit risk and free deliveries	Foundation IRB approach	DK	Not applicable	Corporates - SME	Not applicable	Defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0105_CR_FIRB_EE_Rx0	SMEC Defaulted	Credit risk and free deliveries	Foundation IRB approach	EE	Not applicable	Corporates - SME	Not applicable	Defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0105_CR_FIRB_ES_Rx0	SMEC Defaulted	Credit risk and free deliveries	Foundation IRB approach	ES	Not applicable	Corporates - SME	Not applicable	Defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0105_CR_FIRB_FI_Rx0	SMEC Defaulted	Credit risk and free deliveries	Foundation IRB approach	FI	Not applicable	Corporates - SME	Not applicable	Defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0105_CR_FIRB_FR_Rx0	SMEC Defaulted	Credit risk and free deliveries	Foundation IRB approach	FR	Not applicable	Corporates - SME	Not applicable	Defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0105_CR_FIRB_GB_Rx0	SMEC Defaulted	Credit risk and free deliveries	Foundation IRB approach	GB	Not applicable	Corporates - SME	Not applicable	Defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0105_CR_FIRB_GR_Rx0	SMEC Defaulted	Credit risk and free deliveries	Foundation IRB approach	GR	Not applicable	Corporates - SME	Not applicable	Defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0105_CR_FIRB_HK_Rx0	SMEC Defaulted	Credit risk and free deliveries	Foundation IRB approach	HK	Not applicable	Corporates - SME	Not applicable	Defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0105_CR_FIRB_HR_Rx0	SMEC Defaulted	Credit risk and free deliveries	Foundation IRB approach	HR	Not applicable	Corporates - SME	Not applicable	Defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMEC_ALL_0105_CR_FIRB_HU_Rx0	SMEC Defaulted	Credit risk and free deliveries	Foundation IRB approach	HU	Not applicable	Corporates - SME	Not applicable	Defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0105_CR_FIRB_IE_Rx0	SMEC Defaulted	Credit risk and free deliveries	Foundation IRB approach	IE	Not applicable	Corporates - SME	Not applicable	Defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0105_CR_FIRB_IL_Rx0	SMEC Defaulted	Credit risk and free deliveries	Foundation IRB approach	IL	Not applicable	Corporates - SME	Not applicable	Defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0105_CR_FIRB_IT_Rx0	SMEC Defaulted	Credit risk and free deliveries	Foundation IRB approach	IT	Not applicable	Corporates - SME	Not applicable	Defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0105_CR_FIRB_JP_Rx0	SMEC Defaulted	Credit risk and free deliveries	Foundation IRB approach	JP	Not applicable	Corporates - SME	Not applicable	Defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0105_CR_FIRB_KR_Rx0	SMEC Defaulted	Credit risk and free deliveries	Foundation IRB approach	KR	Not applicable	Corporates - SME	Not applicable	Defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0105_CR_FIRB_LT_Rx0	SMEC Defaulted	Credit risk and free deliveries	Foundation IRB approach	LT	Not applicable	Corporates - SME	Not applicable	Defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0105_CR_FIRB_LU_Rx0	SMEC Defaulted	Credit risk and free deliveries	Foundation IRB approach	LU	Not applicable	Corporates - SME	Not applicable	Defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0105_CR_FIRB_LV_Rx0	SMEC Defaulted	Credit risk and free deliveries	Foundation IRB approach	LV	Not applicable	Corporates - SME	Not applicable	Defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0105_CR_FIRB_MT_Rx0	SMEC Defaulted	Credit risk and free deliveries	Foundation IRB approach	MT	Not applicable	Corporates - SME	Not applicable	Defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0105_CR_FIRB_NL_Rx0	SMEC Defaulted	Credit risk and free deliveries	Foundation IRB approach	NL	Not applicable	Corporates - SME	Not applicable	Defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0105_CR_FIRB_NO_Rx0	SMEC Defaulted	Credit risk and free deliveries	Foundation IRB approach	NO	Not applicable	Corporates - SME	Not applicable	Defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0105_CR_FIRB_PL_Rx0	SMEC Defaulted	Credit risk and free deliveries	Foundation IRB approach	PL	Not applicable	Corporates - SME	Not applicable	Defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0105_CR_FIRB_PT_Rx0	SMEC Defaulted	Credit risk and free deliveries	Foundation IRB approach	PT	Not applicable	Corporates - SME	Not applicable	Defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0105_CR_FIRB_RO_Rx0	SMEC Defaulted	Credit risk and free deliveries	Foundation IRB approach	RO	Not applicable	Corporates - SME	Not applicable	Defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0105_CR_FIRB_RU_Rx0	SMEC Defaulted	Credit risk and free deliveries	Foundation IRB approach	RU	Not applicable	Corporates - SME	Not applicable	Defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0105_CR_FIRB_SE_Rx0	SMEC Defaulted	Credit risk and free deliveries	Foundation IRB approach	SE	Not applicable	Corporates - SME	Not applicable	Defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0105_CR_FIRB_SG_Rx0	SMEC Defaulted	Credit risk and free deliveries	Foundation IRB approach	SG	Not applicable	Corporates - SME	Not applicable	Defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0105_CR_FIRB_SI_Rx0	SMEC Defaulted	Credit risk and free deliveries	Foundation IRB approach	SI	Not applicable	Corporates - SME	Not applicable	Defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0105_CR_FIRB_SK_Rx0	SMEC Defaulted	Credit risk and free deliveries	Foundation IRB approach	SK	Not applicable	Corporates - SME	Not applicable	Defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0105_CR_FIRB_TR_Rx0	SMEC Defaulted	Credit risk and free deliveries	Foundation IRB approach	TR	Not applicable	Corporates - SME	Not applicable	Defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0105_CR_FIRB_US_Rx0	SMEC Defaulted	Credit risk and free deliveries	Foundation IRB approach	US	Not applicable	Corporates - SME	Not applicable	Defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMEC_ALL_0105_CR_FIRB_x2_Rx0	SMEC Defaulted	Credit risk and free deliveries	Foundation IRB approach	Other countries	Not applicable	Corporates - SME	Not applicable	Defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_x0_Rx0	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	Not applicable	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_AT_Rx0	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	AT	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_AU_Rx0	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	AU	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_BE_Rx0	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	BE	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_BG_Rx0	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	BG	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_BR_Rx0	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	BR	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_CA_Rx0	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	CA	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_CH_Rx0	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	CH	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_CN_Rx0	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	CN	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_CY_Rx0	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	CY	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_CZ_Rx0	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	CZ	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_DE_Rx0	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	DE	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_DK_Rx0	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	DK	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_EE_Rx0	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	EE	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_ES_Rx0	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	ES	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_FI_Rx0	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	FI	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_FR_Rx0	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	FR	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_GB_Rx0	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	GB	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_GR_Rx0	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	GR	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_HK_Rx0	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	HK	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_HR_Rx0	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	HR	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMEC_ALL_0106_CR_FIRB_HU_Rx0	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	HU	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_IE_Rx0	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	IE	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_IL_Rx0	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	IL	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_IT_Rx0	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	IT	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_JP_Rx0	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	JP	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_KR_Rx0	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	KR	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_LT_Rx0	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	LT	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_LU_Rx0	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	LU	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_LV_Rx0	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	LV	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_MT_Rx0	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	MT	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_NL_Rx0	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	NL	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_NO_Rx0	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	NO	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_PL_Rx0	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	PL	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_PT_Rx0	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	PT	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_RO_Rx0	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	RO	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_RU_Rx0	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	RU	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_SE_Rx0	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	SE	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_SG_Rx0	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	SG	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_SI_Rx0	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	SI	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_SK_Rx0	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	SK	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_TR_Rx0	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	TR	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_US_Rx0	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	US	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMEC_ALL_0106_CR_FIRB_x2_Rx0	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	Other countries	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0108_CR_FIRB_x0_Rx0	SMEC Non-defaulted Secured	Credit risk and free deliveries	Foundation IRB approach	Not applicable	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0108_CR_FIRB_AT_Rx0	SMEC Non-defaulted Secured	Credit risk and free deliveries	Foundation IRB approach	AT	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0108_CR_FIRB_AU_Rx0	SMEC Non-defaulted Secured	Credit risk and free deliveries	Foundation IRB approach	AU	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0108_CR_FIRB_BE_Rx0	SMEC Non-defaulted Secured	Credit risk and free deliveries	Foundation IRB approach	BE	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0108_CR_FIRB_BG_Rx0	SMEC Non-defaulted Secured	Credit risk and free deliveries	Foundation IRB approach	BG	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0108_CR_FIRB_BR_Rx0	SMEC Non-defaulted Secured	Credit risk and free deliveries	Foundation IRB approach	BR	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0108_CR_FIRB_CA_Rx0	SMEC Non-defaulted Secured	Credit risk and free deliveries	Foundation IRB approach	CA	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0108_CR_FIRB_CH_Rx0	SMEC Non-defaulted Secured	Credit risk and free deliveries	Foundation IRB approach	CH	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0108_CR_FIRB_CN_Rx0	SMEC Non-defaulted Secured	Credit risk and free deliveries	Foundation IRB approach	CN	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0108_CR_FIRB_CY_Rx0	SMEC Non-defaulted Secured	Credit risk and free deliveries	Foundation IRB approach	CY	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0108_CR_FIRB_CZ_Rx0	SMEC Non-defaulted Secured	Credit risk and free deliveries	Foundation IRB approach	CZ	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0108_CR_FIRB_DE_Rx0	SMEC Non-defaulted Secured	Credit risk and free deliveries	Foundation IRB approach	DE	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0108_CR_FIRB_DK_Rx0	SMEC Non-defaulted Secured	Credit risk and free deliveries	Foundation IRB approach	DK	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0108_CR_FIRB_EE_Rx0	SMEC Non-defaulted Secured	Credit risk and free deliveries	Foundation IRB approach	EE	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0108_CR_FIRB_ES_Rx0	SMEC Non-defaulted Secured	Credit risk and free deliveries	Foundation IRB approach	ES	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0108_CR_FIRB_FI_Rx0	SMEC Non-defaulted Secured	Credit risk and free deliveries	Foundation IRB approach	FI	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0108_CR_FIRB_FR_Rx0	SMEC Non-defaulted Secured	Credit risk and free deliveries	Foundation IRB approach	FR	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0108_CR_FIRB_GB_Rx0	SMEC Non-defaulted Secured	Credit risk and free deliveries	Foundation IRB approach	GB	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0108_CR_FIRB_GR_Rx0	SMEC Non-defaulted Secured	Credit risk and free deliveries	Foundation IRB approach	GR	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0108_CR_FIRB_HK_Rx0	SMEC Non-defaulted Secured	Credit risk and free deliveries	Foundation IRB approach	HK	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0108_CR_FIRB_HR_Rx0	SMEC Non-defaulted Secured	Credit risk and free deliveries	Foundation IRB approach	HR	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMEC_ALL_0108_CR_FIRB_HU_Rx0	SMEC Non-defaulted Secured	Credit risk and free deliveries	Foundation IRB approach	HU	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0108_CR_FIRB_IE_Rx0	SMEC Non-defaulted Secured	Credit risk and free deliveries	Foundation IRB approach	IE	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0108_CR_FIRB_IL_Rx0	SMEC Non-defaulted Secured	Credit risk and free deliveries	Foundation IRB approach	IL	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0108_CR_FIRB_IT_Rx0	SMEC Non-defaulted Secured	Credit risk and free deliveries	Foundation IRB approach	IT	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0108_CR_FIRB_JP_Rx0	SMEC Non-defaulted Secured	Credit risk and free deliveries	Foundation IRB approach	JP	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0108_CR_FIRB_KR_Rx0	SMEC Non-defaulted Secured	Credit risk and free deliveries	Foundation IRB approach	KR	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0108_CR_FIRB_LT_Rx0	SMEC Non-defaulted Secured	Credit risk and free deliveries	Foundation IRB approach	LT	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0108_CR_FIRB_LU_Rx0	SMEC Non-defaulted Secured	Credit risk and free deliveries	Foundation IRB approach	LU	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0108_CR_FIRB_LV_Rx0	SMEC Non-defaulted Secured	Credit risk and free deliveries	Foundation IRB approach	LV	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0108_CR_FIRB_MT_Rx0	SMEC Non-defaulted Secured	Credit risk and free deliveries	Foundation IRB approach	MT	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0108_CR_FIRB_NL_Rx0	SMEC Non-defaulted Secured	Credit risk and free deliveries	Foundation IRB approach	NL	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0108_CR_FIRB_NO_Rx0	SMEC Non-defaulted Secured	Credit risk and free deliveries	Foundation IRB approach	NO	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0108_CR_FIRB_PL_Rx0	SMEC Non-defaulted Secured	Credit risk and free deliveries	Foundation IRB approach	PL	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0108_CR_FIRB_PT_Rx0	SMEC Non-defaulted Secured	Credit risk and free deliveries	Foundation IRB approach	PT	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0108_CR_FIRB_RO_Rx0	SMEC Non-defaulted Secured	Credit risk and free deliveries	Foundation IRB approach	RO	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0108_CR_FIRB_RU_Rx0	SMEC Non-defaulted Secured	Credit risk and free deliveries	Foundation IRB approach	RU	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0108_CR_FIRB_SE_Rx0	SMEC Non-defaulted Secured	Credit risk and free deliveries	Foundation IRB approach	SE	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0108_CR_FIRB_SG_Rx0	SMEC Non-defaulted Secured	Credit risk and free deliveries	Foundation IRB approach	SG	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0108_CR_FIRB_SI_Rx0	SMEC Non-defaulted Secured	Credit risk and free deliveries	Foundation IRB approach	SI	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0108_CR_FIRB_SK_Rx0	SMEC Non-defaulted Secured	Credit risk and free deliveries	Foundation IRB approach	SK	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0108_CR_FIRB_TR_Rx0	SMEC Non-defaulted Secured	Credit risk and free deliveries	Foundation IRB approach	TR	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0108_CR_FIRB_US_Rx0	SMEC Non-defaulted Secured	Credit risk and free deliveries	Foundation IRB approach	US	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMEC_ALL_0108_CR_FIRB_x2_Rx0	SMEC Non-defaulted Secured	Credit risk and free deliveries	Foundation IRB approach	Other countries	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0107_CR_FIRB_x0_Rx0	SMEC Non-defaulted Unsecured	Credit risk and free deliveries	Foundation IRB approach	Not applicable	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Exposures without credit protection	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0107_CR_FIRB_AT_Rx0	SMEC Non-defaulted Unsecured	Credit risk and free deliveries	Foundation IRB approach	AT	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Exposures without credit protection	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0107_CR_FIRB_AU_Rx0	SMEC Non-defaulted Unsecured	Credit risk and free deliveries	Foundation IRB approach	AU	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Exposures without credit protection	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0107_CR_FIRB_BE_Rx0	SMEC Non-defaulted Unsecured	Credit risk and free deliveries	Foundation IRB approach	BE	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Exposures without credit protection	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0107_CR_FIRB_BG_Rx0	SMEC Non-defaulted Unsecured	Credit risk and free deliveries	Foundation IRB approach	BG	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Exposures without credit protection	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0107_CR_FIRB_BR_Rx0	SMEC Non-defaulted Unsecured	Credit risk and free deliveries	Foundation IRB approach	BR	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Exposures without credit protection	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0107_CR_FIRB_CA_Rx0	SMEC Non-defaulted Unsecured	Credit risk and free deliveries	Foundation IRB approach	CA	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Exposures without credit protection	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0107_CR_FIRB_CH_Rx0	SMEC Non-defaulted Unsecured	Credit risk and free deliveries	Foundation IRB approach	CH	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Exposures without credit protection	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0107_CR_FIRB_CN_Rx0	SMEC Non-defaulted Unsecured	Credit risk and free deliveries	Foundation IRB approach	CN	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Exposures without credit protection	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0107_CR_FIRB_CY_Rx0	SMEC Non-defaulted Unsecured	Credit risk and free deliveries	Foundation IRB approach	CY	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Exposures without credit protection	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0107_CR_FIRB_CZ_Rx0	SMEC Non-defaulted Unsecured	Credit risk and free deliveries	Foundation IRB approach	CZ	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Exposures without credit protection	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0107_CR_FIRB_DE_Rx0	SMEC Non-defaulted Unsecured	Credit risk and free deliveries	Foundation IRB approach	DE	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Exposures without credit protection	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0107_CR_FIRB_DK_Rx0	SMEC Non-defaulted Unsecured	Credit risk and free deliveries	Foundation IRB approach	DK	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Exposures without credit protection	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0107_CR_FIRB_EE_Rx0	SMEC Non-defaulted Unsecured	Credit risk and free deliveries	Foundation IRB approach	EE	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Exposures without credit protection	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0107_CR_FIRB_ES_Rx0	SMEC Non-defaulted Unsecured	Credit risk and free deliveries	Foundation IRB approach	ES	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Exposures without credit protection	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0107_CR_FIRB_FI_Rx0	SMEC Non-defaulted Unsecured	Credit risk and free deliveries	Foundation IRB approach	FI	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Exposures without credit protection	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0107_CR_FIRB_FR_Rx0	SMEC Non-defaulted Unsecured	Credit risk and free deliveries	Foundation IRB approach	FR	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Exposures without credit protection	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0107_CR_FIRB_GB_Rx0	SMEC Non-defaulted Unsecured	Credit risk and free deliveries	Foundation IRB approach	GB	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Exposures without credit protection	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0107_CR_FIRB_GR_Rx0	SMEC Non-defaulted Unsecured	Credit risk and free deliveries	Foundation IRB approach	GR	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Exposures without credit protection	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0107_CR_FIRB_HK_Rx0	SMEC Non-defaulted Unsecured	Credit risk and free deliveries	Foundation IRB approach	HK	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Exposures without credit protection	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0107_CR_FIRB_HR_Rx0	SMEC Non-defaulted Unsecured	Credit risk and free deliveries	Foundation IRB approach	HR	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Exposures without credit protection	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMEC_ALL_0107_CR_FIRB_HU_Rx0	SMEC Non-defaulted Unsecured	Credit risk and free deliveries	Foundation IRB approach	HU	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Exposures without credit protection	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0107_CR_FIRB_IE_Rx0	SMEC Non-defaulted Unsecured	Credit risk and free deliveries	Foundation IRB approach	IE	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Exposures without credit protection	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0107_CR_FIRB_IL_Rx0	SMEC Non-defaulted Unsecured	Credit risk and free deliveries	Foundation IRB approach	IL	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Exposures without credit protection	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0107_CR_FIRB_IT_Rx0	SMEC Non-defaulted Unsecured	Credit risk and free deliveries	Foundation IRB approach	IT	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Exposures without credit protection	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0107_CR_FIRB_JP_Rx0	SMEC Non-defaulted Unsecured	Credit risk and free deliveries	Foundation IRB approach	JP	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Exposures without credit protection	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0107_CR_FIRB_KR_Rx0	SMEC Non-defaulted Unsecured	Credit risk and free deliveries	Foundation IRB approach	KR	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Exposures without credit protection	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0107_CR_FIRB_LT_Rx0	SMEC Non-defaulted Unsecured	Credit risk and free deliveries	Foundation IRB approach	LT	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Exposures without credit protection	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0107_CR_FIRB_LU_Rx0	SMEC Non-defaulted Unsecured	Credit risk and free deliveries	Foundation IRB approach	LU	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Exposures without credit protection	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0107_CR_FIRB_LV_Rx0	SMEC Non-defaulted Unsecured	Credit risk and free deliveries	Foundation IRB approach	LV	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Exposures without credit protection	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0107_CR_FIRB_MT_Rx0	SMEC Non-defaulted Unsecured	Credit risk and free deliveries	Foundation IRB approach	MT	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Exposures without credit protection	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0107_CR_FIRB_NL_Rx0	SMEC Non-defaulted Unsecured	Credit risk and free deliveries	Foundation IRB approach	NL	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Exposures without credit protection	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0107_CR_FIRB_NO_Rx0	SMEC Non-defaulted Unsecured	Credit risk and free deliveries	Foundation IRB approach	NO	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Exposures without credit protection	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0107_CR_FIRB_PL_Rx0	SMEC Non-defaulted Unsecured	Credit risk and free deliveries	Foundation IRB approach	PL	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Exposures without credit protection	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0107_CR_FIRB_PT_Rx0	SMEC Non-defaulted Unsecured	Credit risk and free deliveries	Foundation IRB approach	PT	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Exposures without credit protection	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0107_CR_FIRB_RO_Rx0	SMEC Non-defaulted Unsecured	Credit risk and free deliveries	Foundation IRB approach	RO	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Exposures without credit protection	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0107_CR_FIRB_RU_Rx0	SMEC Non-defaulted Unsecured	Credit risk and free deliveries	Foundation IRB approach	RU	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Exposures without credit protection	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0107_CR_FIRB_SE_Rx0	SMEC Non-defaulted Unsecured	Credit risk and free deliveries	Foundation IRB approach	SE	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Exposures without credit protection	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0107_CR_FIRB_SG_Rx0	SMEC Non-defaulted Unsecured	Credit risk and free deliveries	Foundation IRB approach	SG	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Exposures without credit protection	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0107_CR_FIRB_SI_Rx0	SMEC Non-defaulted Unsecured	Credit risk and free deliveries	Foundation IRB approach	SI	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Exposures without credit protection	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0107_CR_FIRB_SK_Rx0	SMEC Non-defaulted Unsecured	Credit risk and free deliveries	Foundation IRB approach	SK	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Exposures without credit protection	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0107_CR_FIRB_TR_Rx0	SMEC Non-defaulted Unsecured	Credit risk and free deliveries	Foundation IRB approach	TR	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Exposures without credit protection	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0107_CR_FIRB_US_Rx0	SMEC Non-defaulted Unsecured	Credit risk and free deliveries	Foundation IRB approach	US	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Exposures without credit protection	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMEC_ALL_0107_CR_FIRB_x2_Rx0	SMEC Non-defaulted Unsecured	Credit risk and free deliveries	Foundation IRB approach	Other countries	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Exposures without credit protection	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0109_CR_FIRB_x0_Rx0	SMEC Non-defaulted Secured	Credit risk and free deliveries	Foundation IRB approach	Not applicable	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Real estate collateral	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0109_CR_FIRB_AT_Rx0	SMEC Non-defaulted Secured	Credit risk and free deliveries	Foundation IRB approach	AT	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Real estate collateral	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0109_CR_FIRB_AU_Rx0	SMEC Non-defaulted Secured	Credit risk and free deliveries	Foundation IRB approach	AU	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Real estate collateral	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0109_CR_FIRB_BE_Rx0	SMEC Non-defaulted Secured	Credit risk and free deliveries	Foundation IRB approach	BE	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Real estate collateral	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0109_CR_FIRB_BG_Rx0	SMEC Non-defaulted Secured	Credit risk and free deliveries	Foundation IRB approach	BG	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Real estate collateral	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0109_CR_FIRB_BR_Rx0	SMEC Non-defaulted Secured	Credit risk and free deliveries	Foundation IRB approach	BR	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Real estate collateral	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0109_CR_FIRB_CA_Rx0	SMEC Non-defaulted Secured	Credit risk and free deliveries	Foundation IRB approach	CA	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Real estate collateral	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0109_CR_FIRB_CH_Rx0	SMEC Non-defaulted Secured	Credit risk and free deliveries	Foundation IRB approach	CH	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Real estate collateral	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0109_CR_FIRB_CN_Rx0	SMEC Non-defaulted Secured	Credit risk and free deliveries	Foundation IRB approach	CN	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Real estate collateral	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0109_CR_FIRB_CY_Rx0	SMEC Non-defaulted Secured	Credit risk and free deliveries	Foundation IRB approach	CY	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Real estate collateral	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0109_CR_FIRB_CZ_Rx0	SMEC Non-defaulted Secured	Credit risk and free deliveries	Foundation IRB approach	CZ	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Real estate collateral	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0109_CR_FIRB_DE_Rx0	SMEC Non-defaulted Secured	Credit risk and free deliveries	Foundation IRB approach	DE	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Real estate collateral	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0109_CR_FIRB_DK_Rx0	SMEC Non-defaulted Secured	Credit risk and free deliveries	Foundation IRB approach	DK	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Real estate collateral	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0109_CR_FIRB_EE_Rx0	SMEC Non-defaulted Secured	Credit risk and free deliveries	Foundation IRB approach	EE	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Real estate collateral	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0109_CR_FIRB_ES_Rx0	SMEC Non-defaulted Secured	Credit risk and free deliveries	Foundation IRB approach	ES	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Real estate collateral	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0109_CR_FIRB_FI_Rx0	SMEC Non-defaulted Secured	Credit risk and free deliveries	Foundation IRB approach	FI	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Real estate collateral	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0109_CR_FIRB_FR_Rx0	SMEC Non-defaulted Secured	Credit risk and free deliveries	Foundation IRB approach	FR	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Real estate collateral	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0109_CR_FIRB_GB_Rx0	SMEC Non-defaulted Secured	Credit risk and free deliveries	Foundation IRB approach	GB	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Real estate collateral	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0109_CR_FIRB_GR_Rx0	SMEC Non-defaulted Secured	Credit risk and free deliveries	Foundation IRB approach	GR	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Real estate collateral	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0109_CR_FIRB_HK_Rx0	SMEC Non-defaulted Secured	Credit risk and free deliveries	Foundation IRB approach	HK	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Real estate collateral	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0109_CR_FIRB_HR_Rx0	SMEC Non-defaulted Secured	Credit risk and free deliveries	Foundation IRB approach	HR	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Real estate collateral	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMEC_ALL_0109_CR_FIRB_HU_Rx0	SMEC Non-defaulted Secured	Credit risk and free deliveries	Foundation IRB approach	HU	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Real estate collateral	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0109_CR_FIRB_IE_Rx0	SMEC Non-defaulted Secured	Credit risk and free deliveries	Foundation IRB approach	IE	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Real estate collateral	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0109_CR_FIRB_IL_Rx0	SMEC Non-defaulted Secured	Credit risk and free deliveries	Foundation IRB approach	IL	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Real estate collateral	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0109_CR_FIRB_IT_Rx0	SMEC Non-defaulted Secured	Credit risk and free deliveries	Foundation IRB approach	IT	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Real estate collateral	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0109_CR_FIRB_JP_Rx0	SMEC Non-defaulted Secured	Credit risk and free deliveries	Foundation IRB approach	JP	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Real estate collateral	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0109_CR_FIRB_KR_Rx0	SMEC Non-defaulted Secured	Credit risk and free deliveries	Foundation IRB approach	KR	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Real estate collateral	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0109_CR_FIRB_LT_Rx0	SMEC Non-defaulted Secured	Credit risk and free deliveries	Foundation IRB approach	LT	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Real estate collateral	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0109_CR_FIRB_LU_Rx0	SMEC Non-defaulted Secured	Credit risk and free deliveries	Foundation IRB approach	LU	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Real estate collateral	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0109_CR_FIRB_LV_Rx0	SMEC Non-defaulted Secured	Credit risk and free deliveries	Foundation IRB approach	LV	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Real estate collateral	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0109_CR_FIRB_MT_Rx0	SMEC Non-defaulted Secured	Credit risk and free deliveries	Foundation IRB approach	MT	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Real estate collateral	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0109_CR_FIRB_NL_Rx0	SMEC Non-defaulted Secured	Credit risk and free deliveries	Foundation IRB approach	NL	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Real estate collateral	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0109_CR_FIRB_NO_Rx0	SMEC Non-defaulted Secured	Credit risk and free deliveries	Foundation IRB approach	NO	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Real estate collateral	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0109_CR_FIRB_PL_Rx0	SMEC Non-defaulted Secured	Credit risk and free deliveries	Foundation IRB approach	PL	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Real estate collateral	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0109_CR_FIRB_PT_Rx0	SMEC Non-defaulted Secured	Credit risk and free deliveries	Foundation IRB approach	PT	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Real estate collateral	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0109_CR_FIRB_RO_Rx0	SMEC Non-defaulted Secured	Credit risk and free deliveries	Foundation IRB approach	RO	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Real estate collateral	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0109_CR_FIRB_RU_Rx0	SMEC Non-defaulted Secured	Credit risk and free deliveries	Foundation IRB approach	RU	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Real estate collateral	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0109_CR_FIRB_SE_Rx0	SMEC Non-defaulted Secured	Credit risk and free deliveries	Foundation IRB approach	SE	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Real estate collateral	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0109_CR_FIRB_SG_Rx0	SMEC Non-defaulted Secured	Credit risk and free deliveries	Foundation IRB approach	SG	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Real estate collateral	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0109_CR_FIRB_SI_Rx0	SMEC Non-defaulted Secured	Credit risk and free deliveries	Foundation IRB approach	SI	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Real estate collateral	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0109_CR_FIRB_SK_Rx0	SMEC Non-defaulted Secured	Credit risk and free deliveries	Foundation IRB approach	SK	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Real estate collateral	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0109_CR_FIRB_TR_Rx0	SMEC Non-defaulted Secured	Credit risk and free deliveries	Foundation IRB approach	TR	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Real estate collateral	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0109_CR_FIRB_US_Rx0	SMEC Non-defaulted Secured	Credit risk and free deliveries	Foundation IRB approach	US	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Real estate collateral	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMEC_ALL_0109_CR_FIRB_x2_Rx0	SMEC Non-defaulted Secured	Credit risk and free deliveries	Foundation IRB approach	Other countries	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Real estate collateral	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0110_CR_FIRB_x0_Rx0	SMEC Non-defaulted Secured	Credit risk and free deliveries	Foundation IRB approach	Not applicable	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Eligible collateral other than real estate	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0110_CR_FIRB_AT_Rx0	SMEC Non-defaulted Secured	Credit risk and free deliveries	Foundation IRB approach	AT	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Eligible collateral other than real estate	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0110_CR_FIRB_AU_Rx0	SMEC Non-defaulted Secured	Credit risk and free deliveries	Foundation IRB approach	AU	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Eligible collateral other than real estate	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0110_CR_FIRB_BE_Rx0	SMEC Non-defaulted Secured	Credit risk and free deliveries	Foundation IRB approach	BE	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Eligible collateral other than real estate	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0110_CR_FIRB_BG_Rx0	SMEC Non-defaulted Secured	Credit risk and free deliveries	Foundation IRB approach	BG	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Eligible collateral other than real estate	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0110_CR_FIRB_BR_Rx0	SMEC Non-defaulted Secured	Credit risk and free deliveries	Foundation IRB approach	BR	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Eligible collateral other than real estate	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0110_CR_FIRB_CA_Rx0	SMEC Non-defaulted Secured	Credit risk and free deliveries	Foundation IRB approach	CA	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Eligible collateral other than real estate	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0110_CR_FIRB_CH_Rx0	SMEC Non-defaulted Secured	Credit risk and free deliveries	Foundation IRB approach	CH	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Eligible collateral other than real estate	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0110_CR_FIRB_CN_Rx0	SMEC Non-defaulted Secured	Credit risk and free deliveries	Foundation IRB approach	CN	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Eligible collateral other than real estate	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0110_CR_FIRB_CY_Rx0	SMEC Non-defaulted Secured	Credit risk and free deliveries	Foundation IRB approach	CY	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Eligible collateral other than real estate	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0110_CR_FIRB_CZ_Rx0	SMEC Non-defaulted Secured	Credit risk and free deliveries	Foundation IRB approach	CZ	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Eligible collateral other than real estate	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0110_CR_FIRB_DE_Rx0	SMEC Non-defaulted Secured	Credit risk and free deliveries	Foundation IRB approach	DE	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Eligible collateral other than real estate	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0110_CR_FIRB_DK_Rx0	SMEC Non-defaulted Secured	Credit risk and free deliveries	Foundation IRB approach	DK	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Eligible collateral other than real estate	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0110_CR_FIRB_EE_Rx0	SMEC Non-defaulted Secured	Credit risk and free deliveries	Foundation IRB approach	EE	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Eligible collateral other than real estate	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0110_CR_FIRB_ES_Rx0	SMEC Non-defaulted Secured	Credit risk and free deliveries	Foundation IRB approach	ES	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Eligible collateral other than real estate	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0110_CR_FIRB_FI_Rx0	SMEC Non-defaulted Secured	Credit risk and free deliveries	Foundation IRB approach	FI	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Eligible collateral other than real estate	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0110_CR_FIRB_FR_Rx0	SMEC Non-defaulted Secured	Credit risk and free deliveries	Foundation IRB approach	FR	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Eligible collateral other than real estate	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0110_CR_FIRB_GB_Rx0	SMEC Non-defaulted Secured	Credit risk and free deliveries	Foundation IRB approach	GB	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Eligible collateral other than real estate	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0110_CR_FIRB_GR_Rx0	SMEC Non-defaulted Secured	Credit risk and free deliveries	Foundation IRB approach	GR	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Eligible collateral other than real estate	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0110_CR_FIRB_HK_Rx0	SMEC Non-defaulted Secured	Credit risk and free deliveries	Foundation IRB approach	HK	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Eligible collateral other than real estate	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0110_CR_FIRB_HR_Rx0	SMEC Non-defaulted Secured	Credit risk and free deliveries	Foundation IRB approach	HR	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Eligible collateral other than real estate	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMEC_ALL_0110_CR_FIRB_HU_Rx0	SMEC Non-defaulted Secured	Credit risk and free deliveries	Foundation IRB approach	HU	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Eligible collateral other than real estate	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0110_CR_FIRB_IE_Rx0	SMEC Non-defaulted Secured	Credit risk and free deliveries	Foundation IRB approach	IE	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Eligible collateral other than real estate	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0110_CR_FIRB_IL_Rx0	SMEC Non-defaulted Secured	Credit risk and free deliveries	Foundation IRB approach	IL	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Eligible collateral other than real estate	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0110_CR_FIRB_IT_Rx0	SMEC Non-defaulted Secured	Credit risk and free deliveries	Foundation IRB approach	IT	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Eligible collateral other than real estate	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0110_CR_FIRB_JP_Rx0	SMEC Non-defaulted Secured	Credit risk and free deliveries	Foundation IRB approach	JP	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Eligible collateral other than real estate	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0110_CR_FIRB_KR_Rx0	SMEC Non-defaulted Secured	Credit risk and free deliveries	Foundation IRB approach	KR	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Eligible collateral other than real estate	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0110_CR_FIRB_LT_Rx0	SMEC Non-defaulted Secured	Credit risk and free deliveries	Foundation IRB approach	LT	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Eligible collateral other than real estate	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0110_CR_FIRB_LU_Rx0	SMEC Non-defaulted Secured	Credit risk and free deliveries	Foundation IRB approach	LU	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Eligible collateral other than real estate	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0110_CR_FIRB_LV_Rx0	SMEC Non-defaulted Secured	Credit risk and free deliveries	Foundation IRB approach	LV	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Eligible collateral other than real estate	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0110_CR_FIRB_MT_Rx0	SMEC Non-defaulted Secured	Credit risk and free deliveries	Foundation IRB approach	MT	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Eligible collateral other than real estate	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0110_CR_FIRB_NL_Rx0	SMEC Non-defaulted Secured	Credit risk and free deliveries	Foundation IRB approach	NL	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Eligible collateral other than real estate	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0110_CR_FIRB_NO_Rx0	SMEC Non-defaulted Secured	Credit risk and free deliveries	Foundation IRB approach	NO	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Eligible collateral other than real estate	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0110_CR_FIRB_PL_Rx0	SMEC Non-defaulted Secured	Credit risk and free deliveries	Foundation IRB approach	PL	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Eligible collateral other than real estate	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0110_CR_FIRB_PT_Rx0	SMEC Non-defaulted Secured	Credit risk and free deliveries	Foundation IRB approach	PT	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Eligible collateral other than real estate	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0110_CR_FIRB_RO_Rx0	SMEC Non-defaulted Secured	Credit risk and free deliveries	Foundation IRB approach	RO	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Eligible collateral other than real estate	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0110_CR_FIRB_RU_Rx0	SMEC Non-defaulted Secured	Credit risk and free deliveries	Foundation IRB approach	RU	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Eligible collateral other than real estate	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0110_CR_FIRB_SE_Rx0	SMEC Non-defaulted Secured	Credit risk and free deliveries	Foundation IRB approach	SE	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Eligible collateral other than real estate	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0110_CR_FIRB_SG_Rx0	SMEC Non-defaulted Secured	Credit risk and free deliveries	Foundation IRB approach	SG	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Eligible collateral other than real estate	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0110_CR_FIRB_SI_Rx0	SMEC Non-defaulted Secured	Credit risk and free deliveries	Foundation IRB approach	SI	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Eligible collateral other than real estate	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0110_CR_FIRB_SK_Rx0	SMEC Non-defaulted Secured	Credit risk and free deliveries	Foundation IRB approach	SK	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Eligible collateral other than real estate	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0110_CR_FIRB_TR_Rx0	SMEC Non-defaulted Secured	Credit risk and free deliveries	Foundation IRB approach	TR	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Eligible collateral other than real estate	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0110_CR_FIRB_US_Rx0	SMEC Non-defaulted Secured	Credit risk and free deliveries	Foundation IRB approach	US	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Eligible collateral other than real estate	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMEC_ALL_0110_CR_FIRB_x2_Rx0	SMEC Non-defaulted Secured	Credit risk and free deliveries	Foundation IRB approach	Other countries	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Eligible collateral other than real estate	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0111_CR_FIRB_x0_Rx0	SMEC Non-defaulted Unsecured Construction	Credit risk and free deliveries	Foundation IRB approach	Not applicable	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Exposures without credit protection	Not applicable	F Construction	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0111_CR_FIRB_AT_Rx0	SMEC Non-defaulted Unsecured Construction	Credit risk and free deliveries	Foundation IRB approach	AT	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Exposures without credit protection	Not applicable	F Construction	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0111_CR_FIRB_AU_Rx0	SMEC Non-defaulted Unsecured Construction	Credit risk and free deliveries	Foundation IRB approach	AU	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Exposures without credit protection	Not applicable	F Construction	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0111_CR_FIRB_BE_Rx0	SMEC Non-defaulted Unsecured Construction	Credit risk and free deliveries	Foundation IRB approach	BE	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Exposures without credit protection	Not applicable	F Construction	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0111_CR_FIRB_BG_Rx0	SMEC Non-defaulted Unsecured Construction	Credit risk and free deliveries	Foundation IRB approach	BG	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Exposures without credit protection	Not applicable	F Construction	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0111_CR_FIRB_BR_Rx0	SMEC Non-defaulted Unsecured Construction	Credit risk and free deliveries	Foundation IRB approach	BR	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Exposures without credit protection	Not applicable	F Construction	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0111_CR_FIRB_CA_Rx0	SMEC Non-defaulted Unsecured Construction	Credit risk and free deliveries	Foundation IRB approach	CA	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Exposures without credit protection	Not applicable	F Construction	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0111_CR_FIRB_CH_Rx0	SMEC Non-defaulted Unsecured Construction	Credit risk and free deliveries	Foundation IRB approach	CH	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Exposures without credit protection	Not applicable	F Construction	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0111_CR_FIRB_CN_Rx0	SMEC Non-defaulted Unsecured Construction	Credit risk and free deliveries	Foundation IRB approach	CN	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Exposures without credit protection	Not applicable	F Construction	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0111_CR_FIRB_CY_Rx0	SMEC Non-defaulted Unsecured Construction	Credit risk and free deliveries	Foundation IRB approach	CY	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Exposures without credit protection	Not applicable	F Construction	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0111_CR_FIRB_CZ_Rx0	SMEC Non-defaulted Unsecured Construction	Credit risk and free deliveries	Foundation IRB approach	CZ	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Exposures without credit protection	Not applicable	F Construction	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0111_CR_FIRB_DE_Rx0	SMEC Non-defaulted Unsecured Construction	Credit risk and free deliveries	Foundation IRB approach	DE	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Exposures without credit protection	Not applicable	F Construction	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0111_CR_FIRB_DK_Rx0	SMEC Non-defaulted Unsecured Construction	Credit risk and free deliveries	Foundation IRB approach	DK	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Exposures without credit protection	Not applicable	F Construction	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0111_CR_FIRB_EE_Rx0	SMEC Non-defaulted Unsecured Construction	Credit risk and free deliveries	Foundation IRB approach	EE	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Exposures without credit protection	Not applicable	F Construction	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0111_CR_FIRB_ES_Rx0	SMEC Non-defaulted Unsecured Construction	Credit risk and free deliveries	Foundation IRB approach	ES	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Exposures without credit protection	Not applicable	F Construction	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0111_CR_FIRB_FI_Rx0	SMEC Non-defaulted Unsecured Construction	Credit risk and free deliveries	Foundation IRB approach	FI	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Exposures without credit protection	Not applicable	F Construction	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0111_CR_FIRB_FR_Rx0	SMEC Non-defaulted Unsecured Construction	Credit risk and free deliveries	Foundation IRB approach	FR	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Exposures without credit protection	Not applicable	F Construction	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0111_CR_FIRB_GB_Rx0	SMEC Non-defaulted Unsecured Construction	Credit risk and free deliveries	Foundation IRB approach	GB	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Exposures without credit protection	Not applicable	F Construction	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0111_CR_FIRB_GR_Rx0	SMEC Non-defaulted Unsecured Construction	Credit risk and free deliveries	Foundation IRB approach	GR	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Exposures without credit protection	Not applicable	F Construction	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0111_CR_FIRB_HK_Rx0	SMEC Non-defaulted Unsecured Construction	Credit risk and free deliveries	Foundation IRB approach	HK	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Exposures without credit protection	Not applicable	F Construction	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0111_CR_FIRB_HR_Rx0	SMEC Non-defaulted Unsecured Construction	Credit risk and free deliveries	Foundation IRB approach	HR	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Exposures without credit protection	Not applicable	F Construction	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMEC_ALL_0111_CR_FIRB_HU_Rx0	SMEC Non-defaulted Unsecured Construction	Credit risk and free deliveries	Foundation IRB approach	HU	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Exposures without credit protection	Not applicable	F Construction	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0111_CR_FIRB_IE_Rx0	SMEC Non-defaulted Unsecured Construction	Credit risk and free deliveries	Foundation IRB approach	IE	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Exposures without credit protection	Not applicable	F Construction	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0111_CR_FIRB_IL_Rx0	SMEC Non-defaulted Unsecured Construction	Credit risk and free deliveries	Foundation IRB approach	IL	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Exposures without credit protection	Not applicable	F Construction	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0111_CR_FIRB_IT_Rx0	SMEC Non-defaulted Unsecured Construction	Credit risk and free deliveries	Foundation IRB approach	IT	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Exposures without credit protection	Not applicable	F Construction	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0111_CR_FIRB_JP_Rx0	SMEC Non-defaulted Unsecured Construction	Credit risk and free deliveries	Foundation IRB approach	JP	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Exposures without credit protection	Not applicable	F Construction	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0111_CR_FIRB_KR_Rx0	SMEC Non-defaulted Unsecured Construction	Credit risk and free deliveries	Foundation IRB approach	KR	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Exposures without credit protection	Not applicable	F Construction	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0111_CR_FIRB_LT_Rx0	SMEC Non-defaulted Unsecured Construction	Credit risk and free deliveries	Foundation IRB approach	LT	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Exposures without credit protection	Not applicable	F Construction	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0111_CR_FIRB_LU_Rx0	SMEC Non-defaulted Unsecured Construction	Credit risk and free deliveries	Foundation IRB approach	LU	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Exposures without credit protection	Not applicable	F Construction	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0111_CR_FIRB_LV_Rx0	SMEC Non-defaulted Unsecured Construction	Credit risk and free deliveries	Foundation IRB approach	LV	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Exposures without credit protection	Not applicable	F Construction	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0111_CR_FIRB_MT_Rx0	SMEC Non-defaulted Unsecured Construction	Credit risk and free deliveries	Foundation IRB approach	MT	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Exposures without credit protection	Not applicable	F Construction	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0111_CR_FIRB_NL_Rx0	SMEC Non-defaulted Unsecured Construction	Credit risk and free deliveries	Foundation IRB approach	NL	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Exposures without credit protection	Not applicable	F Construction	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0111_CR_FIRB_NO_Rx0	SMEC Non-defaulted Unsecured Construction	Credit risk and free deliveries	Foundation IRB approach	NO	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Exposures without credit protection	Not applicable	F Construction	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0111_CR_FIRB_PL_Rx0	SMEC Non-defaulted Unsecured Construction	Credit risk and free deliveries	Foundation IRB approach	PL	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Exposures without credit protection	Not applicable	F Construction	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0111_CR_FIRB_PT_Rx0	SMEC Non-defaulted Unsecured Construction	Credit risk and free deliveries	Foundation IRB approach	PT	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Exposures without credit protection	Not applicable	F Construction	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0111_CR_FIRB_RO_Rx0	SMEC Non-defaulted Unsecured Construction	Credit risk and free deliveries	Foundation IRB approach	RO	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Exposures without credit protection	Not applicable	F Construction	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0111_CR_FIRB_RU_Rx0	SMEC Non-defaulted Unsecured Construction	Credit risk and free deliveries	Foundation IRB approach	RU	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Exposures without credit protection	Not applicable	F Construction	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0111_CR_FIRB_SE_Rx0	SMEC Non-defaulted Unsecured Construction	Credit risk and free deliveries	Foundation IRB approach	SE	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Exposures without credit protection	Not applicable	F Construction	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0111_CR_FIRB_SG_Rx0	SMEC Non-defaulted Unsecured Construction	Credit risk and free deliveries	Foundation IRB approach	SG	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Exposures without credit protection	Not applicable	F Construction	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0111_CR_FIRB_SI_Rx0	SMEC Non-defaulted Unsecured Construction	Credit risk and free deliveries	Foundation IRB approach	SI	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Exposures without credit protection	Not applicable	F Construction	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0111_CR_FIRB_SK_Rx0	SMEC Non-defaulted Unsecured Construction	Credit risk and free deliveries	Foundation IRB approach	SK	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Exposures without credit protection	Not applicable	F Construction	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0111_CR_FIRB_TR_Rx0	SMEC Non-defaulted Unsecured Construction	Credit risk and free deliveries	Foundation IRB approach	TR	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Exposures without credit protection	Not applicable	F Construction	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0111_CR_FIRB_US_Rx0	SMEC Non-defaulted Unsecured Construction	Credit risk and free deliveries	Foundation IRB approach	US	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Exposures without credit protection	Not applicable	F Construction	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMEC_ALL_0111_CR_FIRB_x2_Rx0	SMEC Non-defaulted Unsecured Construction	Credit risk and free deliveries	Foundation IRB approach	Other countries	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Exposures without credit protection	Not applicable	F Construction	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0112_CR_FIRB_x0_Rx0	SMEC Non-defaulted Secured Construction	Credit risk and free deliveries	Foundation IRB approach	Not applicable	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Not applicable	F Construction	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0112_CR_FIRB_AT_Rx0	SMEC Non-defaulted Secured Construction	Credit risk and free deliveries	Foundation IRB approach	AT	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Not applicable	F Construction	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0112_CR_FIRB_AU_Rx0	SMEC Non-defaulted Secured Construction	Credit risk and free deliveries	Foundation IRB approach	AU	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Not applicable	F Construction	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0112_CR_FIRB_BE_Rx0	SMEC Non-defaulted Secured Construction	Credit risk and free deliveries	Foundation IRB approach	BE	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Not applicable	F Construction	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0112_CR_FIRB_BG_Rx0	SMEC Non-defaulted Secured Construction	Credit risk and free deliveries	Foundation IRB approach	BG	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Not applicable	F Construction	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0112_CR_FIRB_BR_Rx0	SMEC Non-defaulted Secured Construction	Credit risk and free deliveries	Foundation IRB approach	BR	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Not applicable	F Construction	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0112_CR_FIRB_CA_Rx0	SMEC Non-defaulted Secured Construction	Credit risk and free deliveries	Foundation IRB approach	CA	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Not applicable	F Construction	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0112_CR_FIRB_CH_Rx0	SMEC Non-defaulted Secured Construction	Credit risk and free deliveries	Foundation IRB approach	CH	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Not applicable	F Construction	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0112_CR_FIRB_CN_Rx0	SMEC Non-defaulted Secured Construction	Credit risk and free deliveries	Foundation IRB approach	CN	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Not applicable	F Construction	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0112_CR_FIRB_CY_Rx0	SMEC Non-defaulted Secured Construction	Credit risk and free deliveries	Foundation IRB approach	CY	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Not applicable	F Construction	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0112_CR_FIRB_CZ_Rx0	SMEC Non-defaulted Secured Construction	Credit risk and free deliveries	Foundation IRB approach	CZ	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Not applicable	F Construction	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0112_CR_FIRB_DE_Rx0	SMEC Non-defaulted Secured Construction	Credit risk and free deliveries	Foundation IRB approach	DE	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Not applicable	F Construction	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0112_CR_FIRB_DK_Rx0	SMEC Non-defaulted Secured Construction	Credit risk and free deliveries	Foundation IRB approach	DK	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Not applicable	F Construction	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0112_CR_FIRB_EE_Rx0	SMEC Non-defaulted Secured Construction	Credit risk and free deliveries	Foundation IRB approach	EE	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Not applicable	F Construction	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0112_CR_FIRB_ES_Rx0	SMEC Non-defaulted Secured Construction	Credit risk and free deliveries	Foundation IRB approach	ES	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Not applicable	F Construction	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0112_CR_FIRB_FI_Rx0	SMEC Non-defaulted Secured Construction	Credit risk and free deliveries	Foundation IRB approach	FI	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Not applicable	F Construction	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0112_CR_FIRB_FR_Rx0	SMEC Non-defaulted Secured Construction	Credit risk and free deliveries	Foundation IRB approach	FR	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Not applicable	F Construction	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0112_CR_FIRB_GB_Rx0	SMEC Non-defaulted Secured Construction	Credit risk and free deliveries	Foundation IRB approach	GB	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Not applicable	F Construction	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0112_CR_FIRB_GR_Rx0	SMEC Non-defaulted Secured Construction	Credit risk and free deliveries	Foundation IRB approach	GR	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Not applicable	F Construction	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0112_CR_FIRB_HK_Rx0	SMEC Non-defaulted Secured Construction	Credit risk and free deliveries	Foundation IRB approach	HK	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Not applicable	F Construction	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0112_CR_FIRB_HR_Rx0	SMEC Non-defaulted Secured Construction	Credit risk and free deliveries	Foundation IRB approach	HR	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Not applicable	F Construction	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMEC_ALL_0112_CR_FIRB_HU_Rx0	SMEC Non-defaulted Secured Construction	Credit risk and free deliveries	Foundation IRB approach	HU	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Not applicable	F Construction	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0112_CR_FIRB_IE_Rx0	SMEC Non-defaulted Secured Construction	Credit risk and free deliveries	Foundation IRB approach	IE	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Not applicable	F Construction	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0112_CR_FIRB_IL_Rx0	SMEC Non-defaulted Secured Construction	Credit risk and free deliveries	Foundation IRB approach	IL	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Not applicable	F Construction	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0112_CR_FIRB_IT_Rx0	SMEC Non-defaulted Secured Construction	Credit risk and free deliveries	Foundation IRB approach	IT	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Not applicable	F Construction	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0112_CR_FIRB_JP_Rx0	SMEC Non-defaulted Secured Construction	Credit risk and free deliveries	Foundation IRB approach	JP	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Not applicable	F Construction	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0112_CR_FIRB_KR_Rx0	SMEC Non-defaulted Secured Construction	Credit risk and free deliveries	Foundation IRB approach	KR	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Not applicable	F Construction	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0112_CR_FIRB_LT_Rx0	SMEC Non-defaulted Secured Construction	Credit risk and free deliveries	Foundation IRB approach	LT	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Not applicable	F Construction	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0112_CR_FIRB_LU_Rx0	SMEC Non-defaulted Secured Construction	Credit risk and free deliveries	Foundation IRB approach	LU	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Not applicable	F Construction	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0112_CR_FIRB_LV_Rx0	SMEC Non-defaulted Secured Construction	Credit risk and free deliveries	Foundation IRB approach	LV	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Not applicable	F Construction	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0112_CR_FIRB_MT_Rx0	SMEC Non-defaulted Secured Construction	Credit risk and free deliveries	Foundation IRB approach	MT	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Not applicable	F Construction	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0112_CR_FIRB_NL_Rx0	SMEC Non-defaulted Secured Construction	Credit risk and free deliveries	Foundation IRB approach	NL	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Not applicable	F Construction	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0112_CR_FIRB_NO_Rx0	SMEC Non-defaulted Secured Construction	Credit risk and free deliveries	Foundation IRB approach	NO	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Not applicable	F Construction	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0112_CR_FIRB_PL_Rx0	SMEC Non-defaulted Secured Construction	Credit risk and free deliveries	Foundation IRB approach	PL	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Not applicable	F Construction	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0112_CR_FIRB_PT_Rx0	SMEC Non-defaulted Secured Construction	Credit risk and free deliveries	Foundation IRB approach	PT	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Not applicable	F Construction	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0112_CR_FIRB_RO_Rx0	SMEC Non-defaulted Secured Construction	Credit risk and free deliveries	Foundation IRB approach	RO	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Not applicable	F Construction	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0112_CR_FIRB_RU_Rx0	SMEC Non-defaulted Secured Construction	Credit risk and free deliveries	Foundation IRB approach	RU	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Not applicable	F Construction	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0112_CR_FIRB_SE_Rx0	SMEC Non-defaulted Secured Construction	Credit risk and free deliveries	Foundation IRB approach	SE	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Not applicable	F Construction	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0112_CR_FIRB_SG_Rx0	SMEC Non-defaulted Secured Construction	Credit risk and free deliveries	Foundation IRB approach	SG	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Not applicable	F Construction	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0112_CR_FIRB_SI_Rx0	SMEC Non-defaulted Secured Construction	Credit risk and free deliveries	Foundation IRB approach	SI	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Not applicable	F Construction	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0112_CR_FIRB_SK_Rx0	SMEC Non-defaulted Secured Construction	Credit risk and free deliveries	Foundation IRB approach	SK	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Not applicable	F Construction	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0112_CR_FIRB_TR_Rx0	SMEC Non-defaulted Secured Construction	Credit risk and free deliveries	Foundation IRB approach	TR	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Not applicable	F Construction	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0112_CR_FIRB_US_Rx0	SMEC Non-defaulted Secured Construction	Credit risk and free deliveries	Foundation IRB approach	US	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Not applicable	F Construction	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMEC_ALL_0112_CR_FIRB_x2_Rx0	SMEC Non-defaulted Secured Construction	Credit risk and free deliveries	Foundation IRB approach	Other countries	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Not applicable	F Construction	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_x0_R01	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	Not applicable	Rating 1	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_AT_R01	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	AT	Rating 1	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_AU_R01	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	AU	Rating 1	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_BE_R01	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	BE	Rating 1	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_BG_R01	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	BG	Rating 1	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_BR_R01	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	BR	Rating 1	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_CA_R01	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	CA	Rating 1	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_CH_R01	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	CH	Rating 1	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_CN_R01	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	CN	Rating 1	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_CY_R01	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	CY	Rating 1	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_CZ_R01	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	CZ	Rating 1	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_DE_R01	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	DE	Rating 1	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_DK_R01	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	DK	Rating 1	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_EE_R01	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	EE	Rating 1	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_ES_R01	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	ES	Rating 1	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_FI_R01	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	FI	Rating 1	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_FR_R01	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	FR	Rating 1	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_GB_R01	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	GB	Rating 1	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_GR_R01	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	GR	Rating 1	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_HK_R01	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	HK	Rating 1	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_HR_R01	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	HR	Rating 1	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
CORP_ALL_0086_CR_FIRB_HU_R01	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	HU	Rating 1	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_IE_R01	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	IE	Rating 1	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_IL_R01	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	IL	Rating 1	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_IT_R01	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	IT	Rating 1	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_JP_R01	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	JP	Rating 1	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_KR_R01	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	KR	Rating 1	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_LT_R01	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	LT	Rating 1	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_LU_R01	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	LU	Rating 1	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_LV_R01	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	LV	Rating 1	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_MT_R01	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	MT	Rating 1	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_NL_R01	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	NL	Rating 1	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_NO_R01	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	NO	Rating 1	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_PL_R01	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	PL	Rating 1	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_PT_R01	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	PT	Rating 1	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_RO_R01	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	RO	Rating 1	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_RU_R01	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	RU	Rating 1	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_SE_R01	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	SE	Rating 1	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_SG_R01	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	SG	Rating 1	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_SI_R01	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	SI	Rating 1	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_SK_R01	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	SK	Rating 1	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_TR_R01	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	TR	Rating 1	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_US_R01	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	US	Rating 1	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
CORP_ALL_0086_CR_FIRB_x2_R01	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	Other countries	Rating 1	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_x0_R02	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	Not applicable	Rating 2	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_AT_R02	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	AT	Rating 2	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_AU_R02	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	AU	Rating 2	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_BE_R02	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	BE	Rating 2	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_BG_R02	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	BG	Rating 2	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_BR_R02	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	BR	Rating 2	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_CA_R02	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	CA	Rating 2	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_CH_R02	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	CH	Rating 2	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_CN_R02	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	CN	Rating 2	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_CY_R02	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	CY	Rating 2	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_CZ_R02	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	CZ	Rating 2	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_DE_R02	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	DE	Rating 2	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_DK_R02	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	DK	Rating 2	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_EE_R02	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	EE	Rating 2	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_ES_R02	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	ES	Rating 2	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_FI_R02	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	FI	Rating 2	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_FR_R02	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	FR	Rating 2	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_GB_R02	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	GB	Rating 2	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_GR_R02	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	GR	Rating 2	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_HK_R02	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	HK	Rating 2	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_HR_R02	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	HR	Rating 2	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
CORP_ALL_0086_CR_FIRB_HU_R02	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	HU	Rating 2	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_IE_R02	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	IE	Rating 2	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_IL_R02	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	IL	Rating 2	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_IT_R02	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	IT	Rating 2	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_JP_R02	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	JP	Rating 2	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_KR_R02	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	KR	Rating 2	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_LT_R02	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	LT	Rating 2	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_LU_R02	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	LU	Rating 2	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_LV_R02	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	LV	Rating 2	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_MT_R02	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	MT	Rating 2	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_NL_R02	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	NL	Rating 2	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_NO_R02	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	NO	Rating 2	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_PL_R02	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	PL	Rating 2	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_PT_R02	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	PT	Rating 2	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_RO_R02	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	RO	Rating 2	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_RU_R02	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	RU	Rating 2	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_SE_R02	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	SE	Rating 2	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_SG_R02	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	SG	Rating 2	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_SI_R02	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	SI	Rating 2	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_SK_R02	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	SK	Rating 2	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_TR_R02	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	TR	Rating 2	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_US_R02	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	US	Rating 2	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
CORP_ALL_0086_CR_FIRB_x2_R02	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	Other countries	Rating 2	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_x0_R03	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	Not applicable	Rating 3	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_AT_R03	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	AT	Rating 3	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_AU_R03	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	AU	Rating 3	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_BE_R03	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	BE	Rating 3	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_BG_R03	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	BG	Rating 3	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_BR_R03	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	BR	Rating 3	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_CA_R03	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	CA	Rating 3	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_CH_R03	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	CH	Rating 3	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_CN_R03	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	CN	Rating 3	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_CY_R03	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	CY	Rating 3	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_CZ_R03	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	CZ	Rating 3	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_DE_R03	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	DE	Rating 3	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_DK_R03	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	DK	Rating 3	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_EE_R03	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	EE	Rating 3	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_ES_R03	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	ES	Rating 3	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_FI_R03	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	FI	Rating 3	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_FR_R03	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	FR	Rating 3	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_GB_R03	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	GB	Rating 3	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_GR_R03	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	GR	Rating 3	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_HK_R03	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	HK	Rating 3	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_HR_R03	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	HR	Rating 3	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
CORP_ALL_0086_CR_FIRB_HU_R03	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	HU	Rating 3	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_IE_R03	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	IE	Rating 3	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_IL_R03	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	IL	Rating 3	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_IT_R03	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	IT	Rating 3	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_JP_R03	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	JP	Rating 3	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_KR_R03	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	KR	Rating 3	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_LT_R03	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	LT	Rating 3	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_LU_R03	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	LU	Rating 3	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_LV_R03	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	LV	Rating 3	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_MT_R03	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	MT	Rating 3	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_NL_R03	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	NL	Rating 3	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_NO_R03	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	NO	Rating 3	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_PL_R03	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	PL	Rating 3	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_PT_R03	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	PT	Rating 3	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_RO_R03	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	RO	Rating 3	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_RU_R03	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	RU	Rating 3	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_SE_R03	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	SE	Rating 3	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_SG_R03	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	SG	Rating 3	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_SI_R03	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	SI	Rating 3	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_SK_R03	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	SK	Rating 3	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_TR_R03	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	TR	Rating 3	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_US_R03	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	US	Rating 3	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
CORP_ALL_0086_CR_FIRB_x2_R03	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	Other countries	Rating 3	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_x0_R04	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	Not applicable	Rating 4	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_AT_R04	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	AT	Rating 4	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_AU_R04	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	AU	Rating 4	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_BE_R04	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	BE	Rating 4	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_BG_R04	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	BG	Rating 4	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_BR_R04	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	BR	Rating 4	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_CA_R04	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	CA	Rating 4	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_CH_R04	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	CH	Rating 4	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_CN_R04	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	CN	Rating 4	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_CY_R04	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	CY	Rating 4	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_CZ_R04	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	CZ	Rating 4	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_DE_R04	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	DE	Rating 4	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_DK_R04	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	DK	Rating 4	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_EE_R04	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	EE	Rating 4	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_ES_R04	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	ES	Rating 4	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_FI_R04	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	FI	Rating 4	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_FR_R04	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	FR	Rating 4	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_GB_R04	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	GB	Rating 4	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_GR_R04	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	GR	Rating 4	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_HK_R04	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	HK	Rating 4	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_HR_R04	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	HR	Rating 4	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
CORP_ALL_0086_CR_FIRB_HU_R04	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	HU	Rating 4	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_IE_R04	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	IE	Rating 4	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_IL_R04	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	IL	Rating 4	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_IT_R04	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	IT	Rating 4	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_JP_R04	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	JP	Rating 4	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_KR_R04	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	KR	Rating 4	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_LT_R04	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	LT	Rating 4	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_LU_R04	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	LU	Rating 4	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_LV_R04	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	LV	Rating 4	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_MT_R04	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	MT	Rating 4	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_NL_R04	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	NL	Rating 4	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_NO_R04	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	NO	Rating 4	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_PL_R04	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	PL	Rating 4	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_PT_R04	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	PT	Rating 4	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_RO_R04	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	RO	Rating 4	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_RU_R04	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	RU	Rating 4	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_SE_R04	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	SE	Rating 4	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_SG_R04	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	SG	Rating 4	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_SI_R04	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	SI	Rating 4	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_SK_R04	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	SK	Rating 4	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_TR_R04	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	TR	Rating 4	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_US_R04	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	US	Rating 4	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
CORP_ALL_0086_CR_FIRB_x2_R04	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	Other countries	Rating 4	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_x0_R05	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	Not applicable	Rating 5	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_AT_R05	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	AT	Rating 5	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_AU_R05	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	AU	Rating 5	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_BE_R05	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	BE	Rating 5	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_BG_R05	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	BG	Rating 5	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_BR_R05	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	BR	Rating 5	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_CA_R05	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	CA	Rating 5	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_CH_R05	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	CH	Rating 5	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_CN_R05	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	CN	Rating 5	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_CY_R05	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	CY	Rating 5	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_CZ_R05	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	CZ	Rating 5	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_DE_R05	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	DE	Rating 5	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_DK_R05	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	DK	Rating 5	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_EE_R05	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	EE	Rating 5	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_ES_R05	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	ES	Rating 5	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_FI_R05	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	FI	Rating 5	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_FR_R05	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	FR	Rating 5	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_GB_R05	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	GB	Rating 5	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_GR_R05	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	GR	Rating 5	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_HK_R05	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	HK	Rating 5	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_HR_R05	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	HR	Rating 5	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
CORP_ALL_0086_CR_FIRB_HU_R05	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	HU	Rating 5	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_IE_R05	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	IE	Rating 5	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_IL_R05	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	IL	Rating 5	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_IT_R05	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	IT	Rating 5	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_JP_R05	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	JP	Rating 5	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_KR_R05	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	KR	Rating 5	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_LT_R05	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	LT	Rating 5	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_LU_R05	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	LU	Rating 5	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_LV_R05	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	LV	Rating 5	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_MT_R05	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	MT	Rating 5	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_NL_R05	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	NL	Rating 5	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_NO_R05	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	NO	Rating 5	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_PL_R05	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	PL	Rating 5	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_PT_R05	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	PT	Rating 5	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_RO_R05	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	RO	Rating 5	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_RU_R05	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	RU	Rating 5	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_SE_R05	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	SE	Rating 5	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_SG_R05	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	SG	Rating 5	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_SI_R05	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	SI	Rating 5	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_SK_R05	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	SK	Rating 5	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_TR_R05	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	TR	Rating 5	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_US_R05	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	US	Rating 5	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
CORP_ALL_0086_CR_FIRB_x2_R05	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	Other countries	Rating 5	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_x0_R06	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	Not applicable	Rating 6	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_AT_R06	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	AT	Rating 6	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_AU_R06	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	AU	Rating 6	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_BE_R06	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	BE	Rating 6	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_BG_R06	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	BG	Rating 6	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_BR_R06	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	BR	Rating 6	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_CA_R06	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	CA	Rating 6	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_CH_R06	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	CH	Rating 6	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_CN_R06	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	CN	Rating 6	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_CY_R06	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	CY	Rating 6	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_CZ_R06	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	CZ	Rating 6	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_DE_R06	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	DE	Rating 6	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_DK_R06	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	DK	Rating 6	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_EE_R06	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	EE	Rating 6	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_ES_R06	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	ES	Rating 6	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_FI_R06	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	FI	Rating 6	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_FR_R06	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	FR	Rating 6	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_GB_R06	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	GB	Rating 6	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_GR_R06	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	GR	Rating 6	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_HK_R06	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	HK	Rating 6	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_HR_R06	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	HR	Rating 6	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
CORP_ALL_0086_CR_FIRB_HU_R06	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	HU	Rating 6	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_IE_R06	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	IE	Rating 6	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_IL_R06	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	IL	Rating 6	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_IT_R06	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	IT	Rating 6	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_JP_R06	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	JP	Rating 6	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_KR_R06	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	KR	Rating 6	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_LT_R06	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	LT	Rating 6	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_LU_R06	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	LU	Rating 6	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_LV_R06	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	LV	Rating 6	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_MT_R06	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	MT	Rating 6	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_NL_R06	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	NL	Rating 6	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_NO_R06	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	NO	Rating 6	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_PL_R06	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	PL	Rating 6	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_PT_R06	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	PT	Rating 6	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_RO_R06	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	RO	Rating 6	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_RU_R06	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	RU	Rating 6	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_SE_R06	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	SE	Rating 6	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_SG_R06	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	SG	Rating 6	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_SI_R06	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	SI	Rating 6	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_SK_R06	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	SK	Rating 6	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_TR_R06	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	TR	Rating 6	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_US_R06	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	US	Rating 6	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
CORP_ALL_0086_CR_FIRB_x2_R06	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	Other countries	Rating 6	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_x0_R07	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	Not applicable	Rating 7	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_AT_R07	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	AT	Rating 7	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_AU_R07	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	AU	Rating 7	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_BE_R07	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	BE	Rating 7	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_BG_R07	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	BG	Rating 7	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_BR_R07	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	BR	Rating 7	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_CA_R07	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	CA	Rating 7	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_CH_R07	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	CH	Rating 7	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_CN_R07	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	CN	Rating 7	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_CY_R07	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	CY	Rating 7	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_CZ_R07	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	CZ	Rating 7	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_DE_R07	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	DE	Rating 7	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_DK_R07	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	DK	Rating 7	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_EE_R07	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	EE	Rating 7	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_ES_R07	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	ES	Rating 7	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_FI_R07	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	FI	Rating 7	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_FR_R07	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	FR	Rating 7	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_GB_R07	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	GB	Rating 7	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_GR_R07	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	GR	Rating 7	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_HK_R07	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	HK	Rating 7	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_HR_R07	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	HR	Rating 7	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
CORP_ALL_0086_CR_FIRB_HU_R07	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	HU	Rating 7	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_IE_R07	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	IE	Rating 7	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_IL_R07	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	IL	Rating 7	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_IT_R07	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	IT	Rating 7	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_JP_R07	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	JP	Rating 7	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_KR_R07	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	KR	Rating 7	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_LT_R07	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	LT	Rating 7	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_LU_R07	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	LU	Rating 7	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_LV_R07	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	LV	Rating 7	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_MT_R07	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	MT	Rating 7	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_NL_R07	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	NL	Rating 7	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_NO_R07	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	NO	Rating 7	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_PL_R07	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	PL	Rating 7	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_PT_R07	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	PT	Rating 7	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_RO_R07	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	RO	Rating 7	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_RU_R07	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	RU	Rating 7	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_SE_R07	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	SE	Rating 7	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_SG_R07	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	SG	Rating 7	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_SI_R07	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	SI	Rating 7	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_SK_R07	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	SK	Rating 7	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_TR_R07	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	TR	Rating 7	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_US_R07	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	US	Rating 7	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
CORP_ALL_0086_CR_FIRB_x2_R07	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	Other countries	Rating 7	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_x0_R08	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	Not applicable	Rating 8	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_AT_R08	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	AT	Rating 8	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_AU_R08	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	AU	Rating 8	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_BE_R08	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	BE	Rating 8	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_BG_R08	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	BG	Rating 8	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_BR_R08	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	BR	Rating 8	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_CA_R08	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	CA	Rating 8	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_CH_R08	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	CH	Rating 8	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_CN_R08	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	CN	Rating 8	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_CY_R08	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	CY	Rating 8	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_CZ_R08	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	CZ	Rating 8	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_DE_R08	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	DE	Rating 8	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_DK_R08	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	DK	Rating 8	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_EE_R08	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	EE	Rating 8	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_ES_R08	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	ES	Rating 8	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_FI_R08	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	FI	Rating 8	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_FR_R08	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	FR	Rating 8	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_GB_R08	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	GB	Rating 8	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_GR_R08	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	GR	Rating 8	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_HK_R08	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	HK	Rating 8	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_HR_R08	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	HR	Rating 8	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
CORP_ALL_0086_CR_FIRB_HU_R08	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	HU	Rating 8	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_IE_R08	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	IE	Rating 8	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_IL_R08	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	IL	Rating 8	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_IT_R08	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	IT	Rating 8	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_JP_R08	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	JP	Rating 8	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_KR_R08	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	KR	Rating 8	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_LT_R08	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	LT	Rating 8	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_LU_R08	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	LU	Rating 8	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_LV_R08	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	LV	Rating 8	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_MT_R08	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	MT	Rating 8	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_NL_R08	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	NL	Rating 8	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_NO_R08	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	NO	Rating 8	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_PL_R08	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	PL	Rating 8	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_PT_R08	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	PT	Rating 8	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_RO_R08	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	RO	Rating 8	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_RU_R08	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	RU	Rating 8	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_SE_R08	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	SE	Rating 8	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_SG_R08	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	SG	Rating 8	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_SI_R08	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	SI	Rating 8	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_SK_R08	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	SK	Rating 8	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_TR_R08	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	TR	Rating 8	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_US_R08	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	US	Rating 8	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
CORP_ALL_0086_CR_FIRB_x2_R08	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	Other countries	Rating 8	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_x0_R09	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	Not applicable	Rating 9	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_AT_R09	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	AT	Rating 9	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_AU_R09	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	AU	Rating 9	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_BE_R09	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	BE	Rating 9	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_BG_R09	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	BG	Rating 9	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_BR_R09	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	BR	Rating 9	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_CA_R09	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	CA	Rating 9	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_CH_R09	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	CH	Rating 9	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_CN_R09	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	CN	Rating 9	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_CY_R09	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	CY	Rating 9	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_CZ_R09	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	CZ	Rating 9	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_DE_R09	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	DE	Rating 9	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_DK_R09	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	DK	Rating 9	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_EE_R09	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	EE	Rating 9	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_ES_R09	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	ES	Rating 9	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_FI_R09	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	FI	Rating 9	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_FR_R09	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	FR	Rating 9	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_GB_R09	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	GB	Rating 9	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_GR_R09	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	GR	Rating 9	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_HK_R09	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	HK	Rating 9	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_HR_R09	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	HR	Rating 9	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
CORP_ALL_0086_CR_FIRB_HU_R09	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	HU	Rating 9	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_IE_R09	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	IE	Rating 9	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_IL_R09	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	IL	Rating 9	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_IT_R09	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	IT	Rating 9	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_JP_R09	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	JP	Rating 9	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_KR_R09	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	KR	Rating 9	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_LT_R09	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	LT	Rating 9	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_LU_R09	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	LU	Rating 9	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_LV_R09	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	LV	Rating 9	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_MT_R09	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	MT	Rating 9	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_NL_R09	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	NL	Rating 9	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_NO_R09	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	NO	Rating 9	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_PL_R09	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	PL	Rating 9	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_PT_R09	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	PT	Rating 9	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_RO_R09	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	RO	Rating 9	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_RU_R09	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	RU	Rating 9	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_SE_R09	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	SE	Rating 9	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_SG_R09	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	SG	Rating 9	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_SI_R09	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	SI	Rating 9	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_SK_R09	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	SK	Rating 9	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_TR_R09	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	TR	Rating 9	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_US_R09	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	US	Rating 9	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
CORP_ALL_0086_CR_FIRB_x2_R09	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	Other countries	Rating 9	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_x0_R10	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	Not applicable	Rating 10	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_AT_R10	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	AT	Rating 10	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_AU_R10	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	AU	Rating 10	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_BE_R10	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	BE	Rating 10	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_BG_R10	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	BG	Rating 10	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_BR_R10	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	BR	Rating 10	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_CA_R10	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	CA	Rating 10	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_CH_R10	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	CH	Rating 10	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_CN_R10	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	CN	Rating 10	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_CY_R10	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	CY	Rating 10	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_CZ_R10	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	CZ	Rating 10	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_DE_R10	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	DE	Rating 10	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_DK_R10	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	DK	Rating 10	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_EE_R10	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	EE	Rating 10	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_ES_R10	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	ES	Rating 10	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_FI_R10	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	FI	Rating 10	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_FR_R10	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	FR	Rating 10	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_GB_R10	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	GB	Rating 10	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_GR_R10	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	GR	Rating 10	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_HK_R10	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	HK	Rating 10	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_HR_R10	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	HR	Rating 10	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
CORP_ALL_0086_CR_FIRB_HU_R10	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	HU	Rating 10	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_IE_R10	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	IE	Rating 10	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_IL_R10	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	IL	Rating 10	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_IT_R10	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	IT	Rating 10	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_JP_R10	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	JP	Rating 10	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_KR_R10	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	KR	Rating 10	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_LT_R10	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	LT	Rating 10	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_LU_R10	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	LU	Rating 10	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_LV_R10	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	LV	Rating 10	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_MT_R10	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	MT	Rating 10	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_NL_R10	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	NL	Rating 10	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_NO_R10	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	NO	Rating 10	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_PL_R10	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	PL	Rating 10	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_PT_R10	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	PT	Rating 10	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_RO_R10	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	RO	Rating 10	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_RU_R10	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	RU	Rating 10	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_SE_R10	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	SE	Rating 10	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_SG_R10	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	SG	Rating 10	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_SI_R10	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	SI	Rating 10	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_SK_R10	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	SK	Rating 10	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_TR_R10	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	TR	Rating 10	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_US_R10	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	US	Rating 10	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
CORP_ALL_0086_CR_FIRB_x2_R10	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	Other countries	Rating 10	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_x0_R11	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	Not applicable	Rating 11	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_AT_R11	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	AT	Rating 11	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_AU_R11	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	AU	Rating 11	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_BE_R11	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	BE	Rating 11	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_BG_R11	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	BG	Rating 11	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_BR_R11	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	BR	Rating 11	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_CA_R11	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	CA	Rating 11	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_CH_R11	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	CH	Rating 11	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_CN_R11	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	CN	Rating 11	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_CY_R11	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	CY	Rating 11	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_CZ_R11	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	CZ	Rating 11	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_DE_R11	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	DE	Rating 11	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_DK_R11	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	DK	Rating 11	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_EE_R11	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	EE	Rating 11	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_ES_R11	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	ES	Rating 11	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_FI_R11	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	FI	Rating 11	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_FR_R11	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	FR	Rating 11	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_GB_R11	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	GB	Rating 11	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_GR_R11	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	GR	Rating 11	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_HK_R11	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	HK	Rating 11	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_HR_R11	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	HR	Rating 11	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
CORP_ALL_0086_CR_FIRB_HU_R11	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	HU	Rating 11	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_IE_R11	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	IE	Rating 11	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_IL_R11	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	IL	Rating 11	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_IT_R11	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	IT	Rating 11	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_JP_R11	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	JP	Rating 11	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_KR_R11	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	KR	Rating 11	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_LT_R11	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	LT	Rating 11	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_LU_R11	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	LU	Rating 11	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_LV_R11	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	LV	Rating 11	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_MT_R11	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	MT	Rating 11	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_NL_R11	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	NL	Rating 11	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_NO_R11	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	NO	Rating 11	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_PL_R11	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	PL	Rating 11	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_PT_R11	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	PT	Rating 11	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_RO_R11	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	RO	Rating 11	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_RU_R11	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	RU	Rating 11	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_SE_R11	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	SE	Rating 11	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_SG_R11	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	SG	Rating 11	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_SI_R11	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	SI	Rating 11	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_SK_R11	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	SK	Rating 11	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_TR_R11	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	TR	Rating 11	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_US_R11	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	US	Rating 11	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
CORP_ALL_0086_CR_FIRB_x2_R11	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	Other countries	Rating 11	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_x0_R12	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	Not applicable	Rating 12	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_AT_R12	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	AT	Rating 12	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_AU_R12	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	AU	Rating 12	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_BE_R12	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	BE	Rating 12	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_BG_R12	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	BG	Rating 12	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_BR_R12	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	BR	Rating 12	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_CA_R12	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	CA	Rating 12	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_CH_R12	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	CH	Rating 12	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_CN_R12	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	CN	Rating 12	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_CY_R12	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	CY	Rating 12	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_CZ_R12	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	CZ	Rating 12	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_DE_R12	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	DE	Rating 12	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_DK_R12	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	DK	Rating 12	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_EE_R12	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	EE	Rating 12	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_ES_R12	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	ES	Rating 12	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_FI_R12	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	FI	Rating 12	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_FR_R12	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	FR	Rating 12	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_GB_R12	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	GB	Rating 12	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_GR_R12	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	GR	Rating 12	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_HK_R12	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	HK	Rating 12	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_HR_R12	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	HR	Rating 12	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
CORP_ALL_0086_CR_FIRB_HU_R12	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	HU	Rating 12	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_IE_R12	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	IE	Rating 12	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_IL_R12	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	IL	Rating 12	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_IT_R12	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	IT	Rating 12	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_JP_R12	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	JP	Rating 12	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_KR_R12	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	KR	Rating 12	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_LT_R12	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	LT	Rating 12	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_LU_R12	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	LU	Rating 12	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_LV_R12	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	LV	Rating 12	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_MT_R12	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	MT	Rating 12	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_NL_R12	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	NL	Rating 12	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_NO_R12	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	NO	Rating 12	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_PL_R12	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	PL	Rating 12	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_PT_R12	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	PT	Rating 12	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_RO_R12	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	RO	Rating 12	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_RU_R12	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	RU	Rating 12	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_SE_R12	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	SE	Rating 12	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_SG_R12	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	SG	Rating 12	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_SI_R12	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	SI	Rating 12	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_SK_R12	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	SK	Rating 12	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_TR_R12	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	TR	Rating 12	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_US_R12	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	US	Rating 12	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
CORP_ALL_0086_CR_FIRB_x2_R12	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	Other countries	Rating 12	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_x0_R13	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	Not applicable	Rating 13	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_AT_R13	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	AT	Rating 13	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_AU_R13	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	AU	Rating 13	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_BE_R13	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	BE	Rating 13	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_BG_R13	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	BG	Rating 13	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_BR_R13	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	BR	Rating 13	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_CA_R13	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	CA	Rating 13	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_CH_R13	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	CH	Rating 13	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_CN_R13	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	CN	Rating 13	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_CY_R13	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	CY	Rating 13	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_CZ_R13	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	CZ	Rating 13	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_DE_R13	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	DE	Rating 13	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_DK_R13	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	DK	Rating 13	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_EE_R13	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	EE	Rating 13	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_ES_R13	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	ES	Rating 13	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_FI_R13	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	FI	Rating 13	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_FR_R13	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	FR	Rating 13	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_GB_R13	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	GB	Rating 13	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_GR_R13	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	GR	Rating 13	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_HK_R13	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	HK	Rating 13	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_HR_R13	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	HR	Rating 13	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
CORP_ALL_0086_CR_FIRB_HU_R13	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	HU	Rating 13	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_IE_R13	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	IE	Rating 13	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_IL_R13	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	IL	Rating 13	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_IT_R13	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	IT	Rating 13	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_JP_R13	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	JP	Rating 13	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_KR_R13	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	KR	Rating 13	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_LT_R13	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	LT	Rating 13	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_LU_R13	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	LU	Rating 13	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_LV_R13	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	LV	Rating 13	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_MT_R13	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	MT	Rating 13	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_NL_R13	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	NL	Rating 13	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_NO_R13	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	NO	Rating 13	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_PL_R13	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	PL	Rating 13	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_PT_R13	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	PT	Rating 13	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_RO_R13	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	RO	Rating 13	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_RU_R13	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	RU	Rating 13	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_SE_R13	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	SE	Rating 13	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_SG_R13	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	SG	Rating 13	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_SI_R13	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	SI	Rating 13	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_SK_R13	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	SK	Rating 13	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_TR_R13	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	TR	Rating 13	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_US_R13	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	US	Rating 13	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
CORP_ALL_0086_CR_FIRB_x2_R13	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	Other countries	Rating 13	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_x0_R14	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	Not applicable	Rating 14	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_AT_R14	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	AT	Rating 14	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_AU_R14	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	AU	Rating 14	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_BE_R14	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	BE	Rating 14	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_BG_R14	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	BG	Rating 14	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_BR_R14	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	BR	Rating 14	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_CA_R14	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	CA	Rating 14	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_CH_R14	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	CH	Rating 14	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_CN_R14	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	CN	Rating 14	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_CY_R14	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	CY	Rating 14	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_CZ_R14	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	CZ	Rating 14	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_DE_R14	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	DE	Rating 14	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_DK_R14	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	DK	Rating 14	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_EE_R14	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	EE	Rating 14	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_ES_R14	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	ES	Rating 14	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_FI_R14	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	FI	Rating 14	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_FR_R14	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	FR	Rating 14	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_GB_R14	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	GB	Rating 14	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_GR_R14	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	GR	Rating 14	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_HK_R14	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	HK	Rating 14	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_HR_R14	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	HR	Rating 14	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
CORP_ALL_0086_CR_FIRB_HU_R14	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	HU	Rating 14	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_IE_R14	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	IE	Rating 14	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_IL_R14	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	IL	Rating 14	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_IT_R14	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	IT	Rating 14	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_JP_R14	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	JP	Rating 14	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_KR_R14	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	KR	Rating 14	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_LT_R14	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	LT	Rating 14	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_LU_R14	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	LU	Rating 14	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_LV_R14	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	LV	Rating 14	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_MT_R14	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	MT	Rating 14	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_NL_R14	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	NL	Rating 14	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_NO_R14	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	NO	Rating 14	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_PL_R14	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	PL	Rating 14	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_PT_R14	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	PT	Rating 14	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_RO_R14	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	RO	Rating 14	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_RU_R14	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	RU	Rating 14	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_SE_R14	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	SE	Rating 14	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_SG_R14	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	SG	Rating 14	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_SI_R14	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	SI	Rating 14	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_SK_R14	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	SK	Rating 14	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_TR_R14	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	TR	Rating 14	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_US_R14	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	US	Rating 14	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
CORP_ALL_0086_CR_FIRB_x2_R14	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	Other countries	Rating 14	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_x0_R15	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	Not applicable	Rating 15	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_AT_R15	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	AT	Rating 15	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_AU_R15	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	AU	Rating 15	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_BE_R15	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	BE	Rating 15	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_BG_R15	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	BG	Rating 15	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_BR_R15	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	BR	Rating 15	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_CA_R15	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	CA	Rating 15	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_CH_R15	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	CH	Rating 15	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_CN_R15	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	CN	Rating 15	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_CY_R15	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	CY	Rating 15	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_CZ_R15	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	CZ	Rating 15	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_DE_R15	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	DE	Rating 15	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_DK_R15	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	DK	Rating 15	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_EE_R15	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	EE	Rating 15	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_ES_R15	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	ES	Rating 15	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_FI_R15	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	FI	Rating 15	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_FR_R15	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	FR	Rating 15	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_GB_R15	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	GB	Rating 15	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_GR_R15	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	GR	Rating 15	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_HK_R15	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	HK	Rating 15	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_HR_R15	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	HR	Rating 15	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
CORP_ALL_0086_CR_FIRB_HU_R15	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	HU	Rating 15	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_IE_R15	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	IE	Rating 15	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_IL_R15	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	IL	Rating 15	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_IT_R15	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	IT	Rating 15	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_JP_R15	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	JP	Rating 15	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_KR_R15	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	KR	Rating 15	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_LT_R15	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	LT	Rating 15	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_LU_R15	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	LU	Rating 15	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_LV_R15	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	LV	Rating 15	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_MT_R15	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	MT	Rating 15	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_NL_R15	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	NL	Rating 15	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_NO_R15	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	NO	Rating 15	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_PL_R15	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	PL	Rating 15	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_PT_R15	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	PT	Rating 15	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_RO_R15	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	RO	Rating 15	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_RU_R15	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	RU	Rating 15	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_SE_R15	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	SE	Rating 15	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_SG_R15	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	SG	Rating 15	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_SI_R15	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	SI	Rating 15	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_SK_R15	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	SK	Rating 15	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_TR_R15	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	TR	Rating 15	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_US_R15	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	US	Rating 15	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
CORP_ALL_0086_CR_FIRB_x2_R15	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	Other countries	Rating 15	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_x0_R16	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	Not applicable	Rating 16	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_AT_R16	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	AT	Rating 16	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_AU_R16	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	AU	Rating 16	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_BE_R16	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	BE	Rating 16	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_BG_R16	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	BG	Rating 16	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_BR_R16	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	BR	Rating 16	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_CA_R16	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	CA	Rating 16	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_CH_R16	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	CH	Rating 16	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_CN_R16	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	CN	Rating 16	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_CY_R16	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	CY	Rating 16	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_CZ_R16	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	CZ	Rating 16	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_DE_R16	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	DE	Rating 16	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_DK_R16	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	DK	Rating 16	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_EE_R16	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	EE	Rating 16	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_ES_R16	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	ES	Rating 16	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_FI_R16	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	FI	Rating 16	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_FR_R16	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	FR	Rating 16	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_GB_R16	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	GB	Rating 16	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_GR_R16	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	GR	Rating 16	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_HK_R16	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	HK	Rating 16	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_HR_R16	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	HR	Rating 16	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
CORP_ALL_0086_CR_FIRB_HU_R16	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	HU	Rating 16	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_IE_R16	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	IE	Rating 16	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_IL_R16	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	IL	Rating 16	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_IT_R16	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	IT	Rating 16	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_JP_R16	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	JP	Rating 16	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_KR_R16	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	KR	Rating 16	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_LT_R16	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	LT	Rating 16	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_LU_R16	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	LU	Rating 16	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_LV_R16	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	LV	Rating 16	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_MT_R16	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	MT	Rating 16	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_NL_R16	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	NL	Rating 16	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_NO_R16	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	NO	Rating 16	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_PL_R16	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	PL	Rating 16	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_PT_R16	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	PT	Rating 16	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_RO_R16	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	RO	Rating 16	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_RU_R16	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	RU	Rating 16	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_SE_R16	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	SE	Rating 16	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_SG_R16	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	SG	Rating 16	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_SI_R16	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	SI	Rating 16	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_SK_R16	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	SK	Rating 16	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_TR_R16	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	TR	Rating 16	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_US_R16	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	US	Rating 16	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
CORP_ALL_0086_CR_FIRB_x2_R16	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	Other countries	Rating 16	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_x0_R17	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	Not applicable	Rating 17	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_AT_R17	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	AT	Rating 17	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_AU_R17	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	AU	Rating 17	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_BE_R17	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	BE	Rating 17	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_BG_R17	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	BG	Rating 17	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_BR_R17	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	BR	Rating 17	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_CA_R17	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	CA	Rating 17	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_CH_R17	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	CH	Rating 17	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_CN_R17	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	CN	Rating 17	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_CY_R17	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	CY	Rating 17	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_CZ_R17	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	CZ	Rating 17	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_DE_R17	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	DE	Rating 17	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_DK_R17	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	DK	Rating 17	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_EE_R17	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	EE	Rating 17	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_ES_R17	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	ES	Rating 17	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_FI_R17	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	FI	Rating 17	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_FR_R17	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	FR	Rating 17	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_GB_R17	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	GB	Rating 17	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_GR_R17	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	GR	Rating 17	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_HK_R17	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	HK	Rating 17	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_HR_R17	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	HR	Rating 17	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
CORP_ALL_0086_CR_FIRB_HU_R17	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	HU	Rating 17	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_IE_R17	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	IE	Rating 17	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_IL_R17	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	IL	Rating 17	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_IT_R17	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	IT	Rating 17	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_JP_R17	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	JP	Rating 17	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_KR_R17	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	KR	Rating 17	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_LT_R17	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	LT	Rating 17	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_LU_R17	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	LU	Rating 17	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_LV_R17	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	LV	Rating 17	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_MT_R17	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	MT	Rating 17	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_NL_R17	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	NL	Rating 17	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_NO_R17	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	NO	Rating 17	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_PL_R17	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	PL	Rating 17	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_PT_R17	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	PT	Rating 17	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_RO_R17	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	RO	Rating 17	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_RU_R17	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	RU	Rating 17	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_SE_R17	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	SE	Rating 17	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_SG_R17	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	SG	Rating 17	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_SI_R17	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	SI	Rating 17	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_SK_R17	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	SK	Rating 17	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_TR_R17	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	TR	Rating 17	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_US_R17	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	US	Rating 17	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
CORP_ALL_0086_CR_FIRB_x2_R17	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	Other countries	Rating 17	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_x0_R18	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	Not applicable	Rating 18	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_AT_R18	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	AT	Rating 18	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_AU_R18	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	AU	Rating 18	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_BE_R18	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	BE	Rating 18	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_BG_R18	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	BG	Rating 18	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_BR_R18	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	BR	Rating 18	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_CA_R18	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	CA	Rating 18	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_CH_R18	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	CH	Rating 18	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_CN_R18	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	CN	Rating 18	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_CY_R18	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	CY	Rating 18	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_CZ_R18	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	CZ	Rating 18	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_DE_R18	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	DE	Rating 18	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_DK_R18	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	DK	Rating 18	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_EE_R18	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	EE	Rating 18	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_ES_R18	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	ES	Rating 18	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_FI_R18	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	FI	Rating 18	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_FR_R18	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	FR	Rating 18	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_GB_R18	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	GB	Rating 18	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_GR_R18	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	GR	Rating 18	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_HK_R18	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	HK	Rating 18	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_HR_R18	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	HR	Rating 18	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
CORP_ALL_0086_CR_FIRB_HU_R18	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	HU	Rating 18	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_IE_R18	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	IE	Rating 18	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_IL_R18	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	IL	Rating 18	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_IT_R18	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	IT	Rating 18	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_JP_R18	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	JP	Rating 18	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_KR_R18	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	KR	Rating 18	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_LT_R18	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	LT	Rating 18	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_LU_R18	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	LU	Rating 18	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_LV_R18	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	LV	Rating 18	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_MT_R18	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	MT	Rating 18	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_NL_R18	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	NL	Rating 18	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_NO_R18	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	NO	Rating 18	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_PL_R18	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	PL	Rating 18	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_PT_R18	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	PT	Rating 18	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_RO_R18	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	RO	Rating 18	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_RU_R18	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	RU	Rating 18	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_SE_R18	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	SE	Rating 18	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_SG_R18	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	SG	Rating 18	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_SI_R18	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	SI	Rating 18	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_SK_R18	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	SK	Rating 18	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_TR_R18	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	TR	Rating 18	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_US_R18	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	US	Rating 18	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
CORP_ALL_0086_CR_FIRB_x2_R18	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	Other countries	Rating 18	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_x0_R19	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	Not applicable	Rating 19	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_AT_R19	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	AT	Rating 19	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_AU_R19	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	AU	Rating 19	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_BE_R19	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	BE	Rating 19	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_BG_R19	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	BG	Rating 19	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_BR_R19	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	BR	Rating 19	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_CA_R19	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	CA	Rating 19	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_CH_R19	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	CH	Rating 19	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_CN_R19	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	CN	Rating 19	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_CY_R19	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	CY	Rating 19	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_CZ_R19	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	CZ	Rating 19	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_DE_R19	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	DE	Rating 19	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_DK_R19	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	DK	Rating 19	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_EE_R19	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	EE	Rating 19	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_ES_R19	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	ES	Rating 19	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_FI_R19	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	FI	Rating 19	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_FR_R19	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	FR	Rating 19	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_GB_R19	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	GB	Rating 19	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_GR_R19	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	GR	Rating 19	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_HK_R19	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	HK	Rating 19	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_HR_R19	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	HR	Rating 19	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
CORP_ALL_0086_CR_FIRB_HU_R19	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	HU	Rating 19	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_IE_R19	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	IE	Rating 19	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_IL_R19	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	IL	Rating 19	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_IT_R19	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	IT	Rating 19	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_JP_R19	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	JP	Rating 19	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_KR_R19	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	KR	Rating 19	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_LT_R19	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	LT	Rating 19	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_LU_R19	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	LU	Rating 19	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_LV_R19	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	LV	Rating 19	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_MT_R19	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	MT	Rating 19	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_NL_R19	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	NL	Rating 19	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_NO_R19	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	NO	Rating 19	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_PL_R19	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	PL	Rating 19	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_PT_R19	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	PT	Rating 19	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_RO_R19	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	RO	Rating 19	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_RU_R19	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	RU	Rating 19	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_SE_R19	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	SE	Rating 19	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_SG_R19	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	SG	Rating 19	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_SI_R19	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	SI	Rating 19	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_SK_R19	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	SK	Rating 19	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_TR_R19	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	TR	Rating 19	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_US_R19	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	US	Rating 19	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
CORP_ALL_0086_CR_FIRB_x2_R19	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	Other countries	Rating 19	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_x0_R20	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	Not applicable	Rating 20	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_AT_R20	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	AT	Rating 20	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_AU_R20	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	AU	Rating 20	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_BE_R20	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	BE	Rating 20	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_BG_R20	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	BG	Rating 20	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_BR_R20	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	BR	Rating 20	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_CA_R20	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	CA	Rating 20	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_CH_R20	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	CH	Rating 20	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_CN_R20	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	CN	Rating 20	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_CY_R20	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	CY	Rating 20	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_CZ_R20	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	CZ	Rating 20	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_DE_R20	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	DE	Rating 20	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_DK_R20	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	DK	Rating 20	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_EE_R20	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	EE	Rating 20	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_ES_R20	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	ES	Rating 20	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_FI_R20	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	FI	Rating 20	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_FR_R20	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	FR	Rating 20	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_GB_R20	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	GB	Rating 20	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_GR_R20	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	GR	Rating 20	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_HK_R20	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	HK	Rating 20	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_HR_R20	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	HR	Rating 20	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
CORP_ALL_0086_CR_FIRB_HU_R20	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	HU	Rating 20	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_IE_R20	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	IE	Rating 20	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_IL_R20	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	IL	Rating 20	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_IT_R20	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	IT	Rating 20	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_JP_R20	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	JP	Rating 20	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_KR_R20	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	KR	Rating 20	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_LT_R20	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	LT	Rating 20	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_LU_R20	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	LU	Rating 20	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_LV_R20	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	LV	Rating 20	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_MT_R20	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	MT	Rating 20	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_NL_R20	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	NL	Rating 20	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_NO_R20	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	NO	Rating 20	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_PL_R20	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	PL	Rating 20	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_PT_R20	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	PT	Rating 20	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_RO_R20	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	RO	Rating 20	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_RU_R20	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	RU	Rating 20	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_SE_R20	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	SE	Rating 20	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_SG_R20	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	SG	Rating 20	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_SI_R20	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	SI	Rating 20	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_SK_R20	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	SK	Rating 20	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_TR_R20	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	TR	Rating 20	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_US_R20	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	US	Rating 20	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
CORP_ALL_0086_CR_FIRB_x2_R20	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	Other countries	Rating 20	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_x0_R21	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	Not applicable	Rating 21	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_AT_R21	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	AT	Rating 21	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_AU_R21	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	AU	Rating 21	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_BE_R21	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	BE	Rating 21	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_BG_R21	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	BG	Rating 21	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_BR_R21	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	BR	Rating 21	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_CA_R21	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	CA	Rating 21	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_CH_R21	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	CH	Rating 21	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_CN_R21	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	CN	Rating 21	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_CY_R21	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	CY	Rating 21	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_CZ_R21	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	CZ	Rating 21	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_DE_R21	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	DE	Rating 21	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_DK_R21	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	DK	Rating 21	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_EE_R21	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	EE	Rating 21	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_ES_R21	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	ES	Rating 21	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_FI_R21	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	FI	Rating 21	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_FR_R21	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	FR	Rating 21	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_GB_R21	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	GB	Rating 21	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_GR_R21	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	GR	Rating 21	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_HK_R21	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	HK	Rating 21	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_HR_R21	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	HR	Rating 21	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
CORP_ALL_0086_CR_FIRB_HU_R21	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	HU	Rating 21	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_IE_R21	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	IE	Rating 21	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_IL_R21	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	IL	Rating 21	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_IT_R21	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	IT	Rating 21	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_JP_R21	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	JP	Rating 21	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_KR_R21	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	KR	Rating 21	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_LT_R21	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	LT	Rating 21	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_LU_R21	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	LU	Rating 21	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_LV_R21	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	LV	Rating 21	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_MT_R21	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	MT	Rating 21	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_NL_R21	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	NL	Rating 21	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_NO_R21	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	NO	Rating 21	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_PL_R21	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	PL	Rating 21	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_PT_R21	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	PT	Rating 21	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_RO_R21	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	RO	Rating 21	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_RU_R21	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	RU	Rating 21	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_SE_R21	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	SE	Rating 21	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_SG_R21	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	SG	Rating 21	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_SI_R21	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	SI	Rating 21	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_SK_R21	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	SK	Rating 21	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_TR_R21	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	TR	Rating 21	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_US_R21	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	US	Rating 21	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
CORP_ALL_0086_CR_FIRB_x2_R21	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	Other countries	Rating 21	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_x0_R22	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	Not applicable	Rating 22	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_AT_R22	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	AT	Rating 22	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_AU_R22	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	AU	Rating 22	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_BE_R22	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	BE	Rating 22	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_BG_R22	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	BG	Rating 22	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_BR_R22	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	BR	Rating 22	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_CA_R22	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	CA	Rating 22	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_CH_R22	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	CH	Rating 22	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_CN_R22	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	CN	Rating 22	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_CY_R22	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	CY	Rating 22	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_CZ_R22	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	CZ	Rating 22	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_DE_R22	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	DE	Rating 22	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_DK_R22	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	DK	Rating 22	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_EE_R22	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	EE	Rating 22	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_ES_R22	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	ES	Rating 22	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_FI_R22	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	FI	Rating 22	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_FR_R22	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	FR	Rating 22	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_GB_R22	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	GB	Rating 22	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_GR_R22	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	GR	Rating 22	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_HK_R22	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	HK	Rating 22	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_HR_R22	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	HR	Rating 22	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
CORP_ALL_0086_CR_FIRB_HU_R22	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	HU	Rating 22	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_IE_R22	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	IE	Rating 22	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_IL_R22	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	IL	Rating 22	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_IT_R22	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	IT	Rating 22	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_JP_R22	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	JP	Rating 22	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_KR_R22	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	KR	Rating 22	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_LT_R22	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	LT	Rating 22	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_LU_R22	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	LU	Rating 22	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_LV_R22	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	LV	Rating 22	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_MT_R22	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	MT	Rating 22	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_NL_R22	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	NL	Rating 22	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_NO_R22	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	NO	Rating 22	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_PL_R22	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	PL	Rating 22	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_PT_R22	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	PT	Rating 22	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_RO_R22	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	RO	Rating 22	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_RU_R22	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	RU	Rating 22	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_SE_R22	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	SE	Rating 22	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_SG_R22	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	SG	Rating 22	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_SI_R22	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	SI	Rating 22	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_SK_R22	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	SK	Rating 22	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_TR_R22	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	TR	Rating 22	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_US_R22	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	US	Rating 22	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
CORP_ALL_0086_CR_FIRB_x2_R22	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	Other countries	Rating 22	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_x0_R23	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	Not applicable	Rating 23	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_AT_R23	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	AT	Rating 23	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_AU_R23	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	AU	Rating 23	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_BE_R23	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	BE	Rating 23	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_BG_R23	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	BG	Rating 23	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_BR_R23	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	BR	Rating 23	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_CA_R23	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	CA	Rating 23	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_CH_R23	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	CH	Rating 23	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_CN_R23	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	CN	Rating 23	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_CY_R23	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	CY	Rating 23	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_CZ_R23	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	CZ	Rating 23	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_DE_R23	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	DE	Rating 23	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_DK_R23	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	DK	Rating 23	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_EE_R23	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	EE	Rating 23	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_ES_R23	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	ES	Rating 23	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_FI_R23	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	FI	Rating 23	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_FR_R23	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	FR	Rating 23	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_GB_R23	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	GB	Rating 23	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_GR_R23	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	GR	Rating 23	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_HK_R23	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	HK	Rating 23	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_HR_R23	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	HR	Rating 23	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
CORP_ALL_0086_CR_FIRB_HU_R23	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	HU	Rating 23	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_IE_R23	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	IE	Rating 23	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_IL_R23	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	IL	Rating 23	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_IT_R23	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	IT	Rating 23	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_JP_R23	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	JP	Rating 23	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_KR_R23	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	KR	Rating 23	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_LT_R23	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	LT	Rating 23	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_LU_R23	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	LU	Rating 23	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_LV_R23	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	LV	Rating 23	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_MT_R23	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	MT	Rating 23	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_NL_R23	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	NL	Rating 23	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_NO_R23	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	NO	Rating 23	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_PL_R23	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	PL	Rating 23	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_PT_R23	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	PT	Rating 23	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_RO_R23	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	RO	Rating 23	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_RU_R23	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	RU	Rating 23	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_SE_R23	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	SE	Rating 23	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_SG_R23	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	SG	Rating 23	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_SI_R23	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	SI	Rating 23	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_SK_R23	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	SK	Rating 23	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_TR_R23	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	TR	Rating 23	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_US_R23	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	US	Rating 23	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
CORP_ALL_0086_CR_FIRB_x2_R23	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	Other countries	Rating 23	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_x0_R24	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	Not applicable	Rating 24	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_AT_R24	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	AT	Rating 24	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_AU_R24	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	AU	Rating 24	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_BE_R24	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	BE	Rating 24	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_BG_R24	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	BG	Rating 24	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_BR_R24	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	BR	Rating 24	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_CA_R24	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	CA	Rating 24	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_CH_R24	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	CH	Rating 24	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_CN_R24	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	CN	Rating 24	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_CY_R24	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	CY	Rating 24	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_CZ_R24	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	CZ	Rating 24	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_DE_R24	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	DE	Rating 24	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_DK_R24	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	DK	Rating 24	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_EE_R24	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	EE	Rating 24	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_ES_R24	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	ES	Rating 24	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_FI_R24	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	FI	Rating 24	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_FR_R24	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	FR	Rating 24	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_GB_R24	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	GB	Rating 24	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_GR_R24	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	GR	Rating 24	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_HK_R24	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	HK	Rating 24	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_HR_R24	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	HR	Rating 24	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
CORP_ALL_0086_CR_FIRB_HU_R24	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	HU	Rating 24	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_IE_R24	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	IE	Rating 24	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_IL_R24	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	IL	Rating 24	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_IT_R24	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	IT	Rating 24	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_JP_R24	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	JP	Rating 24	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_KR_R24	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	KR	Rating 24	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_LT_R24	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	LT	Rating 24	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_LU_R24	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	LU	Rating 24	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_LV_R24	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	LV	Rating 24	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_MT_R24	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	MT	Rating 24	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_NL_R24	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	NL	Rating 24	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_NO_R24	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	NO	Rating 24	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_PL_R24	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	PL	Rating 24	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_PT_R24	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	PT	Rating 24	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_RO_R24	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	RO	Rating 24	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_RU_R24	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	RU	Rating 24	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_SE_R24	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	SE	Rating 24	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_SG_R24	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	SG	Rating 24	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_SI_R24	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	SI	Rating 24	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_SK_R24	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	SK	Rating 24	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_TR_R24	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	TR	Rating 24	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_US_R24	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	US	Rating 24	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
CORP_ALL_0086_CR_FIRB_x2_R24	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	Other countries	Rating 24	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_x0_R25	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	Not applicable	Rating 25	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_AT_R25	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	AT	Rating 25	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_AU_R25	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	AU	Rating 25	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_BE_R25	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	BE	Rating 25	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_BG_R25	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	BG	Rating 25	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_BR_R25	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	BR	Rating 25	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_CA_R25	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	CA	Rating 25	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_CH_R25	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	CH	Rating 25	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_CN_R25	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	CN	Rating 25	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_CY_R25	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	CY	Rating 25	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_CZ_R25	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	CZ	Rating 25	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_DE_R25	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	DE	Rating 25	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_DK_R25	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	DK	Rating 25	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_EE_R25	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	EE	Rating 25	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_ES_R25	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	ES	Rating 25	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_FI_R25	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	FI	Rating 25	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_FR_R25	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	FR	Rating 25	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_GB_R25	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	GB	Rating 25	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_GR_R25	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	GR	Rating 25	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_HK_R25	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	HK	Rating 25	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_HR_R25	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	HR	Rating 25	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
CORP_ALL_0086_CR_FIRB_HU_R25	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	HU	Rating 25	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_IE_R25	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	IE	Rating 25	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_IL_R25	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	IL	Rating 25	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_IT_R25	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	IT	Rating 25	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_JP_R25	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	JP	Rating 25	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_KR_R25	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	KR	Rating 25	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_LT_R25	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	LT	Rating 25	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_LU_R25	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	LU	Rating 25	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_LV_R25	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	LV	Rating 25	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_MT_R25	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	MT	Rating 25	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_NL_R25	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	NL	Rating 25	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_NO_R25	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	NO	Rating 25	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_PL_R25	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	PL	Rating 25	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_PT_R25	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	PT	Rating 25	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_RO_R25	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	RO	Rating 25	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_RU_R25	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	RU	Rating 25	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_SE_R25	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	SE	Rating 25	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_SG_R25	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	SG	Rating 25	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_SI_R25	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	SI	Rating 25	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_SK_R25	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	SK	Rating 25	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_TR_R25	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	TR	Rating 25	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_US_R25	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	US	Rating 25	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
CORP_ALL_0086_CR_FIRB_x2_R25	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	Other countries	Rating 25	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_x0_R26	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	Not applicable	Rating 26	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_AT_R26	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	AT	Rating 26	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_AU_R26	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	AU	Rating 26	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_BE_R26	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	BE	Rating 26	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_BG_R26	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	BG	Rating 26	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_BR_R26	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	BR	Rating 26	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_CA_R26	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	CA	Rating 26	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_CH_R26	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	CH	Rating 26	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_CN_R26	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	CN	Rating 26	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_CY_R26	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	CY	Rating 26	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_CZ_R26	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	CZ	Rating 26	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_DE_R26	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	DE	Rating 26	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_DK_R26	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	DK	Rating 26	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_EE_R26	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	EE	Rating 26	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_ES_R26	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	ES	Rating 26	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_FI_R26	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	FI	Rating 26	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_FR_R26	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	FR	Rating 26	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_GB_R26	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	GB	Rating 26	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_GR_R26	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	GR	Rating 26	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_HK_R26	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	HK	Rating 26	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_HR_R26	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	HR	Rating 26	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
CORP_ALL_0086_CR_FIRB_HU_R26	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	HU	Rating 26	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_IE_R26	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	IE	Rating 26	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_IL_R26	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	IL	Rating 26	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_IT_R26	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	IT	Rating 26	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_JP_R26	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	JP	Rating 26	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_KR_R26	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	KR	Rating 26	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_LT_R26	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	LT	Rating 26	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_LU_R26	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	LU	Rating 26	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_LV_R26	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	LV	Rating 26	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_MT_R26	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	MT	Rating 26	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_NL_R26	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	NL	Rating 26	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_NO_R26	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	NO	Rating 26	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_PL_R26	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	PL	Rating 26	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_PT_R26	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	PT	Rating 26	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_RO_R26	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	RO	Rating 26	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_RU_R26	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	RU	Rating 26	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_SE_R26	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	SE	Rating 26	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_SG_R26	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	SG	Rating 26	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_SI_R26	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	SI	Rating 26	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_SK_R26	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	SK	Rating 26	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_TR_R26	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	TR	Rating 26	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_US_R26	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	US	Rating 26	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
CORP_ALL_0086_CR_FIRB_x2_R26	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	Other countries	Rating 26	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_x0_R27	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	Not applicable	Rating 27	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_AT_R27	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	AT	Rating 27	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_AU_R27	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	AU	Rating 27	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_BE_R27	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	BE	Rating 27	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_BG_R27	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	BG	Rating 27	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_BR_R27	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	BR	Rating 27	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_CA_R27	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	CA	Rating 27	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_CH_R27	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	CH	Rating 27	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_CN_R27	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	CN	Rating 27	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_CY_R27	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	CY	Rating 27	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_CZ_R27	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	CZ	Rating 27	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_DE_R27	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	DE	Rating 27	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_DK_R27	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	DK	Rating 27	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_EE_R27	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	EE	Rating 27	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_ES_R27	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	ES	Rating 27	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_FI_R27	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	FI	Rating 27	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_FR_R27	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	FR	Rating 27	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_GB_R27	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	GB	Rating 27	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_GR_R27	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	GR	Rating 27	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_HK_R27	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	HK	Rating 27	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_HR_R27	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	HR	Rating 27	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
CORP_ALL_0086_CR_FIRB_HU_R27	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	HU	Rating 27	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_IE_R27	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	IE	Rating 27	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_IL_R27	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	IL	Rating 27	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_IT_R27	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	IT	Rating 27	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_JP_R27	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	JP	Rating 27	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_KR_R27	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	KR	Rating 27	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_LT_R27	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	LT	Rating 27	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_LU_R27	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	LU	Rating 27	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_LV_R27	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	LV	Rating 27	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_MT_R27	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	MT	Rating 27	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_NL_R27	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	NL	Rating 27	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_NO_R27	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	NO	Rating 27	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_PL_R27	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	PL	Rating 27	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_PT_R27	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	PT	Rating 27	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_RO_R27	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	RO	Rating 27	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_RU_R27	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	RU	Rating 27	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_SE_R27	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	SE	Rating 27	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_SG_R27	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	SG	Rating 27	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_SI_R27	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	SI	Rating 27	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_SK_R27	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	SK	Rating 27	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_TR_R27	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	TR	Rating 27	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_US_R27	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	US	Rating 27	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
CORP_ALL_0086_CR_FIRB_x2_R27	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	Other countries	Rating 27	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_x0_R28	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	Not applicable	Rating 28	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_AT_R28	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	AT	Rating 28	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_AU_R28	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	AU	Rating 28	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_BE_R28	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	BE	Rating 28	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_BG_R28	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	BG	Rating 28	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_BR_R28	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	BR	Rating 28	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_CA_R28	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	CA	Rating 28	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_CH_R28	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	CH	Rating 28	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_CN_R28	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	CN	Rating 28	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_CY_R28	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	CY	Rating 28	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_CZ_R28	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	CZ	Rating 28	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_DE_R28	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	DE	Rating 28	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_DK_R28	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	DK	Rating 28	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_EE_R28	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	EE	Rating 28	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_ES_R28	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	ES	Rating 28	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_FI_R28	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	FI	Rating 28	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_FR_R28	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	FR	Rating 28	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_GB_R28	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	GB	Rating 28	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_GR_R28	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	GR	Rating 28	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_HK_R28	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	HK	Rating 28	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_HR_R28	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	HR	Rating 28	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
CORP_ALL_0086_CR_FIRB_HU_R28	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	HU	Rating 28	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_IE_R28	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	IE	Rating 28	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_IL_R28	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	IL	Rating 28	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_IT_R28	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	IT	Rating 28	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_JP_R28	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	JP	Rating 28	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_KR_R28	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	KR	Rating 28	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_LT_R28	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	LT	Rating 28	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_LU_R28	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	LU	Rating 28	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_LV_R28	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	LV	Rating 28	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_MT_R28	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	MT	Rating 28	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_NL_R28	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	NL	Rating 28	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_NO_R28	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	NO	Rating 28	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_PL_R28	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	PL	Rating 28	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_PT_R28	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	PT	Rating 28	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_RO_R28	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	RO	Rating 28	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_RU_R28	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	RU	Rating 28	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_SE_R28	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	SE	Rating 28	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_SG_R28	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	SG	Rating 28	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_SI_R28	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	SI	Rating 28	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_SK_R28	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	SK	Rating 28	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_TR_R28	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	TR	Rating 28	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_US_R28	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	US	Rating 28	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
CORP_ALL_0086_CR_FIRB_x2_R28	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	Other countries	Rating 28	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_x0_R29	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	Not applicable	Rating 29	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_AT_R29	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	AT	Rating 29	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_AU_R29	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	AU	Rating 29	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_BE_R29	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	BE	Rating 29	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_BG_R29	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	BG	Rating 29	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_BR_R29	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	BR	Rating 29	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_CA_R29	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	CA	Rating 29	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_CH_R29	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	CH	Rating 29	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_CN_R29	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	CN	Rating 29	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_CY_R29	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	CY	Rating 29	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_CZ_R29	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	CZ	Rating 29	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_DE_R29	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	DE	Rating 29	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_DK_R29	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	DK	Rating 29	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_EE_R29	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	EE	Rating 29	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_ES_R29	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	ES	Rating 29	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_FI_R29	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	FI	Rating 29	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_FR_R29	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	FR	Rating 29	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_GB_R29	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	GB	Rating 29	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_GR_R29	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	GR	Rating 29	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_HK_R29	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	HK	Rating 29	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_HR_R29	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	HR	Rating 29	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
CORP_ALL_0086_CR_FIRB_HU_R29	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	HU	Rating 29	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_IE_R29	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	IE	Rating 29	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_IL_R29	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	IL	Rating 29	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_IT_R29	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	IT	Rating 29	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_JP_R29	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	JP	Rating 29	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_KR_R29	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	KR	Rating 29	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_LT_R29	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	LT	Rating 29	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_LU_R29	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	LU	Rating 29	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_LV_R29	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	LV	Rating 29	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_MT_R29	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	MT	Rating 29	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_NL_R29	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	NL	Rating 29	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_NO_R29	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	NO	Rating 29	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_PL_R29	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	PL	Rating 29	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_PT_R29	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	PT	Rating 29	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_RO_R29	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	RO	Rating 29	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_RU_R29	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	RU	Rating 29	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_SE_R29	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	SE	Rating 29	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_SG_R29	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	SG	Rating 29	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_SI_R29	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	SI	Rating 29	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_SK_R29	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	SK	Rating 29	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_TR_R29	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	TR	Rating 29	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_US_R29	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	US	Rating 29	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
CORP_ALL_0086_CR_FIRB_x2_R29	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	Other countries	Rating 29	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_x0_R30	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	Not applicable	Rating 30	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_AT_R30	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	AT	Rating 30	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_AU_R30	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	AU	Rating 30	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_BE_R30	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	BE	Rating 30	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_BG_R30	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	BG	Rating 30	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_BR_R30	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	BR	Rating 30	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_CA_R30	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	CA	Rating 30	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_CH_R30	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	CH	Rating 30	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_CN_R30	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	CN	Rating 30	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_CY_R30	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	CY	Rating 30	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_CZ_R30	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	CZ	Rating 30	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_DE_R30	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	DE	Rating 30	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_DK_R30	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	DK	Rating 30	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_EE_R30	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	EE	Rating 30	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_ES_R30	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	ES	Rating 30	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_FI_R30	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	FI	Rating 30	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_FR_R30	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	FR	Rating 30	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_GB_R30	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	GB	Rating 30	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_GR_R30	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	GR	Rating 30	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_HK_R30	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	HK	Rating 30	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_HR_R30	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	HR	Rating 30	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
CORP_ALL_0086_CR_FIRB_HU_R30	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	HU	Rating 30	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_IE_R30	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	IE	Rating 30	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_IL_R30	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	IL	Rating 30	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_IT_R30	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	IT	Rating 30	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_JP_R30	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	JP	Rating 30	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_KR_R30	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	KR	Rating 30	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_LT_R30	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	LT	Rating 30	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_LU_R30	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	LU	Rating 30	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_LV_R30	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	LV	Rating 30	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_MT_R30	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	MT	Rating 30	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_NL_R30	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	NL	Rating 30	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_NO_R30	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	NO	Rating 30	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_PL_R30	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	PL	Rating 30	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_PT_R30	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	PT	Rating 30	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_RO_R30	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	RO	Rating 30	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_RU_R30	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	RU	Rating 30	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_SE_R30	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	SE	Rating 30	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_SG_R30	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	SG	Rating 30	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_SI_R30	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	SI	Rating 30	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_SK_R30	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	SK	Rating 30	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_TR_R30	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	TR	Rating 30	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_US_R30	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	US	Rating 30	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
CORP_ALL_0086_CR_FIRB_x2_R30	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	Other countries	Rating 30	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_x0_R31	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	Not applicable	Rating 31	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_AT_R31	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	AT	Rating 31	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_AU_R31	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	AU	Rating 31	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_BE_R31	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	BE	Rating 31	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_BG_R31	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	BG	Rating 31	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_BR_R31	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	BR	Rating 31	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_CA_R31	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	CA	Rating 31	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_CH_R31	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	CH	Rating 31	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_CN_R31	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	CN	Rating 31	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_CY_R31	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	CY	Rating 31	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_CZ_R31	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	CZ	Rating 31	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_DE_R31	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	DE	Rating 31	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_DK_R31	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	DK	Rating 31	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_EE_R31	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	EE	Rating 31	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_ES_R31	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	ES	Rating 31	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_FI_R31	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	FI	Rating 31	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_FR_R31	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	FR	Rating 31	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_GB_R31	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	GB	Rating 31	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_GR_R31	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	GR	Rating 31	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_HK_R31	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	HK	Rating 31	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_HR_R31	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	HR	Rating 31	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
CORP_ALL_0086_CR_FIRB_HU_R31	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	HU	Rating 31	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_IE_R31	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	IE	Rating 31	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_IL_R31	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	IL	Rating 31	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_IT_R31	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	IT	Rating 31	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_JP_R31	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	JP	Rating 31	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_KR_R31	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	KR	Rating 31	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_LT_R31	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	LT	Rating 31	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_LU_R31	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	LU	Rating 31	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_LV_R31	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	LV	Rating 31	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_MT_R31	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	MT	Rating 31	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_NL_R31	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	NL	Rating 31	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_NO_R31	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	NO	Rating 31	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_PL_R31	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	PL	Rating 31	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_PT_R31	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	PT	Rating 31	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_RO_R31	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	RO	Rating 31	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_RU_R31	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	RU	Rating 31	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_SE_R31	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	SE	Rating 31	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_SG_R31	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	SG	Rating 31	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_SI_R31	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	SI	Rating 31	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_SK_R31	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	SK	Rating 31	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_TR_R31	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	TR	Rating 31	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_US_R31	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	US	Rating 31	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
CORP_ALL_0086_CR_FIRB_x2_R31	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	Other countries	Rating 31	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_x0_R32	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	Not applicable	Rating 32	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_AT_R32	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	AT	Rating 32	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_AU_R32	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	AU	Rating 32	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_BE_R32	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	BE	Rating 32	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_BG_R32	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	BG	Rating 32	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_BR_R32	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	BR	Rating 32	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_CA_R32	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	CA	Rating 32	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_CH_R32	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	CH	Rating 32	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_CN_R32	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	CN	Rating 32	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_CY_R32	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	CY	Rating 32	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_CZ_R32	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	CZ	Rating 32	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_DE_R32	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	DE	Rating 32	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_DK_R32	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	DK	Rating 32	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_EE_R32	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	EE	Rating 32	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_ES_R32	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	ES	Rating 32	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_FI_R32	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	FI	Rating 32	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_FR_R32	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	FR	Rating 32	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_GB_R32	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	GB	Rating 32	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_GR_R32	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	GR	Rating 32	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_HK_R32	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	HK	Rating 32	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_HR_R32	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	HR	Rating 32	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
CORP_ALL_0086_CR_FIRB_HU_R32	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	HU	Rating 32	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_IE_R32	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	IE	Rating 32	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_IL_R32	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	IL	Rating 32	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_IT_R32	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	IT	Rating 32	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_JP_R32	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	JP	Rating 32	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_KR_R32	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	KR	Rating 32	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_LT_R32	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	LT	Rating 32	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_LU_R32	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	LU	Rating 32	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_LV_R32	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	LV	Rating 32	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_MT_R32	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	MT	Rating 32	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_NL_R32	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	NL	Rating 32	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_NO_R32	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	NO	Rating 32	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_PL_R32	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	PL	Rating 32	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_PT_R32	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	PT	Rating 32	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_RO_R32	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	RO	Rating 32	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_RU_R32	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	RU	Rating 32	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_SE_R32	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	SE	Rating 32	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_SG_R32	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	SG	Rating 32	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_SI_R32	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	SI	Rating 32	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_SK_R32	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	SK	Rating 32	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_TR_R32	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	TR	Rating 32	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_US_R32	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	US	Rating 32	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
CORP_ALL_0086_CR_FIRB_x2_R32	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	Other countries	Rating 32	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_x0_R33	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	Not applicable	Rating 33	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_AT_R33	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	AT	Rating 33	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_AU_R33	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	AU	Rating 33	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_BE_R33	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	BE	Rating 33	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_BG_R33	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	BG	Rating 33	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_BR_R33	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	BR	Rating 33	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_CA_R33	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	CA	Rating 33	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_CH_R33	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	CH	Rating 33	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_CN_R33	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	CN	Rating 33	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_CY_R33	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	CY	Rating 33	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_CZ_R33	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	CZ	Rating 33	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_DE_R33	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	DE	Rating 33	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_DK_R33	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	DK	Rating 33	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_EE_R33	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	EE	Rating 33	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_ES_R33	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	ES	Rating 33	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_FI_R33	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	FI	Rating 33	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_FR_R33	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	FR	Rating 33	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_GB_R33	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	GB	Rating 33	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_GR_R33	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	GR	Rating 33	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_HK_R33	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	HK	Rating 33	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_HR_R33	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	HR	Rating 33	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
CORP_ALL_0086_CR_FIRB_HU_R33	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	HU	Rating 33	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_IE_R33	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	IE	Rating 33	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_IL_R33	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	IL	Rating 33	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_IT_R33	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	IT	Rating 33	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_JP_R33	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	JP	Rating 33	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_KR_R33	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	KR	Rating 33	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_LT_R33	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	LT	Rating 33	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_LU_R33	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	LU	Rating 33	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_LV_R33	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	LV	Rating 33	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_MT_R33	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	MT	Rating 33	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_NL_R33	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	NL	Rating 33	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_NO_R33	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	NO	Rating 33	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_PL_R33	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	PL	Rating 33	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_PT_R33	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	PT	Rating 33	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_RO_R33	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	RO	Rating 33	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_RU_R33	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	RU	Rating 33	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_SE_R33	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	SE	Rating 33	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_SG_R33	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	SG	Rating 33	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_SI_R33	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	SI	Rating 33	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_SK_R33	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	SK	Rating 33	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_TR_R33	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	TR	Rating 33	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_US_R33	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	US	Rating 33	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
CORP_ALL_0086_CR_FIRB_x2_R33	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	Other countries	Rating 33	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_x0_R34	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	Not applicable	Rating 34	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_AT_R34	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	AT	Rating 34	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_AU_R34	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	AU	Rating 34	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_BE_R34	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	BE	Rating 34	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_BG_R34	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	BG	Rating 34	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_BR_R34	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	BR	Rating 34	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_CA_R34	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	CA	Rating 34	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_CH_R34	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	CH	Rating 34	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_CN_R34	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	CN	Rating 34	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_CY_R34	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	CY	Rating 34	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_CZ_R34	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	CZ	Rating 34	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_DE_R34	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	DE	Rating 34	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_DK_R34	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	DK	Rating 34	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_EE_R34	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	EE	Rating 34	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_ES_R34	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	ES	Rating 34	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_FI_R34	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	FI	Rating 34	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_FR_R34	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	FR	Rating 34	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_GB_R34	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	GB	Rating 34	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_GR_R34	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	GR	Rating 34	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_HK_R34	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	HK	Rating 34	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_HR_R34	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	HR	Rating 34	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
CORP_ALL_0086_CR_FIRB_HU_R34	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	HU	Rating 34	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_IE_R34	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	IE	Rating 34	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_IL_R34	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	IL	Rating 34	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_IT_R34	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	IT	Rating 34	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_JP_R34	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	JP	Rating 34	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_KR_R34	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	KR	Rating 34	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_LT_R34	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	LT	Rating 34	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_LU_R34	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	LU	Rating 34	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_LV_R34	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	LV	Rating 34	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_MT_R34	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	MT	Rating 34	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_NL_R34	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	NL	Rating 34	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_NO_R34	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	NO	Rating 34	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_PL_R34	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	PL	Rating 34	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_PT_R34	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	PT	Rating 34	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_RO_R34	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	RO	Rating 34	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_RU_R34	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	RU	Rating 34	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_SE_R34	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	SE	Rating 34	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_SG_R34	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	SG	Rating 34	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_SI_R34	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	SI	Rating 34	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_SK_R34	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	SK	Rating 34	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_TR_R34	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	TR	Rating 34	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_US_R34	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	US	Rating 34	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
CORP_ALL_0086_CR_FIRB_x2_R34	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	Other countries	Rating 34	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_x0_R35	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	Not applicable	Rating 35	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_AT_R35	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	AT	Rating 35	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_AU_R35	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	AU	Rating 35	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_BE_R35	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	BE	Rating 35	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_BG_R35	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	BG	Rating 35	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_BR_R35	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	BR	Rating 35	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_CA_R35	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	CA	Rating 35	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_CH_R35	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	CH	Rating 35	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_CN_R35	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	CN	Rating 35	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_CY_R35	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	CY	Rating 35	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_CZ_R35	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	CZ	Rating 35	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_DE_R35	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	DE	Rating 35	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_DK_R35	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	DK	Rating 35	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_EE_R35	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	EE	Rating 35	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_ES_R35	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	ES	Rating 35	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_FI_R35	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	FI	Rating 35	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_FR_R35	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	FR	Rating 35	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_GB_R35	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	GB	Rating 35	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_GR_R35	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	GR	Rating 35	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_HK_R35	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	HK	Rating 35	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_HR_R35	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	HR	Rating 35	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
CORP_ALL_0086_CR_FIRB_HU_R35	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	HU	Rating 35	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_IE_R35	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	IE	Rating 35	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_IL_R35	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	IL	Rating 35	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_IT_R35	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	IT	Rating 35	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_JP_R35	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	JP	Rating 35	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_KR_R35	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	KR	Rating 35	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_LT_R35	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	LT	Rating 35	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_LU_R35	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	LU	Rating 35	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_LV_R35	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	LV	Rating 35	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_MT_R35	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	MT	Rating 35	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_NL_R35	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	NL	Rating 35	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_NO_R35	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	NO	Rating 35	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_PL_R35	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	PL	Rating 35	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_PT_R35	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	PT	Rating 35	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_RO_R35	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	RO	Rating 35	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_RU_R35	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	RU	Rating 35	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_SE_R35	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	SE	Rating 35	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_SG_R35	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	SG	Rating 35	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_SI_R35	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	SI	Rating 35	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_SK_R35	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	SK	Rating 35	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_TR_R35	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	TR	Rating 35	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_US_R35	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	US	Rating 35	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
CORP_ALL_0086_CR_FIRB_x2_R35	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	Other countries	Rating 35	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_x0_R36	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	Not applicable	Rating 36	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_AT_R36	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	AT	Rating 36	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_AU_R36	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	AU	Rating 36	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_BE_R36	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	BE	Rating 36	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_BG_R36	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	BG	Rating 36	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_BR_R36	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	BR	Rating 36	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_CA_R36	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	CA	Rating 36	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_CH_R36	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	CH	Rating 36	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_CN_R36	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	CN	Rating 36	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_CY_R36	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	CY	Rating 36	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_CZ_R36	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	CZ	Rating 36	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_DE_R36	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	DE	Rating 36	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_DK_R36	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	DK	Rating 36	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_EE_R36	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	EE	Rating 36	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_ES_R36	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	ES	Rating 36	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_FI_R36	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	FI	Rating 36	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_FR_R36	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	FR	Rating 36	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_GB_R36	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	GB	Rating 36	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_GR_R36	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	GR	Rating 36	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_HK_R36	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	HK	Rating 36	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_HR_R36	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	HR	Rating 36	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
CORP_ALL_0086_CR_FIRB_HU_R36	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	HU	Rating 36	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_IE_R36	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	IE	Rating 36	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_IL_R36	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	IL	Rating 36	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_IT_R36	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	IT	Rating 36	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_JP_R36	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	JP	Rating 36	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_KR_R36	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	KR	Rating 36	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_LT_R36	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	LT	Rating 36	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_LU_R36	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	LU	Rating 36	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_LV_R36	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	LV	Rating 36	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_MT_R36	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	MT	Rating 36	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_NL_R36	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	NL	Rating 36	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_NO_R36	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	NO	Rating 36	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_PL_R36	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	PL	Rating 36	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_PT_R36	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	PT	Rating 36	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_RO_R36	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	RO	Rating 36	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_RU_R36	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	RU	Rating 36	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_SE_R36	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	SE	Rating 36	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_SG_R36	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	SG	Rating 36	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_SI_R36	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	SI	Rating 36	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_SK_R36	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	SK	Rating 36	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_TR_R36	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	TR	Rating 36	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_US_R36	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	US	Rating 36	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
CORP_ALL_0086_CR_FIRB_x2_R36	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	Other countries	Rating 36	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_x0_R37	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	Not applicable	Rating 37	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_AT_R37	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	AT	Rating 37	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_AU_R37	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	AU	Rating 37	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_BE_R37	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	BE	Rating 37	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_BG_R37	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	BG	Rating 37	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_BR_R37	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	BR	Rating 37	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_CA_R37	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	CA	Rating 37	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_CH_R37	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	CH	Rating 37	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_CN_R37	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	CN	Rating 37	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_CY_R37	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	CY	Rating 37	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_CZ_R37	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	CZ	Rating 37	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_DE_R37	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	DE	Rating 37	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_DK_R37	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	DK	Rating 37	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_EE_R37	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	EE	Rating 37	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_ES_R37	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	ES	Rating 37	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_FI_R37	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	FI	Rating 37	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_FR_R37	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	FR	Rating 37	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_GB_R37	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	GB	Rating 37	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_GR_R37	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	GR	Rating 37	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_HK_R37	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	HK	Rating 37	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_HR_R37	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	HR	Rating 37	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
CORP_ALL_0086_CR_FIRB_HU_R37	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	HU	Rating 37	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_IE_R37	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	IE	Rating 37	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_IL_R37	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	IL	Rating 37	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_IT_R37	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	IT	Rating 37	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_JP_R37	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	JP	Rating 37	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_KR_R37	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	KR	Rating 37	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_LT_R37	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	LT	Rating 37	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_LU_R37	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	LU	Rating 37	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_LV_R37	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	LV	Rating 37	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_MT_R37	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	MT	Rating 37	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_NL_R37	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	NL	Rating 37	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_NO_R37	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	NO	Rating 37	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_PL_R37	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	PL	Rating 37	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_PT_R37	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	PT	Rating 37	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_RO_R37	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	RO	Rating 37	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_RU_R37	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	RU	Rating 37	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_SE_R37	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	SE	Rating 37	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_SG_R37	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	SG	Rating 37	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_SI_R37	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	SI	Rating 37	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_SK_R37	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	SK	Rating 37	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_TR_R37	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	TR	Rating 37	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_US_R37	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	US	Rating 37	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
CORP_ALL_0086_CR_FIRB_x2_R37	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	Other countries	Rating 37	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_x0_R38	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	Not applicable	Rating 38	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_AT_R38	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	AT	Rating 38	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_AU_R38	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	AU	Rating 38	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_BE_R38	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	BE	Rating 38	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_BG_R38	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	BG	Rating 38	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_BR_R38	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	BR	Rating 38	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_CA_R38	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	CA	Rating 38	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_CH_R38	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	CH	Rating 38	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_CN_R38	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	CN	Rating 38	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_CY_R38	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	CY	Rating 38	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_CZ_R38	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	CZ	Rating 38	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_DE_R38	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	DE	Rating 38	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_DK_R38	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	DK	Rating 38	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_EE_R38	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	EE	Rating 38	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_ES_R38	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	ES	Rating 38	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_FI_R38	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	FI	Rating 38	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_FR_R38	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	FR	Rating 38	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_GB_R38	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	GB	Rating 38	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_GR_R38	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	GR	Rating 38	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_HK_R38	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	HK	Rating 38	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_HR_R38	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	HR	Rating 38	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
CORP_ALL_0086_CR_FIRB_HU_R38	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	HU	Rating 38	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_IE_R38	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	IE	Rating 38	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_IL_R38	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	IL	Rating 38	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_IT_R38	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	IT	Rating 38	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_JP_R38	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	JP	Rating 38	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_KR_R38	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	KR	Rating 38	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_LT_R38	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	LT	Rating 38	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_LU_R38	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	LU	Rating 38	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_LV_R38	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	LV	Rating 38	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_MT_R38	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	MT	Rating 38	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_NL_R38	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	NL	Rating 38	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_NO_R38	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	NO	Rating 38	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_PL_R38	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	PL	Rating 38	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_PT_R38	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	PT	Rating 38	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_RO_R38	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	RO	Rating 38	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_RU_R38	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	RU	Rating 38	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_SE_R38	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	SE	Rating 38	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_SG_R38	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	SG	Rating 38	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_SI_R38	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	SI	Rating 38	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_SK_R38	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	SK	Rating 38	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_TR_R38	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	TR	Rating 38	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_US_R38	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	US	Rating 38	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
CORP_ALL_0086_CR_FIRB_x2_R38	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	Other countries	Rating 38	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_x0_R39	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	Not applicable	Rating 39	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_AT_R39	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	AT	Rating 39	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_AU_R39	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	AU	Rating 39	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_BE_R39	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	BE	Rating 39	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_BG_R39	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	BG	Rating 39	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_BR_R39	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	BR	Rating 39	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_CA_R39	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	CA	Rating 39	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_CH_R39	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	CH	Rating 39	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_CN_R39	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	CN	Rating 39	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_CY_R39	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	CY	Rating 39	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_CZ_R39	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	CZ	Rating 39	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_DE_R39	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	DE	Rating 39	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_DK_R39	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	DK	Rating 39	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_EE_R39	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	EE	Rating 39	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_ES_R39	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	ES	Rating 39	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_FI_R39	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	FI	Rating 39	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_FR_R39	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	FR	Rating 39	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_GB_R39	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	GB	Rating 39	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_GR_R39	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	GR	Rating 39	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_HK_R39	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	HK	Rating 39	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_HR_R39	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	HR	Rating 39	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
CORP_ALL_0086_CR_FIRB_HU_R39	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	HU	Rating 39	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_IE_R39	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	IE	Rating 39	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_IL_R39	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	IL	Rating 39	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_IT_R39	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	IT	Rating 39	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_JP_R39	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	JP	Rating 39	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_KR_R39	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	KR	Rating 39	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_LT_R39	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	LT	Rating 39	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_LU_R39	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	LU	Rating 39	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_LV_R39	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	LV	Rating 39	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_MT_R39	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	MT	Rating 39	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_NL_R39	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	NL	Rating 39	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_NO_R39	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	NO	Rating 39	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_PL_R39	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	PL	Rating 39	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_PT_R39	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	PT	Rating 39	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_RO_R39	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	RO	Rating 39	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_RU_R39	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	RU	Rating 39	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_SE_R39	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	SE	Rating 39	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_SG_R39	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	SG	Rating 39	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_SI_R39	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	SI	Rating 39	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_SK_R39	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	SK	Rating 39	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_TR_R39	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	TR	Rating 39	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_US_R39	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	US	Rating 39	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
CORP_ALL_0086_CR_FIRB_x2_R39	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	Other countries	Rating 39	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_x0_R40	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	Not applicable	Rating 40	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_AT_R40	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	AT	Rating 40	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_AU_R40	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	AU	Rating 40	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_BE_R40	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	BE	Rating 40	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_BG_R40	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	BG	Rating 40	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_BR_R40	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	BR	Rating 40	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_CA_R40	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	CA	Rating 40	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_CH_R40	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	CH	Rating 40	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_CN_R40	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	CN	Rating 40	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_CY_R40	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	CY	Rating 40	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_CZ_R40	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	CZ	Rating 40	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_DE_R40	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	DE	Rating 40	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_DK_R40	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	DK	Rating 40	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_EE_R40	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	EE	Rating 40	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_ES_R40	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	ES	Rating 40	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_FI_R40	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	FI	Rating 40	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_FR_R40	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	FR	Rating 40	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_GB_R40	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	GB	Rating 40	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_GR_R40	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	GR	Rating 40	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_HK_R40	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	HK	Rating 40	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_HR_R40	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	HR	Rating 40	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
CORP_ALL_0086_CR_FIRB_HU_R40	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	HU	Rating 40	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_IE_R40	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	IE	Rating 40	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_IL_R40	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	IL	Rating 40	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_IT_R40	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	IT	Rating 40	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_JP_R40	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	JP	Rating 40	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_KR_R40	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	KR	Rating 40	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_LT_R40	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	LT	Rating 40	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_LU_R40	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	LU	Rating 40	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_LV_R40	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	LV	Rating 40	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_MT_R40	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	MT	Rating 40	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_NL_R40	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	NL	Rating 40	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_NO_R40	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	NO	Rating 40	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_PL_R40	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	PL	Rating 40	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_PT_R40	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	PT	Rating 40	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_RO_R40	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	RO	Rating 40	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_RU_R40	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	RU	Rating 40	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_SE_R40	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	SE	Rating 40	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_SG_R40	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	SG	Rating 40	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_SI_R40	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	SI	Rating 40	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_SK_R40	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	SK	Rating 40	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_TR_R40	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	TR	Rating 40	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_US_R40	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	US	Rating 40	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
CORP_ALL_0086_CR_FIRB_x2_R40	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	Other countries	Rating 40	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_x0_R41	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	Not applicable	Rating 41	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_AT_R41	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	AT	Rating 41	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_AU_R41	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	AU	Rating 41	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_BE_R41	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	BE	Rating 41	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_BG_R41	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	BG	Rating 41	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_BR_R41	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	BR	Rating 41	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_CA_R41	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	CA	Rating 41	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_CH_R41	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	CH	Rating 41	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_CN_R41	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	CN	Rating 41	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_CY_R41	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	CY	Rating 41	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_CZ_R41	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	CZ	Rating 41	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_DE_R41	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	DE	Rating 41	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_DK_R41	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	DK	Rating 41	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_EE_R41	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	EE	Rating 41	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_ES_R41	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	ES	Rating 41	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_FI_R41	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	FI	Rating 41	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_FR_R41	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	FR	Rating 41	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_GB_R41	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	GB	Rating 41	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_GR_R41	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	GR	Rating 41	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_HK_R41	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	HK	Rating 41	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_HR_R41	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	HR	Rating 41	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
CORP_ALL_0086_CR_FIRB_HU_R41	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	HU	Rating 41	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_IE_R41	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	IE	Rating 41	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_IL_R41	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	IL	Rating 41	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_IT_R41	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	IT	Rating 41	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_JP_R41	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	JP	Rating 41	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_KR_R41	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	KR	Rating 41	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_LT_R41	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	LT	Rating 41	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_LU_R41	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	LU	Rating 41	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_LV_R41	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	LV	Rating 41	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_MT_R41	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	MT	Rating 41	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_NL_R41	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	NL	Rating 41	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_NO_R41	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	NO	Rating 41	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_PL_R41	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	PL	Rating 41	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_PT_R41	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	PT	Rating 41	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_RO_R41	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	RO	Rating 41	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_RU_R41	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	RU	Rating 41	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_SE_R41	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	SE	Rating 41	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_SG_R41	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	SG	Rating 41	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_SI_R41	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	SI	Rating 41	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_SK_R41	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	SK	Rating 41	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_TR_R41	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	TR	Rating 41	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_US_R41	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	US	Rating 41	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
CORP_ALL_0086_CR_FIRB_x2_R41	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	Other countries	Rating 41	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_x0_R42	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	Not applicable	Rating 42	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_AT_R42	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	AT	Rating 42	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_AU_R42	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	AU	Rating 42	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_BE_R42	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	BE	Rating 42	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_BG_R42	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	BG	Rating 42	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_BR_R42	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	BR	Rating 42	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_CA_R42	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	CA	Rating 42	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_CH_R42	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	CH	Rating 42	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_CN_R42	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	CN	Rating 42	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_CY_R42	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	CY	Rating 42	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_CZ_R42	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	CZ	Rating 42	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_DE_R42	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	DE	Rating 42	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_DK_R42	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	DK	Rating 42	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_EE_R42	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	EE	Rating 42	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_ES_R42	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	ES	Rating 42	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_FI_R42	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	FI	Rating 42	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_FR_R42	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	FR	Rating 42	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_GB_R42	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	GB	Rating 42	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_GR_R42	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	GR	Rating 42	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_HK_R42	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	HK	Rating 42	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_HR_R42	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	HR	Rating 42	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
CORP_ALL_0086_CR_FIRB_HU_R42	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	HU	Rating 42	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_IE_R42	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	IE	Rating 42	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_IL_R42	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	IL	Rating 42	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_IT_R42	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	IT	Rating 42	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_JP_R42	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	JP	Rating 42	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_KR_R42	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	KR	Rating 42	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_LT_R42	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	LT	Rating 42	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_LU_R42	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	LU	Rating 42	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_LV_R42	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	LV	Rating 42	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_MT_R42	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	MT	Rating 42	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_NL_R42	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	NL	Rating 42	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_NO_R42	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	NO	Rating 42	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_PL_R42	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	PL	Rating 42	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_PT_R42	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	PT	Rating 42	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_RO_R42	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	RO	Rating 42	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_RU_R42	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	RU	Rating 42	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_SE_R42	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	SE	Rating 42	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_SG_R42	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	SG	Rating 42	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_SI_R42	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	SI	Rating 42	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_SK_R42	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	SK	Rating 42	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_TR_R42	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	TR	Rating 42	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_US_R42	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	US	Rating 42	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
CORP_ALL_0086_CR_FIRB_x2_R42	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	Other countries	Rating 42	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_x0_R43	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	Not applicable	Rating 43	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_AT_R43	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	AT	Rating 43	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_AU_R43	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	AU	Rating 43	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_BE_R43	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	BE	Rating 43	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_BG_R43	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	BG	Rating 43	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_BR_R43	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	BR	Rating 43	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_CA_R43	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	CA	Rating 43	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_CH_R43	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	CH	Rating 43	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_CN_R43	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	CN	Rating 43	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_CY_R43	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	CY	Rating 43	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_CZ_R43	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	CZ	Rating 43	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_DE_R43	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	DE	Rating 43	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_DK_R43	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	DK	Rating 43	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_EE_R43	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	EE	Rating 43	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_ES_R43	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	ES	Rating 43	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_FI_R43	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	FI	Rating 43	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_FR_R43	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	FR	Rating 43	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_GB_R43	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	GB	Rating 43	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_GR_R43	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	GR	Rating 43	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_HK_R43	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	HK	Rating 43	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_HR_R43	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	HR	Rating 43	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
CORP_ALL_0086_CR_FIRB_HU_R43	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	HU	Rating 43	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_IE_R43	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	IE	Rating 43	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_IL_R43	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	IL	Rating 43	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_IT_R43	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	IT	Rating 43	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_JP_R43	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	JP	Rating 43	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_KR_R43	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	KR	Rating 43	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_LT_R43	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	LT	Rating 43	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_LU_R43	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	LU	Rating 43	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_LV_R43	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	LV	Rating 43	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_MT_R43	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	MT	Rating 43	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_NL_R43	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	NL	Rating 43	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_NO_R43	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	NO	Rating 43	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_PL_R43	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	PL	Rating 43	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_PT_R43	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	PT	Rating 43	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_RO_R43	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	RO	Rating 43	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_RU_R43	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	RU	Rating 43	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_SE_R43	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	SE	Rating 43	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_SG_R43	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	SG	Rating 43	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_SI_R43	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	SI	Rating 43	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_SK_R43	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	SK	Rating 43	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_TR_R43	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	TR	Rating 43	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_US_R43	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	US	Rating 43	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
CORP_ALL_0086_CR_FIRB_x2_R43	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	Other countries	Rating 43	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_x0_R44	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	Not applicable	Rating 44	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_AT_R44	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	AT	Rating 44	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_AU_R44	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	AU	Rating 44	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_BE_R44	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	BE	Rating 44	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_BG_R44	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	BG	Rating 44	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_BR_R44	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	BR	Rating 44	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_CA_R44	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	CA	Rating 44	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_CH_R44	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	CH	Rating 44	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_CN_R44	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	CN	Rating 44	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_CY_R44	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	CY	Rating 44	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_CZ_R44	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	CZ	Rating 44	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_DE_R44	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	DE	Rating 44	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_DK_R44	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	DK	Rating 44	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_EE_R44	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	EE	Rating 44	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_ES_R44	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	ES	Rating 44	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_FI_R44	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	FI	Rating 44	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_FR_R44	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	FR	Rating 44	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_GB_R44	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	GB	Rating 44	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_GR_R44	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	GR	Rating 44	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_HK_R44	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	HK	Rating 44	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_HR_R44	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	HR	Rating 44	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
CORP_ALL_0086_CR_FIRB_HU_R44	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	HU	Rating 44	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_IE_R44	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	IE	Rating 44	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_IL_R44	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	IL	Rating 44	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_IT_R44	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	IT	Rating 44	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_JP_R44	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	JP	Rating 44	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_KR_R44	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	KR	Rating 44	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_LT_R44	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	LT	Rating 44	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_LU_R44	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	LU	Rating 44	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_LV_R44	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	LV	Rating 44	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_MT_R44	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	MT	Rating 44	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_NL_R44	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	NL	Rating 44	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_NO_R44	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	NO	Rating 44	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_PL_R44	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	PL	Rating 44	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_PT_R44	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	PT	Rating 44	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_RO_R44	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	RO	Rating 44	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_RU_R44	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	RU	Rating 44	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_SE_R44	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	SE	Rating 44	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_SG_R44	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	SG	Rating 44	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_SI_R44	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	SI	Rating 44	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_SK_R44	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	SK	Rating 44	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_TR_R44	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	TR	Rating 44	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_US_R44	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	US	Rating 44	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
CORP_ALL_0086_CR_FIRB_x2_R44	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	Other countries	Rating 44	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_x0_R45	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	Not applicable	Rating 45	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_AT_R45	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	AT	Rating 45	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_AU_R45	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	AU	Rating 45	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_BE_R45	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	BE	Rating 45	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_BG_R45	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	BG	Rating 45	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_BR_R45	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	BR	Rating 45	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_CA_R45	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	CA	Rating 45	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_CH_R45	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	CH	Rating 45	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_CN_R45	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	CN	Rating 45	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_CY_R45	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	CY	Rating 45	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_CZ_R45	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	CZ	Rating 45	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_DE_R45	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	DE	Rating 45	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_DK_R45	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	DK	Rating 45	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_EE_R45	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	EE	Rating 45	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_ES_R45	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	ES	Rating 45	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_FI_R45	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	FI	Rating 45	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_FR_R45	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	FR	Rating 45	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_GB_R45	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	GB	Rating 45	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_GR_R45	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	GR	Rating 45	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_HK_R45	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	HK	Rating 45	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_HR_R45	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	HR	Rating 45	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
CORP_ALL_0086_CR_FIRB_HU_R45	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	HU	Rating 45	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_IE_R45	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	IE	Rating 45	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_IL_R45	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	IL	Rating 45	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_IT_R45	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	IT	Rating 45	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_JP_R45	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	JP	Rating 45	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_KR_R45	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	KR	Rating 45	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_LT_R45	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	LT	Rating 45	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_LU_R45	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	LU	Rating 45	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_LV_R45	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	LV	Rating 45	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_MT_R45	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	MT	Rating 45	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_NL_R45	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	NL	Rating 45	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_NO_R45	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	NO	Rating 45	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_PL_R45	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	PL	Rating 45	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_PT_R45	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	PT	Rating 45	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_RO_R45	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	RO	Rating 45	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_RU_R45	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	RU	Rating 45	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_SE_R45	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	SE	Rating 45	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_SG_R45	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	SG	Rating 45	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_SI_R45	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	SI	Rating 45	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_SK_R45	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	SK	Rating 45	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_TR_R45	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	TR	Rating 45	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_US_R45	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	US	Rating 45	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
CORP_ALL_0086_CR_FIRB_x2_R45	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	Other countries	Rating 45	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_x0_R46	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	Not applicable	Rating 46	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_AT_R46	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	AT	Rating 46	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_AU_R46	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	AU	Rating 46	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_BE_R46	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	BE	Rating 46	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_BG_R46	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	BG	Rating 46	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_BR_R46	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	BR	Rating 46	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_CA_R46	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	CA	Rating 46	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_CH_R46	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	CH	Rating 46	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_CN_R46	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	CN	Rating 46	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_CY_R46	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	CY	Rating 46	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_CZ_R46	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	CZ	Rating 46	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_DE_R46	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	DE	Rating 46	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_DK_R46	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	DK	Rating 46	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_EE_R46	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	EE	Rating 46	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_ES_R46	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	ES	Rating 46	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_FI_R46	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	FI	Rating 46	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_FR_R46	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	FR	Rating 46	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_GB_R46	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	GB	Rating 46	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_GR_R46	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	GR	Rating 46	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_HK_R46	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	HK	Rating 46	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_HR_R46	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	HR	Rating 46	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
CORP_ALL_0086_CR_FIRB_HU_R46	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	HU	Rating 46	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_IE_R46	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	IE	Rating 46	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_IL_R46	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	IL	Rating 46	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_IT_R46	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	IT	Rating 46	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_JP_R46	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	JP	Rating 46	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_KR_R46	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	KR	Rating 46	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_LT_R46	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	LT	Rating 46	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_LU_R46	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	LU	Rating 46	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_LV_R46	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	LV	Rating 46	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_MT_R46	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	MT	Rating 46	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_NL_R46	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	NL	Rating 46	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_NO_R46	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	NO	Rating 46	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_PL_R46	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	PL	Rating 46	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_PT_R46	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	PT	Rating 46	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_RO_R46	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	RO	Rating 46	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_RU_R46	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	RU	Rating 46	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_SE_R46	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	SE	Rating 46	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_SG_R46	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	SG	Rating 46	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_SI_R46	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	SI	Rating 46	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_SK_R46	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	SK	Rating 46	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_TR_R46	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	TR	Rating 46	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_US_R46	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	US	Rating 46	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
CORP_ALL_0086_CR_FIRB_x2_R46	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	Other countries	Rating 46	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_x0_R47	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	Not applicable	Rating 47	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_AT_R47	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	AT	Rating 47	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_AU_R47	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	AU	Rating 47	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_BE_R47	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	BE	Rating 47	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_BG_R47	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	BG	Rating 47	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_BR_R47	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	BR	Rating 47	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_CA_R47	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	CA	Rating 47	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_CH_R47	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	CH	Rating 47	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_CN_R47	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	CN	Rating 47	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_CY_R47	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	CY	Rating 47	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_CZ_R47	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	CZ	Rating 47	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_DE_R47	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	DE	Rating 47	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_DK_R47	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	DK	Rating 47	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_EE_R47	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	EE	Rating 47	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_ES_R47	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	ES	Rating 47	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_FI_R47	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	FI	Rating 47	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_FR_R47	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	FR	Rating 47	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_GB_R47	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	GB	Rating 47	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_GR_R47	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	GR	Rating 47	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_HK_R47	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	HK	Rating 47	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_HR_R47	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	HR	Rating 47	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
CORP_ALL_0086_CR_FIRB_HU_R47	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	HU	Rating 47	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_IE_R47	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	IE	Rating 47	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_IL_R47	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	IL	Rating 47	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_IT_R47	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	IT	Rating 47	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_JP_R47	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	JP	Rating 47	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_KR_R47	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	KR	Rating 47	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_LT_R47	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	LT	Rating 47	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_LU_R47	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	LU	Rating 47	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_LV_R47	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	LV	Rating 47	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_MT_R47	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	MT	Rating 47	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_NL_R47	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	NL	Rating 47	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_NO_R47	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	NO	Rating 47	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_PL_R47	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	PL	Rating 47	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_PT_R47	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	PT	Rating 47	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_RO_R47	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	RO	Rating 47	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_RU_R47	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	RU	Rating 47	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_SE_R47	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	SE	Rating 47	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_SG_R47	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	SG	Rating 47	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_SI_R47	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	SI	Rating 47	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_SK_R47	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	SK	Rating 47	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_TR_R47	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	TR	Rating 47	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_US_R47	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	US	Rating 47	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
CORP_ALL_0086_CR_FIRB_x2_R47	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	Other countries	Rating 47	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_x0_R48	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	Not applicable	Rating 48	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_AT_R48	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	AT	Rating 48	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_AU_R48	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	AU	Rating 48	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_BE_R48	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	BE	Rating 48	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_BG_R48	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	BG	Rating 48	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_BR_R48	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	BR	Rating 48	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_CA_R48	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	CA	Rating 48	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_CH_R48	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	CH	Rating 48	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_CN_R48	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	CN	Rating 48	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_CY_R48	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	CY	Rating 48	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_CZ_R48	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	CZ	Rating 48	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_DE_R48	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	DE	Rating 48	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_DK_R48	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	DK	Rating 48	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_EE_R48	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	EE	Rating 48	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_ES_R48	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	ES	Rating 48	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_FI_R48	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	FI	Rating 48	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_FR_R48	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	FR	Rating 48	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_GB_R48	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	GB	Rating 48	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_GR_R48	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	GR	Rating 48	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_HK_R48	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	HK	Rating 48	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_HR_R48	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	HR	Rating 48	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
CORP_ALL_0086_CR_FIRB_HU_R48	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	HU	Rating 48	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_IE_R48	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	IE	Rating 48	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_IL_R48	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	IL	Rating 48	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_IT_R48	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	IT	Rating 48	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_JP_R48	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	JP	Rating 48	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_KR_R48	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	KR	Rating 48	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_LT_R48	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	LT	Rating 48	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_LU_R48	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	LU	Rating 48	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_LV_R48	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	LV	Rating 48	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_MT_R48	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	MT	Rating 48	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_NL_R48	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	NL	Rating 48	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_NO_R48	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	NO	Rating 48	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_PL_R48	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	PL	Rating 48	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_PT_R48	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	PT	Rating 48	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_RO_R48	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	RO	Rating 48	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_RU_R48	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	RU	Rating 48	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_SE_R48	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	SE	Rating 48	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_SG_R48	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	SG	Rating 48	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_SI_R48	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	SI	Rating 48	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_SK_R48	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	SK	Rating 48	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_TR_R48	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	TR	Rating 48	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_US_R48	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	US	Rating 48	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
CORP_ALL_0086_CR_FIRB_x2_R48	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	Other countries	Rating 48	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_x0_R49	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	Not applicable	Rating 49	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_AT_R49	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	AT	Rating 49	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_AU_R49	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	AU	Rating 49	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_BE_R49	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	BE	Rating 49	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_BG_R49	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	BG	Rating 49	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_BR_R49	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	BR	Rating 49	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_CA_R49	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	CA	Rating 49	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_CH_R49	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	CH	Rating 49	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_CN_R49	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	CN	Rating 49	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_CY_R49	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	CY	Rating 49	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_CZ_R49	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	CZ	Rating 49	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_DE_R49	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	DE	Rating 49	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_DK_R49	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	DK	Rating 49	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_EE_R49	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	EE	Rating 49	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_ES_R49	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	ES	Rating 49	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_FI_R49	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	FI	Rating 49	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_FR_R49	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	FR	Rating 49	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_GB_R49	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	GB	Rating 49	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_GR_R49	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	GR	Rating 49	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_HK_R49	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	HK	Rating 49	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_HR_R49	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	HR	Rating 49	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
CORP_ALL_0086_CR_FIRB_HU_R49	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	HU	Rating 49	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_IE_R49	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	IE	Rating 49	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_IL_R49	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	IL	Rating 49	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_IT_R49	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	IT	Rating 49	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_JP_R49	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	JP	Rating 49	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_KR_R49	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	KR	Rating 49	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_LT_R49	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	LT	Rating 49	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_LU_R49	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	LU	Rating 49	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_LV_R49	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	LV	Rating 49	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_MT_R49	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	MT	Rating 49	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_NL_R49	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	NL	Rating 49	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_NO_R49	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	NO	Rating 49	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_PL_R49	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	PL	Rating 49	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_PT_R49	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	PT	Rating 49	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_RO_R49	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	RO	Rating 49	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_RU_R49	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	RU	Rating 49	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_SE_R49	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	SE	Rating 49	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_SG_R49	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	SG	Rating 49	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_SI_R49	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	SI	Rating 49	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_SK_R49	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	SK	Rating 49	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_TR_R49	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	TR	Rating 49	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_US_R49	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	US	Rating 49	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
CORP_ALL_0086_CR_FIRB_x2_R49	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	Other countries	Rating 49	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_x0_R50	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	Not applicable	Rating 50	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_AT_R50	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	AT	Rating 50	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_AU_R50	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	AU	Rating 50	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_BE_R50	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	BE	Rating 50	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_BG_R50	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	BG	Rating 50	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_BR_R50	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	BR	Rating 50	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_CA_R50	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	CA	Rating 50	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_CH_R50	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	CH	Rating 50	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_CN_R50	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	CN	Rating 50	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_CY_R50	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	CY	Rating 50	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_CZ_R50	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	CZ	Rating 50	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_DE_R50	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	DE	Rating 50	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_DK_R50	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	DK	Rating 50	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_EE_R50	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	EE	Rating 50	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_ES_R50	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	ES	Rating 50	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_FI_R50	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	FI	Rating 50	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_FR_R50	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	FR	Rating 50	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_GB_R50	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	GB	Rating 50	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_GR_R50	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	GR	Rating 50	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_HK_R50	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	HK	Rating 50	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_HR_R50	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	HR	Rating 50	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
CORP_ALL_0086_CR_FIRB_HU_R50	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	HU	Rating 50	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_IE_R50	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	IE	Rating 50	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_IL_R50	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	IL	Rating 50	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_IT_R50	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	IT	Rating 50	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_JP_R50	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	JP	Rating 50	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_KR_R50	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	KR	Rating 50	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_LT_R50	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	LT	Rating 50	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_LU_R50	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	LU	Rating 50	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_LV_R50	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	LV	Rating 50	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_MT_R50	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	MT	Rating 50	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_NL_R50	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	NL	Rating 50	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_NO_R50	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	NO	Rating 50	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_PL_R50	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	PL	Rating 50	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_PT_R50	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	PT	Rating 50	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_RO_R50	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	RO	Rating 50	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_RU_R50	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	RU	Rating 50	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_SE_R50	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	SE	Rating 50	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_SG_R50	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	SG	Rating 50	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_SI_R50	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	SI	Rating 50	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_SK_R50	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	SK	Rating 50	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_TR_R50	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	TR	Rating 50	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_US_R50	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	US	Rating 50	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
CORP_ALL_0086_CR_FIRB_x2_R50	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	Other countries	Rating 50	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_x0_R51	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	Not applicable	Rating 51	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_AT_R51	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	AT	Rating 51	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_AU_R51	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	AU	Rating 51	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_BE_R51	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	BE	Rating 51	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_BG_R51	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	BG	Rating 51	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_BR_R51	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	BR	Rating 51	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_CA_R51	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	CA	Rating 51	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_CH_R51	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	CH	Rating 51	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_CN_R51	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	CN	Rating 51	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_CY_R51	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	CY	Rating 51	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_CZ_R51	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	CZ	Rating 51	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_DE_R51	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	DE	Rating 51	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_DK_R51	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	DK	Rating 51	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_EE_R51	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	EE	Rating 51	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_ES_R51	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	ES	Rating 51	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_FI_R51	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	FI	Rating 51	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_FR_R51	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	FR	Rating 51	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_GB_R51	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	GB	Rating 51	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_GR_R51	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	GR	Rating 51	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_HK_R51	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	HK	Rating 51	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_HR_R51	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	HR	Rating 51	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
CORP_ALL_0086_CR_FIRB_HU_R51	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	HU	Rating 51	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_IE_R51	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	IE	Rating 51	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_IL_R51	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	IL	Rating 51	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_IT_R51	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	IT	Rating 51	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_JP_R51	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	JP	Rating 51	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_KR_R51	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	KR	Rating 51	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_LT_R51	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	LT	Rating 51	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_LU_R51	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	LU	Rating 51	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_LV_R51	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	LV	Rating 51	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_MT_R51	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	MT	Rating 51	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_NL_R51	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	NL	Rating 51	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_NO_R51	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	NO	Rating 51	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_PL_R51	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	PL	Rating 51	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_PT_R51	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	PT	Rating 51	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_RO_R51	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	RO	Rating 51	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_RU_R51	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	RU	Rating 51	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_SE_R51	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	SE	Rating 51	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_SG_R51	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	SG	Rating 51	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_SI_R51	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	SI	Rating 51	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_SK_R51	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	SK	Rating 51	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_TR_R51	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	TR	Rating 51	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_US_R51	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	US	Rating 51	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
CORP_ALL_0086_CR_FIRB_x2_R51	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	Other countries	Rating 51	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_x0_R52	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	Not applicable	Rating 52	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_AT_R52	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	AT	Rating 52	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_AU_R52	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	AU	Rating 52	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_BE_R52	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	BE	Rating 52	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_BG_R52	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	BG	Rating 52	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_BR_R52	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	BR	Rating 52	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_CA_R52	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	CA	Rating 52	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_CH_R52	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	CH	Rating 52	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_CN_R52	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	CN	Rating 52	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_CY_R52	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	CY	Rating 52	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_CZ_R52	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	CZ	Rating 52	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_DE_R52	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	DE	Rating 52	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_DK_R52	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	DK	Rating 52	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_EE_R52	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	EE	Rating 52	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_ES_R52	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	ES	Rating 52	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_FI_R52	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	FI	Rating 52	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_FR_R52	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	FR	Rating 52	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_GB_R52	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	GB	Rating 52	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_GR_R52	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	GR	Rating 52	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_HK_R52	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	HK	Rating 52	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_HR_R52	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	HR	Rating 52	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
CORP_ALL_0086_CR_FIRB_HU_R52	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	HU	Rating 52	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_IE_R52	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	IE	Rating 52	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_IL_R52	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	IL	Rating 52	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_IT_R52	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	IT	Rating 52	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_JP_R52	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	JP	Rating 52	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_KR_R52	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	KR	Rating 52	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_LT_R52	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	LT	Rating 52	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_LU_R52	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	LU	Rating 52	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_LV_R52	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	LV	Rating 52	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_MT_R52	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	MT	Rating 52	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_NL_R52	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	NL	Rating 52	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_NO_R52	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	NO	Rating 52	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_PL_R52	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	PL	Rating 52	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_PT_R52	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	PT	Rating 52	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_RO_R52	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	RO	Rating 52	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_RU_R52	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	RU	Rating 52	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_SE_R52	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	SE	Rating 52	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_SG_R52	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	SG	Rating 52	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_SI_R52	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	SI	Rating 52	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_SK_R52	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	SK	Rating 52	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_TR_R52	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	TR	Rating 52	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_US_R52	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	US	Rating 52	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
CORP_ALL_0086_CR_FIRB_x2_R52	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	Other countries	Rating 52	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_x0_R53	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	Not applicable	Rating 53	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_AT_R53	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	AT	Rating 53	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_AU_R53	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	AU	Rating 53	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_BE_R53	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	BE	Rating 53	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_BG_R53	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	BG	Rating 53	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_BR_R53	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	BR	Rating 53	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_CA_R53	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	CA	Rating 53	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_CH_R53	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	CH	Rating 53	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_CN_R53	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	CN	Rating 53	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_CY_R53	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	CY	Rating 53	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_CZ_R53	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	CZ	Rating 53	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_DE_R53	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	DE	Rating 53	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_DK_R53	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	DK	Rating 53	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_EE_R53	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	EE	Rating 53	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_ES_R53	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	ES	Rating 53	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_FI_R53	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	FI	Rating 53	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_FR_R53	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	FR	Rating 53	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_GB_R53	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	GB	Rating 53	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_GR_R53	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	GR	Rating 53	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_HK_R53	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	HK	Rating 53	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_HR_R53	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	HR	Rating 53	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
CORP_ALL_0086_CR_FIRB_HU_R53	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	HU	Rating 53	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_IE_R53	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	IE	Rating 53	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_IL_R53	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	IL	Rating 53	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_IT_R53	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	IT	Rating 53	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_JP_R53	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	JP	Rating 53	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_KR_R53	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	KR	Rating 53	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_LT_R53	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	LT	Rating 53	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_LU_R53	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	LU	Rating 53	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_LV_R53	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	LV	Rating 53	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_MT_R53	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	MT	Rating 53	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_NL_R53	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	NL	Rating 53	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_NO_R53	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	NO	Rating 53	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_PL_R53	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	PL	Rating 53	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_PT_R53	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	PT	Rating 53	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_RO_R53	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	RO	Rating 53	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_RU_R53	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	RU	Rating 53	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_SE_R53	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	SE	Rating 53	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_SG_R53	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	SG	Rating 53	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_SI_R53	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	SI	Rating 53	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_SK_R53	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	SK	Rating 53	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_TR_R53	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	TR	Rating 53	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_US_R53	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	US	Rating 53	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
CORP_ALL_0086_CR_FIRB_x2_R53	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	Other countries	Rating 53	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_x0_R54	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	Not applicable	Rating 54	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_AT_R54	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	AT	Rating 54	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_AU_R54	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	AU	Rating 54	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_BE_R54	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	BE	Rating 54	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_BG_R54	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	BG	Rating 54	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_BR_R54	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	BR	Rating 54	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_CA_R54	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	CA	Rating 54	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_CH_R54	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	CH	Rating 54	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_CN_R54	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	CN	Rating 54	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_CY_R54	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	CY	Rating 54	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_CZ_R54	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	CZ	Rating 54	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_DE_R54	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	DE	Rating 54	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_DK_R54	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	DK	Rating 54	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_EE_R54	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	EE	Rating 54	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_ES_R54	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	ES	Rating 54	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_FI_R54	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	FI	Rating 54	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_FR_R54	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	FR	Rating 54	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_GB_R54	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	GB	Rating 54	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_GR_R54	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	GR	Rating 54	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_HK_R54	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	HK	Rating 54	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_HR_R54	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	HR	Rating 54	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
CORP_ALL_0086_CR_FIRB_HU_R54	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	HU	Rating 54	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_IE_R54	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	IE	Rating 54	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_IL_R54	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	IL	Rating 54	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_IT_R54	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	IT	Rating 54	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_JP_R54	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	JP	Rating 54	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_KR_R54	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	KR	Rating 54	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_LT_R54	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	LT	Rating 54	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_LU_R54	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	LU	Rating 54	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_LV_R54	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	LV	Rating 54	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_MT_R54	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	MT	Rating 54	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_NL_R54	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	NL	Rating 54	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_NO_R54	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	NO	Rating 54	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_PL_R54	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	PL	Rating 54	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_PT_R54	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	PT	Rating 54	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_RO_R54	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	RO	Rating 54	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_RU_R54	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	RU	Rating 54	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_SE_R54	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	SE	Rating 54	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_SG_R54	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	SG	Rating 54	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_SI_R54	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	SI	Rating 54	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_SK_R54	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	SK	Rating 54	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_TR_R54	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	TR	Rating 54	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_US_R54	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	US	Rating 54	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
CORP_ALL_0086_CR_FIRB_x2_R54	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	Other countries	Rating 54	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_x0_R55	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	Not applicable	Rating 55	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_AT_R55	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	AT	Rating 55	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_AU_R55	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	AU	Rating 55	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_BE_R55	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	BE	Rating 55	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_BG_R55	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	BG	Rating 55	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_BR_R55	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	BR	Rating 55	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_CA_R55	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	CA	Rating 55	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_CH_R55	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	CH	Rating 55	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_CN_R55	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	CN	Rating 55	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_CY_R55	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	CY	Rating 55	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_CZ_R55	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	CZ	Rating 55	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_DE_R55	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	DE	Rating 55	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_DK_R55	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	DK	Rating 55	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_EE_R55	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	EE	Rating 55	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_ES_R55	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	ES	Rating 55	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_FI_R55	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	FI	Rating 55	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_FR_R55	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	FR	Rating 55	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_GB_R55	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	GB	Rating 55	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_GR_R55	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	GR	Rating 55	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_HK_R55	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	HK	Rating 55	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_HR_R55	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	HR	Rating 55	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
CORP_ALL_0086_CR_FIRB_HU_R55	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	HU	Rating 55	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_IE_R55	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	IE	Rating 55	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_IL_R55	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	IL	Rating 55	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_IT_R55	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	IT	Rating 55	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_JP_R55	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	JP	Rating 55	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_KR_R55	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	KR	Rating 55	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_LT_R55	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	LT	Rating 55	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_LU_R55	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	LU	Rating 55	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_LV_R55	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	LV	Rating 55	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_MT_R55	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	MT	Rating 55	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_NL_R55	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	NL	Rating 55	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_NO_R55	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	NO	Rating 55	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_PL_R55	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	PL	Rating 55	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_PT_R55	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	PT	Rating 55	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_RO_R55	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	RO	Rating 55	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_RU_R55	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	RU	Rating 55	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_SE_R55	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	SE	Rating 55	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_SG_R55	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	SG	Rating 55	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_SI_R55	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	SI	Rating 55	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_SK_R55	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	SK	Rating 55	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_TR_R55	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	TR	Rating 55	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_US_R55	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	US	Rating 55	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
CORP_ALL_0086_CR_FIRB_x2_R55	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	Other countries	Rating 55	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_x0_R56	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	Not applicable	Rating 56	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_AT_R56	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	AT	Rating 56	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_AU_R56	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	AU	Rating 56	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_BE_R56	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	BE	Rating 56	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_BG_R56	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	BG	Rating 56	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_BR_R56	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	BR	Rating 56	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_CA_R56	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	CA	Rating 56	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_CH_R56	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	CH	Rating 56	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_CN_R56	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	CN	Rating 56	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_CY_R56	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	CY	Rating 56	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_CZ_R56	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	CZ	Rating 56	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_DE_R56	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	DE	Rating 56	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_DK_R56	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	DK	Rating 56	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_EE_R56	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	EE	Rating 56	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_ES_R56	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	ES	Rating 56	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_FI_R56	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	FI	Rating 56	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_FR_R56	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	FR	Rating 56	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_GB_R56	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	GB	Rating 56	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_GR_R56	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	GR	Rating 56	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_HK_R56	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	HK	Rating 56	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_HR_R56	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	HR	Rating 56	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
CORP_ALL_0086_CR_FIRB_HU_R56	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	HU	Rating 56	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_IE_R56	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	IE	Rating 56	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_IL_R56	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	IL	Rating 56	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_IT_R56	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	IT	Rating 56	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_JP_R56	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	JP	Rating 56	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_KR_R56	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	KR	Rating 56	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_LT_R56	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	LT	Rating 56	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_LU_R56	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	LU	Rating 56	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_LV_R56	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	LV	Rating 56	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_MT_R56	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	MT	Rating 56	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_NL_R56	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	NL	Rating 56	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_NO_R56	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	NO	Rating 56	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_PL_R56	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	PL	Rating 56	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_PT_R56	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	PT	Rating 56	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_RO_R56	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	RO	Rating 56	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_RU_R56	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	RU	Rating 56	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_SE_R56	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	SE	Rating 56	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_SG_R56	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	SG	Rating 56	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_SI_R56	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	SI	Rating 56	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_SK_R56	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	SK	Rating 56	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_TR_R56	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	TR	Rating 56	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_US_R56	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	US	Rating 56	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
CORP_ALL_0086_CR_FIRB_x2_R56	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	Other countries	Rating 56	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_x0_R57	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	Not applicable	Rating 57	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_AT_R57	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	AT	Rating 57	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_AU_R57	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	AU	Rating 57	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_BE_R57	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	BE	Rating 57	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_BG_R57	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	BG	Rating 57	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_BR_R57	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	BR	Rating 57	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_CA_R57	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	CA	Rating 57	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_CH_R57	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	CH	Rating 57	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_CN_R57	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	CN	Rating 57	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_CY_R57	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	CY	Rating 57	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_CZ_R57	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	CZ	Rating 57	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_DE_R57	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	DE	Rating 57	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_DK_R57	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	DK	Rating 57	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_EE_R57	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	EE	Rating 57	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_ES_R57	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	ES	Rating 57	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_FI_R57	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	FI	Rating 57	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_FR_R57	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	FR	Rating 57	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_GB_R57	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	GB	Rating 57	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_GR_R57	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	GR	Rating 57	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_HK_R57	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	HK	Rating 57	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_HR_R57	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	HR	Rating 57	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
CORP_ALL_0086_CR_FIRB_HU_R57	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	HU	Rating 57	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_IE_R57	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	IE	Rating 57	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_IL_R57	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	IL	Rating 57	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_IT_R57	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	IT	Rating 57	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_JP_R57	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	JP	Rating 57	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_KR_R57	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	KR	Rating 57	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_LT_R57	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	LT	Rating 57	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_LU_R57	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	LU	Rating 57	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_LV_R57	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	LV	Rating 57	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_MT_R57	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	MT	Rating 57	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_NL_R57	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	NL	Rating 57	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_NO_R57	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	NO	Rating 57	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_PL_R57	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	PL	Rating 57	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_PT_R57	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	PT	Rating 57	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_RO_R57	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	RO	Rating 57	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_RU_R57	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	RU	Rating 57	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_SE_R57	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	SE	Rating 57	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_SG_R57	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	SG	Rating 57	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_SI_R57	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	SI	Rating 57	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_SK_R57	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	SK	Rating 57	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_TR_R57	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	TR	Rating 57	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_US_R57	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	US	Rating 57	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
CORP_ALL_0086_CR_FIRB_x2_R57	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	Other countries	Rating 57	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_x0_R58	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	Not applicable	Rating 58	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_AT_R58	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	AT	Rating 58	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_AU_R58	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	AU	Rating 58	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_BE_R58	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	BE	Rating 58	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_BG_R58	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	BG	Rating 58	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_BR_R58	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	BR	Rating 58	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_CA_R58	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	CA	Rating 58	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_CH_R58	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	CH	Rating 58	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_CN_R58	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	CN	Rating 58	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_CY_R58	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	CY	Rating 58	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_CZ_R58	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	CZ	Rating 58	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_DE_R58	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	DE	Rating 58	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_DK_R58	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	DK	Rating 58	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_EE_R58	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	EE	Rating 58	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_ES_R58	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	ES	Rating 58	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_FI_R58	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	FI	Rating 58	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_FR_R58	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	FR	Rating 58	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_GB_R58	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	GB	Rating 58	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_GR_R58	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	GR	Rating 58	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_HK_R58	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	HK	Rating 58	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_HR_R58	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	HR	Rating 58	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
CORP_ALL_0086_CR_FIRB_HU_R58	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	HU	Rating 58	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_IE_R58	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	IE	Rating 58	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_IL_R58	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	IL	Rating 58	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_IT_R58	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	IT	Rating 58	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_JP_R58	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	JP	Rating 58	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_KR_R58	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	KR	Rating 58	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_LT_R58	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	LT	Rating 58	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_LU_R58	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	LU	Rating 58	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_LV_R58	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	LV	Rating 58	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_MT_R58	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	MT	Rating 58	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_NL_R58	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	NL	Rating 58	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_NO_R58	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	NO	Rating 58	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_PL_R58	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	PL	Rating 58	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_PT_R58	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	PT	Rating 58	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_RO_R58	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	RO	Rating 58	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_RU_R58	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	RU	Rating 58	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_SE_R58	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	SE	Rating 58	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_SG_R58	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	SG	Rating 58	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_SI_R58	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	SI	Rating 58	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_SK_R58	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	SK	Rating 58	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_TR_R58	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	TR	Rating 58	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_US_R58	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	US	Rating 58	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
CORP_ALL_0086_CR_FIRB_x2_R58	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	Other countries	Rating 58	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_x0_R59	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	Not applicable	Rating 59	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_AT_R59	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	AT	Rating 59	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_AU_R59	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	AU	Rating 59	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_BE_R59	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	BE	Rating 59	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_BG_R59	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	BG	Rating 59	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_BR_R59	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	BR	Rating 59	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_CA_R59	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	CA	Rating 59	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_CH_R59	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	CH	Rating 59	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_CN_R59	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	CN	Rating 59	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_CY_R59	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	CY	Rating 59	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_CZ_R59	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	CZ	Rating 59	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_DE_R59	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	DE	Rating 59	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_DK_R59	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	DK	Rating 59	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_EE_R59	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	EE	Rating 59	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_ES_R59	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	ES	Rating 59	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_FI_R59	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	FI	Rating 59	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_FR_R59	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	FR	Rating 59	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_GB_R59	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	GB	Rating 59	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_GR_R59	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	GR	Rating 59	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_HK_R59	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	HK	Rating 59	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_HR_R59	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	HR	Rating 59	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
CORP_ALL_0086_CR_FIRB_HU_R59	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	HU	Rating 59	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_IE_R59	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	IE	Rating 59	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_IL_R59	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	IL	Rating 59	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_IT_R59	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	IT	Rating 59	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_JP_R59	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	JP	Rating 59	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_KR_R59	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	KR	Rating 59	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_LT_R59	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	LT	Rating 59	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_LU_R59	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	LU	Rating 59	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_LV_R59	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	LV	Rating 59	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_MT_R59	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	MT	Rating 59	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_NL_R59	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	NL	Rating 59	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_NO_R59	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	NO	Rating 59	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_PL_R59	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	PL	Rating 59	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_PT_R59	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	PT	Rating 59	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_RO_R59	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	RO	Rating 59	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_RU_R59	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	RU	Rating 59	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_SE_R59	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	SE	Rating 59	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_SG_R59	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	SG	Rating 59	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_SI_R59	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	SI	Rating 59	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_SK_R59	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	SK	Rating 59	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_TR_R59	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	TR	Rating 59	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_US_R59	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	US	Rating 59	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
CORP_ALL_0086_CR_FIRB_x2_R59	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	Other countries	Rating 59	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_x0_R60	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	Not applicable	Rating 60	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_AT_R60	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	AT	Rating 60	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_AU_R60	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	AU	Rating 60	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_BE_R60	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	BE	Rating 60	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_BG_R60	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	BG	Rating 60	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_BR_R60	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	BR	Rating 60	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_CA_R60	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	CA	Rating 60	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_CH_R60	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	CH	Rating 60	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_CN_R60	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	CN	Rating 60	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_CY_R60	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	CY	Rating 60	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_CZ_R60	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	CZ	Rating 60	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_DE_R60	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	DE	Rating 60	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_DK_R60	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	DK	Rating 60	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_EE_R60	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	EE	Rating 60	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_ES_R60	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	ES	Rating 60	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_FI_R60	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	FI	Rating 60	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_FR_R60	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	FR	Rating 60	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_GB_R60	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	GB	Rating 60	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_GR_R60	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	GR	Rating 60	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_HK_R60	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	HK	Rating 60	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_HR_R60	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	HR	Rating 60	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
CORP_ALL_0086_CR_FIRB_HU_R60	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	HU	Rating 60	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_IE_R60	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	IE	Rating 60	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_IL_R60	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	IL	Rating 60	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_IT_R60	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	IT	Rating 60	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_JP_R60	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	JP	Rating 60	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_KR_R60	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	KR	Rating 60	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_LT_R60	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	LT	Rating 60	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_LU_R60	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	LU	Rating 60	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_LV_R60	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	LV	Rating 60	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_MT_R60	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	MT	Rating 60	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_NL_R60	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	NL	Rating 60	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_NO_R60	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	NO	Rating 60	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_PL_R60	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	PL	Rating 60	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_PT_R60	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	PT	Rating 60	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_RO_R60	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	RO	Rating 60	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_RU_R60	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	RU	Rating 60	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_SE_R60	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	SE	Rating 60	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_SG_R60	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	SG	Rating 60	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_SI_R60	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	SI	Rating 60	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_SK_R60	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	SK	Rating 60	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_TR_R60	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	TR	Rating 60	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_US_R60	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	US	Rating 60	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
CORP_ALL_0086_CR_FIRB_x2_R60	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	Other countries	Rating 60	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_x0_R61	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	Not applicable	Rating 61	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_AT_R61	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	AT	Rating 61	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_AU_R61	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	AU	Rating 61	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_BE_R61	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	BE	Rating 61	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_BG_R61	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	BG	Rating 61	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_BR_R61	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	BR	Rating 61	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_CA_R61	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	CA	Rating 61	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_CH_R61	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	CH	Rating 61	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_CN_R61	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	CN	Rating 61	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_CY_R61	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	CY	Rating 61	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_CZ_R61	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	CZ	Rating 61	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_DE_R61	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	DE	Rating 61	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_DK_R61	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	DK	Rating 61	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_EE_R61	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	EE	Rating 61	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_ES_R61	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	ES	Rating 61	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_FI_R61	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	FI	Rating 61	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_FR_R61	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	FR	Rating 61	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_GB_R61	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	GB	Rating 61	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_GR_R61	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	GR	Rating 61	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_HK_R61	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	HK	Rating 61	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_HR_R61	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	HR	Rating 61	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
CORP_ALL_0086_CR_FIRB_HU_R61	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	HU	Rating 61	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_IE_R61	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	IE	Rating 61	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_IL_R61	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	IL	Rating 61	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_IT_R61	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	IT	Rating 61	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_JP_R61	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	JP	Rating 61	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_KR_R61	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	KR	Rating 61	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_LT_R61	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	LT	Rating 61	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_LU_R61	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	LU	Rating 61	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_LV_R61	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	LV	Rating 61	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_MT_R61	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	MT	Rating 61	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_NL_R61	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	NL	Rating 61	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_NO_R61	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	NO	Rating 61	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_PL_R61	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	PL	Rating 61	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_PT_R61	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	PT	Rating 61	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_RO_R61	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	RO	Rating 61	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_RU_R61	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	RU	Rating 61	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_SE_R61	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	SE	Rating 61	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_SG_R61	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	SG	Rating 61	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_SI_R61	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	SI	Rating 61	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_SK_R61	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	SK	Rating 61	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_TR_R61	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	TR	Rating 61	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_US_R61	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	US	Rating 61	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
CORP_ALL_0086_CR_FIRB_x2_R61	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	Other countries	Rating 61	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_x0_R62	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	Not applicable	Rating 62	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_AT_R62	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	AT	Rating 62	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_AU_R62	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	AU	Rating 62	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_BE_R62	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	BE	Rating 62	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_BG_R62	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	BG	Rating 62	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_BR_R62	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	BR	Rating 62	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_CA_R62	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	CA	Rating 62	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_CH_R62	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	CH	Rating 62	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_CN_R62	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	CN	Rating 62	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_CY_R62	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	CY	Rating 62	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_CZ_R62	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	CZ	Rating 62	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_DE_R62	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	DE	Rating 62	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_DK_R62	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	DK	Rating 62	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_EE_R62	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	EE	Rating 62	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_ES_R62	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	ES	Rating 62	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_FI_R62	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	FI	Rating 62	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_FR_R62	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	FR	Rating 62	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_GB_R62	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	GB	Rating 62	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_GR_R62	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	GR	Rating 62	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_HK_R62	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	HK	Rating 62	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_HR_R62	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	HR	Rating 62	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
CORP_ALL_0086_CR_FIRB_HU_R62	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	HU	Rating 62	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_IE_R62	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	IE	Rating 62	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_IL_R62	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	IL	Rating 62	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_IT_R62	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	IT	Rating 62	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_JP_R62	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	JP	Rating 62	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_KR_R62	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	KR	Rating 62	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_LT_R62	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	LT	Rating 62	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_LU_R62	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	LU	Rating 62	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_LV_R62	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	LV	Rating 62	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_MT_R62	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	MT	Rating 62	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_NL_R62	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	NL	Rating 62	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_NO_R62	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	NO	Rating 62	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_PL_R62	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	PL	Rating 62	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_PT_R62	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	PT	Rating 62	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_RO_R62	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	RO	Rating 62	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_RU_R62	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	RU	Rating 62	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_SE_R62	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	SE	Rating 62	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_SG_R62	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	SG	Rating 62	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_SI_R62	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	SI	Rating 62	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_SK_R62	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	SK	Rating 62	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_TR_R62	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	TR	Rating 62	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_US_R62	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	US	Rating 62	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
CORP_ALL_0086_CR_FIRB_x2_R62	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	Other countries	Rating 62	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_x0_R63	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	Not applicable	Rating 63	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_AT_R63	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	AT	Rating 63	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_AU_R63	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	AU	Rating 63	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_BE_R63	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	BE	Rating 63	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_BG_R63	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	BG	Rating 63	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_BR_R63	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	BR	Rating 63	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_CA_R63	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	CA	Rating 63	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_CH_R63	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	CH	Rating 63	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_CN_R63	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	CN	Rating 63	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_CY_R63	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	CY	Rating 63	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_CZ_R63	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	CZ	Rating 63	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_DE_R63	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	DE	Rating 63	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_DK_R63	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	DK	Rating 63	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_EE_R63	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	EE	Rating 63	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_ES_R63	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	ES	Rating 63	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_FI_R63	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	FI	Rating 63	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_FR_R63	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	FR	Rating 63	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_GB_R63	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	GB	Rating 63	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_GR_R63	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	GR	Rating 63	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_HK_R63	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	HK	Rating 63	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_HR_R63	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	HR	Rating 63	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
CORP_ALL_0086_CR_FIRB_HU_R63	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	HU	Rating 63	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_IE_R63	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	IE	Rating 63	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_IL_R63	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	IL	Rating 63	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_IT_R63	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	IT	Rating 63	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_JP_R63	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	JP	Rating 63	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_KR_R63	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	KR	Rating 63	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_LT_R63	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	LT	Rating 63	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_LU_R63	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	LU	Rating 63	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_LV_R63	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	LV	Rating 63	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_MT_R63	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	MT	Rating 63	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_NL_R63	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	NL	Rating 63	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_NO_R63	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	NO	Rating 63	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_PL_R63	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	PL	Rating 63	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_PT_R63	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	PT	Rating 63	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_RO_R63	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	RO	Rating 63	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_RU_R63	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	RU	Rating 63	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_SE_R63	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	SE	Rating 63	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_SG_R63	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	SG	Rating 63	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_SI_R63	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	SI	Rating 63	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_SK_R63	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	SK	Rating 63	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_TR_R63	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	TR	Rating 63	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_US_R63	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	US	Rating 63	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
CORP_ALL_0086_CR_FIRB_x2_R63	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	Other countries	Rating 63	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_x0_R64	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	Not applicable	Rating 64	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_AT_R64	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	AT	Rating 64	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_AU_R64	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	AU	Rating 64	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_BE_R64	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	BE	Rating 64	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_BG_R64	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	BG	Rating 64	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_BR_R64	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	BR	Rating 64	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_CA_R64	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	CA	Rating 64	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_CH_R64	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	CH	Rating 64	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_CN_R64	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	CN	Rating 64	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_CY_R64	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	CY	Rating 64	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_CZ_R64	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	CZ	Rating 64	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_DE_R64	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	DE	Rating 64	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_DK_R64	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	DK	Rating 64	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_EE_R64	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	EE	Rating 64	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_ES_R64	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	ES	Rating 64	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_FI_R64	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	FI	Rating 64	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_FR_R64	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	FR	Rating 64	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_GB_R64	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	GB	Rating 64	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_GR_R64	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	GR	Rating 64	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_HK_R64	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	HK	Rating 64	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_HR_R64	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	HR	Rating 64	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
CORP_ALL_0086_CR_FIRB_HU_R64	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	HU	Rating 64	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_IE_R64	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	IE	Rating 64	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_IL_R64	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	IL	Rating 64	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_IT_R64	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	IT	Rating 64	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_JP_R64	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	JP	Rating 64	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_KR_R64	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	KR	Rating 64	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_LT_R64	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	LT	Rating 64	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_LU_R64	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	LU	Rating 64	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_LV_R64	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	LV	Rating 64	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_MT_R64	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	MT	Rating 64	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_NL_R64	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	NL	Rating 64	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_NO_R64	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	NO	Rating 64	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_PL_R64	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	PL	Rating 64	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_PT_R64	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	PT	Rating 64	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_RO_R64	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	RO	Rating 64	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_RU_R64	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	RU	Rating 64	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_SE_R64	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	SE	Rating 64	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_SG_R64	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	SG	Rating 64	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_SI_R64	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	SI	Rating 64	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_SK_R64	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	SK	Rating 64	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_TR_R64	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	TR	Rating 64	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_US_R64	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	US	Rating 64	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
CORP_ALL_0086_CR_FIRB_x2_R64	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	Other countries	Rating 64	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_x0_R65	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	Not applicable	Rating 65	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_AT_R65	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	AT	Rating 65	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_AU_R65	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	AU	Rating 65	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_BE_R65	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	BE	Rating 65	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_BG_R65	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	BG	Rating 65	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_BR_R65	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	BR	Rating 65	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_CA_R65	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	CA	Rating 65	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_CH_R65	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	CH	Rating 65	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_CN_R65	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	CN	Rating 65	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_CY_R65	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	CY	Rating 65	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_CZ_R65	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	CZ	Rating 65	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_DE_R65	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	DE	Rating 65	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_DK_R65	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	DK	Rating 65	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_EE_R65	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	EE	Rating 65	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_ES_R65	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	ES	Rating 65	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_FI_R65	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	FI	Rating 65	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_FR_R65	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	FR	Rating 65	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_GB_R65	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	GB	Rating 65	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_GR_R65	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	GR	Rating 65	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_HK_R65	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	HK	Rating 65	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_HR_R65	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	HR	Rating 65	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
CORP_ALL_0086_CR_FIRB_HU_R65	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	HU	Rating 65	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_IE_R65	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	IE	Rating 65	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_IL_R65	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	IL	Rating 65	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_IT_R65	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	IT	Rating 65	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_JP_R65	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	JP	Rating 65	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_KR_R65	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	KR	Rating 65	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_LT_R65	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	LT	Rating 65	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_LU_R65	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	LU	Rating 65	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_LV_R65	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	LV	Rating 65	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_MT_R65	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	MT	Rating 65	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_NL_R65	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	NL	Rating 65	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_NO_R65	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	NO	Rating 65	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_PL_R65	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	PL	Rating 65	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_PT_R65	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	PT	Rating 65	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_RO_R65	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	RO	Rating 65	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_RU_R65	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	RU	Rating 65	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_SE_R65	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	SE	Rating 65	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_SG_R65	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	SG	Rating 65	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_SI_R65	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	SI	Rating 65	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_SK_R65	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	SK	Rating 65	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_TR_R65	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	TR	Rating 65	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_US_R65	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	US	Rating 65	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
CORP_ALL_0086_CR_FIRB_x2_R65	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	Other countries	Rating 65	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_x0_R66	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	Not applicable	Rating 66	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_AT_R66	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	AT	Rating 66	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_AU_R66	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	AU	Rating 66	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_BE_R66	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	BE	Rating 66	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_BG_R66	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	BG	Rating 66	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_BR_R66	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	BR	Rating 66	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_CA_R66	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	CA	Rating 66	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_CH_R66	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	CH	Rating 66	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_CN_R66	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	CN	Rating 66	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_CY_R66	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	CY	Rating 66	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_CZ_R66	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	CZ	Rating 66	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_DE_R66	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	DE	Rating 66	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_DK_R66	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	DK	Rating 66	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_EE_R66	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	EE	Rating 66	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_ES_R66	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	ES	Rating 66	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_FI_R66	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	FI	Rating 66	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_FR_R66	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	FR	Rating 66	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_GB_R66	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	GB	Rating 66	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_GR_R66	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	GR	Rating 66	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_HK_R66	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	HK	Rating 66	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_HR_R66	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	HR	Rating 66	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
CORP_ALL_0086_CR_FIRB_HU_R66	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	HU	Rating 66	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_IE_R66	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	IE	Rating 66	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_IL_R66	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	IL	Rating 66	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_IT_R66	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	IT	Rating 66	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_JP_R66	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	JP	Rating 66	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_KR_R66	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	KR	Rating 66	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_LT_R66	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	LT	Rating 66	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_LU_R66	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	LU	Rating 66	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_LV_R66	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	LV	Rating 66	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_MT_R66	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	MT	Rating 66	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_NL_R66	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	NL	Rating 66	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_NO_R66	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	NO	Rating 66	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_PL_R66	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	PL	Rating 66	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_PT_R66	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	PT	Rating 66	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_RO_R66	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	RO	Rating 66	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_RU_R66	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	RU	Rating 66	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_SE_R66	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	SE	Rating 66	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_SG_R66	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	SG	Rating 66	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_SI_R66	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	SI	Rating 66	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_SK_R66	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	SK	Rating 66	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_TR_R66	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	TR	Rating 66	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_US_R66	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	US	Rating 66	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
CORP_ALL_0086_CR_FIRB_x2_R66	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	Other countries	Rating 66	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_x0_R67	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	Not applicable	Rating 67	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_AT_R67	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	AT	Rating 67	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_AU_R67	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	AU	Rating 67	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_BE_R67	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	BE	Rating 67	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_BG_R67	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	BG	Rating 67	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_BR_R67	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	BR	Rating 67	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_CA_R67	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	CA	Rating 67	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_CH_R67	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	CH	Rating 67	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_CN_R67	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	CN	Rating 67	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_CY_R67	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	CY	Rating 67	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_CZ_R67	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	CZ	Rating 67	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_DE_R67	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	DE	Rating 67	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_DK_R67	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	DK	Rating 67	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_EE_R67	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	EE	Rating 67	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_ES_R67	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	ES	Rating 67	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_FI_R67	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	FI	Rating 67	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_FR_R67	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	FR	Rating 67	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_GB_R67	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	GB	Rating 67	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_GR_R67	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	GR	Rating 67	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_HK_R67	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	HK	Rating 67	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_HR_R67	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	HR	Rating 67	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
CORP_ALL_0086_CR_FIRB_HU_R67	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	HU	Rating 67	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_IE_R67	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	IE	Rating 67	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_IL_R67	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	IL	Rating 67	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_IT_R67	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	IT	Rating 67	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_JP_R67	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	JP	Rating 67	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_KR_R67	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	KR	Rating 67	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_LT_R67	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	LT	Rating 67	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_LU_R67	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	LU	Rating 67	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_LV_R67	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	LV	Rating 67	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_MT_R67	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	MT	Rating 67	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_NL_R67	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	NL	Rating 67	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_NO_R67	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	NO	Rating 67	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_PL_R67	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	PL	Rating 67	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_PT_R67	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	PT	Rating 67	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_RO_R67	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	RO	Rating 67	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_RU_R67	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	RU	Rating 67	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_SE_R67	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	SE	Rating 67	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_SG_R67	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	SG	Rating 67	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_SI_R67	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	SI	Rating 67	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_SK_R67	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	SK	Rating 67	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_TR_R67	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	TR	Rating 67	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_US_R67	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	US	Rating 67	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
CORP_ALL_0086_CR_FIRB_x2_R67	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	Other countries	Rating 67	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_x0_R68	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	Not applicable	Rating 68	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_AT_R68	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	AT	Rating 68	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_AU_R68	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	AU	Rating 68	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_BE_R68	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	BE	Rating 68	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_BG_R68	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	BG	Rating 68	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_BR_R68	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	BR	Rating 68	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_CA_R68	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	CA	Rating 68	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_CH_R68	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	CH	Rating 68	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_CN_R68	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	CN	Rating 68	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_CY_R68	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	CY	Rating 68	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_CZ_R68	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	CZ	Rating 68	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_DE_R68	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	DE	Rating 68	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_DK_R68	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	DK	Rating 68	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_EE_R68	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	EE	Rating 68	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_ES_R68	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	ES	Rating 68	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_FI_R68	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	FI	Rating 68	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_FR_R68	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	FR	Rating 68	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_GB_R68	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	GB	Rating 68	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_GR_R68	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	GR	Rating 68	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_HK_R68	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	HK	Rating 68	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_HR_R68	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	HR	Rating 68	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
CORP_ALL_0086_CR_FIRB_HU_R68	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	HU	Rating 68	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_IE_R68	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	IE	Rating 68	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_IL_R68	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	IL	Rating 68	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_IT_R68	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	IT	Rating 68	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_JP_R68	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	JP	Rating 68	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_KR_R68	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	KR	Rating 68	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_LT_R68	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	LT	Rating 68	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_LU_R68	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	LU	Rating 68	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_LV_R68	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	LV	Rating 68	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_MT_R68	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	MT	Rating 68	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_NL_R68	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	NL	Rating 68	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_NO_R68	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	NO	Rating 68	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_PL_R68	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	PL	Rating 68	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_PT_R68	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	PT	Rating 68	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_RO_R68	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	RO	Rating 68	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_RU_R68	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	RU	Rating 68	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_SE_R68	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	SE	Rating 68	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_SG_R68	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	SG	Rating 68	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_SI_R68	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	SI	Rating 68	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_SK_R68	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	SK	Rating 68	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_TR_R68	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	TR	Rating 68	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_US_R68	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	US	Rating 68	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
CORP_ALL_0086_CR_FIRB_x2_R68	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	Other countries	Rating 68	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_x0_R69	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	Not applicable	Rating 69	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_AT_R69	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	AT	Rating 69	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_AU_R69	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	AU	Rating 69	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_BE_R69	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	BE	Rating 69	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_BG_R69	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	BG	Rating 69	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_BR_R69	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	BR	Rating 69	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_CA_R69	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	CA	Rating 69	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_CH_R69	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	CH	Rating 69	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_CN_R69	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	CN	Rating 69	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_CY_R69	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	CY	Rating 69	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_CZ_R69	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	CZ	Rating 69	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_DE_R69	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	DE	Rating 69	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_DK_R69	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	DK	Rating 69	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_EE_R69	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	EE	Rating 69	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_ES_R69	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	ES	Rating 69	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_FI_R69	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	FI	Rating 69	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_FR_R69	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	FR	Rating 69	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_GB_R69	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	GB	Rating 69	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_GR_R69	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	GR	Rating 69	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_HK_R69	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	HK	Rating 69	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_HR_R69	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	HR	Rating 69	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
CORP_ALL_0086_CR_FIRB_HU_R69	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	HU	Rating 69	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_IE_R69	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	IE	Rating 69	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_IL_R69	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	IL	Rating 69	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_IT_R69	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	IT	Rating 69	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_JP_R69	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	JP	Rating 69	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_KR_R69	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	KR	Rating 69	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_LT_R69	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	LT	Rating 69	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_LU_R69	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	LU	Rating 69	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_LV_R69	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	LV	Rating 69	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_MT_R69	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	MT	Rating 69	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_NL_R69	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	NL	Rating 69	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_NO_R69	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	NO	Rating 69	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_PL_R69	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	PL	Rating 69	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_PT_R69	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	PT	Rating 69	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_RO_R69	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	RO	Rating 69	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_RU_R69	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	RU	Rating 69	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_SE_R69	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	SE	Rating 69	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_SG_R69	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	SG	Rating 69	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_SI_R69	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	SI	Rating 69	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_SK_R69	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	SK	Rating 69	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_TR_R69	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	TR	Rating 69	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_US_R69	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	US	Rating 69	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
CORP_ALL_0086_CR_FIRB_x2_R69	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	Other countries	Rating 69	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_x0_R70	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	Not applicable	Rating 70	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_AT_R70	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	AT	Rating 70	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_AU_R70	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	AU	Rating 70	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_BE_R70	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	BE	Rating 70	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_BG_R70	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	BG	Rating 70	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_BR_R70	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	BR	Rating 70	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_CA_R70	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	CA	Rating 70	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_CH_R70	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	CH	Rating 70	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_CN_R70	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	CN	Rating 70	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_CY_R70	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	CY	Rating 70	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_CZ_R70	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	CZ	Rating 70	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_DE_R70	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	DE	Rating 70	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_DK_R70	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	DK	Rating 70	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_EE_R70	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	EE	Rating 70	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_ES_R70	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	ES	Rating 70	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_FI_R70	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	FI	Rating 70	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_FR_R70	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	FR	Rating 70	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_GB_R70	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	GB	Rating 70	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_GR_R70	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	GR	Rating 70	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_HK_R70	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	HK	Rating 70	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_HR_R70	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	HR	Rating 70	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
CORP_ALL_0086_CR_FIRB_HU_R70	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	HU	Rating 70	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_IE_R70	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	IE	Rating 70	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_IL_R70	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	IL	Rating 70	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_IT_R70	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	IT	Rating 70	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_JP_R70	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	JP	Rating 70	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_KR_R70	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	KR	Rating 70	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_LT_R70	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	LT	Rating 70	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_LU_R70	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	LU	Rating 70	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_LV_R70	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	LV	Rating 70	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_MT_R70	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	MT	Rating 70	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_NL_R70	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	NL	Rating 70	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_NO_R70	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	NO	Rating 70	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_PL_R70	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	PL	Rating 70	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_PT_R70	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	PT	Rating 70	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_RO_R70	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	RO	Rating 70	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_RU_R70	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	RU	Rating 70	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_SE_R70	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	SE	Rating 70	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_SG_R70	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	SG	Rating 70	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_SI_R70	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	SI	Rating 70	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_SK_R70	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	SK	Rating 70	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_TR_R70	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	TR	Rating 70	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_US_R70	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	US	Rating 70	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
CORP_ALL_0086_CR_FIRB_x2_R70	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	Other countries	Rating 70	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_x0_R71	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	Not applicable	Rating 71	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_AT_R71	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	AT	Rating 71	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_AU_R71	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	AU	Rating 71	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_BE_R71	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	BE	Rating 71	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_BG_R71	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	BG	Rating 71	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_BR_R71	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	BR	Rating 71	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_CA_R71	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	CA	Rating 71	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_CH_R71	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	CH	Rating 71	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_CN_R71	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	CN	Rating 71	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_CY_R71	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	CY	Rating 71	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_CZ_R71	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	CZ	Rating 71	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_DE_R71	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	DE	Rating 71	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_DK_R71	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	DK	Rating 71	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_EE_R71	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	EE	Rating 71	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_ES_R71	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	ES	Rating 71	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_FI_R71	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	FI	Rating 71	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_FR_R71	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	FR	Rating 71	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_GB_R71	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	GB	Rating 71	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_GR_R71	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	GR	Rating 71	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_HK_R71	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	HK	Rating 71	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_HR_R71	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	HR	Rating 71	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
CORP_ALL_0086_CR_FIRB_HU_R71	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	HU	Rating 71	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_IE_R71	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	IE	Rating 71	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_IL_R71	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	IL	Rating 71	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_IT_R71	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	IT	Rating 71	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_JP_R71	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	JP	Rating 71	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_KR_R71	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	KR	Rating 71	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_LT_R71	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	LT	Rating 71	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_LU_R71	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	LU	Rating 71	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_LV_R71	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	LV	Rating 71	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_MT_R71	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	MT	Rating 71	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_NL_R71	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	NL	Rating 71	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_NO_R71	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	NO	Rating 71	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_PL_R71	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	PL	Rating 71	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_PT_R71	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	PT	Rating 71	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_RO_R71	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	RO	Rating 71	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_RU_R71	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	RU	Rating 71	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_SE_R71	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	SE	Rating 71	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_SG_R71	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	SG	Rating 71	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_SI_R71	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	SI	Rating 71	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_SK_R71	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	SK	Rating 71	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_TR_R71	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	TR	Rating 71	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_US_R71	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	US	Rating 71	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
CORP_ALL_0086_CR_FIRB_x2_R71	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	Other countries	Rating 71	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_x0_R72	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	Not applicable	Rating 72	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_AT_R72	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	AT	Rating 72	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_AU_R72	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	AU	Rating 72	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_BE_R72	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	BE	Rating 72	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_BG_R72	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	BG	Rating 72	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_BR_R72	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	BR	Rating 72	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_CA_R72	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	CA	Rating 72	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_CH_R72	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	CH	Rating 72	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_CN_R72	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	CN	Rating 72	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_CY_R72	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	CY	Rating 72	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_CZ_R72	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	CZ	Rating 72	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_DE_R72	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	DE	Rating 72	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_DK_R72	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	DK	Rating 72	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_EE_R72	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	EE	Rating 72	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_ES_R72	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	ES	Rating 72	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_FI_R72	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	FI	Rating 72	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_FR_R72	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	FR	Rating 72	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_GB_R72	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	GB	Rating 72	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_GR_R72	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	GR	Rating 72	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_HK_R72	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	HK	Rating 72	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_HR_R72	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	HR	Rating 72	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
CORP_ALL_0086_CR_FIRB_HU_R72	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	HU	Rating 72	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_IE_R72	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	IE	Rating 72	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_IL_R72	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	IL	Rating 72	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_IT_R72	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	IT	Rating 72	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_JP_R72	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	JP	Rating 72	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_KR_R72	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	KR	Rating 72	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_LT_R72	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	LT	Rating 72	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_LU_R72	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	LU	Rating 72	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_LV_R72	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	LV	Rating 72	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_MT_R72	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	MT	Rating 72	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_NL_R72	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	NL	Rating 72	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_NO_R72	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	NO	Rating 72	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_PL_R72	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	PL	Rating 72	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_PT_R72	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	PT	Rating 72	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_RO_R72	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	RO	Rating 72	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_RU_R72	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	RU	Rating 72	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_SE_R72	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	SE	Rating 72	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_SG_R72	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	SG	Rating 72	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_SI_R72	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	SI	Rating 72	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_SK_R72	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	SK	Rating 72	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_TR_R72	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	TR	Rating 72	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_US_R72	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	US	Rating 72	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
CORP_ALL_0086_CR_FIRB_x2_R72	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	Other countries	Rating 72	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_x0_R73	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	Not applicable	Rating 73	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_AT_R73	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	AT	Rating 73	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_AU_R73	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	AU	Rating 73	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_BE_R73	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	BE	Rating 73	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_BG_R73	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	BG	Rating 73	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_BR_R73	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	BR	Rating 73	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_CA_R73	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	CA	Rating 73	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_CH_R73	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	CH	Rating 73	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_CN_R73	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	CN	Rating 73	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_CY_R73	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	CY	Rating 73	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_CZ_R73	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	CZ	Rating 73	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_DE_R73	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	DE	Rating 73	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_DK_R73	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	DK	Rating 73	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_EE_R73	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	EE	Rating 73	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_ES_R73	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	ES	Rating 73	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_FI_R73	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	FI	Rating 73	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_FR_R73	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	FR	Rating 73	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_GB_R73	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	GB	Rating 73	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_GR_R73	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	GR	Rating 73	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_HK_R73	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	HK	Rating 73	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_HR_R73	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	HR	Rating 73	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
CORP_ALL_0086_CR_FIRB_HU_R73	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	HU	Rating 73	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_IE_R73	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	IE	Rating 73	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_IL_R73	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	IL	Rating 73	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_IT_R73	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	IT	Rating 73	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_JP_R73	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	JP	Rating 73	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_KR_R73	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	KR	Rating 73	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_LT_R73	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	LT	Rating 73	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_LU_R73	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	LU	Rating 73	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_LV_R73	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	LV	Rating 73	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_MT_R73	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	MT	Rating 73	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_NL_R73	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	NL	Rating 73	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_NO_R73	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	NO	Rating 73	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_PL_R73	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	PL	Rating 73	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_PT_R73	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	PT	Rating 73	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_RO_R73	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	RO	Rating 73	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_RU_R73	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	RU	Rating 73	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_SE_R73	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	SE	Rating 73	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_SG_R73	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	SG	Rating 73	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_SI_R73	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	SI	Rating 73	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_SK_R73	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	SK	Rating 73	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_TR_R73	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	TR	Rating 73	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_US_R73	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	US	Rating 73	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
CORP_ALL_0086_CR_FIRB_x2_R73	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	Other countries	Rating 73	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_x0_R74	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	Not applicable	Rating 74	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_AT_R74	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	AT	Rating 74	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_AU_R74	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	AU	Rating 74	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_BE_R74	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	BE	Rating 74	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_BG_R74	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	BG	Rating 74	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_BR_R74	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	BR	Rating 74	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_CA_R74	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	CA	Rating 74	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_CH_R74	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	CH	Rating 74	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_CN_R74	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	CN	Rating 74	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_CY_R74	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	CY	Rating 74	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_CZ_R74	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	CZ	Rating 74	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_DE_R74	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	DE	Rating 74	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_DK_R74	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	DK	Rating 74	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_EE_R74	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	EE	Rating 74	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_ES_R74	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	ES	Rating 74	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_FI_R74	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	FI	Rating 74	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_FR_R74	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	FR	Rating 74	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_GB_R74	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	GB	Rating 74	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_GR_R74	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	GR	Rating 74	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_HK_R74	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	HK	Rating 74	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_HR_R74	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	HR	Rating 74	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
CORP_ALL_0086_CR_FIRB_HU_R74	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	HU	Rating 74	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_IE_R74	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	IE	Rating 74	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_IL_R74	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	IL	Rating 74	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_IT_R74	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	IT	Rating 74	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_JP_R74	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	JP	Rating 74	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_KR_R74	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	KR	Rating 74	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_LT_R74	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	LT	Rating 74	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_LU_R74	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	LU	Rating 74	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_LV_R74	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	LV	Rating 74	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_MT_R74	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	MT	Rating 74	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_NL_R74	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	NL	Rating 74	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_NO_R74	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	NO	Rating 74	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_PL_R74	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	PL	Rating 74	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_PT_R74	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	PT	Rating 74	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_RO_R74	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	RO	Rating 74	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_RU_R74	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	RU	Rating 74	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_SE_R74	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	SE	Rating 74	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_SG_R74	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	SG	Rating 74	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_SI_R74	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	SI	Rating 74	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_SK_R74	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	SK	Rating 74	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_TR_R74	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	TR	Rating 74	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_US_R74	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	US	Rating 74	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
CORP_ALL_0086_CR_FIRB_x2_R74	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	Other countries	Rating 74	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_x0_R75	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	Not applicable	Rating 75	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_AT_R75	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	AT	Rating 75	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_AU_R75	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	AU	Rating 75	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_BE_R75	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	BE	Rating 75	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_BG_R75	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	BG	Rating 75	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_BR_R75	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	BR	Rating 75	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_CA_R75	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	CA	Rating 75	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_CH_R75	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	CH	Rating 75	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_CN_R75	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	CN	Rating 75	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_CY_R75	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	CY	Rating 75	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_CZ_R75	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	CZ	Rating 75	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_DE_R75	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	DE	Rating 75	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_DK_R75	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	DK	Rating 75	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_EE_R75	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	EE	Rating 75	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_ES_R75	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	ES	Rating 75	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_FI_R75	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	FI	Rating 75	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_FR_R75	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	FR	Rating 75	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_GB_R75	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	GB	Rating 75	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_GR_R75	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	GR	Rating 75	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_HK_R75	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	HK	Rating 75	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_HR_R75	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	HR	Rating 75	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
CORP_ALL_0086_CR_FIRB_HU_R75	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	HU	Rating 75	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_IE_R75	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	IE	Rating 75	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_IL_R75	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	IL	Rating 75	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_IT_R75	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	IT	Rating 75	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_JP_R75	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	JP	Rating 75	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_KR_R75	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	KR	Rating 75	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_LT_R75	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	LT	Rating 75	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_LU_R75	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	LU	Rating 75	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_LV_R75	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	LV	Rating 75	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_MT_R75	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	MT	Rating 75	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_NL_R75	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	NL	Rating 75	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_NO_R75	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	NO	Rating 75	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_PL_R75	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	PL	Rating 75	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_PT_R75	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	PT	Rating 75	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_RO_R75	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	RO	Rating 75	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_RU_R75	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	RU	Rating 75	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_SE_R75	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	SE	Rating 75	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_SG_R75	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	SG	Rating 75	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_SI_R75	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	SI	Rating 75	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_SK_R75	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	SK	Rating 75	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_TR_R75	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	TR	Rating 75	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_US_R75	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	US	Rating 75	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
CORP_ALL_0086_CR_FIRB_x2_R75	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	Other countries	Rating 75	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_x0_R76	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	Not applicable	Rating 76	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_AT_R76	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	AT	Rating 76	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_AU_R76	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	AU	Rating 76	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_BE_R76	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	BE	Rating 76	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_BG_R76	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	BG	Rating 76	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_BR_R76	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	BR	Rating 76	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_CA_R76	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	CA	Rating 76	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_CH_R76	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	CH	Rating 76	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_CN_R76	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	CN	Rating 76	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_CY_R76	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	CY	Rating 76	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_CZ_R76	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	CZ	Rating 76	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_DE_R76	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	DE	Rating 76	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_DK_R76	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	DK	Rating 76	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_EE_R76	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	EE	Rating 76	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_ES_R76	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	ES	Rating 76	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_FI_R76	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	FI	Rating 76	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_FR_R76	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	FR	Rating 76	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_GB_R76	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	GB	Rating 76	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_GR_R76	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	GR	Rating 76	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_HK_R76	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	HK	Rating 76	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_HR_R76	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	HR	Rating 76	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
CORP_ALL_0086_CR_FIRB_HU_R76	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	HU	Rating 76	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_IE_R76	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	IE	Rating 76	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_IL_R76	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	IL	Rating 76	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_IT_R76	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	IT	Rating 76	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_JP_R76	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	JP	Rating 76	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_KR_R76	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	KR	Rating 76	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_LT_R76	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	LT	Rating 76	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_LU_R76	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	LU	Rating 76	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_LV_R76	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	LV	Rating 76	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_MT_R76	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	MT	Rating 76	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_NL_R76	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	NL	Rating 76	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_NO_R76	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	NO	Rating 76	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_PL_R76	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	PL	Rating 76	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_PT_R76	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	PT	Rating 76	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_RO_R76	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	RO	Rating 76	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_RU_R76	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	RU	Rating 76	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_SE_R76	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	SE	Rating 76	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_SG_R76	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	SG	Rating 76	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_SI_R76	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	SI	Rating 76	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_SK_R76	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	SK	Rating 76	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_TR_R76	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	TR	Rating 76	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_US_R76	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	US	Rating 76	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
CORP_ALL_0086_CR_FIRB_x2_R76	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	Other countries	Rating 76	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_x0_R77	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	Not applicable	Rating 77	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_AT_R77	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	AT	Rating 77	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_AU_R77	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	AU	Rating 77	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_BE_R77	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	BE	Rating 77	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_BG_R77	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	BG	Rating 77	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_BR_R77	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	BR	Rating 77	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_CA_R77	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	CA	Rating 77	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_CH_R77	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	CH	Rating 77	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_CN_R77	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	CN	Rating 77	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_CY_R77	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	CY	Rating 77	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_CZ_R77	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	CZ	Rating 77	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_DE_R77	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	DE	Rating 77	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_DK_R77	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	DK	Rating 77	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_EE_R77	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	EE	Rating 77	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_ES_R77	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	ES	Rating 77	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_FI_R77	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	FI	Rating 77	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_FR_R77	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	FR	Rating 77	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_GB_R77	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	GB	Rating 77	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_GR_R77	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	GR	Rating 77	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_HK_R77	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	HK	Rating 77	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_HR_R77	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	HR	Rating 77	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
CORP_ALL_0086_CR_FIRB_HU_R77	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	HU	Rating 77	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_IE_R77	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	IE	Rating 77	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_IL_R77	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	IL	Rating 77	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_IT_R77	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	IT	Rating 77	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_JP_R77	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	JP	Rating 77	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_KR_R77	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	KR	Rating 77	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_LT_R77	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	LT	Rating 77	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_LU_R77	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	LU	Rating 77	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_LV_R77	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	LV	Rating 77	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_MT_R77	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	MT	Rating 77	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_NL_R77	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	NL	Rating 77	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_NO_R77	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	NO	Rating 77	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_PL_R77	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	PL	Rating 77	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_PT_R77	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	PT	Rating 77	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_RO_R77	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	RO	Rating 77	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_RU_R77	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	RU	Rating 77	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_SE_R77	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	SE	Rating 77	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_SG_R77	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	SG	Rating 77	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_SI_R77	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	SI	Rating 77	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_SK_R77	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	SK	Rating 77	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_TR_R77	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	TR	Rating 77	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_US_R77	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	US	Rating 77	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
CORP_ALL_0086_CR_FIRB_x2_R77	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	Other countries	Rating 77	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_x0_R78	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	Not applicable	Rating 78	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_AT_R78	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	AT	Rating 78	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_AU_R78	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	AU	Rating 78	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_BE_R78	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	BE	Rating 78	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_BG_R78	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	BG	Rating 78	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_BR_R78	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	BR	Rating 78	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_CA_R78	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	CA	Rating 78	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_CH_R78	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	CH	Rating 78	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_CN_R78	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	CN	Rating 78	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_CY_R78	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	CY	Rating 78	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_CZ_R78	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	CZ	Rating 78	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_DE_R78	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	DE	Rating 78	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_DK_R78	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	DK	Rating 78	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_EE_R78	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	EE	Rating 78	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_ES_R78	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	ES	Rating 78	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_FI_R78	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	FI	Rating 78	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_FR_R78	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	FR	Rating 78	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_GB_R78	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	GB	Rating 78	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_GR_R78	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	GR	Rating 78	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_HK_R78	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	HK	Rating 78	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_HR_R78	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	HR	Rating 78	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
CORP_ALL_0086_CR_FIRB_HU_R78	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	HU	Rating 78	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_IE_R78	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	IE	Rating 78	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_IL_R78	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	IL	Rating 78	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_IT_R78	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	IT	Rating 78	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_JP_R78	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	JP	Rating 78	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_KR_R78	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	KR	Rating 78	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_LT_R78	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	LT	Rating 78	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_LU_R78	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	LU	Rating 78	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_LV_R78	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	LV	Rating 78	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_MT_R78	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	MT	Rating 78	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_NL_R78	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	NL	Rating 78	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_NO_R78	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	NO	Rating 78	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_PL_R78	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	PL	Rating 78	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_PT_R78	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	PT	Rating 78	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_RO_R78	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	RO	Rating 78	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_RU_R78	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	RU	Rating 78	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_SE_R78	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	SE	Rating 78	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_SG_R78	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	SG	Rating 78	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_SI_R78	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	SI	Rating 78	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_SK_R78	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	SK	Rating 78	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_TR_R78	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	TR	Rating 78	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_US_R78	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	US	Rating 78	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
CORP_ALL_0086_CR_FIRB_x2_R78	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	Other countries	Rating 78	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_x0_R79	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	Not applicable	Rating 79	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_AT_R79	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	AT	Rating 79	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_AU_R79	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	AU	Rating 79	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_BE_R79	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	BE	Rating 79	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_BG_R79	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	BG	Rating 79	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_BR_R79	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	BR	Rating 79	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_CA_R79	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	CA	Rating 79	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_CH_R79	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	CH	Rating 79	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_CN_R79	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	CN	Rating 79	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_CY_R79	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	CY	Rating 79	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_CZ_R79	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	CZ	Rating 79	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_DE_R79	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	DE	Rating 79	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_DK_R79	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	DK	Rating 79	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_EE_R79	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	EE	Rating 79	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_ES_R79	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	ES	Rating 79	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_FI_R79	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	FI	Rating 79	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_FR_R79	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	FR	Rating 79	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_GB_R79	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	GB	Rating 79	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_GR_R79	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	GR	Rating 79	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_HK_R79	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	HK	Rating 79	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_HR_R79	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	HR	Rating 79	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
CORP_ALL_0086_CR_FIRB_HU_R79	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	HU	Rating 79	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_IE_R79	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	IE	Rating 79	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_IL_R79	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	IL	Rating 79	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_IT_R79	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	IT	Rating 79	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_JP_R79	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	JP	Rating 79	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_KR_R79	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	KR	Rating 79	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_LT_R79	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	LT	Rating 79	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_LU_R79	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	LU	Rating 79	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_LV_R79	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	LV	Rating 79	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_MT_R79	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	MT	Rating 79	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_NL_R79	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	NL	Rating 79	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_NO_R79	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	NO	Rating 79	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_PL_R79	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	PL	Rating 79	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_PT_R79	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	PT	Rating 79	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_RO_R79	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	RO	Rating 79	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_RU_R79	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	RU	Rating 79	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_SE_R79	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	SE	Rating 79	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_SG_R79	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	SG	Rating 79	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_SI_R79	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	SI	Rating 79	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_SK_R79	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	SK	Rating 79	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_TR_R79	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	TR	Rating 79	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_US_R79	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	US	Rating 79	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
CORP_ALL_0086_CR_FIRB_x2_R79	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	Other countries	Rating 79	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_x0_R80	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	Not applicable	Rating 80	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_AT_R80	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	AT	Rating 80	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_AU_R80	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	AU	Rating 80	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_BE_R80	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	BE	Rating 80	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_BG_R80	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	BG	Rating 80	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_BR_R80	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	BR	Rating 80	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_CA_R80	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	CA	Rating 80	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_CH_R80	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	CH	Rating 80	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_CN_R80	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	CN	Rating 80	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_CY_R80	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	CY	Rating 80	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_CZ_R80	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	CZ	Rating 80	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_DE_R80	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	DE	Rating 80	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_DK_R80	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	DK	Rating 80	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_EE_R80	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	EE	Rating 80	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_ES_R80	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	ES	Rating 80	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_FI_R80	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	FI	Rating 80	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_FR_R80	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	FR	Rating 80	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_GB_R80	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	GB	Rating 80	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_GR_R80	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	GR	Rating 80	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_HK_R80	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	HK	Rating 80	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_HR_R80	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	HR	Rating 80	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
CORP_ALL_0086_CR_FIRB_HU_R80	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	HU	Rating 80	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_IE_R80	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	IE	Rating 80	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_IL_R80	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	IL	Rating 80	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_IT_R80	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	IT	Rating 80	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_JP_R80	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	JP	Rating 80	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_KR_R80	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	KR	Rating 80	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_LT_R80	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	LT	Rating 80	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_LU_R80	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	LU	Rating 80	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_LV_R80	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	LV	Rating 80	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_MT_R80	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	MT	Rating 80	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_NL_R80	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	NL	Rating 80	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_NO_R80	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	NO	Rating 80	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_PL_R80	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	PL	Rating 80	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_PT_R80	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	PT	Rating 80	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_RO_R80	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	RO	Rating 80	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_RU_R80	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	RU	Rating 80	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_SE_R80	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	SE	Rating 80	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_SG_R80	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	SG	Rating 80	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_SI_R80	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	SI	Rating 80	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_SK_R80	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	SK	Rating 80	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_TR_R80	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	TR	Rating 80	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_US_R80	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	US	Rating 80	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
CORP_ALL_0086_CR_FIRB_x2_R80	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	Other countries	Rating 80	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_x0_R81	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	Not applicable	Rating 81	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_AT_R81	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	AT	Rating 81	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_AU_R81	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	AU	Rating 81	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_BE_R81	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	BE	Rating 81	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_BG_R81	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	BG	Rating 81	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_BR_R81	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	BR	Rating 81	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_CA_R81	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	CA	Rating 81	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_CH_R81	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	CH	Rating 81	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_CN_R81	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	CN	Rating 81	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_CY_R81	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	CY	Rating 81	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_CZ_R81	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	CZ	Rating 81	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_DE_R81	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	DE	Rating 81	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_DK_R81	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	DK	Rating 81	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_EE_R81	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	EE	Rating 81	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_ES_R81	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	ES	Rating 81	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_FI_R81	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	FI	Rating 81	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_FR_R81	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	FR	Rating 81	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_GB_R81	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	GB	Rating 81	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_GR_R81	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	GR	Rating 81	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_HK_R81	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	HK	Rating 81	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_HR_R81	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	HR	Rating 81	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
CORP_ALL_0086_CR_FIRB_HU_R81	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	HU	Rating 81	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_IE_R81	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	IE	Rating 81	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_IL_R81	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	IL	Rating 81	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_IT_R81	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	IT	Rating 81	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_JP_R81	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	JP	Rating 81	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_KR_R81	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	KR	Rating 81	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_LT_R81	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	LT	Rating 81	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_LU_R81	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	LU	Rating 81	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_LV_R81	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	LV	Rating 81	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_MT_R81	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	MT	Rating 81	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_NL_R81	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	NL	Rating 81	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_NO_R81	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	NO	Rating 81	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_PL_R81	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	PL	Rating 81	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_PT_R81	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	PT	Rating 81	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_RO_R81	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	RO	Rating 81	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_RU_R81	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	RU	Rating 81	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_SE_R81	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	SE	Rating 81	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_SG_R81	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	SG	Rating 81	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_SI_R81	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	SI	Rating 81	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_SK_R81	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	SK	Rating 81	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_TR_R81	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	TR	Rating 81	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_US_R81	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	US	Rating 81	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
CORP_ALL_0086_CR_FIRB_x2_R81	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	Other countries	Rating 81	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_x0_R82	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	Not applicable	Rating 82	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_AT_R82	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	AT	Rating 82	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_AU_R82	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	AU	Rating 82	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_BE_R82	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	BE	Rating 82	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_BG_R82	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	BG	Rating 82	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_BR_R82	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	BR	Rating 82	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_CA_R82	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	CA	Rating 82	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_CH_R82	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	CH	Rating 82	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_CN_R82	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	CN	Rating 82	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_CY_R82	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	CY	Rating 82	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_CZ_R82	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	CZ	Rating 82	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_DE_R82	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	DE	Rating 82	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_DK_R82	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	DK	Rating 82	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_EE_R82	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	EE	Rating 82	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_ES_R82	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	ES	Rating 82	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_FI_R82	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	FI	Rating 82	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_FR_R82	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	FR	Rating 82	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_GB_R82	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	GB	Rating 82	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_GR_R82	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	GR	Rating 82	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_HK_R82	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	HK	Rating 82	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_HR_R82	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	HR	Rating 82	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
CORP_ALL_0086_CR_FIRB_HU_R82	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	HU	Rating 82	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_IE_R82	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	IE	Rating 82	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_IL_R82	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	IL	Rating 82	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_IT_R82	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	IT	Rating 82	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_JP_R82	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	JP	Rating 82	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_KR_R82	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	KR	Rating 82	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_LT_R82	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	LT	Rating 82	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_LU_R82	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	LU	Rating 82	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_LV_R82	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	LV	Rating 82	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_MT_R82	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	MT	Rating 82	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_NL_R82	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	NL	Rating 82	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_NO_R82	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	NO	Rating 82	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_PL_R82	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	PL	Rating 82	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_PT_R82	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	PT	Rating 82	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_RO_R82	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	RO	Rating 82	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_RU_R82	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	RU	Rating 82	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_SE_R82	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	SE	Rating 82	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_SG_R82	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	SG	Rating 82	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_SI_R82	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	SI	Rating 82	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_SK_R82	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	SK	Rating 82	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_TR_R82	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	TR	Rating 82	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_US_R82	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	US	Rating 82	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
CORP_ALL_0086_CR_FIRB_x2_R82	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	Other countries	Rating 82	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_x0_R83	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	Not applicable	Rating 83	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_AT_R83	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	AT	Rating 83	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_AU_R83	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	AU	Rating 83	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_BE_R83	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	BE	Rating 83	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_BG_R83	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	BG	Rating 83	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_BR_R83	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	BR	Rating 83	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_CA_R83	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	CA	Rating 83	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_CH_R83	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	CH	Rating 83	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_CN_R83	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	CN	Rating 83	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_CY_R83	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	CY	Rating 83	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_CZ_R83	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	CZ	Rating 83	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_DE_R83	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	DE	Rating 83	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_DK_R83	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	DK	Rating 83	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_EE_R83	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	EE	Rating 83	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_ES_R83	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	ES	Rating 83	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_FI_R83	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	FI	Rating 83	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_FR_R83	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	FR	Rating 83	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_GB_R83	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	GB	Rating 83	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_GR_R83	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	GR	Rating 83	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_HK_R83	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	HK	Rating 83	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_HR_R83	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	HR	Rating 83	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
CORP_ALL_0086_CR_FIRB_HU_R83	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	HU	Rating 83	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_IE_R83	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	IE	Rating 83	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_IL_R83	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	IL	Rating 83	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_IT_R83	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	IT	Rating 83	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_JP_R83	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	JP	Rating 83	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_KR_R83	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	KR	Rating 83	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_LT_R83	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	LT	Rating 83	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_LU_R83	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	LU	Rating 83	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_LV_R83	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	LV	Rating 83	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_MT_R83	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	MT	Rating 83	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_NL_R83	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	NL	Rating 83	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_NO_R83	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	NO	Rating 83	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_PL_R83	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	PL	Rating 83	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_PT_R83	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	PT	Rating 83	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_RO_R83	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	RO	Rating 83	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_RU_R83	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	RU	Rating 83	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_SE_R83	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	SE	Rating 83	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_SG_R83	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	SG	Rating 83	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_SI_R83	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	SI	Rating 83	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_SK_R83	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	SK	Rating 83	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_TR_R83	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	TR	Rating 83	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_US_R83	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	US	Rating 83	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
CORP_ALL_0086_CR_FIRB_x2_R83	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	Other countries	Rating 83	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_x0_R84	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	Not applicable	Rating 84	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_AT_R84	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	AT	Rating 84	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_AU_R84	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	AU	Rating 84	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_BE_R84	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	BE	Rating 84	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_BG_R84	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	BG	Rating 84	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_BR_R84	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	BR	Rating 84	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_CA_R84	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	CA	Rating 84	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_CH_R84	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	CH	Rating 84	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_CN_R84	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	CN	Rating 84	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_CY_R84	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	CY	Rating 84	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_CZ_R84	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	CZ	Rating 84	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_DE_R84	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	DE	Rating 84	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_DK_R84	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	DK	Rating 84	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_EE_R84	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	EE	Rating 84	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_ES_R84	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	ES	Rating 84	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_FI_R84	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	FI	Rating 84	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_FR_R84	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	FR	Rating 84	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_GB_R84	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	GB	Rating 84	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_GR_R84	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	GR	Rating 84	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_HK_R84	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	HK	Rating 84	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_HR_R84	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	HR	Rating 84	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
CORP_ALL_0086_CR_FIRB_HU_R84	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	HU	Rating 84	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_IE_R84	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	IE	Rating 84	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_IL_R84	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	IL	Rating 84	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_IT_R84	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	IT	Rating 84	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_JP_R84	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	JP	Rating 84	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_KR_R84	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	KR	Rating 84	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_LT_R84	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	LT	Rating 84	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_LU_R84	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	LU	Rating 84	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_LV_R84	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	LV	Rating 84	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_MT_R84	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	MT	Rating 84	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_NL_R84	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	NL	Rating 84	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_NO_R84	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	NO	Rating 84	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_PL_R84	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	PL	Rating 84	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_PT_R84	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	PT	Rating 84	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_RO_R84	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	RO	Rating 84	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_RU_R84	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	RU	Rating 84	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_SE_R84	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	SE	Rating 84	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_SG_R84	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	SG	Rating 84	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_SI_R84	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	SI	Rating 84	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_SK_R84	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	SK	Rating 84	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_TR_R84	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	TR	Rating 84	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_US_R84	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	US	Rating 84	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
CORP_ALL_0086_CR_FIRB_x2_R84	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	Other countries	Rating 84	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_x0_R85	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	Not applicable	Rating 85	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_AT_R85	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	AT	Rating 85	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_AU_R85	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	AU	Rating 85	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_BE_R85	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	BE	Rating 85	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_BG_R85	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	BG	Rating 85	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_BR_R85	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	BR	Rating 85	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_CA_R85	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	CA	Rating 85	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_CH_R85	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	CH	Rating 85	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_CN_R85	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	CN	Rating 85	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_CY_R85	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	CY	Rating 85	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_CZ_R85	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	CZ	Rating 85	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_DE_R85	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	DE	Rating 85	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_DK_R85	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	DK	Rating 85	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_EE_R85	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	EE	Rating 85	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_ES_R85	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	ES	Rating 85	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_FI_R85	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	FI	Rating 85	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_FR_R85	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	FR	Rating 85	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_GB_R85	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	GB	Rating 85	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_GR_R85	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	GR	Rating 85	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_HK_R85	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	HK	Rating 85	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_HR_R85	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	HR	Rating 85	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
CORP_ALL_0086_CR_FIRB_HU_R85	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	HU	Rating 85	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_IE_R85	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	IE	Rating 85	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_IL_R85	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	IL	Rating 85	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_IT_R85	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	IT	Rating 85	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_JP_R85	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	JP	Rating 85	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_KR_R85	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	KR	Rating 85	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_LT_R85	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	LT	Rating 85	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_LU_R85	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	LU	Rating 85	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_LV_R85	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	LV	Rating 85	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_MT_R85	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	MT	Rating 85	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_NL_R85	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	NL	Rating 85	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_NO_R85	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	NO	Rating 85	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_PL_R85	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	PL	Rating 85	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_PT_R85	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	PT	Rating 85	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_RO_R85	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	RO	Rating 85	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_RU_R85	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	RU	Rating 85	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_SE_R85	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	SE	Rating 85	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_SG_R85	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	SG	Rating 85	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_SI_R85	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	SI	Rating 85	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_SK_R85	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	SK	Rating 85	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_TR_R85	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	TR	Rating 85	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_US_R85	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	US	Rating 85	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
CORP_ALL_0086_CR_FIRB_x2_R85	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	Other countries	Rating 85	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_x0_R86	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	Not applicable	Rating 86	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_AT_R86	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	AT	Rating 86	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_AU_R86	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	AU	Rating 86	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_BE_R86	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	BE	Rating 86	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_BG_R86	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	BG	Rating 86	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_BR_R86	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	BR	Rating 86	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_CA_R86	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	CA	Rating 86	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_CH_R86	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	CH	Rating 86	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_CN_R86	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	CN	Rating 86	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_CY_R86	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	CY	Rating 86	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_CZ_R86	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	CZ	Rating 86	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_DE_R86	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	DE	Rating 86	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_DK_R86	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	DK	Rating 86	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_EE_R86	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	EE	Rating 86	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_ES_R86	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	ES	Rating 86	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_FI_R86	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	FI	Rating 86	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_FR_R86	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	FR	Rating 86	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_GB_R86	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	GB	Rating 86	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_GR_R86	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	GR	Rating 86	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_HK_R86	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	HK	Rating 86	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_HR_R86	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	HR	Rating 86	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
CORP_ALL_0086_CR_FIRB_HU_R86	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	HU	Rating 86	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_IE_R86	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	IE	Rating 86	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_IL_R86	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	IL	Rating 86	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_IT_R86	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	IT	Rating 86	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_JP_R86	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	JP	Rating 86	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_KR_R86	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	KR	Rating 86	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_LT_R86	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	LT	Rating 86	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_LU_R86	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	LU	Rating 86	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_LV_R86	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	LV	Rating 86	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_MT_R86	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	MT	Rating 86	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_NL_R86	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	NL	Rating 86	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_NO_R86	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	NO	Rating 86	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_PL_R86	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	PL	Rating 86	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_PT_R86	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	PT	Rating 86	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_RO_R86	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	RO	Rating 86	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_RU_R86	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	RU	Rating 86	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_SE_R86	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	SE	Rating 86	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_SG_R86	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	SG	Rating 86	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_SI_R86	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	SI	Rating 86	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_SK_R86	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	SK	Rating 86	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_TR_R86	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	TR	Rating 86	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_US_R86	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	US	Rating 86	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
CORP_ALL_0086_CR_FIRB_x2_R86	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	Other countries	Rating 86	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_x0_R87	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	Not applicable	Rating 87	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_AT_R87	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	AT	Rating 87	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_AU_R87	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	AU	Rating 87	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_BE_R87	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	BE	Rating 87	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_BG_R87	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	BG	Rating 87	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_BR_R87	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	BR	Rating 87	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_CA_R87	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	CA	Rating 87	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_CH_R87	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	CH	Rating 87	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_CN_R87	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	CN	Rating 87	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_CY_R87	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	CY	Rating 87	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_CZ_R87	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	CZ	Rating 87	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_DE_R87	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	DE	Rating 87	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_DK_R87	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	DK	Rating 87	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_EE_R87	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	EE	Rating 87	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_ES_R87	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	ES	Rating 87	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_FI_R87	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	FI	Rating 87	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_FR_R87	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	FR	Rating 87	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_GB_R87	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	GB	Rating 87	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_GR_R87	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	GR	Rating 87	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_HK_R87	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	HK	Rating 87	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_HR_R87	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	HR	Rating 87	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
CORP_ALL_0086_CR_FIRB_HU_R87	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	HU	Rating 87	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_IE_R87	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	IE	Rating 87	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_IL_R87	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	IL	Rating 87	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_IT_R87	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	IT	Rating 87	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_JP_R87	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	JP	Rating 87	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_KR_R87	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	KR	Rating 87	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_LT_R87	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	LT	Rating 87	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_LU_R87	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	LU	Rating 87	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_LV_R87	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	LV	Rating 87	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_MT_R87	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	MT	Rating 87	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_NL_R87	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	NL	Rating 87	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_NO_R87	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	NO	Rating 87	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_PL_R87	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	PL	Rating 87	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_PT_R87	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	PT	Rating 87	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_RO_R87	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	RO	Rating 87	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_RU_R87	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	RU	Rating 87	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_SE_R87	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	SE	Rating 87	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_SG_R87	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	SG	Rating 87	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_SI_R87	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	SI	Rating 87	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_SK_R87	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	SK	Rating 87	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_TR_R87	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	TR	Rating 87	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_US_R87	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	US	Rating 87	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
CORP_ALL_0086_CR_FIRB_x2_R87	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	Other countries	Rating 87	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_x0_R88	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	Not applicable	Rating 88	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_AT_R88	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	AT	Rating 88	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_AU_R88	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	AU	Rating 88	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_BE_R88	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	BE	Rating 88	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_BG_R88	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	BG	Rating 88	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_BR_R88	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	BR	Rating 88	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_CA_R88	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	CA	Rating 88	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_CH_R88	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	CH	Rating 88	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_CN_R88	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	CN	Rating 88	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_CY_R88	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	CY	Rating 88	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_CZ_R88	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	CZ	Rating 88	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_DE_R88	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	DE	Rating 88	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_DK_R88	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	DK	Rating 88	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_EE_R88	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	EE	Rating 88	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_ES_R88	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	ES	Rating 88	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_FI_R88	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	FI	Rating 88	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_FR_R88	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	FR	Rating 88	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_GB_R88	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	GB	Rating 88	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_GR_R88	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	GR	Rating 88	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_HK_R88	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	HK	Rating 88	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_HR_R88	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	HR	Rating 88	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
CORP_ALL_0086_CR_FIRB_HU_R88	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	HU	Rating 88	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_IE_R88	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	IE	Rating 88	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_IL_R88	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	IL	Rating 88	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_IT_R88	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	IT	Rating 88	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_JP_R88	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	JP	Rating 88	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_KR_R88	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	KR	Rating 88	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_LT_R88	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	LT	Rating 88	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_LU_R88	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	LU	Rating 88	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_LV_R88	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	LV	Rating 88	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_MT_R88	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	MT	Rating 88	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_NL_R88	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	NL	Rating 88	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_NO_R88	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	NO	Rating 88	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_PL_R88	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	PL	Rating 88	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_PT_R88	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	PT	Rating 88	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_RO_R88	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	RO	Rating 88	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_RU_R88	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	RU	Rating 88	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_SE_R88	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	SE	Rating 88	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_SG_R88	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	SG	Rating 88	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_SI_R88	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	SI	Rating 88	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_SK_R88	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	SK	Rating 88	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_TR_R88	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	TR	Rating 88	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_US_R88	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	US	Rating 88	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
CORP_ALL_0086_CR_FIRB_x2_R88	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	Other countries	Rating 88	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_x0_R89	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	Not applicable	Rating 89	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_AT_R89	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	AT	Rating 89	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_AU_R89	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	AU	Rating 89	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_BE_R89	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	BE	Rating 89	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_BG_R89	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	BG	Rating 89	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_BR_R89	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	BR	Rating 89	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_CA_R89	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	CA	Rating 89	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_CH_R89	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	CH	Rating 89	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_CN_R89	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	CN	Rating 89	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_CY_R89	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	CY	Rating 89	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_CZ_R89	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	CZ	Rating 89	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_DE_R89	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	DE	Rating 89	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_DK_R89	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	DK	Rating 89	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_EE_R89	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	EE	Rating 89	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_ES_R89	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	ES	Rating 89	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_FI_R89	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	FI	Rating 89	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_FR_R89	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	FR	Rating 89	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_GB_R89	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	GB	Rating 89	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_GR_R89	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	GR	Rating 89	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_HK_R89	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	HK	Rating 89	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_HR_R89	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	HR	Rating 89	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
CORP_ALL_0086_CR_FIRB_HU_R89	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	HU	Rating 89	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_IE_R89	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	IE	Rating 89	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_IL_R89	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	IL	Rating 89	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_IT_R89	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	IT	Rating 89	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_JP_R89	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	JP	Rating 89	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_KR_R89	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	KR	Rating 89	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_LT_R89	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	LT	Rating 89	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_LU_R89	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	LU	Rating 89	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_LV_R89	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	LV	Rating 89	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_MT_R89	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	MT	Rating 89	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_NL_R89	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	NL	Rating 89	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_NO_R89	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	NO	Rating 89	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_PL_R89	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	PL	Rating 89	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_PT_R89	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	PT	Rating 89	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_RO_R89	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	RO	Rating 89	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_RU_R89	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	RU	Rating 89	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_SE_R89	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	SE	Rating 89	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_SG_R89	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	SG	Rating 89	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_SI_R89	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	SI	Rating 89	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_SK_R89	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	SK	Rating 89	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_TR_R89	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	TR	Rating 89	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_US_R89	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	US	Rating 89	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
CORP_ALL_0086_CR_FIRB_x2_R89	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	Other countries	Rating 89	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_x0_R90	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	Not applicable	Rating 90	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_AT_R90	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	AT	Rating 90	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_AU_R90	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	AU	Rating 90	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_BE_R90	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	BE	Rating 90	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_BG_R90	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	BG	Rating 90	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_BR_R90	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	BR	Rating 90	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_CA_R90	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	CA	Rating 90	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_CH_R90	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	CH	Rating 90	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_CN_R90	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	CN	Rating 90	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_CY_R90	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	CY	Rating 90	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_CZ_R90	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	CZ	Rating 90	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_DE_R90	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	DE	Rating 90	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_DK_R90	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	DK	Rating 90	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_EE_R90	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	EE	Rating 90	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_ES_R90	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	ES	Rating 90	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_FI_R90	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	FI	Rating 90	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_FR_R90	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	FR	Rating 90	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_GB_R90	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	GB	Rating 90	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_GR_R90	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	GR	Rating 90	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_HK_R90	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	HK	Rating 90	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_HR_R90	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	HR	Rating 90	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
CORP_ALL_0086_CR_FIRB_HU_R90	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	HU	Rating 90	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_IE_R90	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	IE	Rating 90	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_IL_R90	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	IL	Rating 90	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_IT_R90	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	IT	Rating 90	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_JP_R90	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	JP	Rating 90	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_KR_R90	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	KR	Rating 90	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_LT_R90	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	LT	Rating 90	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_LU_R90	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	LU	Rating 90	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_LV_R90	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	LV	Rating 90	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_MT_R90	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	MT	Rating 90	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_NL_R90	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	NL	Rating 90	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_NO_R90	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	NO	Rating 90	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_PL_R90	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	PL	Rating 90	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_PT_R90	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	PT	Rating 90	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_RO_R90	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	RO	Rating 90	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_RU_R90	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	RU	Rating 90	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_SE_R90	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	SE	Rating 90	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_SG_R90	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	SG	Rating 90	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_SI_R90	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	SI	Rating 90	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_SK_R90	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	SK	Rating 90	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_TR_R90	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	TR	Rating 90	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_US_R90	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	US	Rating 90	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
CORP_ALL_0086_CR_FIRB_x2_R90	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	Other countries	Rating 90	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_x0_R91	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	Not applicable	Rating 91	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_AT_R91	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	AT	Rating 91	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_AU_R91	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	AU	Rating 91	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_BE_R91	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	BE	Rating 91	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_BG_R91	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	BG	Rating 91	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_BR_R91	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	BR	Rating 91	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_CA_R91	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	CA	Rating 91	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_CH_R91	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	CH	Rating 91	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_CN_R91	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	CN	Rating 91	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_CY_R91	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	CY	Rating 91	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_CZ_R91	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	CZ	Rating 91	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_DE_R91	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	DE	Rating 91	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_DK_R91	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	DK	Rating 91	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_EE_R91	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	EE	Rating 91	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_ES_R91	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	ES	Rating 91	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_FI_R91	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	FI	Rating 91	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_FR_R91	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	FR	Rating 91	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_GB_R91	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	GB	Rating 91	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_GR_R91	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	GR	Rating 91	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_HK_R91	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	HK	Rating 91	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_HR_R91	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	HR	Rating 91	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
CORP_ALL_0086_CR_FIRB_HU_R91	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	HU	Rating 91	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_IE_R91	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	IE	Rating 91	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_IL_R91	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	IL	Rating 91	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_IT_R91	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	IT	Rating 91	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_JP_R91	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	JP	Rating 91	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_KR_R91	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	KR	Rating 91	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_LT_R91	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	LT	Rating 91	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_LU_R91	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	LU	Rating 91	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_LV_R91	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	LV	Rating 91	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_MT_R91	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	MT	Rating 91	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_NL_R91	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	NL	Rating 91	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_NO_R91	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	NO	Rating 91	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_PL_R91	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	PL	Rating 91	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_PT_R91	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	PT	Rating 91	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_RO_R91	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	RO	Rating 91	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_RU_R91	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	RU	Rating 91	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_SE_R91	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	SE	Rating 91	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_SG_R91	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	SG	Rating 91	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_SI_R91	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	SI	Rating 91	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_SK_R91	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	SK	Rating 91	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_TR_R91	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	TR	Rating 91	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_US_R91	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	US	Rating 91	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
CORP_ALL_0086_CR_FIRB_x2_R91	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	Other countries	Rating 91	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_x0_R92	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	Not applicable	Rating 92	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_AT_R92	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	AT	Rating 92	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_AU_R92	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	AU	Rating 92	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_BE_R92	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	BE	Rating 92	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_BG_R92	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	BG	Rating 92	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_BR_R92	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	BR	Rating 92	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_CA_R92	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	CA	Rating 92	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_CH_R92	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	CH	Rating 92	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_CN_R92	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	CN	Rating 92	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_CY_R92	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	CY	Rating 92	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_CZ_R92	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	CZ	Rating 92	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_DE_R92	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	DE	Rating 92	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_DK_R92	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	DK	Rating 92	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_EE_R92	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	EE	Rating 92	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_ES_R92	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	ES	Rating 92	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_FI_R92	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	FI	Rating 92	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_FR_R92	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	FR	Rating 92	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_GB_R92	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	GB	Rating 92	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_GR_R92	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	GR	Rating 92	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_HK_R92	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	HK	Rating 92	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_HR_R92	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	HR	Rating 92	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
CORP_ALL_0086_CR_FIRB_HU_R92	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	HU	Rating 92	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_IE_R92	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	IE	Rating 92	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_IL_R92	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	IL	Rating 92	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_IT_R92	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	IT	Rating 92	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_JP_R92	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	JP	Rating 92	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_KR_R92	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	KR	Rating 92	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_LT_R92	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	LT	Rating 92	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_LU_R92	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	LU	Rating 92	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_LV_R92	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	LV	Rating 92	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_MT_R92	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	MT	Rating 92	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_NL_R92	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	NL	Rating 92	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_NO_R92	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	NO	Rating 92	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_PL_R92	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	PL	Rating 92	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_PT_R92	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	PT	Rating 92	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_RO_R92	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	RO	Rating 92	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_RU_R92	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	RU	Rating 92	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_SE_R92	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	SE	Rating 92	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_SG_R92	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	SG	Rating 92	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_SI_R92	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	SI	Rating 92	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_SK_R92	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	SK	Rating 92	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_TR_R92	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	TR	Rating 92	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_US_R92	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	US	Rating 92	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
CORP_ALL_0086_CR_FIRB_x2_R92	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	Other countries	Rating 92	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_x0_R93	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	Not applicable	Rating 93	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_AT_R93	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	AT	Rating 93	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_AU_R93	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	AU	Rating 93	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_BE_R93	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	BE	Rating 93	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_BG_R93	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	BG	Rating 93	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_BR_R93	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	BR	Rating 93	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_CA_R93	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	CA	Rating 93	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_CH_R93	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	CH	Rating 93	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_CN_R93	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	CN	Rating 93	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_CY_R93	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	CY	Rating 93	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_CZ_R93	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	CZ	Rating 93	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_DE_R93	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	DE	Rating 93	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_DK_R93	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	DK	Rating 93	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_EE_R93	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	EE	Rating 93	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_ES_R93	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	ES	Rating 93	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_FI_R93	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	FI	Rating 93	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_FR_R93	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	FR	Rating 93	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_GB_R93	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	GB	Rating 93	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_GR_R93	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	GR	Rating 93	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_HK_R93	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	HK	Rating 93	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_HR_R93	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	HR	Rating 93	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
CORP_ALL_0086_CR_FIRB_HU_R93	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	HU	Rating 93	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_IE_R93	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	IE	Rating 93	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_IL_R93	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	IL	Rating 93	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_IT_R93	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	IT	Rating 93	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_JP_R93	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	JP	Rating 93	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_KR_R93	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	KR	Rating 93	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_LT_R93	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	LT	Rating 93	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_LU_R93	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	LU	Rating 93	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_LV_R93	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	LV	Rating 93	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_MT_R93	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	MT	Rating 93	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_NL_R93	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	NL	Rating 93	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_NO_R93	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	NO	Rating 93	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_PL_R93	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	PL	Rating 93	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_PT_R93	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	PT	Rating 93	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_RO_R93	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	RO	Rating 93	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_RU_R93	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	RU	Rating 93	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_SE_R93	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	SE	Rating 93	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_SG_R93	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	SG	Rating 93	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_SI_R93	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	SI	Rating 93	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_SK_R93	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	SK	Rating 93	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_TR_R93	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	TR	Rating 93	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_US_R93	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	US	Rating 93	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
CORP_ALL_0086_CR_FIRB_x2_R93	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	Other countries	Rating 93	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_x0_R94	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	Not applicable	Rating 94	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_AT_R94	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	AT	Rating 94	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_AU_R94	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	AU	Rating 94	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_BE_R94	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	BE	Rating 94	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_BG_R94	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	BG	Rating 94	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_BR_R94	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	BR	Rating 94	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_CA_R94	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	CA	Rating 94	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_CH_R94	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	CH	Rating 94	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_CN_R94	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	CN	Rating 94	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_CY_R94	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	CY	Rating 94	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_CZ_R94	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	CZ	Rating 94	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_DE_R94	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	DE	Rating 94	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_DK_R94	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	DK	Rating 94	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_EE_R94	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	EE	Rating 94	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_ES_R94	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	ES	Rating 94	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_FI_R94	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	FI	Rating 94	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_FR_R94	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	FR	Rating 94	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_GB_R94	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	GB	Rating 94	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_GR_R94	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	GR	Rating 94	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_HK_R94	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	HK	Rating 94	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_HR_R94	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	HR	Rating 94	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
CORP_ALL_0086_CR_FIRB_HU_R94	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	HU	Rating 94	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_IE_R94	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	IE	Rating 94	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_IL_R94	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	IL	Rating 94	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_IT_R94	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	IT	Rating 94	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_JP_R94	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	JP	Rating 94	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_KR_R94	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	KR	Rating 94	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_LT_R94	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	LT	Rating 94	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_LU_R94	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	LU	Rating 94	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_LV_R94	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	LV	Rating 94	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_MT_R94	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	MT	Rating 94	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_NL_R94	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	NL	Rating 94	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_NO_R94	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	NO	Rating 94	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_PL_R94	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	PL	Rating 94	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_PT_R94	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	PT	Rating 94	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_RO_R94	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	RO	Rating 94	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_RU_R94	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	RU	Rating 94	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_SE_R94	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	SE	Rating 94	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_SG_R94	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	SG	Rating 94	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_SI_R94	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	SI	Rating 94	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_SK_R94	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	SK	Rating 94	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_TR_R94	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	TR	Rating 94	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_US_R94	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	US	Rating 94	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
CORP_ALL_0086_CR_FIRB_x2_R94	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	Other countries	Rating 94	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_x0_R95	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	Not applicable	Rating 95	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_AT_R95	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	AT	Rating 95	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_AU_R95	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	AU	Rating 95	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_BE_R95	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	BE	Rating 95	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_BG_R95	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	BG	Rating 95	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_BR_R95	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	BR	Rating 95	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_CA_R95	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	CA	Rating 95	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_CH_R95	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	CH	Rating 95	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_CN_R95	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	CN	Rating 95	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_CY_R95	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	CY	Rating 95	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_CZ_R95	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	CZ	Rating 95	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_DE_R95	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	DE	Rating 95	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_DK_R95	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	DK	Rating 95	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_EE_R95	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	EE	Rating 95	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_ES_R95	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	ES	Rating 95	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_FI_R95	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	FI	Rating 95	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_FR_R95	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	FR	Rating 95	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_GB_R95	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	GB	Rating 95	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_GR_R95	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	GR	Rating 95	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_HK_R95	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	HK	Rating 95	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_HR_R95	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	HR	Rating 95	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
CORP_ALL_0086_CR_FIRB_HU_R95	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	HU	Rating 95	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_IE_R95	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	IE	Rating 95	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_IL_R95	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	IL	Rating 95	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_IT_R95	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	IT	Rating 95	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_JP_R95	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	JP	Rating 95	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_KR_R95	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	KR	Rating 95	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_LT_R95	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	LT	Rating 95	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_LU_R95	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	LU	Rating 95	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_LV_R95	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	LV	Rating 95	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_MT_R95	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	MT	Rating 95	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_NL_R95	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	NL	Rating 95	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_NO_R95	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	NO	Rating 95	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_PL_R95	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	PL	Rating 95	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_PT_R95	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	PT	Rating 95	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_RO_R95	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	RO	Rating 95	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_RU_R95	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	RU	Rating 95	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_SE_R95	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	SE	Rating 95	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_SG_R95	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	SG	Rating 95	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_SI_R95	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	SI	Rating 95	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_SK_R95	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	SK	Rating 95	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_TR_R95	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	TR	Rating 95	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_US_R95	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	US	Rating 95	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
CORP_ALL_0086_CR_FIRB_x2_R95	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	Other countries	Rating 95	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_x0_R96	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	Not applicable	Rating 96	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_AT_R96	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	AT	Rating 96	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_AU_R96	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	AU	Rating 96	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_BE_R96	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	BE	Rating 96	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_BG_R96	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	BG	Rating 96	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_BR_R96	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	BR	Rating 96	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_CA_R96	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	CA	Rating 96	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_CH_R96	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	CH	Rating 96	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_CN_R96	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	CN	Rating 96	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_CY_R96	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	CY	Rating 96	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_CZ_R96	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	CZ	Rating 96	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_DE_R96	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	DE	Rating 96	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_DK_R96	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	DK	Rating 96	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_EE_R96	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	EE	Rating 96	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_ES_R96	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	ES	Rating 96	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_FI_R96	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	FI	Rating 96	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_FR_R96	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	FR	Rating 96	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_GB_R96	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	GB	Rating 96	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_GR_R96	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	GR	Rating 96	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_HK_R96	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	HK	Rating 96	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_HR_R96	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	HR	Rating 96	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
CORP_ALL_0086_CR_FIRB_HU_R96	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	HU	Rating 96	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_IE_R96	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	IE	Rating 96	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_IL_R96	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	IL	Rating 96	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_IT_R96	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	IT	Rating 96	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_JP_R96	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	JP	Rating 96	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_KR_R96	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	KR	Rating 96	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_LT_R96	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	LT	Rating 96	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_LU_R96	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	LU	Rating 96	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_LV_R96	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	LV	Rating 96	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_MT_R96	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	MT	Rating 96	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_NL_R96	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	NL	Rating 96	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_NO_R96	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	NO	Rating 96	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_PL_R96	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	PL	Rating 96	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_PT_R96	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	PT	Rating 96	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_RO_R96	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	RO	Rating 96	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_RU_R96	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	RU	Rating 96	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_SE_R96	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	SE	Rating 96	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_SG_R96	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	SG	Rating 96	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_SI_R96	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	SI	Rating 96	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_SK_R96	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	SK	Rating 96	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_TR_R96	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	TR	Rating 96	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_US_R96	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	US	Rating 96	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
CORP_ALL_0086_CR_FIRB_x2_R96	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	Other countries	Rating 96	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_x0_R97	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	Not applicable	Rating 97	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_AT_R97	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	AT	Rating 97	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_AU_R97	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	AU	Rating 97	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_BE_R97	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	BE	Rating 97	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_BG_R97	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	BG	Rating 97	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_BR_R97	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	BR	Rating 97	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_CA_R97	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	CA	Rating 97	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_CH_R97	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	CH	Rating 97	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_CN_R97	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	CN	Rating 97	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_CY_R97	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	CY	Rating 97	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_CZ_R97	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	CZ	Rating 97	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_DE_R97	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	DE	Rating 97	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_DK_R97	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	DK	Rating 97	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_EE_R97	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	EE	Rating 97	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_ES_R97	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	ES	Rating 97	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_FI_R97	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	FI	Rating 97	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_FR_R97	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	FR	Rating 97	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_GB_R97	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	GB	Rating 97	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_GR_R97	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	GR	Rating 97	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_HK_R97	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	HK	Rating 97	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_HR_R97	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	HR	Rating 97	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
CORP_ALL_0086_CR_FIRB_HU_R97	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	HU	Rating 97	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_IE_R97	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	IE	Rating 97	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_IL_R97	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	IL	Rating 97	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_IT_R97	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	IT	Rating 97	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_JP_R97	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	JP	Rating 97	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_KR_R97	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	KR	Rating 97	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_LT_R97	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	LT	Rating 97	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_LU_R97	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	LU	Rating 97	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_LV_R97	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	LV	Rating 97	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_MT_R97	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	MT	Rating 97	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_NL_R97	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	NL	Rating 97	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_NO_R97	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	NO	Rating 97	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_PL_R97	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	PL	Rating 97	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_PT_R97	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	PT	Rating 97	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_RO_R97	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	RO	Rating 97	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_RU_R97	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	RU	Rating 97	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_SE_R97	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	SE	Rating 97	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_SG_R97	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	SG	Rating 97	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_SI_R97	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	SI	Rating 97	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_SK_R97	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	SK	Rating 97	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_TR_R97	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	TR	Rating 97	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_US_R97	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	US	Rating 97	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
CORP_ALL_0086_CR_FIRB_x2_R97	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	Other countries	Rating 97	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_x0_R98	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	Not applicable	Rating 98	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_AT_R98	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	AT	Rating 98	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_AU_R98	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	AU	Rating 98	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_BE_R98	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	BE	Rating 98	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_BG_R98	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	BG	Rating 98	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_BR_R98	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	BR	Rating 98	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_CA_R98	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	CA	Rating 98	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_CH_R98	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	CH	Rating 98	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_CN_R98	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	CN	Rating 98	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_CY_R98	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	CY	Rating 98	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_CZ_R98	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	CZ	Rating 98	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_DE_R98	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	DE	Rating 98	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_DK_R98	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	DK	Rating 98	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_EE_R98	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	EE	Rating 98	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_ES_R98	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	ES	Rating 98	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_FI_R98	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	FI	Rating 98	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_FR_R98	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	FR	Rating 98	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_GB_R98	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	GB	Rating 98	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_GR_R98	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	GR	Rating 98	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_HK_R98	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	HK	Rating 98	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_HR_R98	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	HR	Rating 98	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
CORP_ALL_0086_CR_FIRB_HU_R98	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	HU	Rating 98	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_IE_R98	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	IE	Rating 98	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_IL_R98	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	IL	Rating 98	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_IT_R98	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	IT	Rating 98	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_JP_R98	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	JP	Rating 98	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_KR_R98	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	KR	Rating 98	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_LT_R98	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	LT	Rating 98	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_LU_R98	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	LU	Rating 98	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_LV_R98	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	LV	Rating 98	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_MT_R98	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	MT	Rating 98	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_NL_R98	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	NL	Rating 98	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_NO_R98	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	NO	Rating 98	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_PL_R98	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	PL	Rating 98	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_PT_R98	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	PT	Rating 98	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_RO_R98	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	RO	Rating 98	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_RU_R98	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	RU	Rating 98	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_SE_R98	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	SE	Rating 98	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_SG_R98	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	SG	Rating 98	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_SI_R98	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	SI	Rating 98	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_SK_R98	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	SK	Rating 98	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_TR_R98	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	TR	Rating 98	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_US_R98	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	US	Rating 98	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
CORP_ALL_0086_CR_FIRB_x2_R98	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	Other countries	Rating 98	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_x0_R99	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	Not applicable	Rating 99	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_AT_R99	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	AT	Rating 99	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_AU_R99	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	AU	Rating 99	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_BE_R99	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	BE	Rating 99	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_BG_R99	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	BG	Rating 99	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_BR_R99	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	BR	Rating 99	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_CA_R99	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	CA	Rating 99	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_CH_R99	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	CH	Rating 99	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_CN_R99	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	CN	Rating 99	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_CY_R99	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	CY	Rating 99	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_CZ_R99	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	CZ	Rating 99	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_DE_R99	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	DE	Rating 99	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_DK_R99	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	DK	Rating 99	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_EE_R99	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	EE	Rating 99	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_ES_R99	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	ES	Rating 99	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_FI_R99	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	FI	Rating 99	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_FR_R99	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	FR	Rating 99	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_GB_R99	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	GB	Rating 99	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_GR_R99	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	GR	Rating 99	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_HK_R99	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	HK	Rating 99	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_HR_R99	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	HR	Rating 99	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
CORP_ALL_0086_CR_FIRB_HU_R99	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	HU	Rating 99	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_IE_R99	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	IE	Rating 99	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_IL_R99	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	IL	Rating 99	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_IT_R99	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	IT	Rating 99	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_JP_R99	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	JP	Rating 99	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_KR_R99	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	KR	Rating 99	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_LT_R99	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	LT	Rating 99	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_LU_R99	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	LU	Rating 99	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_LV_R99	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	LV	Rating 99	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_MT_R99	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	MT	Rating 99	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_NL_R99	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	NL	Rating 99	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_NO_R99	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	NO	Rating 99	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_PL_R99	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	PL	Rating 99	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_PT_R99	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	PT	Rating 99	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_RO_R99	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	RO	Rating 99	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_RU_R99	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	RU	Rating 99	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_SE_R99	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	SE	Rating 99	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_SG_R99	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	SG	Rating 99	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_SI_R99	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	SI	Rating 99	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_SK_R99	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	SK	Rating 99	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_TR_R99	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	TR	Rating 99	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_FIRB_US_R99	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	US	Rating 99	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
CORP_ALL_0086_CR_FIRB_x2_R99	CORP Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	Other countries	Rating 99	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_x0_R01	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	Not applicable	Rating 1	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_AT_R01	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	AT	Rating 1	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_AU_R01	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	AU	Rating 1	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_BE_R01	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	BE	Rating 1	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_BG_R01	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	BG	Rating 1	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_BR_R01	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	BR	Rating 1	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_CA_R01	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	CA	Rating 1	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_CH_R01	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	CH	Rating 1	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_CN_R01	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	CN	Rating 1	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_CY_R01	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	CY	Rating 1	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_CZ_R01	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	CZ	Rating 1	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_DE_R01	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	DE	Rating 1	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_DK_R01	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	DK	Rating 1	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_EE_R01	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	EE	Rating 1	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_ES_R01	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	ES	Rating 1	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_FI_R01	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	FI	Rating 1	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_FR_R01	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	FR	Rating 1	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_GB_R01	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	GB	Rating 1	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_GR_R01	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	GR	Rating 1	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_HK_R01	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	HK	Rating 1	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_HR_R01	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	HR	Rating 1	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMEC_ALL_0106_CR_FIRB_HU_R01	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	HU	Rating 1	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_IE_R01	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	IE	Rating 1	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_IL_R01	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	IL	Rating 1	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_IT_R01	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	IT	Rating 1	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_JP_R01	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	JP	Rating 1	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_KR_R01	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	KR	Rating 1	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_LT_R01	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	LT	Rating 1	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_LU_R01	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	LU	Rating 1	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_LV_R01	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	LV	Rating 1	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_MT_R01	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	MT	Rating 1	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_NL_R01	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	NL	Rating 1	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_NO_R01	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	NO	Rating 1	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_PL_R01	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	PL	Rating 1	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_PT_R01	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	PT	Rating 1	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_RO_R01	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	RO	Rating 1	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_RU_R01	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	RU	Rating 1	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_SE_R01	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	SE	Rating 1	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_SG_R01	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	SG	Rating 1	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_SI_R01	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	SI	Rating 1	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_SK_R01	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	SK	Rating 1	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_TR_R01	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	TR	Rating 1	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_US_R01	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	US	Rating 1	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMEC_ALL_0106_CR_FIRB_x2_R01	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	Other countries	Rating 1	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_x0_R02	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	Not applicable	Rating 2	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_AT_R02	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	AT	Rating 2	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_AU_R02	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	AU	Rating 2	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_BE_R02	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	BE	Rating 2	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_BG_R02	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	BG	Rating 2	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_BR_R02	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	BR	Rating 2	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_CA_R02	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	CA	Rating 2	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_CH_R02	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	CH	Rating 2	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_CN_R02	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	CN	Rating 2	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_CY_R02	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	CY	Rating 2	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_CZ_R02	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	CZ	Rating 2	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_DE_R02	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	DE	Rating 2	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_DK_R02	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	DK	Rating 2	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_EE_R02	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	EE	Rating 2	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_ES_R02	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	ES	Rating 2	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_FI_R02	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	FI	Rating 2	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_FR_R02	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	FR	Rating 2	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_GB_R02	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	GB	Rating 2	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_GR_R02	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	GR	Rating 2	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_HK_R02	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	HK	Rating 2	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_HR_R02	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	HR	Rating 2	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMEC_ALL_0106_CR_FIRB_HU_R02	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	HU	Rating 2	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_IE_R02	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	IE	Rating 2	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_IL_R02	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	IL	Rating 2	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_IT_R02	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	IT	Rating 2	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_JP_R02	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	JP	Rating 2	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_KR_R02	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	KR	Rating 2	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_LT_R02	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	LT	Rating 2	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_LU_R02	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	LU	Rating 2	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_LV_R02	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	LV	Rating 2	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_MT_R02	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	MT	Rating 2	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_NL_R02	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	NL	Rating 2	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_NO_R02	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	NO	Rating 2	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_PL_R02	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	PL	Rating 2	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_PT_R02	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	PT	Rating 2	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_RO_R02	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	RO	Rating 2	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_RU_R02	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	RU	Rating 2	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_SE_R02	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	SE	Rating 2	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_SG_R02	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	SG	Rating 2	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_SI_R02	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	SI	Rating 2	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_SK_R02	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	SK	Rating 2	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_TR_R02	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	TR	Rating 2	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_US_R02	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	US	Rating 2	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMEC_ALL_0106_CR_FIRB_x2_R02	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	Other countries	Rating 2	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_x0_R03	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	Not applicable	Rating 3	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_AT_R03	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	AT	Rating 3	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_AU_R03	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	AU	Rating 3	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_BE_R03	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	BE	Rating 3	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_BG_R03	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	BG	Rating 3	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_BR_R03	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	BR	Rating 3	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_CA_R03	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	CA	Rating 3	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_CH_R03	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	CH	Rating 3	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_CN_R03	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	CN	Rating 3	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_CY_R03	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	CY	Rating 3	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_CZ_R03	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	CZ	Rating 3	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_DE_R03	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	DE	Rating 3	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_DK_R03	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	DK	Rating 3	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_EE_R03	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	EE	Rating 3	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_ES_R03	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	ES	Rating 3	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_FI_R03	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	FI	Rating 3	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_FR_R03	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	FR	Rating 3	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_GB_R03	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	GB	Rating 3	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_GR_R03	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	GR	Rating 3	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_HK_R03	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	HK	Rating 3	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_HR_R03	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	HR	Rating 3	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMEC_ALL_0106_CR_FIRB_HU_R03	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	HU	Rating 3	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_IE_R03	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	IE	Rating 3	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_IL_R03	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	IL	Rating 3	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_IT_R03	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	IT	Rating 3	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_JP_R03	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	JP	Rating 3	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_KR_R03	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	KR	Rating 3	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_LT_R03	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	LT	Rating 3	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_LU_R03	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	LU	Rating 3	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_LV_R03	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	LV	Rating 3	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_MT_R03	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	MT	Rating 3	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_NL_R03	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	NL	Rating 3	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_NO_R03	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	NO	Rating 3	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_PL_R03	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	PL	Rating 3	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_PT_R03	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	PT	Rating 3	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_RO_R03	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	RO	Rating 3	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_RU_R03	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	RU	Rating 3	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_SE_R03	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	SE	Rating 3	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_SG_R03	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	SG	Rating 3	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_SI_R03	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	SI	Rating 3	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_SK_R03	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	SK	Rating 3	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_TR_R03	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	TR	Rating 3	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_US_R03	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	US	Rating 3	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMEC_ALL_0106_CR_FIRB_x2_R03	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	Other countries	Rating 3	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_x0_R04	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	Not applicable	Rating 4	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_AT_R04	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	AT	Rating 4	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_AU_R04	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	AU	Rating 4	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_BE_R04	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	BE	Rating 4	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_BG_R04	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	BG	Rating 4	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_BR_R04	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	BR	Rating 4	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_CA_R04	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	CA	Rating 4	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_CH_R04	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	CH	Rating 4	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_CN_R04	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	CN	Rating 4	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_CY_R04	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	CY	Rating 4	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_CZ_R04	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	CZ	Rating 4	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_DE_R04	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	DE	Rating 4	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_DK_R04	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	DK	Rating 4	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_EE_R04	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	EE	Rating 4	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_ES_R04	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	ES	Rating 4	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_FI_R04	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	FI	Rating 4	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_FR_R04	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	FR	Rating 4	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_GB_R04	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	GB	Rating 4	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_GR_R04	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	GR	Rating 4	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_HK_R04	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	HK	Rating 4	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_HR_R04	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	HR	Rating 4	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMEC_ALL_0106_CR_FIRB_HU_R04	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	HU	Rating 4	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_IE_R04	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	IE	Rating 4	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_IL_R04	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	IL	Rating 4	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_IT_R04	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	IT	Rating 4	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_JP_R04	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	JP	Rating 4	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_KR_R04	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	KR	Rating 4	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_LT_R04	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	LT	Rating 4	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_LU_R04	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	LU	Rating 4	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_LV_R04	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	LV	Rating 4	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_MT_R04	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	MT	Rating 4	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_NL_R04	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	NL	Rating 4	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_NO_R04	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	NO	Rating 4	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_PL_R04	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	PL	Rating 4	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_PT_R04	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	PT	Rating 4	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_RO_R04	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	RO	Rating 4	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_RU_R04	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	RU	Rating 4	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_SE_R04	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	SE	Rating 4	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_SG_R04	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	SG	Rating 4	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_SI_R04	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	SI	Rating 4	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_SK_R04	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	SK	Rating 4	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_TR_R04	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	TR	Rating 4	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_US_R04	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	US	Rating 4	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMEC_ALL_0106_CR_FIRB_x2_R04	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	Other countries	Rating 4	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_x0_R05	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	Not applicable	Rating 5	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_AT_R05	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	AT	Rating 5	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_AU_R05	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	AU	Rating 5	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_BE_R05	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	BE	Rating 5	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_BG_R05	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	BG	Rating 5	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_BR_R05	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	BR	Rating 5	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_CA_R05	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	CA	Rating 5	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_CH_R05	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	CH	Rating 5	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_CN_R05	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	CN	Rating 5	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_CY_R05	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	CY	Rating 5	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_CZ_R05	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	CZ	Rating 5	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_DE_R05	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	DE	Rating 5	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_DK_R05	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	DK	Rating 5	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_EE_R05	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	EE	Rating 5	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_ES_R05	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	ES	Rating 5	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_FI_R05	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	FI	Rating 5	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_FR_R05	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	FR	Rating 5	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_GB_R05	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	GB	Rating 5	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_GR_R05	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	GR	Rating 5	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_HK_R05	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	HK	Rating 5	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_HR_R05	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	HR	Rating 5	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMEC_ALL_0106_CR_FIRB_HU_R05	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	HU	Rating 5	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_IE_R05	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	IE	Rating 5	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_IL_R05	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	IL	Rating 5	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_IT_R05	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	IT	Rating 5	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_JP_R05	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	JP	Rating 5	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_KR_R05	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	KR	Rating 5	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_LT_R05	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	LT	Rating 5	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_LU_R05	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	LU	Rating 5	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_LV_R05	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	LV	Rating 5	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_MT_R05	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	MT	Rating 5	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_NL_R05	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	NL	Rating 5	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_NO_R05	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	NO	Rating 5	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_PL_R05	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	PL	Rating 5	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_PT_R05	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	PT	Rating 5	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_RO_R05	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	RO	Rating 5	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_RU_R05	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	RU	Rating 5	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_SE_R05	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	SE	Rating 5	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_SG_R05	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	SG	Rating 5	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_SI_R05	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	SI	Rating 5	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_SK_R05	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	SK	Rating 5	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_TR_R05	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	TR	Rating 5	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_US_R05	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	US	Rating 5	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMEC_ALL_0106_CR_FIRB_x2_R05	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	Other countries	Rating 5	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_x0_R06	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	Not applicable	Rating 6	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_AT_R06	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	AT	Rating 6	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_AU_R06	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	AU	Rating 6	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_BE_R06	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	BE	Rating 6	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_BG_R06	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	BG	Rating 6	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_BR_R06	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	BR	Rating 6	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_CA_R06	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	CA	Rating 6	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_CH_R06	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	CH	Rating 6	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_CN_R06	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	CN	Rating 6	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_CY_R06	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	CY	Rating 6	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_CZ_R06	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	CZ	Rating 6	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_DE_R06	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	DE	Rating 6	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_DK_R06	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	DK	Rating 6	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_EE_R06	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	EE	Rating 6	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_ES_R06	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	ES	Rating 6	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_FI_R06	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	FI	Rating 6	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_FR_R06	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	FR	Rating 6	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_GB_R06	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	GB	Rating 6	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_GR_R06	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	GR	Rating 6	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_HK_R06	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	HK	Rating 6	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_HR_R06	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	HR	Rating 6	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMEC_ALL_0106_CR_FIRB_HU_R06	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	HU	Rating 6	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_IE_R06	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	IE	Rating 6	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_IL_R06	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	IL	Rating 6	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_IT_R06	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	IT	Rating 6	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_JP_R06	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	JP	Rating 6	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_KR_R06	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	KR	Rating 6	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_LT_R06	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	LT	Rating 6	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_LU_R06	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	LU	Rating 6	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_LV_R06	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	LV	Rating 6	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_MT_R06	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	MT	Rating 6	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_NL_R06	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	NL	Rating 6	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_NO_R06	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	NO	Rating 6	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_PL_R06	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	PL	Rating 6	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_PT_R06	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	PT	Rating 6	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_RO_R06	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	RO	Rating 6	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_RU_R06	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	RU	Rating 6	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_SE_R06	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	SE	Rating 6	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_SG_R06	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	SG	Rating 6	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_SI_R06	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	SI	Rating 6	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_SK_R06	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	SK	Rating 6	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_TR_R06	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	TR	Rating 6	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_US_R06	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	US	Rating 6	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMEC_ALL_0106_CR_FIRB_x2_R06	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	Other countries	Rating 6	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_x0_R07	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	Not applicable	Rating 7	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_AT_R07	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	AT	Rating 7	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_AU_R07	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	AU	Rating 7	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_BE_R07	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	BE	Rating 7	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_BG_R07	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	BG	Rating 7	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_BR_R07	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	BR	Rating 7	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_CA_R07	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	CA	Rating 7	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_CH_R07	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	CH	Rating 7	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_CN_R07	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	CN	Rating 7	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_CY_R07	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	CY	Rating 7	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_CZ_R07	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	CZ	Rating 7	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_DE_R07	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	DE	Rating 7	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_DK_R07	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	DK	Rating 7	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_EE_R07	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	EE	Rating 7	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_ES_R07	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	ES	Rating 7	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_FI_R07	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	FI	Rating 7	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_FR_R07	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	FR	Rating 7	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_GB_R07	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	GB	Rating 7	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_GR_R07	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	GR	Rating 7	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_HK_R07	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	HK	Rating 7	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_HR_R07	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	HR	Rating 7	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMEC_ALL_0106_CR_FIRB_HU_R07	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	HU	Rating 7	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_IE_R07	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	IE	Rating 7	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_IL_R07	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	IL	Rating 7	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_IT_R07	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	IT	Rating 7	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_JP_R07	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	JP	Rating 7	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_KR_R07	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	KR	Rating 7	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_LT_R07	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	LT	Rating 7	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_LU_R07	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	LU	Rating 7	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_LV_R07	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	LV	Rating 7	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_MT_R07	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	MT	Rating 7	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_NL_R07	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	NL	Rating 7	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_NO_R07	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	NO	Rating 7	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_PL_R07	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	PL	Rating 7	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_PT_R07	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	PT	Rating 7	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_RO_R07	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	RO	Rating 7	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_RU_R07	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	RU	Rating 7	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_SE_R07	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	SE	Rating 7	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_SG_R07	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	SG	Rating 7	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_SI_R07	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	SI	Rating 7	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_SK_R07	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	SK	Rating 7	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_TR_R07	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	TR	Rating 7	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_US_R07	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	US	Rating 7	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMEC_ALL_0106_CR_FIRB_x2_R07	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	Other countries	Rating 7	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_x0_R08	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	Not applicable	Rating 8	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_AT_R08	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	AT	Rating 8	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_AU_R08	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	AU	Rating 8	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_BE_R08	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	BE	Rating 8	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_BG_R08	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	BG	Rating 8	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_BR_R08	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	BR	Rating 8	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_CA_R08	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	CA	Rating 8	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_CH_R08	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	CH	Rating 8	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_CN_R08	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	CN	Rating 8	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_CY_R08	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	CY	Rating 8	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_CZ_R08	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	CZ	Rating 8	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_DE_R08	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	DE	Rating 8	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_DK_R08	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	DK	Rating 8	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_EE_R08	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	EE	Rating 8	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_ES_R08	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	ES	Rating 8	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_FI_R08	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	FI	Rating 8	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_FR_R08	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	FR	Rating 8	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_GB_R08	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	GB	Rating 8	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_GR_R08	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	GR	Rating 8	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_HK_R08	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	HK	Rating 8	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_HR_R08	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	HR	Rating 8	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMEC_ALL_0106_CR_FIRB_HU_R08	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	HU	Rating 8	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_IE_R08	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	IE	Rating 8	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_IL_R08	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	IL	Rating 8	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_IT_R08	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	IT	Rating 8	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_JP_R08	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	JP	Rating 8	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_KR_R08	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	KR	Rating 8	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_LT_R08	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	LT	Rating 8	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_LU_R08	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	LU	Rating 8	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_LV_R08	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	LV	Rating 8	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_MT_R08	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	MT	Rating 8	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_NL_R08	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	NL	Rating 8	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_NO_R08	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	NO	Rating 8	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_PL_R08	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	PL	Rating 8	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_PT_R08	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	PT	Rating 8	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_RO_R08	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	RO	Rating 8	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_RU_R08	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	RU	Rating 8	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_SE_R08	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	SE	Rating 8	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_SG_R08	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	SG	Rating 8	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_SI_R08	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	SI	Rating 8	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_SK_R08	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	SK	Rating 8	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_TR_R08	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	TR	Rating 8	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_US_R08	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	US	Rating 8	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMEC_ALL_0106_CR_FIRB_x2_R08	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	Other countries	Rating 8	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_x0_R09	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	Not applicable	Rating 9	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_AT_R09	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	AT	Rating 9	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_AU_R09	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	AU	Rating 9	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_BE_R09	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	BE	Rating 9	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_BG_R09	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	BG	Rating 9	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_BR_R09	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	BR	Rating 9	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_CA_R09	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	CA	Rating 9	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_CH_R09	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	CH	Rating 9	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_CN_R09	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	CN	Rating 9	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_CY_R09	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	CY	Rating 9	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_CZ_R09	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	CZ	Rating 9	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_DE_R09	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	DE	Rating 9	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_DK_R09	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	DK	Rating 9	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_EE_R09	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	EE	Rating 9	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_ES_R09	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	ES	Rating 9	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_FI_R09	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	FI	Rating 9	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_FR_R09	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	FR	Rating 9	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_GB_R09	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	GB	Rating 9	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_GR_R09	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	GR	Rating 9	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_HK_R09	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	HK	Rating 9	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_HR_R09	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	HR	Rating 9	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMEC_ALL_0106_CR_FIRB_HU_R09	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	HU	Rating 9	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_IE_R09	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	IE	Rating 9	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_IL_R09	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	IL	Rating 9	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_IT_R09	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	IT	Rating 9	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_JP_R09	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	JP	Rating 9	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_KR_R09	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	KR	Rating 9	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_LT_R09	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	LT	Rating 9	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_LU_R09	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	LU	Rating 9	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_LV_R09	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	LV	Rating 9	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_MT_R09	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	MT	Rating 9	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_NL_R09	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	NL	Rating 9	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_NO_R09	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	NO	Rating 9	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_PL_R09	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	PL	Rating 9	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_PT_R09	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	PT	Rating 9	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_RO_R09	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	RO	Rating 9	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_RU_R09	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	RU	Rating 9	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_SE_R09	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	SE	Rating 9	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_SG_R09	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	SG	Rating 9	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_SI_R09	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	SI	Rating 9	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_SK_R09	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	SK	Rating 9	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_TR_R09	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	TR	Rating 9	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_US_R09	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	US	Rating 9	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMEC_ALL_0106_CR_FIRB_x2_R09	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	Other countries	Rating 9	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_x0_R10	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	Not applicable	Rating 10	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_AT_R10	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	AT	Rating 10	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_AU_R10	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	AU	Rating 10	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_BE_R10	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	BE	Rating 10	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_BG_R10	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	BG	Rating 10	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_BR_R10	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	BR	Rating 10	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_CA_R10	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	CA	Rating 10	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_CH_R10	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	CH	Rating 10	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_CN_R10	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	CN	Rating 10	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_CY_R10	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	CY	Rating 10	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_CZ_R10	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	CZ	Rating 10	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_DE_R10	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	DE	Rating 10	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_DK_R10	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	DK	Rating 10	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_EE_R10	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	EE	Rating 10	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_ES_R10	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	ES	Rating 10	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_FI_R10	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	FI	Rating 10	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_FR_R10	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	FR	Rating 10	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_GB_R10	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	GB	Rating 10	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_GR_R10	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	GR	Rating 10	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_HK_R10	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	HK	Rating 10	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_HR_R10	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	HR	Rating 10	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMEC_ALL_0106_CR_FIRB_HU_R10	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	HU	Rating 10	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_IE_R10	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	IE	Rating 10	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_IL_R10	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	IL	Rating 10	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_IT_R10	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	IT	Rating 10	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_JP_R10	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	JP	Rating 10	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_KR_R10	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	KR	Rating 10	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_LT_R10	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	LT	Rating 10	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_LU_R10	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	LU	Rating 10	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_LV_R10	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	LV	Rating 10	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_MT_R10	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	MT	Rating 10	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_NL_R10	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	NL	Rating 10	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_NO_R10	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	NO	Rating 10	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_PL_R10	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	PL	Rating 10	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_PT_R10	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	PT	Rating 10	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_RO_R10	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	RO	Rating 10	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_RU_R10	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	RU	Rating 10	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_SE_R10	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	SE	Rating 10	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_SG_R10	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	SG	Rating 10	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_SI_R10	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	SI	Rating 10	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_SK_R10	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	SK	Rating 10	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_TR_R10	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	TR	Rating 10	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_US_R10	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	US	Rating 10	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMEC_ALL_0106_CR_FIRB_x2_R10	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	Other countries	Rating 10	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_x0_R11	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	Not applicable	Rating 11	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_AT_R11	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	AT	Rating 11	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_AU_R11	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	AU	Rating 11	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_BE_R11	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	BE	Rating 11	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_BG_R11	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	BG	Rating 11	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_BR_R11	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	BR	Rating 11	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_CA_R11	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	CA	Rating 11	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_CH_R11	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	CH	Rating 11	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_CN_R11	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	CN	Rating 11	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_CY_R11	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	CY	Rating 11	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_CZ_R11	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	CZ	Rating 11	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_DE_R11	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	DE	Rating 11	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_DK_R11	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	DK	Rating 11	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_EE_R11	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	EE	Rating 11	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_ES_R11	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	ES	Rating 11	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_FI_R11	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	FI	Rating 11	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_FR_R11	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	FR	Rating 11	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_GB_R11	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	GB	Rating 11	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_GR_R11	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	GR	Rating 11	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_HK_R11	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	HK	Rating 11	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_HR_R11	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	HR	Rating 11	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMEC_ALL_0106_CR_FIRB_HU_R11	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	HU	Rating 11	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_IE_R11	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	IE	Rating 11	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_IL_R11	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	IL	Rating 11	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_IT_R11	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	IT	Rating 11	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_JP_R11	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	JP	Rating 11	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_KR_R11	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	KR	Rating 11	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_LT_R11	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	LT	Rating 11	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_LU_R11	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	LU	Rating 11	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_LV_R11	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	LV	Rating 11	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_MT_R11	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	MT	Rating 11	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_NL_R11	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	NL	Rating 11	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_NO_R11	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	NO	Rating 11	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_PL_R11	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	PL	Rating 11	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_PT_R11	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	PT	Rating 11	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_RO_R11	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	RO	Rating 11	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_RU_R11	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	RU	Rating 11	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_SE_R11	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	SE	Rating 11	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_SG_R11	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	SG	Rating 11	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_SI_R11	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	SI	Rating 11	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_SK_R11	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	SK	Rating 11	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_TR_R11	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	TR	Rating 11	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_US_R11	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	US	Rating 11	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMEC_ALL_0106_CR_FIRB_x2_R11	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	Other countries	Rating 11	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_x0_R12	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	Not applicable	Rating 12	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_AT_R12	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	AT	Rating 12	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_AU_R12	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	AU	Rating 12	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_BE_R12	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	BE	Rating 12	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_BG_R12	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	BG	Rating 12	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_BR_R12	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	BR	Rating 12	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_CA_R12	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	CA	Rating 12	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_CH_R12	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	CH	Rating 12	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_CN_R12	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	CN	Rating 12	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_CY_R12	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	CY	Rating 12	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_CZ_R12	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	CZ	Rating 12	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_DE_R12	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	DE	Rating 12	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_DK_R12	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	DK	Rating 12	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_EE_R12	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	EE	Rating 12	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_ES_R12	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	ES	Rating 12	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_FI_R12	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	FI	Rating 12	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_FR_R12	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	FR	Rating 12	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_GB_R12	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	GB	Rating 12	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_GR_R12	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	GR	Rating 12	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_HK_R12	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	HK	Rating 12	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_HR_R12	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	HR	Rating 12	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMEC_ALL_0106_CR_FIRB_HU_R12	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	HU	Rating 12	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_IE_R12	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	IE	Rating 12	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_IL_R12	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	IL	Rating 12	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_IT_R12	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	IT	Rating 12	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_JP_R12	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	JP	Rating 12	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_KR_R12	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	KR	Rating 12	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_LT_R12	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	LT	Rating 12	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_LU_R12	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	LU	Rating 12	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_LV_R12	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	LV	Rating 12	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_MT_R12	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	MT	Rating 12	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_NL_R12	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	NL	Rating 12	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_NO_R12	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	NO	Rating 12	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_PL_R12	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	PL	Rating 12	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_PT_R12	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	PT	Rating 12	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_RO_R12	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	RO	Rating 12	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_RU_R12	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	RU	Rating 12	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_SE_R12	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	SE	Rating 12	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_SG_R12	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	SG	Rating 12	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_SI_R12	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	SI	Rating 12	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_SK_R12	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	SK	Rating 12	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_TR_R12	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	TR	Rating 12	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_US_R12	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	US	Rating 12	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMEC_ALL_0106_CR_FIRB_x2_R12	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	Other countries	Rating 12	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_x0_R13	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	Not applicable	Rating 13	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_AT_R13	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	AT	Rating 13	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_AU_R13	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	AU	Rating 13	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_BE_R13	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	BE	Rating 13	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_BG_R13	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	BG	Rating 13	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_BR_R13	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	BR	Rating 13	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_CA_R13	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	CA	Rating 13	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_CH_R13	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	CH	Rating 13	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_CN_R13	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	CN	Rating 13	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_CY_R13	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	CY	Rating 13	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_CZ_R13	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	CZ	Rating 13	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_DE_R13	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	DE	Rating 13	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_DK_R13	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	DK	Rating 13	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_EE_R13	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	EE	Rating 13	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_ES_R13	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	ES	Rating 13	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_FI_R13	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	FI	Rating 13	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_FR_R13	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	FR	Rating 13	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_GB_R13	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	GB	Rating 13	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_GR_R13	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	GR	Rating 13	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_HK_R13	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	HK	Rating 13	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_HR_R13	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	HR	Rating 13	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMEC_ALL_0106_CR_FIRB_HU_R13	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	HU	Rating 13	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_IE_R13	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	IE	Rating 13	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_IL_R13	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	IL	Rating 13	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_IT_R13	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	IT	Rating 13	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_JP_R13	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	JP	Rating 13	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_KR_R13	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	KR	Rating 13	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_LT_R13	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	LT	Rating 13	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_LU_R13	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	LU	Rating 13	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_LV_R13	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	LV	Rating 13	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_MT_R13	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	MT	Rating 13	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_NL_R13	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	NL	Rating 13	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_NO_R13	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	NO	Rating 13	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_PL_R13	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	PL	Rating 13	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_PT_R13	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	PT	Rating 13	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_RO_R13	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	RO	Rating 13	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_RU_R13	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	RU	Rating 13	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_SE_R13	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	SE	Rating 13	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_SG_R13	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	SG	Rating 13	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_SI_R13	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	SI	Rating 13	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_SK_R13	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	SK	Rating 13	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_TR_R13	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	TR	Rating 13	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_US_R13	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	US	Rating 13	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMEC_ALL_0106_CR_FIRB_x2_R13	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	Other countries	Rating 13	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_x0_R14	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	Not applicable	Rating 14	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_AT_R14	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	AT	Rating 14	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_AU_R14	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	AU	Rating 14	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_BE_R14	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	BE	Rating 14	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_BG_R14	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	BG	Rating 14	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_BR_R14	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	BR	Rating 14	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_CA_R14	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	CA	Rating 14	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_CH_R14	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	CH	Rating 14	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_CN_R14	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	CN	Rating 14	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_CY_R14	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	CY	Rating 14	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_CZ_R14	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	CZ	Rating 14	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_DE_R14	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	DE	Rating 14	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_DK_R14	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	DK	Rating 14	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_EE_R14	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	EE	Rating 14	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_ES_R14	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	ES	Rating 14	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_FI_R14	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	FI	Rating 14	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_FR_R14	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	FR	Rating 14	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_GB_R14	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	GB	Rating 14	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_GR_R14	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	GR	Rating 14	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_HK_R14	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	HK	Rating 14	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_HR_R14	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	HR	Rating 14	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMEC_ALL_0106_CR_FIRB_HU_R14	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	HU	Rating 14	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_IE_R14	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	IE	Rating 14	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_IL_R14	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	IL	Rating 14	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_IT_R14	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	IT	Rating 14	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_JP_R14	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	JP	Rating 14	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_KR_R14	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	KR	Rating 14	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_LT_R14	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	LT	Rating 14	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_LU_R14	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	LU	Rating 14	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_LV_R14	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	LV	Rating 14	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_MT_R14	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	MT	Rating 14	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_NL_R14	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	NL	Rating 14	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_NO_R14	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	NO	Rating 14	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_PL_R14	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	PL	Rating 14	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_PT_R14	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	PT	Rating 14	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_RO_R14	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	RO	Rating 14	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_RU_R14	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	RU	Rating 14	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_SE_R14	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	SE	Rating 14	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_SG_R14	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	SG	Rating 14	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_SI_R14	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	SI	Rating 14	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_SK_R14	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	SK	Rating 14	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_TR_R14	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	TR	Rating 14	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_US_R14	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	US	Rating 14	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMEC_ALL_0106_CR_FIRB_x2_R14	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	Other countries	Rating 14	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_x0_R15	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	Not applicable	Rating 15	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_AT_R15	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	AT	Rating 15	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_AU_R15	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	AU	Rating 15	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_BE_R15	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	BE	Rating 15	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_BG_R15	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	BG	Rating 15	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_BR_R15	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	BR	Rating 15	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_CA_R15	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	CA	Rating 15	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_CH_R15	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	CH	Rating 15	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_CN_R15	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	CN	Rating 15	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_CY_R15	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	CY	Rating 15	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_CZ_R15	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	CZ	Rating 15	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_DE_R15	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	DE	Rating 15	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_DK_R15	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	DK	Rating 15	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_EE_R15	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	EE	Rating 15	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_ES_R15	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	ES	Rating 15	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_FI_R15	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	FI	Rating 15	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_FR_R15	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	FR	Rating 15	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_GB_R15	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	GB	Rating 15	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_GR_R15	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	GR	Rating 15	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_HK_R15	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	HK	Rating 15	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_HR_R15	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	HR	Rating 15	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMEC_ALL_0106_CR_FIRB_HU_R15	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	HU	Rating 15	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_IE_R15	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	IE	Rating 15	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_IL_R15	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	IL	Rating 15	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_IT_R15	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	IT	Rating 15	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_JP_R15	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	JP	Rating 15	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_KR_R15	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	KR	Rating 15	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_LT_R15	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	LT	Rating 15	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_LU_R15	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	LU	Rating 15	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_LV_R15	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	LV	Rating 15	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_MT_R15	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	MT	Rating 15	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_NL_R15	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	NL	Rating 15	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_NO_R15	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	NO	Rating 15	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_PL_R15	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	PL	Rating 15	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_PT_R15	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	PT	Rating 15	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_RO_R15	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	RO	Rating 15	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_RU_R15	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	RU	Rating 15	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_SE_R15	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	SE	Rating 15	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_SG_R15	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	SG	Rating 15	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_SI_R15	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	SI	Rating 15	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_SK_R15	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	SK	Rating 15	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_TR_R15	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	TR	Rating 15	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_US_R15	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	US	Rating 15	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMEC_ALL_0106_CR_FIRB_x2_R15	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	Other countries	Rating 15	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_x0_R16	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	Not applicable	Rating 16	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_AT_R16	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	AT	Rating 16	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_AU_R16	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	AU	Rating 16	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_BE_R16	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	BE	Rating 16	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_BG_R16	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	BG	Rating 16	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_BR_R16	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	BR	Rating 16	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_CA_R16	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	CA	Rating 16	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_CH_R16	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	CH	Rating 16	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_CN_R16	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	CN	Rating 16	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_CY_R16	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	CY	Rating 16	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_CZ_R16	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	CZ	Rating 16	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_DE_R16	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	DE	Rating 16	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_DK_R16	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	DK	Rating 16	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_EE_R16	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	EE	Rating 16	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_ES_R16	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	ES	Rating 16	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_FI_R16	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	FI	Rating 16	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_FR_R16	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	FR	Rating 16	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_GB_R16	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	GB	Rating 16	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_GR_R16	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	GR	Rating 16	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_HK_R16	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	HK	Rating 16	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_HR_R16	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	HR	Rating 16	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMEC_ALL_0106_CR_FIRB_HU_R16	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	HU	Rating 16	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_IE_R16	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	IE	Rating 16	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_IL_R16	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	IL	Rating 16	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_IT_R16	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	IT	Rating 16	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_JP_R16	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	JP	Rating 16	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_KR_R16	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	KR	Rating 16	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_LT_R16	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	LT	Rating 16	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_LU_R16	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	LU	Rating 16	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_LV_R16	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	LV	Rating 16	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_MT_R16	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	MT	Rating 16	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_NL_R16	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	NL	Rating 16	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_NO_R16	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	NO	Rating 16	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_PL_R16	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	PL	Rating 16	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_PT_R16	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	PT	Rating 16	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_RO_R16	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	RO	Rating 16	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_RU_R16	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	RU	Rating 16	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_SE_R16	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	SE	Rating 16	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_SG_R16	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	SG	Rating 16	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_SI_R16	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	SI	Rating 16	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_SK_R16	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	SK	Rating 16	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_TR_R16	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	TR	Rating 16	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_US_R16	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	US	Rating 16	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMEC_ALL_0106_CR_FIRB_x2_R16	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	Other countries	Rating 16	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_x0_R17	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	Not applicable	Rating 17	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_AT_R17	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	AT	Rating 17	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_AU_R17	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	AU	Rating 17	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_BE_R17	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	BE	Rating 17	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_BG_R17	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	BG	Rating 17	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_BR_R17	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	BR	Rating 17	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_CA_R17	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	CA	Rating 17	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_CH_R17	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	CH	Rating 17	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_CN_R17	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	CN	Rating 17	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_CY_R17	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	CY	Rating 17	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_CZ_R17	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	CZ	Rating 17	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_DE_R17	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	DE	Rating 17	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_DK_R17	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	DK	Rating 17	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_EE_R17	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	EE	Rating 17	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_ES_R17	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	ES	Rating 17	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_FI_R17	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	FI	Rating 17	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_FR_R17	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	FR	Rating 17	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_GB_R17	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	GB	Rating 17	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_GR_R17	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	GR	Rating 17	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_HK_R17	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	HK	Rating 17	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_HR_R17	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	HR	Rating 17	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMEC_ALL_0106_CR_FIRB_HU_R17	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	HU	Rating 17	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_IE_R17	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	IE	Rating 17	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_IL_R17	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	IL	Rating 17	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_IT_R17	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	IT	Rating 17	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_JP_R17	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	JP	Rating 17	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_KR_R17	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	KR	Rating 17	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_LT_R17	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	LT	Rating 17	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_LU_R17	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	LU	Rating 17	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_LV_R17	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	LV	Rating 17	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_MT_R17	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	MT	Rating 17	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_NL_R17	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	NL	Rating 17	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_NO_R17	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	NO	Rating 17	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_PL_R17	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	PL	Rating 17	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_PT_R17	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	PT	Rating 17	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_RO_R17	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	RO	Rating 17	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_RU_R17	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	RU	Rating 17	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_SE_R17	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	SE	Rating 17	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_SG_R17	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	SG	Rating 17	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_SI_R17	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	SI	Rating 17	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_SK_R17	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	SK	Rating 17	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_TR_R17	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	TR	Rating 17	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_US_R17	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	US	Rating 17	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMEC_ALL_0106_CR_FIRB_x2_R17	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	Other countries	Rating 17	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_x0_R18	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	Not applicable	Rating 18	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_AT_R18	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	AT	Rating 18	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_AU_R18	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	AU	Rating 18	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_BE_R18	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	BE	Rating 18	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_BG_R18	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	BG	Rating 18	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_BR_R18	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	BR	Rating 18	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_CA_R18	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	CA	Rating 18	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_CH_R18	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	CH	Rating 18	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_CN_R18	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	CN	Rating 18	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_CY_R18	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	CY	Rating 18	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_CZ_R18	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	CZ	Rating 18	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_DE_R18	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	DE	Rating 18	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_DK_R18	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	DK	Rating 18	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_EE_R18	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	EE	Rating 18	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_ES_R18	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	ES	Rating 18	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_FI_R18	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	FI	Rating 18	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_FR_R18	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	FR	Rating 18	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_GB_R18	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	GB	Rating 18	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_GR_R18	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	GR	Rating 18	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_HK_R18	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	HK	Rating 18	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_HR_R18	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	HR	Rating 18	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMEC_ALL_0106_CR_FIRB_HU_R18	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	HU	Rating 18	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_IE_R18	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	IE	Rating 18	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_IL_R18	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	IL	Rating 18	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_IT_R18	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	IT	Rating 18	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_JP_R18	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	JP	Rating 18	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_KR_R18	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	KR	Rating 18	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_LT_R18	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	LT	Rating 18	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_LU_R18	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	LU	Rating 18	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_LV_R18	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	LV	Rating 18	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_MT_R18	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	MT	Rating 18	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_NL_R18	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	NL	Rating 18	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_NO_R18	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	NO	Rating 18	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_PL_R18	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	PL	Rating 18	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_PT_R18	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	PT	Rating 18	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_RO_R18	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	RO	Rating 18	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_RU_R18	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	RU	Rating 18	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_SE_R18	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	SE	Rating 18	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_SG_R18	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	SG	Rating 18	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_SI_R18	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	SI	Rating 18	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_SK_R18	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	SK	Rating 18	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_TR_R18	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	TR	Rating 18	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_US_R18	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	US	Rating 18	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMEC_ALL_0106_CR_FIRB_x2_R18	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	Other countries	Rating 18	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_x0_R19	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	Not applicable	Rating 19	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_AT_R19	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	AT	Rating 19	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_AU_R19	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	AU	Rating 19	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_BE_R19	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	BE	Rating 19	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_BG_R19	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	BG	Rating 19	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_BR_R19	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	BR	Rating 19	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_CA_R19	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	CA	Rating 19	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_CH_R19	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	CH	Rating 19	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_CN_R19	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	CN	Rating 19	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_CY_R19	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	CY	Rating 19	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_CZ_R19	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	CZ	Rating 19	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_DE_R19	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	DE	Rating 19	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_DK_R19	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	DK	Rating 19	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_EE_R19	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	EE	Rating 19	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_ES_R19	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	ES	Rating 19	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_FI_R19	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	FI	Rating 19	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_FR_R19	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	FR	Rating 19	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_GB_R19	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	GB	Rating 19	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_GR_R19	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	GR	Rating 19	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_HK_R19	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	HK	Rating 19	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_HR_R19	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	HR	Rating 19	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMEC_ALL_0106_CR_FIRB_HU_R19	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	HU	Rating 19	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_IE_R19	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	IE	Rating 19	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_IL_R19	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	IL	Rating 19	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_IT_R19	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	IT	Rating 19	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_JP_R19	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	JP	Rating 19	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_KR_R19	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	KR	Rating 19	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_LT_R19	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	LT	Rating 19	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_LU_R19	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	LU	Rating 19	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_LV_R19	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	LV	Rating 19	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_MT_R19	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	MT	Rating 19	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_NL_R19	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	NL	Rating 19	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_NO_R19	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	NO	Rating 19	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_PL_R19	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	PL	Rating 19	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_PT_R19	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	PT	Rating 19	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_RO_R19	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	RO	Rating 19	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_RU_R19	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	RU	Rating 19	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_SE_R19	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	SE	Rating 19	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_SG_R19	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	SG	Rating 19	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_SI_R19	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	SI	Rating 19	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_SK_R19	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	SK	Rating 19	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_TR_R19	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	TR	Rating 19	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_US_R19	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	US	Rating 19	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMEC_ALL_0106_CR_FIRB_x2_R19	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	Other countries	Rating 19	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_x0_R20	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	Not applicable	Rating 20	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_AT_R20	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	AT	Rating 20	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_AU_R20	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	AU	Rating 20	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_BE_R20	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	BE	Rating 20	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_BG_R20	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	BG	Rating 20	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_BR_R20	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	BR	Rating 20	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_CA_R20	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	CA	Rating 20	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_CH_R20	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	CH	Rating 20	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_CN_R20	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	CN	Rating 20	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_CY_R20	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	CY	Rating 20	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_CZ_R20	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	CZ	Rating 20	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_DE_R20	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	DE	Rating 20	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_DK_R20	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	DK	Rating 20	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_EE_R20	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	EE	Rating 20	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_ES_R20	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	ES	Rating 20	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_FI_R20	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	FI	Rating 20	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_FR_R20	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	FR	Rating 20	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_GB_R20	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	GB	Rating 20	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_GR_R20	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	GR	Rating 20	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_HK_R20	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	HK	Rating 20	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_HR_R20	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	HR	Rating 20	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMEC_ALL_0106_CR_FIRB_HU_R20	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	HU	Rating 20	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_IE_R20	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	IE	Rating 20	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_IL_R20	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	IL	Rating 20	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_IT_R20	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	IT	Rating 20	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_JP_R20	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	JP	Rating 20	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_KR_R20	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	KR	Rating 20	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_LT_R20	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	LT	Rating 20	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_LU_R20	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	LU	Rating 20	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_LV_R20	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	LV	Rating 20	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_MT_R20	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	MT	Rating 20	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_NL_R20	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	NL	Rating 20	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_NO_R20	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	NO	Rating 20	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_PL_R20	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	PL	Rating 20	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_PT_R20	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	PT	Rating 20	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_RO_R20	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	RO	Rating 20	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_RU_R20	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	RU	Rating 20	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_SE_R20	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	SE	Rating 20	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_SG_R20	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	SG	Rating 20	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_SI_R20	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	SI	Rating 20	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_SK_R20	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	SK	Rating 20	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_TR_R20	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	TR	Rating 20	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_US_R20	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	US	Rating 20	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMEC_ALL_0106_CR_FIRB_x2_R20	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	Other countries	Rating 20	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_x0_R21	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	Not applicable	Rating 21	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_AT_R21	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	AT	Rating 21	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_AU_R21	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	AU	Rating 21	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_BE_R21	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	BE	Rating 21	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_BG_R21	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	BG	Rating 21	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_BR_R21	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	BR	Rating 21	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_CA_R21	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	CA	Rating 21	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_CH_R21	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	CH	Rating 21	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_CN_R21	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	CN	Rating 21	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_CY_R21	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	CY	Rating 21	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_CZ_R21	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	CZ	Rating 21	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_DE_R21	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	DE	Rating 21	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_DK_R21	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	DK	Rating 21	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_EE_R21	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	EE	Rating 21	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_ES_R21	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	ES	Rating 21	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_FI_R21	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	FI	Rating 21	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_FR_R21	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	FR	Rating 21	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_GB_R21	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	GB	Rating 21	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_GR_R21	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	GR	Rating 21	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_HK_R21	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	HK	Rating 21	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_HR_R21	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	HR	Rating 21	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMEC_ALL_0106_CR_FIRB_HU_R21	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	HU	Rating 21	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_IE_R21	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	IE	Rating 21	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_IL_R21	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	IL	Rating 21	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_IT_R21	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	IT	Rating 21	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_JP_R21	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	JP	Rating 21	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_KR_R21	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	KR	Rating 21	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_LT_R21	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	LT	Rating 21	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_LU_R21	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	LU	Rating 21	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_LV_R21	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	LV	Rating 21	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_MT_R21	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	MT	Rating 21	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_NL_R21	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	NL	Rating 21	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_NO_R21	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	NO	Rating 21	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_PL_R21	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	PL	Rating 21	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_PT_R21	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	PT	Rating 21	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_RO_R21	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	RO	Rating 21	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_RU_R21	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	RU	Rating 21	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_SE_R21	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	SE	Rating 21	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_SG_R21	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	SG	Rating 21	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_SI_R21	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	SI	Rating 21	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_SK_R21	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	SK	Rating 21	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_TR_R21	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	TR	Rating 21	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_US_R21	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	US	Rating 21	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMEC_ALL_0106_CR_FIRB_x2_R21	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	Other countries	Rating 21	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_x0_R22	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	Not applicable	Rating 22	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_AT_R22	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	AT	Rating 22	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_AU_R22	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	AU	Rating 22	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_BE_R22	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	BE	Rating 22	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_BG_R22	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	BG	Rating 22	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_BR_R22	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	BR	Rating 22	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_CA_R22	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	CA	Rating 22	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_CH_R22	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	CH	Rating 22	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_CN_R22	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	CN	Rating 22	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_CY_R22	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	CY	Rating 22	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_CZ_R22	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	CZ	Rating 22	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_DE_R22	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	DE	Rating 22	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_DK_R22	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	DK	Rating 22	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_EE_R22	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	EE	Rating 22	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_ES_R22	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	ES	Rating 22	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_FI_R22	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	FI	Rating 22	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_FR_R22	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	FR	Rating 22	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_GB_R22	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	GB	Rating 22	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_GR_R22	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	GR	Rating 22	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_HK_R22	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	HK	Rating 22	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_HR_R22	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	HR	Rating 22	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMEC_ALL_0106_CR_FIRB_HU_R22	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	HU	Rating 22	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_IE_R22	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	IE	Rating 22	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_IL_R22	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	IL	Rating 22	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_IT_R22	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	IT	Rating 22	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_JP_R22	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	JP	Rating 22	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_KR_R22	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	KR	Rating 22	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_LT_R22	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	LT	Rating 22	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_LU_R22	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	LU	Rating 22	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_LV_R22	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	LV	Rating 22	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_MT_R22	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	MT	Rating 22	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_NL_R22	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	NL	Rating 22	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_NO_R22	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	NO	Rating 22	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_PL_R22	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	PL	Rating 22	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_PT_R22	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	PT	Rating 22	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_RO_R22	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	RO	Rating 22	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_RU_R22	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	RU	Rating 22	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_SE_R22	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	SE	Rating 22	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_SG_R22	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	SG	Rating 22	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_SI_R22	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	SI	Rating 22	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_SK_R22	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	SK	Rating 22	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_TR_R22	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	TR	Rating 22	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_US_R22	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	US	Rating 22	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMEC_ALL_0106_CR_FIRB_x2_R22	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	Other countries	Rating 22	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_x0_R23	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	Not applicable	Rating 23	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_AT_R23	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	AT	Rating 23	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_AU_R23	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	AU	Rating 23	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_BE_R23	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	BE	Rating 23	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_BG_R23	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	BG	Rating 23	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_BR_R23	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	BR	Rating 23	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_CA_R23	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	CA	Rating 23	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_CH_R23	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	CH	Rating 23	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_CN_R23	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	CN	Rating 23	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_CY_R23	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	CY	Rating 23	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_CZ_R23	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	CZ	Rating 23	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_DE_R23	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	DE	Rating 23	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_DK_R23	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	DK	Rating 23	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_EE_R23	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	EE	Rating 23	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_ES_R23	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	ES	Rating 23	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_FI_R23	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	FI	Rating 23	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_FR_R23	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	FR	Rating 23	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_GB_R23	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	GB	Rating 23	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_GR_R23	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	GR	Rating 23	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_HK_R23	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	HK	Rating 23	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_HR_R23	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	HR	Rating 23	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMEC_ALL_0106_CR_FIRB_HU_R23	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	HU	Rating 23	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_IE_R23	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	IE	Rating 23	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_IL_R23	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	IL	Rating 23	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_IT_R23	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	IT	Rating 23	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_JP_R23	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	JP	Rating 23	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_KR_R23	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	KR	Rating 23	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_LT_R23	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	LT	Rating 23	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_LU_R23	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	LU	Rating 23	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_LV_R23	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	LV	Rating 23	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_MT_R23	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	MT	Rating 23	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_NL_R23	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	NL	Rating 23	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_NO_R23	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	NO	Rating 23	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_PL_R23	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	PL	Rating 23	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_PT_R23	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	PT	Rating 23	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_RO_R23	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	RO	Rating 23	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_RU_R23	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	RU	Rating 23	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_SE_R23	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	SE	Rating 23	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_SG_R23	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	SG	Rating 23	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_SI_R23	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	SI	Rating 23	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_SK_R23	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	SK	Rating 23	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_TR_R23	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	TR	Rating 23	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_US_R23	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	US	Rating 23	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMEC_ALL_0106_CR_FIRB_x2_R23	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	Other countries	Rating 23	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_x0_R24	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	Not applicable	Rating 24	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_AT_R24	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	AT	Rating 24	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_AU_R24	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	AU	Rating 24	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_BE_R24	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	BE	Rating 24	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_BG_R24	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	BG	Rating 24	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_BR_R24	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	BR	Rating 24	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_CA_R24	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	CA	Rating 24	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_CH_R24	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	CH	Rating 24	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_CN_R24	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	CN	Rating 24	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_CY_R24	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	CY	Rating 24	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_CZ_R24	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	CZ	Rating 24	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_DE_R24	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	DE	Rating 24	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_DK_R24	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	DK	Rating 24	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_EE_R24	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	EE	Rating 24	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_ES_R24	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	ES	Rating 24	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_FI_R24	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	FI	Rating 24	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_FR_R24	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	FR	Rating 24	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_GB_R24	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	GB	Rating 24	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_GR_R24	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	GR	Rating 24	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_HK_R24	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	HK	Rating 24	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_HR_R24	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	HR	Rating 24	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMEC_ALL_0106_CR_FIRB_HU_R24	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	HU	Rating 24	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_IE_R24	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	IE	Rating 24	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_IL_R24	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	IL	Rating 24	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_IT_R24	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	IT	Rating 24	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_JP_R24	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	JP	Rating 24	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_KR_R24	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	KR	Rating 24	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_LT_R24	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	LT	Rating 24	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_LU_R24	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	LU	Rating 24	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_LV_R24	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	LV	Rating 24	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_MT_R24	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	MT	Rating 24	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_NL_R24	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	NL	Rating 24	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_NO_R24	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	NO	Rating 24	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_PL_R24	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	PL	Rating 24	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_PT_R24	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	PT	Rating 24	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_RO_R24	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	RO	Rating 24	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_RU_R24	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	RU	Rating 24	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_SE_R24	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	SE	Rating 24	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_SG_R24	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	SG	Rating 24	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_SI_R24	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	SI	Rating 24	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_SK_R24	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	SK	Rating 24	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_TR_R24	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	TR	Rating 24	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_US_R24	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	US	Rating 24	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMEC_ALL_0106_CR_FIRB_x2_R24	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	Other countries	Rating 24	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_x0_R25	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	Not applicable	Rating 25	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_AT_R25	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	AT	Rating 25	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_AU_R25	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	AU	Rating 25	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_BE_R25	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	BE	Rating 25	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_BG_R25	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	BG	Rating 25	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_BR_R25	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	BR	Rating 25	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_CA_R25	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	CA	Rating 25	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_CH_R25	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	CH	Rating 25	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_CN_R25	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	CN	Rating 25	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_CY_R25	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	CY	Rating 25	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_CZ_R25	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	CZ	Rating 25	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_DE_R25	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	DE	Rating 25	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_DK_R25	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	DK	Rating 25	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_EE_R25	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	EE	Rating 25	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_ES_R25	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	ES	Rating 25	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_FI_R25	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	FI	Rating 25	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_FR_R25	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	FR	Rating 25	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_GB_R25	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	GB	Rating 25	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_GR_R25	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	GR	Rating 25	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_HK_R25	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	HK	Rating 25	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_HR_R25	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	HR	Rating 25	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMEC_ALL_0106_CR_FIRB_HU_R25	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	HU	Rating 25	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_IE_R25	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	IE	Rating 25	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_IL_R25	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	IL	Rating 25	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_IT_R25	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	IT	Rating 25	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_JP_R25	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	JP	Rating 25	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_KR_R25	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	KR	Rating 25	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_LT_R25	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	LT	Rating 25	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_LU_R25	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	LU	Rating 25	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_LV_R25	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	LV	Rating 25	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_MT_R25	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	MT	Rating 25	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_NL_R25	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	NL	Rating 25	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_NO_R25	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	NO	Rating 25	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_PL_R25	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	PL	Rating 25	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_PT_R25	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	PT	Rating 25	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_RO_R25	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	RO	Rating 25	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_RU_R25	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	RU	Rating 25	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_SE_R25	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	SE	Rating 25	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_SG_R25	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	SG	Rating 25	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_SI_R25	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	SI	Rating 25	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_SK_R25	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	SK	Rating 25	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_TR_R25	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	TR	Rating 25	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_US_R25	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	US	Rating 25	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMEC_ALL_0106_CR_FIRB_x2_R25	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	Other countries	Rating 25	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_x0_R26	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	Not applicable	Rating 26	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_AT_R26	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	AT	Rating 26	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_AU_R26	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	AU	Rating 26	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_BE_R26	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	BE	Rating 26	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_BG_R26	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	BG	Rating 26	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_BR_R26	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	BR	Rating 26	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_CA_R26	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	CA	Rating 26	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_CH_R26	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	CH	Rating 26	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_CN_R26	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	CN	Rating 26	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_CY_R26	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	CY	Rating 26	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_CZ_R26	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	CZ	Rating 26	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_DE_R26	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	DE	Rating 26	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_DK_R26	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	DK	Rating 26	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_EE_R26	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	EE	Rating 26	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_ES_R26	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	ES	Rating 26	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_FI_R26	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	FI	Rating 26	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_FR_R26	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	FR	Rating 26	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_GB_R26	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	GB	Rating 26	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_GR_R26	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	GR	Rating 26	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_HK_R26	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	HK	Rating 26	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_HR_R26	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	HR	Rating 26	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMEC_ALL_0106_CR_FIRB_HU_R26	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	HU	Rating 26	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_IE_R26	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	IE	Rating 26	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_IL_R26	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	IL	Rating 26	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_IT_R26	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	IT	Rating 26	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_JP_R26	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	JP	Rating 26	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_KR_R26	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	KR	Rating 26	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_LT_R26	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	LT	Rating 26	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_LU_R26	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	LU	Rating 26	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_LV_R26	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	LV	Rating 26	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_MT_R26	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	MT	Rating 26	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_NL_R26	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	NL	Rating 26	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_NO_R26	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	NO	Rating 26	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_PL_R26	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	PL	Rating 26	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_PT_R26	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	PT	Rating 26	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_RO_R26	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	RO	Rating 26	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_RU_R26	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	RU	Rating 26	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_SE_R26	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	SE	Rating 26	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_SG_R26	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	SG	Rating 26	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_SI_R26	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	SI	Rating 26	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_SK_R26	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	SK	Rating 26	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_TR_R26	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	TR	Rating 26	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_US_R26	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	US	Rating 26	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMEC_ALL_0106_CR_FIRB_x2_R26	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	Other countries	Rating 26	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_x0_R27	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	Not applicable	Rating 27	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_AT_R27	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	AT	Rating 27	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_AU_R27	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	AU	Rating 27	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_BE_R27	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	BE	Rating 27	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_BG_R27	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	BG	Rating 27	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_BR_R27	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	BR	Rating 27	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_CA_R27	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	CA	Rating 27	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_CH_R27	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	CH	Rating 27	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_CN_R27	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	CN	Rating 27	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_CY_R27	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	CY	Rating 27	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_CZ_R27	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	CZ	Rating 27	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_DE_R27	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	DE	Rating 27	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_DK_R27	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	DK	Rating 27	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_EE_R27	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	EE	Rating 27	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_ES_R27	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	ES	Rating 27	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_FI_R27	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	FI	Rating 27	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_FR_R27	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	FR	Rating 27	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_GB_R27	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	GB	Rating 27	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_GR_R27	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	GR	Rating 27	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_HK_R27	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	HK	Rating 27	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_HR_R27	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	HR	Rating 27	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMEC_ALL_0106_CR_FIRB_HU_R27	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	HU	Rating 27	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_IE_R27	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	IE	Rating 27	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_IL_R27	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	IL	Rating 27	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_IT_R27	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	IT	Rating 27	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_JP_R27	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	JP	Rating 27	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_KR_R27	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	KR	Rating 27	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_LT_R27	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	LT	Rating 27	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_LU_R27	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	LU	Rating 27	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_LV_R27	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	LV	Rating 27	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_MT_R27	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	MT	Rating 27	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_NL_R27	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	NL	Rating 27	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_NO_R27	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	NO	Rating 27	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_PL_R27	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	PL	Rating 27	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_PT_R27	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	PT	Rating 27	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_RO_R27	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	RO	Rating 27	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_RU_R27	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	RU	Rating 27	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_SE_R27	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	SE	Rating 27	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_SG_R27	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	SG	Rating 27	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_SI_R27	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	SI	Rating 27	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_SK_R27	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	SK	Rating 27	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_TR_R27	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	TR	Rating 27	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_US_R27	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	US	Rating 27	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMEC_ALL_0106_CR_FIRB_x2_R27	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	Other countries	Rating 27	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_x0_R28	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	Not applicable	Rating 28	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_AT_R28	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	AT	Rating 28	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_AU_R28	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	AU	Rating 28	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_BE_R28	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	BE	Rating 28	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_BG_R28	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	BG	Rating 28	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_BR_R28	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	BR	Rating 28	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_CA_R28	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	CA	Rating 28	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_CH_R28	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	CH	Rating 28	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_CN_R28	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	CN	Rating 28	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_CY_R28	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	CY	Rating 28	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_CZ_R28	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	CZ	Rating 28	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_DE_R28	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	DE	Rating 28	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_DK_R28	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	DK	Rating 28	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_EE_R28	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	EE	Rating 28	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_ES_R28	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	ES	Rating 28	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_FI_R28	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	FI	Rating 28	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_FR_R28	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	FR	Rating 28	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_GB_R28	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	GB	Rating 28	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_GR_R28	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	GR	Rating 28	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_HK_R28	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	HK	Rating 28	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_HR_R28	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	HR	Rating 28	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMEC_ALL_0106_CR_FIRB_HU_R28	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	HU	Rating 28	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_IE_R28	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	IE	Rating 28	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_IL_R28	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	IL	Rating 28	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_IT_R28	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	IT	Rating 28	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_JP_R28	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	JP	Rating 28	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_KR_R28	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	KR	Rating 28	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_LT_R28	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	LT	Rating 28	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_LU_R28	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	LU	Rating 28	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_LV_R28	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	LV	Rating 28	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_MT_R28	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	MT	Rating 28	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_NL_R28	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	NL	Rating 28	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_NO_R28	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	NO	Rating 28	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_PL_R28	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	PL	Rating 28	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_PT_R28	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	PT	Rating 28	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_RO_R28	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	RO	Rating 28	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_RU_R28	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	RU	Rating 28	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_SE_R28	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	SE	Rating 28	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_SG_R28	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	SG	Rating 28	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_SI_R28	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	SI	Rating 28	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_SK_R28	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	SK	Rating 28	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_TR_R28	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	TR	Rating 28	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_US_R28	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	US	Rating 28	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMEC_ALL_0106_CR_FIRB_x2_R28	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	Other countries	Rating 28	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_x0_R29	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	Not applicable	Rating 29	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_AT_R29	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	AT	Rating 29	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_AU_R29	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	AU	Rating 29	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_BE_R29	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	BE	Rating 29	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_BG_R29	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	BG	Rating 29	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_BR_R29	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	BR	Rating 29	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_CA_R29	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	CA	Rating 29	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_CH_R29	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	CH	Rating 29	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_CN_R29	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	CN	Rating 29	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_CY_R29	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	CY	Rating 29	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_CZ_R29	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	CZ	Rating 29	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_DE_R29	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	DE	Rating 29	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_DK_R29	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	DK	Rating 29	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_EE_R29	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	EE	Rating 29	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_ES_R29	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	ES	Rating 29	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_FI_R29	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	FI	Rating 29	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_FR_R29	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	FR	Rating 29	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_GB_R29	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	GB	Rating 29	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_GR_R29	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	GR	Rating 29	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_HK_R29	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	HK	Rating 29	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_HR_R29	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	HR	Rating 29	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMEC_ALL_0106_CR_FIRB_HU_R29	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	HU	Rating 29	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_IE_R29	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	IE	Rating 29	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_IL_R29	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	IL	Rating 29	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_IT_R29	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	IT	Rating 29	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_JP_R29	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	JP	Rating 29	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_KR_R29	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	KR	Rating 29	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_LT_R29	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	LT	Rating 29	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_LU_R29	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	LU	Rating 29	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_LV_R29	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	LV	Rating 29	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_MT_R29	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	MT	Rating 29	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_NL_R29	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	NL	Rating 29	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_NO_R29	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	NO	Rating 29	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_PL_R29	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	PL	Rating 29	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_PT_R29	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	PT	Rating 29	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_RO_R29	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	RO	Rating 29	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_RU_R29	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	RU	Rating 29	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_SE_R29	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	SE	Rating 29	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_SG_R29	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	SG	Rating 29	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_SI_R29	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	SI	Rating 29	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_SK_R29	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	SK	Rating 29	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_TR_R29	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	TR	Rating 29	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_US_R29	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	US	Rating 29	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMEC_ALL_0106_CR_FIRB_x2_R29	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	Other countries	Rating 29	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_x0_R30	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	Not applicable	Rating 30	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_AT_R30	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	AT	Rating 30	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_AU_R30	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	AU	Rating 30	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_BE_R30	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	BE	Rating 30	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_BG_R30	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	BG	Rating 30	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_BR_R30	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	BR	Rating 30	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_CA_R30	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	CA	Rating 30	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_CH_R30	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	CH	Rating 30	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_CN_R30	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	CN	Rating 30	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_CY_R30	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	CY	Rating 30	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_CZ_R30	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	CZ	Rating 30	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_DE_R30	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	DE	Rating 30	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_DK_R30	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	DK	Rating 30	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_EE_R30	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	EE	Rating 30	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_ES_R30	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	ES	Rating 30	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_FI_R30	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	FI	Rating 30	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_FR_R30	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	FR	Rating 30	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_GB_R30	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	GB	Rating 30	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_GR_R30	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	GR	Rating 30	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_HK_R30	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	HK	Rating 30	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_HR_R30	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	HR	Rating 30	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMEC_ALL_0106_CR_FIRB_HU_R30	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	HU	Rating 30	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_IE_R30	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	IE	Rating 30	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_IL_R30	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	IL	Rating 30	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_IT_R30	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	IT	Rating 30	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_JP_R30	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	JP	Rating 30	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_KR_R30	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	KR	Rating 30	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_LT_R30	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	LT	Rating 30	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_LU_R30	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	LU	Rating 30	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_LV_R30	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	LV	Rating 30	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_MT_R30	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	MT	Rating 30	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_NL_R30	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	NL	Rating 30	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_NO_R30	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	NO	Rating 30	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_PL_R30	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	PL	Rating 30	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_PT_R30	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	PT	Rating 30	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_RO_R30	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	RO	Rating 30	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_RU_R30	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	RU	Rating 30	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_SE_R30	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	SE	Rating 30	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_SG_R30	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	SG	Rating 30	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_SI_R30	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	SI	Rating 30	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_SK_R30	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	SK	Rating 30	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_TR_R30	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	TR	Rating 30	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_US_R30	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	US	Rating 30	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMEC_ALL_0106_CR_FIRB_x2_R30	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	Other countries	Rating 30	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_x0_R31	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	Not applicable	Rating 31	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_AT_R31	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	AT	Rating 31	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_AU_R31	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	AU	Rating 31	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_BE_R31	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	BE	Rating 31	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_BG_R31	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	BG	Rating 31	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_BR_R31	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	BR	Rating 31	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_CA_R31	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	CA	Rating 31	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_CH_R31	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	CH	Rating 31	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_CN_R31	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	CN	Rating 31	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_CY_R31	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	CY	Rating 31	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_CZ_R31	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	CZ	Rating 31	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_DE_R31	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	DE	Rating 31	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_DK_R31	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	DK	Rating 31	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_EE_R31	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	EE	Rating 31	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_ES_R31	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	ES	Rating 31	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_FI_R31	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	FI	Rating 31	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_FR_R31	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	FR	Rating 31	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_GB_R31	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	GB	Rating 31	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_GR_R31	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	GR	Rating 31	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_HK_R31	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	HK	Rating 31	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_HR_R31	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	HR	Rating 31	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMEC_ALL_0106_CR_FIRB_HU_R31	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	HU	Rating 31	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_IE_R31	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	IE	Rating 31	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_IL_R31	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	IL	Rating 31	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_IT_R31	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	IT	Rating 31	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_JP_R31	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	JP	Rating 31	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_KR_R31	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	KR	Rating 31	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_LT_R31	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	LT	Rating 31	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_LU_R31	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	LU	Rating 31	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_LV_R31	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	LV	Rating 31	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_MT_R31	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	MT	Rating 31	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_NL_R31	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	NL	Rating 31	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_NO_R31	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	NO	Rating 31	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_PL_R31	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	PL	Rating 31	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_PT_R31	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	PT	Rating 31	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_RO_R31	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	RO	Rating 31	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_RU_R31	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	RU	Rating 31	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_SE_R31	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	SE	Rating 31	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_SG_R31	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	SG	Rating 31	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_SI_R31	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	SI	Rating 31	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_SK_R31	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	SK	Rating 31	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_TR_R31	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	TR	Rating 31	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_US_R31	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	US	Rating 31	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMEC_ALL_0106_CR_FIRB_x2_R31	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	Other countries	Rating 31	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_x0_R32	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	Not applicable	Rating 32	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_AT_R32	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	AT	Rating 32	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_AU_R32	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	AU	Rating 32	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_BE_R32	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	BE	Rating 32	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_BG_R32	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	BG	Rating 32	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_BR_R32	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	BR	Rating 32	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_CA_R32	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	CA	Rating 32	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_CH_R32	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	CH	Rating 32	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_CN_R32	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	CN	Rating 32	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_CY_R32	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	CY	Rating 32	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_CZ_R32	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	CZ	Rating 32	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_DE_R32	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	DE	Rating 32	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_DK_R32	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	DK	Rating 32	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_EE_R32	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	EE	Rating 32	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_ES_R32	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	ES	Rating 32	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_FI_R32	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	FI	Rating 32	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_FR_R32	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	FR	Rating 32	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_GB_R32	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	GB	Rating 32	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_GR_R32	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	GR	Rating 32	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_HK_R32	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	HK	Rating 32	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_HR_R32	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	HR	Rating 32	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMEC_ALL_0106_CR_FIRB_HU_R32	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	HU	Rating 32	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_IE_R32	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	IE	Rating 32	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_IL_R32	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	IL	Rating 32	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_IT_R32	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	IT	Rating 32	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_JP_R32	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	JP	Rating 32	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_KR_R32	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	KR	Rating 32	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_LT_R32	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	LT	Rating 32	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_LU_R32	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	LU	Rating 32	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_LV_R32	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	LV	Rating 32	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_MT_R32	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	MT	Rating 32	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_NL_R32	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	NL	Rating 32	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_NO_R32	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	NO	Rating 32	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_PL_R32	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	PL	Rating 32	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_PT_R32	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	PT	Rating 32	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_RO_R32	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	RO	Rating 32	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_RU_R32	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	RU	Rating 32	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_SE_R32	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	SE	Rating 32	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_SG_R32	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	SG	Rating 32	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_SI_R32	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	SI	Rating 32	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_SK_R32	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	SK	Rating 32	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_TR_R32	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	TR	Rating 32	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_US_R32	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	US	Rating 32	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMEC_ALL_0106_CR_FIRB_x2_R32	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	Other countries	Rating 32	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_x0_R33	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	Not applicable	Rating 33	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_AT_R33	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	AT	Rating 33	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_AU_R33	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	AU	Rating 33	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_BE_R33	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	BE	Rating 33	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_BG_R33	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	BG	Rating 33	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_BR_R33	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	BR	Rating 33	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_CA_R33	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	CA	Rating 33	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_CH_R33	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	CH	Rating 33	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_CN_R33	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	CN	Rating 33	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_CY_R33	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	CY	Rating 33	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_CZ_R33	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	CZ	Rating 33	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_DE_R33	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	DE	Rating 33	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_DK_R33	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	DK	Rating 33	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_EE_R33	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	EE	Rating 33	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_ES_R33	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	ES	Rating 33	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_FI_R33	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	FI	Rating 33	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_FR_R33	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	FR	Rating 33	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_GB_R33	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	GB	Rating 33	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_GR_R33	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	GR	Rating 33	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_HK_R33	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	HK	Rating 33	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_HR_R33	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	HR	Rating 33	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMEC_ALL_0106_CR_FIRB_HU_R33	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	HU	Rating 33	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_IE_R33	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	IE	Rating 33	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_IL_R33	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	IL	Rating 33	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_IT_R33	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	IT	Rating 33	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_JP_R33	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	JP	Rating 33	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_KR_R33	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	KR	Rating 33	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_LT_R33	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	LT	Rating 33	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_LU_R33	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	LU	Rating 33	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_LV_R33	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	LV	Rating 33	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_MT_R33	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	MT	Rating 33	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_NL_R33	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	NL	Rating 33	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_NO_R33	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	NO	Rating 33	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_PL_R33	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	PL	Rating 33	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_PT_R33	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	PT	Rating 33	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_RO_R33	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	RO	Rating 33	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_RU_R33	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	RU	Rating 33	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_SE_R33	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	SE	Rating 33	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_SG_R33	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	SG	Rating 33	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_SI_R33	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	SI	Rating 33	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_SK_R33	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	SK	Rating 33	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_TR_R33	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	TR	Rating 33	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_US_R33	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	US	Rating 33	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMEC_ALL_0106_CR_FIRB_x2_R33	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	Other countries	Rating 33	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_x0_R34	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	Not applicable	Rating 34	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_AT_R34	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	AT	Rating 34	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_AU_R34	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	AU	Rating 34	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_BE_R34	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	BE	Rating 34	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_BG_R34	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	BG	Rating 34	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_BR_R34	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	BR	Rating 34	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_CA_R34	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	CA	Rating 34	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_CH_R34	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	CH	Rating 34	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_CN_R34	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	CN	Rating 34	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_CY_R34	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	CY	Rating 34	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_CZ_R34	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	CZ	Rating 34	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_DE_R34	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	DE	Rating 34	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_DK_R34	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	DK	Rating 34	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_EE_R34	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	EE	Rating 34	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_ES_R34	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	ES	Rating 34	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_FI_R34	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	FI	Rating 34	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_FR_R34	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	FR	Rating 34	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_GB_R34	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	GB	Rating 34	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_GR_R34	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	GR	Rating 34	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_HK_R34	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	HK	Rating 34	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_HR_R34	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	HR	Rating 34	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMEC_ALL_0106_CR_FIRB_HU_R34	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	HU	Rating 34	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_IE_R34	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	IE	Rating 34	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_IL_R34	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	IL	Rating 34	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_IT_R34	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	IT	Rating 34	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_JP_R34	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	JP	Rating 34	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_KR_R34	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	KR	Rating 34	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_LT_R34	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	LT	Rating 34	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_LU_R34	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	LU	Rating 34	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_LV_R34	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	LV	Rating 34	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_MT_R34	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	MT	Rating 34	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_NL_R34	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	NL	Rating 34	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_NO_R34	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	NO	Rating 34	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_PL_R34	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	PL	Rating 34	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_PT_R34	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	PT	Rating 34	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_RO_R34	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	RO	Rating 34	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_RU_R34	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	RU	Rating 34	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_SE_R34	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	SE	Rating 34	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_SG_R34	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	SG	Rating 34	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_SI_R34	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	SI	Rating 34	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_SK_R34	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	SK	Rating 34	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_TR_R34	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	TR	Rating 34	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_US_R34	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	US	Rating 34	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMEC_ALL_0106_CR_FIRB_x2_R34	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	Other countries	Rating 34	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_x0_R35	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	Not applicable	Rating 35	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_AT_R35	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	AT	Rating 35	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_AU_R35	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	AU	Rating 35	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_BE_R35	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	BE	Rating 35	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_BG_R35	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	BG	Rating 35	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_BR_R35	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	BR	Rating 35	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_CA_R35	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	CA	Rating 35	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_CH_R35	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	CH	Rating 35	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_CN_R35	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	CN	Rating 35	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_CY_R35	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	CY	Rating 35	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_CZ_R35	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	CZ	Rating 35	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_DE_R35	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	DE	Rating 35	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_DK_R35	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	DK	Rating 35	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_EE_R35	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	EE	Rating 35	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_ES_R35	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	ES	Rating 35	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_FI_R35	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	FI	Rating 35	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_FR_R35	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	FR	Rating 35	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_GB_R35	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	GB	Rating 35	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_GR_R35	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	GR	Rating 35	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_HK_R35	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	HK	Rating 35	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_HR_R35	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	HR	Rating 35	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMEC_ALL_0106_CR_FIRB_HU_R35	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	HU	Rating 35	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_IE_R35	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	IE	Rating 35	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_IL_R35	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	IL	Rating 35	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_IT_R35	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	IT	Rating 35	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_JP_R35	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	JP	Rating 35	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_KR_R35	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	KR	Rating 35	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_LT_R35	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	LT	Rating 35	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_LU_R35	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	LU	Rating 35	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_LV_R35	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	LV	Rating 35	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_MT_R35	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	MT	Rating 35	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_NL_R35	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	NL	Rating 35	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_NO_R35	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	NO	Rating 35	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_PL_R35	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	PL	Rating 35	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_PT_R35	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	PT	Rating 35	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_RO_R35	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	RO	Rating 35	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_RU_R35	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	RU	Rating 35	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_SE_R35	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	SE	Rating 35	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_SG_R35	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	SG	Rating 35	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_SI_R35	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	SI	Rating 35	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_SK_R35	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	SK	Rating 35	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_TR_R35	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	TR	Rating 35	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_US_R35	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	US	Rating 35	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMEC_ALL_0106_CR_FIRB_x2_R35	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	Other countries	Rating 35	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_x0_R36	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	Not applicable	Rating 36	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_AT_R36	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	AT	Rating 36	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_AU_R36	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	AU	Rating 36	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_BE_R36	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	BE	Rating 36	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_BG_R36	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	BG	Rating 36	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_BR_R36	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	BR	Rating 36	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_CA_R36	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	CA	Rating 36	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_CH_R36	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	CH	Rating 36	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_CN_R36	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	CN	Rating 36	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_CY_R36	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	CY	Rating 36	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_CZ_R36	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	CZ	Rating 36	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_DE_R36	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	DE	Rating 36	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_DK_R36	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	DK	Rating 36	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_EE_R36	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	EE	Rating 36	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_ES_R36	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	ES	Rating 36	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_FI_R36	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	FI	Rating 36	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_FR_R36	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	FR	Rating 36	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_GB_R36	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	GB	Rating 36	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_GR_R36	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	GR	Rating 36	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_HK_R36	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	HK	Rating 36	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_HR_R36	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	HR	Rating 36	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMEC_ALL_0106_CR_FIRB_HU_R36	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	HU	Rating 36	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_IE_R36	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	IE	Rating 36	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_IL_R36	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	IL	Rating 36	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_IT_R36	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	IT	Rating 36	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_JP_R36	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	JP	Rating 36	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_KR_R36	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	KR	Rating 36	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_LT_R36	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	LT	Rating 36	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_LU_R36	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	LU	Rating 36	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_LV_R36	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	LV	Rating 36	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_MT_R36	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	MT	Rating 36	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_NL_R36	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	NL	Rating 36	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_NO_R36	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	NO	Rating 36	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_PL_R36	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	PL	Rating 36	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_PT_R36	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	PT	Rating 36	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_RO_R36	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	RO	Rating 36	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_RU_R36	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	RU	Rating 36	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_SE_R36	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	SE	Rating 36	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_SG_R36	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	SG	Rating 36	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_SI_R36	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	SI	Rating 36	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_SK_R36	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	SK	Rating 36	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_TR_R36	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	TR	Rating 36	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_US_R36	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	US	Rating 36	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMEC_ALL_0106_CR_FIRB_x2_R36	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	Other countries	Rating 36	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_x0_R37	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	Not applicable	Rating 37	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_AT_R37	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	AT	Rating 37	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_AU_R37	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	AU	Rating 37	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_BE_R37	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	BE	Rating 37	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_BG_R37	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	BG	Rating 37	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_BR_R37	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	BR	Rating 37	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_CA_R37	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	CA	Rating 37	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_CH_R37	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	CH	Rating 37	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_CN_R37	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	CN	Rating 37	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_CY_R37	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	CY	Rating 37	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_CZ_R37	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	CZ	Rating 37	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_DE_R37	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	DE	Rating 37	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_DK_R37	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	DK	Rating 37	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_EE_R37	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	EE	Rating 37	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_ES_R37	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	ES	Rating 37	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_FI_R37	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	FI	Rating 37	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_FR_R37	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	FR	Rating 37	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_GB_R37	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	GB	Rating 37	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_GR_R37	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	GR	Rating 37	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_HK_R37	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	HK	Rating 37	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_HR_R37	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	HR	Rating 37	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMEC_ALL_0106_CR_FIRB_HU_R37	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	HU	Rating 37	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_IE_R37	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	IE	Rating 37	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_IL_R37	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	IL	Rating 37	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_IT_R37	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	IT	Rating 37	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_JP_R37	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	JP	Rating 37	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_KR_R37	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	KR	Rating 37	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_LT_R37	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	LT	Rating 37	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_LU_R37	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	LU	Rating 37	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_LV_R37	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	LV	Rating 37	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_MT_R37	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	MT	Rating 37	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_NL_R37	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	NL	Rating 37	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_NO_R37	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	NO	Rating 37	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_PL_R37	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	PL	Rating 37	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_PT_R37	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	PT	Rating 37	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_RO_R37	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	RO	Rating 37	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_RU_R37	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	RU	Rating 37	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_SE_R37	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	SE	Rating 37	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_SG_R37	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	SG	Rating 37	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_SI_R37	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	SI	Rating 37	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_SK_R37	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	SK	Rating 37	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_TR_R37	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	TR	Rating 37	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_US_R37	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	US	Rating 37	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMEC_ALL_0106_CR_FIRB_x2_R37	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	Other countries	Rating 37	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_x0_R38	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	Not applicable	Rating 38	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_AT_R38	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	AT	Rating 38	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_AU_R38	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	AU	Rating 38	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_BE_R38	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	BE	Rating 38	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_BG_R38	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	BG	Rating 38	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_BR_R38	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	BR	Rating 38	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_CA_R38	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	CA	Rating 38	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_CH_R38	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	CH	Rating 38	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_CN_R38	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	CN	Rating 38	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_CY_R38	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	CY	Rating 38	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_CZ_R38	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	CZ	Rating 38	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_DE_R38	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	DE	Rating 38	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_DK_R38	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	DK	Rating 38	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_EE_R38	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	EE	Rating 38	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_ES_R38	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	ES	Rating 38	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_FI_R38	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	FI	Rating 38	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_FR_R38	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	FR	Rating 38	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_GB_R38	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	GB	Rating 38	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_GR_R38	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	GR	Rating 38	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_HK_R38	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	HK	Rating 38	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_HR_R38	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	HR	Rating 38	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMEC_ALL_0106_CR_FIRB_HU_R38	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	HU	Rating 38	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_IE_R38	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	IE	Rating 38	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_IL_R38	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	IL	Rating 38	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_IT_R38	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	IT	Rating 38	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_JP_R38	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	JP	Rating 38	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_KR_R38	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	KR	Rating 38	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_LT_R38	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	LT	Rating 38	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_LU_R38	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	LU	Rating 38	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_LV_R38	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	LV	Rating 38	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_MT_R38	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	MT	Rating 38	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_NL_R38	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	NL	Rating 38	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_NO_R38	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	NO	Rating 38	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_PL_R38	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	PL	Rating 38	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_PT_R38	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	PT	Rating 38	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_RO_R38	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	RO	Rating 38	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_RU_R38	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	RU	Rating 38	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_SE_R38	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	SE	Rating 38	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_SG_R38	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	SG	Rating 38	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_SI_R38	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	SI	Rating 38	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_SK_R38	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	SK	Rating 38	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_TR_R38	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	TR	Rating 38	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_US_R38	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	US	Rating 38	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMEC_ALL_0106_CR_FIRB_x2_R38	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	Other countries	Rating 38	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_x0_R39	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	Not applicable	Rating 39	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_AT_R39	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	AT	Rating 39	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_AU_R39	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	AU	Rating 39	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_BE_R39	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	BE	Rating 39	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_BG_R39	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	BG	Rating 39	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_BR_R39	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	BR	Rating 39	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_CA_R39	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	CA	Rating 39	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_CH_R39	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	CH	Rating 39	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_CN_R39	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	CN	Rating 39	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_CY_R39	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	CY	Rating 39	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_CZ_R39	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	CZ	Rating 39	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_DE_R39	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	DE	Rating 39	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_DK_R39	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	DK	Rating 39	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_EE_R39	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	EE	Rating 39	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_ES_R39	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	ES	Rating 39	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_FI_R39	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	FI	Rating 39	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_FR_R39	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	FR	Rating 39	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_GB_R39	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	GB	Rating 39	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_GR_R39	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	GR	Rating 39	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_HK_R39	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	HK	Rating 39	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_HR_R39	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	HR	Rating 39	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMEC_ALL_0106_CR_FIRB_HU_R39	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	HU	Rating 39	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_IE_R39	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	IE	Rating 39	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_IL_R39	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	IL	Rating 39	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_IT_R39	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	IT	Rating 39	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_JP_R39	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	JP	Rating 39	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_KR_R39	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	KR	Rating 39	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_LT_R39	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	LT	Rating 39	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_LU_R39	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	LU	Rating 39	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_LV_R39	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	LV	Rating 39	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_MT_R39	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	MT	Rating 39	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_NL_R39	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	NL	Rating 39	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_NO_R39	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	NO	Rating 39	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_PL_R39	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	PL	Rating 39	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_PT_R39	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	PT	Rating 39	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_RO_R39	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	RO	Rating 39	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_RU_R39	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	RU	Rating 39	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_SE_R39	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	SE	Rating 39	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_SG_R39	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	SG	Rating 39	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_SI_R39	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	SI	Rating 39	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_SK_R39	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	SK	Rating 39	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_TR_R39	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	TR	Rating 39	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_US_R39	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	US	Rating 39	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMEC_ALL_0106_CR_FIRB_x2_R39	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	Other countries	Rating 39	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_x0_R40	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	Not applicable	Rating 40	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_AT_R40	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	AT	Rating 40	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_AU_R40	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	AU	Rating 40	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_BE_R40	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	BE	Rating 40	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_BG_R40	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	BG	Rating 40	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_BR_R40	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	BR	Rating 40	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_CA_R40	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	CA	Rating 40	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_CH_R40	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	CH	Rating 40	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_CN_R40	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	CN	Rating 40	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_CY_R40	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	CY	Rating 40	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_CZ_R40	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	CZ	Rating 40	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_DE_R40	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	DE	Rating 40	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_DK_R40	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	DK	Rating 40	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_EE_R40	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	EE	Rating 40	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_ES_R40	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	ES	Rating 40	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_FI_R40	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	FI	Rating 40	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_FR_R40	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	FR	Rating 40	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_GB_R40	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	GB	Rating 40	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_GR_R40	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	GR	Rating 40	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_HK_R40	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	HK	Rating 40	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_HR_R40	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	HR	Rating 40	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMEC_ALL_0106_CR_FIRB_HU_R40	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	HU	Rating 40	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_IE_R40	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	IE	Rating 40	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_IL_R40	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	IL	Rating 40	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_IT_R40	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	IT	Rating 40	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_JP_R40	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	JP	Rating 40	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_KR_R40	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	KR	Rating 40	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_LT_R40	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	LT	Rating 40	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_LU_R40	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	LU	Rating 40	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_LV_R40	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	LV	Rating 40	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_MT_R40	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	MT	Rating 40	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_NL_R40	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	NL	Rating 40	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_NO_R40	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	NO	Rating 40	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_PL_R40	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	PL	Rating 40	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_PT_R40	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	PT	Rating 40	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_RO_R40	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	RO	Rating 40	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_RU_R40	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	RU	Rating 40	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_SE_R40	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	SE	Rating 40	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_SG_R40	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	SG	Rating 40	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_SI_R40	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	SI	Rating 40	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_SK_R40	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	SK	Rating 40	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_TR_R40	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	TR	Rating 40	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_US_R40	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	US	Rating 40	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMEC_ALL_0106_CR_FIRB_x2_R40	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	Other countries	Rating 40	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_x0_R41	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	Not applicable	Rating 41	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_AT_R41	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	AT	Rating 41	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_AU_R41	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	AU	Rating 41	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_BE_R41	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	BE	Rating 41	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_BG_R41	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	BG	Rating 41	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_BR_R41	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	BR	Rating 41	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_CA_R41	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	CA	Rating 41	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_CH_R41	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	CH	Rating 41	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_CN_R41	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	CN	Rating 41	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_CY_R41	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	CY	Rating 41	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_CZ_R41	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	CZ	Rating 41	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_DE_R41	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	DE	Rating 41	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_DK_R41	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	DK	Rating 41	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_EE_R41	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	EE	Rating 41	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_ES_R41	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	ES	Rating 41	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_FI_R41	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	FI	Rating 41	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_FR_R41	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	FR	Rating 41	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_GB_R41	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	GB	Rating 41	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_GR_R41	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	GR	Rating 41	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_HK_R41	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	HK	Rating 41	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_HR_R41	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	HR	Rating 41	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMEC_ALL_0106_CR_FIRB_HU_R41	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	HU	Rating 41	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_IE_R41	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	IE	Rating 41	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_IL_R41	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	IL	Rating 41	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_IT_R41	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	IT	Rating 41	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_JP_R41	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	JP	Rating 41	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_KR_R41	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	KR	Rating 41	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_LT_R41	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	LT	Rating 41	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_LU_R41	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	LU	Rating 41	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_LV_R41	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	LV	Rating 41	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_MT_R41	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	MT	Rating 41	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_NL_R41	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	NL	Rating 41	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_NO_R41	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	NO	Rating 41	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_PL_R41	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	PL	Rating 41	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_PT_R41	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	PT	Rating 41	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_RO_R41	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	RO	Rating 41	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_RU_R41	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	RU	Rating 41	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_SE_R41	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	SE	Rating 41	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_SG_R41	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	SG	Rating 41	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_SI_R41	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	SI	Rating 41	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_SK_R41	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	SK	Rating 41	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_TR_R41	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	TR	Rating 41	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_US_R41	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	US	Rating 41	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMEC_ALL_0106_CR_FIRB_x2_R41	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	Other countries	Rating 41	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_x0_R42	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	Not applicable	Rating 42	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_AT_R42	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	AT	Rating 42	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_AU_R42	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	AU	Rating 42	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_BE_R42	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	BE	Rating 42	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_BG_R42	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	BG	Rating 42	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_BR_R42	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	BR	Rating 42	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_CA_R42	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	CA	Rating 42	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_CH_R42	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	CH	Rating 42	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_CN_R42	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	CN	Rating 42	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_CY_R42	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	CY	Rating 42	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_CZ_R42	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	CZ	Rating 42	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_DE_R42	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	DE	Rating 42	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_DK_R42	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	DK	Rating 42	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_EE_R42	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	EE	Rating 42	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_ES_R42	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	ES	Rating 42	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_FI_R42	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	FI	Rating 42	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_FR_R42	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	FR	Rating 42	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_GB_R42	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	GB	Rating 42	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_GR_R42	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	GR	Rating 42	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_HK_R42	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	HK	Rating 42	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_HR_R42	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	HR	Rating 42	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMEC_ALL_0106_CR_FIRB_HU_R42	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	HU	Rating 42	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_IE_R42	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	IE	Rating 42	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_IL_R42	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	IL	Rating 42	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_IT_R42	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	IT	Rating 42	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_JP_R42	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	JP	Rating 42	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_KR_R42	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	KR	Rating 42	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_LT_R42	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	LT	Rating 42	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_LU_R42	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	LU	Rating 42	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_LV_R42	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	LV	Rating 42	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_MT_R42	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	MT	Rating 42	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_NL_R42	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	NL	Rating 42	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_NO_R42	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	NO	Rating 42	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_PL_R42	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	PL	Rating 42	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_PT_R42	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	PT	Rating 42	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_RO_R42	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	RO	Rating 42	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_RU_R42	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	RU	Rating 42	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_SE_R42	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	SE	Rating 42	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_SG_R42	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	SG	Rating 42	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_SI_R42	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	SI	Rating 42	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_SK_R42	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	SK	Rating 42	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_TR_R42	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	TR	Rating 42	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_US_R42	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	US	Rating 42	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMEC_ALL_0106_CR_FIRB_x2_R42	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	Other countries	Rating 42	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_x0_R43	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	Not applicable	Rating 43	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_AT_R43	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	AT	Rating 43	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_AU_R43	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	AU	Rating 43	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_BE_R43	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	BE	Rating 43	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_BG_R43	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	BG	Rating 43	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_BR_R43	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	BR	Rating 43	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_CA_R43	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	CA	Rating 43	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_CH_R43	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	CH	Rating 43	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_CN_R43	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	CN	Rating 43	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_CY_R43	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	CY	Rating 43	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_CZ_R43	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	CZ	Rating 43	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_DE_R43	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	DE	Rating 43	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_DK_R43	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	DK	Rating 43	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_EE_R43	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	EE	Rating 43	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_ES_R43	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	ES	Rating 43	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_FI_R43	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	FI	Rating 43	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_FR_R43	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	FR	Rating 43	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_GB_R43	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	GB	Rating 43	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_GR_R43	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	GR	Rating 43	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_HK_R43	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	HK	Rating 43	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_HR_R43	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	HR	Rating 43	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMEC_ALL_0106_CR_FIRB_HU_R43	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	HU	Rating 43	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_IE_R43	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	IE	Rating 43	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_IL_R43	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	IL	Rating 43	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_IT_R43	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	IT	Rating 43	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_JP_R43	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	JP	Rating 43	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_KR_R43	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	KR	Rating 43	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_LT_R43	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	LT	Rating 43	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_LU_R43	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	LU	Rating 43	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_LV_R43	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	LV	Rating 43	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_MT_R43	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	MT	Rating 43	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_NL_R43	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	NL	Rating 43	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_NO_R43	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	NO	Rating 43	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_PL_R43	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	PL	Rating 43	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_PT_R43	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	PT	Rating 43	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_RO_R43	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	RO	Rating 43	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_RU_R43	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	RU	Rating 43	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_SE_R43	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	SE	Rating 43	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_SG_R43	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	SG	Rating 43	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_SI_R43	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	SI	Rating 43	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_SK_R43	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	SK	Rating 43	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_TR_R43	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	TR	Rating 43	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_US_R43	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	US	Rating 43	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMEC_ALL_0106_CR_FIRB_x2_R43	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	Other countries	Rating 43	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_x0_R44	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	Not applicable	Rating 44	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_AT_R44	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	AT	Rating 44	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_AU_R44	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	AU	Rating 44	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_BE_R44	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	BE	Rating 44	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_BG_R44	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	BG	Rating 44	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_BR_R44	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	BR	Rating 44	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_CA_R44	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	CA	Rating 44	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_CH_R44	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	CH	Rating 44	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_CN_R44	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	CN	Rating 44	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_CY_R44	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	CY	Rating 44	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_CZ_R44	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	CZ	Rating 44	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_DE_R44	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	DE	Rating 44	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_DK_R44	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	DK	Rating 44	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_EE_R44	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	EE	Rating 44	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_ES_R44	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	ES	Rating 44	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_FI_R44	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	FI	Rating 44	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_FR_R44	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	FR	Rating 44	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_GB_R44	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	GB	Rating 44	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_GR_R44	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	GR	Rating 44	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_HK_R44	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	HK	Rating 44	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_HR_R44	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	HR	Rating 44	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMEC_ALL_0106_CR_FIRB_HU_R44	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	HU	Rating 44	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_IE_R44	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	IE	Rating 44	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_IL_R44	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	IL	Rating 44	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_IT_R44	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	IT	Rating 44	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_JP_R44	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	JP	Rating 44	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_KR_R44	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	KR	Rating 44	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_LT_R44	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	LT	Rating 44	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_LU_R44	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	LU	Rating 44	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_LV_R44	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	LV	Rating 44	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_MT_R44	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	MT	Rating 44	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_NL_R44	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	NL	Rating 44	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_NO_R44	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	NO	Rating 44	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_PL_R44	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	PL	Rating 44	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_PT_R44	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	PT	Rating 44	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_RO_R44	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	RO	Rating 44	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_RU_R44	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	RU	Rating 44	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_SE_R44	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	SE	Rating 44	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_SG_R44	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	SG	Rating 44	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_SI_R44	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	SI	Rating 44	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_SK_R44	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	SK	Rating 44	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_TR_R44	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	TR	Rating 44	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_US_R44	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	US	Rating 44	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMEC_ALL_0106_CR_FIRB_x2_R44	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	Other countries	Rating 44	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_x0_R45	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	Not applicable	Rating 45	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_AT_R45	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	AT	Rating 45	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_AU_R45	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	AU	Rating 45	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_BE_R45	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	BE	Rating 45	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_BG_R45	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	BG	Rating 45	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_BR_R45	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	BR	Rating 45	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_CA_R45	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	CA	Rating 45	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_CH_R45	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	CH	Rating 45	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_CN_R45	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	CN	Rating 45	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_CY_R45	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	CY	Rating 45	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_CZ_R45	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	CZ	Rating 45	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_DE_R45	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	DE	Rating 45	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_DK_R45	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	DK	Rating 45	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_EE_R45	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	EE	Rating 45	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_ES_R45	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	ES	Rating 45	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_FI_R45	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	FI	Rating 45	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_FR_R45	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	FR	Rating 45	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_GB_R45	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	GB	Rating 45	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_GR_R45	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	GR	Rating 45	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_HK_R45	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	HK	Rating 45	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_HR_R45	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	HR	Rating 45	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMEC_ALL_0106_CR_FIRB_HU_R45	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	HU	Rating 45	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_IE_R45	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	IE	Rating 45	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_IL_R45	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	IL	Rating 45	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_IT_R45	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	IT	Rating 45	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_JP_R45	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	JP	Rating 45	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_KR_R45	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	KR	Rating 45	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_LT_R45	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	LT	Rating 45	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_LU_R45	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	LU	Rating 45	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_LV_R45	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	LV	Rating 45	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_MT_R45	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	MT	Rating 45	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_NL_R45	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	NL	Rating 45	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_NO_R45	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	NO	Rating 45	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_PL_R45	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	PL	Rating 45	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_PT_R45	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	PT	Rating 45	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_RO_R45	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	RO	Rating 45	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_RU_R45	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	RU	Rating 45	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_SE_R45	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	SE	Rating 45	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_SG_R45	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	SG	Rating 45	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_SI_R45	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	SI	Rating 45	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_SK_R45	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	SK	Rating 45	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_TR_R45	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	TR	Rating 45	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_US_R45	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	US	Rating 45	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMEC_ALL_0106_CR_FIRB_x2_R45	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	Other countries	Rating 45	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_x0_R46	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	Not applicable	Rating 46	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_AT_R46	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	AT	Rating 46	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_AU_R46	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	AU	Rating 46	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_BE_R46	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	BE	Rating 46	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_BG_R46	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	BG	Rating 46	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_BR_R46	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	BR	Rating 46	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_CA_R46	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	CA	Rating 46	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_CH_R46	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	CH	Rating 46	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_CN_R46	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	CN	Rating 46	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_CY_R46	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	CY	Rating 46	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_CZ_R46	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	CZ	Rating 46	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_DE_R46	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	DE	Rating 46	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_DK_R46	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	DK	Rating 46	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_EE_R46	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	EE	Rating 46	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_ES_R46	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	ES	Rating 46	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_FI_R46	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	FI	Rating 46	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_FR_R46	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	FR	Rating 46	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_GB_R46	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	GB	Rating 46	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_GR_R46	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	GR	Rating 46	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_HK_R46	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	HK	Rating 46	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_HR_R46	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	HR	Rating 46	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMEC_ALL_0106_CR_FIRB_HU_R46	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	HU	Rating 46	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_IE_R46	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	IE	Rating 46	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_IL_R46	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	IL	Rating 46	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_IT_R46	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	IT	Rating 46	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_JP_R46	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	JP	Rating 46	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_KR_R46	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	KR	Rating 46	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_LT_R46	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	LT	Rating 46	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_LU_R46	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	LU	Rating 46	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_LV_R46	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	LV	Rating 46	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_MT_R46	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	MT	Rating 46	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_NL_R46	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	NL	Rating 46	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_NO_R46	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	NO	Rating 46	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_PL_R46	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	PL	Rating 46	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_PT_R46	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	PT	Rating 46	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_RO_R46	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	RO	Rating 46	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_RU_R46	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	RU	Rating 46	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_SE_R46	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	SE	Rating 46	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_SG_R46	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	SG	Rating 46	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_SI_R46	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	SI	Rating 46	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_SK_R46	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	SK	Rating 46	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_TR_R46	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	TR	Rating 46	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_US_R46	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	US	Rating 46	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMEC_ALL_0106_CR_FIRB_x2_R46	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	Other countries	Rating 46	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_x0_R47	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	Not applicable	Rating 47	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_AT_R47	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	AT	Rating 47	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_AU_R47	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	AU	Rating 47	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_BE_R47	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	BE	Rating 47	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_BG_R47	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	BG	Rating 47	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_BR_R47	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	BR	Rating 47	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_CA_R47	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	CA	Rating 47	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_CH_R47	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	CH	Rating 47	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_CN_R47	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	CN	Rating 47	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_CY_R47	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	CY	Rating 47	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_CZ_R47	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	CZ	Rating 47	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_DE_R47	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	DE	Rating 47	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_DK_R47	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	DK	Rating 47	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_EE_R47	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	EE	Rating 47	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_ES_R47	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	ES	Rating 47	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_FI_R47	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	FI	Rating 47	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_FR_R47	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	FR	Rating 47	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_GB_R47	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	GB	Rating 47	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_GR_R47	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	GR	Rating 47	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_HK_R47	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	HK	Rating 47	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_HR_R47	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	HR	Rating 47	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMEC_ALL_0106_CR_FIRB_HU_R47	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	HU	Rating 47	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_IE_R47	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	IE	Rating 47	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_IL_R47	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	IL	Rating 47	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_IT_R47	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	IT	Rating 47	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_JP_R47	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	JP	Rating 47	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_KR_R47	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	KR	Rating 47	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_LT_R47	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	LT	Rating 47	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_LU_R47	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	LU	Rating 47	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_LV_R47	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	LV	Rating 47	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_MT_R47	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	MT	Rating 47	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_NL_R47	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	NL	Rating 47	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_NO_R47	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	NO	Rating 47	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_PL_R47	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	PL	Rating 47	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_PT_R47	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	PT	Rating 47	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_RO_R47	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	RO	Rating 47	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_RU_R47	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	RU	Rating 47	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_SE_R47	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	SE	Rating 47	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_SG_R47	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	SG	Rating 47	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_SI_R47	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	SI	Rating 47	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_SK_R47	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	SK	Rating 47	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_TR_R47	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	TR	Rating 47	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_US_R47	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	US	Rating 47	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMEC_ALL_0106_CR_FIRB_x2_R47	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	Other countries	Rating 47	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_x0_R48	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	Not applicable	Rating 48	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_AT_R48	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	AT	Rating 48	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_AU_R48	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	AU	Rating 48	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_BE_R48	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	BE	Rating 48	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_BG_R48	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	BG	Rating 48	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_BR_R48	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	BR	Rating 48	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_CA_R48	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	CA	Rating 48	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_CH_R48	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	CH	Rating 48	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_CN_R48	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	CN	Rating 48	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_CY_R48	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	CY	Rating 48	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_CZ_R48	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	CZ	Rating 48	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_DE_R48	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	DE	Rating 48	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_DK_R48	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	DK	Rating 48	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_EE_R48	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	EE	Rating 48	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_ES_R48	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	ES	Rating 48	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_FI_R48	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	FI	Rating 48	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_FR_R48	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	FR	Rating 48	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_GB_R48	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	GB	Rating 48	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_GR_R48	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	GR	Rating 48	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_HK_R48	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	HK	Rating 48	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_HR_R48	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	HR	Rating 48	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMEC_ALL_0106_CR_FIRB_HU_R48	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	HU	Rating 48	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_IE_R48	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	IE	Rating 48	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_IL_R48	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	IL	Rating 48	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_IT_R48	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	IT	Rating 48	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_JP_R48	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	JP	Rating 48	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_KR_R48	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	KR	Rating 48	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_LT_R48	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	LT	Rating 48	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_LU_R48	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	LU	Rating 48	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_LV_R48	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	LV	Rating 48	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_MT_R48	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	MT	Rating 48	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_NL_R48	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	NL	Rating 48	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_NO_R48	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	NO	Rating 48	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_PL_R48	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	PL	Rating 48	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_PT_R48	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	PT	Rating 48	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_RO_R48	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	RO	Rating 48	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_RU_R48	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	RU	Rating 48	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_SE_R48	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	SE	Rating 48	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_SG_R48	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	SG	Rating 48	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_SI_R48	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	SI	Rating 48	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_SK_R48	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	SK	Rating 48	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_TR_R48	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	TR	Rating 48	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_US_R48	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	US	Rating 48	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMEC_ALL_0106_CR_FIRB_x2_R48	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	Other countries	Rating 48	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_x0_R49	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	Not applicable	Rating 49	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_AT_R49	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	AT	Rating 49	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_AU_R49	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	AU	Rating 49	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_BE_R49	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	BE	Rating 49	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_BG_R49	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	BG	Rating 49	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_BR_R49	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	BR	Rating 49	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_CA_R49	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	CA	Rating 49	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_CH_R49	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	CH	Rating 49	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_CN_R49	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	CN	Rating 49	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_CY_R49	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	CY	Rating 49	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_CZ_R49	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	CZ	Rating 49	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_DE_R49	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	DE	Rating 49	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_DK_R49	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	DK	Rating 49	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_EE_R49	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	EE	Rating 49	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_ES_R49	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	ES	Rating 49	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_FI_R49	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	FI	Rating 49	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_FR_R49	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	FR	Rating 49	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_GB_R49	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	GB	Rating 49	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_GR_R49	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	GR	Rating 49	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_HK_R49	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	HK	Rating 49	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_HR_R49	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	HR	Rating 49	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMEC_ALL_0106_CR_FIRB_HU_R49	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	HU	Rating 49	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_IE_R49	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	IE	Rating 49	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_IL_R49	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	IL	Rating 49	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_IT_R49	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	IT	Rating 49	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_JP_R49	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	JP	Rating 49	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_KR_R49	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	KR	Rating 49	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_LT_R49	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	LT	Rating 49	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_LU_R49	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	LU	Rating 49	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_LV_R49	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	LV	Rating 49	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_MT_R49	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	MT	Rating 49	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_NL_R49	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	NL	Rating 49	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_NO_R49	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	NO	Rating 49	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_PL_R49	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	PL	Rating 49	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_PT_R49	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	PT	Rating 49	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_RO_R49	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	RO	Rating 49	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_RU_R49	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	RU	Rating 49	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_SE_R49	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	SE	Rating 49	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_SG_R49	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	SG	Rating 49	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_SI_R49	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	SI	Rating 49	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_SK_R49	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	SK	Rating 49	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_TR_R49	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	TR	Rating 49	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_US_R49	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	US	Rating 49	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMEC_ALL_0106_CR_FIRB_x2_R49	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	Other countries	Rating 49	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_x0_R50	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	Not applicable	Rating 50	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_AT_R50	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	AT	Rating 50	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_AU_R50	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	AU	Rating 50	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_BE_R50	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	BE	Rating 50	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_BG_R50	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	BG	Rating 50	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_BR_R50	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	BR	Rating 50	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_CA_R50	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	CA	Rating 50	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_CH_R50	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	CH	Rating 50	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_CN_R50	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	CN	Rating 50	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_CY_R50	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	CY	Rating 50	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_CZ_R50	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	CZ	Rating 50	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_DE_R50	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	DE	Rating 50	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_DK_R50	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	DK	Rating 50	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_EE_R50	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	EE	Rating 50	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_ES_R50	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	ES	Rating 50	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_FI_R50	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	FI	Rating 50	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_FR_R50	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	FR	Rating 50	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_GB_R50	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	GB	Rating 50	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_GR_R50	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	GR	Rating 50	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_HK_R50	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	HK	Rating 50	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_HR_R50	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	HR	Rating 50	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMEC_ALL_0106_CR_FIRB_HU_R50	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	HU	Rating 50	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_IE_R50	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	IE	Rating 50	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_IL_R50	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	IL	Rating 50	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_IT_R50	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	IT	Rating 50	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_JP_R50	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	JP	Rating 50	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_KR_R50	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	KR	Rating 50	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_LT_R50	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	LT	Rating 50	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_LU_R50	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	LU	Rating 50	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_LV_R50	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	LV	Rating 50	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_MT_R50	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	MT	Rating 50	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_NL_R50	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	NL	Rating 50	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_NO_R50	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	NO	Rating 50	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_PL_R50	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	PL	Rating 50	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_PT_R50	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	PT	Rating 50	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_RO_R50	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	RO	Rating 50	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_RU_R50	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	RU	Rating 50	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_SE_R50	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	SE	Rating 50	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_SG_R50	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	SG	Rating 50	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_SI_R50	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	SI	Rating 50	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_SK_R50	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	SK	Rating 50	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_TR_R50	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	TR	Rating 50	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_US_R50	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	US	Rating 50	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMEC_ALL_0106_CR_FIRB_x2_R50	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	Other countries	Rating 50	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_x0_R51	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	Not applicable	Rating 51	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_AT_R51	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	AT	Rating 51	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_AU_R51	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	AU	Rating 51	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_BE_R51	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	BE	Rating 51	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_BG_R51	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	BG	Rating 51	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_BR_R51	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	BR	Rating 51	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_CA_R51	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	CA	Rating 51	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_CH_R51	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	CH	Rating 51	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_CN_R51	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	CN	Rating 51	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_CY_R51	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	CY	Rating 51	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_CZ_R51	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	CZ	Rating 51	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_DE_R51	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	DE	Rating 51	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_DK_R51	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	DK	Rating 51	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_EE_R51	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	EE	Rating 51	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_ES_R51	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	ES	Rating 51	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_FI_R51	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	FI	Rating 51	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_FR_R51	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	FR	Rating 51	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_GB_R51	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	GB	Rating 51	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_GR_R51	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	GR	Rating 51	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_HK_R51	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	HK	Rating 51	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_HR_R51	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	HR	Rating 51	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMEC_ALL_0106_CR_FIRB_HU_R51	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	HU	Rating 51	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_IE_R51	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	IE	Rating 51	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_IL_R51	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	IL	Rating 51	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_IT_R51	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	IT	Rating 51	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_JP_R51	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	JP	Rating 51	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_KR_R51	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	KR	Rating 51	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_LT_R51	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	LT	Rating 51	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_LU_R51	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	LU	Rating 51	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_LV_R51	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	LV	Rating 51	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_MT_R51	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	MT	Rating 51	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_NL_R51	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	NL	Rating 51	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_NO_R51	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	NO	Rating 51	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_PL_R51	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	PL	Rating 51	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_PT_R51	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	PT	Rating 51	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_RO_R51	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	RO	Rating 51	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_RU_R51	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	RU	Rating 51	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_SE_R51	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	SE	Rating 51	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_SG_R51	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	SG	Rating 51	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_SI_R51	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	SI	Rating 51	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_SK_R51	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	SK	Rating 51	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_TR_R51	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	TR	Rating 51	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_US_R51	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	US	Rating 51	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMEC_ALL_0106_CR_FIRB_x2_R51	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	Other countries	Rating 51	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_x0_R52	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	Not applicable	Rating 52	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_AT_R52	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	AT	Rating 52	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_AU_R52	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	AU	Rating 52	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_BE_R52	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	BE	Rating 52	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_BG_R52	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	BG	Rating 52	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_BR_R52	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	BR	Rating 52	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_CA_R52	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	CA	Rating 52	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_CH_R52	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	CH	Rating 52	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_CN_R52	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	CN	Rating 52	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_CY_R52	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	CY	Rating 52	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_CZ_R52	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	CZ	Rating 52	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_DE_R52	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	DE	Rating 52	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_DK_R52	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	DK	Rating 52	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_EE_R52	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	EE	Rating 52	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_ES_R52	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	ES	Rating 52	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_FI_R52	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	FI	Rating 52	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_FR_R52	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	FR	Rating 52	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_GB_R52	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	GB	Rating 52	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_GR_R52	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	GR	Rating 52	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_HK_R52	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	HK	Rating 52	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_HR_R52	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	HR	Rating 52	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMEC_ALL_0106_CR_FIRB_HU_R52	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	HU	Rating 52	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_IE_R52	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	IE	Rating 52	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_IL_R52	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	IL	Rating 52	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_IT_R52	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	IT	Rating 52	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_JP_R52	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	JP	Rating 52	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_KR_R52	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	KR	Rating 52	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_LT_R52	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	LT	Rating 52	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_LU_R52	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	LU	Rating 52	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_LV_R52	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	LV	Rating 52	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_MT_R52	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	MT	Rating 52	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_NL_R52	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	NL	Rating 52	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_NO_R52	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	NO	Rating 52	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_PL_R52	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	PL	Rating 52	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_PT_R52	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	PT	Rating 52	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_RO_R52	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	RO	Rating 52	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_RU_R52	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	RU	Rating 52	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_SE_R52	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	SE	Rating 52	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_SG_R52	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	SG	Rating 52	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_SI_R52	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	SI	Rating 52	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_SK_R52	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	SK	Rating 52	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_TR_R52	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	TR	Rating 52	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_US_R52	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	US	Rating 52	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMEC_ALL_0106_CR_FIRB_x2_R52	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	Other countries	Rating 52	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_x0_R53	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	Not applicable	Rating 53	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_AT_R53	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	AT	Rating 53	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_AU_R53	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	AU	Rating 53	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_BE_R53	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	BE	Rating 53	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_BG_R53	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	BG	Rating 53	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_BR_R53	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	BR	Rating 53	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_CA_R53	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	CA	Rating 53	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_CH_R53	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	CH	Rating 53	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_CN_R53	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	CN	Rating 53	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_CY_R53	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	CY	Rating 53	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_CZ_R53	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	CZ	Rating 53	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_DE_R53	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	DE	Rating 53	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_DK_R53	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	DK	Rating 53	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_EE_R53	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	EE	Rating 53	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_ES_R53	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	ES	Rating 53	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_FI_R53	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	FI	Rating 53	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_FR_R53	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	FR	Rating 53	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_GB_R53	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	GB	Rating 53	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_GR_R53	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	GR	Rating 53	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_HK_R53	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	HK	Rating 53	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_HR_R53	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	HR	Rating 53	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMEC_ALL_0106_CR_FIRB_HU_R53	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	HU	Rating 53	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_IE_R53	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	IE	Rating 53	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_IL_R53	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	IL	Rating 53	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_IT_R53	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	IT	Rating 53	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_JP_R53	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	JP	Rating 53	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_KR_R53	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	KR	Rating 53	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_LT_R53	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	LT	Rating 53	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_LU_R53	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	LU	Rating 53	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_LV_R53	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	LV	Rating 53	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_MT_R53	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	MT	Rating 53	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_NL_R53	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	NL	Rating 53	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_NO_R53	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	NO	Rating 53	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_PL_R53	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	PL	Rating 53	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_PT_R53	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	PT	Rating 53	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_RO_R53	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	RO	Rating 53	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_RU_R53	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	RU	Rating 53	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_SE_R53	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	SE	Rating 53	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_SG_R53	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	SG	Rating 53	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_SI_R53	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	SI	Rating 53	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_SK_R53	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	SK	Rating 53	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_TR_R53	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	TR	Rating 53	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_US_R53	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	US	Rating 53	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMEC_ALL_0106_CR_FIRB_x2_R53	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	Other countries	Rating 53	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_x0_R54	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	Not applicable	Rating 54	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_AT_R54	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	AT	Rating 54	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_AU_R54	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	AU	Rating 54	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_BE_R54	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	BE	Rating 54	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_BG_R54	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	BG	Rating 54	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_BR_R54	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	BR	Rating 54	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_CA_R54	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	CA	Rating 54	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_CH_R54	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	CH	Rating 54	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_CN_R54	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	CN	Rating 54	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_CY_R54	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	CY	Rating 54	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_CZ_R54	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	CZ	Rating 54	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_DE_R54	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	DE	Rating 54	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_DK_R54	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	DK	Rating 54	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_EE_R54	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	EE	Rating 54	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_ES_R54	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	ES	Rating 54	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_FI_R54	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	FI	Rating 54	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_FR_R54	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	FR	Rating 54	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_GB_R54	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	GB	Rating 54	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_GR_R54	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	GR	Rating 54	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_HK_R54	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	HK	Rating 54	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_HR_R54	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	HR	Rating 54	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMEC_ALL_0106_CR_FIRB_HU_R54	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	HU	Rating 54	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_IE_R54	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	IE	Rating 54	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_IL_R54	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	IL	Rating 54	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_IT_R54	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	IT	Rating 54	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_JP_R54	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	JP	Rating 54	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_KR_R54	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	KR	Rating 54	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_LT_R54	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	LT	Rating 54	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_LU_R54	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	LU	Rating 54	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_LV_R54	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	LV	Rating 54	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_MT_R54	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	MT	Rating 54	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_NL_R54	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	NL	Rating 54	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_NO_R54	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	NO	Rating 54	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_PL_R54	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	PL	Rating 54	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_PT_R54	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	PT	Rating 54	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_RO_R54	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	RO	Rating 54	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_RU_R54	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	RU	Rating 54	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_SE_R54	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	SE	Rating 54	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_SG_R54	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	SG	Rating 54	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_SI_R54	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	SI	Rating 54	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_SK_R54	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	SK	Rating 54	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_TR_R54	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	TR	Rating 54	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_US_R54	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	US	Rating 54	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMEC_ALL_0106_CR_FIRB_x2_R54	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	Other countries	Rating 54	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_x0_R55	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	Not applicable	Rating 55	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_AT_R55	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	AT	Rating 55	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_AU_R55	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	AU	Rating 55	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_BE_R55	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	BE	Rating 55	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_BG_R55	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	BG	Rating 55	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_BR_R55	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	BR	Rating 55	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_CA_R55	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	CA	Rating 55	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_CH_R55	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	CH	Rating 55	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_CN_R55	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	CN	Rating 55	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_CY_R55	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	CY	Rating 55	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_CZ_R55	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	CZ	Rating 55	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_DE_R55	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	DE	Rating 55	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_DK_R55	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	DK	Rating 55	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_EE_R55	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	EE	Rating 55	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_ES_R55	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	ES	Rating 55	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_FI_R55	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	FI	Rating 55	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_FR_R55	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	FR	Rating 55	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_GB_R55	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	GB	Rating 55	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_GR_R55	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	GR	Rating 55	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_HK_R55	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	HK	Rating 55	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_HR_R55	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	HR	Rating 55	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMEC_ALL_0106_CR_FIRB_HU_R55	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	HU	Rating 55	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_IE_R55	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	IE	Rating 55	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_IL_R55	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	IL	Rating 55	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_IT_R55	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	IT	Rating 55	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_JP_R55	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	JP	Rating 55	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_KR_R55	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	KR	Rating 55	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_LT_R55	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	LT	Rating 55	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_LU_R55	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	LU	Rating 55	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_LV_R55	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	LV	Rating 55	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_MT_R55	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	MT	Rating 55	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_NL_R55	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	NL	Rating 55	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_NO_R55	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	NO	Rating 55	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_PL_R55	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	PL	Rating 55	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_PT_R55	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	PT	Rating 55	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_RO_R55	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	RO	Rating 55	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_RU_R55	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	RU	Rating 55	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_SE_R55	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	SE	Rating 55	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_SG_R55	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	SG	Rating 55	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_SI_R55	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	SI	Rating 55	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_SK_R55	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	SK	Rating 55	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_TR_R55	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	TR	Rating 55	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_US_R55	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	US	Rating 55	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMEC_ALL_0106_CR_FIRB_x2_R55	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	Other countries	Rating 55	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_x0_R56	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	Not applicable	Rating 56	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_AT_R56	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	AT	Rating 56	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_AU_R56	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	AU	Rating 56	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_BE_R56	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	BE	Rating 56	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_BG_R56	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	BG	Rating 56	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_BR_R56	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	BR	Rating 56	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_CA_R56	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	CA	Rating 56	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_CH_R56	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	CH	Rating 56	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_CN_R56	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	CN	Rating 56	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_CY_R56	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	CY	Rating 56	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_CZ_R56	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	CZ	Rating 56	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_DE_R56	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	DE	Rating 56	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_DK_R56	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	DK	Rating 56	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_EE_R56	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	EE	Rating 56	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_ES_R56	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	ES	Rating 56	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_FI_R56	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	FI	Rating 56	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_FR_R56	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	FR	Rating 56	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_GB_R56	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	GB	Rating 56	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_GR_R56	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	GR	Rating 56	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_HK_R56	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	HK	Rating 56	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_HR_R56	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	HR	Rating 56	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMEC_ALL_0106_CR_FIRB_HU_R56	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	HU	Rating 56	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_IE_R56	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	IE	Rating 56	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_IL_R56	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	IL	Rating 56	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_IT_R56	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	IT	Rating 56	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_JP_R56	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	JP	Rating 56	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_KR_R56	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	KR	Rating 56	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_LT_R56	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	LT	Rating 56	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_LU_R56	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	LU	Rating 56	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_LV_R56	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	LV	Rating 56	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_MT_R56	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	MT	Rating 56	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_NL_R56	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	NL	Rating 56	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_NO_R56	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	NO	Rating 56	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_PL_R56	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	PL	Rating 56	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_PT_R56	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	PT	Rating 56	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_RO_R56	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	RO	Rating 56	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_RU_R56	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	RU	Rating 56	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_SE_R56	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	SE	Rating 56	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_SG_R56	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	SG	Rating 56	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_SI_R56	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	SI	Rating 56	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_SK_R56	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	SK	Rating 56	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_TR_R56	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	TR	Rating 56	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_US_R56	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	US	Rating 56	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMEC_ALL_0106_CR_FIRB_x2_R56	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	Other countries	Rating 56	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_x0_R57	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	Not applicable	Rating 57	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_AT_R57	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	AT	Rating 57	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_AU_R57	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	AU	Rating 57	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_BE_R57	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	BE	Rating 57	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_BG_R57	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	BG	Rating 57	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_BR_R57	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	BR	Rating 57	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_CA_R57	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	CA	Rating 57	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_CH_R57	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	CH	Rating 57	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_CN_R57	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	CN	Rating 57	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_CY_R57	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	CY	Rating 57	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_CZ_R57	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	CZ	Rating 57	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_DE_R57	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	DE	Rating 57	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_DK_R57	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	DK	Rating 57	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_EE_R57	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	EE	Rating 57	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_ES_R57	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	ES	Rating 57	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_FI_R57	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	FI	Rating 57	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_FR_R57	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	FR	Rating 57	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_GB_R57	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	GB	Rating 57	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_GR_R57	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	GR	Rating 57	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_HK_R57	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	HK	Rating 57	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_HR_R57	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	HR	Rating 57	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMEC_ALL_0106_CR_FIRB_HU_R57	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	HU	Rating 57	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_IE_R57	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	IE	Rating 57	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_IL_R57	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	IL	Rating 57	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_IT_R57	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	IT	Rating 57	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_JP_R57	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	JP	Rating 57	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_KR_R57	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	KR	Rating 57	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_LT_R57	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	LT	Rating 57	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_LU_R57	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	LU	Rating 57	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_LV_R57	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	LV	Rating 57	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_MT_R57	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	MT	Rating 57	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_NL_R57	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	NL	Rating 57	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_NO_R57	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	NO	Rating 57	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_PL_R57	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	PL	Rating 57	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_PT_R57	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	PT	Rating 57	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_RO_R57	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	RO	Rating 57	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_RU_R57	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	RU	Rating 57	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_SE_R57	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	SE	Rating 57	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_SG_R57	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	SG	Rating 57	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_SI_R57	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	SI	Rating 57	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_SK_R57	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	SK	Rating 57	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_TR_R57	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	TR	Rating 57	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_US_R57	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	US	Rating 57	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMEC_ALL_0106_CR_FIRB_x2_R57	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	Other countries	Rating 57	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_x0_R58	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	Not applicable	Rating 58	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_AT_R58	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	AT	Rating 58	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_AU_R58	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	AU	Rating 58	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_BE_R58	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	BE	Rating 58	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_BG_R58	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	BG	Rating 58	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_BR_R58	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	BR	Rating 58	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_CA_R58	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	CA	Rating 58	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_CH_R58	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	CH	Rating 58	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_CN_R58	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	CN	Rating 58	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_CY_R58	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	CY	Rating 58	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_CZ_R58	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	CZ	Rating 58	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_DE_R58	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	DE	Rating 58	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_DK_R58	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	DK	Rating 58	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_EE_R58	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	EE	Rating 58	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_ES_R58	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	ES	Rating 58	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_FI_R58	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	FI	Rating 58	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_FR_R58	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	FR	Rating 58	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_GB_R58	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	GB	Rating 58	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_GR_R58	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	GR	Rating 58	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_HK_R58	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	HK	Rating 58	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_HR_R58	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	HR	Rating 58	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMEC_ALL_0106_CR_FIRB_HU_R58	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	HU	Rating 58	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_IE_R58	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	IE	Rating 58	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_IL_R58	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	IL	Rating 58	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_IT_R58	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	IT	Rating 58	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_JP_R58	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	JP	Rating 58	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_KR_R58	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	KR	Rating 58	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_LT_R58	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	LT	Rating 58	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_LU_R58	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	LU	Rating 58	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_LV_R58	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	LV	Rating 58	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_MT_R58	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	MT	Rating 58	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_NL_R58	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	NL	Rating 58	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_NO_R58	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	NO	Rating 58	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_PL_R58	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	PL	Rating 58	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_PT_R58	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	PT	Rating 58	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_RO_R58	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	RO	Rating 58	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_RU_R58	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	RU	Rating 58	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_SE_R58	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	SE	Rating 58	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_SG_R58	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	SG	Rating 58	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_SI_R58	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	SI	Rating 58	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_SK_R58	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	SK	Rating 58	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_TR_R58	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	TR	Rating 58	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_US_R58	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	US	Rating 58	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMEC_ALL_0106_CR_FIRB_x2_R58	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	Other countries	Rating 58	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_x0_R59	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	Not applicable	Rating 59	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_AT_R59	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	AT	Rating 59	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_AU_R59	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	AU	Rating 59	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_BE_R59	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	BE	Rating 59	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_BG_R59	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	BG	Rating 59	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_BR_R59	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	BR	Rating 59	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_CA_R59	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	CA	Rating 59	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_CH_R59	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	CH	Rating 59	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_CN_R59	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	CN	Rating 59	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_CY_R59	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	CY	Rating 59	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_CZ_R59	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	CZ	Rating 59	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_DE_R59	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	DE	Rating 59	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_DK_R59	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	DK	Rating 59	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_EE_R59	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	EE	Rating 59	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_ES_R59	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	ES	Rating 59	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_FI_R59	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	FI	Rating 59	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_FR_R59	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	FR	Rating 59	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_GB_R59	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	GB	Rating 59	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_GR_R59	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	GR	Rating 59	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_HK_R59	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	HK	Rating 59	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_HR_R59	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	HR	Rating 59	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMEC_ALL_0106_CR_FIRB_HU_R59	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	HU	Rating 59	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_IE_R59	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	IE	Rating 59	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_IL_R59	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	IL	Rating 59	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_IT_R59	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	IT	Rating 59	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_JP_R59	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	JP	Rating 59	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_KR_R59	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	KR	Rating 59	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_LT_R59	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	LT	Rating 59	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_LU_R59	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	LU	Rating 59	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_LV_R59	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	LV	Rating 59	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_MT_R59	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	MT	Rating 59	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_NL_R59	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	NL	Rating 59	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_NO_R59	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	NO	Rating 59	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_PL_R59	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	PL	Rating 59	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_PT_R59	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	PT	Rating 59	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_RO_R59	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	RO	Rating 59	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_RU_R59	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	RU	Rating 59	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_SE_R59	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	SE	Rating 59	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_SG_R59	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	SG	Rating 59	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_SI_R59	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	SI	Rating 59	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_SK_R59	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	SK	Rating 59	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_TR_R59	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	TR	Rating 59	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_US_R59	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	US	Rating 59	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMEC_ALL_0106_CR_FIRB_x2_R59	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	Other countries	Rating 59	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_x0_R60	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	Not applicable	Rating 60	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_AT_R60	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	AT	Rating 60	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_AU_R60	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	AU	Rating 60	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_BE_R60	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	BE	Rating 60	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_BG_R60	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	BG	Rating 60	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_BR_R60	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	BR	Rating 60	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_CA_R60	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	CA	Rating 60	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_CH_R60	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	CH	Rating 60	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_CN_R60	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	CN	Rating 60	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_CY_R60	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	CY	Rating 60	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_CZ_R60	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	CZ	Rating 60	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_DE_R60	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	DE	Rating 60	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_DK_R60	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	DK	Rating 60	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_EE_R60	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	EE	Rating 60	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_ES_R60	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	ES	Rating 60	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_FI_R60	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	FI	Rating 60	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_FR_R60	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	FR	Rating 60	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_GB_R60	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	GB	Rating 60	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_GR_R60	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	GR	Rating 60	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_HK_R60	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	HK	Rating 60	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_HR_R60	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	HR	Rating 60	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMEC_ALL_0106_CR_FIRB_HU_R60	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	HU	Rating 60	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_IE_R60	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	IE	Rating 60	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_IL_R60	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	IL	Rating 60	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_IT_R60	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	IT	Rating 60	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_JP_R60	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	JP	Rating 60	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_KR_R60	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	KR	Rating 60	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_LT_R60	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	LT	Rating 60	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_LU_R60	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	LU	Rating 60	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_LV_R60	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	LV	Rating 60	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_MT_R60	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	MT	Rating 60	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_NL_R60	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	NL	Rating 60	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_NO_R60	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	NO	Rating 60	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_PL_R60	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	PL	Rating 60	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_PT_R60	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	PT	Rating 60	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_RO_R60	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	RO	Rating 60	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_RU_R60	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	RU	Rating 60	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_SE_R60	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	SE	Rating 60	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_SG_R60	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	SG	Rating 60	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_SI_R60	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	SI	Rating 60	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_SK_R60	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	SK	Rating 60	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_TR_R60	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	TR	Rating 60	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_US_R60	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	US	Rating 60	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMEC_ALL_0106_CR_FIRB_x2_R60	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	Other countries	Rating 60	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_x0_R61	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	Not applicable	Rating 61	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_AT_R61	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	AT	Rating 61	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_AU_R61	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	AU	Rating 61	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_BE_R61	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	BE	Rating 61	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_BG_R61	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	BG	Rating 61	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_BR_R61	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	BR	Rating 61	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_CA_R61	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	CA	Rating 61	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_CH_R61	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	CH	Rating 61	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_CN_R61	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	CN	Rating 61	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_CY_R61	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	CY	Rating 61	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_CZ_R61	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	CZ	Rating 61	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_DE_R61	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	DE	Rating 61	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_DK_R61	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	DK	Rating 61	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_EE_R61	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	EE	Rating 61	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_ES_R61	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	ES	Rating 61	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_FI_R61	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	FI	Rating 61	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_FR_R61	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	FR	Rating 61	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_GB_R61	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	GB	Rating 61	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_GR_R61	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	GR	Rating 61	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_HK_R61	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	HK	Rating 61	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_HR_R61	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	HR	Rating 61	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMEC_ALL_0106_CR_FIRB_HU_R61	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	HU	Rating 61	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_IE_R61	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	IE	Rating 61	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_IL_R61	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	IL	Rating 61	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_IT_R61	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	IT	Rating 61	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_JP_R61	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	JP	Rating 61	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_KR_R61	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	KR	Rating 61	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_LT_R61	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	LT	Rating 61	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_LU_R61	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	LU	Rating 61	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_LV_R61	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	LV	Rating 61	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_MT_R61	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	MT	Rating 61	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_NL_R61	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	NL	Rating 61	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_NO_R61	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	NO	Rating 61	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_PL_R61	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	PL	Rating 61	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_PT_R61	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	PT	Rating 61	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_RO_R61	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	RO	Rating 61	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_RU_R61	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	RU	Rating 61	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_SE_R61	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	SE	Rating 61	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_SG_R61	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	SG	Rating 61	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_SI_R61	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	SI	Rating 61	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_SK_R61	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	SK	Rating 61	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_TR_R61	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	TR	Rating 61	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_US_R61	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	US	Rating 61	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMEC_ALL_0106_CR_FIRB_x2_R61	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	Other countries	Rating 61	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_x0_R62	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	Not applicable	Rating 62	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_AT_R62	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	AT	Rating 62	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_AU_R62	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	AU	Rating 62	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_BE_R62	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	BE	Rating 62	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_BG_R62	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	BG	Rating 62	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_BR_R62	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	BR	Rating 62	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_CA_R62	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	CA	Rating 62	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_CH_R62	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	CH	Rating 62	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_CN_R62	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	CN	Rating 62	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_CY_R62	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	CY	Rating 62	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_CZ_R62	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	CZ	Rating 62	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_DE_R62	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	DE	Rating 62	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_DK_R62	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	DK	Rating 62	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_EE_R62	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	EE	Rating 62	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_ES_R62	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	ES	Rating 62	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_FI_R62	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	FI	Rating 62	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_FR_R62	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	FR	Rating 62	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_GB_R62	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	GB	Rating 62	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_GR_R62	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	GR	Rating 62	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_HK_R62	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	HK	Rating 62	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_HR_R62	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	HR	Rating 62	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMEC_ALL_0106_CR_FIRB_HU_R62	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	HU	Rating 62	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_IE_R62	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	IE	Rating 62	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_IL_R62	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	IL	Rating 62	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_IT_R62	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	IT	Rating 62	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_JP_R62	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	JP	Rating 62	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_KR_R62	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	KR	Rating 62	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_LT_R62	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	LT	Rating 62	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_LU_R62	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	LU	Rating 62	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_LV_R62	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	LV	Rating 62	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_MT_R62	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	MT	Rating 62	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_NL_R62	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	NL	Rating 62	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_NO_R62	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	NO	Rating 62	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_PL_R62	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	PL	Rating 62	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_PT_R62	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	PT	Rating 62	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_RO_R62	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	RO	Rating 62	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_RU_R62	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	RU	Rating 62	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_SE_R62	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	SE	Rating 62	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_SG_R62	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	SG	Rating 62	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_SI_R62	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	SI	Rating 62	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_SK_R62	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	SK	Rating 62	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_TR_R62	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	TR	Rating 62	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_US_R62	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	US	Rating 62	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMEC_ALL_0106_CR_FIRB_x2_R62	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	Other countries	Rating 62	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_x0_R63	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	Not applicable	Rating 63	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_AT_R63	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	AT	Rating 63	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_AU_R63	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	AU	Rating 63	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_BE_R63	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	BE	Rating 63	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_BG_R63	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	BG	Rating 63	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_BR_R63	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	BR	Rating 63	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_CA_R63	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	CA	Rating 63	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_CH_R63	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	CH	Rating 63	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_CN_R63	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	CN	Rating 63	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_CY_R63	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	CY	Rating 63	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_CZ_R63	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	CZ	Rating 63	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_DE_R63	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	DE	Rating 63	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_DK_R63	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	DK	Rating 63	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_EE_R63	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	EE	Rating 63	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_ES_R63	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	ES	Rating 63	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_FI_R63	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	FI	Rating 63	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_FR_R63	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	FR	Rating 63	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_GB_R63	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	GB	Rating 63	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_GR_R63	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	GR	Rating 63	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_HK_R63	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	HK	Rating 63	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_HR_R63	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	HR	Rating 63	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMEC_ALL_0106_CR_FIRB_HU_R63	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	HU	Rating 63	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_IE_R63	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	IE	Rating 63	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_IL_R63	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	IL	Rating 63	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_IT_R63	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	IT	Rating 63	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_JP_R63	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	JP	Rating 63	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_KR_R63	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	KR	Rating 63	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_LT_R63	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	LT	Rating 63	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_LU_R63	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	LU	Rating 63	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_LV_R63	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	LV	Rating 63	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_MT_R63	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	MT	Rating 63	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_NL_R63	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	NL	Rating 63	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_NO_R63	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	NO	Rating 63	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_PL_R63	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	PL	Rating 63	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_PT_R63	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	PT	Rating 63	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_RO_R63	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	RO	Rating 63	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_RU_R63	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	RU	Rating 63	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_SE_R63	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	SE	Rating 63	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_SG_R63	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	SG	Rating 63	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_SI_R63	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	SI	Rating 63	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_SK_R63	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	SK	Rating 63	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_TR_R63	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	TR	Rating 63	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_US_R63	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	US	Rating 63	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMEC_ALL_0106_CR_FIRB_x2_R63	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	Other countries	Rating 63	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_x0_R64	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	Not applicable	Rating 64	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_AT_R64	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	AT	Rating 64	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_AU_R64	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	AU	Rating 64	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_BE_R64	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	BE	Rating 64	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_BG_R64	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	BG	Rating 64	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_BR_R64	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	BR	Rating 64	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_CA_R64	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	CA	Rating 64	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_CH_R64	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	CH	Rating 64	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_CN_R64	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	CN	Rating 64	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_CY_R64	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	CY	Rating 64	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_CZ_R64	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	CZ	Rating 64	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_DE_R64	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	DE	Rating 64	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_DK_R64	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	DK	Rating 64	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_EE_R64	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	EE	Rating 64	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_ES_R64	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	ES	Rating 64	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_FI_R64	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	FI	Rating 64	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_FR_R64	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	FR	Rating 64	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_GB_R64	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	GB	Rating 64	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_GR_R64	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	GR	Rating 64	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_HK_R64	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	HK	Rating 64	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_HR_R64	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	HR	Rating 64	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMEC_ALL_0106_CR_FIRB_HU_R64	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	HU	Rating 64	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_IE_R64	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	IE	Rating 64	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_IL_R64	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	IL	Rating 64	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_IT_R64	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	IT	Rating 64	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_JP_R64	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	JP	Rating 64	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_KR_R64	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	KR	Rating 64	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_LT_R64	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	LT	Rating 64	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_LU_R64	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	LU	Rating 64	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_LV_R64	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	LV	Rating 64	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_MT_R64	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	MT	Rating 64	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_NL_R64	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	NL	Rating 64	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_NO_R64	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	NO	Rating 64	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_PL_R64	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	PL	Rating 64	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_PT_R64	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	PT	Rating 64	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_RO_R64	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	RO	Rating 64	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_RU_R64	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	RU	Rating 64	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_SE_R64	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	SE	Rating 64	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_SG_R64	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	SG	Rating 64	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_SI_R64	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	SI	Rating 64	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_SK_R64	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	SK	Rating 64	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_TR_R64	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	TR	Rating 64	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_US_R64	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	US	Rating 64	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMEC_ALL_0106_CR_FIRB_x2_R64	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	Other countries	Rating 64	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_x0_R65	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	Not applicable	Rating 65	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_AT_R65	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	AT	Rating 65	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_AU_R65	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	AU	Rating 65	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_BE_R65	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	BE	Rating 65	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_BG_R65	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	BG	Rating 65	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_BR_R65	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	BR	Rating 65	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_CA_R65	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	CA	Rating 65	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_CH_R65	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	CH	Rating 65	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_CN_R65	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	CN	Rating 65	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_CY_R65	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	CY	Rating 65	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_CZ_R65	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	CZ	Rating 65	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_DE_R65	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	DE	Rating 65	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_DK_R65	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	DK	Rating 65	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_EE_R65	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	EE	Rating 65	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_ES_R65	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	ES	Rating 65	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_FI_R65	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	FI	Rating 65	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_FR_R65	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	FR	Rating 65	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_GB_R65	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	GB	Rating 65	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_GR_R65	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	GR	Rating 65	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_HK_R65	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	HK	Rating 65	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_HR_R65	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	HR	Rating 65	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMEC_ALL_0106_CR_FIRB_HU_R65	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	HU	Rating 65	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_IE_R65	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	IE	Rating 65	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_IL_R65	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	IL	Rating 65	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_IT_R65	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	IT	Rating 65	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_JP_R65	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	JP	Rating 65	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_KR_R65	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	KR	Rating 65	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_LT_R65	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	LT	Rating 65	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_LU_R65	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	LU	Rating 65	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_LV_R65	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	LV	Rating 65	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_MT_R65	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	MT	Rating 65	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_NL_R65	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	NL	Rating 65	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_NO_R65	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	NO	Rating 65	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_PL_R65	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	PL	Rating 65	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_PT_R65	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	PT	Rating 65	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_RO_R65	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	RO	Rating 65	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_RU_R65	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	RU	Rating 65	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_SE_R65	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	SE	Rating 65	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_SG_R65	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	SG	Rating 65	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_SI_R65	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	SI	Rating 65	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_SK_R65	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	SK	Rating 65	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_TR_R65	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	TR	Rating 65	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_US_R65	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	US	Rating 65	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMEC_ALL_0106_CR_FIRB_x2_R65	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	Other countries	Rating 65	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_x0_R66	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	Not applicable	Rating 66	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_AT_R66	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	AT	Rating 66	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_AU_R66	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	AU	Rating 66	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_BE_R66	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	BE	Rating 66	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_BG_R66	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	BG	Rating 66	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_BR_R66	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	BR	Rating 66	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_CA_R66	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	CA	Rating 66	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_CH_R66	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	CH	Rating 66	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_CN_R66	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	CN	Rating 66	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_CY_R66	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	CY	Rating 66	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_CZ_R66	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	CZ	Rating 66	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_DE_R66	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	DE	Rating 66	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_DK_R66	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	DK	Rating 66	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_EE_R66	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	EE	Rating 66	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_ES_R66	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	ES	Rating 66	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_FI_R66	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	FI	Rating 66	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_FR_R66	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	FR	Rating 66	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_GB_R66	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	GB	Rating 66	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_GR_R66	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	GR	Rating 66	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_HK_R66	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	HK	Rating 66	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_HR_R66	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	HR	Rating 66	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMEC_ALL_0106_CR_FIRB_HU_R66	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	HU	Rating 66	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_IE_R66	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	IE	Rating 66	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_IL_R66	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	IL	Rating 66	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_IT_R66	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	IT	Rating 66	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_JP_R66	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	JP	Rating 66	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_KR_R66	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	KR	Rating 66	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_LT_R66	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	LT	Rating 66	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_LU_R66	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	LU	Rating 66	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_LV_R66	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	LV	Rating 66	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_MT_R66	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	MT	Rating 66	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_NL_R66	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	NL	Rating 66	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_NO_R66	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	NO	Rating 66	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_PL_R66	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	PL	Rating 66	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_PT_R66	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	PT	Rating 66	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_RO_R66	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	RO	Rating 66	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_RU_R66	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	RU	Rating 66	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_SE_R66	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	SE	Rating 66	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_SG_R66	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	SG	Rating 66	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_SI_R66	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	SI	Rating 66	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_SK_R66	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	SK	Rating 66	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_TR_R66	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	TR	Rating 66	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_US_R66	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	US	Rating 66	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMEC_ALL_0106_CR_FIRB_x2_R66	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	Other countries	Rating 66	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_x0_R67	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	Not applicable	Rating 67	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_AT_R67	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	AT	Rating 67	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_AU_R67	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	AU	Rating 67	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_BE_R67	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	BE	Rating 67	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_BG_R67	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	BG	Rating 67	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_BR_R67	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	BR	Rating 67	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_CA_R67	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	CA	Rating 67	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_CH_R67	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	CH	Rating 67	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_CN_R67	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	CN	Rating 67	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_CY_R67	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	CY	Rating 67	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_CZ_R67	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	CZ	Rating 67	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_DE_R67	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	DE	Rating 67	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_DK_R67	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	DK	Rating 67	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_EE_R67	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	EE	Rating 67	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_ES_R67	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	ES	Rating 67	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_FI_R67	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	FI	Rating 67	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_FR_R67	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	FR	Rating 67	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_GB_R67	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	GB	Rating 67	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_GR_R67	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	GR	Rating 67	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_HK_R67	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	HK	Rating 67	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_HR_R67	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	HR	Rating 67	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMEC_ALL_0106_CR_FIRB_HU_R67	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	HU	Rating 67	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_IE_R67	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	IE	Rating 67	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_IL_R67	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	IL	Rating 67	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_IT_R67	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	IT	Rating 67	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_JP_R67	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	JP	Rating 67	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_KR_R67	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	KR	Rating 67	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_LT_R67	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	LT	Rating 67	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_LU_R67	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	LU	Rating 67	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_LV_R67	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	LV	Rating 67	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_MT_R67	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	MT	Rating 67	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_NL_R67	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	NL	Rating 67	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_NO_R67	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	NO	Rating 67	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_PL_R67	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	PL	Rating 67	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_PT_R67	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	PT	Rating 67	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_RO_R67	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	RO	Rating 67	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_RU_R67	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	RU	Rating 67	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_SE_R67	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	SE	Rating 67	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_SG_R67	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	SG	Rating 67	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_SI_R67	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	SI	Rating 67	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_SK_R67	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	SK	Rating 67	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_TR_R67	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	TR	Rating 67	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_US_R67	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	US	Rating 67	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMEC_ALL_0106_CR_FIRB_x2_R67	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	Other countries	Rating 67	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_x0_R68	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	Not applicable	Rating 68	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_AT_R68	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	AT	Rating 68	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_AU_R68	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	AU	Rating 68	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_BE_R68	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	BE	Rating 68	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_BG_R68	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	BG	Rating 68	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_BR_R68	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	BR	Rating 68	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_CA_R68	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	CA	Rating 68	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_CH_R68	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	CH	Rating 68	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_CN_R68	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	CN	Rating 68	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_CY_R68	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	CY	Rating 68	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_CZ_R68	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	CZ	Rating 68	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_DE_R68	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	DE	Rating 68	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_DK_R68	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	DK	Rating 68	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_EE_R68	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	EE	Rating 68	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_ES_R68	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	ES	Rating 68	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_FI_R68	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	FI	Rating 68	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_FR_R68	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	FR	Rating 68	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_GB_R68	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	GB	Rating 68	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_GR_R68	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	GR	Rating 68	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_HK_R68	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	HK	Rating 68	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_HR_R68	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	HR	Rating 68	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMEC_ALL_0106_CR_FIRB_HU_R68	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	HU	Rating 68	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_IE_R68	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	IE	Rating 68	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_IL_R68	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	IL	Rating 68	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_IT_R68	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	IT	Rating 68	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_JP_R68	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	JP	Rating 68	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_KR_R68	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	KR	Rating 68	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_LT_R68	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	LT	Rating 68	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_LU_R68	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	LU	Rating 68	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_LV_R68	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	LV	Rating 68	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_MT_R68	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	MT	Rating 68	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_NL_R68	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	NL	Rating 68	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_NO_R68	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	NO	Rating 68	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_PL_R68	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	PL	Rating 68	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_PT_R68	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	PT	Rating 68	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_RO_R68	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	RO	Rating 68	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_RU_R68	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	RU	Rating 68	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_SE_R68	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	SE	Rating 68	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_SG_R68	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	SG	Rating 68	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_SI_R68	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	SI	Rating 68	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_SK_R68	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	SK	Rating 68	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_TR_R68	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	TR	Rating 68	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_US_R68	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	US	Rating 68	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMEC_ALL_0106_CR_FIRB_x2_R68	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	Other countries	Rating 68	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_x0_R69	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	Not applicable	Rating 69	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_AT_R69	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	AT	Rating 69	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_AU_R69	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	AU	Rating 69	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_BE_R69	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	BE	Rating 69	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_BG_R69	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	BG	Rating 69	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_BR_R69	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	BR	Rating 69	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_CA_R69	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	CA	Rating 69	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_CH_R69	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	CH	Rating 69	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_CN_R69	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	CN	Rating 69	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_CY_R69	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	CY	Rating 69	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_CZ_R69	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	CZ	Rating 69	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_DE_R69	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	DE	Rating 69	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_DK_R69	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	DK	Rating 69	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_EE_R69	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	EE	Rating 69	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_ES_R69	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	ES	Rating 69	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_FI_R69	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	FI	Rating 69	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_FR_R69	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	FR	Rating 69	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_GB_R69	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	GB	Rating 69	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_GR_R69	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	GR	Rating 69	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_HK_R69	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	HK	Rating 69	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_HR_R69	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	HR	Rating 69	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMEC_ALL_0106_CR_FIRB_HU_R69	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	HU	Rating 69	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_IE_R69	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	IE	Rating 69	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_IL_R69	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	IL	Rating 69	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_IT_R69	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	IT	Rating 69	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_JP_R69	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	JP	Rating 69	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_KR_R69	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	KR	Rating 69	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_LT_R69	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	LT	Rating 69	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_LU_R69	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	LU	Rating 69	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_LV_R69	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	LV	Rating 69	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_MT_R69	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	MT	Rating 69	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_NL_R69	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	NL	Rating 69	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_NO_R69	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	NO	Rating 69	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_PL_R69	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	PL	Rating 69	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_PT_R69	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	PT	Rating 69	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_RO_R69	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	RO	Rating 69	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_RU_R69	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	RU	Rating 69	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_SE_R69	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	SE	Rating 69	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_SG_R69	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	SG	Rating 69	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_SI_R69	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	SI	Rating 69	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_SK_R69	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	SK	Rating 69	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_TR_R69	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	TR	Rating 69	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_US_R69	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	US	Rating 69	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMEC_ALL_0106_CR_FIRB_x2_R69	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	Other countries	Rating 69	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_x0_R70	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	Not applicable	Rating 70	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_AT_R70	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	AT	Rating 70	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_AU_R70	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	AU	Rating 70	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_BE_R70	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	BE	Rating 70	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_BG_R70	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	BG	Rating 70	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_BR_R70	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	BR	Rating 70	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_CA_R70	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	CA	Rating 70	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_CH_R70	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	CH	Rating 70	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_CN_R70	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	CN	Rating 70	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_CY_R70	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	CY	Rating 70	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_CZ_R70	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	CZ	Rating 70	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_DE_R70	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	DE	Rating 70	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_DK_R70	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	DK	Rating 70	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_EE_R70	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	EE	Rating 70	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_ES_R70	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	ES	Rating 70	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_FI_R70	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	FI	Rating 70	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_FR_R70	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	FR	Rating 70	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_GB_R70	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	GB	Rating 70	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_GR_R70	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	GR	Rating 70	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_HK_R70	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	HK	Rating 70	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_HR_R70	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	HR	Rating 70	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMEC_ALL_0106_CR_FIRB_HU_R70	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	HU	Rating 70	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_IE_R70	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	IE	Rating 70	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_IL_R70	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	IL	Rating 70	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_IT_R70	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	IT	Rating 70	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_JP_R70	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	JP	Rating 70	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_KR_R70	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	KR	Rating 70	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_LT_R70	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	LT	Rating 70	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_LU_R70	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	LU	Rating 70	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_LV_R70	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	LV	Rating 70	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_MT_R70	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	MT	Rating 70	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_NL_R70	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	NL	Rating 70	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_NO_R70	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	NO	Rating 70	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_PL_R70	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	PL	Rating 70	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_PT_R70	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	PT	Rating 70	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_RO_R70	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	RO	Rating 70	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_RU_R70	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	RU	Rating 70	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_SE_R70	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	SE	Rating 70	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_SG_R70	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	SG	Rating 70	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_SI_R70	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	SI	Rating 70	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_SK_R70	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	SK	Rating 70	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_TR_R70	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	TR	Rating 70	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_US_R70	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	US	Rating 70	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMEC_ALL_0106_CR_FIRB_x2_R70	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	Other countries	Rating 70	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_x0_R71	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	Not applicable	Rating 71	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_AT_R71	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	AT	Rating 71	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_AU_R71	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	AU	Rating 71	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_BE_R71	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	BE	Rating 71	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_BG_R71	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	BG	Rating 71	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_BR_R71	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	BR	Rating 71	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_CA_R71	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	CA	Rating 71	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_CH_R71	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	CH	Rating 71	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_CN_R71	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	CN	Rating 71	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_CY_R71	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	CY	Rating 71	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_CZ_R71	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	CZ	Rating 71	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_DE_R71	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	DE	Rating 71	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_DK_R71	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	DK	Rating 71	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_EE_R71	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	EE	Rating 71	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_ES_R71	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	ES	Rating 71	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_FI_R71	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	FI	Rating 71	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_FR_R71	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	FR	Rating 71	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_GB_R71	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	GB	Rating 71	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_GR_R71	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	GR	Rating 71	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_HK_R71	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	HK	Rating 71	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_HR_R71	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	HR	Rating 71	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMEC_ALL_0106_CR_FIRB_HU_R71	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	HU	Rating 71	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_IE_R71	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	IE	Rating 71	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_IL_R71	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	IL	Rating 71	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_IT_R71	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	IT	Rating 71	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_JP_R71	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	JP	Rating 71	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_KR_R71	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	KR	Rating 71	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_LT_R71	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	LT	Rating 71	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_LU_R71	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	LU	Rating 71	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_LV_R71	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	LV	Rating 71	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_MT_R71	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	MT	Rating 71	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_NL_R71	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	NL	Rating 71	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_NO_R71	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	NO	Rating 71	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_PL_R71	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	PL	Rating 71	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_PT_R71	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	PT	Rating 71	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_RO_R71	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	RO	Rating 71	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_RU_R71	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	RU	Rating 71	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_SE_R71	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	SE	Rating 71	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_SG_R71	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	SG	Rating 71	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_SI_R71	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	SI	Rating 71	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_SK_R71	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	SK	Rating 71	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_TR_R71	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	TR	Rating 71	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_US_R71	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	US	Rating 71	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMEC_ALL_0106_CR_FIRB_x2_R71	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	Other countries	Rating 71	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_x0_R72	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	Not applicable	Rating 72	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_AT_R72	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	AT	Rating 72	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_AU_R72	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	AU	Rating 72	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_BE_R72	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	BE	Rating 72	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_BG_R72	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	BG	Rating 72	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_BR_R72	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	BR	Rating 72	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_CA_R72	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	CA	Rating 72	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_CH_R72	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	CH	Rating 72	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_CN_R72	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	CN	Rating 72	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_CY_R72	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	CY	Rating 72	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_CZ_R72	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	CZ	Rating 72	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_DE_R72	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	DE	Rating 72	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_DK_R72	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	DK	Rating 72	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_EE_R72	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	EE	Rating 72	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_ES_R72	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	ES	Rating 72	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_FI_R72	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	FI	Rating 72	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_FR_R72	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	FR	Rating 72	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_GB_R72	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	GB	Rating 72	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_GR_R72	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	GR	Rating 72	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_HK_R72	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	HK	Rating 72	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_HR_R72	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	HR	Rating 72	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMEC_ALL_0106_CR_FIRB_HU_R72	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	HU	Rating 72	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_IE_R72	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	IE	Rating 72	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_IL_R72	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	IL	Rating 72	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_IT_R72	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	IT	Rating 72	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_JP_R72	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	JP	Rating 72	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_KR_R72	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	KR	Rating 72	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_LT_R72	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	LT	Rating 72	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_LU_R72	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	LU	Rating 72	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_LV_R72	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	LV	Rating 72	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_MT_R72	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	MT	Rating 72	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_NL_R72	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	NL	Rating 72	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_NO_R72	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	NO	Rating 72	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_PL_R72	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	PL	Rating 72	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_PT_R72	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	PT	Rating 72	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_RO_R72	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	RO	Rating 72	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_RU_R72	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	RU	Rating 72	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_SE_R72	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	SE	Rating 72	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_SG_R72	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	SG	Rating 72	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_SI_R72	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	SI	Rating 72	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_SK_R72	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	SK	Rating 72	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_TR_R72	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	TR	Rating 72	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_US_R72	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	US	Rating 72	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMEC_ALL_0106_CR_FIRB_x2_R72	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	Other countries	Rating 72	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_x0_R73	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	Not applicable	Rating 73	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_AT_R73	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	AT	Rating 73	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_AU_R73	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	AU	Rating 73	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_BE_R73	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	BE	Rating 73	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_BG_R73	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	BG	Rating 73	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_BR_R73	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	BR	Rating 73	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_CA_R73	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	CA	Rating 73	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_CH_R73	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	CH	Rating 73	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_CN_R73	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	CN	Rating 73	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_CY_R73	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	CY	Rating 73	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_CZ_R73	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	CZ	Rating 73	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_DE_R73	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	DE	Rating 73	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_DK_R73	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	DK	Rating 73	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_EE_R73	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	EE	Rating 73	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_ES_R73	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	ES	Rating 73	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_FI_R73	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	FI	Rating 73	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_FR_R73	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	FR	Rating 73	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_GB_R73	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	GB	Rating 73	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_GR_R73	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	GR	Rating 73	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_HK_R73	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	HK	Rating 73	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_HR_R73	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	HR	Rating 73	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMEC_ALL_0106_CR_FIRB_HU_R73	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	HU	Rating 73	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_IE_R73	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	IE	Rating 73	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_IL_R73	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	IL	Rating 73	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_IT_R73	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	IT	Rating 73	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_JP_R73	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	JP	Rating 73	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_KR_R73	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	KR	Rating 73	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_LT_R73	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	LT	Rating 73	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_LU_R73	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	LU	Rating 73	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_LV_R73	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	LV	Rating 73	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_MT_R73	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	MT	Rating 73	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_NL_R73	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	NL	Rating 73	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_NO_R73	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	NO	Rating 73	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_PL_R73	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	PL	Rating 73	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_PT_R73	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	PT	Rating 73	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_RO_R73	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	RO	Rating 73	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_RU_R73	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	RU	Rating 73	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_SE_R73	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	SE	Rating 73	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_SG_R73	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	SG	Rating 73	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_SI_R73	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	SI	Rating 73	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_SK_R73	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	SK	Rating 73	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_TR_R73	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	TR	Rating 73	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_US_R73	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	US	Rating 73	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMEC_ALL_0106_CR_FIRB_x2_R73	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	Other countries	Rating 73	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_x0_R74	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	Not applicable	Rating 74	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_AT_R74	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	AT	Rating 74	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_AU_R74	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	AU	Rating 74	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_BE_R74	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	BE	Rating 74	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_BG_R74	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	BG	Rating 74	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_BR_R74	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	BR	Rating 74	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_CA_R74	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	CA	Rating 74	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_CH_R74	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	CH	Rating 74	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_CN_R74	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	CN	Rating 74	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_CY_R74	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	CY	Rating 74	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_CZ_R74	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	CZ	Rating 74	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_DE_R74	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	DE	Rating 74	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_DK_R74	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	DK	Rating 74	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_EE_R74	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	EE	Rating 74	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_ES_R74	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	ES	Rating 74	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_FI_R74	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	FI	Rating 74	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_FR_R74	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	FR	Rating 74	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_GB_R74	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	GB	Rating 74	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_GR_R74	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	GR	Rating 74	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_HK_R74	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	HK	Rating 74	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_HR_R74	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	HR	Rating 74	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMEC_ALL_0106_CR_FIRB_HU_R74	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	HU	Rating 74	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_IE_R74	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	IE	Rating 74	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_IL_R74	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	IL	Rating 74	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_IT_R74	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	IT	Rating 74	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_JP_R74	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	JP	Rating 74	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_KR_R74	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	KR	Rating 74	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_LT_R74	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	LT	Rating 74	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_LU_R74	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	LU	Rating 74	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_LV_R74	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	LV	Rating 74	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_MT_R74	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	MT	Rating 74	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_NL_R74	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	NL	Rating 74	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_NO_R74	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	NO	Rating 74	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_PL_R74	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	PL	Rating 74	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_PT_R74	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	PT	Rating 74	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_RO_R74	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	RO	Rating 74	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_RU_R74	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	RU	Rating 74	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_SE_R74	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	SE	Rating 74	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_SG_R74	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	SG	Rating 74	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_SI_R74	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	SI	Rating 74	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_SK_R74	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	SK	Rating 74	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_TR_R74	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	TR	Rating 74	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_US_R74	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	US	Rating 74	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMEC_ALL_0106_CR_FIRB_x2_R74	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	Other countries	Rating 74	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_x0_R75	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	Not applicable	Rating 75	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_AT_R75	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	AT	Rating 75	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_AU_R75	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	AU	Rating 75	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_BE_R75	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	BE	Rating 75	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_BG_R75	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	BG	Rating 75	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_BR_R75	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	BR	Rating 75	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_CA_R75	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	CA	Rating 75	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_CH_R75	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	CH	Rating 75	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_CN_R75	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	CN	Rating 75	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_CY_R75	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	CY	Rating 75	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_CZ_R75	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	CZ	Rating 75	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_DE_R75	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	DE	Rating 75	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_DK_R75	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	DK	Rating 75	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_EE_R75	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	EE	Rating 75	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_ES_R75	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	ES	Rating 75	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_FI_R75	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	FI	Rating 75	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_FR_R75	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	FR	Rating 75	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_GB_R75	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	GB	Rating 75	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_GR_R75	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	GR	Rating 75	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_HK_R75	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	HK	Rating 75	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_HR_R75	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	HR	Rating 75	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMEC_ALL_0106_CR_FIRB_HU_R75	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	HU	Rating 75	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_IE_R75	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	IE	Rating 75	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_IL_R75	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	IL	Rating 75	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_IT_R75	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	IT	Rating 75	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_JP_R75	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	JP	Rating 75	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_KR_R75	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	KR	Rating 75	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_LT_R75	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	LT	Rating 75	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_LU_R75	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	LU	Rating 75	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_LV_R75	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	LV	Rating 75	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_MT_R75	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	MT	Rating 75	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_NL_R75	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	NL	Rating 75	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_NO_R75	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	NO	Rating 75	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_PL_R75	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	PL	Rating 75	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_PT_R75	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	PT	Rating 75	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_RO_R75	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	RO	Rating 75	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_RU_R75	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	RU	Rating 75	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_SE_R75	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	SE	Rating 75	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_SG_R75	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	SG	Rating 75	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_SI_R75	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	SI	Rating 75	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_SK_R75	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	SK	Rating 75	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_TR_R75	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	TR	Rating 75	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_US_R75	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	US	Rating 75	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMEC_ALL_0106_CR_FIRB_x2_R75	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	Other countries	Rating 75	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_x0_R76	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	Not applicable	Rating 76	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_AT_R76	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	AT	Rating 76	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_AU_R76	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	AU	Rating 76	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_BE_R76	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	BE	Rating 76	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_BG_R76	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	BG	Rating 76	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_BR_R76	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	BR	Rating 76	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_CA_R76	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	CA	Rating 76	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_CH_R76	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	CH	Rating 76	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_CN_R76	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	CN	Rating 76	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_CY_R76	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	CY	Rating 76	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_CZ_R76	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	CZ	Rating 76	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_DE_R76	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	DE	Rating 76	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_DK_R76	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	DK	Rating 76	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_EE_R76	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	EE	Rating 76	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_ES_R76	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	ES	Rating 76	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_FI_R76	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	FI	Rating 76	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_FR_R76	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	FR	Rating 76	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_GB_R76	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	GB	Rating 76	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_GR_R76	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	GR	Rating 76	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_HK_R76	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	HK	Rating 76	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_HR_R76	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	HR	Rating 76	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMEC_ALL_0106_CR_FIRB_HU_R76	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	HU	Rating 76	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_IE_R76	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	IE	Rating 76	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_IL_R76	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	IL	Rating 76	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_IT_R76	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	IT	Rating 76	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_JP_R76	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	JP	Rating 76	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_KR_R76	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	KR	Rating 76	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_LT_R76	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	LT	Rating 76	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_LU_R76	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	LU	Rating 76	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_LV_R76	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	LV	Rating 76	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_MT_R76	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	MT	Rating 76	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_NL_R76	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	NL	Rating 76	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_NO_R76	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	NO	Rating 76	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_PL_R76	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	PL	Rating 76	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_PT_R76	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	PT	Rating 76	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_RO_R76	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	RO	Rating 76	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_RU_R76	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	RU	Rating 76	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_SE_R76	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	SE	Rating 76	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_SG_R76	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	SG	Rating 76	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_SI_R76	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	SI	Rating 76	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_SK_R76	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	SK	Rating 76	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_TR_R76	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	TR	Rating 76	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_US_R76	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	US	Rating 76	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMEC_ALL_0106_CR_FIRB_x2_R76	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	Other countries	Rating 76	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_x0_R77	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	Not applicable	Rating 77	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_AT_R77	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	AT	Rating 77	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_AU_R77	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	AU	Rating 77	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_BE_R77	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	BE	Rating 77	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_BG_R77	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	BG	Rating 77	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_BR_R77	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	BR	Rating 77	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_CA_R77	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	CA	Rating 77	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_CH_R77	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	CH	Rating 77	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_CN_R77	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	CN	Rating 77	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_CY_R77	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	CY	Rating 77	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_CZ_R77	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	CZ	Rating 77	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_DE_R77	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	DE	Rating 77	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_DK_R77	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	DK	Rating 77	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_EE_R77	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	EE	Rating 77	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_ES_R77	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	ES	Rating 77	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_FI_R77	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	FI	Rating 77	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_FR_R77	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	FR	Rating 77	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_GB_R77	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	GB	Rating 77	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_GR_R77	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	GR	Rating 77	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_HK_R77	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	HK	Rating 77	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_HR_R77	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	HR	Rating 77	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMEC_ALL_0106_CR_FIRB_HU_R77	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	HU	Rating 77	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_IE_R77	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	IE	Rating 77	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_IL_R77	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	IL	Rating 77	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_IT_R77	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	IT	Rating 77	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_JP_R77	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	JP	Rating 77	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_KR_R77	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	KR	Rating 77	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_LT_R77	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	LT	Rating 77	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_LU_R77	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	LU	Rating 77	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_LV_R77	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	LV	Rating 77	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_MT_R77	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	MT	Rating 77	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_NL_R77	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	NL	Rating 77	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_NO_R77	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	NO	Rating 77	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_PL_R77	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	PL	Rating 77	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_PT_R77	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	PT	Rating 77	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_RO_R77	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	RO	Rating 77	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_RU_R77	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	RU	Rating 77	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_SE_R77	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	SE	Rating 77	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_SG_R77	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	SG	Rating 77	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_SI_R77	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	SI	Rating 77	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_SK_R77	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	SK	Rating 77	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_TR_R77	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	TR	Rating 77	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_US_R77	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	US	Rating 77	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMEC_ALL_0106_CR_FIRB_x2_R77	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	Other countries	Rating 77	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_x0_R78	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	Not applicable	Rating 78	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_AT_R78	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	AT	Rating 78	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_AU_R78	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	AU	Rating 78	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_BE_R78	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	BE	Rating 78	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_BG_R78	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	BG	Rating 78	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_BR_R78	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	BR	Rating 78	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_CA_R78	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	CA	Rating 78	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_CH_R78	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	CH	Rating 78	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_CN_R78	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	CN	Rating 78	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_CY_R78	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	CY	Rating 78	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_CZ_R78	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	CZ	Rating 78	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_DE_R78	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	DE	Rating 78	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_DK_R78	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	DK	Rating 78	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_EE_R78	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	EE	Rating 78	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_ES_R78	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	ES	Rating 78	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_FI_R78	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	FI	Rating 78	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_FR_R78	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	FR	Rating 78	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_GB_R78	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	GB	Rating 78	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_GR_R78	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	GR	Rating 78	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_HK_R78	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	HK	Rating 78	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_HR_R78	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	HR	Rating 78	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMEC_ALL_0106_CR_FIRB_HU_R78	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	HU	Rating 78	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_IE_R78	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	IE	Rating 78	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_IL_R78	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	IL	Rating 78	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_IT_R78	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	IT	Rating 78	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_JP_R78	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	JP	Rating 78	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_KR_R78	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	KR	Rating 78	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_LT_R78	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	LT	Rating 78	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_LU_R78	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	LU	Rating 78	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_LV_R78	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	LV	Rating 78	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_MT_R78	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	MT	Rating 78	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_NL_R78	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	NL	Rating 78	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_NO_R78	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	NO	Rating 78	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_PL_R78	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	PL	Rating 78	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_PT_R78	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	PT	Rating 78	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_RO_R78	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	RO	Rating 78	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_RU_R78	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	RU	Rating 78	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_SE_R78	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	SE	Rating 78	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_SG_R78	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	SG	Rating 78	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_SI_R78	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	SI	Rating 78	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_SK_R78	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	SK	Rating 78	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_TR_R78	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	TR	Rating 78	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_US_R78	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	US	Rating 78	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMEC_ALL_0106_CR_FIRB_x2_R78	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	Other countries	Rating 78	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_x0_R79	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	Not applicable	Rating 79	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_AT_R79	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	AT	Rating 79	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_AU_R79	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	AU	Rating 79	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_BE_R79	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	BE	Rating 79	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_BG_R79	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	BG	Rating 79	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_BR_R79	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	BR	Rating 79	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_CA_R79	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	CA	Rating 79	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_CH_R79	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	CH	Rating 79	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_CN_R79	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	CN	Rating 79	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_CY_R79	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	CY	Rating 79	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_CZ_R79	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	CZ	Rating 79	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_DE_R79	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	DE	Rating 79	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_DK_R79	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	DK	Rating 79	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_EE_R79	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	EE	Rating 79	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_ES_R79	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	ES	Rating 79	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_FI_R79	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	FI	Rating 79	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_FR_R79	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	FR	Rating 79	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_GB_R79	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	GB	Rating 79	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_GR_R79	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	GR	Rating 79	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_HK_R79	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	HK	Rating 79	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_HR_R79	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	HR	Rating 79	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMEC_ALL_0106_CR_FIRB_HU_R79	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	HU	Rating 79	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_IE_R79	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	IE	Rating 79	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_IL_R79	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	IL	Rating 79	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_IT_R79	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	IT	Rating 79	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_JP_R79	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	JP	Rating 79	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_KR_R79	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	KR	Rating 79	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_LT_R79	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	LT	Rating 79	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_LU_R79	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	LU	Rating 79	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_LV_R79	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	LV	Rating 79	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_MT_R79	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	MT	Rating 79	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_NL_R79	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	NL	Rating 79	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_NO_R79	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	NO	Rating 79	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_PL_R79	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	PL	Rating 79	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_PT_R79	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	PT	Rating 79	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_RO_R79	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	RO	Rating 79	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_RU_R79	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	RU	Rating 79	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_SE_R79	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	SE	Rating 79	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_SG_R79	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	SG	Rating 79	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_SI_R79	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	SI	Rating 79	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_SK_R79	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	SK	Rating 79	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_TR_R79	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	TR	Rating 79	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_US_R79	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	US	Rating 79	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMEC_ALL_0106_CR_FIRB_x2_R79	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	Other countries	Rating 79	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_x0_R80	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	Not applicable	Rating 80	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_AT_R80	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	AT	Rating 80	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_AU_R80	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	AU	Rating 80	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_BE_R80	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	BE	Rating 80	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_BG_R80	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	BG	Rating 80	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_BR_R80	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	BR	Rating 80	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_CA_R80	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	CA	Rating 80	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_CH_R80	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	CH	Rating 80	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_CN_R80	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	CN	Rating 80	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_CY_R80	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	CY	Rating 80	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_CZ_R80	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	CZ	Rating 80	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_DE_R80	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	DE	Rating 80	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_DK_R80	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	DK	Rating 80	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_EE_R80	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	EE	Rating 80	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_ES_R80	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	ES	Rating 80	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_FI_R80	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	FI	Rating 80	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_FR_R80	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	FR	Rating 80	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_GB_R80	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	GB	Rating 80	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_GR_R80	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	GR	Rating 80	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_HK_R80	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	HK	Rating 80	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_HR_R80	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	HR	Rating 80	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMEC_ALL_0106_CR_FIRB_HU_R80	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	HU	Rating 80	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_IE_R80	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	IE	Rating 80	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_IL_R80	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	IL	Rating 80	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_IT_R80	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	IT	Rating 80	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_JP_R80	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	JP	Rating 80	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_KR_R80	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	KR	Rating 80	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_LT_R80	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	LT	Rating 80	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_LU_R80	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	LU	Rating 80	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_LV_R80	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	LV	Rating 80	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_MT_R80	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	MT	Rating 80	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_NL_R80	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	NL	Rating 80	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_NO_R80	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	NO	Rating 80	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_PL_R80	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	PL	Rating 80	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_PT_R80	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	PT	Rating 80	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_RO_R80	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	RO	Rating 80	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_RU_R80	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	RU	Rating 80	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_SE_R80	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	SE	Rating 80	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_SG_R80	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	SG	Rating 80	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_SI_R80	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	SI	Rating 80	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_SK_R80	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	SK	Rating 80	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_TR_R80	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	TR	Rating 80	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_US_R80	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	US	Rating 80	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMEC_ALL_0106_CR_FIRB_x2_R80	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	Other countries	Rating 80	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_x0_R81	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	Not applicable	Rating 81	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_AT_R81	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	AT	Rating 81	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_AU_R81	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	AU	Rating 81	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_BE_R81	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	BE	Rating 81	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_BG_R81	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	BG	Rating 81	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_BR_R81	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	BR	Rating 81	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_CA_R81	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	CA	Rating 81	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_CH_R81	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	CH	Rating 81	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_CN_R81	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	CN	Rating 81	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_CY_R81	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	CY	Rating 81	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_CZ_R81	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	CZ	Rating 81	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_DE_R81	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	DE	Rating 81	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_DK_R81	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	DK	Rating 81	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_EE_R81	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	EE	Rating 81	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_ES_R81	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	ES	Rating 81	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_FI_R81	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	FI	Rating 81	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_FR_R81	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	FR	Rating 81	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_GB_R81	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	GB	Rating 81	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_GR_R81	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	GR	Rating 81	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_HK_R81	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	HK	Rating 81	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_HR_R81	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	HR	Rating 81	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMEC_ALL_0106_CR_FIRB_HU_R81	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	HU	Rating 81	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_IE_R81	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	IE	Rating 81	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_IL_R81	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	IL	Rating 81	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_IT_R81	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	IT	Rating 81	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_JP_R81	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	JP	Rating 81	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_KR_R81	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	KR	Rating 81	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_LT_R81	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	LT	Rating 81	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_LU_R81	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	LU	Rating 81	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_LV_R81	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	LV	Rating 81	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_MT_R81	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	MT	Rating 81	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_NL_R81	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	NL	Rating 81	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_NO_R81	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	NO	Rating 81	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_PL_R81	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	PL	Rating 81	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_PT_R81	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	PT	Rating 81	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_RO_R81	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	RO	Rating 81	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_RU_R81	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	RU	Rating 81	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_SE_R81	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	SE	Rating 81	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_SG_R81	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	SG	Rating 81	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_SI_R81	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	SI	Rating 81	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_SK_R81	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	SK	Rating 81	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_TR_R81	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	TR	Rating 81	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_US_R81	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	US	Rating 81	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMEC_ALL_0106_CR_FIRB_x2_R81	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	Other countries	Rating 81	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_x0_R82	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	Not applicable	Rating 82	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_AT_R82	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	AT	Rating 82	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_AU_R82	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	AU	Rating 82	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_BE_R82	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	BE	Rating 82	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_BG_R82	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	BG	Rating 82	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_BR_R82	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	BR	Rating 82	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_CA_R82	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	CA	Rating 82	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_CH_R82	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	CH	Rating 82	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_CN_R82	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	CN	Rating 82	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_CY_R82	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	CY	Rating 82	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_CZ_R82	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	CZ	Rating 82	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_DE_R82	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	DE	Rating 82	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_DK_R82	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	DK	Rating 82	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_EE_R82	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	EE	Rating 82	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_ES_R82	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	ES	Rating 82	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_FI_R82	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	FI	Rating 82	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_FR_R82	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	FR	Rating 82	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_GB_R82	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	GB	Rating 82	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_GR_R82	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	GR	Rating 82	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_HK_R82	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	HK	Rating 82	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_HR_R82	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	HR	Rating 82	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMEC_ALL_0106_CR_FIRB_HU_R82	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	HU	Rating 82	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_IE_R82	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	IE	Rating 82	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_IL_R82	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	IL	Rating 82	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_IT_R82	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	IT	Rating 82	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_JP_R82	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	JP	Rating 82	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_KR_R82	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	KR	Rating 82	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_LT_R82	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	LT	Rating 82	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_LU_R82	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	LU	Rating 82	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_LV_R82	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	LV	Rating 82	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_MT_R82	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	MT	Rating 82	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_NL_R82	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	NL	Rating 82	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_NO_R82	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	NO	Rating 82	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_PL_R82	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	PL	Rating 82	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_PT_R82	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	PT	Rating 82	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_RO_R82	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	RO	Rating 82	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_RU_R82	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	RU	Rating 82	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_SE_R82	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	SE	Rating 82	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_SG_R82	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	SG	Rating 82	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_SI_R82	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	SI	Rating 82	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_SK_R82	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	SK	Rating 82	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_TR_R82	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	TR	Rating 82	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_US_R82	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	US	Rating 82	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMEC_ALL_0106_CR_FIRB_x2_R82	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	Other countries	Rating 82	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_x0_R83	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	Not applicable	Rating 83	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_AT_R83	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	AT	Rating 83	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_AU_R83	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	AU	Rating 83	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_BE_R83	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	BE	Rating 83	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_BG_R83	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	BG	Rating 83	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_BR_R83	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	BR	Rating 83	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_CA_R83	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	CA	Rating 83	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_CH_R83	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	CH	Rating 83	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_CN_R83	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	CN	Rating 83	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_CY_R83	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	CY	Rating 83	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_CZ_R83	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	CZ	Rating 83	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_DE_R83	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	DE	Rating 83	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_DK_R83	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	DK	Rating 83	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_EE_R83	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	EE	Rating 83	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_ES_R83	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	ES	Rating 83	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_FI_R83	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	FI	Rating 83	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_FR_R83	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	FR	Rating 83	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_GB_R83	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	GB	Rating 83	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_GR_R83	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	GR	Rating 83	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_HK_R83	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	HK	Rating 83	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_HR_R83	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	HR	Rating 83	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMEC_ALL_0106_CR_FIRB_HU_R83	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	HU	Rating 83	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_IE_R83	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	IE	Rating 83	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_IL_R83	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	IL	Rating 83	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_IT_R83	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	IT	Rating 83	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_JP_R83	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	JP	Rating 83	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_KR_R83	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	KR	Rating 83	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_LT_R83	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	LT	Rating 83	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_LU_R83	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	LU	Rating 83	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_LV_R83	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	LV	Rating 83	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_MT_R83	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	MT	Rating 83	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_NL_R83	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	NL	Rating 83	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_NO_R83	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	NO	Rating 83	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_PL_R83	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	PL	Rating 83	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_PT_R83	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	PT	Rating 83	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_RO_R83	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	RO	Rating 83	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_RU_R83	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	RU	Rating 83	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_SE_R83	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	SE	Rating 83	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_SG_R83	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	SG	Rating 83	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_SI_R83	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	SI	Rating 83	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_SK_R83	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	SK	Rating 83	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_TR_R83	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	TR	Rating 83	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_US_R83	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	US	Rating 83	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMEC_ALL_0106_CR_FIRB_x2_R83	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	Other countries	Rating 83	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_x0_R84	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	Not applicable	Rating 84	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_AT_R84	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	AT	Rating 84	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_AU_R84	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	AU	Rating 84	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_BE_R84	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	BE	Rating 84	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_BG_R84	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	BG	Rating 84	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_BR_R84	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	BR	Rating 84	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_CA_R84	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	CA	Rating 84	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_CH_R84	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	CH	Rating 84	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_CN_R84	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	CN	Rating 84	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_CY_R84	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	CY	Rating 84	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_CZ_R84	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	CZ	Rating 84	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_DE_R84	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	DE	Rating 84	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_DK_R84	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	DK	Rating 84	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_EE_R84	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	EE	Rating 84	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_ES_R84	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	ES	Rating 84	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_FI_R84	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	FI	Rating 84	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_FR_R84	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	FR	Rating 84	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_GB_R84	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	GB	Rating 84	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_GR_R84	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	GR	Rating 84	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_HK_R84	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	HK	Rating 84	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_HR_R84	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	HR	Rating 84	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMEC_ALL_0106_CR_FIRB_HU_R84	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	HU	Rating 84	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_IE_R84	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	IE	Rating 84	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_IL_R84	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	IL	Rating 84	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_IT_R84	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	IT	Rating 84	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_JP_R84	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	JP	Rating 84	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_KR_R84	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	KR	Rating 84	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_LT_R84	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	LT	Rating 84	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_LU_R84	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	LU	Rating 84	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_LV_R84	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	LV	Rating 84	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_MT_R84	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	MT	Rating 84	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_NL_R84	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	NL	Rating 84	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_NO_R84	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	NO	Rating 84	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_PL_R84	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	PL	Rating 84	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_PT_R84	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	PT	Rating 84	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_RO_R84	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	RO	Rating 84	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_RU_R84	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	RU	Rating 84	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_SE_R84	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	SE	Rating 84	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_SG_R84	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	SG	Rating 84	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_SI_R84	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	SI	Rating 84	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_SK_R84	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	SK	Rating 84	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_TR_R84	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	TR	Rating 84	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_US_R84	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	US	Rating 84	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMEC_ALL_0106_CR_FIRB_x2_R84	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	Other countries	Rating 84	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_x0_R85	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	Not applicable	Rating 85	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_AT_R85	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	AT	Rating 85	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_AU_R85	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	AU	Rating 85	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_BE_R85	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	BE	Rating 85	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_BG_R85	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	BG	Rating 85	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_BR_R85	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	BR	Rating 85	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_CA_R85	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	CA	Rating 85	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_CH_R85	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	CH	Rating 85	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_CN_R85	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	CN	Rating 85	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_CY_R85	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	CY	Rating 85	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_CZ_R85	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	CZ	Rating 85	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_DE_R85	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	DE	Rating 85	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_DK_R85	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	DK	Rating 85	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_EE_R85	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	EE	Rating 85	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_ES_R85	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	ES	Rating 85	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_FI_R85	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	FI	Rating 85	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_FR_R85	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	FR	Rating 85	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_GB_R85	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	GB	Rating 85	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_GR_R85	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	GR	Rating 85	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_HK_R85	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	HK	Rating 85	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_HR_R85	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	HR	Rating 85	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMEC_ALL_0106_CR_FIRB_HU_R85	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	HU	Rating 85	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_IE_R85	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	IE	Rating 85	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_IL_R85	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	IL	Rating 85	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_IT_R85	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	IT	Rating 85	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_JP_R85	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	JP	Rating 85	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_KR_R85	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	KR	Rating 85	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_LT_R85	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	LT	Rating 85	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_LU_R85	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	LU	Rating 85	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_LV_R85	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	LV	Rating 85	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_MT_R85	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	MT	Rating 85	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_NL_R85	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	NL	Rating 85	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_NO_R85	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	NO	Rating 85	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_PL_R85	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	PL	Rating 85	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_PT_R85	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	PT	Rating 85	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_RO_R85	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	RO	Rating 85	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_RU_R85	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	RU	Rating 85	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_SE_R85	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	SE	Rating 85	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_SG_R85	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	SG	Rating 85	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_SI_R85	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	SI	Rating 85	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_SK_R85	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	SK	Rating 85	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_TR_R85	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	TR	Rating 85	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_US_R85	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	US	Rating 85	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMEC_ALL_0106_CR_FIRB_x2_R85	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	Other countries	Rating 85	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_x0_R86	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	Not applicable	Rating 86	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_AT_R86	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	AT	Rating 86	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_AU_R86	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	AU	Rating 86	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_BE_R86	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	BE	Rating 86	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_BG_R86	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	BG	Rating 86	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_BR_R86	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	BR	Rating 86	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_CA_R86	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	CA	Rating 86	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_CH_R86	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	CH	Rating 86	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_CN_R86	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	CN	Rating 86	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_CY_R86	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	CY	Rating 86	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_CZ_R86	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	CZ	Rating 86	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_DE_R86	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	DE	Rating 86	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_DK_R86	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	DK	Rating 86	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_EE_R86	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	EE	Rating 86	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_ES_R86	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	ES	Rating 86	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_FI_R86	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	FI	Rating 86	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_FR_R86	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	FR	Rating 86	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_GB_R86	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	GB	Rating 86	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_GR_R86	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	GR	Rating 86	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_HK_R86	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	HK	Rating 86	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_HR_R86	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	HR	Rating 86	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMEC_ALL_0106_CR_FIRB_HU_R86	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	HU	Rating 86	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_IE_R86	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	IE	Rating 86	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_IL_R86	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	IL	Rating 86	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_IT_R86	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	IT	Rating 86	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_JP_R86	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	JP	Rating 86	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_KR_R86	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	KR	Rating 86	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_LT_R86	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	LT	Rating 86	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_LU_R86	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	LU	Rating 86	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_LV_R86	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	LV	Rating 86	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_MT_R86	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	MT	Rating 86	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_NL_R86	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	NL	Rating 86	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_NO_R86	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	NO	Rating 86	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_PL_R86	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	PL	Rating 86	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_PT_R86	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	PT	Rating 86	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_RO_R86	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	RO	Rating 86	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_RU_R86	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	RU	Rating 86	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_SE_R86	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	SE	Rating 86	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_SG_R86	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	SG	Rating 86	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_SI_R86	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	SI	Rating 86	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_SK_R86	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	SK	Rating 86	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_TR_R86	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	TR	Rating 86	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_US_R86	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	US	Rating 86	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMEC_ALL_0106_CR_FIRB_x2_R86	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	Other countries	Rating 86	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_x0_R87	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	Not applicable	Rating 87	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_AT_R87	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	AT	Rating 87	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_AU_R87	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	AU	Rating 87	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_BE_R87	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	BE	Rating 87	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_BG_R87	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	BG	Rating 87	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_BR_R87	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	BR	Rating 87	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_CA_R87	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	CA	Rating 87	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_CH_R87	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	CH	Rating 87	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_CN_R87	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	CN	Rating 87	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_CY_R87	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	CY	Rating 87	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_CZ_R87	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	CZ	Rating 87	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_DE_R87	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	DE	Rating 87	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_DK_R87	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	DK	Rating 87	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_EE_R87	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	EE	Rating 87	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_ES_R87	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	ES	Rating 87	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_FI_R87	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	FI	Rating 87	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_FR_R87	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	FR	Rating 87	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_GB_R87	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	GB	Rating 87	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_GR_R87	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	GR	Rating 87	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_HK_R87	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	HK	Rating 87	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_HR_R87	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	HR	Rating 87	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMEC_ALL_0106_CR_FIRB_HU_R87	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	HU	Rating 87	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_IE_R87	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	IE	Rating 87	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_IL_R87	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	IL	Rating 87	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_IT_R87	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	IT	Rating 87	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_JP_R87	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	JP	Rating 87	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_KR_R87	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	KR	Rating 87	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_LT_R87	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	LT	Rating 87	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_LU_R87	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	LU	Rating 87	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_LV_R87	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	LV	Rating 87	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_MT_R87	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	MT	Rating 87	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_NL_R87	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	NL	Rating 87	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_NO_R87	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	NO	Rating 87	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_PL_R87	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	PL	Rating 87	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_PT_R87	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	PT	Rating 87	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_RO_R87	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	RO	Rating 87	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_RU_R87	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	RU	Rating 87	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_SE_R87	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	SE	Rating 87	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_SG_R87	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	SG	Rating 87	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_SI_R87	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	SI	Rating 87	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_SK_R87	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	SK	Rating 87	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_TR_R87	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	TR	Rating 87	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_US_R87	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	US	Rating 87	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMEC_ALL_0106_CR_FIRB_x2_R87	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	Other countries	Rating 87	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_x0_R88	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	Not applicable	Rating 88	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_AT_R88	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	AT	Rating 88	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_AU_R88	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	AU	Rating 88	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_BE_R88	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	BE	Rating 88	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_BG_R88	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	BG	Rating 88	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_BR_R88	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	BR	Rating 88	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_CA_R88	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	CA	Rating 88	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_CH_R88	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	CH	Rating 88	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_CN_R88	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	CN	Rating 88	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_CY_R88	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	CY	Rating 88	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_CZ_R88	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	CZ	Rating 88	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_DE_R88	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	DE	Rating 88	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_DK_R88	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	DK	Rating 88	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_EE_R88	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	EE	Rating 88	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_ES_R88	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	ES	Rating 88	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_FI_R88	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	FI	Rating 88	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_FR_R88	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	FR	Rating 88	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_GB_R88	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	GB	Rating 88	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_GR_R88	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	GR	Rating 88	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_HK_R88	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	HK	Rating 88	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_HR_R88	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	HR	Rating 88	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMEC_ALL_0106_CR_FIRB_HU_R88	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	HU	Rating 88	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_IE_R88	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	IE	Rating 88	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_IL_R88	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	IL	Rating 88	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_IT_R88	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	IT	Rating 88	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_JP_R88	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	JP	Rating 88	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_KR_R88	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	KR	Rating 88	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_LT_R88	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	LT	Rating 88	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_LU_R88	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	LU	Rating 88	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_LV_R88	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	LV	Rating 88	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_MT_R88	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	MT	Rating 88	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_NL_R88	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	NL	Rating 88	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_NO_R88	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	NO	Rating 88	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_PL_R88	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	PL	Rating 88	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_PT_R88	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	PT	Rating 88	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_RO_R88	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	RO	Rating 88	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_RU_R88	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	RU	Rating 88	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_SE_R88	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	SE	Rating 88	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_SG_R88	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	SG	Rating 88	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_SI_R88	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	SI	Rating 88	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_SK_R88	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	SK	Rating 88	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_TR_R88	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	TR	Rating 88	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_US_R88	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	US	Rating 88	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMEC_ALL_0106_CR_FIRB_x2_R88	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	Other countries	Rating 88	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_x0_R89	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	Not applicable	Rating 89	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_AT_R89	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	AT	Rating 89	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_AU_R89	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	AU	Rating 89	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_BE_R89	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	BE	Rating 89	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_BG_R89	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	BG	Rating 89	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_BR_R89	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	BR	Rating 89	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_CA_R89	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	CA	Rating 89	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_CH_R89	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	CH	Rating 89	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_CN_R89	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	CN	Rating 89	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_CY_R89	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	CY	Rating 89	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_CZ_R89	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	CZ	Rating 89	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_DE_R89	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	DE	Rating 89	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_DK_R89	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	DK	Rating 89	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_EE_R89	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	EE	Rating 89	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_ES_R89	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	ES	Rating 89	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_FI_R89	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	FI	Rating 89	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_FR_R89	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	FR	Rating 89	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_GB_R89	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	GB	Rating 89	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_GR_R89	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	GR	Rating 89	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_HK_R89	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	HK	Rating 89	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_HR_R89	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	HR	Rating 89	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMEC_ALL_0106_CR_FIRB_HU_R89	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	HU	Rating 89	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_IE_R89	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	IE	Rating 89	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_IL_R89	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	IL	Rating 89	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_IT_R89	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	IT	Rating 89	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_JP_R89	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	JP	Rating 89	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_KR_R89	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	KR	Rating 89	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_LT_R89	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	LT	Rating 89	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_LU_R89	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	LU	Rating 89	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_LV_R89	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	LV	Rating 89	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_MT_R89	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	MT	Rating 89	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_NL_R89	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	NL	Rating 89	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_NO_R89	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	NO	Rating 89	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_PL_R89	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	PL	Rating 89	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_PT_R89	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	PT	Rating 89	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_RO_R89	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	RO	Rating 89	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_RU_R89	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	RU	Rating 89	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_SE_R89	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	SE	Rating 89	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_SG_R89	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	SG	Rating 89	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_SI_R89	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	SI	Rating 89	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_SK_R89	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	SK	Rating 89	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_TR_R89	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	TR	Rating 89	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_US_R89	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	US	Rating 89	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMEC_ALL_0106_CR_FIRB_x2_R89	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	Other countries	Rating 89	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_x0_R90	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	Not applicable	Rating 90	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_AT_R90	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	AT	Rating 90	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_AU_R90	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	AU	Rating 90	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_BE_R90	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	BE	Rating 90	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_BG_R90	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	BG	Rating 90	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_BR_R90	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	BR	Rating 90	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_CA_R90	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	CA	Rating 90	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_CH_R90	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	CH	Rating 90	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_CN_R90	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	CN	Rating 90	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_CY_R90	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	CY	Rating 90	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_CZ_R90	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	CZ	Rating 90	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_DE_R90	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	DE	Rating 90	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_DK_R90	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	DK	Rating 90	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_EE_R90	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	EE	Rating 90	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_ES_R90	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	ES	Rating 90	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_FI_R90	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	FI	Rating 90	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_FR_R90	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	FR	Rating 90	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_GB_R90	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	GB	Rating 90	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_GR_R90	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	GR	Rating 90	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_HK_R90	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	HK	Rating 90	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_HR_R90	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	HR	Rating 90	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMEC_ALL_0106_CR_FIRB_HU_R90	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	HU	Rating 90	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_IE_R90	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	IE	Rating 90	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_IL_R90	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	IL	Rating 90	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_IT_R90	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	IT	Rating 90	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_JP_R90	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	JP	Rating 90	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_KR_R90	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	KR	Rating 90	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_LT_R90	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	LT	Rating 90	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_LU_R90	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	LU	Rating 90	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_LV_R90	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	LV	Rating 90	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_MT_R90	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	MT	Rating 90	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_NL_R90	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	NL	Rating 90	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_NO_R90	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	NO	Rating 90	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_PL_R90	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	PL	Rating 90	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_PT_R90	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	PT	Rating 90	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_RO_R90	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	RO	Rating 90	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_RU_R90	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	RU	Rating 90	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_SE_R90	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	SE	Rating 90	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_SG_R90	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	SG	Rating 90	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_SI_R90	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	SI	Rating 90	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_SK_R90	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	SK	Rating 90	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_TR_R90	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	TR	Rating 90	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_US_R90	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	US	Rating 90	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMEC_ALL_0106_CR_FIRB_x2_R90	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	Other countries	Rating 90	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_x0_R91	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	Not applicable	Rating 91	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_AT_R91	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	AT	Rating 91	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_AU_R91	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	AU	Rating 91	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_BE_R91	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	BE	Rating 91	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_BG_R91	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	BG	Rating 91	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_BR_R91	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	BR	Rating 91	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_CA_R91	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	CA	Rating 91	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_CH_R91	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	CH	Rating 91	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_CN_R91	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	CN	Rating 91	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_CY_R91	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	CY	Rating 91	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_CZ_R91	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	CZ	Rating 91	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_DE_R91	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	DE	Rating 91	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_DK_R91	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	DK	Rating 91	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_EE_R91	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	EE	Rating 91	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_ES_R91	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	ES	Rating 91	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_FI_R91	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	FI	Rating 91	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_FR_R91	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	FR	Rating 91	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_GB_R91	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	GB	Rating 91	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_GR_R91	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	GR	Rating 91	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_HK_R91	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	HK	Rating 91	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_HR_R91	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	HR	Rating 91	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMEC_ALL_0106_CR_FIRB_HU_R91	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	HU	Rating 91	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_IE_R91	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	IE	Rating 91	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_IL_R91	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	IL	Rating 91	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_IT_R91	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	IT	Rating 91	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_JP_R91	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	JP	Rating 91	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_KR_R91	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	KR	Rating 91	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_LT_R91	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	LT	Rating 91	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_LU_R91	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	LU	Rating 91	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_LV_R91	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	LV	Rating 91	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_MT_R91	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	MT	Rating 91	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_NL_R91	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	NL	Rating 91	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_NO_R91	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	NO	Rating 91	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_PL_R91	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	PL	Rating 91	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_PT_R91	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	PT	Rating 91	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_RO_R91	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	RO	Rating 91	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_RU_R91	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	RU	Rating 91	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_SE_R91	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	SE	Rating 91	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_SG_R91	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	SG	Rating 91	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_SI_R91	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	SI	Rating 91	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_SK_R91	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	SK	Rating 91	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_TR_R91	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	TR	Rating 91	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_US_R91	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	US	Rating 91	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMEC_ALL_0106_CR_FIRB_x2_R91	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	Other countries	Rating 91	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_x0_R92	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	Not applicable	Rating 92	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_AT_R92	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	AT	Rating 92	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_AU_R92	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	AU	Rating 92	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_BE_R92	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	BE	Rating 92	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_BG_R92	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	BG	Rating 92	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_BR_R92	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	BR	Rating 92	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_CA_R92	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	CA	Rating 92	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_CH_R92	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	CH	Rating 92	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_CN_R92	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	CN	Rating 92	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_CY_R92	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	CY	Rating 92	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_CZ_R92	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	CZ	Rating 92	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_DE_R92	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	DE	Rating 92	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_DK_R92	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	DK	Rating 92	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_EE_R92	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	EE	Rating 92	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_ES_R92	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	ES	Rating 92	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_FI_R92	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	FI	Rating 92	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_FR_R92	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	FR	Rating 92	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_GB_R92	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	GB	Rating 92	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_GR_R92	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	GR	Rating 92	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_HK_R92	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	HK	Rating 92	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_HR_R92	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	HR	Rating 92	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMEC_ALL_0106_CR_FIRB_HU_R92	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	HU	Rating 92	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_IE_R92	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	IE	Rating 92	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_IL_R92	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	IL	Rating 92	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_IT_R92	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	IT	Rating 92	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_JP_R92	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	JP	Rating 92	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_KR_R92	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	KR	Rating 92	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_LT_R92	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	LT	Rating 92	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_LU_R92	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	LU	Rating 92	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_LV_R92	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	LV	Rating 92	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_MT_R92	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	MT	Rating 92	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_NL_R92	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	NL	Rating 92	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_NO_R92	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	NO	Rating 92	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_PL_R92	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	PL	Rating 92	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_PT_R92	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	PT	Rating 92	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_RO_R92	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	RO	Rating 92	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_RU_R92	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	RU	Rating 92	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_SE_R92	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	SE	Rating 92	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_SG_R92	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	SG	Rating 92	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_SI_R92	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	SI	Rating 92	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_SK_R92	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	SK	Rating 92	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_TR_R92	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	TR	Rating 92	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_US_R92	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	US	Rating 92	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMEC_ALL_0106_CR_FIRB_x2_R92	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	Other countries	Rating 92	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_x0_R93	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	Not applicable	Rating 93	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_AT_R93	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	AT	Rating 93	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_AU_R93	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	AU	Rating 93	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_BE_R93	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	BE	Rating 93	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_BG_R93	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	BG	Rating 93	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_BR_R93	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	BR	Rating 93	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_CA_R93	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	CA	Rating 93	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_CH_R93	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	CH	Rating 93	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_CN_R93	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	CN	Rating 93	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_CY_R93	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	CY	Rating 93	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_CZ_R93	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	CZ	Rating 93	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_DE_R93	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	DE	Rating 93	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_DK_R93	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	DK	Rating 93	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_EE_R93	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	EE	Rating 93	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_ES_R93	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	ES	Rating 93	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_FI_R93	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	FI	Rating 93	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_FR_R93	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	FR	Rating 93	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_GB_R93	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	GB	Rating 93	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_GR_R93	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	GR	Rating 93	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_HK_R93	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	HK	Rating 93	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_HR_R93	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	HR	Rating 93	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMEC_ALL_0106_CR_FIRB_HU_R93	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	HU	Rating 93	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_IE_R93	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	IE	Rating 93	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_IL_R93	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	IL	Rating 93	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_IT_R93	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	IT	Rating 93	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_JP_R93	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	JP	Rating 93	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_KR_R93	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	KR	Rating 93	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_LT_R93	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	LT	Rating 93	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_LU_R93	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	LU	Rating 93	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_LV_R93	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	LV	Rating 93	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_MT_R93	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	MT	Rating 93	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_NL_R93	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	NL	Rating 93	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_NO_R93	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	NO	Rating 93	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_PL_R93	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	PL	Rating 93	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_PT_R93	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	PT	Rating 93	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_RO_R93	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	RO	Rating 93	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_RU_R93	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	RU	Rating 93	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_SE_R93	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	SE	Rating 93	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_SG_R93	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	SG	Rating 93	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_SI_R93	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	SI	Rating 93	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_SK_R93	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	SK	Rating 93	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_TR_R93	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	TR	Rating 93	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_US_R93	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	US	Rating 93	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMEC_ALL_0106_CR_FIRB_x2_R93	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	Other countries	Rating 93	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_x0_R94	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	Not applicable	Rating 94	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_AT_R94	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	AT	Rating 94	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_AU_R94	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	AU	Rating 94	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_BE_R94	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	BE	Rating 94	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_BG_R94	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	BG	Rating 94	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_BR_R94	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	BR	Rating 94	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_CA_R94	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	CA	Rating 94	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_CH_R94	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	CH	Rating 94	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_CN_R94	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	CN	Rating 94	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_CY_R94	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	CY	Rating 94	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_CZ_R94	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	CZ	Rating 94	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_DE_R94	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	DE	Rating 94	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_DK_R94	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	DK	Rating 94	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_EE_R94	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	EE	Rating 94	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_ES_R94	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	ES	Rating 94	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_FI_R94	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	FI	Rating 94	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_FR_R94	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	FR	Rating 94	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_GB_R94	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	GB	Rating 94	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_GR_R94	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	GR	Rating 94	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_HK_R94	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	HK	Rating 94	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_HR_R94	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	HR	Rating 94	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMEC_ALL_0106_CR_FIRB_HU_R94	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	HU	Rating 94	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_IE_R94	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	IE	Rating 94	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_IL_R94	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	IL	Rating 94	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_IT_R94	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	IT	Rating 94	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_JP_R94	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	JP	Rating 94	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_KR_R94	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	KR	Rating 94	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_LT_R94	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	LT	Rating 94	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_LU_R94	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	LU	Rating 94	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_LV_R94	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	LV	Rating 94	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_MT_R94	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	MT	Rating 94	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_NL_R94	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	NL	Rating 94	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_NO_R94	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	NO	Rating 94	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_PL_R94	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	PL	Rating 94	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_PT_R94	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	PT	Rating 94	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_RO_R94	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	RO	Rating 94	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_RU_R94	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	RU	Rating 94	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_SE_R94	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	SE	Rating 94	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_SG_R94	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	SG	Rating 94	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_SI_R94	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	SI	Rating 94	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_SK_R94	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	SK	Rating 94	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_TR_R94	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	TR	Rating 94	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_US_R94	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	US	Rating 94	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMEC_ALL_0106_CR_FIRB_x2_R94	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	Other countries	Rating 94	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_x0_R95	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	Not applicable	Rating 95	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_AT_R95	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	AT	Rating 95	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_AU_R95	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	AU	Rating 95	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_BE_R95	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	BE	Rating 95	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_BG_R95	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	BG	Rating 95	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_BR_R95	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	BR	Rating 95	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_CA_R95	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	CA	Rating 95	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_CH_R95	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	CH	Rating 95	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_CN_R95	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	CN	Rating 95	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_CY_R95	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	CY	Rating 95	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_CZ_R95	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	CZ	Rating 95	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_DE_R95	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	DE	Rating 95	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_DK_R95	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	DK	Rating 95	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_EE_R95	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	EE	Rating 95	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_ES_R95	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	ES	Rating 95	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_FI_R95	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	FI	Rating 95	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_FR_R95	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	FR	Rating 95	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_GB_R95	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	GB	Rating 95	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_GR_R95	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	GR	Rating 95	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_HK_R95	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	HK	Rating 95	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_HR_R95	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	HR	Rating 95	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMEC_ALL_0106_CR_FIRB_HU_R95	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	HU	Rating 95	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_IE_R95	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	IE	Rating 95	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_IL_R95	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	IL	Rating 95	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_IT_R95	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	IT	Rating 95	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_JP_R95	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	JP	Rating 95	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_KR_R95	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	KR	Rating 95	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_LT_R95	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	LT	Rating 95	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_LU_R95	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	LU	Rating 95	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_LV_R95	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	LV	Rating 95	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_MT_R95	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	MT	Rating 95	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_NL_R95	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	NL	Rating 95	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_NO_R95	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	NO	Rating 95	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_PL_R95	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	PL	Rating 95	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_PT_R95	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	PT	Rating 95	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_RO_R95	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	RO	Rating 95	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_RU_R95	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	RU	Rating 95	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_SE_R95	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	SE	Rating 95	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_SG_R95	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	SG	Rating 95	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_SI_R95	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	SI	Rating 95	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_SK_R95	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	SK	Rating 95	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_TR_R95	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	TR	Rating 95	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_US_R95	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	US	Rating 95	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMEC_ALL_0106_CR_FIRB_x2_R95	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	Other countries	Rating 95	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_x0_R96	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	Not applicable	Rating 96	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_AT_R96	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	AT	Rating 96	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_AU_R96	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	AU	Rating 96	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_BE_R96	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	BE	Rating 96	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_BG_R96	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	BG	Rating 96	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_BR_R96	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	BR	Rating 96	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_CA_R96	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	CA	Rating 96	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_CH_R96	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	CH	Rating 96	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_CN_R96	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	CN	Rating 96	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_CY_R96	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	CY	Rating 96	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_CZ_R96	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	CZ	Rating 96	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_DE_R96	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	DE	Rating 96	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_DK_R96	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	DK	Rating 96	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_EE_R96	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	EE	Rating 96	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_ES_R96	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	ES	Rating 96	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_FI_R96	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	FI	Rating 96	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_FR_R96	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	FR	Rating 96	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_GB_R96	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	GB	Rating 96	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_GR_R96	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	GR	Rating 96	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_HK_R96	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	HK	Rating 96	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_HR_R96	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	HR	Rating 96	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMEC_ALL_0106_CR_FIRB_HU_R96	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	HU	Rating 96	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_IE_R96	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	IE	Rating 96	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_IL_R96	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	IL	Rating 96	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_IT_R96	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	IT	Rating 96	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_JP_R96	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	JP	Rating 96	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_KR_R96	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	KR	Rating 96	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_LT_R96	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	LT	Rating 96	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_LU_R96	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	LU	Rating 96	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_LV_R96	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	LV	Rating 96	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_MT_R96	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	MT	Rating 96	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_NL_R96	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	NL	Rating 96	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_NO_R96	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	NO	Rating 96	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_PL_R96	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	PL	Rating 96	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_PT_R96	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	PT	Rating 96	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_RO_R96	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	RO	Rating 96	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_RU_R96	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	RU	Rating 96	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_SE_R96	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	SE	Rating 96	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_SG_R96	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	SG	Rating 96	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_SI_R96	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	SI	Rating 96	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_SK_R96	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	SK	Rating 96	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_TR_R96	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	TR	Rating 96	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_US_R96	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	US	Rating 96	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMEC_ALL_0106_CR_FIRB_x2_R96	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	Other countries	Rating 96	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_x0_R97	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	Not applicable	Rating 97	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_AT_R97	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	AT	Rating 97	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_AU_R97	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	AU	Rating 97	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_BE_R97	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	BE	Rating 97	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_BG_R97	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	BG	Rating 97	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_BR_R97	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	BR	Rating 97	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_CA_R97	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	CA	Rating 97	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_CH_R97	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	CH	Rating 97	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_CN_R97	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	CN	Rating 97	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_CY_R97	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	CY	Rating 97	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_CZ_R97	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	CZ	Rating 97	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_DE_R97	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	DE	Rating 97	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_DK_R97	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	DK	Rating 97	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_EE_R97	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	EE	Rating 97	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_ES_R97	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	ES	Rating 97	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_FI_R97	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	FI	Rating 97	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_FR_R97	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	FR	Rating 97	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_GB_R97	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	GB	Rating 97	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_GR_R97	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	GR	Rating 97	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_HK_R97	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	HK	Rating 97	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_HR_R97	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	HR	Rating 97	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMEC_ALL_0106_CR_FIRB_HU_R97	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	HU	Rating 97	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_IE_R97	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	IE	Rating 97	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_IL_R97	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	IL	Rating 97	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_IT_R97	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	IT	Rating 97	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_JP_R97	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	JP	Rating 97	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_KR_R97	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	KR	Rating 97	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_LT_R97	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	LT	Rating 97	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_LU_R97	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	LU	Rating 97	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_LV_R97	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	LV	Rating 97	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_MT_R97	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	MT	Rating 97	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_NL_R97	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	NL	Rating 97	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_NO_R97	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	NO	Rating 97	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_PL_R97	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	PL	Rating 97	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_PT_R97	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	PT	Rating 97	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_RO_R97	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	RO	Rating 97	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_RU_R97	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	RU	Rating 97	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_SE_R97	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	SE	Rating 97	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_SG_R97	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	SG	Rating 97	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_SI_R97	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	SI	Rating 97	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_SK_R97	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	SK	Rating 97	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_TR_R97	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	TR	Rating 97	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_US_R97	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	US	Rating 97	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMEC_ALL_0106_CR_FIRB_x2_R97	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	Other countries	Rating 97	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_x0_R98	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	Not applicable	Rating 98	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_AT_R98	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	AT	Rating 98	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_AU_R98	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	AU	Rating 98	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_BE_R98	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	BE	Rating 98	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_BG_R98	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	BG	Rating 98	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_BR_R98	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	BR	Rating 98	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_CA_R98	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	CA	Rating 98	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_CH_R98	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	CH	Rating 98	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_CN_R98	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	CN	Rating 98	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_CY_R98	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	CY	Rating 98	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_CZ_R98	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	CZ	Rating 98	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_DE_R98	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	DE	Rating 98	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_DK_R98	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	DK	Rating 98	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_EE_R98	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	EE	Rating 98	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_ES_R98	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	ES	Rating 98	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_FI_R98	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	FI	Rating 98	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_FR_R98	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	FR	Rating 98	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_GB_R98	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	GB	Rating 98	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_GR_R98	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	GR	Rating 98	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_HK_R98	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	HK	Rating 98	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_HR_R98	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	HR	Rating 98	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMEC_ALL_0106_CR_FIRB_HU_R98	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	HU	Rating 98	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_IE_R98	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	IE	Rating 98	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_IL_R98	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	IL	Rating 98	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_IT_R98	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	IT	Rating 98	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_JP_R98	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	JP	Rating 98	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_KR_R98	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	KR	Rating 98	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_LT_R98	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	LT	Rating 98	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_LU_R98	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	LU	Rating 98	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_LV_R98	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	LV	Rating 98	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_MT_R98	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	MT	Rating 98	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_NL_R98	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	NL	Rating 98	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_NO_R98	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	NO	Rating 98	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_PL_R98	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	PL	Rating 98	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_PT_R98	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	PT	Rating 98	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_RO_R98	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	RO	Rating 98	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_RU_R98	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	RU	Rating 98	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_SE_R98	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	SE	Rating 98	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_SG_R98	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	SG	Rating 98	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_SI_R98	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	SI	Rating 98	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_SK_R98	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	SK	Rating 98	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_TR_R98	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	TR	Rating 98	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_US_R98	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	US	Rating 98	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMEC_ALL_0106_CR_FIRB_x2_R98	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	Other countries	Rating 98	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_x0_R99	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	Not applicable	Rating 99	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_AT_R99	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	AT	Rating 99	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_AU_R99	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	AU	Rating 99	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_BE_R99	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	BE	Rating 99	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_BG_R99	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	BG	Rating 99	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_BR_R99	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	BR	Rating 99	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_CA_R99	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	CA	Rating 99	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_CH_R99	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	CH	Rating 99	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_CN_R99	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	CN	Rating 99	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_CY_R99	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	CY	Rating 99	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_CZ_R99	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	CZ	Rating 99	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_DE_R99	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	DE	Rating 99	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_DK_R99	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	DK	Rating 99	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_EE_R99	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	EE	Rating 99	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_ES_R99	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	ES	Rating 99	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_FI_R99	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	FI	Rating 99	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_FR_R99	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	FR	Rating 99	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_GB_R99	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	GB	Rating 99	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_GR_R99	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	GR	Rating 99	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_HK_R99	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	HK	Rating 99	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_HR_R99	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	HR	Rating 99	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMEC_ALL_0106_CR_FIRB_HU_R99	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	HU	Rating 99	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_IE_R99	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	IE	Rating 99	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_IL_R99	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	IL	Rating 99	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_IT_R99	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	IT	Rating 99	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_JP_R99	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	JP	Rating 99	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_KR_R99	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	KR	Rating 99	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_LT_R99	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	LT	Rating 99	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_LU_R99	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	LU	Rating 99	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_LV_R99	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	LV	Rating 99	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_MT_R99	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	MT	Rating 99	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_NL_R99	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	NL	Rating 99	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_NO_R99	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	NO	Rating 99	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_PL_R99	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	PL	Rating 99	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_PT_R99	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	PT	Rating 99	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_RO_R99	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	RO	Rating 99	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_RU_R99	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	RU	Rating 99	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_SE_R99	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	SE	Rating 99	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_SG_R99	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	SG	Rating 99	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_SI_R99	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	SI	Rating 99	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_SK_R99	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	SK	Rating 99	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_TR_R99	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	TR	Rating 99	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_FIRB_US_R99	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	US	Rating 99	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMEC_ALL_0106_CR_FIRB_x2_R99	SMEC Non-Defaulted	Credit risk and free deliveries	Foundation IRB approach	Other countries	Rating 99	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0085_CC_FIRB_x0_Rx0	CORP Defaulted	Counterparty credit risk	Foundation IRB approach	Not applicable	Not applicable	Corporates - No SME	Not applicable	Defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0085_CC_FIRB_AT_Rx0	CORP Defaulted	Counterparty credit risk	Foundation IRB approach	AT	Not applicable	Corporates - No SME	Not applicable	Defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0085_CC_FIRB_AU_Rx0	CORP Defaulted	Counterparty credit risk	Foundation IRB approach	AU	Not applicable	Corporates - No SME	Not applicable	Defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0085_CC_FIRB_BE_Rx0	CORP Defaulted	Counterparty credit risk	Foundation IRB approach	BE	Not applicable	Corporates - No SME	Not applicable	Defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0085_CC_FIRB_BG_Rx0	CORP Defaulted	Counterparty credit risk	Foundation IRB approach	BG	Not applicable	Corporates - No SME	Not applicable	Defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0085_CC_FIRB_BR_Rx0	CORP Defaulted	Counterparty credit risk	Foundation IRB approach	BR	Not applicable	Corporates - No SME	Not applicable	Defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0085_CC_FIRB_CA_Rx0	CORP Defaulted	Counterparty credit risk	Foundation IRB approach	CA	Not applicable	Corporates - No SME	Not applicable	Defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0085_CC_FIRB_CH_Rx0	CORP Defaulted	Counterparty credit risk	Foundation IRB approach	CH	Not applicable	Corporates - No SME	Not applicable	Defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0085_CC_FIRB_CN_Rx0	CORP Defaulted	Counterparty credit risk	Foundation IRB approach	CN	Not applicable	Corporates - No SME	Not applicable	Defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0085_CC_FIRB_CY_Rx0	CORP Defaulted	Counterparty credit risk	Foundation IRB approach	CY	Not applicable	Corporates - No SME	Not applicable	Defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0085_CC_FIRB_CZ_Rx0	CORP Defaulted	Counterparty credit risk	Foundation IRB approach	CZ	Not applicable	Corporates - No SME	Not applicable	Defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0085_CC_FIRB_DE_Rx0	CORP Defaulted	Counterparty credit risk	Foundation IRB approach	DE	Not applicable	Corporates - No SME	Not applicable	Defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0085_CC_FIRB_DK_Rx0	CORP Defaulted	Counterparty credit risk	Foundation IRB approach	DK	Not applicable	Corporates - No SME	Not applicable	Defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0085_CC_FIRB_EE_Rx0	CORP Defaulted	Counterparty credit risk	Foundation IRB approach	EE	Not applicable	Corporates - No SME	Not applicable	Defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0085_CC_FIRB_ES_Rx0	CORP Defaulted	Counterparty credit risk	Foundation IRB approach	ES	Not applicable	Corporates - No SME	Not applicable	Defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0085_CC_FIRB_FI_Rx0	CORP Defaulted	Counterparty credit risk	Foundation IRB approach	FI	Not applicable	Corporates - No SME	Not applicable	Defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0085_CC_FIRB_FR_Rx0	CORP Defaulted	Counterparty credit risk	Foundation IRB approach	FR	Not applicable	Corporates - No SME	Not applicable	Defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0085_CC_FIRB_GB_Rx0	CORP Defaulted	Counterparty credit risk	Foundation IRB approach	GB	Not applicable	Corporates - No SME	Not applicable	Defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0085_CC_FIRB_GR_Rx0	CORP Defaulted	Counterparty credit risk	Foundation IRB approach	GR	Not applicable	Corporates - No SME	Not applicable	Defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0085_CC_FIRB_HK_Rx0	CORP Defaulted	Counterparty credit risk	Foundation IRB approach	HK	Not applicable	Corporates - No SME	Not applicable	Defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0085_CC_FIRB_HR_Rx0	CORP Defaulted	Counterparty credit risk	Foundation IRB approach	HR	Not applicable	Corporates - No SME	Not applicable	Defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
CORP_ALL_0085_CC_FIRB_HU_Rx0	CORP Defaulted	Counterparty credit risk	Foundation IRB approach	HU	Not applicable	Corporates - No SME	Not applicable	Defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0085_CC_FIRB_IE_Rx0	CORP Defaulted	Counterparty credit risk	Foundation IRB approach	IE	Not applicable	Corporates - No SME	Not applicable	Defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0085_CC_FIRB_IL_Rx0	CORP Defaulted	Counterparty credit risk	Foundation IRB approach	IL	Not applicable	Corporates - No SME	Not applicable	Defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0085_CC_FIRB_IT_Rx0	CORP Defaulted	Counterparty credit risk	Foundation IRB approach	IT	Not applicable	Corporates - No SME	Not applicable	Defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0085_CC_FIRB_JP_Rx0	CORP Defaulted	Counterparty credit risk	Foundation IRB approach	JP	Not applicable	Corporates - No SME	Not applicable	Defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0085_CC_FIRB_KR_Rx0	CORP Defaulted	Counterparty credit risk	Foundation IRB approach	KR	Not applicable	Corporates - No SME	Not applicable	Defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0085_CC_FIRB_LT_Rx0	CORP Defaulted	Counterparty credit risk	Foundation IRB approach	LT	Not applicable	Corporates - No SME	Not applicable	Defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0085_CC_FIRB_LU_Rx0	CORP Defaulted	Counterparty credit risk	Foundation IRB approach	LU	Not applicable	Corporates - No SME	Not applicable	Defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0085_CC_FIRB_LV_Rx0	CORP Defaulted	Counterparty credit risk	Foundation IRB approach	LV	Not applicable	Corporates - No SME	Not applicable	Defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0085_CC_FIRB_MT_Rx0	CORP Defaulted	Counterparty credit risk	Foundation IRB approach	MT	Not applicable	Corporates - No SME	Not applicable	Defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0085_CC_FIRB_NL_Rx0	CORP Defaulted	Counterparty credit risk	Foundation IRB approach	NL	Not applicable	Corporates - No SME	Not applicable	Defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0085_CC_FIRB_NO_Rx0	CORP Defaulted	Counterparty credit risk	Foundation IRB approach	NO	Not applicable	Corporates - No SME	Not applicable	Defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0085_CC_FIRB_PL_Rx0	CORP Defaulted	Counterparty credit risk	Foundation IRB approach	PL	Not applicable	Corporates - No SME	Not applicable	Defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0085_CC_FIRB_PT_Rx0	CORP Defaulted	Counterparty credit risk	Foundation IRB approach	PT	Not applicable	Corporates - No SME	Not applicable	Defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0085_CC_FIRB_RO_Rx0	CORP Defaulted	Counterparty credit risk	Foundation IRB approach	RO	Not applicable	Corporates - No SME	Not applicable	Defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0085_CC_FIRB_RU_Rx0	CORP Defaulted	Counterparty credit risk	Foundation IRB approach	RU	Not applicable	Corporates - No SME	Not applicable	Defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0085_CC_FIRB_SE_Rx0	CORP Defaulted	Counterparty credit risk	Foundation IRB approach	SE	Not applicable	Corporates - No SME	Not applicable	Defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0085_CC_FIRB_SG_Rx0	CORP Defaulted	Counterparty credit risk	Foundation IRB approach	SG	Not applicable	Corporates - No SME	Not applicable	Defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0085_CC_FIRB_SI_Rx0	CORP Defaulted	Counterparty credit risk	Foundation IRB approach	SI	Not applicable	Corporates - No SME	Not applicable	Defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0085_CC_FIRB_SK_Rx0	CORP Defaulted	Counterparty credit risk	Foundation IRB approach	SK	Not applicable	Corporates - No SME	Not applicable	Defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0085_CC_FIRB_TR_Rx0	CORP Defaulted	Counterparty credit risk	Foundation IRB approach	TR	Not applicable	Corporates - No SME	Not applicable	Defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0085_CC_FIRB_US_Rx0	CORP Defaulted	Counterparty credit risk	Foundation IRB approach	US	Not applicable	Corporates - No SME	Not applicable	Defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
CORP_ALL_0085_CC_FIRB_x2_Rx0	CORP Defaulted	Counterparty credit risk	Foundation IRB approach	Other countries	Not applicable	Corporates - No SME	Not applicable	Defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_x0_Rx0	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	Not applicable	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_AT_Rx0	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	AT	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_AU_Rx0	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	AU	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_BE_Rx0	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	BE	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_BG_Rx0	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	BG	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_BR_Rx0	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	BR	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_CA_Rx0	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	CA	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_CH_Rx0	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	CH	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_CN_Rx0	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	CN	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_CY_Rx0	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	CY	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_CZ_Rx0	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	CZ	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_DE_Rx0	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	DE	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_DK_Rx0	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	DK	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_EE_Rx0	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	EE	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_ES_Rx0	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	ES	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_FI_Rx0	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	FI	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_FR_Rx0	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	FR	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_GB_Rx0	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	GB	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_GR_Rx0	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	GR	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_HK_Rx0	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	HK	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_HR_Rx0	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	HR	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
CORP_ALL_0086_CC_FIRB_HU_Rx0	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	HU	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_IE_Rx0	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	IE	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_IL_Rx0	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	IL	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_IT_Rx0	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	IT	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_JP_Rx0	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	JP	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_KR_Rx0	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	KR	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_LT_Rx0	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	LT	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_LU_Rx0	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	LU	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_LV_Rx0	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	LV	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_MT_Rx0	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	MT	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_NL_Rx0	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	NL	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_NO_Rx0	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	NO	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_PL_Rx0	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	PL	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_PT_Rx0	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	PT	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_RO_Rx0	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	RO	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_RU_Rx0	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	RU	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_SE_Rx0	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	SE	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_SG_Rx0	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	SG	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_SI_Rx0	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	SI	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_SK_Rx0	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	SK	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_TR_Rx0	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	TR	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_US_Rx0	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	US	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
CORP_ALL_0086_CC_FIRB_x2_Rx0	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	Other countries	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0088_CC_FIRB_x0_Rx0	CORP Non-defaulted Secured	Counterparty credit risk	Foundation IRB approach	Not applicable	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0088_CC_FIRB_AT_Rx0	CORP Non-defaulted Secured	Counterparty credit risk	Foundation IRB approach	AT	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0088_CC_FIRB_AU_Rx0	CORP Non-defaulted Secured	Counterparty credit risk	Foundation IRB approach	AU	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0088_CC_FIRB_BE_Rx0	CORP Non-defaulted Secured	Counterparty credit risk	Foundation IRB approach	BE	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0088_CC_FIRB_BG_Rx0	CORP Non-defaulted Secured	Counterparty credit risk	Foundation IRB approach	BG	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0088_CC_FIRB_BR_Rx0	CORP Non-defaulted Secured	Counterparty credit risk	Foundation IRB approach	BR	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0088_CC_FIRB_CA_Rx0	CORP Non-defaulted Secured	Counterparty credit risk	Foundation IRB approach	CA	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0088_CC_FIRB_CH_Rx0	CORP Non-defaulted Secured	Counterparty credit risk	Foundation IRB approach	CH	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0088_CC_FIRB_CN_Rx0	CORP Non-defaulted Secured	Counterparty credit risk	Foundation IRB approach	CN	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0088_CC_FIRB_CY_Rx0	CORP Non-defaulted Secured	Counterparty credit risk	Foundation IRB approach	CY	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0088_CC_FIRB_CZ_Rx0	CORP Non-defaulted Secured	Counterparty credit risk	Foundation IRB approach	CZ	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0088_CC_FIRB_DE_Rx0	CORP Non-defaulted Secured	Counterparty credit risk	Foundation IRB approach	DE	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0088_CC_FIRB_DK_Rx0	CORP Non-defaulted Secured	Counterparty credit risk	Foundation IRB approach	DK	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0088_CC_FIRB_EE_Rx0	CORP Non-defaulted Secured	Counterparty credit risk	Foundation IRB approach	EE	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0088_CC_FIRB_ES_Rx0	CORP Non-defaulted Secured	Counterparty credit risk	Foundation IRB approach	ES	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0088_CC_FIRB_FI_Rx0	CORP Non-defaulted Secured	Counterparty credit risk	Foundation IRB approach	FI	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0088_CC_FIRB_FR_Rx0	CORP Non-defaulted Secured	Counterparty credit risk	Foundation IRB approach	FR	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0088_CC_FIRB_GB_Rx0	CORP Non-defaulted Secured	Counterparty credit risk	Foundation IRB approach	GB	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0088_CC_FIRB_GR_Rx0	CORP Non-defaulted Secured	Counterparty credit risk	Foundation IRB approach	GR	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0088_CC_FIRB_HK_Rx0	CORP Non-defaulted Secured	Counterparty credit risk	Foundation IRB approach	HK	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0088_CC_FIRB_HR_Rx0	CORP Non-defaulted Secured	Counterparty credit risk	Foundation IRB approach	HR	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
CORP_ALL_0088_CC_FIRB_HU_Rx0	CORP Non-defaulted Secured	Counterparty credit risk	Foundation IRB approach	HU	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0088_CC_FIRB_IE_Rx0	CORP Non-defaulted Secured	Counterparty credit risk	Foundation IRB approach	IE	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0088_CC_FIRB_IL_Rx0	CORP Non-defaulted Secured	Counterparty credit risk	Foundation IRB approach	IL	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0088_CC_FIRB_IT_Rx0	CORP Non-defaulted Secured	Counterparty credit risk	Foundation IRB approach	IT	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0088_CC_FIRB_JP_Rx0	CORP Non-defaulted Secured	Counterparty credit risk	Foundation IRB approach	JP	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0088_CC_FIRB_KR_Rx0	CORP Non-defaulted Secured	Counterparty credit risk	Foundation IRB approach	KR	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0088_CC_FIRB_LT_Rx0	CORP Non-defaulted Secured	Counterparty credit risk	Foundation IRB approach	LT	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0088_CC_FIRB_LU_Rx0	CORP Non-defaulted Secured	Counterparty credit risk	Foundation IRB approach	LU	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0088_CC_FIRB_LV_Rx0	CORP Non-defaulted Secured	Counterparty credit risk	Foundation IRB approach	LV	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0088_CC_FIRB_MT_Rx0	CORP Non-defaulted Secured	Counterparty credit risk	Foundation IRB approach	MT	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0088_CC_FIRB_NL_Rx0	CORP Non-defaulted Secured	Counterparty credit risk	Foundation IRB approach	NL	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0088_CC_FIRB_NO_Rx0	CORP Non-defaulted Secured	Counterparty credit risk	Foundation IRB approach	NO	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0088_CC_FIRB_PL_Rx0	CORP Non-defaulted Secured	Counterparty credit risk	Foundation IRB approach	PL	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0088_CC_FIRB_PT_Rx0	CORP Non-defaulted Secured	Counterparty credit risk	Foundation IRB approach	PT	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0088_CC_FIRB_RO_Rx0	CORP Non-defaulted Secured	Counterparty credit risk	Foundation IRB approach	RO	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0088_CC_FIRB_RU_Rx0	CORP Non-defaulted Secured	Counterparty credit risk	Foundation IRB approach	RU	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0088_CC_FIRB_SE_Rx0	CORP Non-defaulted Secured	Counterparty credit risk	Foundation IRB approach	SE	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0088_CC_FIRB_SG_Rx0	CORP Non-defaulted Secured	Counterparty credit risk	Foundation IRB approach	SG	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0088_CC_FIRB_SI_Rx0	CORP Non-defaulted Secured	Counterparty credit risk	Foundation IRB approach	SI	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0088_CC_FIRB_SK_Rx0	CORP Non-defaulted Secured	Counterparty credit risk	Foundation IRB approach	SK	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0088_CC_FIRB_TR_Rx0	CORP Non-defaulted Secured	Counterparty credit risk	Foundation IRB approach	TR	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0088_CC_FIRB_US_Rx0	CORP Non-defaulted Secured	Counterparty credit risk	Foundation IRB approach	US	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
CORP_ALL_0088_CC_FIRB_x2_Rx0	CORP Non-defaulted Secured	Counterparty credit risk	Foundation IRB approach	Other countries	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0087_CC_FIRB_x0_Rx0	CORP Non-defaulted Unsecured	Counterparty credit risk	Foundation IRB approach	Not applicable	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Exposures without credit protection	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0087_CC_FIRB_AT_Rx0	CORP Non-defaulted Unsecured	Counterparty credit risk	Foundation IRB approach	AT	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Exposures without credit protection	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0087_CC_FIRB_AU_Rx0	CORP Non-defaulted Unsecured	Counterparty credit risk	Foundation IRB approach	AU	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Exposures without credit protection	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0087_CC_FIRB_BE_Rx0	CORP Non-defaulted Unsecured	Counterparty credit risk	Foundation IRB approach	BE	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Exposures without credit protection	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0087_CC_FIRB_BG_Rx0	CORP Non-defaulted Unsecured	Counterparty credit risk	Foundation IRB approach	BG	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Exposures without credit protection	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0087_CC_FIRB_BR_Rx0	CORP Non-defaulted Unsecured	Counterparty credit risk	Foundation IRB approach	BR	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Exposures without credit protection	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0087_CC_FIRB_CA_Rx0	CORP Non-defaulted Unsecured	Counterparty credit risk	Foundation IRB approach	CA	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Exposures without credit protection	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0087_CC_FIRB_CH_Rx0	CORP Non-defaulted Unsecured	Counterparty credit risk	Foundation IRB approach	CH	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Exposures without credit protection	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0087_CC_FIRB_CN_Rx0	CORP Non-defaulted Unsecured	Counterparty credit risk	Foundation IRB approach	CN	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Exposures without credit protection	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0087_CC_FIRB_CY_Rx0	CORP Non-defaulted Unsecured	Counterparty credit risk	Foundation IRB approach	CY	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Exposures without credit protection	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0087_CC_FIRB_CZ_Rx0	CORP Non-defaulted Unsecured	Counterparty credit risk	Foundation IRB approach	CZ	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Exposures without credit protection	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0087_CC_FIRB_DE_Rx0	CORP Non-defaulted Unsecured	Counterparty credit risk	Foundation IRB approach	DE	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Exposures without credit protection	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0087_CC_FIRB_DK_Rx0	CORP Non-defaulted Unsecured	Counterparty credit risk	Foundation IRB approach	DK	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Exposures without credit protection	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0087_CC_FIRB_EE_Rx0	CORP Non-defaulted Unsecured	Counterparty credit risk	Foundation IRB approach	EE	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Exposures without credit protection	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0087_CC_FIRB_ES_Rx0	CORP Non-defaulted Unsecured	Counterparty credit risk	Foundation IRB approach	ES	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Exposures without credit protection	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0087_CC_FIRB_FI_Rx0	CORP Non-defaulted Unsecured	Counterparty credit risk	Foundation IRB approach	FI	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Exposures without credit protection	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0087_CC_FIRB_FR_Rx0	CORP Non-defaulted Unsecured	Counterparty credit risk	Foundation IRB approach	FR	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Exposures without credit protection	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0087_CC_FIRB_GB_Rx0	CORP Non-defaulted Unsecured	Counterparty credit risk	Foundation IRB approach	GB	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Exposures without credit protection	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0087_CC_FIRB_GR_Rx0	CORP Non-defaulted Unsecured	Counterparty credit risk	Foundation IRB approach	GR	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Exposures without credit protection	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0087_CC_FIRB_HK_Rx0	CORP Non-defaulted Unsecured	Counterparty credit risk	Foundation IRB approach	HK	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Exposures without credit protection	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0087_CC_FIRB_HR_Rx0	CORP Non-defaulted Unsecured	Counterparty credit risk	Foundation IRB approach	HR	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Exposures without credit protection	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
CORP_ALL_0087_CC_FIRB_HU_Rx0	CORP Non-defaulted Unsecured	Counterparty credit risk	Foundation IRB approach	HU	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Exposures without credit protection	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0087_CC_FIRB_IE_Rx0	CORP Non-defaulted Unsecured	Counterparty credit risk	Foundation IRB approach	IE	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Exposures without credit protection	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0087_CC_FIRB_IL_Rx0	CORP Non-defaulted Unsecured	Counterparty credit risk	Foundation IRB approach	IL	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Exposures without credit protection	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0087_CC_FIRB_IT_Rx0	CORP Non-defaulted Unsecured	Counterparty credit risk	Foundation IRB approach	IT	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Exposures without credit protection	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0087_CC_FIRB_JP_Rx0	CORP Non-defaulted Unsecured	Counterparty credit risk	Foundation IRB approach	JP	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Exposures without credit protection	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0087_CC_FIRB_KR_Rx0	CORP Non-defaulted Unsecured	Counterparty credit risk	Foundation IRB approach	KR	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Exposures without credit protection	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0087_CC_FIRB_LT_Rx0	CORP Non-defaulted Unsecured	Counterparty credit risk	Foundation IRB approach	LT	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Exposures without credit protection	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0087_CC_FIRB_LU_Rx0	CORP Non-defaulted Unsecured	Counterparty credit risk	Foundation IRB approach	LU	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Exposures without credit protection	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0087_CC_FIRB_LV_Rx0	CORP Non-defaulted Unsecured	Counterparty credit risk	Foundation IRB approach	LV	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Exposures without credit protection	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0087_CC_FIRB_MT_Rx0	CORP Non-defaulted Unsecured	Counterparty credit risk	Foundation IRB approach	MT	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Exposures without credit protection	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0087_CC_FIRB_NL_Rx0	CORP Non-defaulted Unsecured	Counterparty credit risk	Foundation IRB approach	NL	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Exposures without credit protection	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0087_CC_FIRB_NO_Rx0	CORP Non-defaulted Unsecured	Counterparty credit risk	Foundation IRB approach	NO	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Exposures without credit protection	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0087_CC_FIRB_PL_Rx0	CORP Non-defaulted Unsecured	Counterparty credit risk	Foundation IRB approach	PL	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Exposures without credit protection	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0087_CC_FIRB_PT_Rx0	CORP Non-defaulted Unsecured	Counterparty credit risk	Foundation IRB approach	PT	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Exposures without credit protection	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0087_CC_FIRB_RO_Rx0	CORP Non-defaulted Unsecured	Counterparty credit risk	Foundation IRB approach	RO	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Exposures without credit protection	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0087_CC_FIRB_RU_Rx0	CORP Non-defaulted Unsecured	Counterparty credit risk	Foundation IRB approach	RU	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Exposures without credit protection	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0087_CC_FIRB_SE_Rx0	CORP Non-defaulted Unsecured	Counterparty credit risk	Foundation IRB approach	SE	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Exposures without credit protection	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0087_CC_FIRB_SG_Rx0	CORP Non-defaulted Unsecured	Counterparty credit risk	Foundation IRB approach	SG	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Exposures without credit protection	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0087_CC_FIRB_SI_Rx0	CORP Non-defaulted Unsecured	Counterparty credit risk	Foundation IRB approach	SI	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Exposures without credit protection	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0087_CC_FIRB_SK_Rx0	CORP Non-defaulted Unsecured	Counterparty credit risk	Foundation IRB approach	SK	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Exposures without credit protection	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0087_CC_FIRB_TR_Rx0	CORP Non-defaulted Unsecured	Counterparty credit risk	Foundation IRB approach	TR	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Exposures without credit protection	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0087_CC_FIRB_US_Rx0	CORP Non-defaulted Unsecured	Counterparty credit risk	Foundation IRB approach	US	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Exposures without credit protection	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
CORP_ALL_0087_CC_FIRB_x2_Rx0	CORP Non-defaulted Unsecured	Counterparty credit risk	Foundation IRB approach	Other countries	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Exposures without credit protection	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0089_CC_FIRB_x0_Rx0	CORP Non-defaulted Secured	Counterparty credit risk	Foundation IRB approach	Not applicable	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Real estate collateral	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0089_CC_FIRB_AT_Rx0	CORP Non-defaulted Secured	Counterparty credit risk	Foundation IRB approach	AT	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Real estate collateral	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0089_CC_FIRB_AU_Rx0	CORP Non-defaulted Secured	Counterparty credit risk	Foundation IRB approach	AU	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Real estate collateral	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0089_CC_FIRB_BE_Rx0	CORP Non-defaulted Secured	Counterparty credit risk	Foundation IRB approach	BE	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Real estate collateral	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0089_CC_FIRB_BG_Rx0	CORP Non-defaulted Secured	Counterparty credit risk	Foundation IRB approach	BG	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Real estate collateral	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0089_CC_FIRB_BR_Rx0	CORP Non-defaulted Secured	Counterparty credit risk	Foundation IRB approach	BR	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Real estate collateral	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0089_CC_FIRB_CA_Rx0	CORP Non-defaulted Secured	Counterparty credit risk	Foundation IRB approach	CA	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Real estate collateral	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0089_CC_FIRB_CH_Rx0	CORP Non-defaulted Secured	Counterparty credit risk	Foundation IRB approach	CH	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Real estate collateral	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0089_CC_FIRB_CN_Rx0	CORP Non-defaulted Secured	Counterparty credit risk	Foundation IRB approach	CN	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Real estate collateral	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0089_CC_FIRB_CY_Rx0	CORP Non-defaulted Secured	Counterparty credit risk	Foundation IRB approach	CY	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Real estate collateral	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0089_CC_FIRB_CZ_Rx0	CORP Non-defaulted Secured	Counterparty credit risk	Foundation IRB approach	CZ	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Real estate collateral	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0089_CC_FIRB_DE_Rx0	CORP Non-defaulted Secured	Counterparty credit risk	Foundation IRB approach	DE	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Real estate collateral	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0089_CC_FIRB_DK_Rx0	CORP Non-defaulted Secured	Counterparty credit risk	Foundation IRB approach	DK	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Real estate collateral	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0089_CC_FIRB_EE_Rx0	CORP Non-defaulted Secured	Counterparty credit risk	Foundation IRB approach	EE	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Real estate collateral	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0089_CC_FIRB_ES_Rx0	CORP Non-defaulted Secured	Counterparty credit risk	Foundation IRB approach	ES	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Real estate collateral	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0089_CC_FIRB_FI_Rx0	CORP Non-defaulted Secured	Counterparty credit risk	Foundation IRB approach	FI	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Real estate collateral	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0089_CC_FIRB_FR_Rx0	CORP Non-defaulted Secured	Counterparty credit risk	Foundation IRB approach	FR	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Real estate collateral	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0089_CC_FIRB_GB_Rx0	CORP Non-defaulted Secured	Counterparty credit risk	Foundation IRB approach	GB	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Real estate collateral	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0089_CC_FIRB_GR_Rx0	CORP Non-defaulted Secured	Counterparty credit risk	Foundation IRB approach	GR	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Real estate collateral	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0089_CC_FIRB_HK_Rx0	CORP Non-defaulted Secured	Counterparty credit risk	Foundation IRB approach	HK	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Real estate collateral	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0089_CC_FIRB_HR_Rx0	CORP Non-defaulted Secured	Counterparty credit risk	Foundation IRB approach	HR	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Real estate collateral	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
CORP_ALL_0089_CC_FIRB_HU_Rx0	CORP Non-defaulted Secured	Counterparty credit risk	Foundation IRB approach	HU	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Real estate collateral	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0089_CC_FIRB_IE_Rx0	CORP Non-defaulted Secured	Counterparty credit risk	Foundation IRB approach	IE	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Real estate collateral	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0089_CC_FIRB_IL_Rx0	CORP Non-defaulted Secured	Counterparty credit risk	Foundation IRB approach	IL	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Real estate collateral	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0089_CC_FIRB_IT_Rx0	CORP Non-defaulted Secured	Counterparty credit risk	Foundation IRB approach	IT	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Real estate collateral	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0089_CC_FIRB_JP_Rx0	CORP Non-defaulted Secured	Counterparty credit risk	Foundation IRB approach	JP	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Real estate collateral	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0089_CC_FIRB_KR_Rx0	CORP Non-defaulted Secured	Counterparty credit risk	Foundation IRB approach	KR	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Real estate collateral	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0089_CC_FIRB_LT_Rx0	CORP Non-defaulted Secured	Counterparty credit risk	Foundation IRB approach	LT	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Real estate collateral	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0089_CC_FIRB_LU_Rx0	CORP Non-defaulted Secured	Counterparty credit risk	Foundation IRB approach	LU	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Real estate collateral	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0089_CC_FIRB_LV_Rx0	CORP Non-defaulted Secured	Counterparty credit risk	Foundation IRB approach	LV	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Real estate collateral	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0089_CC_FIRB_MT_Rx0	CORP Non-defaulted Secured	Counterparty credit risk	Foundation IRB approach	MT	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Real estate collateral	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0089_CC_FIRB_NL_Rx0	CORP Non-defaulted Secured	Counterparty credit risk	Foundation IRB approach	NL	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Real estate collateral	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0089_CC_FIRB_NO_Rx0	CORP Non-defaulted Secured	Counterparty credit risk	Foundation IRB approach	NO	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Real estate collateral	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0089_CC_FIRB_PL_Rx0	CORP Non-defaulted Secured	Counterparty credit risk	Foundation IRB approach	PL	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Real estate collateral	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0089_CC_FIRB_PT_Rx0	CORP Non-defaulted Secured	Counterparty credit risk	Foundation IRB approach	PT	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Real estate collateral	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0089_CC_FIRB_RO_Rx0	CORP Non-defaulted Secured	Counterparty credit risk	Foundation IRB approach	RO	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Real estate collateral	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0089_CC_FIRB_RU_Rx0	CORP Non-defaulted Secured	Counterparty credit risk	Foundation IRB approach	RU	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Real estate collateral	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0089_CC_FIRB_SE_Rx0	CORP Non-defaulted Secured	Counterparty credit risk	Foundation IRB approach	SE	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Real estate collateral	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0089_CC_FIRB_SG_Rx0	CORP Non-defaulted Secured	Counterparty credit risk	Foundation IRB approach	SG	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Real estate collateral	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0089_CC_FIRB_SI_Rx0	CORP Non-defaulted Secured	Counterparty credit risk	Foundation IRB approach	SI	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Real estate collateral	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0089_CC_FIRB_SK_Rx0	CORP Non-defaulted Secured	Counterparty credit risk	Foundation IRB approach	SK	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Real estate collateral	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0089_CC_FIRB_TR_Rx0	CORP Non-defaulted Secured	Counterparty credit risk	Foundation IRB approach	TR	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Real estate collateral	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0089_CC_FIRB_US_Rx0	CORP Non-defaulted Secured	Counterparty credit risk	Foundation IRB approach	US	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Real estate collateral	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
CORP_ALL_0089_CC_FIRB_x2_Rx0	CORP Non-defaulted Secured	Counterparty credit risk	Foundation IRB approach	Other countries	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Real estate collateral	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0090_CC_FIRB_x0_Rx0	CORP Non-defaulted Secured	Counterparty credit risk	Foundation IRB approach	Not applicable	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Eligible collateral other than real estate	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0090_CC_FIRB_AT_Rx0	CORP Non-defaulted Secured	Counterparty credit risk	Foundation IRB approach	AT	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Eligible collateral other than real estate	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0090_CC_FIRB_AU_Rx0	CORP Non-defaulted Secured	Counterparty credit risk	Foundation IRB approach	AU	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Eligible collateral other than real estate	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0090_CC_FIRB_BE_Rx0	CORP Non-defaulted Secured	Counterparty credit risk	Foundation IRB approach	BE	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Eligible collateral other than real estate	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0090_CC_FIRB_BG_Rx0	CORP Non-defaulted Secured	Counterparty credit risk	Foundation IRB approach	BG	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Eligible collateral other than real estate	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0090_CC_FIRB_BR_Rx0	CORP Non-defaulted Secured	Counterparty credit risk	Foundation IRB approach	BR	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Eligible collateral other than real estate	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0090_CC_FIRB_CA_Rx0	CORP Non-defaulted Secured	Counterparty credit risk	Foundation IRB approach	CA	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Eligible collateral other than real estate	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0090_CC_FIRB_CH_Rx0	CORP Non-defaulted Secured	Counterparty credit risk	Foundation IRB approach	CH	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Eligible collateral other than real estate	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0090_CC_FIRB_CN_Rx0	CORP Non-defaulted Secured	Counterparty credit risk	Foundation IRB approach	CN	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Eligible collateral other than real estate	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0090_CC_FIRB_CY_Rx0	CORP Non-defaulted Secured	Counterparty credit risk	Foundation IRB approach	CY	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Eligible collateral other than real estate	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0090_CC_FIRB_CZ_Rx0	CORP Non-defaulted Secured	Counterparty credit risk	Foundation IRB approach	CZ	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Eligible collateral other than real estate	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0090_CC_FIRB_DE_Rx0	CORP Non-defaulted Secured	Counterparty credit risk	Foundation IRB approach	DE	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Eligible collateral other than real estate	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0090_CC_FIRB_DK_Rx0	CORP Non-defaulted Secured	Counterparty credit risk	Foundation IRB approach	DK	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Eligible collateral other than real estate	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0090_CC_FIRB_EE_Rx0	CORP Non-defaulted Secured	Counterparty credit risk	Foundation IRB approach	EE	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Eligible collateral other than real estate	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0090_CC_FIRB_ES_Rx0	CORP Non-defaulted Secured	Counterparty credit risk	Foundation IRB approach	ES	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Eligible collateral other than real estate	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0090_CC_FIRB_FI_Rx0	CORP Non-defaulted Secured	Counterparty credit risk	Foundation IRB approach	FI	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Eligible collateral other than real estate	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0090_CC_FIRB_FR_Rx0	CORP Non-defaulted Secured	Counterparty credit risk	Foundation IRB approach	FR	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Eligible collateral other than real estate	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0090_CC_FIRB_GB_Rx0	CORP Non-defaulted Secured	Counterparty credit risk	Foundation IRB approach	GB	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Eligible collateral other than real estate	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0090_CC_FIRB_GR_Rx0	CORP Non-defaulted Secured	Counterparty credit risk	Foundation IRB approach	GR	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Eligible collateral other than real estate	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0090_CC_FIRB_HK_Rx0	CORP Non-defaulted Secured	Counterparty credit risk	Foundation IRB approach	HK	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Eligible collateral other than real estate	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0090_CC_FIRB_HR_Rx0	CORP Non-defaulted Secured	Counterparty credit risk	Foundation IRB approach	HR	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Eligible collateral other than real estate	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
CORP_ALL_0090_CC_FIRB_HU_Rx0	CORP Non-defaulted Secured	Counterparty credit risk	Foundation IRB approach	HU	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Eligible collateral other than real estate	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0090_CC_FIRB_IE_Rx0	CORP Non-defaulted Secured	Counterparty credit risk	Foundation IRB approach	IE	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Eligible collateral other than real estate	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0090_CC_FIRB_IL_Rx0	CORP Non-defaulted Secured	Counterparty credit risk	Foundation IRB approach	IL	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Eligible collateral other than real estate	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0090_CC_FIRB_IT_Rx0	CORP Non-defaulted Secured	Counterparty credit risk	Foundation IRB approach	IT	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Eligible collateral other than real estate	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0090_CC_FIRB_JP_Rx0	CORP Non-defaulted Secured	Counterparty credit risk	Foundation IRB approach	JP	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Eligible collateral other than real estate	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0090_CC_FIRB_KR_Rx0	CORP Non-defaulted Secured	Counterparty credit risk	Foundation IRB approach	KR	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Eligible collateral other than real estate	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0090_CC_FIRB_LT_Rx0	CORP Non-defaulted Secured	Counterparty credit risk	Foundation IRB approach	LT	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Eligible collateral other than real estate	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0090_CC_FIRB_LU_Rx0	CORP Non-defaulted Secured	Counterparty credit risk	Foundation IRB approach	LU	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Eligible collateral other than real estate	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0090_CC_FIRB_LV_Rx0	CORP Non-defaulted Secured	Counterparty credit risk	Foundation IRB approach	LV	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Eligible collateral other than real estate	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0090_CC_FIRB_MT_Rx0	CORP Non-defaulted Secured	Counterparty credit risk	Foundation IRB approach	MT	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Eligible collateral other than real estate	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0090_CC_FIRB_NL_Rx0	CORP Non-defaulted Secured	Counterparty credit risk	Foundation IRB approach	NL	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Eligible collateral other than real estate	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0090_CC_FIRB_NO_Rx0	CORP Non-defaulted Secured	Counterparty credit risk	Foundation IRB approach	NO	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Eligible collateral other than real estate	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0090_CC_FIRB_PL_Rx0	CORP Non-defaulted Secured	Counterparty credit risk	Foundation IRB approach	PL	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Eligible collateral other than real estate	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0090_CC_FIRB_PT_Rx0	CORP Non-defaulted Secured	Counterparty credit risk	Foundation IRB approach	PT	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Eligible collateral other than real estate	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0090_CC_FIRB_RO_Rx0	CORP Non-defaulted Secured	Counterparty credit risk	Foundation IRB approach	RO	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Eligible collateral other than real estate	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0090_CC_FIRB_RU_Rx0	CORP Non-defaulted Secured	Counterparty credit risk	Foundation IRB approach	RU	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Eligible collateral other than real estate	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0090_CC_FIRB_SE_Rx0	CORP Non-defaulted Secured	Counterparty credit risk	Foundation IRB approach	SE	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Eligible collateral other than real estate	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0090_CC_FIRB_SG_Rx0	CORP Non-defaulted Secured	Counterparty credit risk	Foundation IRB approach	SG	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Eligible collateral other than real estate	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0090_CC_FIRB_SI_Rx0	CORP Non-defaulted Secured	Counterparty credit risk	Foundation IRB approach	SI	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Eligible collateral other than real estate	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0090_CC_FIRB_SK_Rx0	CORP Non-defaulted Secured	Counterparty credit risk	Foundation IRB approach	SK	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Eligible collateral other than real estate	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0090_CC_FIRB_TR_Rx0	CORP Non-defaulted Secured	Counterparty credit risk	Foundation IRB approach	TR	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Eligible collateral other than real estate	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0090_CC_FIRB_US_Rx0	CORP Non-defaulted Secured	Counterparty credit risk	Foundation IRB approach	US	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Eligible collateral other than real estate	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
CORP_ALL_0090_CC_FIRB_x2_Rx0	CORP Non-defaulted Secured	Counterparty credit risk	Foundation IRB approach	Other countries	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Eligible collateral other than real estate	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0091_CC_FIRB_x0_Rx0	CORP Non-defaulted Unsecured Construction	Counterparty credit risk	Foundation IRB approach	Not applicable	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Exposures without credit protection	Not applicable	F Construction	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0091_CC_FIRB_AT_Rx0	CORP Non-defaulted Unsecured Construction	Counterparty credit risk	Foundation IRB approach	AT	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Exposures without credit protection	Not applicable	F Construction	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0091_CC_FIRB_AU_Rx0	CORP Non-defaulted Unsecured Construction	Counterparty credit risk	Foundation IRB approach	AU	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Exposures without credit protection	Not applicable	F Construction	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0091_CC_FIRB_BE_Rx0	CORP Non-defaulted Unsecured Construction	Counterparty credit risk	Foundation IRB approach	BE	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Exposures without credit protection	Not applicable	F Construction	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0091_CC_FIRB_BG_Rx0	CORP Non-defaulted Unsecured Construction	Counterparty credit risk	Foundation IRB approach	BG	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Exposures without credit protection	Not applicable	F Construction	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0091_CC_FIRB_BR_Rx0	CORP Non-defaulted Unsecured Construction	Counterparty credit risk	Foundation IRB approach	BR	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Exposures without credit protection	Not applicable	F Construction	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0091_CC_FIRB_CA_Rx0	CORP Non-defaulted Unsecured Construction	Counterparty credit risk	Foundation IRB approach	CA	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Exposures without credit protection	Not applicable	F Construction	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0091_CC_FIRB_CH_Rx0	CORP Non-defaulted Unsecured Construction	Counterparty credit risk	Foundation IRB approach	CH	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Exposures without credit protection	Not applicable	F Construction	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0091_CC_FIRB_CN_Rx0	CORP Non-defaulted Unsecured Construction	Counterparty credit risk	Foundation IRB approach	CN	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Exposures without credit protection	Not applicable	F Construction	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0091_CC_FIRB_CY_Rx0	CORP Non-defaulted Unsecured Construction	Counterparty credit risk	Foundation IRB approach	CY	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Exposures without credit protection	Not applicable	F Construction	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0091_CC_FIRB_CZ_Rx0	CORP Non-defaulted Unsecured Construction	Counterparty credit risk	Foundation IRB approach	CZ	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Exposures without credit protection	Not applicable	F Construction	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0091_CC_FIRB_DE_Rx0	CORP Non-defaulted Unsecured Construction	Counterparty credit risk	Foundation IRB approach	DE	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Exposures without credit protection	Not applicable	F Construction	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0091_CC_FIRB_DK_Rx0	CORP Non-defaulted Unsecured Construction	Counterparty credit risk	Foundation IRB approach	DK	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Exposures without credit protection	Not applicable	F Construction	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0091_CC_FIRB_EE_Rx0	CORP Non-defaulted Unsecured Construction	Counterparty credit risk	Foundation IRB approach	EE	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Exposures without credit protection	Not applicable	F Construction	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0091_CC_FIRB_ES_Rx0	CORP Non-defaulted Unsecured Construction	Counterparty credit risk	Foundation IRB approach	ES	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Exposures without credit protection	Not applicable	F Construction	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0091_CC_FIRB_FI_Rx0	CORP Non-defaulted Unsecured Construction	Counterparty credit risk	Foundation IRB approach	FI	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Exposures without credit protection	Not applicable	F Construction	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0091_CC_FIRB_FR_Rx0	CORP Non-defaulted Unsecured Construction	Counterparty credit risk	Foundation IRB approach	FR	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Exposures without credit protection	Not applicable	F Construction	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0091_CC_FIRB_GB_Rx0	CORP Non-defaulted Unsecured Construction	Counterparty credit risk	Foundation IRB approach	GB	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Exposures without credit protection	Not applicable	F Construction	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0091_CC_FIRB_GR_Rx0	CORP Non-defaulted Unsecured Construction	Counterparty credit risk	Foundation IRB approach	GR	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Exposures without credit protection	Not applicable	F Construction	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0091_CC_FIRB_HK_Rx0	CORP Non-defaulted Unsecured Construction	Counterparty credit risk	Foundation IRB approach	HK	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Exposures without credit protection	Not applicable	F Construction	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0091_CC_FIRB_HR_Rx0	CORP Non-defaulted Unsecured Construction	Counterparty credit risk	Foundation IRB approach	HR	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Exposures without credit protection	Not applicable	F Construction	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
CORP_ALL_0091_CC_FIRB_HU_Rx0	CORP Non-defaulted Unsecured Construction	Counterparty credit risk	Foundation IRB approach	HU	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Exposures without credit protection	Not applicable	F Construction	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0091_CC_FIRB_IE_Rx0	CORP Non-defaulted Unsecured Construction	Counterparty credit risk	Foundation IRB approach	IE	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Exposures without credit protection	Not applicable	F Construction	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0091_CC_FIRB_IL_Rx0	CORP Non-defaulted Unsecured Construction	Counterparty credit risk	Foundation IRB approach	IL	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Exposures without credit protection	Not applicable	F Construction	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0091_CC_FIRB_IT_Rx0	CORP Non-defaulted Unsecured Construction	Counterparty credit risk	Foundation IRB approach	IT	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Exposures without credit protection	Not applicable	F Construction	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0091_CC_FIRB_JP_Rx0	CORP Non-defaulted Unsecured Construction	Counterparty credit risk	Foundation IRB approach	JP	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Exposures without credit protection	Not applicable	F Construction	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0091_CC_FIRB_KR_Rx0	CORP Non-defaulted Unsecured Construction	Counterparty credit risk	Foundation IRB approach	KR	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Exposures without credit protection	Not applicable	F Construction	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0091_CC_FIRB_LT_Rx0	CORP Non-defaulted Unsecured Construction	Counterparty credit risk	Foundation IRB approach	LT	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Exposures without credit protection	Not applicable	F Construction	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0091_CC_FIRB_LU_Rx0	CORP Non-defaulted Unsecured Construction	Counterparty credit risk	Foundation IRB approach	LU	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Exposures without credit protection	Not applicable	F Construction	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0091_CC_FIRB_LV_Rx0	CORP Non-defaulted Unsecured Construction	Counterparty credit risk	Foundation IRB approach	LV	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Exposures without credit protection	Not applicable	F Construction	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0091_CC_FIRB_MT_Rx0	CORP Non-defaulted Unsecured Construction	Counterparty credit risk	Foundation IRB approach	MT	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Exposures without credit protection	Not applicable	F Construction	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0091_CC_FIRB_NL_Rx0	CORP Non-defaulted Unsecured Construction	Counterparty credit risk	Foundation IRB approach	NL	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Exposures without credit protection	Not applicable	F Construction	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0091_CC_FIRB_NO_Rx0	CORP Non-defaulted Unsecured Construction	Counterparty credit risk	Foundation IRB approach	NO	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Exposures without credit protection	Not applicable	F Construction	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0091_CC_FIRB_PL_Rx0	CORP Non-defaulted Unsecured Construction	Counterparty credit risk	Foundation IRB approach	PL	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Exposures without credit protection	Not applicable	F Construction	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0091_CC_FIRB_PT_Rx0	CORP Non-defaulted Unsecured Construction	Counterparty credit risk	Foundation IRB approach	PT	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Exposures without credit protection	Not applicable	F Construction	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0091_CC_FIRB_RO_Rx0	CORP Non-defaulted Unsecured Construction	Counterparty credit risk	Foundation IRB approach	RO	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Exposures without credit protection	Not applicable	F Construction	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0091_CC_FIRB_RU_Rx0	CORP Non-defaulted Unsecured Construction	Counterparty credit risk	Foundation IRB approach	RU	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Exposures without credit protection	Not applicable	F Construction	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0091_CC_FIRB_SE_Rx0	CORP Non-defaulted Unsecured Construction	Counterparty credit risk	Foundation IRB approach	SE	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Exposures without credit protection	Not applicable	F Construction	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0091_CC_FIRB_SG_Rx0	CORP Non-defaulted Unsecured Construction	Counterparty credit risk	Foundation IRB approach	SG	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Exposures without credit protection	Not applicable	F Construction	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0091_CC_FIRB_SI_Rx0	CORP Non-defaulted Unsecured Construction	Counterparty credit risk	Foundation IRB approach	SI	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Exposures without credit protection	Not applicable	F Construction	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0091_CC_FIRB_SK_Rx0	CORP Non-defaulted Unsecured Construction	Counterparty credit risk	Foundation IRB approach	SK	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Exposures without credit protection	Not applicable	F Construction	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0091_CC_FIRB_TR_Rx0	CORP Non-defaulted Unsecured Construction	Counterparty credit risk	Foundation IRB approach	TR	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Exposures without credit protection	Not applicable	F Construction	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0091_CC_FIRB_US_Rx0	CORP Non-defaulted Unsecured Construction	Counterparty credit risk	Foundation IRB approach	US	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Exposures without credit protection	Not applicable	F Construction	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
CORP_ALL_0091_CC_FIRB_x2_Rx0	CORP Non-defaulted Unsecured Construction	Counterparty credit risk	Foundation IRB approach	Other countries	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Exposures without credit protection	Not applicable	F Construction	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0092_CC_FIRB_x0_Rx0	CORP Non-defaulted Secured Construction	Counterparty credit risk	Foundation IRB approach	Not applicable	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Not applicable	F Construction	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0092_CC_FIRB_AT_Rx0	CORP Non-defaulted Secured Construction	Counterparty credit risk	Foundation IRB approach	AT	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Not applicable	F Construction	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0092_CC_FIRB_AU_Rx0	CORP Non-defaulted Secured Construction	Counterparty credit risk	Foundation IRB approach	AU	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Not applicable	F Construction	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0092_CC_FIRB_BE_Rx0	CORP Non-defaulted Secured Construction	Counterparty credit risk	Foundation IRB approach	BE	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Not applicable	F Construction	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0092_CC_FIRB_BG_Rx0	CORP Non-defaulted Secured Construction	Counterparty credit risk	Foundation IRB approach	BG	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Not applicable	F Construction	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0092_CC_FIRB_BR_Rx0	CORP Non-defaulted Secured Construction	Counterparty credit risk	Foundation IRB approach	BR	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Not applicable	F Construction	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0092_CC_FIRB_CA_Rx0	CORP Non-defaulted Secured Construction	Counterparty credit risk	Foundation IRB approach	CA	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Not applicable	F Construction	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0092_CC_FIRB_CH_Rx0	CORP Non-defaulted Secured Construction	Counterparty credit risk	Foundation IRB approach	CH	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Not applicable	F Construction	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0092_CC_FIRB_CN_Rx0	CORP Non-defaulted Secured Construction	Counterparty credit risk	Foundation IRB approach	CN	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Not applicable	F Construction	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0092_CC_FIRB_CY_Rx0	CORP Non-defaulted Secured Construction	Counterparty credit risk	Foundation IRB approach	CY	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Not applicable	F Construction	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0092_CC_FIRB_CZ_Rx0	CORP Non-defaulted Secured Construction	Counterparty credit risk	Foundation IRB approach	CZ	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Not applicable	F Construction	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0092_CC_FIRB_DE_Rx0	CORP Non-defaulted Secured Construction	Counterparty credit risk	Foundation IRB approach	DE	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Not applicable	F Construction	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0092_CC_FIRB_DK_Rx0	CORP Non-defaulted Secured Construction	Counterparty credit risk	Foundation IRB approach	DK	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Not applicable	F Construction	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0092_CC_FIRB_EE_Rx0	CORP Non-defaulted Secured Construction	Counterparty credit risk	Foundation IRB approach	EE	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Not applicable	F Construction	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0092_CC_FIRB_ES_Rx0	CORP Non-defaulted Secured Construction	Counterparty credit risk	Foundation IRB approach	ES	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Not applicable	F Construction	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0092_CC_FIRB_FI_Rx0	CORP Non-defaulted Secured Construction	Counterparty credit risk	Foundation IRB approach	FI	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Not applicable	F Construction	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0092_CC_FIRB_FR_Rx0	CORP Non-defaulted Secured Construction	Counterparty credit risk	Foundation IRB approach	FR	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Not applicable	F Construction	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0092_CC_FIRB_GB_Rx0	CORP Non-defaulted Secured Construction	Counterparty credit risk	Foundation IRB approach	GB	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Not applicable	F Construction	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0092_CC_FIRB_GR_Rx0	CORP Non-defaulted Secured Construction	Counterparty credit risk	Foundation IRB approach	GR	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Not applicable	F Construction	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0092_CC_FIRB_HK_Rx0	CORP Non-defaulted Secured Construction	Counterparty credit risk	Foundation IRB approach	HK	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Not applicable	F Construction	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0092_CC_FIRB_HR_Rx0	CORP Non-defaulted Secured Construction	Counterparty credit risk	Foundation IRB approach	HR	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Not applicable	F Construction	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
CORP_ALL_0092_CC_FIRB_HU_Rx0	CORP Non-defaulted Secured Construction	Counterparty credit risk	Foundation IRB approach	HU	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Not applicable	F Construction	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0092_CC_FIRB_IE_Rx0	CORP Non-defaulted Secured Construction	Counterparty credit risk	Foundation IRB approach	IE	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Not applicable	F Construction	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0092_CC_FIRB_IL_Rx0	CORP Non-defaulted Secured Construction	Counterparty credit risk	Foundation IRB approach	IL	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Not applicable	F Construction	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0092_CC_FIRB_IT_Rx0	CORP Non-defaulted Secured Construction	Counterparty credit risk	Foundation IRB approach	IT	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Not applicable	F Construction	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0092_CC_FIRB_JP_Rx0	CORP Non-defaulted Secured Construction	Counterparty credit risk	Foundation IRB approach	JP	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Not applicable	F Construction	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0092_CC_FIRB_KR_Rx0	CORP Non-defaulted Secured Construction	Counterparty credit risk	Foundation IRB approach	KR	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Not applicable	F Construction	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0092_CC_FIRB_LT_Rx0	CORP Non-defaulted Secured Construction	Counterparty credit risk	Foundation IRB approach	LT	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Not applicable	F Construction	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0092_CC_FIRB_LU_Rx0	CORP Non-defaulted Secured Construction	Counterparty credit risk	Foundation IRB approach	LU	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Not applicable	F Construction	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0092_CC_FIRB_LV_Rx0	CORP Non-defaulted Secured Construction	Counterparty credit risk	Foundation IRB approach	LV	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Not applicable	F Construction	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0092_CC_FIRB_MT_Rx0	CORP Non-defaulted Secured Construction	Counterparty credit risk	Foundation IRB approach	MT	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Not applicable	F Construction	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0092_CC_FIRB_NL_Rx0	CORP Non-defaulted Secured Construction	Counterparty credit risk	Foundation IRB approach	NL	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Not applicable	F Construction	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0092_CC_FIRB_NO_Rx0	CORP Non-defaulted Secured Construction	Counterparty credit risk	Foundation IRB approach	NO	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Not applicable	F Construction	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0092_CC_FIRB_PL_Rx0	CORP Non-defaulted Secured Construction	Counterparty credit risk	Foundation IRB approach	PL	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Not applicable	F Construction	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0092_CC_FIRB_PT_Rx0	CORP Non-defaulted Secured Construction	Counterparty credit risk	Foundation IRB approach	PT	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Not applicable	F Construction	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0092_CC_FIRB_RO_Rx0	CORP Non-defaulted Secured Construction	Counterparty credit risk	Foundation IRB approach	RO	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Not applicable	F Construction	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0092_CC_FIRB_RU_Rx0	CORP Non-defaulted Secured Construction	Counterparty credit risk	Foundation IRB approach	RU	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Not applicable	F Construction	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0092_CC_FIRB_SE_Rx0	CORP Non-defaulted Secured Construction	Counterparty credit risk	Foundation IRB approach	SE	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Not applicable	F Construction	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0092_CC_FIRB_SG_Rx0	CORP Non-defaulted Secured Construction	Counterparty credit risk	Foundation IRB approach	SG	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Not applicable	F Construction	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0092_CC_FIRB_SI_Rx0	CORP Non-defaulted Secured Construction	Counterparty credit risk	Foundation IRB approach	SI	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Not applicable	F Construction	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0092_CC_FIRB_SK_Rx0	CORP Non-defaulted Secured Construction	Counterparty credit risk	Foundation IRB approach	SK	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Not applicable	F Construction	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0092_CC_FIRB_TR_Rx0	CORP Non-defaulted Secured Construction	Counterparty credit risk	Foundation IRB approach	TR	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Not applicable	F Construction	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0092_CC_FIRB_US_Rx0	CORP Non-defaulted Secured Construction	Counterparty credit risk	Foundation IRB approach	US	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Not applicable	F Construction	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
CORP_ALL_0092_CC_FIRB_x2_Rx0	CORP Non-defaulted Secured Construction	Counterparty credit risk	Foundation IRB approach	Other countries	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Not applicable	F Construction	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0105_CC_FIRB_x0_Rx0	SMEC Defaulted	Counterparty credit risk	Foundation IRB approach	Not applicable	Not applicable	Corporates - SME	Not applicable	Defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0105_CC_FIRB_AT_Rx0	SMEC Defaulted	Counterparty credit risk	Foundation IRB approach	AT	Not applicable	Corporates - SME	Not applicable	Defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0105_CC_FIRB_AU_Rx0	SMEC Defaulted	Counterparty credit risk	Foundation IRB approach	AU	Not applicable	Corporates - SME	Not applicable	Defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0105_CC_FIRB_BE_Rx0	SMEC Defaulted	Counterparty credit risk	Foundation IRB approach	BE	Not applicable	Corporates - SME	Not applicable	Defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0105_CC_FIRB_BG_Rx0	SMEC Defaulted	Counterparty credit risk	Foundation IRB approach	BG	Not applicable	Corporates - SME	Not applicable	Defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0105_CC_FIRB_BR_Rx0	SMEC Defaulted	Counterparty credit risk	Foundation IRB approach	BR	Not applicable	Corporates - SME	Not applicable	Defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0105_CC_FIRB_CA_Rx0	SMEC Defaulted	Counterparty credit risk	Foundation IRB approach	CA	Not applicable	Corporates - SME	Not applicable	Defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0105_CC_FIRB_CH_Rx0	SMEC Defaulted	Counterparty credit risk	Foundation IRB approach	CH	Not applicable	Corporates - SME	Not applicable	Defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0105_CC_FIRB_CN_Rx0	SMEC Defaulted	Counterparty credit risk	Foundation IRB approach	CN	Not applicable	Corporates - SME	Not applicable	Defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0105_CC_FIRB_CY_Rx0	SMEC Defaulted	Counterparty credit risk	Foundation IRB approach	CY	Not applicable	Corporates - SME	Not applicable	Defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0105_CC_FIRB_CZ_Rx0	SMEC Defaulted	Counterparty credit risk	Foundation IRB approach	CZ	Not applicable	Corporates - SME	Not applicable	Defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0105_CC_FIRB_DE_Rx0	SMEC Defaulted	Counterparty credit risk	Foundation IRB approach	DE	Not applicable	Corporates - SME	Not applicable	Defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0105_CC_FIRB_DK_Rx0	SMEC Defaulted	Counterparty credit risk	Foundation IRB approach	DK	Not applicable	Corporates - SME	Not applicable	Defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0105_CC_FIRB_EE_Rx0	SMEC Defaulted	Counterparty credit risk	Foundation IRB approach	EE	Not applicable	Corporates - SME	Not applicable	Defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0105_CC_FIRB_ES_Rx0	SMEC Defaulted	Counterparty credit risk	Foundation IRB approach	ES	Not applicable	Corporates - SME	Not applicable	Defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0105_CC_FIRB_FI_Rx0	SMEC Defaulted	Counterparty credit risk	Foundation IRB approach	FI	Not applicable	Corporates - SME	Not applicable	Defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0105_CC_FIRB_FR_Rx0	SMEC Defaulted	Counterparty credit risk	Foundation IRB approach	FR	Not applicable	Corporates - SME	Not applicable	Defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0105_CC_FIRB_GB_Rx0	SMEC Defaulted	Counterparty credit risk	Foundation IRB approach	GB	Not applicable	Corporates - SME	Not applicable	Defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0105_CC_FIRB_GR_Rx0	SMEC Defaulted	Counterparty credit risk	Foundation IRB approach	GR	Not applicable	Corporates - SME	Not applicable	Defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0105_CC_FIRB_HK_Rx0	SMEC Defaulted	Counterparty credit risk	Foundation IRB approach	HK	Not applicable	Corporates - SME	Not applicable	Defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0105_CC_FIRB_HR_Rx0	SMEC Defaulted	Counterparty credit risk	Foundation IRB approach	HR	Not applicable	Corporates - SME	Not applicable	Defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMEC_ALL_0105_CC_FIRB_HU_Rx0	SMEC Defaulted	Counterparty credit risk	Foundation IRB approach	HU	Not applicable	Corporates - SME	Not applicable	Defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0105_CC_FIRB_IE_Rx0	SMEC Defaulted	Counterparty credit risk	Foundation IRB approach	IE	Not applicable	Corporates - SME	Not applicable	Defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0105_CC_FIRB_IL_Rx0	SMEC Defaulted	Counterparty credit risk	Foundation IRB approach	IL	Not applicable	Corporates - SME	Not applicable	Defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0105_CC_FIRB_IT_Rx0	SMEC Defaulted	Counterparty credit risk	Foundation IRB approach	IT	Not applicable	Corporates - SME	Not applicable	Defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0105_CC_FIRB_JP_Rx0	SMEC Defaulted	Counterparty credit risk	Foundation IRB approach	JP	Not applicable	Corporates - SME	Not applicable	Defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0105_CC_FIRB_KR_Rx0	SMEC Defaulted	Counterparty credit risk	Foundation IRB approach	KR	Not applicable	Corporates - SME	Not applicable	Defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0105_CC_FIRB_LT_Rx0	SMEC Defaulted	Counterparty credit risk	Foundation IRB approach	LT	Not applicable	Corporates - SME	Not applicable	Defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0105_CC_FIRB_LU_Rx0	SMEC Defaulted	Counterparty credit risk	Foundation IRB approach	LU	Not applicable	Corporates - SME	Not applicable	Defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0105_CC_FIRB_LV_Rx0	SMEC Defaulted	Counterparty credit risk	Foundation IRB approach	LV	Not applicable	Corporates - SME	Not applicable	Defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0105_CC_FIRB_MT_Rx0	SMEC Defaulted	Counterparty credit risk	Foundation IRB approach	MT	Not applicable	Corporates - SME	Not applicable	Defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0105_CC_FIRB_NL_Rx0	SMEC Defaulted	Counterparty credit risk	Foundation IRB approach	NL	Not applicable	Corporates - SME	Not applicable	Defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0105_CC_FIRB_NO_Rx0	SMEC Defaulted	Counterparty credit risk	Foundation IRB approach	NO	Not applicable	Corporates - SME	Not applicable	Defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0105_CC_FIRB_PL_Rx0	SMEC Defaulted	Counterparty credit risk	Foundation IRB approach	PL	Not applicable	Corporates - SME	Not applicable	Defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0105_CC_FIRB_PT_Rx0	SMEC Defaulted	Counterparty credit risk	Foundation IRB approach	PT	Not applicable	Corporates - SME	Not applicable	Defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0105_CC_FIRB_RO_Rx0	SMEC Defaulted	Counterparty credit risk	Foundation IRB approach	RO	Not applicable	Corporates - SME	Not applicable	Defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0105_CC_FIRB_RU_Rx0	SMEC Defaulted	Counterparty credit risk	Foundation IRB approach	RU	Not applicable	Corporates - SME	Not applicable	Defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0105_CC_FIRB_SE_Rx0	SMEC Defaulted	Counterparty credit risk	Foundation IRB approach	SE	Not applicable	Corporates - SME	Not applicable	Defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0105_CC_FIRB_SG_Rx0	SMEC Defaulted	Counterparty credit risk	Foundation IRB approach	SG	Not applicable	Corporates - SME	Not applicable	Defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0105_CC_FIRB_SI_Rx0	SMEC Defaulted	Counterparty credit risk	Foundation IRB approach	SI	Not applicable	Corporates - SME	Not applicable	Defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0105_CC_FIRB_SK_Rx0	SMEC Defaulted	Counterparty credit risk	Foundation IRB approach	SK	Not applicable	Corporates - SME	Not applicable	Defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0105_CC_FIRB_TR_Rx0	SMEC Defaulted	Counterparty credit risk	Foundation IRB approach	TR	Not applicable	Corporates - SME	Not applicable	Defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0105_CC_FIRB_US_Rx0	SMEC Defaulted	Counterparty credit risk	Foundation IRB approach	US	Not applicable	Corporates - SME	Not applicable	Defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMEC_ALL_0105_CC_FIRB_x2_Rx0	SMEC Defaulted	Counterparty credit risk	Foundation IRB approach	Other countries	Not applicable	Corporates - SME	Not applicable	Defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_x0_Rx0	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	Not applicable	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_AT_Rx0	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	AT	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_AU_Rx0	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	AU	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_BE_Rx0	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	BE	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_BG_Rx0	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	BG	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_BR_Rx0	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	BR	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_CA_Rx0	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	CA	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_CH_Rx0	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	CH	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_CN_Rx0	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	CN	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_CY_Rx0	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	CY	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_CZ_Rx0	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	CZ	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_DE_Rx0	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	DE	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_DK_Rx0	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	DK	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_EE_Rx0	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	EE	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_ES_Rx0	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	ES	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_FI_Rx0	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	FI	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_FR_Rx0	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	FR	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_GB_Rx0	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	GB	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_GR_Rx0	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	GR	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_HK_Rx0	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	HK	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_HR_Rx0	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	HR	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMEC_ALL_0106_CC_FIRB_HU_Rx0	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	HU	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_IE_Rx0	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	IE	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_IL_Rx0	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	IL	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_IT_Rx0	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	IT	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_JP_Rx0	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	JP	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_KR_Rx0	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	KR	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_LT_Rx0	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	LT	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_LU_Rx0	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	LU	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_LV_Rx0	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	LV	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_MT_Rx0	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	MT	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_NL_Rx0	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	NL	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_NO_Rx0	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	NO	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_PL_Rx0	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	PL	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_PT_Rx0	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	PT	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_RO_Rx0	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	RO	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_RU_Rx0	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	RU	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_SE_Rx0	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	SE	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_SG_Rx0	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	SG	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_SI_Rx0	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	SI	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_SK_Rx0	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	SK	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_TR_Rx0	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	TR	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_US_Rx0	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	US	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMEC_ALL_0106_CC_FIRB_x2_Rx0	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	Other countries	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0108_CC_FIRB_x0_Rx0	SMEC Non-defaulted Secured	Counterparty credit risk	Foundation IRB approach	Not applicable	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0108_CC_FIRB_AT_Rx0	SMEC Non-defaulted Secured	Counterparty credit risk	Foundation IRB approach	AT	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0108_CC_FIRB_AU_Rx0	SMEC Non-defaulted Secured	Counterparty credit risk	Foundation IRB approach	AU	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0108_CC_FIRB_BE_Rx0	SMEC Non-defaulted Secured	Counterparty credit risk	Foundation IRB approach	BE	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0108_CC_FIRB_BG_Rx0	SMEC Non-defaulted Secured	Counterparty credit risk	Foundation IRB approach	BG	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0108_CC_FIRB_BR_Rx0	SMEC Non-defaulted Secured	Counterparty credit risk	Foundation IRB approach	BR	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0108_CC_FIRB_CA_Rx0	SMEC Non-defaulted Secured	Counterparty credit risk	Foundation IRB approach	CA	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0108_CC_FIRB_CH_Rx0	SMEC Non-defaulted Secured	Counterparty credit risk	Foundation IRB approach	CH	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0108_CC_FIRB_CN_Rx0	SMEC Non-defaulted Secured	Counterparty credit risk	Foundation IRB approach	CN	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0108_CC_FIRB_CY_Rx0	SMEC Non-defaulted Secured	Counterparty credit risk	Foundation IRB approach	CY	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0108_CC_FIRB_CZ_Rx0	SMEC Non-defaulted Secured	Counterparty credit risk	Foundation IRB approach	CZ	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0108_CC_FIRB_DE_Rx0	SMEC Non-defaulted Secured	Counterparty credit risk	Foundation IRB approach	DE	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0108_CC_FIRB_DK_Rx0	SMEC Non-defaulted Secured	Counterparty credit risk	Foundation IRB approach	DK	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0108_CC_FIRB_EE_Rx0	SMEC Non-defaulted Secured	Counterparty credit risk	Foundation IRB approach	EE	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0108_CC_FIRB_ES_Rx0	SMEC Non-defaulted Secured	Counterparty credit risk	Foundation IRB approach	ES	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0108_CC_FIRB_FI_Rx0	SMEC Non-defaulted Secured	Counterparty credit risk	Foundation IRB approach	FI	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0108_CC_FIRB_FR_Rx0	SMEC Non-defaulted Secured	Counterparty credit risk	Foundation IRB approach	FR	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0108_CC_FIRB_GB_Rx0	SMEC Non-defaulted Secured	Counterparty credit risk	Foundation IRB approach	GB	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0108_CC_FIRB_GR_Rx0	SMEC Non-defaulted Secured	Counterparty credit risk	Foundation IRB approach	GR	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0108_CC_FIRB_HK_Rx0	SMEC Non-defaulted Secured	Counterparty credit risk	Foundation IRB approach	HK	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0108_CC_FIRB_HR_Rx0	SMEC Non-defaulted Secured	Counterparty credit risk	Foundation IRB approach	HR	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMEC_ALL_0108_CC_FIRB_HU_Rx0	SMEC Non-defaulted Secured	Counterparty credit risk	Foundation IRB approach	HU	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0108_CC_FIRB_IE_Rx0	SMEC Non-defaulted Secured	Counterparty credit risk	Foundation IRB approach	IE	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0108_CC_FIRB_IL_Rx0	SMEC Non-defaulted Secured	Counterparty credit risk	Foundation IRB approach	IL	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0108_CC_FIRB_IT_Rx0	SMEC Non-defaulted Secured	Counterparty credit risk	Foundation IRB approach	IT	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0108_CC_FIRB_JP_Rx0	SMEC Non-defaulted Secured	Counterparty credit risk	Foundation IRB approach	JP	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0108_CC_FIRB_KR_Rx0	SMEC Non-defaulted Secured	Counterparty credit risk	Foundation IRB approach	KR	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0108_CC_FIRB_LT_Rx0	SMEC Non-defaulted Secured	Counterparty credit risk	Foundation IRB approach	LT	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0108_CC_FIRB_LU_Rx0	SMEC Non-defaulted Secured	Counterparty credit risk	Foundation IRB approach	LU	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0108_CC_FIRB_LV_Rx0	SMEC Non-defaulted Secured	Counterparty credit risk	Foundation IRB approach	LV	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0108_CC_FIRB_MT_Rx0	SMEC Non-defaulted Secured	Counterparty credit risk	Foundation IRB approach	MT	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0108_CC_FIRB_NL_Rx0	SMEC Non-defaulted Secured	Counterparty credit risk	Foundation IRB approach	NL	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0108_CC_FIRB_NO_Rx0	SMEC Non-defaulted Secured	Counterparty credit risk	Foundation IRB approach	NO	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0108_CC_FIRB_PL_Rx0	SMEC Non-defaulted Secured	Counterparty credit risk	Foundation IRB approach	PL	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0108_CC_FIRB_PT_Rx0	SMEC Non-defaulted Secured	Counterparty credit risk	Foundation IRB approach	PT	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0108_CC_FIRB_RO_Rx0	SMEC Non-defaulted Secured	Counterparty credit risk	Foundation IRB approach	RO	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0108_CC_FIRB_RU_Rx0	SMEC Non-defaulted Secured	Counterparty credit risk	Foundation IRB approach	RU	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0108_CC_FIRB_SE_Rx0	SMEC Non-defaulted Secured	Counterparty credit risk	Foundation IRB approach	SE	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0108_CC_FIRB_SG_Rx0	SMEC Non-defaulted Secured	Counterparty credit risk	Foundation IRB approach	SG	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0108_CC_FIRB_SI_Rx0	SMEC Non-defaulted Secured	Counterparty credit risk	Foundation IRB approach	SI	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0108_CC_FIRB_SK_Rx0	SMEC Non-defaulted Secured	Counterparty credit risk	Foundation IRB approach	SK	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0108_CC_FIRB_TR_Rx0	SMEC Non-defaulted Secured	Counterparty credit risk	Foundation IRB approach	TR	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0108_CC_FIRB_US_Rx0	SMEC Non-defaulted Secured	Counterparty credit risk	Foundation IRB approach	US	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMEC_ALL_0108_CC_FIRB_x2_Rx0	SMEC Non-defaulted Secured	Counterparty credit risk	Foundation IRB approach	Other countries	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0107_CC_FIRB_x0_Rx0	SMEC Non-defaulted Unsecured	Counterparty credit risk	Foundation IRB approach	Not applicable	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Exposures without credit protection	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0107_CC_FIRB_AT_Rx0	SMEC Non-defaulted Unsecured	Counterparty credit risk	Foundation IRB approach	AT	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Exposures without credit protection	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0107_CC_FIRB_AU_Rx0	SMEC Non-defaulted Unsecured	Counterparty credit risk	Foundation IRB approach	AU	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Exposures without credit protection	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0107_CC_FIRB_BE_Rx0	SMEC Non-defaulted Unsecured	Counterparty credit risk	Foundation IRB approach	BE	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Exposures without credit protection	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0107_CC_FIRB_BG_Rx0	SMEC Non-defaulted Unsecured	Counterparty credit risk	Foundation IRB approach	BG	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Exposures without credit protection	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0107_CC_FIRB_BR_Rx0	SMEC Non-defaulted Unsecured	Counterparty credit risk	Foundation IRB approach	BR	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Exposures without credit protection	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0107_CC_FIRB_CA_Rx0	SMEC Non-defaulted Unsecured	Counterparty credit risk	Foundation IRB approach	CA	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Exposures without credit protection	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0107_CC_FIRB_CH_Rx0	SMEC Non-defaulted Unsecured	Counterparty credit risk	Foundation IRB approach	CH	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Exposures without credit protection	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0107_CC_FIRB_CN_Rx0	SMEC Non-defaulted Unsecured	Counterparty credit risk	Foundation IRB approach	CN	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Exposures without credit protection	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0107_CC_FIRB_CY_Rx0	SMEC Non-defaulted Unsecured	Counterparty credit risk	Foundation IRB approach	CY	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Exposures without credit protection	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0107_CC_FIRB_CZ_Rx0	SMEC Non-defaulted Unsecured	Counterparty credit risk	Foundation IRB approach	CZ	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Exposures without credit protection	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0107_CC_FIRB_DE_Rx0	SMEC Non-defaulted Unsecured	Counterparty credit risk	Foundation IRB approach	DE	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Exposures without credit protection	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0107_CC_FIRB_DK_Rx0	SMEC Non-defaulted Unsecured	Counterparty credit risk	Foundation IRB approach	DK	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Exposures without credit protection	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0107_CC_FIRB_EE_Rx0	SMEC Non-defaulted Unsecured	Counterparty credit risk	Foundation IRB approach	EE	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Exposures without credit protection	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0107_CC_FIRB_ES_Rx0	SMEC Non-defaulted Unsecured	Counterparty credit risk	Foundation IRB approach	ES	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Exposures without credit protection	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0107_CC_FIRB_FI_Rx0	SMEC Non-defaulted Unsecured	Counterparty credit risk	Foundation IRB approach	FI	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Exposures without credit protection	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0107_CC_FIRB_FR_Rx0	SMEC Non-defaulted Unsecured	Counterparty credit risk	Foundation IRB approach	FR	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Exposures without credit protection	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0107_CC_FIRB_GB_Rx0	SMEC Non-defaulted Unsecured	Counterparty credit risk	Foundation IRB approach	GB	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Exposures without credit protection	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0107_CC_FIRB_GR_Rx0	SMEC Non-defaulted Unsecured	Counterparty credit risk	Foundation IRB approach	GR	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Exposures without credit protection	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0107_CC_FIRB_HK_Rx0	SMEC Non-defaulted Unsecured	Counterparty credit risk	Foundation IRB approach	HK	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Exposures without credit protection	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0107_CC_FIRB_HR_Rx0	SMEC Non-defaulted Unsecured	Counterparty credit risk	Foundation IRB approach	HR	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Exposures without credit protection	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMEC_ALL_0107_CC_FIRB_HU_Rx0	SMEC Non-defaulted Unsecured	Counterparty credit risk	Foundation IRB approach	HU	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Exposures without credit protection	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0107_CC_FIRB_IE_Rx0	SMEC Non-defaulted Unsecured	Counterparty credit risk	Foundation IRB approach	IE	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Exposures without credit protection	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0107_CC_FIRB_IL_Rx0	SMEC Non-defaulted Unsecured	Counterparty credit risk	Foundation IRB approach	IL	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Exposures without credit protection	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0107_CC_FIRB_IT_Rx0	SMEC Non-defaulted Unsecured	Counterparty credit risk	Foundation IRB approach	IT	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Exposures without credit protection	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0107_CC_FIRB_JP_Rx0	SMEC Non-defaulted Unsecured	Counterparty credit risk	Foundation IRB approach	JP	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Exposures without credit protection	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0107_CC_FIRB_KR_Rx0	SMEC Non-defaulted Unsecured	Counterparty credit risk	Foundation IRB approach	KR	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Exposures without credit protection	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0107_CC_FIRB_LT_Rx0	SMEC Non-defaulted Unsecured	Counterparty credit risk	Foundation IRB approach	LT	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Exposures without credit protection	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0107_CC_FIRB_LU_Rx0	SMEC Non-defaulted Unsecured	Counterparty credit risk	Foundation IRB approach	LU	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Exposures without credit protection	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0107_CC_FIRB_LV_Rx0	SMEC Non-defaulted Unsecured	Counterparty credit risk	Foundation IRB approach	LV	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Exposures without credit protection	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0107_CC_FIRB_MT_Rx0	SMEC Non-defaulted Unsecured	Counterparty credit risk	Foundation IRB approach	MT	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Exposures without credit protection	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0107_CC_FIRB_NL_Rx0	SMEC Non-defaulted Unsecured	Counterparty credit risk	Foundation IRB approach	NL	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Exposures without credit protection	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0107_CC_FIRB_NO_Rx0	SMEC Non-defaulted Unsecured	Counterparty credit risk	Foundation IRB approach	NO	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Exposures without credit protection	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0107_CC_FIRB_PL_Rx0	SMEC Non-defaulted Unsecured	Counterparty credit risk	Foundation IRB approach	PL	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Exposures without credit protection	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0107_CC_FIRB_PT_Rx0	SMEC Non-defaulted Unsecured	Counterparty credit risk	Foundation IRB approach	PT	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Exposures without credit protection	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0107_CC_FIRB_RO_Rx0	SMEC Non-defaulted Unsecured	Counterparty credit risk	Foundation IRB approach	RO	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Exposures without credit protection	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0107_CC_FIRB_RU_Rx0	SMEC Non-defaulted Unsecured	Counterparty credit risk	Foundation IRB approach	RU	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Exposures without credit protection	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0107_CC_FIRB_SE_Rx0	SMEC Non-defaulted Unsecured	Counterparty credit risk	Foundation IRB approach	SE	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Exposures without credit protection	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0107_CC_FIRB_SG_Rx0	SMEC Non-defaulted Unsecured	Counterparty credit risk	Foundation IRB approach	SG	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Exposures without credit protection	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0107_CC_FIRB_SI_Rx0	SMEC Non-defaulted Unsecured	Counterparty credit risk	Foundation IRB approach	SI	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Exposures without credit protection	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0107_CC_FIRB_SK_Rx0	SMEC Non-defaulted Unsecured	Counterparty credit risk	Foundation IRB approach	SK	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Exposures without credit protection	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0107_CC_FIRB_TR_Rx0	SMEC Non-defaulted Unsecured	Counterparty credit risk	Foundation IRB approach	TR	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Exposures without credit protection	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0107_CC_FIRB_US_Rx0	SMEC Non-defaulted Unsecured	Counterparty credit risk	Foundation IRB approach	US	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Exposures without credit protection	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMEC_ALL_0107_CC_FIRB_x2_Rx0	SMEC Non-defaulted Unsecured	Counterparty credit risk	Foundation IRB approach	Other countries	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Exposures without credit protection	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0109_CC_FIRB_x0_Rx0	SMEC Non-defaulted Secured	Counterparty credit risk	Foundation IRB approach	Not applicable	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Real estate collateral	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

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Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMEC_ALL_0109_CC_FIRB_AT_Rx0	SMEC Non-defaulted Secured	Counterparty credit risk	Foundation IRB approach	AT	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Real estate collateral	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0109_CC_FIRB_AU_Rx0	SMEC Non-defaulted Secured	Counterparty credit risk	Foundation IRB approach	AU	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Real estate collateral	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0109_CC_FIRB_BE_Rx0	SMEC Non-defaulted Secured	Counterparty credit risk	Foundation IRB approach	BE	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Real estate collateral	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0109_CC_FIRB_BG_Rx0	SMEC Non-defaulted Secured	Counterparty credit risk	Foundation IRB approach	BG	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Real estate collateral	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0109_CC_FIRB_BR_Rx0	SMEC Non-defaulted Secured	Counterparty credit risk	Foundation IRB approach	BR	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Real estate collateral	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0109_CC_FIRB_CA_Rx0	SMEC Non-defaulted Secured	Counterparty credit risk	Foundation IRB approach	CA	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Real estate collateral	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0109_CC_FIRB_CH_Rx0	SMEC Non-defaulted Secured	Counterparty credit risk	Foundation IRB approach	CH	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Real estate collateral	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0109_CC_FIRB_CN_Rx0	SMEC Non-defaulted Secured	Counterparty credit risk	Foundation IRB approach	CN	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Real estate collateral	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0109_CC_FIRB_CY_Rx0	SMEC Non-defaulted Secured	Counterparty credit risk	Foundation IRB approach	CY	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Real estate collateral	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0109_CC_FIRB_CZ_Rx0	SMEC Non-defaulted Secured	Counterparty credit risk	Foundation IRB approach	CZ	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Real estate collateral	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0109_CC_FIRB_DE_Rx0	SMEC Non-defaulted Secured	Counterparty credit risk	Foundation IRB approach	DE	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Real estate collateral	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0109_CC_FIRB_DK_Rx0	SMEC Non-defaulted Secured	Counterparty credit risk	Foundation IRB approach	DK	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Real estate collateral	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0109_CC_FIRB_EE_Rx0	SMEC Non-defaulted Secured	Counterparty credit risk	Foundation IRB approach	EE	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Real estate collateral	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0109_CC_FIRB_ES_Rx0	SMEC Non-defaulted Secured	Counterparty credit risk	Foundation IRB approach	ES	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Real estate collateral	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0109_CC_FIRB_FI_Rx0	SMEC Non-defaulted Secured	Counterparty credit risk	Foundation IRB approach	FI	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Real estate collateral	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0109_CC_FIRB_FR_Rx0	SMEC Non-defaulted Secured	Counterparty credit risk	Foundation IRB approach	FR	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Real estate collateral	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0109_CC_FIRB_GB_Rx0	SMEC Non-defaulted Secured	Counterparty credit risk	Foundation IRB approach	GB	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Real estate collateral	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0109_CC_FIRB_GR_Rx0	SMEC Non-defaulted Secured	Counterparty credit risk	Foundation IRB approach	GR	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Real estate collateral	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0109_CC_FIRB_HK_Rx0	SMEC Non-defaulted Secured	Counterparty credit risk	Foundation IRB approach	HK	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Real estate collateral	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0109_CC_FIRB_HR_Rx0	SMEC Non-defaulted Secured	Counterparty credit risk	Foundation IRB approach	HR	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Real estate collateral	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMEC_ALL_0109_CC_FIRB_HU_Rx0	SMEC Non-defaulted Secured	Counterparty credit risk	Foundation IRB approach	HU	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Real estate collateral	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0109_CC_FIRB_IE_Rx0	SMEC Non-defaulted Secured	Counterparty credit risk	Foundation IRB approach	IE	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Real estate collateral	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0109_CC_FIRB_IL_Rx0	SMEC Non-defaulted Secured	Counterparty credit risk	Foundation IRB approach	IL	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Real estate collateral	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0109_CC_FIRB_IT_Rx0	SMEC Non-defaulted Secured	Counterparty credit risk	Foundation IRB approach	IT	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Real estate collateral	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0109_CC_FIRB_JP_Rx0	SMEC Non-defaulted Secured	Counterparty credit risk	Foundation IRB approach	JP	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Real estate collateral	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0109_CC_FIRB_KR_Rx0	SMEC Non-defaulted Secured	Counterparty credit risk	Foundation IRB approach	KR	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Real estate collateral	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0109_CC_FIRB_LT_Rx0	SMEC Non-defaulted Secured	Counterparty credit risk	Foundation IRB approach	LT	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Real estate collateral	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0109_CC_FIRB_LU_Rx0	SMEC Non-defaulted Secured	Counterparty credit risk	Foundation IRB approach	LU	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Real estate collateral	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0109_CC_FIRB_LV_Rx0	SMEC Non-defaulted Secured	Counterparty credit risk	Foundation IRB approach	LV	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Real estate collateral	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0109_CC_FIRB_MT_Rx0	SMEC Non-defaulted Secured	Counterparty credit risk	Foundation IRB approach	MT	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Real estate collateral	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0109_CC_FIRB_NL_Rx0	SMEC Non-defaulted Secured	Counterparty credit risk	Foundation IRB approach	NL	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Real estate collateral	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0109_CC_FIRB_NO_Rx0	SMEC Non-defaulted Secured	Counterparty credit risk	Foundation IRB approach	NO	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Real estate collateral	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0109_CC_FIRB_PL_Rx0	SMEC Non-defaulted Secured	Counterparty credit risk	Foundation IRB approach	PL	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Real estate collateral	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0109_CC_FIRB_PT_Rx0	SMEC Non-defaulted Secured	Counterparty credit risk	Foundation IRB approach	PT	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Real estate collateral	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0109_CC_FIRB_RO_Rx0	SMEC Non-defaulted Secured	Counterparty credit risk	Foundation IRB approach	RO	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Real estate collateral	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0109_CC_FIRB_RU_Rx0	SMEC Non-defaulted Secured	Counterparty credit risk	Foundation IRB approach	RU	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Real estate collateral	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0109_CC_FIRB_SE_Rx0	SMEC Non-defaulted Secured	Counterparty credit risk	Foundation IRB approach	SE	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Real estate collateral	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0109_CC_FIRB_SG_Rx0	SMEC Non-defaulted Secured	Counterparty credit risk	Foundation IRB approach	SG	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Real estate collateral	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0109_CC_FIRB_SI_Rx0	SMEC Non-defaulted Secured	Counterparty credit risk	Foundation IRB approach	SI	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Real estate collateral	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0109_CC_FIRB_SK_Rx0	SMEC Non-defaulted Secured	Counterparty credit risk	Foundation IRB approach	SK	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Real estate collateral	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0109_CC_FIRB_TR_Rx0	SMEC Non-defaulted Secured	Counterparty credit risk	Foundation IRB approach	TR	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Real estate collateral	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0109_CC_FIRB_US_Rx0	SMEC Non-defaulted Secured	Counterparty credit risk	Foundation IRB approach	US	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Real estate collateral	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMEC_ALL_0109_CC_FIRB_x2_Rx0	SMEC Non-defaulted Secured	Counterparty credit risk	Foundation IRB approach	Other countries	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Real estate collateral	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0110_CC_FIRB_x0_Rx0	SMEC Non-defaulted Secured	Counterparty credit risk	Foundation IRB approach	Not applicable	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Eligible collateral other than real estate	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0110_CC_FIRB_AT_Rx0	SMEC Non-defaulted Secured	Counterparty credit risk	Foundation IRB approach	AT	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Eligible collateral other than real estate	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0110_CC_FIRB_AU_Rx0	SMEC Non-defaulted Secured	Counterparty credit risk	Foundation IRB approach	AU	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Eligible collateral other than real estate	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0110_CC_FIRB_BE_Rx0	SMEC Non-defaulted Secured	Counterparty credit risk	Foundation IRB approach	BE	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Eligible collateral other than real estate	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0110_CC_FIRB_BG_Rx0	SMEC Non-defaulted Secured	Counterparty credit risk	Foundation IRB approach	BG	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Eligible collateral other than real estate	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0110_CC_FIRB_BR_Rx0	SMEC Non-defaulted Secured	Counterparty credit risk	Foundation IRB approach	BR	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Eligible collateral other than real estate	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0110_CC_FIRB_CA_Rx0	SMEC Non-defaulted Secured	Counterparty credit risk	Foundation IRB approach	CA	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Eligible collateral other than real estate	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0110_CC_FIRB_CH_Rx0	SMEC Non-defaulted Secured	Counterparty credit risk	Foundation IRB approach	CH	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Eligible collateral other than real estate	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0110_CC_FIRB_CN_Rx0	SMEC Non-defaulted Secured	Counterparty credit risk	Foundation IRB approach	CN	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Eligible collateral other than real estate	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0110_CC_FIRB_CY_Rx0	SMEC Non-defaulted Secured	Counterparty credit risk	Foundation IRB approach	CY	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Eligible collateral other than real estate	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0110_CC_FIRB_CZ_Rx0	SMEC Non-defaulted Secured	Counterparty credit risk	Foundation IRB approach	CZ	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Eligible collateral other than real estate	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0110_CC_FIRB_DE_Rx0	SMEC Non-defaulted Secured	Counterparty credit risk	Foundation IRB approach	DE	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Eligible collateral other than real estate	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0110_CC_FIRB_DK_Rx0	SMEC Non-defaulted Secured	Counterparty credit risk	Foundation IRB approach	DK	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Eligible collateral other than real estate	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0110_CC_FIRB_EE_Rx0	SMEC Non-defaulted Secured	Counterparty credit risk	Foundation IRB approach	EE	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Eligible collateral other than real estate	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0110_CC_FIRB_ES_Rx0	SMEC Non-defaulted Secured	Counterparty credit risk	Foundation IRB approach	ES	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Eligible collateral other than real estate	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0110_CC_FIRB_FI_Rx0	SMEC Non-defaulted Secured	Counterparty credit risk	Foundation IRB approach	FI	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Eligible collateral other than real estate	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0110_CC_FIRB_FR_Rx0	SMEC Non-defaulted Secured	Counterparty credit risk	Foundation IRB approach	FR	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Eligible collateral other than real estate	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0110_CC_FIRB_GB_Rx0	SMEC Non-defaulted Secured	Counterparty credit risk	Foundation IRB approach	GB	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Eligible collateral other than real estate	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0110_CC_FIRB_GR_Rx0	SMEC Non-defaulted Secured	Counterparty credit risk	Foundation IRB approach	GR	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Eligible collateral other than real estate	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0110_CC_FIRB_HK_Rx0	SMEC Non-defaulted Secured	Counterparty credit risk	Foundation IRB approach	HK	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Eligible collateral other than real estate	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0110_CC_FIRB_HR_Rx0	SMEC Non-defaulted Secured	Counterparty credit risk	Foundation IRB approach	HR	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Eligible collateral other than real estate	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMEC_ALL_0110_CC_FIRB_HU_Rx0	SMEC Non-defaulted Secured	Counterparty credit risk	Foundation IRB approach	HU	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Eligible collateral other than real estate	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0110_CC_FIRB_IE_Rx0	SMEC Non-defaulted Secured	Counterparty credit risk	Foundation IRB approach	IE	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Eligible collateral other than real estate	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0110_CC_FIRB_IL_Rx0	SMEC Non-defaulted Secured	Counterparty credit risk	Foundation IRB approach	IL	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Eligible collateral other than real estate	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0110_CC_FIRB_IT_Rx0	SMEC Non-defaulted Secured	Counterparty credit risk	Foundation IRB approach	IT	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Eligible collateral other than real estate	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0110_CC_FIRB_JP_Rx0	SMEC Non-defaulted Secured	Counterparty credit risk	Foundation IRB approach	JP	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Eligible collateral other than real estate	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0110_CC_FIRB_KR_Rx0	SMEC Non-defaulted Secured	Counterparty credit risk	Foundation IRB approach	KR	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Eligible collateral other than real estate	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0110_CC_FIRB_LT_Rx0	SMEC Non-defaulted Secured	Counterparty credit risk	Foundation IRB approach	LT	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Eligible collateral other than real estate	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0110_CC_FIRB_LU_Rx0	SMEC Non-defaulted Secured	Counterparty credit risk	Foundation IRB approach	LU	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Eligible collateral other than real estate	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0110_CC_FIRB_LV_Rx0	SMEC Non-defaulted Secured	Counterparty credit risk	Foundation IRB approach	LV	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Eligible collateral other than real estate	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0110_CC_FIRB_MT_Rx0	SMEC Non-defaulted Secured	Counterparty credit risk	Foundation IRB approach	MT	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Eligible collateral other than real estate	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0110_CC_FIRB_NL_Rx0	SMEC Non-defaulted Secured	Counterparty credit risk	Foundation IRB approach	NL	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Eligible collateral other than real estate	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0110_CC_FIRB_NO_Rx0	SMEC Non-defaulted Secured	Counterparty credit risk	Foundation IRB approach	NO	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Eligible collateral other than real estate	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0110_CC_FIRB_PL_Rx0	SMEC Non-defaulted Secured	Counterparty credit risk	Foundation IRB approach	PL	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Eligible collateral other than real estate	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0110_CC_FIRB_PT_Rx0	SMEC Non-defaulted Secured	Counterparty credit risk	Foundation IRB approach	PT	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Eligible collateral other than real estate	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0110_CC_FIRB_RO_Rx0	SMEC Non-defaulted Secured	Counterparty credit risk	Foundation IRB approach	RO	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Eligible collateral other than real estate	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0110_CC_FIRB_RU_Rx0	SMEC Non-defaulted Secured	Counterparty credit risk	Foundation IRB approach	RU	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Eligible collateral other than real estate	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0110_CC_FIRB_SE_Rx0	SMEC Non-defaulted Secured	Counterparty credit risk	Foundation IRB approach	SE	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Eligible collateral other than real estate	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0110_CC_FIRB_SG_Rx0	SMEC Non-defaulted Secured	Counterparty credit risk	Foundation IRB approach	SG	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Eligible collateral other than real estate	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0110_CC_FIRB_SI_Rx0	SMEC Non-defaulted Secured	Counterparty credit risk	Foundation IRB approach	SI	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Eligible collateral other than real estate	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0110_CC_FIRB_SK_Rx0	SMEC Non-defaulted Secured	Counterparty credit risk	Foundation IRB approach	SK	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Eligible collateral other than real estate	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0110_CC_FIRB_TR_Rx0	SMEC Non-defaulted Secured	Counterparty credit risk	Foundation IRB approach	TR	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Eligible collateral other than real estate	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0110_CC_FIRB_US_Rx0	SMEC Non-defaulted Secured	Counterparty credit risk	Foundation IRB approach	US	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Eligible collateral other than real estate	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMEC_ALL_0110_CC_FIRB_x2_Rx0	SMEC Non-defaulted Secured	Counterparty credit risk	Foundation IRB approach	Other countries	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Eligible collateral other than real estate	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0111_CC_FIRB_x0_Rx0	SMEC Non-defaulted Unsecured Construction	Counterparty credit risk	Foundation IRB approach	Not applicable	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Exposures without credit protection	Not applicable	F Construction	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0111_CC_FIRB_AT_Rx0	SMEC Non-defaulted Unsecured Construction	Counterparty credit risk	Foundation IRB approach	AT	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Exposures without credit protection	Not applicable	F Construction	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0111_CC_FIRB_AU_Rx0	SMEC Non-defaulted Unsecured Construction	Counterparty credit risk	Foundation IRB approach	AU	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Exposures without credit protection	Not applicable	F Construction	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0111_CC_FIRB_BE_Rx0	SMEC Non-defaulted Unsecured Construction	Counterparty credit risk	Foundation IRB approach	BE	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Exposures without credit protection	Not applicable	F Construction	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0111_CC_FIRB_BG_Rx0	SMEC Non-defaulted Unsecured Construction	Counterparty credit risk	Foundation IRB approach	BG	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Exposures without credit protection	Not applicable	F Construction	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0111_CC_FIRB_BR_Rx0	SMEC Non-defaulted Unsecured Construction	Counterparty credit risk	Foundation IRB approach	BR	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Exposures without credit protection	Not applicable	F Construction	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0111_CC_FIRB_CA_Rx0	SMEC Non-defaulted Unsecured Construction	Counterparty credit risk	Foundation IRB approach	CA	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Exposures without credit protection	Not applicable	F Construction	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0111_CC_FIRB_CH_Rx0	SMEC Non-defaulted Unsecured Construction	Counterparty credit risk	Foundation IRB approach	CH	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Exposures without credit protection	Not applicable	F Construction	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0111_CC_FIRB_CN_Rx0	SMEC Non-defaulted Unsecured Construction	Counterparty credit risk	Foundation IRB approach	CN	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Exposures without credit protection	Not applicable	F Construction	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0111_CC_FIRB_CY_Rx0	SMEC Non-defaulted Unsecured Construction	Counterparty credit risk	Foundation IRB approach	CY	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Exposures without credit protection	Not applicable	F Construction	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0111_CC_FIRB_CZ_Rx0	SMEC Non-defaulted Unsecured Construction	Counterparty credit risk	Foundation IRB approach	CZ	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Exposures without credit protection	Not applicable	F Construction	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0111_CC_FIRB_DE_Rx0	SMEC Non-defaulted Unsecured Construction	Counterparty credit risk	Foundation IRB approach	DE	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Exposures without credit protection	Not applicable	F Construction	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0111_CC_FIRB_DK_Rx0	SMEC Non-defaulted Unsecured Construction	Counterparty credit risk	Foundation IRB approach	DK	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Exposures without credit protection	Not applicable	F Construction	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0111_CC_FIRB_EE_Rx0	SMEC Non-defaulted Unsecured Construction	Counterparty credit risk	Foundation IRB approach	EE	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Exposures without credit protection	Not applicable	F Construction	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0111_CC_FIRB_ES_Rx0	SMEC Non-defaulted Unsecured Construction	Counterparty credit risk	Foundation IRB approach	ES	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Exposures without credit protection	Not applicable	F Construction	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0111_CC_FIRB_FI_Rx0	SMEC Non-defaulted Unsecured Construction	Counterparty credit risk	Foundation IRB approach	FI	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Exposures without credit protection	Not applicable	F Construction	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0111_CC_FIRB_FR_Rx0	SMEC Non-defaulted Unsecured Construction	Counterparty credit risk	Foundation IRB approach	FR	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Exposures without credit protection	Not applicable	F Construction	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0111_CC_FIRB_GB_Rx0	SMEC Non-defaulted Unsecured Construction	Counterparty credit risk	Foundation IRB approach	GB	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Exposures without credit protection	Not applicable	F Construction	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0111_CC_FIRB_GR_Rx0	SMEC Non-defaulted Unsecured Construction	Counterparty credit risk	Foundation IRB approach	GR	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Exposures without credit protection	Not applicable	F Construction	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0111_CC_FIRB_HK_Rx0	SMEC Non-defaulted Unsecured Construction	Counterparty credit risk	Foundation IRB approach	HK	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Exposures without credit protection	Not applicable	F Construction	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0111_CC_FIRB_HR_Rx0	SMEC Non-defaulted Unsecured Construction	Counterparty credit risk	Foundation IRB approach	HR	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Exposures without credit protection	Not applicable	F Construction	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMEC_ALL_0111_CC_FIRB_HU_Rx0	SMEC Non-defaulted Unsecured Construction	Counterparty credit risk	Foundation IRB approach	HU	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Exposures without credit protection	Not applicable	F Construction	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0111_CC_FIRB_IE_Rx0	SMEC Non-defaulted Unsecured Construction	Counterparty credit risk	Foundation IRB approach	IE	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Exposures without credit protection	Not applicable	F Construction	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0111_CC_FIRB_IL_Rx0	SMEC Non-defaulted Unsecured Construction	Counterparty credit risk	Foundation IRB approach	IL	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Exposures without credit protection	Not applicable	F Construction	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0111_CC_FIRB_IT_Rx0	SMEC Non-defaulted Unsecured Construction	Counterparty credit risk	Foundation IRB approach	IT	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Exposures without credit protection	Not applicable	F Construction	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0111_CC_FIRB_JP_Rx0	SMEC Non-defaulted Unsecured Construction	Counterparty credit risk	Foundation IRB approach	JP	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Exposures without credit protection	Not applicable	F Construction	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0111_CC_FIRB_KR_Rx0	SMEC Non-defaulted Unsecured Construction	Counterparty credit risk	Foundation IRB approach	KR	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Exposures without credit protection	Not applicable	F Construction	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0111_CC_FIRB_LT_Rx0	SMEC Non-defaulted Unsecured Construction	Counterparty credit risk	Foundation IRB approach	LT	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Exposures without credit protection	Not applicable	F Construction	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0111_CC_FIRB_LU_Rx0	SMEC Non-defaulted Unsecured Construction	Counterparty credit risk	Foundation IRB approach	LU	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Exposures without credit protection	Not applicable	F Construction	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0111_CC_FIRB_LV_Rx0	SMEC Non-defaulted Unsecured Construction	Counterparty credit risk	Foundation IRB approach	LV	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Exposures without credit protection	Not applicable	F Construction	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0111_CC_FIRB_MT_Rx0	SMEC Non-defaulted Unsecured Construction	Counterparty credit risk	Foundation IRB approach	MT	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Exposures without credit protection	Not applicable	F Construction	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0111_CC_FIRB_NL_Rx0	SMEC Non-defaulted Unsecured Construction	Counterparty credit risk	Foundation IRB approach	NL	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Exposures without credit protection	Not applicable	F Construction	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0111_CC_FIRB_NO_Rx0	SMEC Non-defaulted Unsecured Construction	Counterparty credit risk	Foundation IRB approach	NO	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Exposures without credit protection	Not applicable	F Construction	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0111_CC_FIRB_PL_Rx0	SMEC Non-defaulted Unsecured Construction	Counterparty credit risk	Foundation IRB approach	PL	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Exposures without credit protection	Not applicable	F Construction	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0111_CC_FIRB_PT_Rx0	SMEC Non-defaulted Unsecured Construction	Counterparty credit risk	Foundation IRB approach	PT	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Exposures without credit protection	Not applicable	F Construction	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0111_CC_FIRB_RO_Rx0	SMEC Non-defaulted Unsecured Construction	Counterparty credit risk	Foundation IRB approach	RO	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Exposures without credit protection	Not applicable	F Construction	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0111_CC_FIRB_RU_Rx0	SMEC Non-defaulted Unsecured Construction	Counterparty credit risk	Foundation IRB approach	RU	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Exposures without credit protection	Not applicable	F Construction	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0111_CC_FIRB_SE_Rx0	SMEC Non-defaulted Unsecured Construction	Counterparty credit risk	Foundation IRB approach	SE	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Exposures without credit protection	Not applicable	F Construction	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0111_CC_FIRB_SG_Rx0	SMEC Non-defaulted Unsecured Construction	Counterparty credit risk	Foundation IRB approach	SG	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Exposures without credit protection	Not applicable	F Construction	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0111_CC_FIRB_SI_Rx0	SMEC Non-defaulted Unsecured Construction	Counterparty credit risk	Foundation IRB approach	SI	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Exposures without credit protection	Not applicable	F Construction	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0111_CC_FIRB_SK_Rx0	SMEC Non-defaulted Unsecured Construction	Counterparty credit risk	Foundation IRB approach	SK	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Exposures without credit protection	Not applicable	F Construction	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0111_CC_FIRB_TR_Rx0	SMEC Non-defaulted Unsecured Construction	Counterparty credit risk	Foundation IRB approach	TR	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Exposures without credit protection	Not applicable	F Construction	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0111_CC_FIRB_US_Rx0	SMEC Non-defaulted Unsecured Construction	Counterparty credit risk	Foundation IRB approach	US	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Exposures without credit protection	Not applicable	F Construction	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMEC_ALL_0111_CC_FIRB_x2_Rx0	SMEC Non-defaulted Unsecured Construction	Counterparty credit risk	Foundation IRB approach	Other countries	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Exposures without credit protection	Not applicable	F Construction	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0112_CC_FIRB_x0_Rx0	SMEC Non-defaulted Secured Construction	Counterparty credit risk	Foundation IRB approach	Not applicable	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Not applicable	F Construction	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0112_CC_FIRB_AT_Rx0	SMEC Non-defaulted Secured Construction	Counterparty credit risk	Foundation IRB approach	AT	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Not applicable	F Construction	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0112_CC_FIRB_AU_Rx0	SMEC Non-defaulted Secured Construction	Counterparty credit risk	Foundation IRB approach	AU	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Not applicable	F Construction	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0112_CC_FIRB_BE_Rx0	SMEC Non-defaulted Secured Construction	Counterparty credit risk	Foundation IRB approach	BE	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Not applicable	F Construction	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0112_CC_FIRB_BG_Rx0	SMEC Non-defaulted Secured Construction	Counterparty credit risk	Foundation IRB approach	BG	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Not applicable	F Construction	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0112_CC_FIRB_BR_Rx0	SMEC Non-defaulted Secured Construction	Counterparty credit risk	Foundation IRB approach	BR	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Not applicable	F Construction	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0112_CC_FIRB_CA_Rx0	SMEC Non-defaulted Secured Construction	Counterparty credit risk	Foundation IRB approach	CA	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Not applicable	F Construction	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0112_CC_FIRB_CH_Rx0	SMEC Non-defaulted Secured Construction	Counterparty credit risk	Foundation IRB approach	CH	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Not applicable	F Construction	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0112_CC_FIRB_CN_Rx0	SMEC Non-defaulted Secured Construction	Counterparty credit risk	Foundation IRB approach	CN	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Not applicable	F Construction	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0112_CC_FIRB_CY_Rx0	SMEC Non-defaulted Secured Construction	Counterparty credit risk	Foundation IRB approach	CY	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Not applicable	F Construction	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0112_CC_FIRB_CZ_Rx0	SMEC Non-defaulted Secured Construction	Counterparty credit risk	Foundation IRB approach	CZ	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Not applicable	F Construction	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0112_CC_FIRB_DE_Rx0	SMEC Non-defaulted Secured Construction	Counterparty credit risk	Foundation IRB approach	DE	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Not applicable	F Construction	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0112_CC_FIRB_DK_Rx0	SMEC Non-defaulted Secured Construction	Counterparty credit risk	Foundation IRB approach	DK	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Not applicable	F Construction	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0112_CC_FIRB_EE_Rx0	SMEC Non-defaulted Secured Construction	Counterparty credit risk	Foundation IRB approach	EE	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Not applicable	F Construction	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0112_CC_FIRB_ES_Rx0	SMEC Non-defaulted Secured Construction	Counterparty credit risk	Foundation IRB approach	ES	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Not applicable	F Construction	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0112_CC_FIRB_FI_Rx0	SMEC Non-defaulted Secured Construction	Counterparty credit risk	Foundation IRB approach	FI	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Not applicable	F Construction	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0112_CC_FIRB_FR_Rx0	SMEC Non-defaulted Secured Construction	Counterparty credit risk	Foundation IRB approach	FR	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Not applicable	F Construction	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0112_CC_FIRB_GB_Rx0	SMEC Non-defaulted Secured Construction	Counterparty credit risk	Foundation IRB approach	GB	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Not applicable	F Construction	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0112_CC_FIRB_GR_Rx0	SMEC Non-defaulted Secured Construction	Counterparty credit risk	Foundation IRB approach	GR	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Not applicable	F Construction	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0112_CC_FIRB_HK_Rx0	SMEC Non-defaulted Secured Construction	Counterparty credit risk	Foundation IRB approach	HK	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Not applicable	F Construction	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0112_CC_FIRB_HR_Rx0	SMEC Non-defaulted Secured Construction	Counterparty credit risk	Foundation IRB approach	HR	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Not applicable	F Construction	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMEC_ALL_0112_CC_FIRB_HU_Rx0	SMEC Non-defaulted Secured Construction	Counterparty credit risk	Foundation IRB approach	HU	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Not applicable	F Construction	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0112_CC_FIRB_IE_Rx0	SMEC Non-defaulted Secured Construction	Counterparty credit risk	Foundation IRB approach	IE	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Not applicable	F Construction	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0112_CC_FIRB_IL_Rx0	SMEC Non-defaulted Secured Construction	Counterparty credit risk	Foundation IRB approach	IL	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Not applicable	F Construction	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0112_CC_FIRB_IT_Rx0	SMEC Non-defaulted Secured Construction	Counterparty credit risk	Foundation IRB approach	IT	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Not applicable	F Construction	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0112_CC_FIRB_JP_Rx0	SMEC Non-defaulted Secured Construction	Counterparty credit risk	Foundation IRB approach	JP	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Not applicable	F Construction	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0112_CC_FIRB_KR_Rx0	SMEC Non-defaulted Secured Construction	Counterparty credit risk	Foundation IRB approach	KR	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Not applicable	F Construction	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0112_CC_FIRB_LT_Rx0	SMEC Non-defaulted Secured Construction	Counterparty credit risk	Foundation IRB approach	LT	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Not applicable	F Construction	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0112_CC_FIRB_LU_Rx0	SMEC Non-defaulted Secured Construction	Counterparty credit risk	Foundation IRB approach	LU	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Not applicable	F Construction	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0112_CC_FIRB_LV_Rx0	SMEC Non-defaulted Secured Construction	Counterparty credit risk	Foundation IRB approach	LV	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Not applicable	F Construction	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0112_CC_FIRB_MT_Rx0	SMEC Non-defaulted Secured Construction	Counterparty credit risk	Foundation IRB approach	MT	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Not applicable	F Construction	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0112_CC_FIRB_NL_Rx0	SMEC Non-defaulted Secured Construction	Counterparty credit risk	Foundation IRB approach	NL	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Not applicable	F Construction	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0112_CC_FIRB_NO_Rx0	SMEC Non-defaulted Secured Construction	Counterparty credit risk	Foundation IRB approach	NO	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Not applicable	F Construction	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0112_CC_FIRB_PL_Rx0	SMEC Non-defaulted Secured Construction	Counterparty credit risk	Foundation IRB approach	PL	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Not applicable	F Construction	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0112_CC_FIRB_PT_Rx0	SMEC Non-defaulted Secured Construction	Counterparty credit risk	Foundation IRB approach	PT	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Not applicable	F Construction	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0112_CC_FIRB_RO_Rx0	SMEC Non-defaulted Secured Construction	Counterparty credit risk	Foundation IRB approach	RO	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Not applicable	F Construction	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0112_CC_FIRB_RU_Rx0	SMEC Non-defaulted Secured Construction	Counterparty credit risk	Foundation IRB approach	RU	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Not applicable	F Construction	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0112_CC_FIRB_SE_Rx0	SMEC Non-defaulted Secured Construction	Counterparty credit risk	Foundation IRB approach	SE	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Not applicable	F Construction	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0112_CC_FIRB_SG_Rx0	SMEC Non-defaulted Secured Construction	Counterparty credit risk	Foundation IRB approach	SG	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Not applicable	F Construction	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0112_CC_FIRB_SI_Rx0	SMEC Non-defaulted Secured Construction	Counterparty credit risk	Foundation IRB approach	SI	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Not applicable	F Construction	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0112_CC_FIRB_SK_Rx0	SMEC Non-defaulted Secured Construction	Counterparty credit risk	Foundation IRB approach	SK	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Not applicable	F Construction	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0112_CC_FIRB_TR_Rx0	SMEC Non-defaulted Secured Construction	Counterparty credit risk	Foundation IRB approach	TR	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Not applicable	F Construction	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0112_CC_FIRB_US_Rx0	SMEC Non-defaulted Secured Construction	Counterparty credit risk	Foundation IRB approach	US	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Not applicable	F Construction	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMEC_ALL_0112_CC_FIRB_x2_Rx0	SMEC Non-defaulted Secured Construction	Counterparty credit risk	Foundation IRB approach	Other countries	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Not applicable	F Construction	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_x0_R01	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	Not applicable	Rating 1	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_AT_R01	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	AT	Rating 1	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_AU_R01	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	AU	Rating 1	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_BE_R01	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	BE	Rating 1	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_BG_R01	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	BG	Rating 1	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_BR_R01	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	BR	Rating 1	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_CA_R01	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	CA	Rating 1	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_CH_R01	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	CH	Rating 1	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_CN_R01	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	CN	Rating 1	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_CY_R01	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	CY	Rating 1	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_CZ_R01	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	CZ	Rating 1	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_DE_R01	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	DE	Rating 1	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_DK_R01	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	DK	Rating 1	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_EE_R01	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	EE	Rating 1	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_ES_R01	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	ES	Rating 1	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_FI_R01	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	FI	Rating 1	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_FR_R01	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	FR	Rating 1	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_GB_R01	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	GB	Rating 1	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_GR_R01	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	GR	Rating 1	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_HK_R01	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	HK	Rating 1	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_HR_R01	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	HR	Rating 1	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
CORP_ALL_0086_CC_FIRB_HU_R01	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	HU	Rating 1	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_IE_R01	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	IE	Rating 1	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_IL_R01	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	IL	Rating 1	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_IT_R01	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	IT	Rating 1	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_JP_R01	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	JP	Rating 1	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_KR_R01	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	KR	Rating 1	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_LT_R01	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	LT	Rating 1	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_LU_R01	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	LU	Rating 1	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_LV_R01	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	LV	Rating 1	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_MT_R01	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	MT	Rating 1	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_NL_R01	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	NL	Rating 1	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_NO_R01	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	NO	Rating 1	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_PL_R01	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	PL	Rating 1	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_PT_R01	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	PT	Rating 1	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_RO_R01	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	RO	Rating 1	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_RU_R01	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	RU	Rating 1	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_SE_R01	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	SE	Rating 1	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_SG_R01	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	SG	Rating 1	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_SI_R01	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	SI	Rating 1	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_SK_R01	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	SK	Rating 1	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_TR_R01	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	TR	Rating 1	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_US_R01	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	US	Rating 1	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
CORP_ALL_0086_CC_FIRB_x2_R01	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	Other countries	Rating 1	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_x0_R02	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	Not applicable	Rating 2	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_AT_R02	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	AT	Rating 2	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_AU_R02	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	AU	Rating 2	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_BE_R02	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	BE	Rating 2	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_BG_R02	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	BG	Rating 2	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_BR_R02	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	BR	Rating 2	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_CA_R02	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	CA	Rating 2	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_CH_R02	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	CH	Rating 2	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_CN_R02	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	CN	Rating 2	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_CY_R02	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	CY	Rating 2	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_CZ_R02	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	CZ	Rating 2	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_DE_R02	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	DE	Rating 2	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_DK_R02	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	DK	Rating 2	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_EE_R02	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	EE	Rating 2	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_ES_R02	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	ES	Rating 2	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_FI_R02	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	FI	Rating 2	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_FR_R02	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	FR	Rating 2	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_GB_R02	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	GB	Rating 2	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_GR_R02	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	GR	Rating 2	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_HK_R02	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	HK	Rating 2	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_HR_R02	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	HR	Rating 2	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
CORP_ALL_0086_CC_FIRB_HU_R02	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	HU	Rating 2	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_IE_R02	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	IE	Rating 2	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_IL_R02	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	IL	Rating 2	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_IT_R02	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	IT	Rating 2	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_JP_R02	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	JP	Rating 2	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_KR_R02	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	KR	Rating 2	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_LT_R02	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	LT	Rating 2	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_LU_R02	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	LU	Rating 2	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_LV_R02	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	LV	Rating 2	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_MT_R02	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	MT	Rating 2	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_NL_R02	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	NL	Rating 2	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_NO_R02	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	NO	Rating 2	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_PL_R02	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	PL	Rating 2	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_PT_R02	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	PT	Rating 2	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_RO_R02	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	RO	Rating 2	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_RU_R02	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	RU	Rating 2	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_SE_R02	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	SE	Rating 2	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_SG_R02	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	SG	Rating 2	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_SI_R02	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	SI	Rating 2	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_SK_R02	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	SK	Rating 2	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_TR_R02	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	TR	Rating 2	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_US_R02	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	US	Rating 2	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
CORP_ALL_0086_CC_FIRB_x2_R02	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	Other countries	Rating 2	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_x0_R03	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	Not applicable	Rating 3	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_AT_R03	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	AT	Rating 3	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_AU_R03	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	AU	Rating 3	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_BE_R03	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	BE	Rating 3	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_BG_R03	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	BG	Rating 3	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_BR_R03	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	BR	Rating 3	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_CA_R03	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	CA	Rating 3	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_CH_R03	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	CH	Rating 3	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_CN_R03	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	CN	Rating 3	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_CY_R03	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	CY	Rating 3	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_CZ_R03	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	CZ	Rating 3	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_DE_R03	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	DE	Rating 3	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_DK_R03	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	DK	Rating 3	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_EE_R03	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	EE	Rating 3	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_ES_R03	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	ES	Rating 3	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_FI_R03	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	FI	Rating 3	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_FR_R03	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	FR	Rating 3	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_GB_R03	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	GB	Rating 3	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_GR_R03	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	GR	Rating 3	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_HK_R03	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	HK	Rating 3	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_HR_R03	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	HR	Rating 3	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
CORP_ALL_0086_CC_FIRB_HU_R03	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	HU	Rating 3	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_IE_R03	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	IE	Rating 3	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_IL_R03	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	IL	Rating 3	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_IT_R03	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	IT	Rating 3	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_JP_R03	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	JP	Rating 3	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_KR_R03	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	KR	Rating 3	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_LT_R03	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	LT	Rating 3	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_LU_R03	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	LU	Rating 3	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_LV_R03	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	LV	Rating 3	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_MT_R03	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	MT	Rating 3	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_NL_R03	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	NL	Rating 3	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_NO_R03	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	NO	Rating 3	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_PL_R03	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	PL	Rating 3	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_PT_R03	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	PT	Rating 3	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_RO_R03	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	RO	Rating 3	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_RU_R03	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	RU	Rating 3	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_SE_R03	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	SE	Rating 3	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_SG_R03	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	SG	Rating 3	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_SI_R03	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	SI	Rating 3	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_SK_R03	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	SK	Rating 3	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_TR_R03	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	TR	Rating 3	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_US_R03	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	US	Rating 3	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
CORP_ALL_0086_CC_FIRB_x2_R03	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	Other countries	Rating 3	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_x0_R04	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	Not applicable	Rating 4	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_AT_R04	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	AT	Rating 4	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_AU_R04	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	AU	Rating 4	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_BE_R04	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	BE	Rating 4	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_BG_R04	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	BG	Rating 4	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_BR_R04	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	BR	Rating 4	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_CA_R04	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	CA	Rating 4	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_CH_R04	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	CH	Rating 4	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_CN_R04	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	CN	Rating 4	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_CY_R04	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	CY	Rating 4	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_CZ_R04	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	CZ	Rating 4	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_DE_R04	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	DE	Rating 4	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_DK_R04	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	DK	Rating 4	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_EE_R04	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	EE	Rating 4	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_ES_R04	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	ES	Rating 4	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_FI_R04	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	FI	Rating 4	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_FR_R04	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	FR	Rating 4	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_GB_R04	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	GB	Rating 4	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_GR_R04	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	GR	Rating 4	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_HK_R04	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	HK	Rating 4	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_HR_R04	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	HR	Rating 4	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
CORP_ALL_0086_CC_FIRB_HU_R04	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	HU	Rating 4	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_IE_R04	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	IE	Rating 4	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_IL_R04	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	IL	Rating 4	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_IT_R04	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	IT	Rating 4	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_JP_R04	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	JP	Rating 4	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_KR_R04	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	KR	Rating 4	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_LT_R04	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	LT	Rating 4	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_LU_R04	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	LU	Rating 4	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_LV_R04	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	LV	Rating 4	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_MT_R04	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	MT	Rating 4	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_NL_R04	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	NL	Rating 4	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_NO_R04	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	NO	Rating 4	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_PL_R04	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	PL	Rating 4	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_PT_R04	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	PT	Rating 4	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_RO_R04	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	RO	Rating 4	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_RU_R04	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	RU	Rating 4	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_SE_R04	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	SE	Rating 4	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_SG_R04	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	SG	Rating 4	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_SI_R04	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	SI	Rating 4	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_SK_R04	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	SK	Rating 4	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_TR_R04	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	TR	Rating 4	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_US_R04	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	US	Rating 4	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
CORP_ALL_0086_CC_FIRB_x2_R04	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	Other countries	Rating 4	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_x0_R05	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	Not applicable	Rating 5	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_AT_R05	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	AT	Rating 5	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_AU_R05	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	AU	Rating 5	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_BE_R05	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	BE	Rating 5	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_BG_R05	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	BG	Rating 5	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_BR_R05	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	BR	Rating 5	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_CA_R05	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	CA	Rating 5	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_CH_R05	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	CH	Rating 5	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_CN_R05	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	CN	Rating 5	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_CY_R05	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	CY	Rating 5	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_CZ_R05	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	CZ	Rating 5	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_DE_R05	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	DE	Rating 5	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_DK_R05	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	DK	Rating 5	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_EE_R05	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	EE	Rating 5	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_ES_R05	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	ES	Rating 5	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_FI_R05	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	FI	Rating 5	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_FR_R05	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	FR	Rating 5	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_GB_R05	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	GB	Rating 5	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_GR_R05	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	GR	Rating 5	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_HK_R05	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	HK	Rating 5	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_HR_R05	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	HR	Rating 5	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
CORP_ALL_0086_CC_FIRB_HU_R05	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	HU	Rating 5	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_IE_R05	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	IE	Rating 5	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_IL_R05	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	IL	Rating 5	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_IT_R05	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	IT	Rating 5	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_JP_R05	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	JP	Rating 5	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_KR_R05	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	KR	Rating 5	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_LT_R05	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	LT	Rating 5	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_LU_R05	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	LU	Rating 5	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_LV_R05	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	LV	Rating 5	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_MT_R05	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	MT	Rating 5	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_NL_R05	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	NL	Rating 5	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_NO_R05	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	NO	Rating 5	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_PL_R05	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	PL	Rating 5	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_PT_R05	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	PT	Rating 5	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_RO_R05	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	RO	Rating 5	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_RU_R05	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	RU	Rating 5	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_SE_R05	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	SE	Rating 5	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_SG_R05	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	SG	Rating 5	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_SI_R05	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	SI	Rating 5	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_SK_R05	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	SK	Rating 5	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_TR_R05	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	TR	Rating 5	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_US_R05	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	US	Rating 5	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
CORP_ALL_0086_CC_FIRB_x2_R05	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	Other countries	Rating 5	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_x0_R06	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	Not applicable	Rating 6	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_AT_R06	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	AT	Rating 6	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_AU_R06	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	AU	Rating 6	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_BE_R06	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	BE	Rating 6	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_BG_R06	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	BG	Rating 6	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_BR_R06	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	BR	Rating 6	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_CA_R06	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	CA	Rating 6	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_CH_R06	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	CH	Rating 6	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_CN_R06	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	CN	Rating 6	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_CY_R06	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	CY	Rating 6	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_CZ_R06	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	CZ	Rating 6	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_DE_R06	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	DE	Rating 6	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_DK_R06	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	DK	Rating 6	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_EE_R06	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	EE	Rating 6	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_ES_R06	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	ES	Rating 6	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_FI_R06	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	FI	Rating 6	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_FR_R06	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	FR	Rating 6	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_GB_R06	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	GB	Rating 6	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_GR_R06	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	GR	Rating 6	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_HK_R06	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	HK	Rating 6	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_HR_R06	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	HR	Rating 6	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
CORP_ALL_0086_CC_FIRB_HU_R06	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	HU	Rating 6	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_IE_R06	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	IE	Rating 6	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_IL_R06	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	IL	Rating 6	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_IT_R06	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	IT	Rating 6	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_JP_R06	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	JP	Rating 6	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_KR_R06	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	KR	Rating 6	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_LT_R06	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	LT	Rating 6	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_LU_R06	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	LU	Rating 6	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_LV_R06	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	LV	Rating 6	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_MT_R06	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	MT	Rating 6	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_NL_R06	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	NL	Rating 6	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_NO_R06	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	NO	Rating 6	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_PL_R06	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	PL	Rating 6	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_PT_R06	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	PT	Rating 6	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_RO_R06	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	RO	Rating 6	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_RU_R06	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	RU	Rating 6	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_SE_R06	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	SE	Rating 6	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_SG_R06	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	SG	Rating 6	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_SI_R06	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	SI	Rating 6	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_SK_R06	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	SK	Rating 6	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_TR_R06	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	TR	Rating 6	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_US_R06	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	US	Rating 6	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
CORP_ALL_0086_CC_FIRB_x2_R06	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	Other countries	Rating 6	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_x0_R07	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	Not applicable	Rating 7	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_AT_R07	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	AT	Rating 7	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_AU_R07	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	AU	Rating 7	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_BE_R07	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	BE	Rating 7	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_BG_R07	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	BG	Rating 7	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_BR_R07	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	BR	Rating 7	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_CA_R07	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	CA	Rating 7	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_CH_R07	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	CH	Rating 7	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_CN_R07	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	CN	Rating 7	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_CY_R07	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	CY	Rating 7	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_CZ_R07	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	CZ	Rating 7	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_DE_R07	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	DE	Rating 7	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_DK_R07	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	DK	Rating 7	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_EE_R07	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	EE	Rating 7	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_ES_R07	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	ES	Rating 7	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_FI_R07	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	FI	Rating 7	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_FR_R07	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	FR	Rating 7	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_GB_R07	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	GB	Rating 7	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_GR_R07	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	GR	Rating 7	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_HK_R07	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	HK	Rating 7	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_HR_R07	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	HR	Rating 7	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
CORP_ALL_0086_CC_FIRB_HU_R07	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	HU	Rating 7	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_IE_R07	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	IE	Rating 7	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_IL_R07	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	IL	Rating 7	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_IT_R07	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	IT	Rating 7	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_JP_R07	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	JP	Rating 7	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_KR_R07	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	KR	Rating 7	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_LT_R07	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	LT	Rating 7	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_LU_R07	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	LU	Rating 7	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_LV_R07	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	LV	Rating 7	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_MT_R07	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	MT	Rating 7	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_NL_R07	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	NL	Rating 7	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_NO_R07	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	NO	Rating 7	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_PL_R07	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	PL	Rating 7	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_PT_R07	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	PT	Rating 7	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_RO_R07	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	RO	Rating 7	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_RU_R07	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	RU	Rating 7	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_SE_R07	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	SE	Rating 7	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_SG_R07	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	SG	Rating 7	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_SI_R07	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	SI	Rating 7	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_SK_R07	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	SK	Rating 7	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_TR_R07	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	TR	Rating 7	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_US_R07	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	US	Rating 7	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
CORP_ALL_0086_CC_FIRB_x2_R07	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	Other countries	Rating 7	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_x0_R08	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	Not applicable	Rating 8	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_AT_R08	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	AT	Rating 8	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_AU_R08	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	AU	Rating 8	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_BE_R08	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	BE	Rating 8	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_BG_R08	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	BG	Rating 8	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_BR_R08	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	BR	Rating 8	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_CA_R08	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	CA	Rating 8	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_CH_R08	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	CH	Rating 8	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_CN_R08	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	CN	Rating 8	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_CY_R08	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	CY	Rating 8	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_CZ_R08	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	CZ	Rating 8	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_DE_R08	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	DE	Rating 8	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_DK_R08	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	DK	Rating 8	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_EE_R08	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	EE	Rating 8	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_ES_R08	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	ES	Rating 8	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_FI_R08	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	FI	Rating 8	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_FR_R08	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	FR	Rating 8	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_GB_R08	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	GB	Rating 8	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_GR_R08	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	GR	Rating 8	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_HK_R08	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	HK	Rating 8	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_HR_R08	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	HR	Rating 8	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
CORP_ALL_0086_CC_FIRB_HU_R08	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	HU	Rating 8	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_IE_R08	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	IE	Rating 8	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_IL_R08	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	IL	Rating 8	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_IT_R08	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	IT	Rating 8	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_JP_R08	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	JP	Rating 8	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_KR_R08	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	KR	Rating 8	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_LT_R08	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	LT	Rating 8	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_LU_R08	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	LU	Rating 8	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_LV_R08	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	LV	Rating 8	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_MT_R08	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	MT	Rating 8	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_NL_R08	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	NL	Rating 8	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_NO_R08	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	NO	Rating 8	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_PL_R08	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	PL	Rating 8	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_PT_R08	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	PT	Rating 8	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_RO_R08	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	RO	Rating 8	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_RU_R08	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	RU	Rating 8	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_SE_R08	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	SE	Rating 8	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_SG_R08	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	SG	Rating 8	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_SI_R08	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	SI	Rating 8	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_SK_R08	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	SK	Rating 8	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_TR_R08	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	TR	Rating 8	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_US_R08	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	US	Rating 8	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
CORP_ALL_0086_CC_FIRB_x2_R08	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	Other countries	Rating 8	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_x0_R09	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	Not applicable	Rating 9	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_AT_R09	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	AT	Rating 9	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_AU_R09	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	AU	Rating 9	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_BE_R09	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	BE	Rating 9	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_BG_R09	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	BG	Rating 9	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_BR_R09	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	BR	Rating 9	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_CA_R09	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	CA	Rating 9	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_CH_R09	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	CH	Rating 9	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_CN_R09	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	CN	Rating 9	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_CY_R09	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	CY	Rating 9	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_CZ_R09	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	CZ	Rating 9	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_DE_R09	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	DE	Rating 9	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_DK_R09	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	DK	Rating 9	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_EE_R09	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	EE	Rating 9	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_ES_R09	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	ES	Rating 9	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_FI_R09	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	FI	Rating 9	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_FR_R09	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	FR	Rating 9	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_GB_R09	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	GB	Rating 9	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_GR_R09	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	GR	Rating 9	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_HK_R09	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	HK	Rating 9	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_HR_R09	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	HR	Rating 9	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
CORP_ALL_0086_CC_FIRB_HU_R09	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	HU	Rating 9	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_IE_R09	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	IE	Rating 9	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_IL_R09	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	IL	Rating 9	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_IT_R09	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	IT	Rating 9	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_JP_R09	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	JP	Rating 9	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_KR_R09	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	KR	Rating 9	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_LT_R09	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	LT	Rating 9	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_LU_R09	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	LU	Rating 9	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_LV_R09	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	LV	Rating 9	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_MT_R09	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	MT	Rating 9	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_NL_R09	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	NL	Rating 9	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_NO_R09	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	NO	Rating 9	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_PL_R09	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	PL	Rating 9	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_PT_R09	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	PT	Rating 9	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_RO_R09	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	RO	Rating 9	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_RU_R09	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	RU	Rating 9	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_SE_R09	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	SE	Rating 9	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_SG_R09	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	SG	Rating 9	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_SI_R09	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	SI	Rating 9	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_SK_R09	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	SK	Rating 9	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_TR_R09	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	TR	Rating 9	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_US_R09	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	US	Rating 9	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
CORP_ALL_0086_CC_FIRB_x2_R09	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	Other countries	Rating 9	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_x0_R10	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	Not applicable	Rating 10	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_AT_R10	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	AT	Rating 10	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_AU_R10	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	AU	Rating 10	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_BE_R10	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	BE	Rating 10	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_BG_R10	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	BG	Rating 10	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_BR_R10	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	BR	Rating 10	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_CA_R10	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	CA	Rating 10	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_CH_R10	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	CH	Rating 10	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_CN_R10	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	CN	Rating 10	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_CY_R10	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	CY	Rating 10	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_CZ_R10	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	CZ	Rating 10	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_DE_R10	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	DE	Rating 10	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_DK_R10	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	DK	Rating 10	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_EE_R10	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	EE	Rating 10	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_ES_R10	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	ES	Rating 10	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_FI_R10	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	FI	Rating 10	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_FR_R10	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	FR	Rating 10	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_GB_R10	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	GB	Rating 10	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_GR_R10	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	GR	Rating 10	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_HK_R10	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	HK	Rating 10	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_HR_R10	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	HR	Rating 10	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
CORP_ALL_0086_CC_FIRB_HU_R10	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	HU	Rating 10	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_IE_R10	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	IE	Rating 10	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_IL_R10	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	IL	Rating 10	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_IT_R10	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	IT	Rating 10	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_JP_R10	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	JP	Rating 10	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_KR_R10	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	KR	Rating 10	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_LT_R10	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	LT	Rating 10	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_LU_R10	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	LU	Rating 10	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_LV_R10	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	LV	Rating 10	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_MT_R10	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	MT	Rating 10	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_NL_R10	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	NL	Rating 10	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_NO_R10	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	NO	Rating 10	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_PL_R10	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	PL	Rating 10	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_PT_R10	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	PT	Rating 10	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_RO_R10	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	RO	Rating 10	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_RU_R10	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	RU	Rating 10	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_SE_R10	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	SE	Rating 10	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_SG_R10	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	SG	Rating 10	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_SI_R10	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	SI	Rating 10	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_SK_R10	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	SK	Rating 10	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_TR_R10	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	TR	Rating 10	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_US_R10	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	US	Rating 10	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
CORP_ALL_0086_CC_FIRB_x2_R10	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	Other countries	Rating 10	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_x0_R11	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	Not applicable	Rating 11	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_AT_R11	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	AT	Rating 11	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_AU_R11	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	AU	Rating 11	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_BE_R11	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	BE	Rating 11	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_BG_R11	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	BG	Rating 11	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_BR_R11	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	BR	Rating 11	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_CA_R11	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	CA	Rating 11	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_CH_R11	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	CH	Rating 11	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_CN_R11	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	CN	Rating 11	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_CY_R11	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	CY	Rating 11	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_CZ_R11	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	CZ	Rating 11	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_DE_R11	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	DE	Rating 11	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_DK_R11	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	DK	Rating 11	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_EE_R11	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	EE	Rating 11	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_ES_R11	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	ES	Rating 11	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_FI_R11	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	FI	Rating 11	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_FR_R11	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	FR	Rating 11	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_GB_R11	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	GB	Rating 11	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_GR_R11	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	GR	Rating 11	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_HK_R11	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	HK	Rating 11	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_HR_R11	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	HR	Rating 11	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
CORP_ALL_0086_CC_FIRB_HU_R11	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	HU	Rating 11	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_IE_R11	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	IE	Rating 11	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_IL_R11	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	IL	Rating 11	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_IT_R11	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	IT	Rating 11	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_JP_R11	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	JP	Rating 11	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_KR_R11	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	KR	Rating 11	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_LT_R11	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	LT	Rating 11	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_LU_R11	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	LU	Rating 11	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_LV_R11	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	LV	Rating 11	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_MT_R11	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	MT	Rating 11	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_NL_R11	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	NL	Rating 11	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_NO_R11	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	NO	Rating 11	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_PL_R11	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	PL	Rating 11	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_PT_R11	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	PT	Rating 11	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_RO_R11	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	RO	Rating 11	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_RU_R11	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	RU	Rating 11	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_SE_R11	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	SE	Rating 11	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_SG_R11	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	SG	Rating 11	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_SI_R11	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	SI	Rating 11	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_SK_R11	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	SK	Rating 11	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_TR_R11	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	TR	Rating 11	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_US_R11	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	US	Rating 11	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
CORP_ALL_0086_CC_FIRB_x2_R11	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	Other countries	Rating 11	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_x0_R12	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	Not applicable	Rating 12	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_AT_R12	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	AT	Rating 12	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_AU_R12	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	AU	Rating 12	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_BE_R12	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	BE	Rating 12	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_BG_R12	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	BG	Rating 12	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_BR_R12	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	BR	Rating 12	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_CA_R12	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	CA	Rating 12	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_CH_R12	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	CH	Rating 12	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_CN_R12	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	CN	Rating 12	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_CY_R12	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	CY	Rating 12	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_CZ_R12	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	CZ	Rating 12	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_DE_R12	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	DE	Rating 12	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_DK_R12	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	DK	Rating 12	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_EE_R12	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	EE	Rating 12	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_ES_R12	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	ES	Rating 12	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_FI_R12	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	FI	Rating 12	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_FR_R12	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	FR	Rating 12	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_GB_R12	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	GB	Rating 12	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_GR_R12	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	GR	Rating 12	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_HK_R12	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	HK	Rating 12	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_HR_R12	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	HR	Rating 12	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
CORP_ALL_0086_CC_FIRB_HU_R12	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	HU	Rating 12	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_IE_R12	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	IE	Rating 12	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_IL_R12	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	IL	Rating 12	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_IT_R12	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	IT	Rating 12	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_JP_R12	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	JP	Rating 12	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_KR_R12	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	KR	Rating 12	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_LT_R12	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	LT	Rating 12	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_LU_R12	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	LU	Rating 12	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_LV_R12	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	LV	Rating 12	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_MT_R12	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	MT	Rating 12	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_NL_R12	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	NL	Rating 12	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_NO_R12	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	NO	Rating 12	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_PL_R12	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	PL	Rating 12	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_PT_R12	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	PT	Rating 12	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_RO_R12	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	RO	Rating 12	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_RU_R12	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	RU	Rating 12	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_SE_R12	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	SE	Rating 12	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_SG_R12	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	SG	Rating 12	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_SI_R12	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	SI	Rating 12	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_SK_R12	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	SK	Rating 12	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_TR_R12	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	TR	Rating 12	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_US_R12	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	US	Rating 12	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
CORP_ALL_0086_CC_FIRB_x2_R12	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	Other countries	Rating 12	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_x0_R13	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	Not applicable	Rating 13	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_AT_R13	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	AT	Rating 13	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_AU_R13	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	AU	Rating 13	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_BE_R13	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	BE	Rating 13	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_BG_R13	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	BG	Rating 13	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_BR_R13	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	BR	Rating 13	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_CA_R13	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	CA	Rating 13	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_CH_R13	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	CH	Rating 13	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_CN_R13	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	CN	Rating 13	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_CY_R13	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	CY	Rating 13	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_CZ_R13	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	CZ	Rating 13	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_DE_R13	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	DE	Rating 13	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_DK_R13	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	DK	Rating 13	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_EE_R13	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	EE	Rating 13	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_ES_R13	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	ES	Rating 13	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_FI_R13	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	FI	Rating 13	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_FR_R13	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	FR	Rating 13	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_GB_R13	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	GB	Rating 13	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_GR_R13	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	GR	Rating 13	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_HK_R13	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	HK	Rating 13	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_HR_R13	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	HR	Rating 13	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
CORP_ALL_0086_CC_FIRB_HU_R13	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	HU	Rating 13	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_IE_R13	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	IE	Rating 13	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_IL_R13	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	IL	Rating 13	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_IT_R13	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	IT	Rating 13	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_JP_R13	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	JP	Rating 13	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_KR_R13	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	KR	Rating 13	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_LT_R13	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	LT	Rating 13	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_LU_R13	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	LU	Rating 13	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_LV_R13	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	LV	Rating 13	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_MT_R13	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	MT	Rating 13	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_NL_R13	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	NL	Rating 13	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_NO_R13	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	NO	Rating 13	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_PL_R13	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	PL	Rating 13	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_PT_R13	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	PT	Rating 13	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_RO_R13	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	RO	Rating 13	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_RU_R13	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	RU	Rating 13	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_SE_R13	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	SE	Rating 13	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_SG_R13	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	SG	Rating 13	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_SI_R13	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	SI	Rating 13	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_SK_R13	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	SK	Rating 13	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_TR_R13	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	TR	Rating 13	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_US_R13	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	US	Rating 13	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
CORP_ALL_0086_CC_FIRB_x2_R13	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	Other countries	Rating 13	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_x0_R14	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	Not applicable	Rating 14	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_AT_R14	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	AT	Rating 14	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_AU_R14	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	AU	Rating 14	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_BE_R14	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	BE	Rating 14	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_BG_R14	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	BG	Rating 14	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_BR_R14	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	BR	Rating 14	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_CA_R14	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	CA	Rating 14	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_CH_R14	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	CH	Rating 14	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_CN_R14	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	CN	Rating 14	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_CY_R14	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	CY	Rating 14	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_CZ_R14	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	CZ	Rating 14	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_DE_R14	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	DE	Rating 14	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_DK_R14	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	DK	Rating 14	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_EE_R14	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	EE	Rating 14	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_ES_R14	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	ES	Rating 14	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_FI_R14	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	FI	Rating 14	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_FR_R14	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	FR	Rating 14	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_GB_R14	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	GB	Rating 14	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_GR_R14	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	GR	Rating 14	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_HK_R14	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	HK	Rating 14	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_HR_R14	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	HR	Rating 14	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
CORP_ALL_0086_CC_FIRB_HU_R14	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	HU	Rating 14	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_IE_R14	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	IE	Rating 14	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_IL_R14	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	IL	Rating 14	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_IT_R14	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	IT	Rating 14	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_JP_R14	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	JP	Rating 14	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_KR_R14	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	KR	Rating 14	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_LT_R14	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	LT	Rating 14	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_LU_R14	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	LU	Rating 14	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_LV_R14	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	LV	Rating 14	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_MT_R14	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	MT	Rating 14	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_NL_R14	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	NL	Rating 14	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_NO_R14	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	NO	Rating 14	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_PL_R14	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	PL	Rating 14	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_PT_R14	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	PT	Rating 14	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_RO_R14	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	RO	Rating 14	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_RU_R14	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	RU	Rating 14	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_SE_R14	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	SE	Rating 14	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_SG_R14	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	SG	Rating 14	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_SI_R14	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	SI	Rating 14	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_SK_R14	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	SK	Rating 14	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_TR_R14	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	TR	Rating 14	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_US_R14	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	US	Rating 14	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
CORP_ALL_0086_CC_FIRB_x2_R14	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	Other countries	Rating 14	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_x0_R15	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	Not applicable	Rating 15	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_AT_R15	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	AT	Rating 15	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_AU_R15	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	AU	Rating 15	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_BE_R15	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	BE	Rating 15	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_BG_R15	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	BG	Rating 15	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_BR_R15	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	BR	Rating 15	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_CA_R15	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	CA	Rating 15	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_CH_R15	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	CH	Rating 15	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_CN_R15	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	CN	Rating 15	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_CY_R15	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	CY	Rating 15	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_CZ_R15	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	CZ	Rating 15	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_DE_R15	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	DE	Rating 15	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_DK_R15	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	DK	Rating 15	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_EE_R15	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	EE	Rating 15	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_ES_R15	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	ES	Rating 15	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_FI_R15	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	FI	Rating 15	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_FR_R15	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	FR	Rating 15	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_GB_R15	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	GB	Rating 15	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_GR_R15	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	GR	Rating 15	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_HK_R15	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	HK	Rating 15	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_HR_R15	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	HR	Rating 15	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
CORP_ALL_0086_CC_FIRB_HU_R15	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	HU	Rating 15	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_IE_R15	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	IE	Rating 15	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_IL_R15	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	IL	Rating 15	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_IT_R15	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	IT	Rating 15	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_JP_R15	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	JP	Rating 15	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_KR_R15	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	KR	Rating 15	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_LT_R15	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	LT	Rating 15	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_LU_R15	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	LU	Rating 15	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_LV_R15	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	LV	Rating 15	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_MT_R15	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	MT	Rating 15	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_NL_R15	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	NL	Rating 15	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_NO_R15	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	NO	Rating 15	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_PL_R15	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	PL	Rating 15	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_PT_R15	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	PT	Rating 15	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_RO_R15	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	RO	Rating 15	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_RU_R15	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	RU	Rating 15	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_SE_R15	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	SE	Rating 15	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_SG_R15	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	SG	Rating 15	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_SI_R15	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	SI	Rating 15	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_SK_R15	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	SK	Rating 15	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_TR_R15	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	TR	Rating 15	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_US_R15	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	US	Rating 15	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
CORP_ALL_0086_CC_FIRB_x2_R15	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	Other countries	Rating 15	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_x0_R16	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	Not applicable	Rating 16	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_AT_R16	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	AT	Rating 16	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_AU_R16	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	AU	Rating 16	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_BE_R16	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	BE	Rating 16	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_BG_R16	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	BG	Rating 16	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_BR_R16	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	BR	Rating 16	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_CA_R16	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	CA	Rating 16	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_CH_R16	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	CH	Rating 16	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_CN_R16	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	CN	Rating 16	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_CY_R16	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	CY	Rating 16	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_CZ_R16	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	CZ	Rating 16	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_DE_R16	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	DE	Rating 16	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_DK_R16	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	DK	Rating 16	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_EE_R16	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	EE	Rating 16	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_ES_R16	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	ES	Rating 16	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_FI_R16	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	FI	Rating 16	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_FR_R16	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	FR	Rating 16	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_GB_R16	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	GB	Rating 16	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_GR_R16	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	GR	Rating 16	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_HK_R16	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	HK	Rating 16	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_HR_R16	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	HR	Rating 16	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
CORP_ALL_0086_CC_FIRB_HU_R16	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	HU	Rating 16	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_IE_R16	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	IE	Rating 16	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_IL_R16	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	IL	Rating 16	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_IT_R16	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	IT	Rating 16	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_JP_R16	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	JP	Rating 16	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_KR_R16	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	KR	Rating 16	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_LT_R16	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	LT	Rating 16	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_LU_R16	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	LU	Rating 16	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_LV_R16	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	LV	Rating 16	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_MT_R16	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	MT	Rating 16	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_NL_R16	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	NL	Rating 16	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_NO_R16	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	NO	Rating 16	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_PL_R16	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	PL	Rating 16	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_PT_R16	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	PT	Rating 16	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_RO_R16	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	RO	Rating 16	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_RU_R16	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	RU	Rating 16	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_SE_R16	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	SE	Rating 16	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_SG_R16	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	SG	Rating 16	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_SI_R16	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	SI	Rating 16	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_SK_R16	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	SK	Rating 16	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_TR_R16	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	TR	Rating 16	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_US_R16	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	US	Rating 16	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
CORP_ALL_0086_CC_FIRB_x2_R16	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	Other countries	Rating 16	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_x0_R17	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	Not applicable	Rating 17	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_AT_R17	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	AT	Rating 17	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_AU_R17	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	AU	Rating 17	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_BE_R17	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	BE	Rating 17	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_BG_R17	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	BG	Rating 17	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_BR_R17	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	BR	Rating 17	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_CA_R17	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	CA	Rating 17	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_CH_R17	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	CH	Rating 17	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_CN_R17	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	CN	Rating 17	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_CY_R17	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	CY	Rating 17	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_CZ_R17	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	CZ	Rating 17	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_DE_R17	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	DE	Rating 17	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_DK_R17	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	DK	Rating 17	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_EE_R17	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	EE	Rating 17	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_ES_R17	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	ES	Rating 17	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_FI_R17	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	FI	Rating 17	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_FR_R17	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	FR	Rating 17	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_GB_R17	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	GB	Rating 17	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_GR_R17	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	GR	Rating 17	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_HK_R17	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	HK	Rating 17	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_HR_R17	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	HR	Rating 17	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
CORP_ALL_0086_CC_FIRB_HU_R17	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	HU	Rating 17	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_IE_R17	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	IE	Rating 17	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_IL_R17	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	IL	Rating 17	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_IT_R17	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	IT	Rating 17	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_JP_R17	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	JP	Rating 17	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_KR_R17	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	KR	Rating 17	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_LT_R17	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	LT	Rating 17	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_LU_R17	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	LU	Rating 17	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_LV_R17	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	LV	Rating 17	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_MT_R17	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	MT	Rating 17	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_NL_R17	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	NL	Rating 17	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_NO_R17	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	NO	Rating 17	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_PL_R17	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	PL	Rating 17	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_PT_R17	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	PT	Rating 17	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_RO_R17	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	RO	Rating 17	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_RU_R17	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	RU	Rating 17	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_SE_R17	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	SE	Rating 17	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_SG_R17	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	SG	Rating 17	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_SI_R17	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	SI	Rating 17	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_SK_R17	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	SK	Rating 17	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_TR_R17	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	TR	Rating 17	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_US_R17	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	US	Rating 17	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
CORP_ALL_0086_CC_FIRB_x2_R17	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	Other countries	Rating 17	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_x0_R18	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	Not applicable	Rating 18	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_AT_R18	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	AT	Rating 18	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_AU_R18	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	AU	Rating 18	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_BE_R18	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	BE	Rating 18	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_BG_R18	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	BG	Rating 18	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_BR_R18	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	BR	Rating 18	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_CA_R18	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	CA	Rating 18	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_CH_R18	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	CH	Rating 18	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_CN_R18	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	CN	Rating 18	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_CY_R18	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	CY	Rating 18	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_CZ_R18	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	CZ	Rating 18	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_DE_R18	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	DE	Rating 18	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_DK_R18	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	DK	Rating 18	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_EE_R18	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	EE	Rating 18	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_ES_R18	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	ES	Rating 18	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_FI_R18	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	FI	Rating 18	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_FR_R18	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	FR	Rating 18	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_GB_R18	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	GB	Rating 18	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_GR_R18	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	GR	Rating 18	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_HK_R18	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	HK	Rating 18	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_HR_R18	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	HR	Rating 18	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
CORP_ALL_0086_CC_FIRB_HU_R18	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	HU	Rating 18	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_IE_R18	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	IE	Rating 18	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_IL_R18	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	IL	Rating 18	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_IT_R18	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	IT	Rating 18	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_JP_R18	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	JP	Rating 18	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_KR_R18	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	KR	Rating 18	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_LT_R18	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	LT	Rating 18	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_LU_R18	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	LU	Rating 18	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_LV_R18	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	LV	Rating 18	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_MT_R18	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	MT	Rating 18	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_NL_R18	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	NL	Rating 18	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_NO_R18	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	NO	Rating 18	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_PL_R18	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	PL	Rating 18	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_PT_R18	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	PT	Rating 18	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_RO_R18	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	RO	Rating 18	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_RU_R18	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	RU	Rating 18	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_SE_R18	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	SE	Rating 18	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_SG_R18	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	SG	Rating 18	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_SI_R18	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	SI	Rating 18	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_SK_R18	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	SK	Rating 18	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_TR_R18	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	TR	Rating 18	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_US_R18	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	US	Rating 18	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
CORP_ALL_0086_CC_FIRB_x2_R18	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	Other countries	Rating 18	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_x0_R19	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	Not applicable	Rating 19	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_AT_R19	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	AT	Rating 19	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_AU_R19	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	AU	Rating 19	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_BE_R19	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	BE	Rating 19	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_BG_R19	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	BG	Rating 19	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_BR_R19	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	BR	Rating 19	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_CA_R19	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	CA	Rating 19	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_CH_R19	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	CH	Rating 19	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_CN_R19	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	CN	Rating 19	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_CY_R19	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	CY	Rating 19	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_CZ_R19	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	CZ	Rating 19	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_DE_R19	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	DE	Rating 19	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_DK_R19	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	DK	Rating 19	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_EE_R19	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	EE	Rating 19	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_ES_R19	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	ES	Rating 19	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_FI_R19	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	FI	Rating 19	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_FR_R19	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	FR	Rating 19	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_GB_R19	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	GB	Rating 19	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_GR_R19	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	GR	Rating 19	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_HK_R19	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	HK	Rating 19	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_HR_R19	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	HR	Rating 19	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
CORP_ALL_0086_CC_FIRB_HU_R19	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	HU	Rating 19	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_IE_R19	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	IE	Rating 19	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_IL_R19	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	IL	Rating 19	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_IT_R19	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	IT	Rating 19	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_JP_R19	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	JP	Rating 19	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_KR_R19	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	KR	Rating 19	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_LT_R19	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	LT	Rating 19	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_LU_R19	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	LU	Rating 19	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_LV_R19	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	LV	Rating 19	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_MT_R19	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	MT	Rating 19	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_NL_R19	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	NL	Rating 19	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_NO_R19	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	NO	Rating 19	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_PL_R19	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	PL	Rating 19	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_PT_R19	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	PT	Rating 19	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_RO_R19	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	RO	Rating 19	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_RU_R19	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	RU	Rating 19	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_SE_R19	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	SE	Rating 19	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_SG_R19	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	SG	Rating 19	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_SI_R19	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	SI	Rating 19	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_SK_R19	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	SK	Rating 19	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_TR_R19	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	TR	Rating 19	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_US_R19	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	US	Rating 19	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
CORP_ALL_0086_CC_FIRB_x2_R19	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	Other countries	Rating 19	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_x0_R20	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	Not applicable	Rating 20	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_AT_R20	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	AT	Rating 20	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_AU_R20	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	AU	Rating 20	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_BE_R20	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	BE	Rating 20	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_BG_R20	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	BG	Rating 20	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_BR_R20	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	BR	Rating 20	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_CA_R20	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	CA	Rating 20	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_CH_R20	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	CH	Rating 20	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_CN_R20	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	CN	Rating 20	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_CY_R20	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	CY	Rating 20	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_CZ_R20	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	CZ	Rating 20	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_DE_R20	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	DE	Rating 20	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_DK_R20	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	DK	Rating 20	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_EE_R20	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	EE	Rating 20	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_ES_R20	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	ES	Rating 20	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_FI_R20	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	FI	Rating 20	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_FR_R20	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	FR	Rating 20	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_GB_R20	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	GB	Rating 20	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_GR_R20	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	GR	Rating 20	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_HK_R20	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	HK	Rating 20	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_HR_R20	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	HR	Rating 20	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
CORP_ALL_0086_CC_FIRB_HU_R20	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	HU	Rating 20	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_IE_R20	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	IE	Rating 20	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_IL_R20	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	IL	Rating 20	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_IT_R20	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	IT	Rating 20	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_JP_R20	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	JP	Rating 20	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_KR_R20	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	KR	Rating 20	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_LT_R20	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	LT	Rating 20	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_LU_R20	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	LU	Rating 20	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_LV_R20	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	LV	Rating 20	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_MT_R20	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	MT	Rating 20	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_NL_R20	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	NL	Rating 20	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_NO_R20	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	NO	Rating 20	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_PL_R20	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	PL	Rating 20	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_PT_R20	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	PT	Rating 20	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_RO_R20	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	RO	Rating 20	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_RU_R20	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	RU	Rating 20	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_SE_R20	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	SE	Rating 20	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_SG_R20	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	SG	Rating 20	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_SI_R20	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	SI	Rating 20	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_SK_R20	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	SK	Rating 20	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_TR_R20	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	TR	Rating 20	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_US_R20	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	US	Rating 20	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
CORP_ALL_0086_CC_FIRB_x2_R20	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	Other countries	Rating 20	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_x0_R21	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	Not applicable	Rating 21	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_AT_R21	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	AT	Rating 21	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_AU_R21	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	AU	Rating 21	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_BE_R21	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	BE	Rating 21	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_BG_R21	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	BG	Rating 21	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_BR_R21	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	BR	Rating 21	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_CA_R21	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	CA	Rating 21	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_CH_R21	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	CH	Rating 21	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_CN_R21	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	CN	Rating 21	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_CY_R21	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	CY	Rating 21	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_CZ_R21	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	CZ	Rating 21	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_DE_R21	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	DE	Rating 21	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_DK_R21	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	DK	Rating 21	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_EE_R21	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	EE	Rating 21	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_ES_R21	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	ES	Rating 21	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_FI_R21	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	FI	Rating 21	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_FR_R21	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	FR	Rating 21	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_GB_R21	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	GB	Rating 21	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_GR_R21	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	GR	Rating 21	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_HK_R21	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	HK	Rating 21	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_HR_R21	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	HR	Rating 21	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
CORP_ALL_0086_CC_FIRB_HU_R21	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	HU	Rating 21	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_IE_R21	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	IE	Rating 21	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_IL_R21	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	IL	Rating 21	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_IT_R21	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	IT	Rating 21	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_JP_R21	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	JP	Rating 21	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_KR_R21	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	KR	Rating 21	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_LT_R21	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	LT	Rating 21	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_LU_R21	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	LU	Rating 21	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_LV_R21	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	LV	Rating 21	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_MT_R21	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	MT	Rating 21	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_NL_R21	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	NL	Rating 21	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_NO_R21	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	NO	Rating 21	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_PL_R21	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	PL	Rating 21	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_PT_R21	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	PT	Rating 21	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_RO_R21	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	RO	Rating 21	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_RU_R21	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	RU	Rating 21	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_SE_R21	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	SE	Rating 21	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_SG_R21	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	SG	Rating 21	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_SI_R21	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	SI	Rating 21	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_SK_R21	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	SK	Rating 21	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_TR_R21	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	TR	Rating 21	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_US_R21	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	US	Rating 21	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
CORP_ALL_0086_CC_FIRB_x2_R21	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	Other countries	Rating 21	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_x0_R22	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	Not applicable	Rating 22	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_AT_R22	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	AT	Rating 22	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_AU_R22	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	AU	Rating 22	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_BE_R22	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	BE	Rating 22	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_BG_R22	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	BG	Rating 22	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_BR_R22	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	BR	Rating 22	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_CA_R22	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	CA	Rating 22	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_CH_R22	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	CH	Rating 22	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_CN_R22	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	CN	Rating 22	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_CY_R22	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	CY	Rating 22	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_CZ_R22	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	CZ	Rating 22	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_DE_R22	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	DE	Rating 22	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_DK_R22	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	DK	Rating 22	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_EE_R22	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	EE	Rating 22	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_ES_R22	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	ES	Rating 22	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_FI_R22	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	FI	Rating 22	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_FR_R22	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	FR	Rating 22	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_GB_R22	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	GB	Rating 22	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_GR_R22	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	GR	Rating 22	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_HK_R22	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	HK	Rating 22	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_HR_R22	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	HR	Rating 22	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
CORP_ALL_0086_CC_FIRB_HU_R22	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	HU	Rating 22	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_IE_R22	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	IE	Rating 22	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_IL_R22	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	IL	Rating 22	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_IT_R22	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	IT	Rating 22	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_JP_R22	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	JP	Rating 22	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_KR_R22	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	KR	Rating 22	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_LT_R22	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	LT	Rating 22	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_LU_R22	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	LU	Rating 22	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_LV_R22	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	LV	Rating 22	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_MT_R22	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	MT	Rating 22	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_NL_R22	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	NL	Rating 22	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_NO_R22	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	NO	Rating 22	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_PL_R22	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	PL	Rating 22	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_PT_R22	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	PT	Rating 22	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_RO_R22	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	RO	Rating 22	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_RU_R22	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	RU	Rating 22	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_SE_R22	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	SE	Rating 22	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_SG_R22	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	SG	Rating 22	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_SI_R22	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	SI	Rating 22	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_SK_R22	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	SK	Rating 22	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_TR_R22	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	TR	Rating 22	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_US_R22	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	US	Rating 22	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
CORP_ALL_0086_CC_FIRB_x2_R22	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	Other countries	Rating 22	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_x0_R23	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	Not applicable	Rating 23	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_AT_R23	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	AT	Rating 23	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_AU_R23	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	AU	Rating 23	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_BE_R23	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	BE	Rating 23	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_BG_R23	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	BG	Rating 23	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_BR_R23	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	BR	Rating 23	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_CA_R23	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	CA	Rating 23	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_CH_R23	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	CH	Rating 23	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_CN_R23	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	CN	Rating 23	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_CY_R23	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	CY	Rating 23	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_CZ_R23	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	CZ	Rating 23	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_DE_R23	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	DE	Rating 23	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_DK_R23	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	DK	Rating 23	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_EE_R23	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	EE	Rating 23	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_ES_R23	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	ES	Rating 23	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_FI_R23	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	FI	Rating 23	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_FR_R23	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	FR	Rating 23	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_GB_R23	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	GB	Rating 23	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_GR_R23	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	GR	Rating 23	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_HK_R23	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	HK	Rating 23	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_HR_R23	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	HR	Rating 23	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
CORP_ALL_0086_CC_FIRB_HU_R23	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	HU	Rating 23	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_IE_R23	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	IE	Rating 23	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_IL_R23	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	IL	Rating 23	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_IT_R23	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	IT	Rating 23	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_JP_R23	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	JP	Rating 23	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_KR_R23	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	KR	Rating 23	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_LT_R23	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	LT	Rating 23	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_LU_R23	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	LU	Rating 23	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_LV_R23	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	LV	Rating 23	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_MT_R23	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	MT	Rating 23	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_NL_R23	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	NL	Rating 23	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_NO_R23	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	NO	Rating 23	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_PL_R23	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	PL	Rating 23	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_PT_R23	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	PT	Rating 23	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_RO_R23	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	RO	Rating 23	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_RU_R23	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	RU	Rating 23	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_SE_R23	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	SE	Rating 23	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_SG_R23	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	SG	Rating 23	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_SI_R23	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	SI	Rating 23	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_SK_R23	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	SK	Rating 23	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_TR_R23	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	TR	Rating 23	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_US_R23	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	US	Rating 23	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
CORP_ALL_0086_CC_FIRB_x2_R23	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	Other countries	Rating 23	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_x0_R24	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	Not applicable	Rating 24	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_AT_R24	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	AT	Rating 24	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_AU_R24	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	AU	Rating 24	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_BE_R24	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	BE	Rating 24	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_BG_R24	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	BG	Rating 24	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_BR_R24	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	BR	Rating 24	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_CA_R24	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	CA	Rating 24	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_CH_R24	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	CH	Rating 24	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_CN_R24	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	CN	Rating 24	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_CY_R24	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	CY	Rating 24	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_CZ_R24	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	CZ	Rating 24	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_DE_R24	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	DE	Rating 24	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_DK_R24	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	DK	Rating 24	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_EE_R24	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	EE	Rating 24	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_ES_R24	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	ES	Rating 24	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_FI_R24	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	FI	Rating 24	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_FR_R24	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	FR	Rating 24	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_GB_R24	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	GB	Rating 24	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_GR_R24	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	GR	Rating 24	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_HK_R24	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	HK	Rating 24	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_HR_R24	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	HR	Rating 24	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
CORP_ALL_0086_CC_FIRB_HU_R24	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	HU	Rating 24	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_IE_R24	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	IE	Rating 24	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_IL_R24	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	IL	Rating 24	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_IT_R24	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	IT	Rating 24	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_JP_R24	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	JP	Rating 24	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_KR_R24	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	KR	Rating 24	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_LT_R24	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	LT	Rating 24	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_LU_R24	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	LU	Rating 24	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_LV_R24	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	LV	Rating 24	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_MT_R24	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	MT	Rating 24	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_NL_R24	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	NL	Rating 24	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_NO_R24	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	NO	Rating 24	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_PL_R24	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	PL	Rating 24	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_PT_R24	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	PT	Rating 24	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_RO_R24	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	RO	Rating 24	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_RU_R24	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	RU	Rating 24	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_SE_R24	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	SE	Rating 24	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_SG_R24	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	SG	Rating 24	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_SI_R24	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	SI	Rating 24	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_SK_R24	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	SK	Rating 24	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_TR_R24	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	TR	Rating 24	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_US_R24	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	US	Rating 24	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
CORP_ALL_0086_CC_FIRB_x2_R24	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	Other countries	Rating 24	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_x0_R25	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	Not applicable	Rating 25	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_AT_R25	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	AT	Rating 25	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_AU_R25	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	AU	Rating 25	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_BE_R25	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	BE	Rating 25	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_BG_R25	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	BG	Rating 25	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_BR_R25	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	BR	Rating 25	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_CA_R25	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	CA	Rating 25	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_CH_R25	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	CH	Rating 25	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_CN_R25	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	CN	Rating 25	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_CY_R25	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	CY	Rating 25	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_CZ_R25	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	CZ	Rating 25	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_DE_R25	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	DE	Rating 25	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_DK_R25	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	DK	Rating 25	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_EE_R25	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	EE	Rating 25	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_ES_R25	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	ES	Rating 25	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_FI_R25	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	FI	Rating 25	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_FR_R25	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	FR	Rating 25	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_GB_R25	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	GB	Rating 25	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_GR_R25	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	GR	Rating 25	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_HK_R25	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	HK	Rating 25	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_HR_R25	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	HR	Rating 25	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
CORP_ALL_0086_CC_FIRB_HU_R25	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	HU	Rating 25	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_IE_R25	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	IE	Rating 25	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_IL_R25	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	IL	Rating 25	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_IT_R25	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	IT	Rating 25	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_JP_R25	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	JP	Rating 25	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_KR_R25	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	KR	Rating 25	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_LT_R25	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	LT	Rating 25	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_LU_R25	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	LU	Rating 25	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_LV_R25	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	LV	Rating 25	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_MT_R25	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	MT	Rating 25	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_NL_R25	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	NL	Rating 25	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_NO_R25	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	NO	Rating 25	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_PL_R25	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	PL	Rating 25	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_PT_R25	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	PT	Rating 25	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_RO_R25	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	RO	Rating 25	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_RU_R25	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	RU	Rating 25	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_SE_R25	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	SE	Rating 25	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_SG_R25	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	SG	Rating 25	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_SI_R25	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	SI	Rating 25	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_SK_R25	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	SK	Rating 25	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_TR_R25	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	TR	Rating 25	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_US_R25	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	US	Rating 25	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
CORP_ALL_0086_CC_FIRB_x2_R25	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	Other countries	Rating 25	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_x0_R26	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	Not applicable	Rating 26	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_AT_R26	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	AT	Rating 26	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_AU_R26	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	AU	Rating 26	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_BE_R26	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	BE	Rating 26	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_BG_R26	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	BG	Rating 26	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_BR_R26	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	BR	Rating 26	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_CA_R26	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	CA	Rating 26	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_CH_R26	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	CH	Rating 26	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_CN_R26	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	CN	Rating 26	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_CY_R26	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	CY	Rating 26	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_CZ_R26	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	CZ	Rating 26	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_DE_R26	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	DE	Rating 26	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_DK_R26	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	DK	Rating 26	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_EE_R26	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	EE	Rating 26	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_ES_R26	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	ES	Rating 26	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_FI_R26	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	FI	Rating 26	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_FR_R26	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	FR	Rating 26	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_GB_R26	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	GB	Rating 26	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_GR_R26	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	GR	Rating 26	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_HK_R26	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	HK	Rating 26	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_HR_R26	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	HR	Rating 26	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
CORP_ALL_0086_CC_FIRB_HU_R26	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	HU	Rating 26	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_IE_R26	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	IE	Rating 26	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_IL_R26	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	IL	Rating 26	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_IT_R26	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	IT	Rating 26	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_JP_R26	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	JP	Rating 26	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_KR_R26	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	KR	Rating 26	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_LT_R26	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	LT	Rating 26	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_LU_R26	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	LU	Rating 26	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_LV_R26	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	LV	Rating 26	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_MT_R26	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	MT	Rating 26	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_NL_R26	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	NL	Rating 26	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_NO_R26	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	NO	Rating 26	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_PL_R26	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	PL	Rating 26	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_PT_R26	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	PT	Rating 26	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_RO_R26	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	RO	Rating 26	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_RU_R26	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	RU	Rating 26	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_SE_R26	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	SE	Rating 26	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_SG_R26	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	SG	Rating 26	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_SI_R26	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	SI	Rating 26	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_SK_R26	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	SK	Rating 26	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_TR_R26	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	TR	Rating 26	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_US_R26	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	US	Rating 26	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
CORP_ALL_0086_CC_FIRB_x2_R26	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	Other countries	Rating 26	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_x0_R27	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	Not applicable	Rating 27	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_AT_R27	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	AT	Rating 27	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_AU_R27	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	AU	Rating 27	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_BE_R27	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	BE	Rating 27	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_BG_R27	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	BG	Rating 27	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_BR_R27	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	BR	Rating 27	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_CA_R27	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	CA	Rating 27	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_CH_R27	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	CH	Rating 27	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_CN_R27	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	CN	Rating 27	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_CY_R27	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	CY	Rating 27	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_CZ_R27	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	CZ	Rating 27	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_DE_R27	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	DE	Rating 27	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_DK_R27	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	DK	Rating 27	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_EE_R27	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	EE	Rating 27	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_ES_R27	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	ES	Rating 27	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_FI_R27	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	FI	Rating 27	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_FR_R27	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	FR	Rating 27	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_GB_R27	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	GB	Rating 27	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_GR_R27	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	GR	Rating 27	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_HK_R27	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	HK	Rating 27	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_HR_R27	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	HR	Rating 27	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
CORP_ALL_0086_CC_FIRB_HU_R27	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	HU	Rating 27	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_IE_R27	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	IE	Rating 27	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_IL_R27	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	IL	Rating 27	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_IT_R27	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	IT	Rating 27	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_JP_R27	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	JP	Rating 27	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_KR_R27	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	KR	Rating 27	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_LT_R27	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	LT	Rating 27	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_LU_R27	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	LU	Rating 27	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_LV_R27	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	LV	Rating 27	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_MT_R27	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	MT	Rating 27	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_NL_R27	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	NL	Rating 27	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_NO_R27	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	NO	Rating 27	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_PL_R27	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	PL	Rating 27	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_PT_R27	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	PT	Rating 27	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_RO_R27	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	RO	Rating 27	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_RU_R27	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	RU	Rating 27	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_SE_R27	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	SE	Rating 27	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_SG_R27	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	SG	Rating 27	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_SI_R27	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	SI	Rating 27	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_SK_R27	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	SK	Rating 27	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_TR_R27	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	TR	Rating 27	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_US_R27	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	US	Rating 27	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
CORP_ALL_0086_CC_FIRB_x2_R27	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	Other countries	Rating 27	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_x0_R28	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	Not applicable	Rating 28	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_AT_R28	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	AT	Rating 28	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_AU_R28	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	AU	Rating 28	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_BE_R28	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	BE	Rating 28	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_BG_R28	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	BG	Rating 28	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_BR_R28	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	BR	Rating 28	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_CA_R28	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	CA	Rating 28	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_CH_R28	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	CH	Rating 28	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_CN_R28	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	CN	Rating 28	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_CY_R28	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	CY	Rating 28	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_CZ_R28	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	CZ	Rating 28	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_DE_R28	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	DE	Rating 28	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_DK_R28	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	DK	Rating 28	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_EE_R28	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	EE	Rating 28	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_ES_R28	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	ES	Rating 28	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_FI_R28	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	FI	Rating 28	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_FR_R28	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	FR	Rating 28	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_GB_R28	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	GB	Rating 28	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_GR_R28	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	GR	Rating 28	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_HK_R28	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	HK	Rating 28	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_HR_R28	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	HR	Rating 28	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
CORP_ALL_0086_CC_FIRB_HU_R28	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	HU	Rating 28	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_IE_R28	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	IE	Rating 28	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_IL_R28	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	IL	Rating 28	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_IT_R28	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	IT	Rating 28	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_JP_R28	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	JP	Rating 28	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_KR_R28	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	KR	Rating 28	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_LT_R28	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	LT	Rating 28	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_LU_R28	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	LU	Rating 28	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_LV_R28	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	LV	Rating 28	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_MT_R28	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	MT	Rating 28	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_NL_R28	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	NL	Rating 28	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_NO_R28	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	NO	Rating 28	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_PL_R28	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	PL	Rating 28	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_PT_R28	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	PT	Rating 28	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_RO_R28	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	RO	Rating 28	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_RU_R28	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	RU	Rating 28	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_SE_R28	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	SE	Rating 28	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_SG_R28	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	SG	Rating 28	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_SI_R28	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	SI	Rating 28	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_SK_R28	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	SK	Rating 28	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_TR_R28	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	TR	Rating 28	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_US_R28	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	US	Rating 28	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
CORP_ALL_0086_CC_FIRB_x2_R28	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	Other countries	Rating 28	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_x0_R29	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	Not applicable	Rating 29	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_AT_R29	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	AT	Rating 29	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_AU_R29	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	AU	Rating 29	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_BE_R29	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	BE	Rating 29	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_BG_R29	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	BG	Rating 29	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_BR_R29	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	BR	Rating 29	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_CA_R29	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	CA	Rating 29	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_CH_R29	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	CH	Rating 29	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_CN_R29	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	CN	Rating 29	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_CY_R29	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	CY	Rating 29	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_CZ_R29	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	CZ	Rating 29	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_DE_R29	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	DE	Rating 29	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_DK_R29	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	DK	Rating 29	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_EE_R29	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	EE	Rating 29	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_ES_R29	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	ES	Rating 29	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_FI_R29	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	FI	Rating 29	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_FR_R29	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	FR	Rating 29	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_GB_R29	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	GB	Rating 29	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_GR_R29	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	GR	Rating 29	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_HK_R29	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	HK	Rating 29	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_HR_R29	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	HR	Rating 29	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
CORP_ALL_0086_CC_FIRB_HU_R29	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	HU	Rating 29	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_IE_R29	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	IE	Rating 29	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_IL_R29	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	IL	Rating 29	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_IT_R29	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	IT	Rating 29	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_JP_R29	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	JP	Rating 29	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_KR_R29	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	KR	Rating 29	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_LT_R29	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	LT	Rating 29	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_LU_R29	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	LU	Rating 29	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_LV_R29	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	LV	Rating 29	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_MT_R29	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	MT	Rating 29	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_NL_R29	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	NL	Rating 29	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_NO_R29	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	NO	Rating 29	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_PL_R29	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	PL	Rating 29	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_PT_R29	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	PT	Rating 29	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_RO_R29	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	RO	Rating 29	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_RU_R29	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	RU	Rating 29	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_SE_R29	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	SE	Rating 29	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_SG_R29	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	SG	Rating 29	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_SI_R29	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	SI	Rating 29	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_SK_R29	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	SK	Rating 29	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_TR_R29	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	TR	Rating 29	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_US_R29	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	US	Rating 29	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
CORP_ALL_0086_CC_FIRB_x2_R29	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	Other countries	Rating 29	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_x0_R30	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	Not applicable	Rating 30	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_AT_R30	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	AT	Rating 30	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_AU_R30	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	AU	Rating 30	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_BE_R30	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	BE	Rating 30	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_BG_R30	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	BG	Rating 30	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_BR_R30	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	BR	Rating 30	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_CA_R30	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	CA	Rating 30	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_CH_R30	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	CH	Rating 30	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_CN_R30	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	CN	Rating 30	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_CY_R30	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	CY	Rating 30	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_CZ_R30	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	CZ	Rating 30	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_DE_R30	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	DE	Rating 30	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_DK_R30	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	DK	Rating 30	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_EE_R30	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	EE	Rating 30	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_ES_R30	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	ES	Rating 30	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_FI_R30	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	FI	Rating 30	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_FR_R30	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	FR	Rating 30	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_GB_R30	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	GB	Rating 30	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_GR_R30	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	GR	Rating 30	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_HK_R30	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	HK	Rating 30	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_HR_R30	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	HR	Rating 30	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
CORP_ALL_0086_CC_FIRB_HU_R30	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	HU	Rating 30	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_IE_R30	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	IE	Rating 30	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_IL_R30	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	IL	Rating 30	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_IT_R30	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	IT	Rating 30	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_JP_R30	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	JP	Rating 30	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_KR_R30	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	KR	Rating 30	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_LT_R30	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	LT	Rating 30	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_LU_R30	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	LU	Rating 30	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_LV_R30	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	LV	Rating 30	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_MT_R30	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	MT	Rating 30	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_NL_R30	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	NL	Rating 30	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_NO_R30	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	NO	Rating 30	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_PL_R30	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	PL	Rating 30	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_PT_R30	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	PT	Rating 30	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_RO_R30	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	RO	Rating 30	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_RU_R30	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	RU	Rating 30	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_SE_R30	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	SE	Rating 30	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_SG_R30	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	SG	Rating 30	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_SI_R30	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	SI	Rating 30	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_SK_R30	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	SK	Rating 30	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_TR_R30	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	TR	Rating 30	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_US_R30	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	US	Rating 30	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
CORP_ALL_0086_CC_FIRB_x2_R30	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	Other countries	Rating 30	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_x0_R31	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	Not applicable	Rating 31	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_AT_R31	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	AT	Rating 31	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_AU_R31	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	AU	Rating 31	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_BE_R31	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	BE	Rating 31	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_BG_R31	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	BG	Rating 31	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_BR_R31	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	BR	Rating 31	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_CA_R31	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	CA	Rating 31	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_CH_R31	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	CH	Rating 31	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_CN_R31	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	CN	Rating 31	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_CY_R31	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	CY	Rating 31	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_CZ_R31	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	CZ	Rating 31	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_DE_R31	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	DE	Rating 31	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_DK_R31	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	DK	Rating 31	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_EE_R31	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	EE	Rating 31	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_ES_R31	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	ES	Rating 31	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_FI_R31	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	FI	Rating 31	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_FR_R31	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	FR	Rating 31	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_GB_R31	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	GB	Rating 31	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_GR_R31	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	GR	Rating 31	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_HK_R31	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	HK	Rating 31	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_HR_R31	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	HR	Rating 31	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
CORP_ALL_0086_CC_FIRB_HU_R31	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	HU	Rating 31	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_IE_R31	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	IE	Rating 31	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_IL_R31	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	IL	Rating 31	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_IT_R31	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	IT	Rating 31	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_JP_R31	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	JP	Rating 31	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_KR_R31	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	KR	Rating 31	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_LT_R31	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	LT	Rating 31	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_LU_R31	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	LU	Rating 31	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_LV_R31	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	LV	Rating 31	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_MT_R31	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	MT	Rating 31	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_NL_R31	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	NL	Rating 31	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_NO_R31	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	NO	Rating 31	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_PL_R31	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	PL	Rating 31	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_PT_R31	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	PT	Rating 31	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_RO_R31	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	RO	Rating 31	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_RU_R31	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	RU	Rating 31	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_SE_R31	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	SE	Rating 31	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_SG_R31	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	SG	Rating 31	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_SI_R31	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	SI	Rating 31	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_SK_R31	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	SK	Rating 31	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_TR_R31	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	TR	Rating 31	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_US_R31	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	US	Rating 31	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
CORP_ALL_0086_CC_FIRB_x2_R31	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	Other countries	Rating 31	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_x0_R32	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	Not applicable	Rating 32	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_AT_R32	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	AT	Rating 32	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_AU_R32	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	AU	Rating 32	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_BE_R32	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	BE	Rating 32	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_BG_R32	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	BG	Rating 32	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_BR_R32	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	BR	Rating 32	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_CA_R32	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	CA	Rating 32	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_CH_R32	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	CH	Rating 32	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_CN_R32	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	CN	Rating 32	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_CY_R32	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	CY	Rating 32	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_CZ_R32	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	CZ	Rating 32	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_DE_R32	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	DE	Rating 32	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_DK_R32	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	DK	Rating 32	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_EE_R32	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	EE	Rating 32	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_ES_R32	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	ES	Rating 32	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_FI_R32	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	FI	Rating 32	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_FR_R32	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	FR	Rating 32	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_GB_R32	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	GB	Rating 32	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_GR_R32	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	GR	Rating 32	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_HK_R32	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	HK	Rating 32	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_HR_R32	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	HR	Rating 32	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
CORP_ALL_0086_CC_FIRB_HU_R32	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	HU	Rating 32	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_IE_R32	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	IE	Rating 32	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_IL_R32	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	IL	Rating 32	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_IT_R32	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	IT	Rating 32	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_JP_R32	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	JP	Rating 32	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_KR_R32	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	KR	Rating 32	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_LT_R32	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	LT	Rating 32	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_LU_R32	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	LU	Rating 32	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_LV_R32	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	LV	Rating 32	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_MT_R32	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	MT	Rating 32	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_NL_R32	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	NL	Rating 32	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_NO_R32	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	NO	Rating 32	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_PL_R32	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	PL	Rating 32	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_PT_R32	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	PT	Rating 32	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_RO_R32	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	RO	Rating 32	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_RU_R32	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	RU	Rating 32	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_SE_R32	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	SE	Rating 32	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_SG_R32	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	SG	Rating 32	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_SI_R32	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	SI	Rating 32	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_SK_R32	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	SK	Rating 32	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_TR_R32	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	TR	Rating 32	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_US_R32	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	US	Rating 32	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
CORP_ALL_0086_CC_FIRB_x2_R32	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	Other countries	Rating 32	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_x0_R33	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	Not applicable	Rating 33	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_AT_R33	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	AT	Rating 33	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_AU_R33	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	AU	Rating 33	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_BE_R33	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	BE	Rating 33	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_BG_R33	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	BG	Rating 33	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_BR_R33	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	BR	Rating 33	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_CA_R33	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	CA	Rating 33	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_CH_R33	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	CH	Rating 33	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_CN_R33	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	CN	Rating 33	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_CY_R33	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	CY	Rating 33	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_CZ_R33	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	CZ	Rating 33	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_DE_R33	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	DE	Rating 33	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_DK_R33	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	DK	Rating 33	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_EE_R33	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	EE	Rating 33	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_ES_R33	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	ES	Rating 33	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_FI_R33	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	FI	Rating 33	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_FR_R33	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	FR	Rating 33	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_GB_R33	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	GB	Rating 33	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_GR_R33	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	GR	Rating 33	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_HK_R33	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	HK	Rating 33	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_HR_R33	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	HR	Rating 33	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
CORP_ALL_0086_CC_FIRB_HU_R33	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	HU	Rating 33	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_IE_R33	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	IE	Rating 33	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_IL_R33	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	IL	Rating 33	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_IT_R33	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	IT	Rating 33	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_JP_R33	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	JP	Rating 33	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_KR_R33	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	KR	Rating 33	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_LT_R33	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	LT	Rating 33	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_LU_R33	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	LU	Rating 33	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_LV_R33	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	LV	Rating 33	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_MT_R33	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	MT	Rating 33	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_NL_R33	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	NL	Rating 33	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_NO_R33	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	NO	Rating 33	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_PL_R33	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	PL	Rating 33	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_PT_R33	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	PT	Rating 33	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_RO_R33	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	RO	Rating 33	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_RU_R33	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	RU	Rating 33	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_SE_R33	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	SE	Rating 33	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_SG_R33	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	SG	Rating 33	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_SI_R33	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	SI	Rating 33	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_SK_R33	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	SK	Rating 33	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_TR_R33	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	TR	Rating 33	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_US_R33	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	US	Rating 33	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
CORP_ALL_0086_CC_FIRB_x2_R33	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	Other countries	Rating 33	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_x0_R34	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	Not applicable	Rating 34	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_AT_R34	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	AT	Rating 34	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_AU_R34	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	AU	Rating 34	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_BE_R34	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	BE	Rating 34	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_BG_R34	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	BG	Rating 34	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_BR_R34	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	BR	Rating 34	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_CA_R34	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	CA	Rating 34	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_CH_R34	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	CH	Rating 34	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_CN_R34	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	CN	Rating 34	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_CY_R34	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	CY	Rating 34	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_CZ_R34	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	CZ	Rating 34	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_DE_R34	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	DE	Rating 34	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_DK_R34	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	DK	Rating 34	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_EE_R34	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	EE	Rating 34	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_ES_R34	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	ES	Rating 34	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_FI_R34	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	FI	Rating 34	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_FR_R34	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	FR	Rating 34	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_GB_R34	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	GB	Rating 34	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_GR_R34	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	GR	Rating 34	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_HK_R34	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	HK	Rating 34	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_HR_R34	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	HR	Rating 34	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
CORP_ALL_0086_CC_FIRB_HU_R34	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	HU	Rating 34	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_IE_R34	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	IE	Rating 34	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_IL_R34	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	IL	Rating 34	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_IT_R34	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	IT	Rating 34	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_JP_R34	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	JP	Rating 34	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_KR_R34	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	KR	Rating 34	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_LT_R34	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	LT	Rating 34	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_LU_R34	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	LU	Rating 34	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_LV_R34	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	LV	Rating 34	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_MT_R34	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	MT	Rating 34	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_NL_R34	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	NL	Rating 34	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_NO_R34	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	NO	Rating 34	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_PL_R34	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	PL	Rating 34	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_PT_R34	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	PT	Rating 34	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_RO_R34	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	RO	Rating 34	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_RU_R34	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	RU	Rating 34	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_SE_R34	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	SE	Rating 34	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_SG_R34	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	SG	Rating 34	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_SI_R34	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	SI	Rating 34	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_SK_R34	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	SK	Rating 34	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_TR_R34	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	TR	Rating 34	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_US_R34	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	US	Rating 34	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
CORP_ALL_0086_CC_FIRB_x2_R34	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	Other countries	Rating 34	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_x0_R35	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	Not applicable	Rating 35	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_AT_R35	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	AT	Rating 35	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_AU_R35	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	AU	Rating 35	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_BE_R35	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	BE	Rating 35	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_BG_R35	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	BG	Rating 35	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_BR_R35	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	BR	Rating 35	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_CA_R35	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	CA	Rating 35	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_CH_R35	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	CH	Rating 35	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_CN_R35	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	CN	Rating 35	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_CY_R35	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	CY	Rating 35	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_CZ_R35	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	CZ	Rating 35	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_DE_R35	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	DE	Rating 35	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_DK_R35	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	DK	Rating 35	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_EE_R35	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	EE	Rating 35	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_ES_R35	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	ES	Rating 35	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_FI_R35	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	FI	Rating 35	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_FR_R35	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	FR	Rating 35	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_GB_R35	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	GB	Rating 35	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_GR_R35	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	GR	Rating 35	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_HK_R35	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	HK	Rating 35	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_HR_R35	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	HR	Rating 35	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
CORP_ALL_0086_CC_FIRB_HU_R35	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	HU	Rating 35	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_IE_R35	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	IE	Rating 35	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_IL_R35	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	IL	Rating 35	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_IT_R35	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	IT	Rating 35	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_JP_R35	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	JP	Rating 35	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_KR_R35	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	KR	Rating 35	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_LT_R35	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	LT	Rating 35	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_LU_R35	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	LU	Rating 35	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_LV_R35	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	LV	Rating 35	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_MT_R35	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	MT	Rating 35	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_NL_R35	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	NL	Rating 35	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_NO_R35	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	NO	Rating 35	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_PL_R35	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	PL	Rating 35	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_PT_R35	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	PT	Rating 35	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_RO_R35	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	RO	Rating 35	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_RU_R35	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	RU	Rating 35	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_SE_R35	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	SE	Rating 35	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_SG_R35	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	SG	Rating 35	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_SI_R35	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	SI	Rating 35	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_SK_R35	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	SK	Rating 35	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_TR_R35	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	TR	Rating 35	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_US_R35	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	US	Rating 35	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
CORP_ALL_0086_CC_FIRB_x2_R35	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	Other countries	Rating 35	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_x0_R36	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	Not applicable	Rating 36	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_AT_R36	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	AT	Rating 36	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_AU_R36	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	AU	Rating 36	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_BE_R36	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	BE	Rating 36	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_BG_R36	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	BG	Rating 36	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_BR_R36	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	BR	Rating 36	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_CA_R36	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	CA	Rating 36	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_CH_R36	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	CH	Rating 36	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_CN_R36	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	CN	Rating 36	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_CY_R36	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	CY	Rating 36	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_CZ_R36	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	CZ	Rating 36	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_DE_R36	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	DE	Rating 36	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_DK_R36	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	DK	Rating 36	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_EE_R36	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	EE	Rating 36	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_ES_R36	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	ES	Rating 36	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_FI_R36	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	FI	Rating 36	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_FR_R36	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	FR	Rating 36	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_GB_R36	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	GB	Rating 36	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_GR_R36	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	GR	Rating 36	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_HK_R36	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	HK	Rating 36	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_HR_R36	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	HR	Rating 36	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
CORP_ALL_0086_CC_FIRB_HU_R36	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	HU	Rating 36	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_IE_R36	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	IE	Rating 36	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_IL_R36	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	IL	Rating 36	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_IT_R36	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	IT	Rating 36	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_JP_R36	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	JP	Rating 36	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_KR_R36	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	KR	Rating 36	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_LT_R36	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	LT	Rating 36	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_LU_R36	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	LU	Rating 36	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_LV_R36	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	LV	Rating 36	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_MT_R36	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	MT	Rating 36	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_NL_R36	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	NL	Rating 36	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_NO_R36	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	NO	Rating 36	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_PL_R36	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	PL	Rating 36	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_PT_R36	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	PT	Rating 36	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_RO_R36	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	RO	Rating 36	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_RU_R36	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	RU	Rating 36	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_SE_R36	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	SE	Rating 36	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_SG_R36	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	SG	Rating 36	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_SI_R36	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	SI	Rating 36	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_SK_R36	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	SK	Rating 36	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_TR_R36	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	TR	Rating 36	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_US_R36	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	US	Rating 36	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
CORP_ALL_0086_CC_FIRB_x2_R36	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	Other countries	Rating 36	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_x0_R37	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	Not applicable	Rating 37	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_AT_R37	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	AT	Rating 37	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_AU_R37	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	AU	Rating 37	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_BE_R37	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	BE	Rating 37	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_BG_R37	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	BG	Rating 37	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_BR_R37	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	BR	Rating 37	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_CA_R37	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	CA	Rating 37	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_CH_R37	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	CH	Rating 37	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_CN_R37	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	CN	Rating 37	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_CY_R37	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	CY	Rating 37	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_CZ_R37	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	CZ	Rating 37	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_DE_R37	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	DE	Rating 37	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_DK_R37	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	DK	Rating 37	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_EE_R37	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	EE	Rating 37	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_ES_R37	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	ES	Rating 37	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_FI_R37	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	FI	Rating 37	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_FR_R37	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	FR	Rating 37	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_GB_R37	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	GB	Rating 37	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_GR_R37	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	GR	Rating 37	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_HK_R37	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	HK	Rating 37	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_HR_R37	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	HR	Rating 37	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
CORP_ALL_0086_CC_FIRB_HU_R37	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	HU	Rating 37	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_IE_R37	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	IE	Rating 37	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_IL_R37	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	IL	Rating 37	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_IT_R37	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	IT	Rating 37	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_JP_R37	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	JP	Rating 37	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_KR_R37	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	KR	Rating 37	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_LT_R37	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	LT	Rating 37	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_LU_R37	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	LU	Rating 37	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_LV_R37	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	LV	Rating 37	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_MT_R37	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	MT	Rating 37	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_NL_R37	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	NL	Rating 37	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_NO_R37	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	NO	Rating 37	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_PL_R37	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	PL	Rating 37	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_PT_R37	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	PT	Rating 37	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_RO_R37	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	RO	Rating 37	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_RU_R37	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	RU	Rating 37	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_SE_R37	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	SE	Rating 37	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_SG_R37	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	SG	Rating 37	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_SI_R37	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	SI	Rating 37	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_SK_R37	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	SK	Rating 37	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_TR_R37	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	TR	Rating 37	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_US_R37	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	US	Rating 37	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
CORP_ALL_0086_CC_FIRB_x2_R37	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	Other countries	Rating 37	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_x0_R38	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	Not applicable	Rating 38	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_AT_R38	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	AT	Rating 38	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_AU_R38	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	AU	Rating 38	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_BE_R38	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	BE	Rating 38	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_BG_R38	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	BG	Rating 38	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_BR_R38	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	BR	Rating 38	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_CA_R38	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	CA	Rating 38	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_CH_R38	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	CH	Rating 38	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_CN_R38	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	CN	Rating 38	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_CY_R38	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	CY	Rating 38	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_CZ_R38	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	CZ	Rating 38	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_DE_R38	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	DE	Rating 38	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_DK_R38	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	DK	Rating 38	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_EE_R38	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	EE	Rating 38	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_ES_R38	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	ES	Rating 38	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_FI_R38	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	FI	Rating 38	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_FR_R38	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	FR	Rating 38	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_GB_R38	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	GB	Rating 38	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_GR_R38	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	GR	Rating 38	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_HK_R38	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	HK	Rating 38	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_HR_R38	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	HR	Rating 38	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
CORP_ALL_0086_CC_FIRB_HU_R38	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	HU	Rating 38	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_IE_R38	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	IE	Rating 38	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_IL_R38	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	IL	Rating 38	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_IT_R38	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	IT	Rating 38	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_JP_R38	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	JP	Rating 38	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_KR_R38	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	KR	Rating 38	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_LT_R38	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	LT	Rating 38	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_LU_R38	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	LU	Rating 38	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_LV_R38	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	LV	Rating 38	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_MT_R38	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	MT	Rating 38	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_NL_R38	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	NL	Rating 38	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_NO_R38	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	NO	Rating 38	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_PL_R38	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	PL	Rating 38	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_PT_R38	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	PT	Rating 38	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_RO_R38	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	RO	Rating 38	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_RU_R38	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	RU	Rating 38	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_SE_R38	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	SE	Rating 38	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_SG_R38	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	SG	Rating 38	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_SI_R38	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	SI	Rating 38	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_SK_R38	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	SK	Rating 38	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_TR_R38	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	TR	Rating 38	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_US_R38	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	US	Rating 38	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
CORP_ALL_0086_CC_FIRB_x2_R38	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	Other countries	Rating 38	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_x0_R39	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	Not applicable	Rating 39	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_AT_R39	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	AT	Rating 39	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_AU_R39	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	AU	Rating 39	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_BE_R39	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	BE	Rating 39	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_BG_R39	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	BG	Rating 39	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_BR_R39	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	BR	Rating 39	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_CA_R39	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	CA	Rating 39	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_CH_R39	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	CH	Rating 39	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_CN_R39	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	CN	Rating 39	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_CY_R39	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	CY	Rating 39	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_CZ_R39	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	CZ	Rating 39	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_DE_R39	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	DE	Rating 39	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_DK_R39	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	DK	Rating 39	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_EE_R39	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	EE	Rating 39	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_ES_R39	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	ES	Rating 39	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_FI_R39	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	FI	Rating 39	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_FR_R39	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	FR	Rating 39	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_GB_R39	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	GB	Rating 39	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_GR_R39	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	GR	Rating 39	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_HK_R39	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	HK	Rating 39	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_HR_R39	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	HR	Rating 39	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
CORP_ALL_0086_CC_FIRB_HU_R39	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	HU	Rating 39	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_IE_R39	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	IE	Rating 39	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_IL_R39	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	IL	Rating 39	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_IT_R39	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	IT	Rating 39	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_JP_R39	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	JP	Rating 39	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_KR_R39	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	KR	Rating 39	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_LT_R39	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	LT	Rating 39	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_LU_R39	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	LU	Rating 39	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_LV_R39	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	LV	Rating 39	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_MT_R39	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	MT	Rating 39	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_NL_R39	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	NL	Rating 39	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_NO_R39	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	NO	Rating 39	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_PL_R39	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	PL	Rating 39	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_PT_R39	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	PT	Rating 39	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_RO_R39	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	RO	Rating 39	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_RU_R39	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	RU	Rating 39	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_SE_R39	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	SE	Rating 39	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_SG_R39	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	SG	Rating 39	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_SI_R39	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	SI	Rating 39	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_SK_R39	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	SK	Rating 39	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_TR_R39	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	TR	Rating 39	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_US_R39	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	US	Rating 39	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
CORP_ALL_0086_CC_FIRB_x2_R39	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	Other countries	Rating 39	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_x0_R40	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	Not applicable	Rating 40	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_AT_R40	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	AT	Rating 40	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_AU_R40	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	AU	Rating 40	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_BE_R40	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	BE	Rating 40	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_BG_R40	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	BG	Rating 40	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_BR_R40	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	BR	Rating 40	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_CA_R40	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	CA	Rating 40	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_CH_R40	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	CH	Rating 40	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_CN_R40	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	CN	Rating 40	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_CY_R40	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	CY	Rating 40	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_CZ_R40	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	CZ	Rating 40	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_DE_R40	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	DE	Rating 40	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_DK_R40	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	DK	Rating 40	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_EE_R40	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	EE	Rating 40	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_ES_R40	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	ES	Rating 40	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_FI_R40	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	FI	Rating 40	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_FR_R40	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	FR	Rating 40	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_GB_R40	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	GB	Rating 40	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_GR_R40	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	GR	Rating 40	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_HK_R40	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	HK	Rating 40	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_HR_R40	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	HR	Rating 40	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
CORP_ALL_0086_CC_FIRB_HU_R40	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	HU	Rating 40	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_IE_R40	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	IE	Rating 40	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_IL_R40	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	IL	Rating 40	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_IT_R40	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	IT	Rating 40	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_JP_R40	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	JP	Rating 40	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_KR_R40	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	KR	Rating 40	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_LT_R40	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	LT	Rating 40	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_LU_R40	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	LU	Rating 40	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_LV_R40	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	LV	Rating 40	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_MT_R40	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	MT	Rating 40	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_NL_R40	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	NL	Rating 40	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_NO_R40	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	NO	Rating 40	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_PL_R40	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	PL	Rating 40	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_PT_R40	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	PT	Rating 40	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_RO_R40	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	RO	Rating 40	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_RU_R40	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	RU	Rating 40	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_SE_R40	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	SE	Rating 40	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_SG_R40	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	SG	Rating 40	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_SI_R40	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	SI	Rating 40	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_SK_R40	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	SK	Rating 40	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_TR_R40	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	TR	Rating 40	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_US_R40	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	US	Rating 40	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
CORP_ALL_0086_CC_FIRB_x2_R40	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	Other countries	Rating 40	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_x0_R41	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	Not applicable	Rating 41	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_AT_R41	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	AT	Rating 41	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_AU_R41	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	AU	Rating 41	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_BE_R41	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	BE	Rating 41	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_BG_R41	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	BG	Rating 41	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_BR_R41	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	BR	Rating 41	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_CA_R41	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	CA	Rating 41	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_CH_R41	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	CH	Rating 41	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_CN_R41	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	CN	Rating 41	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_CY_R41	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	CY	Rating 41	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_CZ_R41	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	CZ	Rating 41	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_DE_R41	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	DE	Rating 41	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_DK_R41	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	DK	Rating 41	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_EE_R41	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	EE	Rating 41	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_ES_R41	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	ES	Rating 41	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_FI_R41	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	FI	Rating 41	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_FR_R41	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	FR	Rating 41	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_GB_R41	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	GB	Rating 41	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_GR_R41	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	GR	Rating 41	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_HK_R41	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	HK	Rating 41	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_HR_R41	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	HR	Rating 41	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
CORP_ALL_0086_CC_FIRB_HU_R41	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	HU	Rating 41	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_IE_R41	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	IE	Rating 41	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_IL_R41	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	IL	Rating 41	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_IT_R41	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	IT	Rating 41	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_JP_R41	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	JP	Rating 41	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_KR_R41	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	KR	Rating 41	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_LT_R41	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	LT	Rating 41	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_LU_R41	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	LU	Rating 41	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_LV_R41	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	LV	Rating 41	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_MT_R41	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	MT	Rating 41	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_NL_R41	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	NL	Rating 41	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_NO_R41	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	NO	Rating 41	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_PL_R41	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	PL	Rating 41	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_PT_R41	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	PT	Rating 41	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_RO_R41	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	RO	Rating 41	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_RU_R41	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	RU	Rating 41	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_SE_R41	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	SE	Rating 41	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_SG_R41	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	SG	Rating 41	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_SI_R41	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	SI	Rating 41	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_SK_R41	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	SK	Rating 41	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_TR_R41	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	TR	Rating 41	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_US_R41	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	US	Rating 41	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
CORP_ALL_0086_CC_FIRB_x2_R41	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	Other countries	Rating 41	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_x0_R42	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	Not applicable	Rating 42	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_AT_R42	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	AT	Rating 42	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_AU_R42	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	AU	Rating 42	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_BE_R42	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	BE	Rating 42	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_BG_R42	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	BG	Rating 42	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_BR_R42	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	BR	Rating 42	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_CA_R42	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	CA	Rating 42	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_CH_R42	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	CH	Rating 42	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_CN_R42	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	CN	Rating 42	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_CY_R42	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	CY	Rating 42	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_CZ_R42	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	CZ	Rating 42	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_DE_R42	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	DE	Rating 42	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_DK_R42	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	DK	Rating 42	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_EE_R42	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	EE	Rating 42	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_ES_R42	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	ES	Rating 42	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_FI_R42	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	FI	Rating 42	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_FR_R42	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	FR	Rating 42	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_GB_R42	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	GB	Rating 42	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_GR_R42	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	GR	Rating 42	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_HK_R42	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	HK	Rating 42	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_HR_R42	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	HR	Rating 42	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
CORP_ALL_0086_CC_FIRB_HU_R42	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	HU	Rating 42	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_IE_R42	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	IE	Rating 42	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_IL_R42	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	IL	Rating 42	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_IT_R42	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	IT	Rating 42	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_JP_R42	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	JP	Rating 42	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_KR_R42	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	KR	Rating 42	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_LT_R42	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	LT	Rating 42	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_LU_R42	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	LU	Rating 42	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_LV_R42	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	LV	Rating 42	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_MT_R42	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	MT	Rating 42	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_NL_R42	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	NL	Rating 42	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_NO_R42	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	NO	Rating 42	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_PL_R42	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	PL	Rating 42	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_PT_R42	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	PT	Rating 42	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_RO_R42	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	RO	Rating 42	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_RU_R42	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	RU	Rating 42	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_SE_R42	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	SE	Rating 42	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_SG_R42	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	SG	Rating 42	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_SI_R42	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	SI	Rating 42	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_SK_R42	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	SK	Rating 42	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_TR_R42	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	TR	Rating 42	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_US_R42	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	US	Rating 42	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
CORP_ALL_0086_CC_FIRB_x2_R42	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	Other countries	Rating 42	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_x0_R43	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	Not applicable	Rating 43	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_AT_R43	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	AT	Rating 43	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_AU_R43	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	AU	Rating 43	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_BE_R43	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	BE	Rating 43	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_BG_R43	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	BG	Rating 43	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_BR_R43	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	BR	Rating 43	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_CA_R43	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	CA	Rating 43	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_CH_R43	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	CH	Rating 43	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_CN_R43	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	CN	Rating 43	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_CY_R43	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	CY	Rating 43	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_CZ_R43	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	CZ	Rating 43	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_DE_R43	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	DE	Rating 43	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_DK_R43	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	DK	Rating 43	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_EE_R43	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	EE	Rating 43	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_ES_R43	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	ES	Rating 43	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_FI_R43	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	FI	Rating 43	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_FR_R43	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	FR	Rating 43	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_GB_R43	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	GB	Rating 43	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_GR_R43	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	GR	Rating 43	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_HK_R43	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	HK	Rating 43	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_HR_R43	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	HR	Rating 43	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
CORP_ALL_0086_CC_FIRB_HU_R43	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	HU	Rating 43	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_IE_R43	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	IE	Rating 43	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_IL_R43	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	IL	Rating 43	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_IT_R43	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	IT	Rating 43	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_JP_R43	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	JP	Rating 43	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_KR_R43	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	KR	Rating 43	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_LT_R43	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	LT	Rating 43	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_LU_R43	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	LU	Rating 43	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_LV_R43	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	LV	Rating 43	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_MT_R43	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	MT	Rating 43	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_NL_R43	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	NL	Rating 43	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_NO_R43	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	NO	Rating 43	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_PL_R43	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	PL	Rating 43	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_PT_R43	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	PT	Rating 43	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_RO_R43	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	RO	Rating 43	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_RU_R43	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	RU	Rating 43	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_SE_R43	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	SE	Rating 43	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_SG_R43	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	SG	Rating 43	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_SI_R43	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	SI	Rating 43	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_SK_R43	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	SK	Rating 43	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_TR_R43	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	TR	Rating 43	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_US_R43	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	US	Rating 43	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
CORP_ALL_0086_CC_FIRB_x2_R43	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	Other countries	Rating 43	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_x0_R44	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	Not applicable	Rating 44	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_AT_R44	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	AT	Rating 44	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_AU_R44	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	AU	Rating 44	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_BE_R44	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	BE	Rating 44	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_BG_R44	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	BG	Rating 44	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_BR_R44	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	BR	Rating 44	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_CA_R44	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	CA	Rating 44	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_CH_R44	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	CH	Rating 44	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_CN_R44	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	CN	Rating 44	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_CY_R44	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	CY	Rating 44	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_CZ_R44	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	CZ	Rating 44	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_DE_R44	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	DE	Rating 44	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_DK_R44	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	DK	Rating 44	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_EE_R44	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	EE	Rating 44	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_ES_R44	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	ES	Rating 44	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_FI_R44	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	FI	Rating 44	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_FR_R44	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	FR	Rating 44	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_GB_R44	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	GB	Rating 44	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_GR_R44	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	GR	Rating 44	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_HK_R44	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	HK	Rating 44	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_HR_R44	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	HR	Rating 44	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
CORP_ALL_0086_CC_FIRB_HU_R44	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	HU	Rating 44	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_IE_R44	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	IE	Rating 44	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_IL_R44	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	IL	Rating 44	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_IT_R44	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	IT	Rating 44	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_JP_R44	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	JP	Rating 44	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_KR_R44	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	KR	Rating 44	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_LT_R44	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	LT	Rating 44	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_LU_R44	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	LU	Rating 44	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_LV_R44	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	LV	Rating 44	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_MT_R44	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	MT	Rating 44	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_NL_R44	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	NL	Rating 44	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_NO_R44	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	NO	Rating 44	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_PL_R44	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	PL	Rating 44	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_PT_R44	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	PT	Rating 44	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_RO_R44	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	RO	Rating 44	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_RU_R44	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	RU	Rating 44	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_SE_R44	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	SE	Rating 44	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_SG_R44	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	SG	Rating 44	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_SI_R44	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	SI	Rating 44	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_SK_R44	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	SK	Rating 44	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_TR_R44	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	TR	Rating 44	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_US_R44	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	US	Rating 44	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
CORP_ALL_0086_CC_FIRB_x2_R44	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	Other countries	Rating 44	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_x0_R45	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	Not applicable	Rating 45	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_AT_R45	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	AT	Rating 45	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_AU_R45	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	AU	Rating 45	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_BE_R45	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	BE	Rating 45	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_BG_R45	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	BG	Rating 45	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_BR_R45	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	BR	Rating 45	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_CA_R45	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	CA	Rating 45	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_CH_R45	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	CH	Rating 45	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_CN_R45	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	CN	Rating 45	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_CY_R45	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	CY	Rating 45	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_CZ_R45	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	CZ	Rating 45	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_DE_R45	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	DE	Rating 45	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_DK_R45	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	DK	Rating 45	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_EE_R45	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	EE	Rating 45	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_ES_R45	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	ES	Rating 45	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_FI_R45	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	FI	Rating 45	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_FR_R45	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	FR	Rating 45	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_GB_R45	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	GB	Rating 45	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_GR_R45	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	GR	Rating 45	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_HK_R45	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	HK	Rating 45	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_HR_R45	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	HR	Rating 45	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
CORP_ALL_0086_CC_FIRB_HU_R45	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	HU	Rating 45	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_IE_R45	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	IE	Rating 45	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_IL_R45	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	IL	Rating 45	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_IT_R45	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	IT	Rating 45	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_JP_R45	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	JP	Rating 45	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_KR_R45	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	KR	Rating 45	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_LT_R45	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	LT	Rating 45	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_LU_R45	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	LU	Rating 45	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_LV_R45	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	LV	Rating 45	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_MT_R45	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	MT	Rating 45	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_NL_R45	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	NL	Rating 45	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_NO_R45	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	NO	Rating 45	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_PL_R45	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	PL	Rating 45	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_PT_R45	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	PT	Rating 45	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_RO_R45	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	RO	Rating 45	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_RU_R45	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	RU	Rating 45	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_SE_R45	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	SE	Rating 45	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_SG_R45	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	SG	Rating 45	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_SI_R45	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	SI	Rating 45	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_SK_R45	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	SK	Rating 45	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_TR_R45	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	TR	Rating 45	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_US_R45	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	US	Rating 45	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
CORP_ALL_0086_CC_FIRB_x2_R45	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	Other countries	Rating 45	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_x0_R46	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	Not applicable	Rating 46	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_AT_R46	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	AT	Rating 46	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_AU_R46	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	AU	Rating 46	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_BE_R46	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	BE	Rating 46	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_BG_R46	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	BG	Rating 46	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_BR_R46	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	BR	Rating 46	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_CA_R46	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	CA	Rating 46	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_CH_R46	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	CH	Rating 46	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_CN_R46	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	CN	Rating 46	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_CY_R46	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	CY	Rating 46	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_CZ_R46	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	CZ	Rating 46	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_DE_R46	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	DE	Rating 46	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_DK_R46	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	DK	Rating 46	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_EE_R46	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	EE	Rating 46	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_ES_R46	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	ES	Rating 46	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_FI_R46	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	FI	Rating 46	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_FR_R46	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	FR	Rating 46	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_GB_R46	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	GB	Rating 46	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_GR_R46	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	GR	Rating 46	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_HK_R46	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	HK	Rating 46	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_HR_R46	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	HR	Rating 46	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
CORP_ALL_0086_CC_FIRB_HU_R46	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	HU	Rating 46	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_IE_R46	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	IE	Rating 46	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_IL_R46	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	IL	Rating 46	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_IT_R46	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	IT	Rating 46	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_JP_R46	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	JP	Rating 46	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_KR_R46	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	KR	Rating 46	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_LT_R46	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	LT	Rating 46	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_LU_R46	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	LU	Rating 46	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_LV_R46	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	LV	Rating 46	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_MT_R46	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	MT	Rating 46	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_NL_R46	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	NL	Rating 46	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_NO_R46	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	NO	Rating 46	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_PL_R46	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	PL	Rating 46	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_PT_R46	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	PT	Rating 46	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_RO_R46	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	RO	Rating 46	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_RU_R46	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	RU	Rating 46	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_SE_R46	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	SE	Rating 46	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_SG_R46	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	SG	Rating 46	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_SI_R46	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	SI	Rating 46	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_SK_R46	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	SK	Rating 46	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_TR_R46	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	TR	Rating 46	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_US_R46	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	US	Rating 46	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
CORP_ALL_0086_CC_FIRB_x2_R46	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	Other countries	Rating 46	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_x0_R47	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	Not applicable	Rating 47	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_AT_R47	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	AT	Rating 47	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_AU_R47	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	AU	Rating 47	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_BE_R47	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	BE	Rating 47	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_BG_R47	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	BG	Rating 47	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_BR_R47	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	BR	Rating 47	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_CA_R47	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	CA	Rating 47	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_CH_R47	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	CH	Rating 47	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_CN_R47	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	CN	Rating 47	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_CY_R47	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	CY	Rating 47	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_CZ_R47	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	CZ	Rating 47	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_DE_R47	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	DE	Rating 47	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_DK_R47	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	DK	Rating 47	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_EE_R47	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	EE	Rating 47	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_ES_R47	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	ES	Rating 47	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_FI_R47	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	FI	Rating 47	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_FR_R47	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	FR	Rating 47	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_GB_R47	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	GB	Rating 47	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_GR_R47	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	GR	Rating 47	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_HK_R47	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	HK	Rating 47	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_HR_R47	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	HR	Rating 47	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
CORP_ALL_0086_CC_FIRB_HU_R47	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	HU	Rating 47	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_IE_R47	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	IE	Rating 47	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_IL_R47	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	IL	Rating 47	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_IT_R47	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	IT	Rating 47	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_JP_R47	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	JP	Rating 47	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_KR_R47	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	KR	Rating 47	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_LT_R47	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	LT	Rating 47	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_LU_R47	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	LU	Rating 47	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_LV_R47	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	LV	Rating 47	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_MT_R47	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	MT	Rating 47	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_NL_R47	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	NL	Rating 47	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_NO_R47	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	NO	Rating 47	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_PL_R47	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	PL	Rating 47	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_PT_R47	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	PT	Rating 47	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_RO_R47	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	RO	Rating 47	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_RU_R47	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	RU	Rating 47	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_SE_R47	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	SE	Rating 47	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_SG_R47	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	SG	Rating 47	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_SI_R47	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	SI	Rating 47	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_SK_R47	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	SK	Rating 47	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_TR_R47	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	TR	Rating 47	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_US_R47	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	US	Rating 47	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
CORP_ALL_0086_CC_FIRB_x2_R47	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	Other countries	Rating 47	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_x0_R48	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	Not applicable	Rating 48	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_AT_R48	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	AT	Rating 48	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_AU_R48	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	AU	Rating 48	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_BE_R48	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	BE	Rating 48	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_BG_R48	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	BG	Rating 48	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_BR_R48	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	BR	Rating 48	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_CA_R48	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	CA	Rating 48	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_CH_R48	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	CH	Rating 48	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_CN_R48	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	CN	Rating 48	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_CY_R48	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	CY	Rating 48	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_CZ_R48	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	CZ	Rating 48	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_DE_R48	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	DE	Rating 48	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_DK_R48	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	DK	Rating 48	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_EE_R48	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	EE	Rating 48	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_ES_R48	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	ES	Rating 48	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_FI_R48	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	FI	Rating 48	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_FR_R48	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	FR	Rating 48	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_GB_R48	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	GB	Rating 48	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_GR_R48	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	GR	Rating 48	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_HK_R48	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	HK	Rating 48	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_HR_R48	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	HR	Rating 48	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
CORP_ALL_0086_CC_FIRB_HU_R48	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	HU	Rating 48	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_IE_R48	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	IE	Rating 48	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_IL_R48	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	IL	Rating 48	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_IT_R48	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	IT	Rating 48	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_JP_R48	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	JP	Rating 48	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_KR_R48	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	KR	Rating 48	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_LT_R48	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	LT	Rating 48	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_LU_R48	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	LU	Rating 48	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_LV_R48	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	LV	Rating 48	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_MT_R48	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	MT	Rating 48	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_NL_R48	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	NL	Rating 48	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_NO_R48	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	NO	Rating 48	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_PL_R48	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	PL	Rating 48	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_PT_R48	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	PT	Rating 48	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_RO_R48	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	RO	Rating 48	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_RU_R48	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	RU	Rating 48	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_SE_R48	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	SE	Rating 48	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_SG_R48	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	SG	Rating 48	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_SI_R48	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	SI	Rating 48	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_SK_R48	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	SK	Rating 48	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_TR_R48	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	TR	Rating 48	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_US_R48	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	US	Rating 48	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
CORP_ALL_0086_CC_FIRB_x2_R48	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	Other countries	Rating 48	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_x0_R49	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	Not applicable	Rating 49	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_AT_R49	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	AT	Rating 49	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_AU_R49	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	AU	Rating 49	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_BE_R49	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	BE	Rating 49	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_BG_R49	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	BG	Rating 49	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_BR_R49	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	BR	Rating 49	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_CA_R49	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	CA	Rating 49	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_CH_R49	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	CH	Rating 49	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_CN_R49	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	CN	Rating 49	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_CY_R49	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	CY	Rating 49	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_CZ_R49	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	CZ	Rating 49	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_DE_R49	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	DE	Rating 49	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_DK_R49	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	DK	Rating 49	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_EE_R49	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	EE	Rating 49	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_ES_R49	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	ES	Rating 49	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_FI_R49	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	FI	Rating 49	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_FR_R49	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	FR	Rating 49	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_GB_R49	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	GB	Rating 49	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_GR_R49	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	GR	Rating 49	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_HK_R49	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	HK	Rating 49	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_HR_R49	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	HR	Rating 49	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
CORP_ALL_0086_CC_FIRB_HU_R49	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	HU	Rating 49	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_IE_R49	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	IE	Rating 49	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_IL_R49	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	IL	Rating 49	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_IT_R49	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	IT	Rating 49	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_JP_R49	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	JP	Rating 49	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_KR_R49	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	KR	Rating 49	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_LT_R49	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	LT	Rating 49	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_LU_R49	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	LU	Rating 49	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_LV_R49	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	LV	Rating 49	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_MT_R49	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	MT	Rating 49	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_NL_R49	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	NL	Rating 49	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_NO_R49	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	NO	Rating 49	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_PL_R49	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	PL	Rating 49	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_PT_R49	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	PT	Rating 49	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_RO_R49	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	RO	Rating 49	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_RU_R49	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	RU	Rating 49	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_SE_R49	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	SE	Rating 49	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_SG_R49	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	SG	Rating 49	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_SI_R49	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	SI	Rating 49	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_SK_R49	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	SK	Rating 49	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_TR_R49	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	TR	Rating 49	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_US_R49	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	US	Rating 49	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
CORP_ALL_0086_CC_FIRB_x2_R49	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	Other countries	Rating 49	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_x0_R50	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	Not applicable	Rating 50	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_AT_R50	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	AT	Rating 50	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_AU_R50	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	AU	Rating 50	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_BE_R50	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	BE	Rating 50	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_BG_R50	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	BG	Rating 50	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_BR_R50	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	BR	Rating 50	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_CA_R50	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	CA	Rating 50	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_CH_R50	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	CH	Rating 50	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_CN_R50	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	CN	Rating 50	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_CY_R50	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	CY	Rating 50	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_CZ_R50	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	CZ	Rating 50	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_DE_R50	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	DE	Rating 50	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_DK_R50	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	DK	Rating 50	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_EE_R50	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	EE	Rating 50	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_ES_R50	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	ES	Rating 50	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_FI_R50	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	FI	Rating 50	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_FR_R50	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	FR	Rating 50	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_GB_R50	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	GB	Rating 50	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_GR_R50	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	GR	Rating 50	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_HK_R50	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	HK	Rating 50	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_HR_R50	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	HR	Rating 50	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
CORP_ALL_0086_CC_FIRB_HU_R50	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	HU	Rating 50	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_IE_R50	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	IE	Rating 50	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_IL_R50	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	IL	Rating 50	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_IT_R50	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	IT	Rating 50	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_JP_R50	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	JP	Rating 50	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_KR_R50	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	KR	Rating 50	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_LT_R50	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	LT	Rating 50	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_LU_R50	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	LU	Rating 50	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_LV_R50	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	LV	Rating 50	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_MT_R50	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	MT	Rating 50	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_NL_R50	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	NL	Rating 50	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_NO_R50	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	NO	Rating 50	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_PL_R50	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	PL	Rating 50	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_PT_R50	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	PT	Rating 50	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_RO_R50	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	RO	Rating 50	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_RU_R50	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	RU	Rating 50	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_SE_R50	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	SE	Rating 50	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_SG_R50	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	SG	Rating 50	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_SI_R50	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	SI	Rating 50	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_SK_R50	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	SK	Rating 50	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_TR_R50	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	TR	Rating 50	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_US_R50	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	US	Rating 50	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
CORP_ALL_0086_CC_FIRB_x2_R50	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	Other countries	Rating 50	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_x0_R51	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	Not applicable	Rating 51	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_AT_R51	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	AT	Rating 51	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_AU_R51	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	AU	Rating 51	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_BE_R51	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	BE	Rating 51	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_BG_R51	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	BG	Rating 51	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_BR_R51	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	BR	Rating 51	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_CA_R51	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	CA	Rating 51	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_CH_R51	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	CH	Rating 51	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_CN_R51	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	CN	Rating 51	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_CY_R51	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	CY	Rating 51	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_CZ_R51	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	CZ	Rating 51	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_DE_R51	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	DE	Rating 51	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_DK_R51	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	DK	Rating 51	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_EE_R51	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	EE	Rating 51	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_ES_R51	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	ES	Rating 51	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_FI_R51	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	FI	Rating 51	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_FR_R51	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	FR	Rating 51	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_GB_R51	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	GB	Rating 51	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_GR_R51	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	GR	Rating 51	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_HK_R51	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	HK	Rating 51	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_HR_R51	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	HR	Rating 51	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
CORP_ALL_0086_CC_FIRB_HU_R51	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	HU	Rating 51	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_IE_R51	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	IE	Rating 51	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_IL_R51	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	IL	Rating 51	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_IT_R51	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	IT	Rating 51	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_JP_R51	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	JP	Rating 51	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_KR_R51	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	KR	Rating 51	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_LT_R51	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	LT	Rating 51	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_LU_R51	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	LU	Rating 51	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_LV_R51	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	LV	Rating 51	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_MT_R51	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	MT	Rating 51	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_NL_R51	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	NL	Rating 51	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_NO_R51	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	NO	Rating 51	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_PL_R51	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	PL	Rating 51	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_PT_R51	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	PT	Rating 51	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_RO_R51	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	RO	Rating 51	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_RU_R51	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	RU	Rating 51	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_SE_R51	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	SE	Rating 51	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_SG_R51	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	SG	Rating 51	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_SI_R51	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	SI	Rating 51	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_SK_R51	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	SK	Rating 51	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_TR_R51	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	TR	Rating 51	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_US_R51	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	US	Rating 51	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
CORP_ALL_0086_CC_FIRB_x2_R51	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	Other countries	Rating 51	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_x0_R52	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	Not applicable	Rating 52	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_AT_R52	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	AT	Rating 52	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_AU_R52	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	AU	Rating 52	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_BE_R52	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	BE	Rating 52	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_BG_R52	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	BG	Rating 52	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_BR_R52	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	BR	Rating 52	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_CA_R52	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	CA	Rating 52	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_CH_R52	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	CH	Rating 52	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_CN_R52	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	CN	Rating 52	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_CY_R52	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	CY	Rating 52	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_CZ_R52	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	CZ	Rating 52	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_DE_R52	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	DE	Rating 52	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_DK_R52	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	DK	Rating 52	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_EE_R52	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	EE	Rating 52	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_ES_R52	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	ES	Rating 52	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_FI_R52	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	FI	Rating 52	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_FR_R52	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	FR	Rating 52	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_GB_R52	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	GB	Rating 52	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_GR_R52	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	GR	Rating 52	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_HK_R52	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	HK	Rating 52	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_HR_R52	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	HR	Rating 52	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
CORP_ALL_0086_CC_FIRB_HU_R52	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	HU	Rating 52	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_IE_R52	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	IE	Rating 52	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_IL_R52	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	IL	Rating 52	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_IT_R52	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	IT	Rating 52	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_JP_R52	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	JP	Rating 52	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_KR_R52	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	KR	Rating 52	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_LT_R52	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	LT	Rating 52	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_LU_R52	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	LU	Rating 52	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_LV_R52	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	LV	Rating 52	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_MT_R52	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	MT	Rating 52	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_NL_R52	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	NL	Rating 52	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_NO_R52	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	NO	Rating 52	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_PL_R52	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	PL	Rating 52	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_PT_R52	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	PT	Rating 52	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_RO_R52	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	RO	Rating 52	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_RU_R52	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	RU	Rating 52	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_SE_R52	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	SE	Rating 52	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_SG_R52	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	SG	Rating 52	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_SI_R52	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	SI	Rating 52	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_SK_R52	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	SK	Rating 52	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_TR_R52	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	TR	Rating 52	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_US_R52	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	US	Rating 52	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
CORP_ALL_0086_CC_FIRB_x2_R52	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	Other countries	Rating 52	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_x0_R53	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	Not applicable	Rating 53	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_AT_R53	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	AT	Rating 53	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_AU_R53	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	AU	Rating 53	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_BE_R53	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	BE	Rating 53	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_BG_R53	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	BG	Rating 53	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_BR_R53	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	BR	Rating 53	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_CA_R53	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	CA	Rating 53	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_CH_R53	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	CH	Rating 53	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_CN_R53	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	CN	Rating 53	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_CY_R53	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	CY	Rating 53	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_CZ_R53	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	CZ	Rating 53	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_DE_R53	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	DE	Rating 53	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_DK_R53	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	DK	Rating 53	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_EE_R53	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	EE	Rating 53	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_ES_R53	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	ES	Rating 53	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_FI_R53	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	FI	Rating 53	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_FR_R53	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	FR	Rating 53	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_GB_R53	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	GB	Rating 53	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_GR_R53	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	GR	Rating 53	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_HK_R53	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	HK	Rating 53	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_HR_R53	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	HR	Rating 53	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
CORP_ALL_0086_CC_FIRB_HU_R53	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	HU	Rating 53	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_IE_R53	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	IE	Rating 53	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_IL_R53	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	IL	Rating 53	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_IT_R53	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	IT	Rating 53	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_JP_R53	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	JP	Rating 53	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_KR_R53	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	KR	Rating 53	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_LT_R53	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	LT	Rating 53	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_LU_R53	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	LU	Rating 53	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_LV_R53	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	LV	Rating 53	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_MT_R53	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	MT	Rating 53	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_NL_R53	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	NL	Rating 53	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_NO_R53	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	NO	Rating 53	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_PL_R53	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	PL	Rating 53	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_PT_R53	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	PT	Rating 53	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_RO_R53	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	RO	Rating 53	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_RU_R53	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	RU	Rating 53	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_SE_R53	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	SE	Rating 53	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_SG_R53	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	SG	Rating 53	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_SI_R53	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	SI	Rating 53	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_SK_R53	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	SK	Rating 53	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_TR_R53	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	TR	Rating 53	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_US_R53	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	US	Rating 53	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
CORP_ALL_0086_CC_FIRB_x2_R53	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	Other countries	Rating 53	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_x0_R54	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	Not applicable	Rating 54	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_AT_R54	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	AT	Rating 54	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_AU_R54	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	AU	Rating 54	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_BE_R54	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	BE	Rating 54	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_BG_R54	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	BG	Rating 54	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_BR_R54	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	BR	Rating 54	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_CA_R54	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	CA	Rating 54	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_CH_R54	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	CH	Rating 54	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_CN_R54	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	CN	Rating 54	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_CY_R54	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	CY	Rating 54	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_CZ_R54	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	CZ	Rating 54	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_DE_R54	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	DE	Rating 54	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_DK_R54	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	DK	Rating 54	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_EE_R54	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	EE	Rating 54	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_ES_R54	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	ES	Rating 54	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_FI_R54	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	FI	Rating 54	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_FR_R54	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	FR	Rating 54	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_GB_R54	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	GB	Rating 54	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_GR_R54	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	GR	Rating 54	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_HK_R54	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	HK	Rating 54	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_HR_R54	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	HR	Rating 54	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
CORP_ALL_0086_CC_FIRB_HU_R54	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	HU	Rating 54	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_IE_R54	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	IE	Rating 54	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_IL_R54	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	IL	Rating 54	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_IT_R54	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	IT	Rating 54	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_JP_R54	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	JP	Rating 54	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_KR_R54	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	KR	Rating 54	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_LT_R54	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	LT	Rating 54	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_LU_R54	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	LU	Rating 54	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_LV_R54	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	LV	Rating 54	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_MT_R54	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	MT	Rating 54	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_NL_R54	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	NL	Rating 54	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_NO_R54	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	NO	Rating 54	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_PL_R54	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	PL	Rating 54	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_PT_R54	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	PT	Rating 54	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_RO_R54	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	RO	Rating 54	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_RU_R54	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	RU	Rating 54	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_SE_R54	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	SE	Rating 54	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_SG_R54	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	SG	Rating 54	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_SI_R54	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	SI	Rating 54	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_SK_R54	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	SK	Rating 54	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_TR_R54	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	TR	Rating 54	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_US_R54	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	US	Rating 54	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
CORP_ALL_0086_CC_FIRB_x2_R54	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	Other countries	Rating 54	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_x0_R55	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	Not applicable	Rating 55	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_AT_R55	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	AT	Rating 55	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_AU_R55	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	AU	Rating 55	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_BE_R55	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	BE	Rating 55	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_BG_R55	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	BG	Rating 55	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_BR_R55	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	BR	Rating 55	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_CA_R55	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	CA	Rating 55	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_CH_R55	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	CH	Rating 55	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_CN_R55	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	CN	Rating 55	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_CY_R55	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	CY	Rating 55	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_CZ_R55	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	CZ	Rating 55	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_DE_R55	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	DE	Rating 55	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_DK_R55	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	DK	Rating 55	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_EE_R55	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	EE	Rating 55	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_ES_R55	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	ES	Rating 55	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_FI_R55	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	FI	Rating 55	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_FR_R55	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	FR	Rating 55	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_GB_R55	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	GB	Rating 55	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_GR_R55	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	GR	Rating 55	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_HK_R55	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	HK	Rating 55	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_HR_R55	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	HR	Rating 55	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
CORP_ALL_0086_CC_FIRB_HU_R55	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	HU	Rating 55	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_IE_R55	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	IE	Rating 55	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_IL_R55	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	IL	Rating 55	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_IT_R55	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	IT	Rating 55	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_JP_R55	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	JP	Rating 55	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_KR_R55	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	KR	Rating 55	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_LT_R55	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	LT	Rating 55	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_LU_R55	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	LU	Rating 55	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_LV_R55	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	LV	Rating 55	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_MT_R55	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	MT	Rating 55	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_NL_R55	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	NL	Rating 55	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_NO_R55	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	NO	Rating 55	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_PL_R55	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	PL	Rating 55	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_PT_R55	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	PT	Rating 55	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_RO_R55	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	RO	Rating 55	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_RU_R55	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	RU	Rating 55	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_SE_R55	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	SE	Rating 55	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_SG_R55	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	SG	Rating 55	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_SI_R55	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	SI	Rating 55	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_SK_R55	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	SK	Rating 55	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_TR_R55	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	TR	Rating 55	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_US_R55	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	US	Rating 55	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
CORP_ALL_0086_CC_FIRB_x2_R55	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	Other countries	Rating 55	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_x0_R56	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	Not applicable	Rating 56	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_AT_R56	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	AT	Rating 56	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_AU_R56	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	AU	Rating 56	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_BE_R56	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	BE	Rating 56	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_BG_R56	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	BG	Rating 56	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_BR_R56	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	BR	Rating 56	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_CA_R56	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	CA	Rating 56	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_CH_R56	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	CH	Rating 56	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_CN_R56	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	CN	Rating 56	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_CY_R56	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	CY	Rating 56	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_CZ_R56	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	CZ	Rating 56	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_DE_R56	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	DE	Rating 56	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_DK_R56	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	DK	Rating 56	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_EE_R56	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	EE	Rating 56	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_ES_R56	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	ES	Rating 56	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_FI_R56	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	FI	Rating 56	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_FR_R56	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	FR	Rating 56	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_GB_R56	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	GB	Rating 56	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_GR_R56	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	GR	Rating 56	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_HK_R56	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	HK	Rating 56	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_HR_R56	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	HR	Rating 56	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
CORP_ALL_0086_CC_FIRB_HU_R56	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	HU	Rating 56	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_IE_R56	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	IE	Rating 56	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_IL_R56	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	IL	Rating 56	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_IT_R56	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	IT	Rating 56	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_JP_R56	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	JP	Rating 56	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_KR_R56	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	KR	Rating 56	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_LT_R56	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	LT	Rating 56	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_LU_R56	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	LU	Rating 56	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_LV_R56	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	LV	Rating 56	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_MT_R56	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	MT	Rating 56	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_NL_R56	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	NL	Rating 56	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_NO_R56	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	NO	Rating 56	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_PL_R56	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	PL	Rating 56	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_PT_R56	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	PT	Rating 56	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_RO_R56	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	RO	Rating 56	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_RU_R56	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	RU	Rating 56	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_SE_R56	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	SE	Rating 56	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_SG_R56	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	SG	Rating 56	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_SI_R56	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	SI	Rating 56	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_SK_R56	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	SK	Rating 56	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_TR_R56	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	TR	Rating 56	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_US_R56	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	US	Rating 56	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
CORP_ALL_0086_CC_FIRB_x2_R56	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	Other countries	Rating 56	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_x0_R57	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	Not applicable	Rating 57	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_AT_R57	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	AT	Rating 57	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_AU_R57	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	AU	Rating 57	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_BE_R57	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	BE	Rating 57	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_BG_R57	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	BG	Rating 57	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_BR_R57	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	BR	Rating 57	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_CA_R57	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	CA	Rating 57	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_CH_R57	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	CH	Rating 57	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_CN_R57	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	CN	Rating 57	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_CY_R57	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	CY	Rating 57	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_CZ_R57	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	CZ	Rating 57	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_DE_R57	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	DE	Rating 57	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_DK_R57	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	DK	Rating 57	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_EE_R57	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	EE	Rating 57	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_ES_R57	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	ES	Rating 57	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_FI_R57	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	FI	Rating 57	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_FR_R57	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	FR	Rating 57	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_GB_R57	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	GB	Rating 57	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_GR_R57	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	GR	Rating 57	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_HK_R57	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	HK	Rating 57	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_HR_R57	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	HR	Rating 57	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
CORP_ALL_0086_CC_FIRB_HU_R57	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	HU	Rating 57	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_IE_R57	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	IE	Rating 57	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_IL_R57	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	IL	Rating 57	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_IT_R57	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	IT	Rating 57	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_JP_R57	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	JP	Rating 57	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_KR_R57	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	KR	Rating 57	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_LT_R57	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	LT	Rating 57	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_LU_R57	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	LU	Rating 57	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_LV_R57	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	LV	Rating 57	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_MT_R57	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	MT	Rating 57	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_NL_R57	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	NL	Rating 57	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_NO_R57	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	NO	Rating 57	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_PL_R57	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	PL	Rating 57	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_PT_R57	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	PT	Rating 57	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_RO_R57	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	RO	Rating 57	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_RU_R57	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	RU	Rating 57	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_SE_R57	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	SE	Rating 57	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_SG_R57	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	SG	Rating 57	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_SI_R57	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	SI	Rating 57	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_SK_R57	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	SK	Rating 57	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_TR_R57	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	TR	Rating 57	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_US_R57	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	US	Rating 57	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
CORP_ALL_0086_CC_FIRB_x2_R57	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	Other countries	Rating 57	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_x0_R58	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	Not applicable	Rating 58	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_AT_R58	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	AT	Rating 58	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_AU_R58	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	AU	Rating 58	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_BE_R58	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	BE	Rating 58	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_BG_R58	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	BG	Rating 58	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_BR_R58	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	BR	Rating 58	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_CA_R58	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	CA	Rating 58	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_CH_R58	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	CH	Rating 58	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_CN_R58	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	CN	Rating 58	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_CY_R58	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	CY	Rating 58	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_CZ_R58	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	CZ	Rating 58	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_DE_R58	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	DE	Rating 58	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_DK_R58	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	DK	Rating 58	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_EE_R58	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	EE	Rating 58	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_ES_R58	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	ES	Rating 58	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_FI_R58	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	FI	Rating 58	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_FR_R58	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	FR	Rating 58	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_GB_R58	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	GB	Rating 58	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_GR_R58	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	GR	Rating 58	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_HK_R58	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	HK	Rating 58	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_HR_R58	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	HR	Rating 58	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
CORP_ALL_0086_CC_FIRB_HU_R58	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	HU	Rating 58	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_IE_R58	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	IE	Rating 58	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_IL_R58	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	IL	Rating 58	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_IT_R58	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	IT	Rating 58	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_JP_R58	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	JP	Rating 58	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_KR_R58	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	KR	Rating 58	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_LT_R58	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	LT	Rating 58	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_LU_R58	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	LU	Rating 58	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_LV_R58	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	LV	Rating 58	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_MT_R58	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	MT	Rating 58	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_NL_R58	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	NL	Rating 58	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_NO_R58	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	NO	Rating 58	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_PL_R58	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	PL	Rating 58	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_PT_R58	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	PT	Rating 58	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_RO_R58	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	RO	Rating 58	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_RU_R58	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	RU	Rating 58	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_SE_R58	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	SE	Rating 58	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_SG_R58	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	SG	Rating 58	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_SI_R58	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	SI	Rating 58	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_SK_R58	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	SK	Rating 58	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_TR_R58	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	TR	Rating 58	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_US_R58	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	US	Rating 58	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
CORP_ALL_0086_CC_FIRB_x2_R58	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	Other countries	Rating 58	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_x0_R59	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	Not applicable	Rating 59	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_AT_R59	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	AT	Rating 59	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_AU_R59	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	AU	Rating 59	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_BE_R59	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	BE	Rating 59	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_BG_R59	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	BG	Rating 59	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_BR_R59	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	BR	Rating 59	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_CA_R59	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	CA	Rating 59	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_CH_R59	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	CH	Rating 59	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_CN_R59	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	CN	Rating 59	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_CY_R59	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	CY	Rating 59	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_CZ_R59	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	CZ	Rating 59	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_DE_R59	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	DE	Rating 59	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_DK_R59	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	DK	Rating 59	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_EE_R59	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	EE	Rating 59	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_ES_R59	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	ES	Rating 59	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_FI_R59	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	FI	Rating 59	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_FR_R59	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	FR	Rating 59	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_GB_R59	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	GB	Rating 59	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_GR_R59	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	GR	Rating 59	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_HK_R59	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	HK	Rating 59	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_HR_R59	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	HR	Rating 59	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
CORP_ALL_0086_CC_FIRB_HU_R59	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	HU	Rating 59	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_IE_R59	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	IE	Rating 59	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_IL_R59	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	IL	Rating 59	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_IT_R59	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	IT	Rating 59	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_JP_R59	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	JP	Rating 59	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_KR_R59	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	KR	Rating 59	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_LT_R59	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	LT	Rating 59	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_LU_R59	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	LU	Rating 59	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_LV_R59	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	LV	Rating 59	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_MT_R59	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	MT	Rating 59	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_NL_R59	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	NL	Rating 59	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_NO_R59	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	NO	Rating 59	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_PL_R59	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	PL	Rating 59	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_PT_R59	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	PT	Rating 59	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_RO_R59	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	RO	Rating 59	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_RU_R59	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	RU	Rating 59	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_SE_R59	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	SE	Rating 59	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_SG_R59	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	SG	Rating 59	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_SI_R59	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	SI	Rating 59	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_SK_R59	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	SK	Rating 59	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_TR_R59	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	TR	Rating 59	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_US_R59	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	US	Rating 59	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
CORP_ALL_0086_CC_FIRB_x2_R59	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	Other countries	Rating 59	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_x0_R60	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	Not applicable	Rating 60	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_AT_R60	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	AT	Rating 60	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_AU_R60	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	AU	Rating 60	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_BE_R60	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	BE	Rating 60	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_BG_R60	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	BG	Rating 60	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_BR_R60	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	BR	Rating 60	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_CA_R60	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	CA	Rating 60	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_CH_R60	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	CH	Rating 60	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_CN_R60	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	CN	Rating 60	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_CY_R60	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	CY	Rating 60	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_CZ_R60	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	CZ	Rating 60	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_DE_R60	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	DE	Rating 60	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_DK_R60	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	DK	Rating 60	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_EE_R60	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	EE	Rating 60	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_ES_R60	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	ES	Rating 60	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_FI_R60	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	FI	Rating 60	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_FR_R60	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	FR	Rating 60	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_GB_R60	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	GB	Rating 60	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_GR_R60	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	GR	Rating 60	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_HK_R60	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	HK	Rating 60	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_HR_R60	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	HR	Rating 60	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
CORP_ALL_0086_CC_FIRB_HU_R60	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	HU	Rating 60	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_IE_R60	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	IE	Rating 60	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_IL_R60	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	IL	Rating 60	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_IT_R60	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	IT	Rating 60	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_JP_R60	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	JP	Rating 60	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_KR_R60	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	KR	Rating 60	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_LT_R60	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	LT	Rating 60	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_LU_R60	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	LU	Rating 60	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_LV_R60	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	LV	Rating 60	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_MT_R60	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	MT	Rating 60	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_NL_R60	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	NL	Rating 60	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_NO_R60	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	NO	Rating 60	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_PL_R60	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	PL	Rating 60	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_PT_R60	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	PT	Rating 60	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_RO_R60	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	RO	Rating 60	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_RU_R60	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	RU	Rating 60	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_SE_R60	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	SE	Rating 60	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_SG_R60	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	SG	Rating 60	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_SI_R60	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	SI	Rating 60	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_SK_R60	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	SK	Rating 60	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_TR_R60	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	TR	Rating 60	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_US_R60	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	US	Rating 60	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
CORP_ALL_0086_CC_FIRB_x2_R60	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	Other countries	Rating 60	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_x0_R61	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	Not applicable	Rating 61	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_AT_R61	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	AT	Rating 61	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_AU_R61	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	AU	Rating 61	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_BE_R61	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	BE	Rating 61	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_BG_R61	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	BG	Rating 61	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_BR_R61	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	BR	Rating 61	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_CA_R61	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	CA	Rating 61	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_CH_R61	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	CH	Rating 61	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_CN_R61	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	CN	Rating 61	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_CY_R61	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	CY	Rating 61	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_CZ_R61	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	CZ	Rating 61	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_DE_R61	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	DE	Rating 61	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_DK_R61	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	DK	Rating 61	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_EE_R61	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	EE	Rating 61	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_ES_R61	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	ES	Rating 61	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_FI_R61	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	FI	Rating 61	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_FR_R61	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	FR	Rating 61	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_GB_R61	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	GB	Rating 61	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_GR_R61	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	GR	Rating 61	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_HK_R61	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	HK	Rating 61	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_HR_R61	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	HR	Rating 61	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
CORP_ALL_0086_CC_FIRB_HU_R61	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	HU	Rating 61	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_IE_R61	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	IE	Rating 61	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_IL_R61	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	IL	Rating 61	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_IT_R61	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	IT	Rating 61	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_JP_R61	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	JP	Rating 61	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_KR_R61	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	KR	Rating 61	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_LT_R61	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	LT	Rating 61	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_LU_R61	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	LU	Rating 61	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_LV_R61	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	LV	Rating 61	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_MT_R61	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	MT	Rating 61	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_NL_R61	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	NL	Rating 61	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_NO_R61	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	NO	Rating 61	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_PL_R61	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	PL	Rating 61	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_PT_R61	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	PT	Rating 61	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_RO_R61	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	RO	Rating 61	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_RU_R61	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	RU	Rating 61	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_SE_R61	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	SE	Rating 61	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_SG_R61	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	SG	Rating 61	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_SI_R61	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	SI	Rating 61	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_SK_R61	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	SK	Rating 61	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_TR_R61	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	TR	Rating 61	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_US_R61	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	US	Rating 61	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
CORP_ALL_0086_CC_FIRB_x2_R61	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	Other countries	Rating 61	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_x0_R62	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	Not applicable	Rating 62	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_AT_R62	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	AT	Rating 62	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_AU_R62	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	AU	Rating 62	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_BE_R62	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	BE	Rating 62	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_BG_R62	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	BG	Rating 62	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_BR_R62	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	BR	Rating 62	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_CA_R62	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	CA	Rating 62	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_CH_R62	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	CH	Rating 62	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_CN_R62	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	CN	Rating 62	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_CY_R62	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	CY	Rating 62	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_CZ_R62	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	CZ	Rating 62	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_DE_R62	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	DE	Rating 62	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_DK_R62	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	DK	Rating 62	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_EE_R62	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	EE	Rating 62	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_ES_R62	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	ES	Rating 62	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_FI_R62	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	FI	Rating 62	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_FR_R62	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	FR	Rating 62	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_GB_R62	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	GB	Rating 62	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_GR_R62	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	GR	Rating 62	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_HK_R62	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	HK	Rating 62	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_HR_R62	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	HR	Rating 62	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
CORP_ALL_0086_CC_FIRB_HU_R62	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	HU	Rating 62	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_IE_R62	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	IE	Rating 62	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_IL_R62	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	IL	Rating 62	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_IT_R62	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	IT	Rating 62	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_JP_R62	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	JP	Rating 62	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_KR_R62	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	KR	Rating 62	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_LT_R62	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	LT	Rating 62	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_LU_R62	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	LU	Rating 62	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_LV_R62	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	LV	Rating 62	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_MT_R62	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	MT	Rating 62	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_NL_R62	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	NL	Rating 62	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_NO_R62	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	NO	Rating 62	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_PL_R62	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	PL	Rating 62	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_PT_R62	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	PT	Rating 62	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_RO_R62	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	RO	Rating 62	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_RU_R62	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	RU	Rating 62	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_SE_R62	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	SE	Rating 62	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_SG_R62	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	SG	Rating 62	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_SI_R62	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	SI	Rating 62	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_SK_R62	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	SK	Rating 62	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_TR_R62	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	TR	Rating 62	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_US_R62	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	US	Rating 62	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
CORP_ALL_0086_CC_FIRB_x2_R62	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	Other countries	Rating 62	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_x0_R63	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	Not applicable	Rating 63	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_AT_R63	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	AT	Rating 63	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_AU_R63	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	AU	Rating 63	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_BE_R63	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	BE	Rating 63	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_BG_R63	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	BG	Rating 63	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_BR_R63	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	BR	Rating 63	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_CA_R63	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	CA	Rating 63	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_CH_R63	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	CH	Rating 63	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_CN_R63	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	CN	Rating 63	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_CY_R63	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	CY	Rating 63	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_CZ_R63	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	CZ	Rating 63	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_DE_R63	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	DE	Rating 63	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_DK_R63	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	DK	Rating 63	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_EE_R63	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	EE	Rating 63	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_ES_R63	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	ES	Rating 63	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_FI_R63	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	FI	Rating 63	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_FR_R63	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	FR	Rating 63	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_GB_R63	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	GB	Rating 63	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_GR_R63	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	GR	Rating 63	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_HK_R63	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	HK	Rating 63	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_HR_R63	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	HR	Rating 63	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
CORP_ALL_0086_CC_FIRB_HU_R63	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	HU	Rating 63	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_IE_R63	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	IE	Rating 63	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_IL_R63	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	IL	Rating 63	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_IT_R63	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	IT	Rating 63	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_JP_R63	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	JP	Rating 63	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_KR_R63	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	KR	Rating 63	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_LT_R63	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	LT	Rating 63	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_LU_R63	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	LU	Rating 63	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_LV_R63	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	LV	Rating 63	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_MT_R63	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	MT	Rating 63	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_NL_R63	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	NL	Rating 63	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_NO_R63	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	NO	Rating 63	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_PL_R63	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	PL	Rating 63	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_PT_R63	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	PT	Rating 63	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_RO_R63	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	RO	Rating 63	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_RU_R63	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	RU	Rating 63	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_SE_R63	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	SE	Rating 63	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_SG_R63	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	SG	Rating 63	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_SI_R63	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	SI	Rating 63	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_SK_R63	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	SK	Rating 63	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_TR_R63	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	TR	Rating 63	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_US_R63	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	US	Rating 63	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
CORP_ALL_0086_CC_FIRB_x2_R63	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	Other countries	Rating 63	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_x0_R64	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	Not applicable	Rating 64	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_AT_R64	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	AT	Rating 64	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_AU_R64	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	AU	Rating 64	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_BE_R64	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	BE	Rating 64	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_BG_R64	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	BG	Rating 64	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_BR_R64	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	BR	Rating 64	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_CA_R64	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	CA	Rating 64	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_CH_R64	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	CH	Rating 64	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_CN_R64	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	CN	Rating 64	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_CY_R64	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	CY	Rating 64	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_CZ_R64	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	CZ	Rating 64	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_DE_R64	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	DE	Rating 64	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_DK_R64	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	DK	Rating 64	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_EE_R64	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	EE	Rating 64	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_ES_R64	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	ES	Rating 64	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_FI_R64	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	FI	Rating 64	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_FR_R64	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	FR	Rating 64	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_GB_R64	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	GB	Rating 64	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_GR_R64	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	GR	Rating 64	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_HK_R64	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	HK	Rating 64	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_HR_R64	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	HR	Rating 64	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
CORP_ALL_0086_CC_FIRB_HU_R64	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	HU	Rating 64	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_IE_R64	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	IE	Rating 64	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_IL_R64	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	IL	Rating 64	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_IT_R64	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	IT	Rating 64	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_JP_R64	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	JP	Rating 64	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_KR_R64	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	KR	Rating 64	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_LT_R64	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	LT	Rating 64	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_LU_R64	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	LU	Rating 64	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_LV_R64	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	LV	Rating 64	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_MT_R64	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	MT	Rating 64	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_NL_R64	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	NL	Rating 64	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_NO_R64	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	NO	Rating 64	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_PL_R64	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	PL	Rating 64	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_PT_R64	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	PT	Rating 64	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_RO_R64	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	RO	Rating 64	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_RU_R64	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	RU	Rating 64	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_SE_R64	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	SE	Rating 64	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_SG_R64	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	SG	Rating 64	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_SI_R64	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	SI	Rating 64	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_SK_R64	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	SK	Rating 64	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_TR_R64	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	TR	Rating 64	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_US_R64	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	US	Rating 64	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
CORP_ALL_0086_CC_FIRB_x2_R64	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	Other countries	Rating 64	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_x0_R65	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	Not applicable	Rating 65	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_AT_R65	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	AT	Rating 65	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_AU_R65	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	AU	Rating 65	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_BE_R65	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	BE	Rating 65	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_BG_R65	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	BG	Rating 65	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_BR_R65	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	BR	Rating 65	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_CA_R65	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	CA	Rating 65	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_CH_R65	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	CH	Rating 65	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_CN_R65	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	CN	Rating 65	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_CY_R65	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	CY	Rating 65	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_CZ_R65	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	CZ	Rating 65	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_DE_R65	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	DE	Rating 65	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_DK_R65	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	DK	Rating 65	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_EE_R65	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	EE	Rating 65	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_ES_R65	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	ES	Rating 65	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_FI_R65	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	FI	Rating 65	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_FR_R65	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	FR	Rating 65	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_GB_R65	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	GB	Rating 65	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_GR_R65	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	GR	Rating 65	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_HK_R65	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	HK	Rating 65	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_HR_R65	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	HR	Rating 65	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
CORP_ALL_0086_CC_FIRB_HU_R65	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	HU	Rating 65	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_IE_R65	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	IE	Rating 65	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_IL_R65	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	IL	Rating 65	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_IT_R65	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	IT	Rating 65	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_JP_R65	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	JP	Rating 65	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_KR_R65	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	KR	Rating 65	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_LT_R65	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	LT	Rating 65	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_LU_R65	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	LU	Rating 65	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_LV_R65	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	LV	Rating 65	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_MT_R65	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	MT	Rating 65	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_NL_R65	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	NL	Rating 65	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_NO_R65	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	NO	Rating 65	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_PL_R65	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	PL	Rating 65	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_PT_R65	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	PT	Rating 65	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_RO_R65	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	RO	Rating 65	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_RU_R65	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	RU	Rating 65	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_SE_R65	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	SE	Rating 65	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_SG_R65	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	SG	Rating 65	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_SI_R65	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	SI	Rating 65	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_SK_R65	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	SK	Rating 65	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_TR_R65	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	TR	Rating 65	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_US_R65	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	US	Rating 65	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
CORP_ALL_0086_CC_FIRB_x2_R65	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	Other countries	Rating 65	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_x0_R66	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	Not applicable	Rating 66	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_AT_R66	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	AT	Rating 66	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_AU_R66	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	AU	Rating 66	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_BE_R66	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	BE	Rating 66	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_BG_R66	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	BG	Rating 66	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_BR_R66	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	BR	Rating 66	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_CA_R66	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	CA	Rating 66	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_CH_R66	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	CH	Rating 66	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_CN_R66	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	CN	Rating 66	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_CY_R66	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	CY	Rating 66	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_CZ_R66	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	CZ	Rating 66	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_DE_R66	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	DE	Rating 66	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_DK_R66	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	DK	Rating 66	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_EE_R66	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	EE	Rating 66	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_ES_R66	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	ES	Rating 66	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_FI_R66	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	FI	Rating 66	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_FR_R66	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	FR	Rating 66	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_GB_R66	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	GB	Rating 66	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_GR_R66	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	GR	Rating 66	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_HK_R66	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	HK	Rating 66	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_HR_R66	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	HR	Rating 66	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
CORP_ALL_0086_CC_FIRB_HU_R66	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	HU	Rating 66	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_IE_R66	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	IE	Rating 66	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_IL_R66	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	IL	Rating 66	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_IT_R66	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	IT	Rating 66	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_JP_R66	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	JP	Rating 66	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_KR_R66	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	KR	Rating 66	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_LT_R66	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	LT	Rating 66	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_LU_R66	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	LU	Rating 66	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_LV_R66	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	LV	Rating 66	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_MT_R66	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	MT	Rating 66	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_NL_R66	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	NL	Rating 66	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_NO_R66	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	NO	Rating 66	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_PL_R66	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	PL	Rating 66	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_PT_R66	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	PT	Rating 66	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_RO_R66	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	RO	Rating 66	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_RU_R66	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	RU	Rating 66	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_SE_R66	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	SE	Rating 66	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_SG_R66	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	SG	Rating 66	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_SI_R66	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	SI	Rating 66	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_SK_R66	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	SK	Rating 66	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_TR_R66	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	TR	Rating 66	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_US_R66	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	US	Rating 66	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
CORP_ALL_0086_CC_FIRB_x2_R66	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	Other countries	Rating 66	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_x0_R67	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	Not applicable	Rating 67	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_AT_R67	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	AT	Rating 67	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_AU_R67	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	AU	Rating 67	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_BE_R67	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	BE	Rating 67	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_BG_R67	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	BG	Rating 67	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_BR_R67	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	BR	Rating 67	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_CA_R67	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	CA	Rating 67	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_CH_R67	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	CH	Rating 67	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_CN_R67	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	CN	Rating 67	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_CY_R67	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	CY	Rating 67	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_CZ_R67	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	CZ	Rating 67	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_DE_R67	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	DE	Rating 67	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_DK_R67	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	DK	Rating 67	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_EE_R67	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	EE	Rating 67	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_ES_R67	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	ES	Rating 67	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_FI_R67	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	FI	Rating 67	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_FR_R67	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	FR	Rating 67	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_GB_R67	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	GB	Rating 67	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_GR_R67	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	GR	Rating 67	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_HK_R67	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	HK	Rating 67	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_HR_R67	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	HR	Rating 67	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
CORP_ALL_0086_CC_FIRB_HU_R67	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	HU	Rating 67	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_IE_R67	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	IE	Rating 67	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_IL_R67	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	IL	Rating 67	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_IT_R67	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	IT	Rating 67	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_JP_R67	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	JP	Rating 67	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_KR_R67	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	KR	Rating 67	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_LT_R67	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	LT	Rating 67	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_LU_R67	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	LU	Rating 67	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_LV_R67	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	LV	Rating 67	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_MT_R67	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	MT	Rating 67	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_NL_R67	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	NL	Rating 67	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_NO_R67	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	NO	Rating 67	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_PL_R67	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	PL	Rating 67	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_PT_R67	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	PT	Rating 67	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_RO_R67	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	RO	Rating 67	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_RU_R67	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	RU	Rating 67	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_SE_R67	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	SE	Rating 67	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_SG_R67	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	SG	Rating 67	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_SI_R67	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	SI	Rating 67	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_SK_R67	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	SK	Rating 67	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_TR_R67	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	TR	Rating 67	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_US_R67	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	US	Rating 67	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
CORP_ALL_0086_CC_FIRB_x2_R67	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	Other countries	Rating 67	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_x0_R68	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	Not applicable	Rating 68	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_AT_R68	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	AT	Rating 68	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_AU_R68	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	AU	Rating 68	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_BE_R68	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	BE	Rating 68	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_BG_R68	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	BG	Rating 68	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_BR_R68	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	BR	Rating 68	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_CA_R68	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	CA	Rating 68	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_CH_R68	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	CH	Rating 68	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_CN_R68	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	CN	Rating 68	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_CY_R68	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	CY	Rating 68	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_CZ_R68	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	CZ	Rating 68	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_DE_R68	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	DE	Rating 68	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_DK_R68	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	DK	Rating 68	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_EE_R68	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	EE	Rating 68	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_ES_R68	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	ES	Rating 68	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_FI_R68	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	FI	Rating 68	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_FR_R68	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	FR	Rating 68	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_GB_R68	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	GB	Rating 68	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_GR_R68	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	GR	Rating 68	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_HK_R68	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	HK	Rating 68	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_HR_R68	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	HR	Rating 68	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
CORP_ALL_0086_CC_FIRB_HU_R68	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	HU	Rating 68	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_IE_R68	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	IE	Rating 68	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_IL_R68	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	IL	Rating 68	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_IT_R68	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	IT	Rating 68	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_JP_R68	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	JP	Rating 68	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_KR_R68	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	KR	Rating 68	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_LT_R68	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	LT	Rating 68	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_LU_R68	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	LU	Rating 68	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_LV_R68	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	LV	Rating 68	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_MT_R68	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	MT	Rating 68	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_NL_R68	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	NL	Rating 68	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_NO_R68	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	NO	Rating 68	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_PL_R68	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	PL	Rating 68	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_PT_R68	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	PT	Rating 68	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_RO_R68	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	RO	Rating 68	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_RU_R68	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	RU	Rating 68	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_SE_R68	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	SE	Rating 68	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_SG_R68	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	SG	Rating 68	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_SI_R68	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	SI	Rating 68	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_SK_R68	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	SK	Rating 68	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_TR_R68	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	TR	Rating 68	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_US_R68	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	US	Rating 68	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
CORP_ALL_0086_CC_FIRB_x2_R68	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	Other countries	Rating 68	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_x0_R69	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	Not applicable	Rating 69	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_AT_R69	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	AT	Rating 69	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_AU_R69	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	AU	Rating 69	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_BE_R69	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	BE	Rating 69	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_BG_R69	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	BG	Rating 69	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_BR_R69	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	BR	Rating 69	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_CA_R69	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	CA	Rating 69	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_CH_R69	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	CH	Rating 69	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_CN_R69	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	CN	Rating 69	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_CY_R69	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	CY	Rating 69	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_CZ_R69	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	CZ	Rating 69	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_DE_R69	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	DE	Rating 69	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_DK_R69	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	DK	Rating 69	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_EE_R69	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	EE	Rating 69	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_ES_R69	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	ES	Rating 69	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_FI_R69	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	FI	Rating 69	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_FR_R69	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	FR	Rating 69	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_GB_R69	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	GB	Rating 69	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_GR_R69	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	GR	Rating 69	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_HK_R69	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	HK	Rating 69	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_HR_R69	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	HR	Rating 69	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
CORP_ALL_0086_CC_FIRB_HU_R69	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	HU	Rating 69	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_IE_R69	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	IE	Rating 69	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_IL_R69	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	IL	Rating 69	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_IT_R69	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	IT	Rating 69	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_JP_R69	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	JP	Rating 69	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_KR_R69	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	KR	Rating 69	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_LT_R69	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	LT	Rating 69	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_LU_R69	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	LU	Rating 69	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_LV_R69	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	LV	Rating 69	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_MT_R69	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	MT	Rating 69	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_NL_R69	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	NL	Rating 69	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_NO_R69	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	NO	Rating 69	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_PL_R69	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	PL	Rating 69	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_PT_R69	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	PT	Rating 69	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_RO_R69	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	RO	Rating 69	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_RU_R69	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	RU	Rating 69	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_SE_R69	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	SE	Rating 69	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_SG_R69	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	SG	Rating 69	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_SI_R69	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	SI	Rating 69	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_SK_R69	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	SK	Rating 69	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_TR_R69	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	TR	Rating 69	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_US_R69	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	US	Rating 69	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
CORP_ALL_0086_CC_FIRB_x2_R69	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	Other countries	Rating 69	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_x0_R70	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	Not applicable	Rating 70	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_AT_R70	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	AT	Rating 70	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_AU_R70	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	AU	Rating 70	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_BE_R70	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	BE	Rating 70	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_BG_R70	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	BG	Rating 70	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_BR_R70	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	BR	Rating 70	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_CA_R70	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	CA	Rating 70	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_CH_R70	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	CH	Rating 70	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_CN_R70	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	CN	Rating 70	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_CY_R70	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	CY	Rating 70	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_CZ_R70	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	CZ	Rating 70	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_DE_R70	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	DE	Rating 70	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_DK_R70	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	DK	Rating 70	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_EE_R70	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	EE	Rating 70	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_ES_R70	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	ES	Rating 70	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_FI_R70	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	FI	Rating 70	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_FR_R70	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	FR	Rating 70	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_GB_R70	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	GB	Rating 70	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_GR_R70	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	GR	Rating 70	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_HK_R70	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	HK	Rating 70	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_HR_R70	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	HR	Rating 70	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
CORP_ALL_0086_CC_FIRB_HU_R70	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	HU	Rating 70	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_IE_R70	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	IE	Rating 70	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_IL_R70	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	IL	Rating 70	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_IT_R70	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	IT	Rating 70	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_JP_R70	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	JP	Rating 70	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_KR_R70	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	KR	Rating 70	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_LT_R70	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	LT	Rating 70	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_LU_R70	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	LU	Rating 70	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_LV_R70	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	LV	Rating 70	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_MT_R70	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	MT	Rating 70	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_NL_R70	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	NL	Rating 70	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_NO_R70	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	NO	Rating 70	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_PL_R70	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	PL	Rating 70	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_PT_R70	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	PT	Rating 70	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_RO_R70	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	RO	Rating 70	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_RU_R70	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	RU	Rating 70	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_SE_R70	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	SE	Rating 70	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_SG_R70	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	SG	Rating 70	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_SI_R70	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	SI	Rating 70	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_SK_R70	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	SK	Rating 70	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_TR_R70	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	TR	Rating 70	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_US_R70	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	US	Rating 70	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
CORP_ALL_0086_CC_FIRB_x2_R70	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	Other countries	Rating 70	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_x0_R71	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	Not applicable	Rating 71	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_AT_R71	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	AT	Rating 71	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_AU_R71	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	AU	Rating 71	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_BE_R71	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	BE	Rating 71	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_BG_R71	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	BG	Rating 71	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_BR_R71	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	BR	Rating 71	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_CA_R71	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	CA	Rating 71	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_CH_R71	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	CH	Rating 71	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_CN_R71	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	CN	Rating 71	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_CY_R71	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	CY	Rating 71	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_CZ_R71	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	CZ	Rating 71	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_DE_R71	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	DE	Rating 71	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_DK_R71	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	DK	Rating 71	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_EE_R71	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	EE	Rating 71	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_ES_R71	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	ES	Rating 71	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_FI_R71	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	FI	Rating 71	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_FR_R71	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	FR	Rating 71	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_GB_R71	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	GB	Rating 71	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_GR_R71	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	GR	Rating 71	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_HK_R71	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	HK	Rating 71	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_HR_R71	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	HR	Rating 71	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
CORP_ALL_0086_CC_FIRB_HU_R71	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	HU	Rating 71	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_IE_R71	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	IE	Rating 71	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_IL_R71	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	IL	Rating 71	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_IT_R71	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	IT	Rating 71	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_JP_R71	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	JP	Rating 71	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_KR_R71	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	KR	Rating 71	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_LT_R71	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	LT	Rating 71	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_LU_R71	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	LU	Rating 71	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_LV_R71	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	LV	Rating 71	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_MT_R71	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	MT	Rating 71	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_NL_R71	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	NL	Rating 71	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_NO_R71	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	NO	Rating 71	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_PL_R71	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	PL	Rating 71	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_PT_R71	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	PT	Rating 71	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_RO_R71	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	RO	Rating 71	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_RU_R71	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	RU	Rating 71	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_SE_R71	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	SE	Rating 71	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_SG_R71	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	SG	Rating 71	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_SI_R71	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	SI	Rating 71	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_SK_R71	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	SK	Rating 71	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_TR_R71	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	TR	Rating 71	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_US_R71	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	US	Rating 71	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
CORP_ALL_0086_CC_FIRB_x2_R71	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	Other countries	Rating 71	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_x0_R72	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	Not applicable	Rating 72	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_AT_R72	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	AT	Rating 72	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_AU_R72	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	AU	Rating 72	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_BE_R72	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	BE	Rating 72	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_BG_R72	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	BG	Rating 72	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_BR_R72	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	BR	Rating 72	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_CA_R72	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	CA	Rating 72	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_CH_R72	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	CH	Rating 72	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_CN_R72	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	CN	Rating 72	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_CY_R72	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	CY	Rating 72	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_CZ_R72	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	CZ	Rating 72	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_DE_R72	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	DE	Rating 72	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_DK_R72	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	DK	Rating 72	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_EE_R72	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	EE	Rating 72	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_ES_R72	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	ES	Rating 72	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_FI_R72	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	FI	Rating 72	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_FR_R72	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	FR	Rating 72	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_GB_R72	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	GB	Rating 72	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_GR_R72	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	GR	Rating 72	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_HK_R72	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	HK	Rating 72	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_HR_R72	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	HR	Rating 72	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
CORP_ALL_0086_CC_FIRB_HU_R72	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	HU	Rating 72	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_IE_R72	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	IE	Rating 72	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_IL_R72	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	IL	Rating 72	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_IT_R72	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	IT	Rating 72	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_JP_R72	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	JP	Rating 72	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_KR_R72	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	KR	Rating 72	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_LT_R72	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	LT	Rating 72	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_LU_R72	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	LU	Rating 72	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_LV_R72	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	LV	Rating 72	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_MT_R72	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	MT	Rating 72	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_NL_R72	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	NL	Rating 72	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_NO_R72	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	NO	Rating 72	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_PL_R72	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	PL	Rating 72	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_PT_R72	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	PT	Rating 72	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_RO_R72	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	RO	Rating 72	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_RU_R72	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	RU	Rating 72	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_SE_R72	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	SE	Rating 72	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_SG_R72	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	SG	Rating 72	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_SI_R72	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	SI	Rating 72	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_SK_R72	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	SK	Rating 72	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_TR_R72	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	TR	Rating 72	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_US_R72	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	US	Rating 72	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
CORP_ALL_0086_CC_FIRB_x2_R72	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	Other countries	Rating 72	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_x0_R73	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	Not applicable	Rating 73	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_AT_R73	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	AT	Rating 73	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_AU_R73	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	AU	Rating 73	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_BE_R73	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	BE	Rating 73	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_BG_R73	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	BG	Rating 73	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_BR_R73	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	BR	Rating 73	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_CA_R73	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	CA	Rating 73	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_CH_R73	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	CH	Rating 73	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_CN_R73	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	CN	Rating 73	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_CY_R73	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	CY	Rating 73	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_CZ_R73	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	CZ	Rating 73	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_DE_R73	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	DE	Rating 73	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_DK_R73	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	DK	Rating 73	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_EE_R73	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	EE	Rating 73	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_ES_R73	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	ES	Rating 73	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_FI_R73	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	FI	Rating 73	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_FR_R73	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	FR	Rating 73	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_GB_R73	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	GB	Rating 73	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_GR_R73	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	GR	Rating 73	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_HK_R73	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	HK	Rating 73	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_HR_R73	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	HR	Rating 73	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
CORP_ALL_0086_CC_FIRB_HU_R73	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	HU	Rating 73	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_IE_R73	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	IE	Rating 73	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_IL_R73	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	IL	Rating 73	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_IT_R73	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	IT	Rating 73	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_JP_R73	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	JP	Rating 73	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_KR_R73	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	KR	Rating 73	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_LT_R73	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	LT	Rating 73	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_LU_R73	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	LU	Rating 73	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_LV_R73	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	LV	Rating 73	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_MT_R73	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	MT	Rating 73	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_NL_R73	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	NL	Rating 73	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_NO_R73	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	NO	Rating 73	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_PL_R73	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	PL	Rating 73	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_PT_R73	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	PT	Rating 73	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_RO_R73	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	RO	Rating 73	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_RU_R73	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	RU	Rating 73	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_SE_R73	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	SE	Rating 73	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_SG_R73	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	SG	Rating 73	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_SI_R73	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	SI	Rating 73	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_SK_R73	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	SK	Rating 73	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_TR_R73	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	TR	Rating 73	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_US_R73	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	US	Rating 73	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
CORP_ALL_0086_CC_FIRB_x2_R73	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	Other countries	Rating 73	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_x0_R74	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	Not applicable	Rating 74	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_AT_R74	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	AT	Rating 74	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_AU_R74	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	AU	Rating 74	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_BE_R74	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	BE	Rating 74	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_BG_R74	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	BG	Rating 74	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_BR_R74	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	BR	Rating 74	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_CA_R74	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	CA	Rating 74	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_CH_R74	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	CH	Rating 74	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_CN_R74	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	CN	Rating 74	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_CY_R74	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	CY	Rating 74	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_CZ_R74	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	CZ	Rating 74	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_DE_R74	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	DE	Rating 74	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_DK_R74	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	DK	Rating 74	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_EE_R74	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	EE	Rating 74	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_ES_R74	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	ES	Rating 74	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_FI_R74	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	FI	Rating 74	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_FR_R74	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	FR	Rating 74	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_GB_R74	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	GB	Rating 74	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_GR_R74	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	GR	Rating 74	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_HK_R74	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	HK	Rating 74	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_HR_R74	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	HR	Rating 74	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
CORP_ALL_0086_CC_FIRB_HU_R74	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	HU	Rating 74	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_IE_R74	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	IE	Rating 74	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_IL_R74	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	IL	Rating 74	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_IT_R74	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	IT	Rating 74	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_JP_R74	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	JP	Rating 74	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_KR_R74	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	KR	Rating 74	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_LT_R74	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	LT	Rating 74	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_LU_R74	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	LU	Rating 74	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_LV_R74	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	LV	Rating 74	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_MT_R74	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	MT	Rating 74	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_NL_R74	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	NL	Rating 74	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_NO_R74	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	NO	Rating 74	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_PL_R74	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	PL	Rating 74	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_PT_R74	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	PT	Rating 74	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_RO_R74	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	RO	Rating 74	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_RU_R74	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	RU	Rating 74	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_SE_R74	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	SE	Rating 74	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_SG_R74	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	SG	Rating 74	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_SI_R74	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	SI	Rating 74	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_SK_R74	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	SK	Rating 74	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_TR_R74	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	TR	Rating 74	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_US_R74	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	US	Rating 74	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
CORP_ALL_0086_CC_FIRB_x2_R74	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	Other countries	Rating 74	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_x0_R75	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	Not applicable	Rating 75	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_AT_R75	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	AT	Rating 75	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_AU_R75	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	AU	Rating 75	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_BE_R75	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	BE	Rating 75	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_BG_R75	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	BG	Rating 75	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_BR_R75	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	BR	Rating 75	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_CA_R75	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	CA	Rating 75	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_CH_R75	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	CH	Rating 75	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_CN_R75	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	CN	Rating 75	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_CY_R75	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	CY	Rating 75	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_CZ_R75	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	CZ	Rating 75	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_DE_R75	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	DE	Rating 75	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_DK_R75	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	DK	Rating 75	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_EE_R75	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	EE	Rating 75	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_ES_R75	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	ES	Rating 75	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_FI_R75	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	FI	Rating 75	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_FR_R75	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	FR	Rating 75	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_GB_R75	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	GB	Rating 75	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_GR_R75	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	GR	Rating 75	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_HK_R75	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	HK	Rating 75	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_HR_R75	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	HR	Rating 75	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
CORP_ALL_0086_CC_FIRB_HU_R75	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	HU	Rating 75	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_IE_R75	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	IE	Rating 75	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_IL_R75	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	IL	Rating 75	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_IT_R75	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	IT	Rating 75	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_JP_R75	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	JP	Rating 75	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_KR_R75	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	KR	Rating 75	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_LT_R75	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	LT	Rating 75	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_LU_R75	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	LU	Rating 75	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_LV_R75	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	LV	Rating 75	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_MT_R75	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	MT	Rating 75	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_NL_R75	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	NL	Rating 75	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_NO_R75	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	NO	Rating 75	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_PL_R75	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	PL	Rating 75	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_PT_R75	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	PT	Rating 75	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_RO_R75	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	RO	Rating 75	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_RU_R75	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	RU	Rating 75	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_SE_R75	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	SE	Rating 75	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_SG_R75	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	SG	Rating 75	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_SI_R75	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	SI	Rating 75	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_SK_R75	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	SK	Rating 75	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_TR_R75	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	TR	Rating 75	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_US_R75	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	US	Rating 75	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
CORP_ALL_0086_CC_FIRB_x2_R75	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	Other countries	Rating 75	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_x0_R76	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	Not applicable	Rating 76	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_AT_R76	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	AT	Rating 76	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_AU_R76	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	AU	Rating 76	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_BE_R76	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	BE	Rating 76	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_BG_R76	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	BG	Rating 76	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_BR_R76	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	BR	Rating 76	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_CA_R76	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	CA	Rating 76	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_CH_R76	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	CH	Rating 76	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_CN_R76	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	CN	Rating 76	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_CY_R76	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	CY	Rating 76	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_CZ_R76	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	CZ	Rating 76	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_DE_R76	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	DE	Rating 76	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_DK_R76	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	DK	Rating 76	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_EE_R76	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	EE	Rating 76	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_ES_R76	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	ES	Rating 76	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_FI_R76	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	FI	Rating 76	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_FR_R76	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	FR	Rating 76	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_GB_R76	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	GB	Rating 76	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_GR_R76	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	GR	Rating 76	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_HK_R76	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	HK	Rating 76	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_HR_R76	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	HR	Rating 76	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
CORP_ALL_0086_CC_FIRB_HU_R76	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	HU	Rating 76	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_IE_R76	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	IE	Rating 76	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_IL_R76	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	IL	Rating 76	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_IT_R76	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	IT	Rating 76	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_JP_R76	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	JP	Rating 76	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_KR_R76	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	KR	Rating 76	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_LT_R76	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	LT	Rating 76	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_LU_R76	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	LU	Rating 76	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_LV_R76	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	LV	Rating 76	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_MT_R76	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	MT	Rating 76	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_NL_R76	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	NL	Rating 76	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_NO_R76	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	NO	Rating 76	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_PL_R76	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	PL	Rating 76	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_PT_R76	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	PT	Rating 76	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_RO_R76	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	RO	Rating 76	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_RU_R76	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	RU	Rating 76	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_SE_R76	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	SE	Rating 76	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_SG_R76	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	SG	Rating 76	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_SI_R76	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	SI	Rating 76	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_SK_R76	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	SK	Rating 76	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_TR_R76	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	TR	Rating 76	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_US_R76	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	US	Rating 76	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
CORP_ALL_0086_CC_FIRB_x2_R76	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	Other countries	Rating 76	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_x0_R77	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	Not applicable	Rating 77	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_AT_R77	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	AT	Rating 77	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_AU_R77	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	AU	Rating 77	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_BE_R77	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	BE	Rating 77	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_BG_R77	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	BG	Rating 77	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_BR_R77	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	BR	Rating 77	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_CA_R77	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	CA	Rating 77	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_CH_R77	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	CH	Rating 77	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_CN_R77	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	CN	Rating 77	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_CY_R77	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	CY	Rating 77	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_CZ_R77	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	CZ	Rating 77	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_DE_R77	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	DE	Rating 77	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_DK_R77	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	DK	Rating 77	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_EE_R77	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	EE	Rating 77	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_ES_R77	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	ES	Rating 77	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_FI_R77	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	FI	Rating 77	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_FR_R77	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	FR	Rating 77	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_GB_R77	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	GB	Rating 77	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_GR_R77	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	GR	Rating 77	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_HK_R77	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	HK	Rating 77	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_HR_R77	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	HR	Rating 77	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
CORP_ALL_0086_CC_FIRB_HU_R77	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	HU	Rating 77	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_IE_R77	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	IE	Rating 77	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_IL_R77	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	IL	Rating 77	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_IT_R77	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	IT	Rating 77	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_JP_R77	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	JP	Rating 77	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_KR_R77	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	KR	Rating 77	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_LT_R77	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	LT	Rating 77	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_LU_R77	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	LU	Rating 77	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_LV_R77	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	LV	Rating 77	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_MT_R77	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	MT	Rating 77	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_NL_R77	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	NL	Rating 77	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_NO_R77	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	NO	Rating 77	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_PL_R77	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	PL	Rating 77	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_PT_R77	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	PT	Rating 77	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_RO_R77	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	RO	Rating 77	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_RU_R77	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	RU	Rating 77	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_SE_R77	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	SE	Rating 77	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_SG_R77	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	SG	Rating 77	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_SI_R77	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	SI	Rating 77	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_SK_R77	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	SK	Rating 77	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_TR_R77	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	TR	Rating 77	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_US_R77	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	US	Rating 77	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
CORP_ALL_0086_CC_FIRB_x2_R77	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	Other countries	Rating 77	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_x0_R78	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	Not applicable	Rating 78	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_AT_R78	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	AT	Rating 78	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_AU_R78	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	AU	Rating 78	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_BE_R78	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	BE	Rating 78	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_BG_R78	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	BG	Rating 78	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_BR_R78	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	BR	Rating 78	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_CA_R78	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	CA	Rating 78	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_CH_R78	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	CH	Rating 78	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_CN_R78	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	CN	Rating 78	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_CY_R78	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	CY	Rating 78	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_CZ_R78	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	CZ	Rating 78	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_DE_R78	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	DE	Rating 78	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_DK_R78	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	DK	Rating 78	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_EE_R78	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	EE	Rating 78	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_ES_R78	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	ES	Rating 78	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_FI_R78	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	FI	Rating 78	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_FR_R78	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	FR	Rating 78	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_GB_R78	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	GB	Rating 78	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_GR_R78	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	GR	Rating 78	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_HK_R78	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	HK	Rating 78	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_HR_R78	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	HR	Rating 78	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
CORP_ALL_0086_CC_FIRB_HU_R78	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	HU	Rating 78	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_IE_R78	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	IE	Rating 78	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_IL_R78	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	IL	Rating 78	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_IT_R78	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	IT	Rating 78	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_JP_R78	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	JP	Rating 78	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_KR_R78	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	KR	Rating 78	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_LT_R78	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	LT	Rating 78	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_LU_R78	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	LU	Rating 78	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_LV_R78	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	LV	Rating 78	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_MT_R78	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	MT	Rating 78	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_NL_R78	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	NL	Rating 78	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_NO_R78	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	NO	Rating 78	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_PL_R78	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	PL	Rating 78	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_PT_R78	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	PT	Rating 78	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_RO_R78	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	RO	Rating 78	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_RU_R78	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	RU	Rating 78	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_SE_R78	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	SE	Rating 78	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_SG_R78	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	SG	Rating 78	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_SI_R78	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	SI	Rating 78	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_SK_R78	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	SK	Rating 78	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_TR_R78	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	TR	Rating 78	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_US_R78	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	US	Rating 78	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
CORP_ALL_0086_CC_FIRB_x2_R78	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	Other countries	Rating 78	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_x0_R79	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	Not applicable	Rating 79	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_AT_R79	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	AT	Rating 79	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_AU_R79	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	AU	Rating 79	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_BE_R79	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	BE	Rating 79	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_BG_R79	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	BG	Rating 79	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_BR_R79	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	BR	Rating 79	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_CA_R79	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	CA	Rating 79	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_CH_R79	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	CH	Rating 79	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_CN_R79	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	CN	Rating 79	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_CY_R79	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	CY	Rating 79	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_CZ_R79	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	CZ	Rating 79	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_DE_R79	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	DE	Rating 79	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_DK_R79	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	DK	Rating 79	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_EE_R79	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	EE	Rating 79	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_ES_R79	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	ES	Rating 79	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_FI_R79	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	FI	Rating 79	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_FR_R79	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	FR	Rating 79	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_GB_R79	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	GB	Rating 79	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_GR_R79	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	GR	Rating 79	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_HK_R79	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	HK	Rating 79	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_HR_R79	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	HR	Rating 79	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
CORP_ALL_0086_CC_FIRB_HU_R79	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	HU	Rating 79	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_IE_R79	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	IE	Rating 79	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_IL_R79	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	IL	Rating 79	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_IT_R79	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	IT	Rating 79	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_JP_R79	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	JP	Rating 79	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_KR_R79	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	KR	Rating 79	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_LT_R79	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	LT	Rating 79	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_LU_R79	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	LU	Rating 79	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_LV_R79	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	LV	Rating 79	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_MT_R79	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	MT	Rating 79	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_NL_R79	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	NL	Rating 79	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_NO_R79	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	NO	Rating 79	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_PL_R79	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	PL	Rating 79	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_PT_R79	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	PT	Rating 79	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_RO_R79	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	RO	Rating 79	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_RU_R79	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	RU	Rating 79	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_SE_R79	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	SE	Rating 79	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_SG_R79	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	SG	Rating 79	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_SI_R79	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	SI	Rating 79	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_SK_R79	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	SK	Rating 79	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_TR_R79	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	TR	Rating 79	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_US_R79	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	US	Rating 79	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
CORP_ALL_0086_CC_FIRB_x2_R79	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	Other countries	Rating 79	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_x0_R80	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	Not applicable	Rating 80	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_AT_R80	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	AT	Rating 80	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_AU_R80	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	AU	Rating 80	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_BE_R80	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	BE	Rating 80	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_BG_R80	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	BG	Rating 80	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_BR_R80	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	BR	Rating 80	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_CA_R80	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	CA	Rating 80	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_CH_R80	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	CH	Rating 80	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_CN_R80	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	CN	Rating 80	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_CY_R80	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	CY	Rating 80	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_CZ_R80	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	CZ	Rating 80	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_DE_R80	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	DE	Rating 80	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_DK_R80	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	DK	Rating 80	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_EE_R80	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	EE	Rating 80	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_ES_R80	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	ES	Rating 80	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_FI_R80	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	FI	Rating 80	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_FR_R80	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	FR	Rating 80	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_GB_R80	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	GB	Rating 80	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_GR_R80	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	GR	Rating 80	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_HK_R80	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	HK	Rating 80	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_HR_R80	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	HR	Rating 80	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
CORP_ALL_0086_CC_FIRB_HU_R80	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	HU	Rating 80	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_IE_R80	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	IE	Rating 80	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_IL_R80	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	IL	Rating 80	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_IT_R80	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	IT	Rating 80	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_JP_R80	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	JP	Rating 80	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_KR_R80	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	KR	Rating 80	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_LT_R80	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	LT	Rating 80	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_LU_R80	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	LU	Rating 80	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_LV_R80	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	LV	Rating 80	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_MT_R80	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	MT	Rating 80	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_NL_R80	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	NL	Rating 80	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_NO_R80	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	NO	Rating 80	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_PL_R80	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	PL	Rating 80	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_PT_R80	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	PT	Rating 80	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_RO_R80	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	RO	Rating 80	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_RU_R80	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	RU	Rating 80	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_SE_R80	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	SE	Rating 80	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_SG_R80	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	SG	Rating 80	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_SI_R80	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	SI	Rating 80	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_SK_R80	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	SK	Rating 80	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_TR_R80	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	TR	Rating 80	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_US_R80	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	US	Rating 80	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
CORP_ALL_0086_CC_FIRB_x2_R80	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	Other countries	Rating 80	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_x0_R81	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	Not applicable	Rating 81	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_AT_R81	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	AT	Rating 81	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_AU_R81	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	AU	Rating 81	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_BE_R81	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	BE	Rating 81	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_BG_R81	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	BG	Rating 81	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_BR_R81	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	BR	Rating 81	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_CA_R81	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	CA	Rating 81	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_CH_R81	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	CH	Rating 81	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_CN_R81	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	CN	Rating 81	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_CY_R81	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	CY	Rating 81	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_CZ_R81	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	CZ	Rating 81	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_DE_R81	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	DE	Rating 81	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_DK_R81	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	DK	Rating 81	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_EE_R81	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	EE	Rating 81	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_ES_R81	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	ES	Rating 81	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_FI_R81	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	FI	Rating 81	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_FR_R81	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	FR	Rating 81	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_GB_R81	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	GB	Rating 81	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_GR_R81	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	GR	Rating 81	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_HK_R81	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	HK	Rating 81	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_HR_R81	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	HR	Rating 81	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
CORP_ALL_0086_CC_FIRB_HU_R81	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	HU	Rating 81	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_IE_R81	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	IE	Rating 81	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_IL_R81	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	IL	Rating 81	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_IT_R81	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	IT	Rating 81	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_JP_R81	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	JP	Rating 81	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_KR_R81	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	KR	Rating 81	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_LT_R81	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	LT	Rating 81	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_LU_R81	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	LU	Rating 81	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_LV_R81	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	LV	Rating 81	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_MT_R81	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	MT	Rating 81	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_NL_R81	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	NL	Rating 81	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_NO_R81	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	NO	Rating 81	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_PL_R81	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	PL	Rating 81	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_PT_R81	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	PT	Rating 81	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_RO_R81	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	RO	Rating 81	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_RU_R81	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	RU	Rating 81	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_SE_R81	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	SE	Rating 81	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_SG_R81	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	SG	Rating 81	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_SI_R81	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	SI	Rating 81	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_SK_R81	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	SK	Rating 81	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_TR_R81	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	TR	Rating 81	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_US_R81	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	US	Rating 81	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
CORP_ALL_0086_CC_FIRB_x2_R81	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	Other countries	Rating 81	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_x0_R82	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	Not applicable	Rating 82	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_AT_R82	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	AT	Rating 82	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_AU_R82	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	AU	Rating 82	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_BE_R82	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	BE	Rating 82	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_BG_R82	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	BG	Rating 82	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_BR_R82	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	BR	Rating 82	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_CA_R82	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	CA	Rating 82	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_CH_R82	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	CH	Rating 82	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_CN_R82	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	CN	Rating 82	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_CY_R82	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	CY	Rating 82	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_CZ_R82	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	CZ	Rating 82	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_DE_R82	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	DE	Rating 82	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_DK_R82	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	DK	Rating 82	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_EE_R82	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	EE	Rating 82	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_ES_R82	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	ES	Rating 82	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_FI_R82	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	FI	Rating 82	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_FR_R82	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	FR	Rating 82	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_GB_R82	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	GB	Rating 82	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_GR_R82	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	GR	Rating 82	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_HK_R82	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	HK	Rating 82	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_HR_R82	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	HR	Rating 82	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
CORP_ALL_0086_CC_FIRB_HU_R82	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	HU	Rating 82	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_IE_R82	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	IE	Rating 82	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_IL_R82	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	IL	Rating 82	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_IT_R82	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	IT	Rating 82	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_JP_R82	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	JP	Rating 82	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_KR_R82	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	KR	Rating 82	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_LT_R82	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	LT	Rating 82	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_LU_R82	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	LU	Rating 82	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_LV_R82	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	LV	Rating 82	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_MT_R82	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	MT	Rating 82	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_NL_R82	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	NL	Rating 82	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_NO_R82	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	NO	Rating 82	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_PL_R82	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	PL	Rating 82	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_PT_R82	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	PT	Rating 82	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_RO_R82	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	RO	Rating 82	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_RU_R82	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	RU	Rating 82	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_SE_R82	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	SE	Rating 82	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_SG_R82	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	SG	Rating 82	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_SI_R82	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	SI	Rating 82	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_SK_R82	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	SK	Rating 82	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_TR_R82	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	TR	Rating 82	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_US_R82	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	US	Rating 82	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
CORP_ALL_0086_CC_FIRB_x2_R82	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	Other countries	Rating 82	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_x0_R83	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	Not applicable	Rating 83	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_AT_R83	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	AT	Rating 83	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_AU_R83	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	AU	Rating 83	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_BE_R83	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	BE	Rating 83	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_BG_R83	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	BG	Rating 83	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_BR_R83	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	BR	Rating 83	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_CA_R83	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	CA	Rating 83	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_CH_R83	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	CH	Rating 83	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_CN_R83	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	CN	Rating 83	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_CY_R83	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	CY	Rating 83	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_CZ_R83	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	CZ	Rating 83	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_DE_R83	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	DE	Rating 83	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_DK_R83	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	DK	Rating 83	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_EE_R83	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	EE	Rating 83	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_ES_R83	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	ES	Rating 83	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_FI_R83	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	FI	Rating 83	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_FR_R83	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	FR	Rating 83	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_GB_R83	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	GB	Rating 83	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_GR_R83	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	GR	Rating 83	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_HK_R83	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	HK	Rating 83	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_HR_R83	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	HR	Rating 83	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
CORP_ALL_0086_CC_FIRB_HU_R83	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	HU	Rating 83	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_IE_R83	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	IE	Rating 83	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_IL_R83	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	IL	Rating 83	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_IT_R83	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	IT	Rating 83	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_JP_R83	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	JP	Rating 83	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_KR_R83	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	KR	Rating 83	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_LT_R83	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	LT	Rating 83	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_LU_R83	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	LU	Rating 83	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_LV_R83	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	LV	Rating 83	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_MT_R83	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	MT	Rating 83	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_NL_R83	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	NL	Rating 83	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_NO_R83	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	NO	Rating 83	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_PL_R83	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	PL	Rating 83	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_PT_R83	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	PT	Rating 83	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_RO_R83	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	RO	Rating 83	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_RU_R83	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	RU	Rating 83	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_SE_R83	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	SE	Rating 83	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_SG_R83	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	SG	Rating 83	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_SI_R83	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	SI	Rating 83	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_SK_R83	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	SK	Rating 83	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_TR_R83	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	TR	Rating 83	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_US_R83	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	US	Rating 83	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
CORP_ALL_0086_CC_FIRB_x2_R83	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	Other countries	Rating 83	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_x0_R84	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	Not applicable	Rating 84	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_AT_R84	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	AT	Rating 84	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_AU_R84	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	AU	Rating 84	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_BE_R84	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	BE	Rating 84	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_BG_R84	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	BG	Rating 84	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_BR_R84	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	BR	Rating 84	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_CA_R84	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	CA	Rating 84	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_CH_R84	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	CH	Rating 84	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_CN_R84	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	CN	Rating 84	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_CY_R84	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	CY	Rating 84	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_CZ_R84	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	CZ	Rating 84	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_DE_R84	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	DE	Rating 84	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_DK_R84	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	DK	Rating 84	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_EE_R84	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	EE	Rating 84	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_ES_R84	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	ES	Rating 84	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_FI_R84	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	FI	Rating 84	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_FR_R84	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	FR	Rating 84	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_GB_R84	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	GB	Rating 84	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_GR_R84	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	GR	Rating 84	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_HK_R84	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	HK	Rating 84	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_HR_R84	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	HR	Rating 84	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
CORP_ALL_0086_CC_FIRB_HU_R84	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	HU	Rating 84	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_IE_R84	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	IE	Rating 84	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_IL_R84	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	IL	Rating 84	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_IT_R84	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	IT	Rating 84	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_JP_R84	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	JP	Rating 84	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_KR_R84	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	KR	Rating 84	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_LT_R84	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	LT	Rating 84	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_LU_R84	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	LU	Rating 84	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_LV_R84	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	LV	Rating 84	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_MT_R84	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	MT	Rating 84	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_NL_R84	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	NL	Rating 84	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_NO_R84	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	NO	Rating 84	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_PL_R84	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	PL	Rating 84	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_PT_R84	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	PT	Rating 84	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_RO_R84	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	RO	Rating 84	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_RU_R84	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	RU	Rating 84	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_SE_R84	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	SE	Rating 84	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_SG_R84	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	SG	Rating 84	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_SI_R84	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	SI	Rating 84	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_SK_R84	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	SK	Rating 84	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_TR_R84	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	TR	Rating 84	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_US_R84	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	US	Rating 84	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
CORP_ALL_0086_CC_FIRB_x2_R84	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	Other countries	Rating 84	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_x0_R85	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	Not applicable	Rating 85	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_AT_R85	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	AT	Rating 85	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_AU_R85	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	AU	Rating 85	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_BE_R85	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	BE	Rating 85	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_BG_R85	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	BG	Rating 85	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_BR_R85	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	BR	Rating 85	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_CA_R85	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	CA	Rating 85	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_CH_R85	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	CH	Rating 85	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_CN_R85	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	CN	Rating 85	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_CY_R85	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	CY	Rating 85	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_CZ_R85	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	CZ	Rating 85	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_DE_R85	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	DE	Rating 85	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_DK_R85	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	DK	Rating 85	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_EE_R85	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	EE	Rating 85	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_ES_R85	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	ES	Rating 85	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_FI_R85	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	FI	Rating 85	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_FR_R85	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	FR	Rating 85	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_GB_R85	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	GB	Rating 85	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_GR_R85	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	GR	Rating 85	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_HK_R85	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	HK	Rating 85	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_HR_R85	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	HR	Rating 85	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
CORP_ALL_0086_CC_FIRB_HU_R85	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	HU	Rating 85	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_IE_R85	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	IE	Rating 85	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_IL_R85	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	IL	Rating 85	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_IT_R85	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	IT	Rating 85	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_JP_R85	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	JP	Rating 85	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_KR_R85	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	KR	Rating 85	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_LT_R85	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	LT	Rating 85	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_LU_R85	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	LU	Rating 85	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_LV_R85	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	LV	Rating 85	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_MT_R85	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	MT	Rating 85	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_NL_R85	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	NL	Rating 85	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_NO_R85	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	NO	Rating 85	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_PL_R85	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	PL	Rating 85	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_PT_R85	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	PT	Rating 85	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_RO_R85	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	RO	Rating 85	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_RU_R85	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	RU	Rating 85	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_SE_R85	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	SE	Rating 85	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_SG_R85	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	SG	Rating 85	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_SI_R85	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	SI	Rating 85	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_SK_R85	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	SK	Rating 85	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_TR_R85	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	TR	Rating 85	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_US_R85	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	US	Rating 85	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
CORP_ALL_0086_CC_FIRB_x2_R85	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	Other countries	Rating 85	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_x0_R86	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	Not applicable	Rating 86	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_AT_R86	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	AT	Rating 86	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_AU_R86	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	AU	Rating 86	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_BE_R86	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	BE	Rating 86	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_BG_R86	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	BG	Rating 86	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_BR_R86	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	BR	Rating 86	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_CA_R86	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	CA	Rating 86	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_CH_R86	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	CH	Rating 86	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_CN_R86	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	CN	Rating 86	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_CY_R86	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	CY	Rating 86	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_CZ_R86	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	CZ	Rating 86	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_DE_R86	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	DE	Rating 86	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_DK_R86	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	DK	Rating 86	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_EE_R86	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	EE	Rating 86	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_ES_R86	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	ES	Rating 86	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_FI_R86	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	FI	Rating 86	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_FR_R86	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	FR	Rating 86	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_GB_R86	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	GB	Rating 86	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_GR_R86	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	GR	Rating 86	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_HK_R86	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	HK	Rating 86	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_HR_R86	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	HR	Rating 86	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
CORP_ALL_0086_CC_FIRB_HU_R86	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	HU	Rating 86	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_IE_R86	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	IE	Rating 86	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_IL_R86	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	IL	Rating 86	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_IT_R86	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	IT	Rating 86	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_JP_R86	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	JP	Rating 86	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_KR_R86	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	KR	Rating 86	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_LT_R86	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	LT	Rating 86	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_LU_R86	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	LU	Rating 86	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_LV_R86	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	LV	Rating 86	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_MT_R86	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	MT	Rating 86	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_NL_R86	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	NL	Rating 86	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_NO_R86	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	NO	Rating 86	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_PL_R86	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	PL	Rating 86	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_PT_R86	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	PT	Rating 86	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_RO_R86	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	RO	Rating 86	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_RU_R86	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	RU	Rating 86	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_SE_R86	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	SE	Rating 86	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_SG_R86	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	SG	Rating 86	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_SI_R86	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	SI	Rating 86	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_SK_R86	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	SK	Rating 86	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_TR_R86	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	TR	Rating 86	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_US_R86	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	US	Rating 86	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
CORP_ALL_0086_CC_FIRB_x2_R86	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	Other countries	Rating 86	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_x0_R87	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	Not applicable	Rating 87	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_AT_R87	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	AT	Rating 87	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_AU_R87	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	AU	Rating 87	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_BE_R87	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	BE	Rating 87	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_BG_R87	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	BG	Rating 87	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_BR_R87	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	BR	Rating 87	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_CA_R87	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	CA	Rating 87	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_CH_R87	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	CH	Rating 87	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_CN_R87	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	CN	Rating 87	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_CY_R87	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	CY	Rating 87	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_CZ_R87	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	CZ	Rating 87	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_DE_R87	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	DE	Rating 87	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_DK_R87	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	DK	Rating 87	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_EE_R87	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	EE	Rating 87	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_ES_R87	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	ES	Rating 87	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_FI_R87	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	FI	Rating 87	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_FR_R87	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	FR	Rating 87	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_GB_R87	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	GB	Rating 87	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_GR_R87	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	GR	Rating 87	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_HK_R87	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	HK	Rating 87	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_HR_R87	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	HR	Rating 87	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
CORP_ALL_0086_CC_FIRB_HU_R87	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	HU	Rating 87	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_IE_R87	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	IE	Rating 87	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_IL_R87	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	IL	Rating 87	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_IT_R87	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	IT	Rating 87	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_JP_R87	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	JP	Rating 87	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_KR_R87	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	KR	Rating 87	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_LT_R87	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	LT	Rating 87	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_LU_R87	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	LU	Rating 87	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_LV_R87	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	LV	Rating 87	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_MT_R87	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	MT	Rating 87	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_NL_R87	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	NL	Rating 87	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_NO_R87	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	NO	Rating 87	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_PL_R87	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	PL	Rating 87	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_PT_R87	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	PT	Rating 87	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_RO_R87	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	RO	Rating 87	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_RU_R87	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	RU	Rating 87	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_SE_R87	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	SE	Rating 87	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_SG_R87	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	SG	Rating 87	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_SI_R87	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	SI	Rating 87	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_SK_R87	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	SK	Rating 87	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_TR_R87	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	TR	Rating 87	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_US_R87	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	US	Rating 87	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
CORP_ALL_0086_CC_FIRB_x2_R87	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	Other countries	Rating 87	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_x0_R88	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	Not applicable	Rating 88	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_AT_R88	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	AT	Rating 88	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_AU_R88	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	AU	Rating 88	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_BE_R88	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	BE	Rating 88	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_BG_R88	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	BG	Rating 88	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_BR_R88	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	BR	Rating 88	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_CA_R88	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	CA	Rating 88	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_CH_R88	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	CH	Rating 88	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_CN_R88	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	CN	Rating 88	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_CY_R88	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	CY	Rating 88	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_CZ_R88	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	CZ	Rating 88	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_DE_R88	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	DE	Rating 88	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_DK_R88	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	DK	Rating 88	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_EE_R88	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	EE	Rating 88	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_ES_R88	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	ES	Rating 88	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_FI_R88	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	FI	Rating 88	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_FR_R88	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	FR	Rating 88	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_GB_R88	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	GB	Rating 88	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_GR_R88	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	GR	Rating 88	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_HK_R88	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	HK	Rating 88	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_HR_R88	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	HR	Rating 88	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
CORP_ALL_0086_CC_FIRB_HU_R88	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	HU	Rating 88	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_IE_R88	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	IE	Rating 88	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_IL_R88	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	IL	Rating 88	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_IT_R88	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	IT	Rating 88	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_JP_R88	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	JP	Rating 88	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_KR_R88	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	KR	Rating 88	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_LT_R88	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	LT	Rating 88	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_LU_R88	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	LU	Rating 88	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_LV_R88	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	LV	Rating 88	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_MT_R88	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	MT	Rating 88	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_NL_R88	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	NL	Rating 88	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_NO_R88	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	NO	Rating 88	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_PL_R88	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	PL	Rating 88	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_PT_R88	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	PT	Rating 88	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_RO_R88	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	RO	Rating 88	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_RU_R88	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	RU	Rating 88	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_SE_R88	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	SE	Rating 88	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_SG_R88	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	SG	Rating 88	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_SI_R88	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	SI	Rating 88	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_SK_R88	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	SK	Rating 88	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_TR_R88	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	TR	Rating 88	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_US_R88	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	US	Rating 88	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
CORP_ALL_0086_CC_FIRB_x2_R88	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	Other countries	Rating 88	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_x0_R89	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	Not applicable	Rating 89	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_AT_R89	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	AT	Rating 89	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_AU_R89	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	AU	Rating 89	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_BE_R89	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	BE	Rating 89	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_BG_R89	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	BG	Rating 89	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_BR_R89	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	BR	Rating 89	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_CA_R89	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	CA	Rating 89	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_CH_R89	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	CH	Rating 89	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_CN_R89	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	CN	Rating 89	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_CY_R89	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	CY	Rating 89	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_CZ_R89	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	CZ	Rating 89	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_DE_R89	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	DE	Rating 89	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_DK_R89	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	DK	Rating 89	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_EE_R89	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	EE	Rating 89	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_ES_R89	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	ES	Rating 89	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_FI_R89	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	FI	Rating 89	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_FR_R89	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	FR	Rating 89	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_GB_R89	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	GB	Rating 89	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_GR_R89	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	GR	Rating 89	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_HK_R89	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	HK	Rating 89	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_HR_R89	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	HR	Rating 89	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
CORP_ALL_0086_CC_FIRB_HU_R89	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	HU	Rating 89	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_IE_R89	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	IE	Rating 89	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_IL_R89	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	IL	Rating 89	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_IT_R89	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	IT	Rating 89	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_JP_R89	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	JP	Rating 89	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_KR_R89	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	KR	Rating 89	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_LT_R89	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	LT	Rating 89	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_LU_R89	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	LU	Rating 89	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_LV_R89	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	LV	Rating 89	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_MT_R89	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	MT	Rating 89	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_NL_R89	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	NL	Rating 89	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_NO_R89	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	NO	Rating 89	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_PL_R89	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	PL	Rating 89	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_PT_R89	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	PT	Rating 89	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_RO_R89	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	RO	Rating 89	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_RU_R89	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	RU	Rating 89	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_SE_R89	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	SE	Rating 89	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_SG_R89	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	SG	Rating 89	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_SI_R89	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	SI	Rating 89	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_SK_R89	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	SK	Rating 89	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_TR_R89	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	TR	Rating 89	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_US_R89	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	US	Rating 89	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
CORP_ALL_0086_CC_FIRB_x2_R89	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	Other countries	Rating 89	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_x0_R90	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	Not applicable	Rating 90	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_AT_R90	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	AT	Rating 90	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_AU_R90	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	AU	Rating 90	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_BE_R90	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	BE	Rating 90	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_BG_R90	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	BG	Rating 90	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_BR_R90	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	BR	Rating 90	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_CA_R90	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	CA	Rating 90	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_CH_R90	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	CH	Rating 90	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_CN_R90	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	CN	Rating 90	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_CY_R90	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	CY	Rating 90	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_CZ_R90	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	CZ	Rating 90	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_DE_R90	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	DE	Rating 90	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_DK_R90	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	DK	Rating 90	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_EE_R90	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	EE	Rating 90	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_ES_R90	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	ES	Rating 90	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_FI_R90	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	FI	Rating 90	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_FR_R90	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	FR	Rating 90	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_GB_R90	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	GB	Rating 90	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_GR_R90	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	GR	Rating 90	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_HK_R90	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	HK	Rating 90	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_HR_R90	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	HR	Rating 90	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
CORP_ALL_0086_CC_FIRB_HU_R90	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	HU	Rating 90	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_IE_R90	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	IE	Rating 90	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_IL_R90	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	IL	Rating 90	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_IT_R90	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	IT	Rating 90	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_JP_R90	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	JP	Rating 90	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_KR_R90	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	KR	Rating 90	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_LT_R90	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	LT	Rating 90	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_LU_R90	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	LU	Rating 90	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_LV_R90	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	LV	Rating 90	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_MT_R90	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	MT	Rating 90	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_NL_R90	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	NL	Rating 90	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_NO_R90	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	NO	Rating 90	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_PL_R90	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	PL	Rating 90	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_PT_R90	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	PT	Rating 90	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_RO_R90	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	RO	Rating 90	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_RU_R90	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	RU	Rating 90	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_SE_R90	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	SE	Rating 90	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_SG_R90	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	SG	Rating 90	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_SI_R90	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	SI	Rating 90	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_SK_R90	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	SK	Rating 90	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_TR_R90	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	TR	Rating 90	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_US_R90	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	US	Rating 90	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
CORP_ALL_0086_CC_FIRB_x2_R90	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	Other countries	Rating 90	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_x0_R91	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	Not applicable	Rating 91	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_AT_R91	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	AT	Rating 91	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_AU_R91	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	AU	Rating 91	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_BE_R91	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	BE	Rating 91	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_BG_R91	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	BG	Rating 91	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_BR_R91	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	BR	Rating 91	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_CA_R91	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	CA	Rating 91	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_CH_R91	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	CH	Rating 91	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_CN_R91	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	CN	Rating 91	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_CY_R91	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	CY	Rating 91	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_CZ_R91	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	CZ	Rating 91	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_DE_R91	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	DE	Rating 91	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_DK_R91	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	DK	Rating 91	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_EE_R91	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	EE	Rating 91	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_ES_R91	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	ES	Rating 91	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_FI_R91	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	FI	Rating 91	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_FR_R91	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	FR	Rating 91	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_GB_R91	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	GB	Rating 91	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_GR_R91	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	GR	Rating 91	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_HK_R91	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	HK	Rating 91	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_HR_R91	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	HR	Rating 91	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
CORP_ALL_0086_CC_FIRB_HU_R91	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	HU	Rating 91	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_IE_R91	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	IE	Rating 91	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_IL_R91	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	IL	Rating 91	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_IT_R91	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	IT	Rating 91	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_JP_R91	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	JP	Rating 91	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_KR_R91	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	KR	Rating 91	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_LT_R91	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	LT	Rating 91	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_LU_R91	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	LU	Rating 91	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_LV_R91	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	LV	Rating 91	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_MT_R91	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	MT	Rating 91	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_NL_R91	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	NL	Rating 91	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_NO_R91	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	NO	Rating 91	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_PL_R91	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	PL	Rating 91	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_PT_R91	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	PT	Rating 91	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_RO_R91	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	RO	Rating 91	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_RU_R91	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	RU	Rating 91	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_SE_R91	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	SE	Rating 91	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_SG_R91	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	SG	Rating 91	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_SI_R91	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	SI	Rating 91	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_SK_R91	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	SK	Rating 91	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_TR_R91	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	TR	Rating 91	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_US_R91	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	US	Rating 91	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
CORP_ALL_0086_CC_FIRB_x2_R91	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	Other countries	Rating 91	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_x0_R92	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	Not applicable	Rating 92	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_AT_R92	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	AT	Rating 92	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_AU_R92	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	AU	Rating 92	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_BE_R92	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	BE	Rating 92	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_BG_R92	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	BG	Rating 92	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_BR_R92	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	BR	Rating 92	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_CA_R92	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	CA	Rating 92	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_CH_R92	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	CH	Rating 92	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_CN_R92	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	CN	Rating 92	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_CY_R92	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	CY	Rating 92	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_CZ_R92	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	CZ	Rating 92	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_DE_R92	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	DE	Rating 92	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_DK_R92	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	DK	Rating 92	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_EE_R92	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	EE	Rating 92	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_ES_R92	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	ES	Rating 92	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_FI_R92	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	FI	Rating 92	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_FR_R92	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	FR	Rating 92	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_GB_R92	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	GB	Rating 92	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_GR_R92	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	GR	Rating 92	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_HK_R92	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	HK	Rating 92	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_HR_R92	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	HR	Rating 92	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
CORP_ALL_0086_CC_FIRB_HU_R92	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	HU	Rating 92	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_IE_R92	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	IE	Rating 92	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_IL_R92	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	IL	Rating 92	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_IT_R92	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	IT	Rating 92	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_JP_R92	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	JP	Rating 92	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_KR_R92	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	KR	Rating 92	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_LT_R92	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	LT	Rating 92	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_LU_R92	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	LU	Rating 92	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_LV_R92	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	LV	Rating 92	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_MT_R92	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	MT	Rating 92	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_NL_R92	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	NL	Rating 92	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_NO_R92	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	NO	Rating 92	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_PL_R92	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	PL	Rating 92	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_PT_R92	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	PT	Rating 92	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_RO_R92	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	RO	Rating 92	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_RU_R92	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	RU	Rating 92	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_SE_R92	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	SE	Rating 92	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_SG_R92	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	SG	Rating 92	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_SI_R92	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	SI	Rating 92	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_SK_R92	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	SK	Rating 92	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_TR_R92	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	TR	Rating 92	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_US_R92	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	US	Rating 92	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
CORP_ALL_0086_CC_FIRB_x2_R92	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	Other countries	Rating 92	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_x0_R93	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	Not applicable	Rating 93	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_AT_R93	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	AT	Rating 93	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_AU_R93	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	AU	Rating 93	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_BE_R93	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	BE	Rating 93	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_BG_R93	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	BG	Rating 93	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_BR_R93	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	BR	Rating 93	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_CA_R93	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	CA	Rating 93	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_CH_R93	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	CH	Rating 93	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_CN_R93	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	CN	Rating 93	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_CY_R93	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	CY	Rating 93	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_CZ_R93	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	CZ	Rating 93	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_DE_R93	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	DE	Rating 93	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_DK_R93	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	DK	Rating 93	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_EE_R93	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	EE	Rating 93	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_ES_R93	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	ES	Rating 93	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_FI_R93	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	FI	Rating 93	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_FR_R93	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	FR	Rating 93	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_GB_R93	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	GB	Rating 93	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_GR_R93	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	GR	Rating 93	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_HK_R93	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	HK	Rating 93	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_HR_R93	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	HR	Rating 93	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
CORP_ALL_0086_CC_FIRB_HU_R93	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	HU	Rating 93	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_IE_R93	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	IE	Rating 93	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_IL_R93	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	IL	Rating 93	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_IT_R93	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	IT	Rating 93	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_JP_R93	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	JP	Rating 93	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_KR_R93	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	KR	Rating 93	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_LT_R93	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	LT	Rating 93	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_LU_R93	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	LU	Rating 93	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_LV_R93	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	LV	Rating 93	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_MT_R93	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	MT	Rating 93	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_NL_R93	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	NL	Rating 93	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_NO_R93	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	NO	Rating 93	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_PL_R93	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	PL	Rating 93	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_PT_R93	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	PT	Rating 93	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_RO_R93	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	RO	Rating 93	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_RU_R93	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	RU	Rating 93	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_SE_R93	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	SE	Rating 93	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_SG_R93	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	SG	Rating 93	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_SI_R93	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	SI	Rating 93	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_SK_R93	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	SK	Rating 93	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_TR_R93	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	TR	Rating 93	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_US_R93	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	US	Rating 93	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
CORP_ALL_0086_CC_FIRB_x2_R93	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	Other countries	Rating 93	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_x0_R94	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	Not applicable	Rating 94	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_AT_R94	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	AT	Rating 94	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_AU_R94	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	AU	Rating 94	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_BE_R94	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	BE	Rating 94	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_BG_R94	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	BG	Rating 94	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_BR_R94	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	BR	Rating 94	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_CA_R94	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	CA	Rating 94	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_CH_R94	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	CH	Rating 94	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_CN_R94	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	CN	Rating 94	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_CY_R94	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	CY	Rating 94	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_CZ_R94	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	CZ	Rating 94	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_DE_R94	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	DE	Rating 94	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_DK_R94	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	DK	Rating 94	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_EE_R94	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	EE	Rating 94	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_ES_R94	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	ES	Rating 94	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_FI_R94	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	FI	Rating 94	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_FR_R94	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	FR	Rating 94	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_GB_R94	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	GB	Rating 94	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_GR_R94	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	GR	Rating 94	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_HK_R94	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	HK	Rating 94	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_HR_R94	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	HR	Rating 94	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
CORP_ALL_0086_CC_FIRB_HU_R94	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	HU	Rating 94	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_IE_R94	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	IE	Rating 94	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_IL_R94	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	IL	Rating 94	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_IT_R94	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	IT	Rating 94	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_JP_R94	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	JP	Rating 94	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_KR_R94	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	KR	Rating 94	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_LT_R94	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	LT	Rating 94	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_LU_R94	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	LU	Rating 94	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_LV_R94	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	LV	Rating 94	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_MT_R94	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	MT	Rating 94	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_NL_R94	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	NL	Rating 94	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_NO_R94	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	NO	Rating 94	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_PL_R94	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	PL	Rating 94	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_PT_R94	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	PT	Rating 94	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_RO_R94	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	RO	Rating 94	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_RU_R94	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	RU	Rating 94	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_SE_R94	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	SE	Rating 94	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_SG_R94	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	SG	Rating 94	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_SI_R94	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	SI	Rating 94	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_SK_R94	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	SK	Rating 94	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_TR_R94	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	TR	Rating 94	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_US_R94	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	US	Rating 94	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
CORP_ALL_0086_CC_FIRB_x2_R94	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	Other countries	Rating 94	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_x0_R95	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	Not applicable	Rating 95	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_AT_R95	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	AT	Rating 95	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_AU_R95	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	AU	Rating 95	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_BE_R95	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	BE	Rating 95	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_BG_R95	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	BG	Rating 95	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_BR_R95	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	BR	Rating 95	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_CA_R95	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	CA	Rating 95	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_CH_R95	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	CH	Rating 95	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_CN_R95	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	CN	Rating 95	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_CY_R95	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	CY	Rating 95	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_CZ_R95	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	CZ	Rating 95	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_DE_R95	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	DE	Rating 95	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_DK_R95	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	DK	Rating 95	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_EE_R95	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	EE	Rating 95	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_ES_R95	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	ES	Rating 95	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_FI_R95	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	FI	Rating 95	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_FR_R95	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	FR	Rating 95	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_GB_R95	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	GB	Rating 95	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_GR_R95	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	GR	Rating 95	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_HK_R95	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	HK	Rating 95	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_HR_R95	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	HR	Rating 95	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
CORP_ALL_0086_CC_FIRB_HU_R95	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	HU	Rating 95	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_IE_R95	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	IE	Rating 95	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_IL_R95	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	IL	Rating 95	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_IT_R95	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	IT	Rating 95	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_JP_R95	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	JP	Rating 95	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_KR_R95	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	KR	Rating 95	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_LT_R95	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	LT	Rating 95	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_LU_R95	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	LU	Rating 95	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_LV_R95	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	LV	Rating 95	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_MT_R95	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	MT	Rating 95	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_NL_R95	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	NL	Rating 95	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_NO_R95	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	NO	Rating 95	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_PL_R95	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	PL	Rating 95	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_PT_R95	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	PT	Rating 95	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_RO_R95	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	RO	Rating 95	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_RU_R95	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	RU	Rating 95	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_SE_R95	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	SE	Rating 95	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_SG_R95	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	SG	Rating 95	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_SI_R95	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	SI	Rating 95	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_SK_R95	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	SK	Rating 95	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_TR_R95	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	TR	Rating 95	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_US_R95	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	US	Rating 95	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
CORP_ALL_0086_CC_FIRB_x2_R95	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	Other countries	Rating 95	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_x0_R96	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	Not applicable	Rating 96	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_AT_R96	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	AT	Rating 96	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_AU_R96	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	AU	Rating 96	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_BE_R96	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	BE	Rating 96	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_BG_R96	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	BG	Rating 96	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_BR_R96	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	BR	Rating 96	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_CA_R96	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	CA	Rating 96	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_CH_R96	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	CH	Rating 96	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_CN_R96	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	CN	Rating 96	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_CY_R96	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	CY	Rating 96	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_CZ_R96	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	CZ	Rating 96	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_DE_R96	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	DE	Rating 96	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_DK_R96	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	DK	Rating 96	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_EE_R96	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	EE	Rating 96	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_ES_R96	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	ES	Rating 96	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_FI_R96	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	FI	Rating 96	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_FR_R96	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	FR	Rating 96	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_GB_R96	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	GB	Rating 96	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_GR_R96	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	GR	Rating 96	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_HK_R96	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	HK	Rating 96	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_HR_R96	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	HR	Rating 96	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
CORP_ALL_0086_CC_FIRB_HU_R96	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	HU	Rating 96	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_IE_R96	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	IE	Rating 96	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_IL_R96	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	IL	Rating 96	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_IT_R96	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	IT	Rating 96	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_JP_R96	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	JP	Rating 96	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_KR_R96	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	KR	Rating 96	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_LT_R96	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	LT	Rating 96	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_LU_R96	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	LU	Rating 96	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_LV_R96	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	LV	Rating 96	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_MT_R96	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	MT	Rating 96	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_NL_R96	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	NL	Rating 96	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_NO_R96	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	NO	Rating 96	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_PL_R96	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	PL	Rating 96	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_PT_R96	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	PT	Rating 96	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_RO_R96	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	RO	Rating 96	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_RU_R96	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	RU	Rating 96	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_SE_R96	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	SE	Rating 96	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_SG_R96	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	SG	Rating 96	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_SI_R96	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	SI	Rating 96	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_SK_R96	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	SK	Rating 96	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_TR_R96	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	TR	Rating 96	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_US_R96	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	US	Rating 96	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
CORP_ALL_0086_CC_FIRB_x2_R96	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	Other countries	Rating 96	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_x0_R97	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	Not applicable	Rating 97	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_AT_R97	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	AT	Rating 97	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_AU_R97	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	AU	Rating 97	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_BE_R97	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	BE	Rating 97	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_BG_R97	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	BG	Rating 97	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_BR_R97	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	BR	Rating 97	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_CA_R97	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	CA	Rating 97	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_CH_R97	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	CH	Rating 97	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_CN_R97	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	CN	Rating 97	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_CY_R97	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	CY	Rating 97	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_CZ_R97	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	CZ	Rating 97	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_DE_R97	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	DE	Rating 97	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_DK_R97	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	DK	Rating 97	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_EE_R97	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	EE	Rating 97	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_ES_R97	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	ES	Rating 97	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_FI_R97	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	FI	Rating 97	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_FR_R97	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	FR	Rating 97	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_GB_R97	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	GB	Rating 97	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_GR_R97	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	GR	Rating 97	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_HK_R97	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	HK	Rating 97	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_HR_R97	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	HR	Rating 97	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
CORP_ALL_0086_CC_FIRB_HU_R97	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	HU	Rating 97	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_IE_R97	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	IE	Rating 97	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_IL_R97	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	IL	Rating 97	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_IT_R97	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	IT	Rating 97	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_JP_R97	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	JP	Rating 97	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_KR_R97	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	KR	Rating 97	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_LT_R97	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	LT	Rating 97	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_LU_R97	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	LU	Rating 97	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_LV_R97	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	LV	Rating 97	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_MT_R97	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	MT	Rating 97	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_NL_R97	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	NL	Rating 97	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_NO_R97	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	NO	Rating 97	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_PL_R97	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	PL	Rating 97	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_PT_R97	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	PT	Rating 97	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_RO_R97	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	RO	Rating 97	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_RU_R97	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	RU	Rating 97	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_SE_R97	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	SE	Rating 97	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_SG_R97	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	SG	Rating 97	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_SI_R97	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	SI	Rating 97	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_SK_R97	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	SK	Rating 97	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_TR_R97	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	TR	Rating 97	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_US_R97	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	US	Rating 97	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
CORP_ALL_0086_CC_FIRB_x2_R97	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	Other countries	Rating 97	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_x0_R98	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	Not applicable	Rating 98	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_AT_R98	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	AT	Rating 98	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_AU_R98	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	AU	Rating 98	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_BE_R98	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	BE	Rating 98	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_BG_R98	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	BG	Rating 98	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_BR_R98	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	BR	Rating 98	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_CA_R98	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	CA	Rating 98	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_CH_R98	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	CH	Rating 98	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_CN_R98	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	CN	Rating 98	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_CY_R98	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	CY	Rating 98	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_CZ_R98	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	CZ	Rating 98	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_DE_R98	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	DE	Rating 98	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_DK_R98	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	DK	Rating 98	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_EE_R98	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	EE	Rating 98	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_ES_R98	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	ES	Rating 98	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_FI_R98	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	FI	Rating 98	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_FR_R98	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	FR	Rating 98	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_GB_R98	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	GB	Rating 98	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_GR_R98	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	GR	Rating 98	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_HK_R98	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	HK	Rating 98	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_HR_R98	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	HR	Rating 98	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
CORP_ALL_0086_CC_FIRB_HU_R98	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	HU	Rating 98	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_IE_R98	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	IE	Rating 98	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_IL_R98	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	IL	Rating 98	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_IT_R98	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	IT	Rating 98	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_JP_R98	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	JP	Rating 98	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_KR_R98	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	KR	Rating 98	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_LT_R98	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	LT	Rating 98	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_LU_R98	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	LU	Rating 98	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_LV_R98	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	LV	Rating 98	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_MT_R98	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	MT	Rating 98	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_NL_R98	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	NL	Rating 98	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_NO_R98	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	NO	Rating 98	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_PL_R98	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	PL	Rating 98	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_PT_R98	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	PT	Rating 98	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_RO_R98	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	RO	Rating 98	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_RU_R98	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	RU	Rating 98	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_SE_R98	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	SE	Rating 98	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_SG_R98	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	SG	Rating 98	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_SI_R98	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	SI	Rating 98	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_SK_R98	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	SK	Rating 98	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_TR_R98	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	TR	Rating 98	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_US_R98	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	US	Rating 98	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
CORP_ALL_0086_CC_FIRB_x2_R98	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	Other countries	Rating 98	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_x0_R99	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	Not applicable	Rating 99	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_AT_R99	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	AT	Rating 99	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_AU_R99	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	AU	Rating 99	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_BE_R99	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	BE	Rating 99	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_BG_R99	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	BG	Rating 99	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_BR_R99	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	BR	Rating 99	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_CA_R99	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	CA	Rating 99	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_CH_R99	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	CH	Rating 99	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_CN_R99	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	CN	Rating 99	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_CY_R99	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	CY	Rating 99	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_CZ_R99	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	CZ	Rating 99	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_DE_R99	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	DE	Rating 99	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_DK_R99	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	DK	Rating 99	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_EE_R99	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	EE	Rating 99	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_ES_R99	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	ES	Rating 99	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_FI_R99	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	FI	Rating 99	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_FR_R99	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	FR	Rating 99	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_GB_R99	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	GB	Rating 99	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_GR_R99	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	GR	Rating 99	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_HK_R99	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	HK	Rating 99	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_HR_R99	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	HR	Rating 99	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
CORP_ALL_0086_CC_FIRB_HU_R99	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	HU	Rating 99	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_IE_R99	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	IE	Rating 99	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_IL_R99	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	IL	Rating 99	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_IT_R99	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	IT	Rating 99	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_JP_R99	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	JP	Rating 99	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_KR_R99	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	KR	Rating 99	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_LT_R99	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	LT	Rating 99	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_LU_R99	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	LU	Rating 99	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_LV_R99	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	LV	Rating 99	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_MT_R99	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	MT	Rating 99	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_NL_R99	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	NL	Rating 99	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_NO_R99	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	NO	Rating 99	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_PL_R99	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	PL	Rating 99	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_PT_R99	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	PT	Rating 99	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_RO_R99	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	RO	Rating 99	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_RU_R99	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	RU	Rating 99	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_SE_R99	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	SE	Rating 99	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_SG_R99	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	SG	Rating 99	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_SI_R99	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	SI	Rating 99	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_SK_R99	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	SK	Rating 99	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_TR_R99	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	TR	Rating 99	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_FIRB_US_R99	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	US	Rating 99	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
CORP_ALL_0086_CC_FIRB_x2_R99	CORP Non-Defaulted	Counterparty credit risk	Foundation IRB approach	Other countries	Rating 99	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_x0_R01	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	Not applicable	Rating 1	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_AT_R01	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	AT	Rating 1	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_AU_R01	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	AU	Rating 1	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_BE_R01	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	BE	Rating 1	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_BG_R01	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	BG	Rating 1	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_BR_R01	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	BR	Rating 1	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_CA_R01	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	CA	Rating 1	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_CH_R01	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	CH	Rating 1	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_CN_R01	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	CN	Rating 1	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_CY_R01	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	CY	Rating 1	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_CZ_R01	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	CZ	Rating 1	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_DE_R01	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	DE	Rating 1	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_DK_R01	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	DK	Rating 1	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_EE_R01	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	EE	Rating 1	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_ES_R01	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	ES	Rating 1	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_FI_R01	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	FI	Rating 1	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_FR_R01	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	FR	Rating 1	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_GB_R01	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	GB	Rating 1	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_GR_R01	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	GR	Rating 1	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_HK_R01	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	HK	Rating 1	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_HR_R01	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	HR	Rating 1	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMEC_ALL_0106_CC_FIRB_HU_R01	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	HU	Rating 1	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_IE_R01	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	IE	Rating 1	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_IL_R01	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	IL	Rating 1	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_IT_R01	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	IT	Rating 1	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_JP_R01	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	JP	Rating 1	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_KR_R01	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	KR	Rating 1	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_LT_R01	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	LT	Rating 1	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_LU_R01	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	LU	Rating 1	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_LV_R01	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	LV	Rating 1	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_MT_R01	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	MT	Rating 1	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_NL_R01	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	NL	Rating 1	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_NO_R01	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	NO	Rating 1	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_PL_R01	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	PL	Rating 1	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_PT_R01	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	PT	Rating 1	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_RO_R01	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	RO	Rating 1	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_RU_R01	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	RU	Rating 1	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_SE_R01	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	SE	Rating 1	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_SG_R01	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	SG	Rating 1	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_SI_R01	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	SI	Rating 1	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_SK_R01	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	SK	Rating 1	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_TR_R01	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	TR	Rating 1	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_US_R01	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	US	Rating 1	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMEC_ALL_0106_CC_FIRB_x2_R01	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	Other countries	Rating 1	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_x0_R02	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	Not applicable	Rating 2	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_AT_R02	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	AT	Rating 2	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_AU_R02	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	AU	Rating 2	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_BE_R02	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	BE	Rating 2	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_BG_R02	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	BG	Rating 2	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_BR_R02	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	BR	Rating 2	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_CA_R02	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	CA	Rating 2	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_CH_R02	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	CH	Rating 2	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_CN_R02	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	CN	Rating 2	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_CY_R02	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	CY	Rating 2	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_CZ_R02	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	CZ	Rating 2	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_DE_R02	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	DE	Rating 2	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_DK_R02	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	DK	Rating 2	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_EE_R02	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	EE	Rating 2	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_ES_R02	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	ES	Rating 2	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_FI_R02	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	FI	Rating 2	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_FR_R02	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	FR	Rating 2	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_GB_R02	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	GB	Rating 2	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_GR_R02	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	GR	Rating 2	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_HK_R02	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	HK	Rating 2	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_HR_R02	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	HR	Rating 2	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMEC_ALL_0106_CC_FIRB_HU_R02	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	HU	Rating 2	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_IE_R02	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	IE	Rating 2	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_IL_R02	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	IL	Rating 2	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_IT_R02	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	IT	Rating 2	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_JP_R02	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	JP	Rating 2	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_KR_R02	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	KR	Rating 2	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_LT_R02	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	LT	Rating 2	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_LU_R02	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	LU	Rating 2	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_LV_R02	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	LV	Rating 2	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_MT_R02	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	MT	Rating 2	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_NL_R02	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	NL	Rating 2	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_NO_R02	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	NO	Rating 2	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_PL_R02	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	PL	Rating 2	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_PT_R02	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	PT	Rating 2	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_RO_R02	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	RO	Rating 2	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_RU_R02	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	RU	Rating 2	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_SE_R02	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	SE	Rating 2	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_SG_R02	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	SG	Rating 2	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_SI_R02	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	SI	Rating 2	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_SK_R02	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	SK	Rating 2	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_TR_R02	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	TR	Rating 2	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_US_R02	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	US	Rating 2	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMEC_ALL_0106_CC_FIRB_x2_R02	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	Other countries	Rating 2	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_x0_R03	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	Not applicable	Rating 3	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_AT_R03	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	AT	Rating 3	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_AU_R03	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	AU	Rating 3	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_BE_R03	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	BE	Rating 3	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_BG_R03	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	BG	Rating 3	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_BR_R03	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	BR	Rating 3	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_CA_R03	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	CA	Rating 3	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_CH_R03	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	CH	Rating 3	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_CN_R03	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	CN	Rating 3	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_CY_R03	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	CY	Rating 3	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_CZ_R03	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	CZ	Rating 3	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_DE_R03	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	DE	Rating 3	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_DK_R03	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	DK	Rating 3	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_EE_R03	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	EE	Rating 3	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_ES_R03	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	ES	Rating 3	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_FI_R03	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	FI	Rating 3	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_FR_R03	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	FR	Rating 3	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_GB_R03	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	GB	Rating 3	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_GR_R03	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	GR	Rating 3	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_HK_R03	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	HK	Rating 3	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_HR_R03	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	HR	Rating 3	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMEC_ALL_0106_CC_FIRB_HU_R03	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	HU	Rating 3	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_IE_R03	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	IE	Rating 3	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_IL_R03	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	IL	Rating 3	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_IT_R03	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	IT	Rating 3	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_JP_R03	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	JP	Rating 3	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_KR_R03	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	KR	Rating 3	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_LT_R03	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	LT	Rating 3	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_LU_R03	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	LU	Rating 3	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_LV_R03	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	LV	Rating 3	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_MT_R03	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	MT	Rating 3	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_NL_R03	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	NL	Rating 3	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_NO_R03	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	NO	Rating 3	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_PL_R03	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	PL	Rating 3	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_PT_R03	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	PT	Rating 3	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_RO_R03	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	RO	Rating 3	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_RU_R03	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	RU	Rating 3	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_SE_R03	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	SE	Rating 3	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_SG_R03	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	SG	Rating 3	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_SI_R03	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	SI	Rating 3	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_SK_R03	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	SK	Rating 3	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_TR_R03	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	TR	Rating 3	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_US_R03	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	US	Rating 3	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMEC_ALL_0106_CC_FIRB_x2_R03	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	Other countries	Rating 3	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_x0_R04	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	Not applicable	Rating 4	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_AT_R04	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	AT	Rating 4	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_AU_R04	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	AU	Rating 4	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_BE_R04	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	BE	Rating 4	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_BG_R04	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	BG	Rating 4	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_BR_R04	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	BR	Rating 4	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_CA_R04	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	CA	Rating 4	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_CH_R04	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	CH	Rating 4	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_CN_R04	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	CN	Rating 4	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_CY_R04	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	CY	Rating 4	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_CZ_R04	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	CZ	Rating 4	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_DE_R04	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	DE	Rating 4	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_DK_R04	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	DK	Rating 4	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_EE_R04	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	EE	Rating 4	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_ES_R04	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	ES	Rating 4	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_FI_R04	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	FI	Rating 4	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_FR_R04	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	FR	Rating 4	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_GB_R04	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	GB	Rating 4	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_GR_R04	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	GR	Rating 4	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_HK_R04	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	HK	Rating 4	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_HR_R04	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	HR	Rating 4	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMEC_ALL_0106_CC_FIRB_HU_R04	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	HU	Rating 4	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_IE_R04	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	IE	Rating 4	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_IL_R04	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	IL	Rating 4	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_IT_R04	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	IT	Rating 4	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_JP_R04	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	JP	Rating 4	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_KR_R04	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	KR	Rating 4	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_LT_R04	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	LT	Rating 4	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_LU_R04	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	LU	Rating 4	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_LV_R04	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	LV	Rating 4	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_MT_R04	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	MT	Rating 4	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_NL_R04	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	NL	Rating 4	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_NO_R04	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	NO	Rating 4	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_PL_R04	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	PL	Rating 4	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_PT_R04	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	PT	Rating 4	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_RO_R04	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	RO	Rating 4	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_RU_R04	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	RU	Rating 4	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_SE_R04	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	SE	Rating 4	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_SG_R04	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	SG	Rating 4	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_SI_R04	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	SI	Rating 4	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_SK_R04	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	SK	Rating 4	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_TR_R04	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	TR	Rating 4	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_US_R04	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	US	Rating 4	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMEC_ALL_0106_CC_FIRB_x2_R04	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	Other countries	Rating 4	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_x0_R05	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	Not applicable	Rating 5	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_AT_R05	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	AT	Rating 5	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_AU_R05	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	AU	Rating 5	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_BE_R05	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	BE	Rating 5	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_BG_R05	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	BG	Rating 5	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_BR_R05	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	BR	Rating 5	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_CA_R05	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	CA	Rating 5	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_CH_R05	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	CH	Rating 5	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_CN_R05	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	CN	Rating 5	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_CY_R05	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	CY	Rating 5	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_CZ_R05	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	CZ	Rating 5	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_DE_R05	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	DE	Rating 5	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_DK_R05	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	DK	Rating 5	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_EE_R05	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	EE	Rating 5	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_ES_R05	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	ES	Rating 5	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_FI_R05	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	FI	Rating 5	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_FR_R05	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	FR	Rating 5	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_GB_R05	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	GB	Rating 5	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_GR_R05	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	GR	Rating 5	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_HK_R05	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	HK	Rating 5	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_HR_R05	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	HR	Rating 5	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMEC_ALL_0106_CC_FIRB_HU_R05	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	HU	Rating 5	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_IE_R05	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	IE	Rating 5	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_IL_R05	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	IL	Rating 5	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_IT_R05	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	IT	Rating 5	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_JP_R05	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	JP	Rating 5	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_KR_R05	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	KR	Rating 5	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_LT_R05	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	LT	Rating 5	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_LU_R05	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	LU	Rating 5	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_LV_R05	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	LV	Rating 5	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_MT_R05	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	MT	Rating 5	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_NL_R05	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	NL	Rating 5	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_NO_R05	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	NO	Rating 5	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_PL_R05	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	PL	Rating 5	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_PT_R05	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	PT	Rating 5	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_RO_R05	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	RO	Rating 5	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_RU_R05	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	RU	Rating 5	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_SE_R05	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	SE	Rating 5	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_SG_R05	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	SG	Rating 5	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_SI_R05	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	SI	Rating 5	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_SK_R05	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	SK	Rating 5	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_TR_R05	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	TR	Rating 5	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_US_R05	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	US	Rating 5	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMEC_ALL_0106_CC_FIRB_x2_R05	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	Other countries	Rating 5	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_x0_R06	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	Not applicable	Rating 6	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_AT_R06	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	AT	Rating 6	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_AU_R06	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	AU	Rating 6	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_BE_R06	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	BE	Rating 6	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_BG_R06	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	BG	Rating 6	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_BR_R06	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	BR	Rating 6	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_CA_R06	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	CA	Rating 6	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_CH_R06	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	CH	Rating 6	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_CN_R06	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	CN	Rating 6	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_CY_R06	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	CY	Rating 6	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_CZ_R06	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	CZ	Rating 6	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_DE_R06	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	DE	Rating 6	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_DK_R06	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	DK	Rating 6	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_EE_R06	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	EE	Rating 6	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_ES_R06	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	ES	Rating 6	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_FI_R06	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	FI	Rating 6	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_FR_R06	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	FR	Rating 6	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_GB_R06	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	GB	Rating 6	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_GR_R06	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	GR	Rating 6	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_HK_R06	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	HK	Rating 6	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_HR_R06	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	HR	Rating 6	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMEC_ALL_0106_CC_FIRB_HU_R06	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	HU	Rating 6	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_IE_R06	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	IE	Rating 6	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_IL_R06	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	IL	Rating 6	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_IT_R06	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	IT	Rating 6	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_JP_R06	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	JP	Rating 6	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_KR_R06	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	KR	Rating 6	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_LT_R06	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	LT	Rating 6	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_LU_R06	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	LU	Rating 6	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_LV_R06	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	LV	Rating 6	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_MT_R06	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	MT	Rating 6	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_NL_R06	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	NL	Rating 6	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_NO_R06	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	NO	Rating 6	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_PL_R06	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	PL	Rating 6	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_PT_R06	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	PT	Rating 6	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_RO_R06	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	RO	Rating 6	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_RU_R06	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	RU	Rating 6	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_SE_R06	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	SE	Rating 6	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_SG_R06	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	SG	Rating 6	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_SI_R06	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	SI	Rating 6	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_SK_R06	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	SK	Rating 6	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_TR_R06	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	TR	Rating 6	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_US_R06	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	US	Rating 6	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMEC_ALL_0106_CC_FIRB_x2_R06	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	Other countries	Rating 6	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_x0_R07	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	Not applicable	Rating 7	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_AT_R07	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	AT	Rating 7	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_AU_R07	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	AU	Rating 7	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_BE_R07	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	BE	Rating 7	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_BG_R07	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	BG	Rating 7	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_BR_R07	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	BR	Rating 7	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_CA_R07	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	CA	Rating 7	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_CH_R07	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	CH	Rating 7	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_CN_R07	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	CN	Rating 7	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_CY_R07	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	CY	Rating 7	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_CZ_R07	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	CZ	Rating 7	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_DE_R07	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	DE	Rating 7	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_DK_R07	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	DK	Rating 7	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_EE_R07	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	EE	Rating 7	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_ES_R07	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	ES	Rating 7	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_FI_R07	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	FI	Rating 7	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_FR_R07	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	FR	Rating 7	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_GB_R07	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	GB	Rating 7	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_GR_R07	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	GR	Rating 7	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_HK_R07	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	HK	Rating 7	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_HR_R07	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	HR	Rating 7	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMEC_ALL_0106_CC_FIRB_HU_R07	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	HU	Rating 7	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_IE_R07	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	IE	Rating 7	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_IL_R07	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	IL	Rating 7	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_IT_R07	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	IT	Rating 7	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_JP_R07	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	JP	Rating 7	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_KR_R07	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	KR	Rating 7	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_LT_R07	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	LT	Rating 7	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_LU_R07	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	LU	Rating 7	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_LV_R07	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	LV	Rating 7	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_MT_R07	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	MT	Rating 7	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_NL_R07	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	NL	Rating 7	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_NO_R07	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	NO	Rating 7	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_PL_R07	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	PL	Rating 7	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_PT_R07	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	PT	Rating 7	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_RO_R07	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	RO	Rating 7	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_RU_R07	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	RU	Rating 7	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_SE_R07	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	SE	Rating 7	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_SG_R07	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	SG	Rating 7	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_SI_R07	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	SI	Rating 7	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_SK_R07	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	SK	Rating 7	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_TR_R07	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	TR	Rating 7	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_US_R07	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	US	Rating 7	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMEC_ALL_0106_CC_FIRB_x2_R07	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	Other countries	Rating 7	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_x0_R08	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	Not applicable	Rating 8	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_AT_R08	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	AT	Rating 8	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_AU_R08	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	AU	Rating 8	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_BE_R08	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	BE	Rating 8	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_BG_R08	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	BG	Rating 8	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_BR_R08	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	BR	Rating 8	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_CA_R08	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	CA	Rating 8	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_CH_R08	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	CH	Rating 8	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_CN_R08	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	CN	Rating 8	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_CY_R08	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	CY	Rating 8	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_CZ_R08	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	CZ	Rating 8	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_DE_R08	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	DE	Rating 8	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_DK_R08	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	DK	Rating 8	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_EE_R08	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	EE	Rating 8	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_ES_R08	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	ES	Rating 8	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_FI_R08	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	FI	Rating 8	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_FR_R08	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	FR	Rating 8	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_GB_R08	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	GB	Rating 8	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_GR_R08	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	GR	Rating 8	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_HK_R08	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	HK	Rating 8	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_HR_R08	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	HR	Rating 8	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMEC_ALL_0106_CC_FIRB_HU_R08	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	HU	Rating 8	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_IE_R08	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	IE	Rating 8	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_IL_R08	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	IL	Rating 8	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_IT_R08	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	IT	Rating 8	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_JP_R08	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	JP	Rating 8	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_KR_R08	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	KR	Rating 8	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_LT_R08	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	LT	Rating 8	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_LU_R08	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	LU	Rating 8	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_LV_R08	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	LV	Rating 8	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_MT_R08	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	MT	Rating 8	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_NL_R08	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	NL	Rating 8	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_NO_R08	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	NO	Rating 8	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_PL_R08	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	PL	Rating 8	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_PT_R08	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	PT	Rating 8	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_RO_R08	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	RO	Rating 8	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_RU_R08	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	RU	Rating 8	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_SE_R08	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	SE	Rating 8	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_SG_R08	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	SG	Rating 8	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_SI_R08	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	SI	Rating 8	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_SK_R08	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	SK	Rating 8	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_TR_R08	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	TR	Rating 8	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_US_R08	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	US	Rating 8	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMEC_ALL_0106_CC_FIRB_x2_R08	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	Other countries	Rating 8	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_x0_R09	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	Not applicable	Rating 9	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_AT_R09	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	AT	Rating 9	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_AU_R09	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	AU	Rating 9	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_BE_R09	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	BE	Rating 9	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_BG_R09	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	BG	Rating 9	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_BR_R09	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	BR	Rating 9	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_CA_R09	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	CA	Rating 9	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_CH_R09	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	CH	Rating 9	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_CN_R09	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	CN	Rating 9	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_CY_R09	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	CY	Rating 9	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_CZ_R09	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	CZ	Rating 9	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_DE_R09	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	DE	Rating 9	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_DK_R09	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	DK	Rating 9	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_EE_R09	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	EE	Rating 9	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_ES_R09	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	ES	Rating 9	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_FI_R09	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	FI	Rating 9	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_FR_R09	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	FR	Rating 9	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_GB_R09	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	GB	Rating 9	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_GR_R09	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	GR	Rating 9	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_HK_R09	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	HK	Rating 9	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_HR_R09	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	HR	Rating 9	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMEC_ALL_0106_CC_FIRB_HU_R09	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	HU	Rating 9	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_IE_R09	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	IE	Rating 9	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_IL_R09	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	IL	Rating 9	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_IT_R09	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	IT	Rating 9	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_JP_R09	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	JP	Rating 9	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_KR_R09	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	KR	Rating 9	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_LT_R09	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	LT	Rating 9	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_LU_R09	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	LU	Rating 9	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_LV_R09	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	LV	Rating 9	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_MT_R09	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	MT	Rating 9	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_NL_R09	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	NL	Rating 9	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_NO_R09	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	NO	Rating 9	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_PL_R09	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	PL	Rating 9	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_PT_R09	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	PT	Rating 9	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_RO_R09	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	RO	Rating 9	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_RU_R09	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	RU	Rating 9	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_SE_R09	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	SE	Rating 9	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_SG_R09	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	SG	Rating 9	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_SI_R09	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	SI	Rating 9	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_SK_R09	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	SK	Rating 9	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_TR_R09	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	TR	Rating 9	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_US_R09	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	US	Rating 9	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMEC_ALL_0106_CC_FIRB_x2_R09	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	Other countries	Rating 9	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_x0_R10	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	Not applicable	Rating 10	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_AT_R10	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	AT	Rating 10	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_AU_R10	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	AU	Rating 10	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_BE_R10	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	BE	Rating 10	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_BG_R10	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	BG	Rating 10	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_BR_R10	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	BR	Rating 10	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_CA_R10	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	CA	Rating 10	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_CH_R10	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	CH	Rating 10	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_CN_R10	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	CN	Rating 10	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_CY_R10	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	CY	Rating 10	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_CZ_R10	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	CZ	Rating 10	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_DE_R10	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	DE	Rating 10	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_DK_R10	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	DK	Rating 10	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_EE_R10	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	EE	Rating 10	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_ES_R10	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	ES	Rating 10	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_FI_R10	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	FI	Rating 10	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_FR_R10	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	FR	Rating 10	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_GB_R10	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	GB	Rating 10	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_GR_R10	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	GR	Rating 10	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_HK_R10	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	HK	Rating 10	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_HR_R10	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	HR	Rating 10	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMEC_ALL_0106_CC_FIRB_HU_R10	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	HU	Rating 10	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_IE_R10	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	IE	Rating 10	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_IL_R10	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	IL	Rating 10	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_IT_R10	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	IT	Rating 10	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_JP_R10	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	JP	Rating 10	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_KR_R10	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	KR	Rating 10	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_LT_R10	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	LT	Rating 10	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_LU_R10	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	LU	Rating 10	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_LV_R10	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	LV	Rating 10	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_MT_R10	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	MT	Rating 10	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_NL_R10	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	NL	Rating 10	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_NO_R10	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	NO	Rating 10	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_PL_R10	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	PL	Rating 10	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_PT_R10	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	PT	Rating 10	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_RO_R10	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	RO	Rating 10	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_RU_R10	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	RU	Rating 10	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_SE_R10	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	SE	Rating 10	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_SG_R10	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	SG	Rating 10	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_SI_R10	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	SI	Rating 10	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_SK_R10	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	SK	Rating 10	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_TR_R10	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	TR	Rating 10	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_US_R10	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	US	Rating 10	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMEC_ALL_0106_CC_FIRB_x2_R10	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	Other countries	Rating 10	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_x0_R11	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	Not applicable	Rating 11	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_AT_R11	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	AT	Rating 11	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_AU_R11	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	AU	Rating 11	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_BE_R11	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	BE	Rating 11	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_BG_R11	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	BG	Rating 11	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_BR_R11	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	BR	Rating 11	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_CA_R11	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	CA	Rating 11	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_CH_R11	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	CH	Rating 11	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_CN_R11	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	CN	Rating 11	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_CY_R11	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	CY	Rating 11	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_CZ_R11	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	CZ	Rating 11	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_DE_R11	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	DE	Rating 11	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_DK_R11	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	DK	Rating 11	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_EE_R11	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	EE	Rating 11	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_ES_R11	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	ES	Rating 11	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_FI_R11	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	FI	Rating 11	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_FR_R11	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	FR	Rating 11	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_GB_R11	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	GB	Rating 11	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_GR_R11	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	GR	Rating 11	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_HK_R11	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	HK	Rating 11	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_HR_R11	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	HR	Rating 11	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMEC_ALL_0106_CC_FIRB_HU_R11	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	HU	Rating 11	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_IE_R11	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	IE	Rating 11	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_IL_R11	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	IL	Rating 11	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_IT_R11	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	IT	Rating 11	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_JP_R11	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	JP	Rating 11	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_KR_R11	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	KR	Rating 11	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_LT_R11	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	LT	Rating 11	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_LU_R11	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	LU	Rating 11	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_LV_R11	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	LV	Rating 11	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_MT_R11	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	MT	Rating 11	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_NL_R11	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	NL	Rating 11	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_NO_R11	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	NO	Rating 11	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_PL_R11	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	PL	Rating 11	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_PT_R11	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	PT	Rating 11	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_RO_R11	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	RO	Rating 11	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_RU_R11	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	RU	Rating 11	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_SE_R11	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	SE	Rating 11	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_SG_R11	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	SG	Rating 11	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_SI_R11	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	SI	Rating 11	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_SK_R11	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	SK	Rating 11	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_TR_R11	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	TR	Rating 11	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_US_R11	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	US	Rating 11	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMEC_ALL_0106_CC_FIRB_x2_R11	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	Other countries	Rating 11	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_x0_R12	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	Not applicable	Rating 12	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_AT_R12	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	AT	Rating 12	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_AU_R12	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	AU	Rating 12	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_BE_R12	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	BE	Rating 12	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_BG_R12	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	BG	Rating 12	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_BR_R12	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	BR	Rating 12	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_CA_R12	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	CA	Rating 12	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_CH_R12	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	CH	Rating 12	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_CN_R12	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	CN	Rating 12	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_CY_R12	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	CY	Rating 12	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_CZ_R12	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	CZ	Rating 12	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_DE_R12	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	DE	Rating 12	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_DK_R12	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	DK	Rating 12	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_EE_R12	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	EE	Rating 12	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_ES_R12	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	ES	Rating 12	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_FI_R12	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	FI	Rating 12	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_FR_R12	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	FR	Rating 12	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_GB_R12	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	GB	Rating 12	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_GR_R12	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	GR	Rating 12	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_HK_R12	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	HK	Rating 12	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_HR_R12	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	HR	Rating 12	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMEC_ALL_0106_CC_FIRB_HU_R12	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	HU	Rating 12	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_IE_R12	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	IE	Rating 12	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_IL_R12	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	IL	Rating 12	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_IT_R12	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	IT	Rating 12	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_JP_R12	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	JP	Rating 12	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_KR_R12	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	KR	Rating 12	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_LT_R12	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	LT	Rating 12	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_LU_R12	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	LU	Rating 12	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_LV_R12	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	LV	Rating 12	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_MT_R12	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	MT	Rating 12	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_NL_R12	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	NL	Rating 12	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_NO_R12	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	NO	Rating 12	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_PL_R12	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	PL	Rating 12	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_PT_R12	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	PT	Rating 12	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_RO_R12	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	RO	Rating 12	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_RU_R12	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	RU	Rating 12	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_SE_R12	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	SE	Rating 12	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_SG_R12	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	SG	Rating 12	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_SI_R12	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	SI	Rating 12	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_SK_R12	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	SK	Rating 12	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_TR_R12	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	TR	Rating 12	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_US_R12	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	US	Rating 12	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMEC_ALL_0106_CC_FIRB_x2_R12	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	Other countries	Rating 12	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_x0_R13	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	Not applicable	Rating 13	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_AT_R13	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	AT	Rating 13	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_AU_R13	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	AU	Rating 13	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_BE_R13	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	BE	Rating 13	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_BG_R13	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	BG	Rating 13	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_BR_R13	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	BR	Rating 13	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_CA_R13	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	CA	Rating 13	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_CH_R13	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	CH	Rating 13	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_CN_R13	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	CN	Rating 13	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_CY_R13	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	CY	Rating 13	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_CZ_R13	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	CZ	Rating 13	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_DE_R13	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	DE	Rating 13	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_DK_R13	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	DK	Rating 13	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_EE_R13	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	EE	Rating 13	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_ES_R13	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	ES	Rating 13	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_FI_R13	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	FI	Rating 13	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_FR_R13	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	FR	Rating 13	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_GB_R13	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	GB	Rating 13	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_GR_R13	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	GR	Rating 13	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_HK_R13	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	HK	Rating 13	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_HR_R13	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	HR	Rating 13	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMEC_ALL_0106_CC_FIRB_HU_R13	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	HU	Rating 13	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_IE_R13	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	IE	Rating 13	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_IL_R13	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	IL	Rating 13	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_IT_R13	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	IT	Rating 13	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_JP_R13	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	JP	Rating 13	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_KR_R13	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	KR	Rating 13	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_LT_R13	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	LT	Rating 13	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_LU_R13	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	LU	Rating 13	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_LV_R13	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	LV	Rating 13	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_MT_R13	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	MT	Rating 13	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_NL_R13	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	NL	Rating 13	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_NO_R13	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	NO	Rating 13	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_PL_R13	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	PL	Rating 13	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_PT_R13	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	PT	Rating 13	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_RO_R13	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	RO	Rating 13	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_RU_R13	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	RU	Rating 13	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_SE_R13	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	SE	Rating 13	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_SG_R13	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	SG	Rating 13	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_SI_R13	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	SI	Rating 13	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_SK_R13	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	SK	Rating 13	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_TR_R13	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	TR	Rating 13	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_US_R13	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	US	Rating 13	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMEC_ALL_0106_CC_FIRB_x2_R13	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	Other countries	Rating 13	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_x0_R14	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	Not applicable	Rating 14	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_AT_R14	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	AT	Rating 14	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_AU_R14	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	AU	Rating 14	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_BE_R14	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	BE	Rating 14	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_BG_R14	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	BG	Rating 14	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_BR_R14	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	BR	Rating 14	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_CA_R14	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	CA	Rating 14	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_CH_R14	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	CH	Rating 14	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_CN_R14	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	CN	Rating 14	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_CY_R14	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	CY	Rating 14	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_CZ_R14	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	CZ	Rating 14	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_DE_R14	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	DE	Rating 14	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_DK_R14	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	DK	Rating 14	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_EE_R14	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	EE	Rating 14	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_ES_R14	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	ES	Rating 14	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_FI_R14	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	FI	Rating 14	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_FR_R14	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	FR	Rating 14	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_GB_R14	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	GB	Rating 14	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_GR_R14	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	GR	Rating 14	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_HK_R14	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	HK	Rating 14	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_HR_R14	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	HR	Rating 14	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMEC_ALL_0106_CC_FIRB_HU_R14	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	HU	Rating 14	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_IE_R14	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	IE	Rating 14	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_IL_R14	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	IL	Rating 14	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_IT_R14	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	IT	Rating 14	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_JP_R14	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	JP	Rating 14	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_KR_R14	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	KR	Rating 14	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_LT_R14	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	LT	Rating 14	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_LU_R14	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	LU	Rating 14	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_LV_R14	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	LV	Rating 14	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_MT_R14	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	MT	Rating 14	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_NL_R14	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	NL	Rating 14	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_NO_R14	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	NO	Rating 14	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_PL_R14	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	PL	Rating 14	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_PT_R14	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	PT	Rating 14	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_RO_R14	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	RO	Rating 14	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_RU_R14	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	RU	Rating 14	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_SE_R14	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	SE	Rating 14	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_SG_R14	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	SG	Rating 14	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_SI_R14	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	SI	Rating 14	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_SK_R14	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	SK	Rating 14	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_TR_R14	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	TR	Rating 14	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_US_R14	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	US	Rating 14	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMEC_ALL_0106_CC_FIRB_x2_R14	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	Other countries	Rating 14	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_x0_R15	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	Not applicable	Rating 15	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_AT_R15	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	AT	Rating 15	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_AU_R15	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	AU	Rating 15	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_BE_R15	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	BE	Rating 15	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_BG_R15	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	BG	Rating 15	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_BR_R15	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	BR	Rating 15	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_CA_R15	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	CA	Rating 15	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_CH_R15	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	CH	Rating 15	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_CN_R15	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	CN	Rating 15	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_CY_R15	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	CY	Rating 15	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_CZ_R15	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	CZ	Rating 15	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_DE_R15	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	DE	Rating 15	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_DK_R15	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	DK	Rating 15	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_EE_R15	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	EE	Rating 15	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_ES_R15	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	ES	Rating 15	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_FI_R15	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	FI	Rating 15	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_FR_R15	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	FR	Rating 15	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_GB_R15	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	GB	Rating 15	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_GR_R15	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	GR	Rating 15	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_HK_R15	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	HK	Rating 15	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_HR_R15	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	HR	Rating 15	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMEC_ALL_0106_CC_FIRB_HU_R15	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	HU	Rating 15	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_IE_R15	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	IE	Rating 15	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_IL_R15	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	IL	Rating 15	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_IT_R15	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	IT	Rating 15	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_JP_R15	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	JP	Rating 15	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_KR_R15	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	KR	Rating 15	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_LT_R15	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	LT	Rating 15	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_LU_R15	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	LU	Rating 15	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_LV_R15	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	LV	Rating 15	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_MT_R15	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	MT	Rating 15	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_NL_R15	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	NL	Rating 15	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_NO_R15	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	NO	Rating 15	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_PL_R15	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	PL	Rating 15	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_PT_R15	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	PT	Rating 15	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_RO_R15	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	RO	Rating 15	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_RU_R15	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	RU	Rating 15	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_SE_R15	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	SE	Rating 15	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_SG_R15	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	SG	Rating 15	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_SI_R15	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	SI	Rating 15	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_SK_R15	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	SK	Rating 15	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_TR_R15	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	TR	Rating 15	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_US_R15	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	US	Rating 15	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMEC_ALL_0106_CC_FIRB_x2_R15	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	Other countries	Rating 15	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_x0_R16	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	Not applicable	Rating 16	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_AT_R16	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	AT	Rating 16	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_AU_R16	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	AU	Rating 16	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_BE_R16	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	BE	Rating 16	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_BG_R16	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	BG	Rating 16	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_BR_R16	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	BR	Rating 16	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_CA_R16	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	CA	Rating 16	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_CH_R16	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	CH	Rating 16	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_CN_R16	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	CN	Rating 16	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_CY_R16	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	CY	Rating 16	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_CZ_R16	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	CZ	Rating 16	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_DE_R16	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	DE	Rating 16	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_DK_R16	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	DK	Rating 16	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_EE_R16	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	EE	Rating 16	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_ES_R16	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	ES	Rating 16	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_FI_R16	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	FI	Rating 16	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_FR_R16	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	FR	Rating 16	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_GB_R16	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	GB	Rating 16	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_GR_R16	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	GR	Rating 16	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_HK_R16	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	HK	Rating 16	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_HR_R16	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	HR	Rating 16	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMEC_ALL_0106_CC_FIRB_HU_R16	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	HU	Rating 16	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_IE_R16	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	IE	Rating 16	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_IL_R16	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	IL	Rating 16	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_IT_R16	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	IT	Rating 16	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_JP_R16	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	JP	Rating 16	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_KR_R16	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	KR	Rating 16	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_LT_R16	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	LT	Rating 16	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_LU_R16	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	LU	Rating 16	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_LV_R16	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	LV	Rating 16	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_MT_R16	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	MT	Rating 16	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_NL_R16	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	NL	Rating 16	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_NO_R16	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	NO	Rating 16	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_PL_R16	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	PL	Rating 16	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_PT_R16	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	PT	Rating 16	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_RO_R16	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	RO	Rating 16	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_RU_R16	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	RU	Rating 16	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_SE_R16	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	SE	Rating 16	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_SG_R16	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	SG	Rating 16	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_SI_R16	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	SI	Rating 16	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_SK_R16	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	SK	Rating 16	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_TR_R16	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	TR	Rating 16	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_US_R16	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	US	Rating 16	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMEC_ALL_0106_CC_FIRB_x2_R16	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	Other countries	Rating 16	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_x0_R17	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	Not applicable	Rating 17	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_AT_R17	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	AT	Rating 17	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_AU_R17	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	AU	Rating 17	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_BE_R17	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	BE	Rating 17	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_BG_R17	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	BG	Rating 17	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_BR_R17	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	BR	Rating 17	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_CA_R17	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	CA	Rating 17	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_CH_R17	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	CH	Rating 17	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_CN_R17	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	CN	Rating 17	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_CY_R17	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	CY	Rating 17	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_CZ_R17	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	CZ	Rating 17	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_DE_R17	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	DE	Rating 17	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_DK_R17	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	DK	Rating 17	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_EE_R17	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	EE	Rating 17	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_ES_R17	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	ES	Rating 17	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_FI_R17	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	FI	Rating 17	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_FR_R17	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	FR	Rating 17	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_GB_R17	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	GB	Rating 17	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_GR_R17	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	GR	Rating 17	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_HK_R17	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	HK	Rating 17	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_HR_R17	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	HR	Rating 17	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMEC_ALL_0106_CC_FIRB_HU_R17	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	HU	Rating 17	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_IE_R17	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	IE	Rating 17	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_IL_R17	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	IL	Rating 17	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_IT_R17	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	IT	Rating 17	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_JP_R17	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	JP	Rating 17	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_KR_R17	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	KR	Rating 17	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_LT_R17	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	LT	Rating 17	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_LU_R17	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	LU	Rating 17	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_LV_R17	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	LV	Rating 17	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_MT_R17	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	MT	Rating 17	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_NL_R17	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	NL	Rating 17	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_NO_R17	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	NO	Rating 17	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_PL_R17	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	PL	Rating 17	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_PT_R17	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	PT	Rating 17	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_RO_R17	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	RO	Rating 17	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_RU_R17	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	RU	Rating 17	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_SE_R17	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	SE	Rating 17	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_SG_R17	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	SG	Rating 17	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_SI_R17	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	SI	Rating 17	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_SK_R17	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	SK	Rating 17	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_TR_R17	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	TR	Rating 17	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_US_R17	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	US	Rating 17	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMEC_ALL_0106_CC_FIRB_x2_R17	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	Other countries	Rating 17	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_x0_R18	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	Not applicable	Rating 18	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_AT_R18	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	AT	Rating 18	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_AU_R18	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	AU	Rating 18	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_BE_R18	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	BE	Rating 18	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_BG_R18	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	BG	Rating 18	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_BR_R18	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	BR	Rating 18	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_CA_R18	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	CA	Rating 18	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_CH_R18	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	CH	Rating 18	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_CN_R18	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	CN	Rating 18	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_CY_R18	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	CY	Rating 18	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_CZ_R18	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	CZ	Rating 18	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_DE_R18	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	DE	Rating 18	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_DK_R18	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	DK	Rating 18	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_EE_R18	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	EE	Rating 18	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_ES_R18	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	ES	Rating 18	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_FI_R18	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	FI	Rating 18	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_FR_R18	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	FR	Rating 18	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_GB_R18	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	GB	Rating 18	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_GR_R18	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	GR	Rating 18	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_HK_R18	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	HK	Rating 18	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_HR_R18	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	HR	Rating 18	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMEC_ALL_0106_CC_FIRB_HU_R18	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	HU	Rating 18	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_IE_R18	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	IE	Rating 18	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_IL_R18	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	IL	Rating 18	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_IT_R18	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	IT	Rating 18	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_JP_R18	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	JP	Rating 18	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_KR_R18	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	KR	Rating 18	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_LT_R18	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	LT	Rating 18	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_LU_R18	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	LU	Rating 18	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_LV_R18	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	LV	Rating 18	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_MT_R18	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	MT	Rating 18	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_NL_R18	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	NL	Rating 18	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_NO_R18	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	NO	Rating 18	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_PL_R18	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	PL	Rating 18	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_PT_R18	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	PT	Rating 18	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_RO_R18	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	RO	Rating 18	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_RU_R18	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	RU	Rating 18	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_SE_R18	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	SE	Rating 18	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_SG_R18	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	SG	Rating 18	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_SI_R18	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	SI	Rating 18	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_SK_R18	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	SK	Rating 18	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_TR_R18	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	TR	Rating 18	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_US_R18	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	US	Rating 18	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMEC_ALL_0106_CC_FIRB_x2_R18	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	Other countries	Rating 18	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_x0_R19	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	Not applicable	Rating 19	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_AT_R19	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	AT	Rating 19	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_AU_R19	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	AU	Rating 19	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_BE_R19	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	BE	Rating 19	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_BG_R19	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	BG	Rating 19	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_BR_R19	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	BR	Rating 19	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_CA_R19	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	CA	Rating 19	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_CH_R19	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	CH	Rating 19	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_CN_R19	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	CN	Rating 19	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_CY_R19	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	CY	Rating 19	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_CZ_R19	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	CZ	Rating 19	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_DE_R19	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	DE	Rating 19	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_DK_R19	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	DK	Rating 19	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_EE_R19	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	EE	Rating 19	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_ES_R19	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	ES	Rating 19	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_FI_R19	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	FI	Rating 19	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_FR_R19	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	FR	Rating 19	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_GB_R19	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	GB	Rating 19	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_GR_R19	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	GR	Rating 19	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_HK_R19	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	HK	Rating 19	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_HR_R19	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	HR	Rating 19	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMEC_ALL_0106_CC_FIRB_HU_R19	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	HU	Rating 19	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_IE_R19	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	IE	Rating 19	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_IL_R19	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	IL	Rating 19	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_IT_R19	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	IT	Rating 19	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_JP_R19	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	JP	Rating 19	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_KR_R19	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	KR	Rating 19	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_LT_R19	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	LT	Rating 19	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_LU_R19	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	LU	Rating 19	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_LV_R19	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	LV	Rating 19	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_MT_R19	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	MT	Rating 19	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_NL_R19	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	NL	Rating 19	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_NO_R19	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	NO	Rating 19	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_PL_R19	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	PL	Rating 19	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_PT_R19	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	PT	Rating 19	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_RO_R19	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	RO	Rating 19	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_RU_R19	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	RU	Rating 19	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_SE_R19	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	SE	Rating 19	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_SG_R19	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	SG	Rating 19	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_SI_R19	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	SI	Rating 19	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_SK_R19	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	SK	Rating 19	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_TR_R19	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	TR	Rating 19	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_US_R19	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	US	Rating 19	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMEC_ALL_0106_CC_FIRB_x2_R19	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	Other countries	Rating 19	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_x0_R20	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	Not applicable	Rating 20	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_AT_R20	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	AT	Rating 20	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_AU_R20	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	AU	Rating 20	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_BE_R20	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	BE	Rating 20	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_BG_R20	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	BG	Rating 20	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_BR_R20	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	BR	Rating 20	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_CA_R20	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	CA	Rating 20	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_CH_R20	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	CH	Rating 20	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_CN_R20	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	CN	Rating 20	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_CY_R20	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	CY	Rating 20	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_CZ_R20	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	CZ	Rating 20	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_DE_R20	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	DE	Rating 20	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_DK_R20	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	DK	Rating 20	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_EE_R20	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	EE	Rating 20	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_ES_R20	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	ES	Rating 20	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_FI_R20	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	FI	Rating 20	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_FR_R20	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	FR	Rating 20	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_GB_R20	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	GB	Rating 20	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_GR_R20	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	GR	Rating 20	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_HK_R20	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	HK	Rating 20	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_HR_R20	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	HR	Rating 20	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMEC_ALL_0106_CC_FIRB_HU_R20	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	HU	Rating 20	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_IE_R20	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	IE	Rating 20	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_IL_R20	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	IL	Rating 20	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_IT_R20	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	IT	Rating 20	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_JP_R20	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	JP	Rating 20	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_KR_R20	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	KR	Rating 20	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_LT_R20	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	LT	Rating 20	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_LU_R20	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	LU	Rating 20	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_LV_R20	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	LV	Rating 20	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_MT_R20	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	MT	Rating 20	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_NL_R20	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	NL	Rating 20	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_NO_R20	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	NO	Rating 20	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_PL_R20	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	PL	Rating 20	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_PT_R20	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	PT	Rating 20	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_RO_R20	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	RO	Rating 20	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_RU_R20	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	RU	Rating 20	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_SE_R20	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	SE	Rating 20	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_SG_R20	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	SG	Rating 20	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_SI_R20	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	SI	Rating 20	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_SK_R20	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	SK	Rating 20	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_TR_R20	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	TR	Rating 20	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_US_R20	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	US	Rating 20	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMEC_ALL_0106_CC_FIRB_x2_R20	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	Other countries	Rating 20	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_x0_R21	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	Not applicable	Rating 21	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_AT_R21	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	AT	Rating 21	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_AU_R21	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	AU	Rating 21	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_BE_R21	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	BE	Rating 21	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_BG_R21	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	BG	Rating 21	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_BR_R21	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	BR	Rating 21	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_CA_R21	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	CA	Rating 21	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_CH_R21	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	CH	Rating 21	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_CN_R21	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	CN	Rating 21	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_CY_R21	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	CY	Rating 21	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_CZ_R21	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	CZ	Rating 21	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_DE_R21	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	DE	Rating 21	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_DK_R21	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	DK	Rating 21	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_EE_R21	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	EE	Rating 21	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_ES_R21	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	ES	Rating 21	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_FI_R21	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	FI	Rating 21	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_FR_R21	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	FR	Rating 21	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_GB_R21	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	GB	Rating 21	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_GR_R21	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	GR	Rating 21	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_HK_R21	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	HK	Rating 21	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_HR_R21	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	HR	Rating 21	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMEC_ALL_0106_CC_FIRB_HU_R21	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	HU	Rating 21	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_IE_R21	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	IE	Rating 21	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_IL_R21	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	IL	Rating 21	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_IT_R21	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	IT	Rating 21	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_JP_R21	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	JP	Rating 21	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_KR_R21	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	KR	Rating 21	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_LT_R21	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	LT	Rating 21	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_LU_R21	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	LU	Rating 21	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_LV_R21	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	LV	Rating 21	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_MT_R21	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	MT	Rating 21	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_NL_R21	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	NL	Rating 21	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_NO_R21	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	NO	Rating 21	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_PL_R21	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	PL	Rating 21	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_PT_R21	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	PT	Rating 21	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_RO_R21	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	RO	Rating 21	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_RU_R21	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	RU	Rating 21	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_SE_R21	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	SE	Rating 21	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_SG_R21	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	SG	Rating 21	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_SI_R21	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	SI	Rating 21	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_SK_R21	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	SK	Rating 21	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_TR_R21	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	TR	Rating 21	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_US_R21	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	US	Rating 21	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMEC_ALL_0106_CC_FIRB_x2_R21	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	Other countries	Rating 21	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_x0_R22	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	Not applicable	Rating 22	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_AT_R22	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	AT	Rating 22	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_AU_R22	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	AU	Rating 22	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_BE_R22	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	BE	Rating 22	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_BG_R22	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	BG	Rating 22	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_BR_R22	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	BR	Rating 22	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_CA_R22	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	CA	Rating 22	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_CH_R22	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	CH	Rating 22	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_CN_R22	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	CN	Rating 22	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_CY_R22	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	CY	Rating 22	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_CZ_R22	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	CZ	Rating 22	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_DE_R22	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	DE	Rating 22	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_DK_R22	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	DK	Rating 22	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_EE_R22	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	EE	Rating 22	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_ES_R22	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	ES	Rating 22	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_FI_R22	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	FI	Rating 22	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_FR_R22	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	FR	Rating 22	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_GB_R22	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	GB	Rating 22	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_GR_R22	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	GR	Rating 22	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_HK_R22	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	HK	Rating 22	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_HR_R22	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	HR	Rating 22	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMEC_ALL_0106_CC_FIRB_HU_R22	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	HU	Rating 22	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_IE_R22	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	IE	Rating 22	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_IL_R22	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	IL	Rating 22	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_IT_R22	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	IT	Rating 22	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_JP_R22	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	JP	Rating 22	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_KR_R22	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	KR	Rating 22	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_LT_R22	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	LT	Rating 22	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_LU_R22	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	LU	Rating 22	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_LV_R22	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	LV	Rating 22	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_MT_R22	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	MT	Rating 22	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_NL_R22	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	NL	Rating 22	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_NO_R22	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	NO	Rating 22	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_PL_R22	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	PL	Rating 22	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_PT_R22	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	PT	Rating 22	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_RO_R22	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	RO	Rating 22	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_RU_R22	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	RU	Rating 22	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_SE_R22	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	SE	Rating 22	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_SG_R22	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	SG	Rating 22	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_SI_R22	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	SI	Rating 22	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_SK_R22	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	SK	Rating 22	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_TR_R22	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	TR	Rating 22	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_US_R22	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	US	Rating 22	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMEC_ALL_0106_CC_FIRB_x2_R22	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	Other countries	Rating 22	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_x0_R23	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	Not applicable	Rating 23	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_AT_R23	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	AT	Rating 23	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_AU_R23	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	AU	Rating 23	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_BE_R23	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	BE	Rating 23	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_BG_R23	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	BG	Rating 23	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_BR_R23	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	BR	Rating 23	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_CA_R23	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	CA	Rating 23	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_CH_R23	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	CH	Rating 23	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_CN_R23	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	CN	Rating 23	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_CY_R23	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	CY	Rating 23	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_CZ_R23	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	CZ	Rating 23	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_DE_R23	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	DE	Rating 23	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_DK_R23	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	DK	Rating 23	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_EE_R23	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	EE	Rating 23	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_ES_R23	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	ES	Rating 23	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_FI_R23	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	FI	Rating 23	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_FR_R23	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	FR	Rating 23	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_GB_R23	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	GB	Rating 23	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_GR_R23	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	GR	Rating 23	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_HK_R23	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	HK	Rating 23	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_HR_R23	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	HR	Rating 23	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMEC_ALL_0106_CC_FIRB_HU_R23	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	HU	Rating 23	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_IE_R23	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	IE	Rating 23	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_IL_R23	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	IL	Rating 23	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_IT_R23	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	IT	Rating 23	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_JP_R23	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	JP	Rating 23	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_KR_R23	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	KR	Rating 23	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_LT_R23	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	LT	Rating 23	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_LU_R23	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	LU	Rating 23	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_LV_R23	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	LV	Rating 23	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_MT_R23	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	MT	Rating 23	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_NL_R23	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	NL	Rating 23	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_NO_R23	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	NO	Rating 23	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_PL_R23	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	PL	Rating 23	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_PT_R23	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	PT	Rating 23	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_RO_R23	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	RO	Rating 23	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_RU_R23	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	RU	Rating 23	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_SE_R23	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	SE	Rating 23	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_SG_R23	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	SG	Rating 23	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_SI_R23	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	SI	Rating 23	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_SK_R23	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	SK	Rating 23	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_TR_R23	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	TR	Rating 23	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_US_R23	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	US	Rating 23	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMEC_ALL_0106_CC_FIRB_x2_R23	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	Other countries	Rating 23	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_x0_R24	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	Not applicable	Rating 24	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_AT_R24	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	AT	Rating 24	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_AU_R24	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	AU	Rating 24	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_BE_R24	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	BE	Rating 24	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_BG_R24	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	BG	Rating 24	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_BR_R24	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	BR	Rating 24	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_CA_R24	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	CA	Rating 24	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_CH_R24	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	CH	Rating 24	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_CN_R24	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	CN	Rating 24	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_CY_R24	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	CY	Rating 24	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_CZ_R24	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	CZ	Rating 24	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_DE_R24	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	DE	Rating 24	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_DK_R24	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	DK	Rating 24	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_EE_R24	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	EE	Rating 24	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_ES_R24	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	ES	Rating 24	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_FI_R24	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	FI	Rating 24	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_FR_R24	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	FR	Rating 24	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_GB_R24	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	GB	Rating 24	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_GR_R24	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	GR	Rating 24	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_HK_R24	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	HK	Rating 24	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_HR_R24	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	HR	Rating 24	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMEC_ALL_0106_CC_FIRB_HU_R24	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	HU	Rating 24	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_IE_R24	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	IE	Rating 24	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_IL_R24	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	IL	Rating 24	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_IT_R24	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	IT	Rating 24	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_JP_R24	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	JP	Rating 24	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_KR_R24	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	KR	Rating 24	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_LT_R24	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	LT	Rating 24	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_LU_R24	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	LU	Rating 24	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_LV_R24	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	LV	Rating 24	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_MT_R24	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	MT	Rating 24	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_NL_R24	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	NL	Rating 24	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_NO_R24	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	NO	Rating 24	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_PL_R24	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	PL	Rating 24	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_PT_R24	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	PT	Rating 24	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_RO_R24	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	RO	Rating 24	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_RU_R24	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	RU	Rating 24	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_SE_R24	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	SE	Rating 24	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_SG_R24	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	SG	Rating 24	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_SI_R24	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	SI	Rating 24	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_SK_R24	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	SK	Rating 24	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_TR_R24	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	TR	Rating 24	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_US_R24	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	US	Rating 24	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMEC_ALL_0106_CC_FIRB_x2_R24	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	Other countries	Rating 24	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_x0_R25	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	Not applicable	Rating 25	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_AT_R25	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	AT	Rating 25	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_AU_R25	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	AU	Rating 25	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_BE_R25	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	BE	Rating 25	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_BG_R25	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	BG	Rating 25	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_BR_R25	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	BR	Rating 25	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_CA_R25	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	CA	Rating 25	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_CH_R25	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	CH	Rating 25	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_CN_R25	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	CN	Rating 25	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_CY_R25	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	CY	Rating 25	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_CZ_R25	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	CZ	Rating 25	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_DE_R25	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	DE	Rating 25	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_DK_R25	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	DK	Rating 25	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_EE_R25	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	EE	Rating 25	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_ES_R25	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	ES	Rating 25	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_FI_R25	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	FI	Rating 25	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_FR_R25	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	FR	Rating 25	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_GB_R25	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	GB	Rating 25	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_GR_R25	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	GR	Rating 25	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_HK_R25	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	HK	Rating 25	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_HR_R25	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	HR	Rating 25	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMEC_ALL_0106_CC_FIRB_HU_R25	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	HU	Rating 25	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_IE_R25	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	IE	Rating 25	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_IL_R25	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	IL	Rating 25	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_IT_R25	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	IT	Rating 25	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_JP_R25	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	JP	Rating 25	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_KR_R25	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	KR	Rating 25	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_LT_R25	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	LT	Rating 25	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_LU_R25	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	LU	Rating 25	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_LV_R25	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	LV	Rating 25	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_MT_R25	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	MT	Rating 25	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_NL_R25	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	NL	Rating 25	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_NO_R25	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	NO	Rating 25	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_PL_R25	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	PL	Rating 25	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_PT_R25	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	PT	Rating 25	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_RO_R25	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	RO	Rating 25	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_RU_R25	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	RU	Rating 25	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_SE_R25	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	SE	Rating 25	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_SG_R25	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	SG	Rating 25	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_SI_R25	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	SI	Rating 25	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_SK_R25	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	SK	Rating 25	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_TR_R25	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	TR	Rating 25	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_US_R25	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	US	Rating 25	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMEC_ALL_0106_CC_FIRB_x2_R25	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	Other countries	Rating 25	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_x0_R26	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	Not applicable	Rating 26	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_AT_R26	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	AT	Rating 26	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_AU_R26	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	AU	Rating 26	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_BE_R26	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	BE	Rating 26	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_BG_R26	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	BG	Rating 26	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_BR_R26	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	BR	Rating 26	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_CA_R26	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	CA	Rating 26	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_CH_R26	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	CH	Rating 26	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_CN_R26	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	CN	Rating 26	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_CY_R26	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	CY	Rating 26	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_CZ_R26	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	CZ	Rating 26	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_DE_R26	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	DE	Rating 26	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_DK_R26	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	DK	Rating 26	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_EE_R26	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	EE	Rating 26	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_ES_R26	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	ES	Rating 26	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_FI_R26	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	FI	Rating 26	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_FR_R26	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	FR	Rating 26	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_GB_R26	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	GB	Rating 26	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_GR_R26	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	GR	Rating 26	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_HK_R26	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	HK	Rating 26	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_HR_R26	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	HR	Rating 26	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMEC_ALL_0106_CC_FIRB_HU_R26	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	HU	Rating 26	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_IE_R26	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	IE	Rating 26	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_IL_R26	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	IL	Rating 26	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_IT_R26	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	IT	Rating 26	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_JP_R26	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	JP	Rating 26	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_KR_R26	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	KR	Rating 26	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_LT_R26	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	LT	Rating 26	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_LU_R26	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	LU	Rating 26	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_LV_R26	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	LV	Rating 26	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_MT_R26	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	MT	Rating 26	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_NL_R26	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	NL	Rating 26	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_NO_R26	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	NO	Rating 26	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_PL_R26	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	PL	Rating 26	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_PT_R26	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	PT	Rating 26	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_RO_R26	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	RO	Rating 26	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_RU_R26	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	RU	Rating 26	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_SE_R26	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	SE	Rating 26	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_SG_R26	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	SG	Rating 26	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_SI_R26	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	SI	Rating 26	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_SK_R26	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	SK	Rating 26	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_TR_R26	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	TR	Rating 26	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_US_R26	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	US	Rating 26	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMEC_ALL_0106_CC_FIRB_x2_R26	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	Other countries	Rating 26	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_x0_R27	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	Not applicable	Rating 27	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_AT_R27	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	AT	Rating 27	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_AU_R27	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	AU	Rating 27	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_BE_R27	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	BE	Rating 27	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_BG_R27	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	BG	Rating 27	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_BR_R27	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	BR	Rating 27	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_CA_R27	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	CA	Rating 27	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_CH_R27	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	CH	Rating 27	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_CN_R27	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	CN	Rating 27	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_CY_R27	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	CY	Rating 27	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_CZ_R27	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	CZ	Rating 27	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_DE_R27	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	DE	Rating 27	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_DK_R27	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	DK	Rating 27	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_EE_R27	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	EE	Rating 27	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_ES_R27	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	ES	Rating 27	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_FI_R27	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	FI	Rating 27	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_FR_R27	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	FR	Rating 27	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_GB_R27	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	GB	Rating 27	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_GR_R27	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	GR	Rating 27	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_HK_R27	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	HK	Rating 27	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_HR_R27	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	HR	Rating 27	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMEC_ALL_0106_CC_FIRB_HU_R27	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	HU	Rating 27	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_IE_R27	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	IE	Rating 27	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_IL_R27	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	IL	Rating 27	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_IT_R27	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	IT	Rating 27	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_JP_R27	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	JP	Rating 27	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_KR_R27	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	KR	Rating 27	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_LT_R27	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	LT	Rating 27	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_LU_R27	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	LU	Rating 27	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_LV_R27	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	LV	Rating 27	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_MT_R27	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	MT	Rating 27	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_NL_R27	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	NL	Rating 27	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_NO_R27	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	NO	Rating 27	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_PL_R27	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	PL	Rating 27	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_PT_R27	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	PT	Rating 27	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_RO_R27	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	RO	Rating 27	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_RU_R27	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	RU	Rating 27	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_SE_R27	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	SE	Rating 27	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_SG_R27	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	SG	Rating 27	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_SI_R27	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	SI	Rating 27	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_SK_R27	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	SK	Rating 27	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_TR_R27	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	TR	Rating 27	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_US_R27	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	US	Rating 27	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMEC_ALL_0106_CC_FIRB_x2_R27	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	Other countries	Rating 27	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_x0_R28	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	Not applicable	Rating 28	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_AT_R28	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	AT	Rating 28	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_AU_R28	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	AU	Rating 28	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_BE_R28	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	BE	Rating 28	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_BG_R28	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	BG	Rating 28	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_BR_R28	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	BR	Rating 28	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_CA_R28	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	CA	Rating 28	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_CH_R28	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	CH	Rating 28	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_CN_R28	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	CN	Rating 28	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_CY_R28	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	CY	Rating 28	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_CZ_R28	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	CZ	Rating 28	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_DE_R28	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	DE	Rating 28	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_DK_R28	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	DK	Rating 28	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_EE_R28	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	EE	Rating 28	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_ES_R28	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	ES	Rating 28	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_FI_R28	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	FI	Rating 28	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_FR_R28	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	FR	Rating 28	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_GB_R28	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	GB	Rating 28	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_GR_R28	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	GR	Rating 28	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_HK_R28	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	HK	Rating 28	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_HR_R28	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	HR	Rating 28	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMEC_ALL_0106_CC_FIRB_HU_R28	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	HU	Rating 28	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_IE_R28	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	IE	Rating 28	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_IL_R28	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	IL	Rating 28	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_IT_R28	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	IT	Rating 28	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_JP_R28	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	JP	Rating 28	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_KR_R28	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	KR	Rating 28	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_LT_R28	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	LT	Rating 28	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_LU_R28	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	LU	Rating 28	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_LV_R28	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	LV	Rating 28	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_MT_R28	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	MT	Rating 28	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_NL_R28	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	NL	Rating 28	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_NO_R28	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	NO	Rating 28	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_PL_R28	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	PL	Rating 28	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_PT_R28	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	PT	Rating 28	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_RO_R28	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	RO	Rating 28	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_RU_R28	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	RU	Rating 28	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_SE_R28	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	SE	Rating 28	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_SG_R28	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	SG	Rating 28	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_SI_R28	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	SI	Rating 28	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_SK_R28	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	SK	Rating 28	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_TR_R28	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	TR	Rating 28	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_US_R28	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	US	Rating 28	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMEC_ALL_0106_CC_FIRB_x2_R28	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	Other countries	Rating 28	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_x0_R29	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	Not applicable	Rating 29	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_AT_R29	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	AT	Rating 29	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_AU_R29	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	AU	Rating 29	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_BE_R29	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	BE	Rating 29	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_BG_R29	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	BG	Rating 29	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_BR_R29	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	BR	Rating 29	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_CA_R29	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	CA	Rating 29	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_CH_R29	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	CH	Rating 29	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_CN_R29	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	CN	Rating 29	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_CY_R29	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	CY	Rating 29	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_CZ_R29	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	CZ	Rating 29	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_DE_R29	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	DE	Rating 29	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_DK_R29	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	DK	Rating 29	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_EE_R29	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	EE	Rating 29	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_ES_R29	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	ES	Rating 29	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_FI_R29	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	FI	Rating 29	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_FR_R29	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	FR	Rating 29	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_GB_R29	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	GB	Rating 29	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_GR_R29	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	GR	Rating 29	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_HK_R29	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	HK	Rating 29	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_HR_R29	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	HR	Rating 29	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMEC_ALL_0106_CC_FIRB_HU_R29	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	HU	Rating 29	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_IE_R29	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	IE	Rating 29	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_IL_R29	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	IL	Rating 29	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_IT_R29	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	IT	Rating 29	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_JP_R29	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	JP	Rating 29	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_KR_R29	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	KR	Rating 29	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_LT_R29	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	LT	Rating 29	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_LU_R29	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	LU	Rating 29	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_LV_R29	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	LV	Rating 29	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_MT_R29	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	MT	Rating 29	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_NL_R29	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	NL	Rating 29	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_NO_R29	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	NO	Rating 29	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_PL_R29	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	PL	Rating 29	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_PT_R29	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	PT	Rating 29	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_RO_R29	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	RO	Rating 29	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_RU_R29	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	RU	Rating 29	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_SE_R29	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	SE	Rating 29	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_SG_R29	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	SG	Rating 29	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_SI_R29	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	SI	Rating 29	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_SK_R29	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	SK	Rating 29	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_TR_R29	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	TR	Rating 29	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_US_R29	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	US	Rating 29	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMEC_ALL_0106_CC_FIRB_x2_R29	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	Other countries	Rating 29	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_x0_R30	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	Not applicable	Rating 30	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_AT_R30	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	AT	Rating 30	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_AU_R30	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	AU	Rating 30	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_BE_R30	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	BE	Rating 30	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_BG_R30	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	BG	Rating 30	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_BR_R30	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	BR	Rating 30	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_CA_R30	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	CA	Rating 30	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_CH_R30	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	CH	Rating 30	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_CN_R30	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	CN	Rating 30	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_CY_R30	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	CY	Rating 30	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_CZ_R30	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	CZ	Rating 30	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_DE_R30	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	DE	Rating 30	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_DK_R30	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	DK	Rating 30	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_EE_R30	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	EE	Rating 30	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_ES_R30	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	ES	Rating 30	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_FI_R30	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	FI	Rating 30	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_FR_R30	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	FR	Rating 30	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_GB_R30	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	GB	Rating 30	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_GR_R30	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	GR	Rating 30	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_HK_R30	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	HK	Rating 30	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_HR_R30	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	HR	Rating 30	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMEC_ALL_0106_CC_FIRB_HU_R30	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	HU	Rating 30	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_IE_R30	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	IE	Rating 30	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_IL_R30	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	IL	Rating 30	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_IT_R30	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	IT	Rating 30	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_JP_R30	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	JP	Rating 30	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_KR_R30	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	KR	Rating 30	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_LT_R30	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	LT	Rating 30	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_LU_R30	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	LU	Rating 30	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_LV_R30	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	LV	Rating 30	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_MT_R30	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	MT	Rating 30	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_NL_R30	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	NL	Rating 30	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_NO_R30	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	NO	Rating 30	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_PL_R30	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	PL	Rating 30	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_PT_R30	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	PT	Rating 30	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_RO_R30	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	RO	Rating 30	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_RU_R30	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	RU	Rating 30	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_SE_R30	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	SE	Rating 30	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_SG_R30	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	SG	Rating 30	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_SI_R30	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	SI	Rating 30	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_SK_R30	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	SK	Rating 30	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_TR_R30	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	TR	Rating 30	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_US_R30	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	US	Rating 30	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMEC_ALL_0106_CC_FIRB_x2_R30	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	Other countries	Rating 30	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_x0_R31	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	Not applicable	Rating 31	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_AT_R31	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	AT	Rating 31	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_AU_R31	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	AU	Rating 31	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_BE_R31	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	BE	Rating 31	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_BG_R31	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	BG	Rating 31	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_BR_R31	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	BR	Rating 31	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_CA_R31	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	CA	Rating 31	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_CH_R31	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	CH	Rating 31	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_CN_R31	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	CN	Rating 31	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_CY_R31	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	CY	Rating 31	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_CZ_R31	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	CZ	Rating 31	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_DE_R31	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	DE	Rating 31	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_DK_R31	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	DK	Rating 31	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_EE_R31	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	EE	Rating 31	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_ES_R31	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	ES	Rating 31	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_FI_R31	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	FI	Rating 31	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_FR_R31	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	FR	Rating 31	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_GB_R31	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	GB	Rating 31	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_GR_R31	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	GR	Rating 31	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_HK_R31	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	HK	Rating 31	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_HR_R31	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	HR	Rating 31	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMEC_ALL_0106_CC_FIRB_HU_R31	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	HU	Rating 31	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_IE_R31	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	IE	Rating 31	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_IL_R31	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	IL	Rating 31	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_IT_R31	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	IT	Rating 31	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_JP_R31	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	JP	Rating 31	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_KR_R31	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	KR	Rating 31	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_LT_R31	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	LT	Rating 31	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_LU_R31	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	LU	Rating 31	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_LV_R31	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	LV	Rating 31	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_MT_R31	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	MT	Rating 31	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_NL_R31	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	NL	Rating 31	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_NO_R31	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	NO	Rating 31	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_PL_R31	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	PL	Rating 31	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_PT_R31	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	PT	Rating 31	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_RO_R31	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	RO	Rating 31	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_RU_R31	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	RU	Rating 31	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_SE_R31	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	SE	Rating 31	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_SG_R31	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	SG	Rating 31	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_SI_R31	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	SI	Rating 31	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_SK_R31	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	SK	Rating 31	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_TR_R31	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	TR	Rating 31	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_US_R31	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	US	Rating 31	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMEC_ALL_0106_CC_FIRB_x2_R31	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	Other countries	Rating 31	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_x0_R32	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	Not applicable	Rating 32	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_AT_R32	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	AT	Rating 32	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_AU_R32	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	AU	Rating 32	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_BE_R32	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	BE	Rating 32	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_BG_R32	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	BG	Rating 32	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_BR_R32	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	BR	Rating 32	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_CA_R32	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	CA	Rating 32	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_CH_R32	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	CH	Rating 32	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_CN_R32	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	CN	Rating 32	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_CY_R32	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	CY	Rating 32	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_CZ_R32	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	CZ	Rating 32	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_DE_R32	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	DE	Rating 32	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_DK_R32	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	DK	Rating 32	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_EE_R32	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	EE	Rating 32	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_ES_R32	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	ES	Rating 32	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_FI_R32	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	FI	Rating 32	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_FR_R32	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	FR	Rating 32	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_GB_R32	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	GB	Rating 32	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_GR_R32	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	GR	Rating 32	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_HK_R32	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	HK	Rating 32	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_HR_R32	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	HR	Rating 32	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMEC_ALL_0106_CC_FIRB_HU_R32	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	HU	Rating 32	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_IE_R32	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	IE	Rating 32	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_IL_R32	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	IL	Rating 32	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_IT_R32	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	IT	Rating 32	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_JP_R32	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	JP	Rating 32	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_KR_R32	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	KR	Rating 32	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_LT_R32	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	LT	Rating 32	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_LU_R32	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	LU	Rating 32	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_LV_R32	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	LV	Rating 32	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_MT_R32	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	MT	Rating 32	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_NL_R32	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	NL	Rating 32	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_NO_R32	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	NO	Rating 32	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_PL_R32	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	PL	Rating 32	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_PT_R32	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	PT	Rating 32	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_RO_R32	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	RO	Rating 32	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_RU_R32	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	RU	Rating 32	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_SE_R32	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	SE	Rating 32	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_SG_R32	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	SG	Rating 32	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_SI_R32	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	SI	Rating 32	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_SK_R32	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	SK	Rating 32	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_TR_R32	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	TR	Rating 32	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_US_R32	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	US	Rating 32	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMEC_ALL_0106_CC_FIRB_x2_R32	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	Other countries	Rating 32	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_x0_R33	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	Not applicable	Rating 33	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_AT_R33	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	AT	Rating 33	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_AU_R33	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	AU	Rating 33	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_BE_R33	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	BE	Rating 33	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_BG_R33	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	BG	Rating 33	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_BR_R33	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	BR	Rating 33	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_CA_R33	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	CA	Rating 33	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_CH_R33	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	CH	Rating 33	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_CN_R33	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	CN	Rating 33	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_CY_R33	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	CY	Rating 33	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_CZ_R33	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	CZ	Rating 33	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_DE_R33	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	DE	Rating 33	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_DK_R33	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	DK	Rating 33	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_EE_R33	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	EE	Rating 33	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_ES_R33	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	ES	Rating 33	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_FI_R33	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	FI	Rating 33	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_FR_R33	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	FR	Rating 33	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_GB_R33	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	GB	Rating 33	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_GR_R33	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	GR	Rating 33	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_HK_R33	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	HK	Rating 33	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_HR_R33	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	HR	Rating 33	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMEC_ALL_0106_CC_FIRB_HU_R33	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	HU	Rating 33	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_IE_R33	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	IE	Rating 33	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_IL_R33	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	IL	Rating 33	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_IT_R33	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	IT	Rating 33	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_JP_R33	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	JP	Rating 33	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_KR_R33	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	KR	Rating 33	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_LT_R33	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	LT	Rating 33	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_LU_R33	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	LU	Rating 33	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_LV_R33	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	LV	Rating 33	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_MT_R33	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	MT	Rating 33	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_NL_R33	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	NL	Rating 33	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_NO_R33	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	NO	Rating 33	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_PL_R33	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	PL	Rating 33	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_PT_R33	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	PT	Rating 33	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_RO_R33	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	RO	Rating 33	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_RU_R33	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	RU	Rating 33	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_SE_R33	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	SE	Rating 33	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_SG_R33	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	SG	Rating 33	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_SI_R33	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	SI	Rating 33	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_SK_R33	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	SK	Rating 33	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_TR_R33	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	TR	Rating 33	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_US_R33	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	US	Rating 33	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMEC_ALL_0106_CC_FIRB_x2_R33	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	Other countries	Rating 33	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_x0_R34	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	Not applicable	Rating 34	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_AT_R34	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	AT	Rating 34	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_AU_R34	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	AU	Rating 34	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_BE_R34	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	BE	Rating 34	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_BG_R34	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	BG	Rating 34	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_BR_R34	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	BR	Rating 34	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_CA_R34	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	CA	Rating 34	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_CH_R34	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	CH	Rating 34	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_CN_R34	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	CN	Rating 34	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_CY_R34	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	CY	Rating 34	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_CZ_R34	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	CZ	Rating 34	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_DE_R34	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	DE	Rating 34	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_DK_R34	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	DK	Rating 34	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_EE_R34	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	EE	Rating 34	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_ES_R34	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	ES	Rating 34	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_FI_R34	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	FI	Rating 34	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_FR_R34	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	FR	Rating 34	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_GB_R34	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	GB	Rating 34	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_GR_R34	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	GR	Rating 34	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_HK_R34	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	HK	Rating 34	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_HR_R34	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	HR	Rating 34	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMEC_ALL_0106_CC_FIRB_HU_R34	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	HU	Rating 34	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_IE_R34	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	IE	Rating 34	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_IL_R34	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	IL	Rating 34	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_IT_R34	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	IT	Rating 34	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_JP_R34	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	JP	Rating 34	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_KR_R34	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	KR	Rating 34	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_LT_R34	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	LT	Rating 34	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_LU_R34	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	LU	Rating 34	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_LV_R34	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	LV	Rating 34	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_MT_R34	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	MT	Rating 34	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_NL_R34	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	NL	Rating 34	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_NO_R34	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	NO	Rating 34	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_PL_R34	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	PL	Rating 34	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_PT_R34	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	PT	Rating 34	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_RO_R34	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	RO	Rating 34	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_RU_R34	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	RU	Rating 34	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_SE_R34	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	SE	Rating 34	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_SG_R34	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	SG	Rating 34	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_SI_R34	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	SI	Rating 34	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_SK_R34	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	SK	Rating 34	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_TR_R34	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	TR	Rating 34	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_US_R34	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	US	Rating 34	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMEC_ALL_0106_CC_FIRB_x2_R34	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	Other countries	Rating 34	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_x0_R35	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	Not applicable	Rating 35	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_AT_R35	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	AT	Rating 35	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_AU_R35	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	AU	Rating 35	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_BE_R35	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	BE	Rating 35	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_BG_R35	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	BG	Rating 35	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_BR_R35	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	BR	Rating 35	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_CA_R35	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	CA	Rating 35	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_CH_R35	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	CH	Rating 35	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_CN_R35	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	CN	Rating 35	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_CY_R35	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	CY	Rating 35	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_CZ_R35	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	CZ	Rating 35	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_DE_R35	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	DE	Rating 35	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_DK_R35	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	DK	Rating 35	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_EE_R35	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	EE	Rating 35	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_ES_R35	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	ES	Rating 35	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_FI_R35	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	FI	Rating 35	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_FR_R35	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	FR	Rating 35	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_GB_R35	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	GB	Rating 35	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_GR_R35	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	GR	Rating 35	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_HK_R35	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	HK	Rating 35	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_HR_R35	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	HR	Rating 35	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMEC_ALL_0106_CC_FIRB_HU_R35	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	HU	Rating 35	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_IE_R35	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	IE	Rating 35	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_IL_R35	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	IL	Rating 35	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_IT_R35	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	IT	Rating 35	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_JP_R35	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	JP	Rating 35	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_KR_R35	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	KR	Rating 35	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_LT_R35	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	LT	Rating 35	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_LU_R35	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	LU	Rating 35	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_LV_R35	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	LV	Rating 35	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_MT_R35	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	MT	Rating 35	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_NL_R35	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	NL	Rating 35	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_NO_R35	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	NO	Rating 35	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_PL_R35	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	PL	Rating 35	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_PT_R35	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	PT	Rating 35	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_RO_R35	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	RO	Rating 35	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_RU_R35	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	RU	Rating 35	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_SE_R35	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	SE	Rating 35	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_SG_R35	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	SG	Rating 35	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_SI_R35	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	SI	Rating 35	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_SK_R35	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	SK	Rating 35	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_TR_R35	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	TR	Rating 35	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_US_R35	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	US	Rating 35	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMEC_ALL_0106_CC_FIRB_x2_R35	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	Other countries	Rating 35	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_x0_R36	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	Not applicable	Rating 36	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_AT_R36	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	AT	Rating 36	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_AU_R36	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	AU	Rating 36	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_BE_R36	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	BE	Rating 36	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_BG_R36	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	BG	Rating 36	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_BR_R36	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	BR	Rating 36	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_CA_R36	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	CA	Rating 36	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_CH_R36	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	CH	Rating 36	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_CN_R36	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	CN	Rating 36	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_CY_R36	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	CY	Rating 36	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_CZ_R36	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	CZ	Rating 36	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_DE_R36	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	DE	Rating 36	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_DK_R36	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	DK	Rating 36	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_EE_R36	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	EE	Rating 36	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_ES_R36	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	ES	Rating 36	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_FI_R36	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	FI	Rating 36	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_FR_R36	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	FR	Rating 36	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_GB_R36	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	GB	Rating 36	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_GR_R36	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	GR	Rating 36	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_HK_R36	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	HK	Rating 36	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_HR_R36	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	HR	Rating 36	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMEC_ALL_0106_CC_FIRB_HU_R36	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	HU	Rating 36	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_IE_R36	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	IE	Rating 36	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_IL_R36	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	IL	Rating 36	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_IT_R36	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	IT	Rating 36	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_JP_R36	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	JP	Rating 36	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_KR_R36	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	KR	Rating 36	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_LT_R36	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	LT	Rating 36	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_LU_R36	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	LU	Rating 36	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_LV_R36	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	LV	Rating 36	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_MT_R36	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	MT	Rating 36	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_NL_R36	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	NL	Rating 36	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_NO_R36	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	NO	Rating 36	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_PL_R36	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	PL	Rating 36	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_PT_R36	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	PT	Rating 36	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_RO_R36	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	RO	Rating 36	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_RU_R36	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	RU	Rating 36	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_SE_R36	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	SE	Rating 36	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_SG_R36	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	SG	Rating 36	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_SI_R36	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	SI	Rating 36	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_SK_R36	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	SK	Rating 36	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_TR_R36	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	TR	Rating 36	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_US_R36	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	US	Rating 36	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMEC_ALL_0106_CC_FIRB_x2_R36	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	Other countries	Rating 36	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_x0_R37	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	Not applicable	Rating 37	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_AT_R37	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	AT	Rating 37	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_AU_R37	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	AU	Rating 37	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_BE_R37	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	BE	Rating 37	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_BG_R37	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	BG	Rating 37	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_BR_R37	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	BR	Rating 37	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_CA_R37	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	CA	Rating 37	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_CH_R37	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	CH	Rating 37	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_CN_R37	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	CN	Rating 37	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_CY_R37	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	CY	Rating 37	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_CZ_R37	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	CZ	Rating 37	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_DE_R37	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	DE	Rating 37	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_DK_R37	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	DK	Rating 37	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_EE_R37	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	EE	Rating 37	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_ES_R37	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	ES	Rating 37	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_FI_R37	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	FI	Rating 37	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_FR_R37	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	FR	Rating 37	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_GB_R37	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	GB	Rating 37	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_GR_R37	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	GR	Rating 37	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_HK_R37	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	HK	Rating 37	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_HR_R37	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	HR	Rating 37	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMEC_ALL_0106_CC_FIRB_HU_R37	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	HU	Rating 37	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_IE_R37	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	IE	Rating 37	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_IL_R37	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	IL	Rating 37	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_IT_R37	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	IT	Rating 37	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_JP_R37	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	JP	Rating 37	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_KR_R37	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	KR	Rating 37	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_LT_R37	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	LT	Rating 37	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_LU_R37	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	LU	Rating 37	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_LV_R37	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	LV	Rating 37	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_MT_R37	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	MT	Rating 37	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_NL_R37	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	NL	Rating 37	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_NO_R37	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	NO	Rating 37	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_PL_R37	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	PL	Rating 37	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_PT_R37	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	PT	Rating 37	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_RO_R37	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	RO	Rating 37	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_RU_R37	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	RU	Rating 37	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_SE_R37	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	SE	Rating 37	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_SG_R37	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	SG	Rating 37	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_SI_R37	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	SI	Rating 37	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_SK_R37	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	SK	Rating 37	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_TR_R37	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	TR	Rating 37	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_US_R37	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	US	Rating 37	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMEC_ALL_0106_CC_FIRB_x2_R37	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	Other countries	Rating 37	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_x0_R38	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	Not applicable	Rating 38	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_AT_R38	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	AT	Rating 38	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_AU_R38	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	AU	Rating 38	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_BE_R38	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	BE	Rating 38	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_BG_R38	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	BG	Rating 38	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_BR_R38	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	BR	Rating 38	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_CA_R38	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	CA	Rating 38	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_CH_R38	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	CH	Rating 38	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_CN_R38	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	CN	Rating 38	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_CY_R38	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	CY	Rating 38	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_CZ_R38	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	CZ	Rating 38	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_DE_R38	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	DE	Rating 38	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_DK_R38	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	DK	Rating 38	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_EE_R38	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	EE	Rating 38	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_ES_R38	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	ES	Rating 38	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_FI_R38	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	FI	Rating 38	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_FR_R38	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	FR	Rating 38	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_GB_R38	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	GB	Rating 38	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_GR_R38	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	GR	Rating 38	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_HK_R38	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	HK	Rating 38	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_HR_R38	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	HR	Rating 38	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMEC_ALL_0106_CC_FIRB_HU_R38	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	HU	Rating 38	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_IE_R38	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	IE	Rating 38	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_IL_R38	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	IL	Rating 38	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_IT_R38	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	IT	Rating 38	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_JP_R38	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	JP	Rating 38	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_KR_R38	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	KR	Rating 38	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_LT_R38	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	LT	Rating 38	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_LU_R38	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	LU	Rating 38	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_LV_R38	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	LV	Rating 38	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_MT_R38	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	MT	Rating 38	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_NL_R38	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	NL	Rating 38	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_NO_R38	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	NO	Rating 38	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_PL_R38	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	PL	Rating 38	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_PT_R38	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	PT	Rating 38	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_RO_R38	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	RO	Rating 38	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_RU_R38	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	RU	Rating 38	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_SE_R38	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	SE	Rating 38	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_SG_R38	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	SG	Rating 38	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_SI_R38	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	SI	Rating 38	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_SK_R38	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	SK	Rating 38	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_TR_R38	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	TR	Rating 38	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_US_R38	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	US	Rating 38	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMEC_ALL_0106_CC_FIRB_x2_R38	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	Other countries	Rating 38	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_x0_R39	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	Not applicable	Rating 39	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_AT_R39	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	AT	Rating 39	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_AU_R39	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	AU	Rating 39	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_BE_R39	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	BE	Rating 39	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_BG_R39	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	BG	Rating 39	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_BR_R39	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	BR	Rating 39	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_CA_R39	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	CA	Rating 39	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_CH_R39	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	CH	Rating 39	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_CN_R39	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	CN	Rating 39	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_CY_R39	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	CY	Rating 39	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_CZ_R39	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	CZ	Rating 39	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_DE_R39	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	DE	Rating 39	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_DK_R39	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	DK	Rating 39	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_EE_R39	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	EE	Rating 39	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_ES_R39	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	ES	Rating 39	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_FI_R39	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	FI	Rating 39	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_FR_R39	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	FR	Rating 39	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_GB_R39	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	GB	Rating 39	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_GR_R39	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	GR	Rating 39	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_HK_R39	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	HK	Rating 39	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_HR_R39	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	HR	Rating 39	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMEC_ALL_0106_CC_FIRB_HU_R39	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	HU	Rating 39	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_IE_R39	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	IE	Rating 39	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_IL_R39	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	IL	Rating 39	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_IT_R39	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	IT	Rating 39	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_JP_R39	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	JP	Rating 39	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_KR_R39	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	KR	Rating 39	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_LT_R39	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	LT	Rating 39	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_LU_R39	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	LU	Rating 39	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_LV_R39	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	LV	Rating 39	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_MT_R39	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	MT	Rating 39	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_NL_R39	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	NL	Rating 39	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_NO_R39	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	NO	Rating 39	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_PL_R39	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	PL	Rating 39	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_PT_R39	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	PT	Rating 39	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_RO_R39	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	RO	Rating 39	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_RU_R39	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	RU	Rating 39	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_SE_R39	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	SE	Rating 39	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_SG_R39	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	SG	Rating 39	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_SI_R39	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	SI	Rating 39	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_SK_R39	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	SK	Rating 39	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_TR_R39	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	TR	Rating 39	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_US_R39	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	US	Rating 39	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMEC_ALL_0106_CC_FIRB_x2_R39	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	Other countries	Rating 39	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_x0_R40	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	Not applicable	Rating 40	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_AT_R40	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	AT	Rating 40	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_AU_R40	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	AU	Rating 40	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_BE_R40	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	BE	Rating 40	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_BG_R40	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	BG	Rating 40	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_BR_R40	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	BR	Rating 40	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_CA_R40	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	CA	Rating 40	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_CH_R40	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	CH	Rating 40	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_CN_R40	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	CN	Rating 40	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_CY_R40	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	CY	Rating 40	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_CZ_R40	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	CZ	Rating 40	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_DE_R40	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	DE	Rating 40	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_DK_R40	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	DK	Rating 40	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_EE_R40	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	EE	Rating 40	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_ES_R40	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	ES	Rating 40	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_FI_R40	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	FI	Rating 40	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_FR_R40	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	FR	Rating 40	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_GB_R40	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	GB	Rating 40	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_GR_R40	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	GR	Rating 40	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_HK_R40	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	HK	Rating 40	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_HR_R40	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	HR	Rating 40	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMEC_ALL_0106_CC_FIRB_HU_R40	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	HU	Rating 40	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_IE_R40	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	IE	Rating 40	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_IL_R40	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	IL	Rating 40	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_IT_R40	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	IT	Rating 40	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_JP_R40	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	JP	Rating 40	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_KR_R40	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	KR	Rating 40	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_LT_R40	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	LT	Rating 40	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_LU_R40	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	LU	Rating 40	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_LV_R40	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	LV	Rating 40	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_MT_R40	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	MT	Rating 40	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_NL_R40	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	NL	Rating 40	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_NO_R40	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	NO	Rating 40	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_PL_R40	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	PL	Rating 40	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_PT_R40	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	PT	Rating 40	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_RO_R40	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	RO	Rating 40	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_RU_R40	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	RU	Rating 40	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_SE_R40	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	SE	Rating 40	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_SG_R40	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	SG	Rating 40	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_SI_R40	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	SI	Rating 40	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_SK_R40	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	SK	Rating 40	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_TR_R40	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	TR	Rating 40	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_US_R40	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	US	Rating 40	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMEC_ALL_0106_CC_FIRB_x2_R40	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	Other countries	Rating 40	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_x0_R41	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	Not applicable	Rating 41	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_AT_R41	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	AT	Rating 41	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_AU_R41	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	AU	Rating 41	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_BE_R41	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	BE	Rating 41	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_BG_R41	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	BG	Rating 41	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_BR_R41	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	BR	Rating 41	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_CA_R41	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	CA	Rating 41	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_CH_R41	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	CH	Rating 41	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_CN_R41	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	CN	Rating 41	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_CY_R41	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	CY	Rating 41	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_CZ_R41	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	CZ	Rating 41	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_DE_R41	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	DE	Rating 41	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_DK_R41	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	DK	Rating 41	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_EE_R41	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	EE	Rating 41	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_ES_R41	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	ES	Rating 41	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_FI_R41	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	FI	Rating 41	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_FR_R41	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	FR	Rating 41	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_GB_R41	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	GB	Rating 41	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_GR_R41	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	GR	Rating 41	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_HK_R41	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	HK	Rating 41	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_HR_R41	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	HR	Rating 41	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMEC_ALL_0106_CC_FIRB_HU_R41	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	HU	Rating 41	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_IE_R41	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	IE	Rating 41	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_IL_R41	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	IL	Rating 41	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_IT_R41	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	IT	Rating 41	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_JP_R41	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	JP	Rating 41	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_KR_R41	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	KR	Rating 41	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_LT_R41	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	LT	Rating 41	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_LU_R41	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	LU	Rating 41	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_LV_R41	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	LV	Rating 41	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_MT_R41	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	MT	Rating 41	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_NL_R41	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	NL	Rating 41	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_NO_R41	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	NO	Rating 41	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_PL_R41	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	PL	Rating 41	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_PT_R41	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	PT	Rating 41	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_RO_R41	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	RO	Rating 41	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_RU_R41	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	RU	Rating 41	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_SE_R41	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	SE	Rating 41	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_SG_R41	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	SG	Rating 41	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_SI_R41	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	SI	Rating 41	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_SK_R41	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	SK	Rating 41	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_TR_R41	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	TR	Rating 41	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_US_R41	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	US	Rating 41	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMEC_ALL_0106_CC_FIRB_x2_R41	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	Other countries	Rating 41	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_x0_R42	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	Not applicable	Rating 42	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_AT_R42	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	AT	Rating 42	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_AU_R42	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	AU	Rating 42	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_BE_R42	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	BE	Rating 42	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_BG_R42	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	BG	Rating 42	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_BR_R42	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	BR	Rating 42	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_CA_R42	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	CA	Rating 42	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_CH_R42	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	CH	Rating 42	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_CN_R42	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	CN	Rating 42	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_CY_R42	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	CY	Rating 42	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_CZ_R42	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	CZ	Rating 42	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_DE_R42	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	DE	Rating 42	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_DK_R42	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	DK	Rating 42	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_EE_R42	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	EE	Rating 42	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_ES_R42	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	ES	Rating 42	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_FI_R42	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	FI	Rating 42	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_FR_R42	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	FR	Rating 42	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_GB_R42	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	GB	Rating 42	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_GR_R42	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	GR	Rating 42	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_HK_R42	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	HK	Rating 42	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_HR_R42	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	HR	Rating 42	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMEC_ALL_0106_CC_FIRB_HU_R42	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	HU	Rating 42	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_IE_R42	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	IE	Rating 42	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_IL_R42	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	IL	Rating 42	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_IT_R42	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	IT	Rating 42	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_JP_R42	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	JP	Rating 42	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_KR_R42	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	KR	Rating 42	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_LT_R42	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	LT	Rating 42	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_LU_R42	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	LU	Rating 42	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_LV_R42	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	LV	Rating 42	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_MT_R42	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	MT	Rating 42	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_NL_R42	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	NL	Rating 42	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_NO_R42	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	NO	Rating 42	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_PL_R42	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	PL	Rating 42	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_PT_R42	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	PT	Rating 42	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_RO_R42	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	RO	Rating 42	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_RU_R42	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	RU	Rating 42	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_SE_R42	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	SE	Rating 42	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_SG_R42	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	SG	Rating 42	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_SI_R42	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	SI	Rating 42	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_SK_R42	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	SK	Rating 42	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_TR_R42	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	TR	Rating 42	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_US_R42	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	US	Rating 42	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMEC_ALL_0106_CC_FIRB_x2_R42	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	Other countries	Rating 42	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_x0_R43	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	Not applicable	Rating 43	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_AT_R43	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	AT	Rating 43	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_AU_R43	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	AU	Rating 43	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_BE_R43	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	BE	Rating 43	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_BG_R43	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	BG	Rating 43	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_BR_R43	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	BR	Rating 43	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_CA_R43	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	CA	Rating 43	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_CH_R43	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	CH	Rating 43	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_CN_R43	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	CN	Rating 43	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_CY_R43	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	CY	Rating 43	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_CZ_R43	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	CZ	Rating 43	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_DE_R43	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	DE	Rating 43	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_DK_R43	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	DK	Rating 43	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_EE_R43	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	EE	Rating 43	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_ES_R43	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	ES	Rating 43	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_FI_R43	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	FI	Rating 43	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_FR_R43	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	FR	Rating 43	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_GB_R43	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	GB	Rating 43	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_GR_R43	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	GR	Rating 43	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_HK_R43	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	HK	Rating 43	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_HR_R43	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	HR	Rating 43	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMEC_ALL_0106_CC_FIRB_HU_R43	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	HU	Rating 43	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_IE_R43	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	IE	Rating 43	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_IL_R43	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	IL	Rating 43	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_IT_R43	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	IT	Rating 43	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_JP_R43	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	JP	Rating 43	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_KR_R43	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	KR	Rating 43	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_LT_R43	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	LT	Rating 43	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_LU_R43	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	LU	Rating 43	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_LV_R43	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	LV	Rating 43	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_MT_R43	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	MT	Rating 43	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_NL_R43	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	NL	Rating 43	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_NO_R43	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	NO	Rating 43	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_PL_R43	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	PL	Rating 43	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_PT_R43	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	PT	Rating 43	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_RO_R43	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	RO	Rating 43	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_RU_R43	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	RU	Rating 43	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_SE_R43	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	SE	Rating 43	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_SG_R43	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	SG	Rating 43	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_SI_R43	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	SI	Rating 43	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_SK_R43	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	SK	Rating 43	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_TR_R43	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	TR	Rating 43	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_US_R43	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	US	Rating 43	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMEC_ALL_0106_CC_FIRB_x2_R43	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	Other countries	Rating 43	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_x0_R44	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	Not applicable	Rating 44	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_AT_R44	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	AT	Rating 44	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_AU_R44	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	AU	Rating 44	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_BE_R44	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	BE	Rating 44	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_BG_R44	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	BG	Rating 44	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_BR_R44	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	BR	Rating 44	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_CA_R44	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	CA	Rating 44	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_CH_R44	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	CH	Rating 44	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_CN_R44	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	CN	Rating 44	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_CY_R44	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	CY	Rating 44	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_CZ_R44	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	CZ	Rating 44	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_DE_R44	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	DE	Rating 44	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_DK_R44	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	DK	Rating 44	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_EE_R44	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	EE	Rating 44	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_ES_R44	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	ES	Rating 44	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_FI_R44	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	FI	Rating 44	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_FR_R44	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	FR	Rating 44	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_GB_R44	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	GB	Rating 44	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_GR_R44	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	GR	Rating 44	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_HK_R44	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	HK	Rating 44	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_HR_R44	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	HR	Rating 44	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMEC_ALL_0106_CC_FIRB_HU_R44	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	HU	Rating 44	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_IE_R44	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	IE	Rating 44	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_IL_R44	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	IL	Rating 44	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_IT_R44	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	IT	Rating 44	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_JP_R44	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	JP	Rating 44	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_KR_R44	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	KR	Rating 44	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_LT_R44	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	LT	Rating 44	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_LU_R44	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	LU	Rating 44	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_LV_R44	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	LV	Rating 44	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_MT_R44	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	MT	Rating 44	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_NL_R44	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	NL	Rating 44	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_NO_R44	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	NO	Rating 44	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_PL_R44	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	PL	Rating 44	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_PT_R44	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	PT	Rating 44	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_RO_R44	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	RO	Rating 44	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_RU_R44	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	RU	Rating 44	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_SE_R44	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	SE	Rating 44	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_SG_R44	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	SG	Rating 44	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_SI_R44	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	SI	Rating 44	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_SK_R44	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	SK	Rating 44	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_TR_R44	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	TR	Rating 44	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_US_R44	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	US	Rating 44	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMEC_ALL_0106_CC_FIRB_x2_R44	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	Other countries	Rating 44	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_x0_R45	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	Not applicable	Rating 45	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_AT_R45	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	AT	Rating 45	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_AU_R45	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	AU	Rating 45	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_BE_R45	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	BE	Rating 45	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_BG_R45	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	BG	Rating 45	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_BR_R45	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	BR	Rating 45	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_CA_R45	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	CA	Rating 45	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_CH_R45	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	CH	Rating 45	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_CN_R45	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	CN	Rating 45	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_CY_R45	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	CY	Rating 45	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_CZ_R45	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	CZ	Rating 45	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_DE_R45	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	DE	Rating 45	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_DK_R45	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	DK	Rating 45	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_EE_R45	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	EE	Rating 45	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_ES_R45	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	ES	Rating 45	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_FI_R45	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	FI	Rating 45	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_FR_R45	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	FR	Rating 45	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_GB_R45	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	GB	Rating 45	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_GR_R45	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	GR	Rating 45	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_HK_R45	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	HK	Rating 45	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_HR_R45	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	HR	Rating 45	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMEC_ALL_0106_CC_FIRB_HU_R45	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	HU	Rating 45	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_IE_R45	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	IE	Rating 45	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_IL_R45	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	IL	Rating 45	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_IT_R45	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	IT	Rating 45	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_JP_R45	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	JP	Rating 45	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_KR_R45	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	KR	Rating 45	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_LT_R45	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	LT	Rating 45	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_LU_R45	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	LU	Rating 45	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_LV_R45	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	LV	Rating 45	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_MT_R45	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	MT	Rating 45	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_NL_R45	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	NL	Rating 45	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_NO_R45	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	NO	Rating 45	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_PL_R45	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	PL	Rating 45	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_PT_R45	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	PT	Rating 45	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_RO_R45	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	RO	Rating 45	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_RU_R45	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	RU	Rating 45	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_SE_R45	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	SE	Rating 45	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_SG_R45	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	SG	Rating 45	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_SI_R45	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	SI	Rating 45	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_SK_R45	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	SK	Rating 45	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_TR_R45	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	TR	Rating 45	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_US_R45	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	US	Rating 45	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMEC_ALL_0106_CC_FIRB_x2_R45	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	Other countries	Rating 45	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_x0_R46	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	Not applicable	Rating 46	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_AT_R46	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	AT	Rating 46	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_AU_R46	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	AU	Rating 46	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_BE_R46	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	BE	Rating 46	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_BG_R46	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	BG	Rating 46	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_BR_R46	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	BR	Rating 46	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_CA_R46	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	CA	Rating 46	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_CH_R46	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	CH	Rating 46	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_CN_R46	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	CN	Rating 46	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_CY_R46	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	CY	Rating 46	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_CZ_R46	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	CZ	Rating 46	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_DE_R46	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	DE	Rating 46	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_DK_R46	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	DK	Rating 46	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_EE_R46	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	EE	Rating 46	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_ES_R46	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	ES	Rating 46	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_FI_R46	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	FI	Rating 46	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_FR_R46	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	FR	Rating 46	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_GB_R46	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	GB	Rating 46	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_GR_R46	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	GR	Rating 46	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_HK_R46	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	HK	Rating 46	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_HR_R46	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	HR	Rating 46	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMEC_ALL_0106_CC_FIRB_HU_R46	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	HU	Rating 46	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_IE_R46	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	IE	Rating 46	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_IL_R46	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	IL	Rating 46	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_IT_R46	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	IT	Rating 46	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_JP_R46	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	JP	Rating 46	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_KR_R46	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	KR	Rating 46	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_LT_R46	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	LT	Rating 46	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_LU_R46	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	LU	Rating 46	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_LV_R46	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	LV	Rating 46	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_MT_R46	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	MT	Rating 46	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_NL_R46	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	NL	Rating 46	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_NO_R46	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	NO	Rating 46	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_PL_R46	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	PL	Rating 46	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_PT_R46	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	PT	Rating 46	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_RO_R46	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	RO	Rating 46	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_RU_R46	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	RU	Rating 46	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_SE_R46	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	SE	Rating 46	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_SG_R46	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	SG	Rating 46	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_SI_R46	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	SI	Rating 46	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_SK_R46	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	SK	Rating 46	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_TR_R46	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	TR	Rating 46	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_US_R46	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	US	Rating 46	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMEC_ALL_0106_CC_FIRB_x2_R46	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	Other countries	Rating 46	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_x0_R47	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	Not applicable	Rating 47	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_AT_R47	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	AT	Rating 47	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_AU_R47	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	AU	Rating 47	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_BE_R47	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	BE	Rating 47	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_BG_R47	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	BG	Rating 47	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_BR_R47	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	BR	Rating 47	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_CA_R47	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	CA	Rating 47	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_CH_R47	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	CH	Rating 47	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_CN_R47	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	CN	Rating 47	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_CY_R47	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	CY	Rating 47	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_CZ_R47	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	CZ	Rating 47	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_DE_R47	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	DE	Rating 47	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_DK_R47	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	DK	Rating 47	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_EE_R47	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	EE	Rating 47	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_ES_R47	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	ES	Rating 47	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_FI_R47	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	FI	Rating 47	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_FR_R47	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	FR	Rating 47	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_GB_R47	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	GB	Rating 47	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_GR_R47	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	GR	Rating 47	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_HK_R47	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	HK	Rating 47	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_HR_R47	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	HR	Rating 47	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMEC_ALL_0106_CC_FIRB_HU_R47	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	HU	Rating 47	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_IE_R47	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	IE	Rating 47	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_IL_R47	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	IL	Rating 47	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_IT_R47	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	IT	Rating 47	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_JP_R47	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	JP	Rating 47	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_KR_R47	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	KR	Rating 47	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_LT_R47	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	LT	Rating 47	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_LU_R47	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	LU	Rating 47	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_LV_R47	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	LV	Rating 47	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_MT_R47	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	MT	Rating 47	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_NL_R47	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	NL	Rating 47	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_NO_R47	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	NO	Rating 47	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_PL_R47	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	PL	Rating 47	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_PT_R47	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	PT	Rating 47	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_RO_R47	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	RO	Rating 47	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_RU_R47	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	RU	Rating 47	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_SE_R47	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	SE	Rating 47	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_SG_R47	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	SG	Rating 47	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_SI_R47	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	SI	Rating 47	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_SK_R47	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	SK	Rating 47	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_TR_R47	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	TR	Rating 47	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_US_R47	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	US	Rating 47	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMEC_ALL_0106_CC_FIRB_x2_R47	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	Other countries	Rating 47	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_x0_R48	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	Not applicable	Rating 48	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_AT_R48	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	AT	Rating 48	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_AU_R48	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	AU	Rating 48	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_BE_R48	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	BE	Rating 48	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_BG_R48	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	BG	Rating 48	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_BR_R48	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	BR	Rating 48	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_CA_R48	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	CA	Rating 48	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_CH_R48	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	CH	Rating 48	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_CN_R48	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	CN	Rating 48	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_CY_R48	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	CY	Rating 48	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_CZ_R48	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	CZ	Rating 48	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_DE_R48	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	DE	Rating 48	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_DK_R48	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	DK	Rating 48	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_EE_R48	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	EE	Rating 48	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_ES_R48	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	ES	Rating 48	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_FI_R48	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	FI	Rating 48	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_FR_R48	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	FR	Rating 48	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_GB_R48	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	GB	Rating 48	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_GR_R48	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	GR	Rating 48	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_HK_R48	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	HK	Rating 48	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_HR_R48	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	HR	Rating 48	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMEC_ALL_0106_CC_FIRB_HU_R48	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	HU	Rating 48	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_IE_R48	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	IE	Rating 48	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_IL_R48	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	IL	Rating 48	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_IT_R48	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	IT	Rating 48	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_JP_R48	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	JP	Rating 48	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_KR_R48	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	KR	Rating 48	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_LT_R48	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	LT	Rating 48	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_LU_R48	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	LU	Rating 48	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_LV_R48	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	LV	Rating 48	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_MT_R48	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	MT	Rating 48	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_NL_R48	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	NL	Rating 48	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_NO_R48	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	NO	Rating 48	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_PL_R48	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	PL	Rating 48	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_PT_R48	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	PT	Rating 48	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_RO_R48	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	RO	Rating 48	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_RU_R48	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	RU	Rating 48	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_SE_R48	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	SE	Rating 48	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_SG_R48	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	SG	Rating 48	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_SI_R48	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	SI	Rating 48	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_SK_R48	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	SK	Rating 48	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_TR_R48	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	TR	Rating 48	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_US_R48	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	US	Rating 48	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMEC_ALL_0106_CC_FIRB_x2_R48	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	Other countries	Rating 48	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_x0_R49	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	Not applicable	Rating 49	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_AT_R49	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	AT	Rating 49	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_AU_R49	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	AU	Rating 49	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_BE_R49	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	BE	Rating 49	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_BG_R49	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	BG	Rating 49	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_BR_R49	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	BR	Rating 49	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_CA_R49	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	CA	Rating 49	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_CH_R49	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	CH	Rating 49	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_CN_R49	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	CN	Rating 49	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_CY_R49	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	CY	Rating 49	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_CZ_R49	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	CZ	Rating 49	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_DE_R49	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	DE	Rating 49	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_DK_R49	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	DK	Rating 49	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_EE_R49	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	EE	Rating 49	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_ES_R49	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	ES	Rating 49	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_FI_R49	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	FI	Rating 49	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_FR_R49	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	FR	Rating 49	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_GB_R49	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	GB	Rating 49	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_GR_R49	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	GR	Rating 49	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_HK_R49	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	HK	Rating 49	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_HR_R49	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	HR	Rating 49	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMEC_ALL_0106_CC_FIRB_HU_R49	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	HU	Rating 49	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_IE_R49	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	IE	Rating 49	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_IL_R49	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	IL	Rating 49	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_IT_R49	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	IT	Rating 49	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_JP_R49	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	JP	Rating 49	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_KR_R49	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	KR	Rating 49	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_LT_R49	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	LT	Rating 49	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_LU_R49	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	LU	Rating 49	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_LV_R49	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	LV	Rating 49	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_MT_R49	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	MT	Rating 49	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_NL_R49	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	NL	Rating 49	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_NO_R49	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	NO	Rating 49	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_PL_R49	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	PL	Rating 49	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_PT_R49	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	PT	Rating 49	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_RO_R49	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	RO	Rating 49	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_RU_R49	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	RU	Rating 49	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_SE_R49	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	SE	Rating 49	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_SG_R49	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	SG	Rating 49	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_SI_R49	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	SI	Rating 49	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_SK_R49	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	SK	Rating 49	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_TR_R49	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	TR	Rating 49	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_US_R49	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	US	Rating 49	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMEC_ALL_0106_CC_FIRB_x2_R49	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	Other countries	Rating 49	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_x0_R50	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	Not applicable	Rating 50	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_AT_R50	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	AT	Rating 50	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_AU_R50	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	AU	Rating 50	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_BE_R50	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	BE	Rating 50	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_BG_R50	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	BG	Rating 50	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_BR_R50	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	BR	Rating 50	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_CA_R50	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	CA	Rating 50	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_CH_R50	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	CH	Rating 50	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_CN_R50	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	CN	Rating 50	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_CY_R50	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	CY	Rating 50	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_CZ_R50	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	CZ	Rating 50	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_DE_R50	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	DE	Rating 50	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_DK_R50	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	DK	Rating 50	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_EE_R50	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	EE	Rating 50	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_ES_R50	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	ES	Rating 50	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_FI_R50	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	FI	Rating 50	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_FR_R50	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	FR	Rating 50	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_GB_R50	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	GB	Rating 50	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_GR_R50	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	GR	Rating 50	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_HK_R50	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	HK	Rating 50	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_HR_R50	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	HR	Rating 50	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMEC_ALL_0106_CC_FIRB_HU_R50	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	HU	Rating 50	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_IE_R50	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	IE	Rating 50	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_IL_R50	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	IL	Rating 50	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_IT_R50	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	IT	Rating 50	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_JP_R50	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	JP	Rating 50	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_KR_R50	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	KR	Rating 50	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_LT_R50	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	LT	Rating 50	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_LU_R50	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	LU	Rating 50	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_LV_R50	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	LV	Rating 50	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_MT_R50	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	MT	Rating 50	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_NL_R50	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	NL	Rating 50	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_NO_R50	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	NO	Rating 50	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_PL_R50	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	PL	Rating 50	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_PT_R50	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	PT	Rating 50	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_RO_R50	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	RO	Rating 50	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_RU_R50	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	RU	Rating 50	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_SE_R50	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	SE	Rating 50	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_SG_R50	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	SG	Rating 50	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_SI_R50	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	SI	Rating 50	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_SK_R50	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	SK	Rating 50	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_TR_R50	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	TR	Rating 50	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_US_R50	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	US	Rating 50	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMEC_ALL_0106_CC_FIRB_x2_R50	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	Other countries	Rating 50	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_x0_R51	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	Not applicable	Rating 51	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_AT_R51	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	AT	Rating 51	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_AU_R51	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	AU	Rating 51	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_BE_R51	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	BE	Rating 51	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_BG_R51	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	BG	Rating 51	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_BR_R51	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	BR	Rating 51	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_CA_R51	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	CA	Rating 51	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_CH_R51	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	CH	Rating 51	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_CN_R51	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	CN	Rating 51	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_CY_R51	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	CY	Rating 51	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_CZ_R51	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	CZ	Rating 51	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_DE_R51	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	DE	Rating 51	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_DK_R51	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	DK	Rating 51	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_EE_R51	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	EE	Rating 51	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_ES_R51	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	ES	Rating 51	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_FI_R51	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	FI	Rating 51	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_FR_R51	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	FR	Rating 51	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_GB_R51	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	GB	Rating 51	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_GR_R51	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	GR	Rating 51	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_HK_R51	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	HK	Rating 51	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_HR_R51	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	HR	Rating 51	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMEC_ALL_0106_CC_FIRB_HU_R51	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	HU	Rating 51	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_IE_R51	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	IE	Rating 51	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_IL_R51	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	IL	Rating 51	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_IT_R51	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	IT	Rating 51	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_JP_R51	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	JP	Rating 51	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_KR_R51	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	KR	Rating 51	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_LT_R51	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	LT	Rating 51	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_LU_R51	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	LU	Rating 51	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_LV_R51	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	LV	Rating 51	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_MT_R51	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	MT	Rating 51	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_NL_R51	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	NL	Rating 51	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_NO_R51	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	NO	Rating 51	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_PL_R51	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	PL	Rating 51	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_PT_R51	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	PT	Rating 51	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_RO_R51	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	RO	Rating 51	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_RU_R51	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	RU	Rating 51	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_SE_R51	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	SE	Rating 51	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_SG_R51	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	SG	Rating 51	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_SI_R51	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	SI	Rating 51	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_SK_R51	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	SK	Rating 51	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_TR_R51	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	TR	Rating 51	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_US_R51	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	US	Rating 51	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMEC_ALL_0106_CC_FIRB_x2_R51	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	Other countries	Rating 51	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_x0_R52	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	Not applicable	Rating 52	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_AT_R52	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	AT	Rating 52	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_AU_R52	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	AU	Rating 52	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_BE_R52	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	BE	Rating 52	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_BG_R52	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	BG	Rating 52	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_BR_R52	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	BR	Rating 52	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_CA_R52	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	CA	Rating 52	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_CH_R52	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	CH	Rating 52	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_CN_R52	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	CN	Rating 52	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_CY_R52	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	CY	Rating 52	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_CZ_R52	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	CZ	Rating 52	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_DE_R52	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	DE	Rating 52	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_DK_R52	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	DK	Rating 52	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_EE_R52	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	EE	Rating 52	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_ES_R52	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	ES	Rating 52	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_FI_R52	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	FI	Rating 52	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_FR_R52	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	FR	Rating 52	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_GB_R52	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	GB	Rating 52	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_GR_R52	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	GR	Rating 52	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_HK_R52	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	HK	Rating 52	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_HR_R52	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	HR	Rating 52	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMEC_ALL_0106_CC_FIRB_HU_R52	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	HU	Rating 52	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_IE_R52	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	IE	Rating 52	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_IL_R52	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	IL	Rating 52	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_IT_R52	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	IT	Rating 52	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_JP_R52	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	JP	Rating 52	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_KR_R52	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	KR	Rating 52	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_LT_R52	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	LT	Rating 52	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_LU_R52	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	LU	Rating 52	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_LV_R52	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	LV	Rating 52	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_MT_R52	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	MT	Rating 52	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_NL_R52	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	NL	Rating 52	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_NO_R52	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	NO	Rating 52	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_PL_R52	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	PL	Rating 52	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_PT_R52	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	PT	Rating 52	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_RO_R52	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	RO	Rating 52	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_RU_R52	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	RU	Rating 52	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_SE_R52	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	SE	Rating 52	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_SG_R52	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	SG	Rating 52	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_SI_R52	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	SI	Rating 52	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_SK_R52	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	SK	Rating 52	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_TR_R52	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	TR	Rating 52	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_US_R52	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	US	Rating 52	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMEC_ALL_0106_CC_FIRB_x2_R52	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	Other countries	Rating 52	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_x0_R53	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	Not applicable	Rating 53	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_AT_R53	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	AT	Rating 53	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_AU_R53	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	AU	Rating 53	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_BE_R53	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	BE	Rating 53	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_BG_R53	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	BG	Rating 53	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_BR_R53	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	BR	Rating 53	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_CA_R53	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	CA	Rating 53	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_CH_R53	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	CH	Rating 53	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_CN_R53	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	CN	Rating 53	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_CY_R53	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	CY	Rating 53	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_CZ_R53	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	CZ	Rating 53	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_DE_R53	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	DE	Rating 53	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_DK_R53	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	DK	Rating 53	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_EE_R53	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	EE	Rating 53	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_ES_R53	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	ES	Rating 53	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_FI_R53	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	FI	Rating 53	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_FR_R53	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	FR	Rating 53	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_GB_R53	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	GB	Rating 53	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_GR_R53	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	GR	Rating 53	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_HK_R53	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	HK	Rating 53	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_HR_R53	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	HR	Rating 53	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMEC_ALL_0106_CC_FIRB_HU_R53	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	HU	Rating 53	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_IE_R53	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	IE	Rating 53	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_IL_R53	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	IL	Rating 53	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_IT_R53	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	IT	Rating 53	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_JP_R53	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	JP	Rating 53	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_KR_R53	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	KR	Rating 53	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_LT_R53	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	LT	Rating 53	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_LU_R53	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	LU	Rating 53	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_LV_R53	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	LV	Rating 53	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_MT_R53	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	MT	Rating 53	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_NL_R53	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	NL	Rating 53	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_NO_R53	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	NO	Rating 53	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_PL_R53	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	PL	Rating 53	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_PT_R53	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	PT	Rating 53	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_RO_R53	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	RO	Rating 53	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_RU_R53	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	RU	Rating 53	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_SE_R53	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	SE	Rating 53	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_SG_R53	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	SG	Rating 53	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_SI_R53	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	SI	Rating 53	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_SK_R53	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	SK	Rating 53	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_TR_R53	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	TR	Rating 53	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_US_R53	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	US	Rating 53	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMEC_ALL_0106_CC_FIRB_x2_R53	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	Other countries	Rating 53	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_x0_R54	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	Not applicable	Rating 54	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_AT_R54	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	AT	Rating 54	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_AU_R54	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	AU	Rating 54	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_BE_R54	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	BE	Rating 54	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_BG_R54	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	BG	Rating 54	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_BR_R54	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	BR	Rating 54	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_CA_R54	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	CA	Rating 54	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_CH_R54	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	CH	Rating 54	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_CN_R54	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	CN	Rating 54	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_CY_R54	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	CY	Rating 54	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_CZ_R54	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	CZ	Rating 54	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_DE_R54	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	DE	Rating 54	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_DK_R54	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	DK	Rating 54	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_EE_R54	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	EE	Rating 54	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_ES_R54	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	ES	Rating 54	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_FI_R54	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	FI	Rating 54	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_FR_R54	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	FR	Rating 54	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_GB_R54	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	GB	Rating 54	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_GR_R54	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	GR	Rating 54	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_HK_R54	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	HK	Rating 54	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_HR_R54	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	HR	Rating 54	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMEC_ALL_0106_CC_FIRB_HU_R54	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	HU	Rating 54	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_IE_R54	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	IE	Rating 54	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_IL_R54	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	IL	Rating 54	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_IT_R54	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	IT	Rating 54	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_JP_R54	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	JP	Rating 54	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_KR_R54	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	KR	Rating 54	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_LT_R54	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	LT	Rating 54	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_LU_R54	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	LU	Rating 54	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_LV_R54	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	LV	Rating 54	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_MT_R54	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	MT	Rating 54	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_NL_R54	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	NL	Rating 54	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_NO_R54	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	NO	Rating 54	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_PL_R54	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	PL	Rating 54	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_PT_R54	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	PT	Rating 54	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_RO_R54	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	RO	Rating 54	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_RU_R54	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	RU	Rating 54	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_SE_R54	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	SE	Rating 54	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_SG_R54	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	SG	Rating 54	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_SI_R54	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	SI	Rating 54	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_SK_R54	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	SK	Rating 54	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_TR_R54	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	TR	Rating 54	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_US_R54	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	US	Rating 54	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMEC_ALL_0106_CC_FIRB_x2_R54	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	Other countries	Rating 54	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_x0_R55	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	Not applicable	Rating 55	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_AT_R55	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	AT	Rating 55	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_AU_R55	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	AU	Rating 55	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_BE_R55	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	BE	Rating 55	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_BG_R55	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	BG	Rating 55	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_BR_R55	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	BR	Rating 55	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_CA_R55	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	CA	Rating 55	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_CH_R55	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	CH	Rating 55	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_CN_R55	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	CN	Rating 55	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_CY_R55	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	CY	Rating 55	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_CZ_R55	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	CZ	Rating 55	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_DE_R55	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	DE	Rating 55	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_DK_R55	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	DK	Rating 55	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_EE_R55	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	EE	Rating 55	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_ES_R55	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	ES	Rating 55	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_FI_R55	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	FI	Rating 55	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_FR_R55	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	FR	Rating 55	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_GB_R55	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	GB	Rating 55	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_GR_R55	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	GR	Rating 55	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_HK_R55	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	HK	Rating 55	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_HR_R55	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	HR	Rating 55	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMEC_ALL_0106_CC_FIRB_HU_R55	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	HU	Rating 55	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_IE_R55	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	IE	Rating 55	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_IL_R55	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	IL	Rating 55	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_IT_R55	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	IT	Rating 55	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_JP_R55	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	JP	Rating 55	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_KR_R55	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	KR	Rating 55	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_LT_R55	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	LT	Rating 55	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_LU_R55	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	LU	Rating 55	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_LV_R55	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	LV	Rating 55	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_MT_R55	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	MT	Rating 55	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_NL_R55	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	NL	Rating 55	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_NO_R55	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	NO	Rating 55	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_PL_R55	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	PL	Rating 55	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_PT_R55	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	PT	Rating 55	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_RO_R55	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	RO	Rating 55	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_RU_R55	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	RU	Rating 55	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_SE_R55	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	SE	Rating 55	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_SG_R55	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	SG	Rating 55	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_SI_R55	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	SI	Rating 55	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_SK_R55	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	SK	Rating 55	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_TR_R55	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	TR	Rating 55	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_US_R55	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	US	Rating 55	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMEC_ALL_0106_CC_FIRB_x2_R55	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	Other countries	Rating 55	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_x0_R56	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	Not applicable	Rating 56	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_AT_R56	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	AT	Rating 56	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_AU_R56	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	AU	Rating 56	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_BE_R56	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	BE	Rating 56	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_BG_R56	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	BG	Rating 56	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_BR_R56	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	BR	Rating 56	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_CA_R56	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	CA	Rating 56	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_CH_R56	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	CH	Rating 56	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_CN_R56	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	CN	Rating 56	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_CY_R56	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	CY	Rating 56	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_CZ_R56	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	CZ	Rating 56	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_DE_R56	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	DE	Rating 56	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_DK_R56	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	DK	Rating 56	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_EE_R56	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	EE	Rating 56	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_ES_R56	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	ES	Rating 56	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_FI_R56	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	FI	Rating 56	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_FR_R56	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	FR	Rating 56	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_GB_R56	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	GB	Rating 56	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_GR_R56	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	GR	Rating 56	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_HK_R56	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	HK	Rating 56	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_HR_R56	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	HR	Rating 56	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMEC_ALL_0106_CC_FIRB_HU_R56	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	HU	Rating 56	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_IE_R56	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	IE	Rating 56	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_IL_R56	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	IL	Rating 56	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_IT_R56	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	IT	Rating 56	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_JP_R56	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	JP	Rating 56	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_KR_R56	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	KR	Rating 56	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_LT_R56	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	LT	Rating 56	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_LU_R56	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	LU	Rating 56	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_LV_R56	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	LV	Rating 56	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_MT_R56	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	MT	Rating 56	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_NL_R56	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	NL	Rating 56	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_NO_R56	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	NO	Rating 56	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_PL_R56	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	PL	Rating 56	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_PT_R56	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	PT	Rating 56	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_RO_R56	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	RO	Rating 56	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_RU_R56	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	RU	Rating 56	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_SE_R56	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	SE	Rating 56	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_SG_R56	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	SG	Rating 56	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_SI_R56	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	SI	Rating 56	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_SK_R56	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	SK	Rating 56	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_TR_R56	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	TR	Rating 56	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_US_R56	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	US	Rating 56	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMEC_ALL_0106_CC_FIRB_x2_R56	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	Other countries	Rating 56	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_x0_R57	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	Not applicable	Rating 57	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_AT_R57	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	AT	Rating 57	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_AU_R57	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	AU	Rating 57	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_BE_R57	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	BE	Rating 57	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_BG_R57	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	BG	Rating 57	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_BR_R57	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	BR	Rating 57	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_CA_R57	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	CA	Rating 57	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_CH_R57	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	CH	Rating 57	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_CN_R57	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	CN	Rating 57	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_CY_R57	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	CY	Rating 57	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_CZ_R57	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	CZ	Rating 57	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_DE_R57	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	DE	Rating 57	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_DK_R57	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	DK	Rating 57	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_EE_R57	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	EE	Rating 57	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_ES_R57	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	ES	Rating 57	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_FI_R57	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	FI	Rating 57	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_FR_R57	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	FR	Rating 57	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_GB_R57	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	GB	Rating 57	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_GR_R57	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	GR	Rating 57	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_HK_R57	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	HK	Rating 57	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_HR_R57	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	HR	Rating 57	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMEC_ALL_0106_CC_FIRB_HU_R57	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	HU	Rating 57	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_IE_R57	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	IE	Rating 57	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_IL_R57	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	IL	Rating 57	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_IT_R57	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	IT	Rating 57	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_JP_R57	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	JP	Rating 57	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_KR_R57	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	KR	Rating 57	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_LT_R57	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	LT	Rating 57	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_LU_R57	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	LU	Rating 57	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_LV_R57	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	LV	Rating 57	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_MT_R57	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	MT	Rating 57	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_NL_R57	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	NL	Rating 57	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_NO_R57	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	NO	Rating 57	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_PL_R57	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	PL	Rating 57	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_PT_R57	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	PT	Rating 57	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_RO_R57	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	RO	Rating 57	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_RU_R57	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	RU	Rating 57	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_SE_R57	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	SE	Rating 57	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_SG_R57	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	SG	Rating 57	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_SI_R57	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	SI	Rating 57	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_SK_R57	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	SK	Rating 57	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_TR_R57	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	TR	Rating 57	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_US_R57	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	US	Rating 57	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMEC_ALL_0106_CC_FIRB_x2_R57	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	Other countries	Rating 57	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_x0_R58	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	Not applicable	Rating 58	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_AT_R58	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	AT	Rating 58	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_AU_R58	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	AU	Rating 58	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_BE_R58	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	BE	Rating 58	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_BG_R58	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	BG	Rating 58	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_BR_R58	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	BR	Rating 58	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_CA_R58	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	CA	Rating 58	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_CH_R58	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	CH	Rating 58	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_CN_R58	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	CN	Rating 58	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_CY_R58	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	CY	Rating 58	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_CZ_R58	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	CZ	Rating 58	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_DE_R58	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	DE	Rating 58	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_DK_R58	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	DK	Rating 58	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_EE_R58	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	EE	Rating 58	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_ES_R58	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	ES	Rating 58	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_FI_R58	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	FI	Rating 58	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_FR_R58	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	FR	Rating 58	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_GB_R58	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	GB	Rating 58	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_GR_R58	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	GR	Rating 58	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_HK_R58	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	HK	Rating 58	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_HR_R58	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	HR	Rating 58	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMEC_ALL_0106_CC_FIRB_HU_R58	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	HU	Rating 58	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_IE_R58	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	IE	Rating 58	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_IL_R58	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	IL	Rating 58	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_IT_R58	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	IT	Rating 58	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_JP_R58	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	JP	Rating 58	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_KR_R58	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	KR	Rating 58	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_LT_R58	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	LT	Rating 58	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_LU_R58	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	LU	Rating 58	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_LV_R58	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	LV	Rating 58	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_MT_R58	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	MT	Rating 58	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_NL_R58	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	NL	Rating 58	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_NO_R58	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	NO	Rating 58	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_PL_R58	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	PL	Rating 58	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_PT_R58	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	PT	Rating 58	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_RO_R58	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	RO	Rating 58	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_RU_R58	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	RU	Rating 58	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_SE_R58	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	SE	Rating 58	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_SG_R58	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	SG	Rating 58	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_SI_R58	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	SI	Rating 58	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_SK_R58	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	SK	Rating 58	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_TR_R58	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	TR	Rating 58	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_US_R58	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	US	Rating 58	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMEC_ALL_0106_CC_FIRB_x2_R58	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	Other countries	Rating 58	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_x0_R59	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	Not applicable	Rating 59	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_AT_R59	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	AT	Rating 59	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_AU_R59	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	AU	Rating 59	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_BE_R59	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	BE	Rating 59	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_BG_R59	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	BG	Rating 59	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_BR_R59	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	BR	Rating 59	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_CA_R59	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	CA	Rating 59	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_CH_R59	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	CH	Rating 59	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_CN_R59	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	CN	Rating 59	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_CY_R59	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	CY	Rating 59	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_CZ_R59	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	CZ	Rating 59	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_DE_R59	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	DE	Rating 59	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_DK_R59	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	DK	Rating 59	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_EE_R59	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	EE	Rating 59	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_ES_R59	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	ES	Rating 59	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_FI_R59	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	FI	Rating 59	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_FR_R59	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	FR	Rating 59	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_GB_R59	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	GB	Rating 59	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_GR_R59	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	GR	Rating 59	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_HK_R59	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	HK	Rating 59	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_HR_R59	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	HR	Rating 59	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMEC_ALL_0106_CC_FIRB_HU_R59	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	HU	Rating 59	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_IE_R59	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	IE	Rating 59	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_IL_R59	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	IL	Rating 59	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_IT_R59	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	IT	Rating 59	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_JP_R59	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	JP	Rating 59	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_KR_R59	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	KR	Rating 59	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_LT_R59	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	LT	Rating 59	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_LU_R59	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	LU	Rating 59	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_LV_R59	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	LV	Rating 59	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_MT_R59	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	MT	Rating 59	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_NL_R59	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	NL	Rating 59	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_NO_R59	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	NO	Rating 59	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_PL_R59	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	PL	Rating 59	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_PT_R59	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	PT	Rating 59	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_RO_R59	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	RO	Rating 59	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_RU_R59	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	RU	Rating 59	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_SE_R59	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	SE	Rating 59	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_SG_R59	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	SG	Rating 59	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_SI_R59	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	SI	Rating 59	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_SK_R59	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	SK	Rating 59	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_TR_R59	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	TR	Rating 59	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_US_R59	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	US	Rating 59	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMEC_ALL_0106_CC_FIRB_x2_R59	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	Other countries	Rating 59	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_x0_R60	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	Not applicable	Rating 60	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_AT_R60	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	AT	Rating 60	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_AU_R60	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	AU	Rating 60	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_BE_R60	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	BE	Rating 60	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_BG_R60	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	BG	Rating 60	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_BR_R60	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	BR	Rating 60	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_CA_R60	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	CA	Rating 60	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_CH_R60	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	CH	Rating 60	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_CN_R60	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	CN	Rating 60	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_CY_R60	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	CY	Rating 60	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_CZ_R60	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	CZ	Rating 60	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_DE_R60	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	DE	Rating 60	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_DK_R60	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	DK	Rating 60	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_EE_R60	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	EE	Rating 60	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_ES_R60	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	ES	Rating 60	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_FI_R60	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	FI	Rating 60	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_FR_R60	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	FR	Rating 60	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_GB_R60	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	GB	Rating 60	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_GR_R60	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	GR	Rating 60	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_HK_R60	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	HK	Rating 60	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_HR_R60	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	HR	Rating 60	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMEC_ALL_0106_CC_FIRB_HU_R60	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	HU	Rating 60	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_IE_R60	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	IE	Rating 60	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_IL_R60	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	IL	Rating 60	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_IT_R60	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	IT	Rating 60	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_JP_R60	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	JP	Rating 60	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_KR_R60	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	KR	Rating 60	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_LT_R60	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	LT	Rating 60	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_LU_R60	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	LU	Rating 60	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_LV_R60	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	LV	Rating 60	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_MT_R60	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	MT	Rating 60	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_NL_R60	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	NL	Rating 60	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_NO_R60	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	NO	Rating 60	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_PL_R60	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	PL	Rating 60	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_PT_R60	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	PT	Rating 60	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_RO_R60	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	RO	Rating 60	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_RU_R60	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	RU	Rating 60	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_SE_R60	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	SE	Rating 60	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_SG_R60	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	SG	Rating 60	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_SI_R60	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	SI	Rating 60	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_SK_R60	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	SK	Rating 60	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_TR_R60	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	TR	Rating 60	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_US_R60	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	US	Rating 60	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMEC_ALL_0106_CC_FIRB_x2_R60	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	Other countries	Rating 60	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_x0_R61	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	Not applicable	Rating 61	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_AT_R61	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	AT	Rating 61	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_AU_R61	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	AU	Rating 61	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_BE_R61	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	BE	Rating 61	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_BG_R61	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	BG	Rating 61	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_BR_R61	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	BR	Rating 61	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_CA_R61	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	CA	Rating 61	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_CH_R61	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	CH	Rating 61	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_CN_R61	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	CN	Rating 61	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_CY_R61	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	CY	Rating 61	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_CZ_R61	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	CZ	Rating 61	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_DE_R61	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	DE	Rating 61	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_DK_R61	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	DK	Rating 61	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_EE_R61	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	EE	Rating 61	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_ES_R61	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	ES	Rating 61	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_FI_R61	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	FI	Rating 61	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_FR_R61	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	FR	Rating 61	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_GB_R61	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	GB	Rating 61	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_GR_R61	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	GR	Rating 61	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_HK_R61	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	HK	Rating 61	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_HR_R61	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	HR	Rating 61	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMEC_ALL_0106_CC_FIRB_HU_R61	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	HU	Rating 61	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_IE_R61	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	IE	Rating 61	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_IL_R61	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	IL	Rating 61	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_IT_R61	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	IT	Rating 61	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_JP_R61	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	JP	Rating 61	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_KR_R61	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	KR	Rating 61	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_LT_R61	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	LT	Rating 61	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_LU_R61	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	LU	Rating 61	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_LV_R61	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	LV	Rating 61	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_MT_R61	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	MT	Rating 61	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_NL_R61	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	NL	Rating 61	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_NO_R61	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	NO	Rating 61	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_PL_R61	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	PL	Rating 61	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_PT_R61	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	PT	Rating 61	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_RO_R61	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	RO	Rating 61	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_RU_R61	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	RU	Rating 61	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_SE_R61	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	SE	Rating 61	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_SG_R61	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	SG	Rating 61	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_SI_R61	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	SI	Rating 61	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_SK_R61	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	SK	Rating 61	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_TR_R61	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	TR	Rating 61	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_US_R61	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	US	Rating 61	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMEC_ALL_0106_CC_FIRB_x2_R61	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	Other countries	Rating 61	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_x0_R62	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	Not applicable	Rating 62	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_AT_R62	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	AT	Rating 62	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_AU_R62	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	AU	Rating 62	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_BE_R62	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	BE	Rating 62	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_BG_R62	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	BG	Rating 62	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_BR_R62	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	BR	Rating 62	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_CA_R62	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	CA	Rating 62	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_CH_R62	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	CH	Rating 62	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_CN_R62	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	CN	Rating 62	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_CY_R62	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	CY	Rating 62	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_CZ_R62	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	CZ	Rating 62	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_DE_R62	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	DE	Rating 62	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_DK_R62	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	DK	Rating 62	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_EE_R62	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	EE	Rating 62	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_ES_R62	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	ES	Rating 62	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_FI_R62	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	FI	Rating 62	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_FR_R62	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	FR	Rating 62	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_GB_R62	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	GB	Rating 62	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_GR_R62	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	GR	Rating 62	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_HK_R62	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	HK	Rating 62	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_HR_R62	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	HR	Rating 62	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMEC_ALL_0106_CC_FIRB_HU_R62	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	HU	Rating 62	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_IE_R62	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	IE	Rating 62	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_IL_R62	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	IL	Rating 62	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_IT_R62	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	IT	Rating 62	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_JP_R62	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	JP	Rating 62	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_KR_R62	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	KR	Rating 62	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_LT_R62	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	LT	Rating 62	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_LU_R62	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	LU	Rating 62	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_LV_R62	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	LV	Rating 62	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_MT_R62	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	MT	Rating 62	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_NL_R62	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	NL	Rating 62	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_NO_R62	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	NO	Rating 62	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_PL_R62	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	PL	Rating 62	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_PT_R62	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	PT	Rating 62	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_RO_R62	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	RO	Rating 62	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_RU_R62	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	RU	Rating 62	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_SE_R62	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	SE	Rating 62	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_SG_R62	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	SG	Rating 62	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_SI_R62	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	SI	Rating 62	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_SK_R62	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	SK	Rating 62	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_TR_R62	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	TR	Rating 62	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_US_R62	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	US	Rating 62	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMEC_ALL_0106_CC_FIRB_x2_R62	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	Other countries	Rating 62	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_x0_R63	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	Not applicable	Rating 63	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_AT_R63	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	AT	Rating 63	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_AU_R63	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	AU	Rating 63	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_BE_R63	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	BE	Rating 63	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_BG_R63	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	BG	Rating 63	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_BR_R63	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	BR	Rating 63	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_CA_R63	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	CA	Rating 63	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_CH_R63	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	CH	Rating 63	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_CN_R63	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	CN	Rating 63	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_CY_R63	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	CY	Rating 63	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_CZ_R63	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	CZ	Rating 63	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_DE_R63	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	DE	Rating 63	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_DK_R63	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	DK	Rating 63	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_EE_R63	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	EE	Rating 63	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_ES_R63	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	ES	Rating 63	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_FI_R63	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	FI	Rating 63	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_FR_R63	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	FR	Rating 63	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_GB_R63	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	GB	Rating 63	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_GR_R63	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	GR	Rating 63	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_HK_R63	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	HK	Rating 63	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_HR_R63	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	HR	Rating 63	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMEC_ALL_0106_CC_FIRB_HU_R63	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	HU	Rating 63	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_IE_R63	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	IE	Rating 63	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_IL_R63	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	IL	Rating 63	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_IT_R63	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	IT	Rating 63	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_JP_R63	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	JP	Rating 63	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_KR_R63	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	KR	Rating 63	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_LT_R63	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	LT	Rating 63	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_LU_R63	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	LU	Rating 63	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_LV_R63	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	LV	Rating 63	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_MT_R63	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	MT	Rating 63	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_NL_R63	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	NL	Rating 63	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_NO_R63	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	NO	Rating 63	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_PL_R63	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	PL	Rating 63	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_PT_R63	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	PT	Rating 63	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_RO_R63	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	RO	Rating 63	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_RU_R63	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	RU	Rating 63	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_SE_R63	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	SE	Rating 63	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_SG_R63	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	SG	Rating 63	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_SI_R63	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	SI	Rating 63	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_SK_R63	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	SK	Rating 63	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_TR_R63	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	TR	Rating 63	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_US_R63	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	US	Rating 63	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMEC_ALL_0106_CC_FIRB_x2_R63	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	Other countries	Rating 63	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_x0_R64	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	Not applicable	Rating 64	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_AT_R64	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	AT	Rating 64	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_AU_R64	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	AU	Rating 64	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_BE_R64	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	BE	Rating 64	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_BG_R64	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	BG	Rating 64	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_BR_R64	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	BR	Rating 64	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_CA_R64	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	CA	Rating 64	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_CH_R64	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	CH	Rating 64	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_CN_R64	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	CN	Rating 64	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_CY_R64	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	CY	Rating 64	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_CZ_R64	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	CZ	Rating 64	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_DE_R64	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	DE	Rating 64	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_DK_R64	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	DK	Rating 64	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_EE_R64	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	EE	Rating 64	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_ES_R64	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	ES	Rating 64	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_FI_R64	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	FI	Rating 64	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_FR_R64	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	FR	Rating 64	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_GB_R64	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	GB	Rating 64	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_GR_R64	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	GR	Rating 64	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_HK_R64	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	HK	Rating 64	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_HR_R64	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	HR	Rating 64	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMEC_ALL_0106_CC_FIRB_HU_R64	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	HU	Rating 64	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_IE_R64	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	IE	Rating 64	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_IL_R64	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	IL	Rating 64	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_IT_R64	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	IT	Rating 64	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_JP_R64	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	JP	Rating 64	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_KR_R64	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	KR	Rating 64	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_LT_R64	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	LT	Rating 64	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_LU_R64	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	LU	Rating 64	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_LV_R64	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	LV	Rating 64	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_MT_R64	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	MT	Rating 64	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_NL_R64	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	NL	Rating 64	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_NO_R64	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	NO	Rating 64	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_PL_R64	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	PL	Rating 64	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_PT_R64	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	PT	Rating 64	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_RO_R64	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	RO	Rating 64	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_RU_R64	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	RU	Rating 64	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_SE_R64	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	SE	Rating 64	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_SG_R64	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	SG	Rating 64	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_SI_R64	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	SI	Rating 64	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_SK_R64	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	SK	Rating 64	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_TR_R64	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	TR	Rating 64	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_US_R64	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	US	Rating 64	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMEC_ALL_0106_CC_FIRB_x2_R64	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	Other countries	Rating 64	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_x0_R65	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	Not applicable	Rating 65	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_AT_R65	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	AT	Rating 65	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_AU_R65	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	AU	Rating 65	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_BE_R65	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	BE	Rating 65	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_BG_R65	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	BG	Rating 65	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_BR_R65	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	BR	Rating 65	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_CA_R65	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	CA	Rating 65	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_CH_R65	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	CH	Rating 65	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_CN_R65	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	CN	Rating 65	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_CY_R65	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	CY	Rating 65	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_CZ_R65	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	CZ	Rating 65	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_DE_R65	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	DE	Rating 65	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_DK_R65	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	DK	Rating 65	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_EE_R65	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	EE	Rating 65	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_ES_R65	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	ES	Rating 65	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_FI_R65	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	FI	Rating 65	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_FR_R65	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	FR	Rating 65	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_GB_R65	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	GB	Rating 65	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_GR_R65	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	GR	Rating 65	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_HK_R65	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	HK	Rating 65	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_HR_R65	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	HR	Rating 65	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMEC_ALL_0106_CC_FIRB_HU_R65	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	HU	Rating 65	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_IE_R65	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	IE	Rating 65	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_IL_R65	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	IL	Rating 65	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_IT_R65	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	IT	Rating 65	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_JP_R65	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	JP	Rating 65	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_KR_R65	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	KR	Rating 65	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_LT_R65	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	LT	Rating 65	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_LU_R65	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	LU	Rating 65	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_LV_R65	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	LV	Rating 65	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_MT_R65	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	MT	Rating 65	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_NL_R65	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	NL	Rating 65	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_NO_R65	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	NO	Rating 65	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_PL_R65	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	PL	Rating 65	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_PT_R65	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	PT	Rating 65	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_RO_R65	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	RO	Rating 65	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_RU_R65	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	RU	Rating 65	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_SE_R65	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	SE	Rating 65	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_SG_R65	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	SG	Rating 65	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_SI_R65	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	SI	Rating 65	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_SK_R65	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	SK	Rating 65	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_TR_R65	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	TR	Rating 65	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_US_R65	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	US	Rating 65	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMEC_ALL_0106_CC_FIRB_x2_R65	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	Other countries	Rating 65	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_x0_R66	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	Not applicable	Rating 66	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_AT_R66	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	AT	Rating 66	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_AU_R66	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	AU	Rating 66	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_BE_R66	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	BE	Rating 66	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_BG_R66	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	BG	Rating 66	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_BR_R66	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	BR	Rating 66	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_CA_R66	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	CA	Rating 66	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_CH_R66	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	CH	Rating 66	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_CN_R66	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	CN	Rating 66	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_CY_R66	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	CY	Rating 66	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_CZ_R66	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	CZ	Rating 66	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_DE_R66	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	DE	Rating 66	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_DK_R66	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	DK	Rating 66	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_EE_R66	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	EE	Rating 66	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_ES_R66	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	ES	Rating 66	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_FI_R66	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	FI	Rating 66	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_FR_R66	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	FR	Rating 66	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_GB_R66	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	GB	Rating 66	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_GR_R66	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	GR	Rating 66	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_HK_R66	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	HK	Rating 66	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_HR_R66	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	HR	Rating 66	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMEC_ALL_0106_CC_FIRB_HU_R66	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	HU	Rating 66	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_IE_R66	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	IE	Rating 66	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_IL_R66	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	IL	Rating 66	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_IT_R66	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	IT	Rating 66	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_JP_R66	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	JP	Rating 66	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_KR_R66	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	KR	Rating 66	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_LT_R66	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	LT	Rating 66	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_LU_R66	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	LU	Rating 66	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_LV_R66	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	LV	Rating 66	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_MT_R66	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	MT	Rating 66	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_NL_R66	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	NL	Rating 66	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_NO_R66	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	NO	Rating 66	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_PL_R66	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	PL	Rating 66	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_PT_R66	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	PT	Rating 66	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_RO_R66	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	RO	Rating 66	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_RU_R66	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	RU	Rating 66	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_SE_R66	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	SE	Rating 66	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_SG_R66	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	SG	Rating 66	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_SI_R66	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	SI	Rating 66	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_SK_R66	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	SK	Rating 66	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_TR_R66	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	TR	Rating 66	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_US_R66	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	US	Rating 66	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMEC_ALL_0106_CC_FIRB_x2_R66	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	Other countries	Rating 66	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_x0_R67	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	Not applicable	Rating 67	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_AT_R67	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	AT	Rating 67	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_AU_R67	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	AU	Rating 67	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_BE_R67	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	BE	Rating 67	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_BG_R67	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	BG	Rating 67	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_BR_R67	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	BR	Rating 67	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_CA_R67	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	CA	Rating 67	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_CH_R67	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	CH	Rating 67	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_CN_R67	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	CN	Rating 67	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_CY_R67	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	CY	Rating 67	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_CZ_R67	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	CZ	Rating 67	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_DE_R67	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	DE	Rating 67	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_DK_R67	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	DK	Rating 67	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_EE_R67	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	EE	Rating 67	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_ES_R67	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	ES	Rating 67	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_FI_R67	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	FI	Rating 67	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_FR_R67	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	FR	Rating 67	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_GB_R67	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	GB	Rating 67	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_GR_R67	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	GR	Rating 67	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_HK_R67	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	HK	Rating 67	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_HR_R67	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	HR	Rating 67	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMEC_ALL_0106_CC_FIRB_HU_R67	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	HU	Rating 67	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_IE_R67	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	IE	Rating 67	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_IL_R67	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	IL	Rating 67	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_IT_R67	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	IT	Rating 67	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_JP_R67	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	JP	Rating 67	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_KR_R67	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	KR	Rating 67	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_LT_R67	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	LT	Rating 67	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_LU_R67	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	LU	Rating 67	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_LV_R67	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	LV	Rating 67	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_MT_R67	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	MT	Rating 67	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_NL_R67	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	NL	Rating 67	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_NO_R67	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	NO	Rating 67	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_PL_R67	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	PL	Rating 67	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_PT_R67	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	PT	Rating 67	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_RO_R67	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	RO	Rating 67	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_RU_R67	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	RU	Rating 67	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_SE_R67	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	SE	Rating 67	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_SG_R67	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	SG	Rating 67	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_SI_R67	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	SI	Rating 67	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_SK_R67	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	SK	Rating 67	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_TR_R67	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	TR	Rating 67	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_US_R67	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	US	Rating 67	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMEC_ALL_0106_CC_FIRB_x2_R67	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	Other countries	Rating 67	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_x0_R68	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	Not applicable	Rating 68	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_AT_R68	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	AT	Rating 68	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_AU_R68	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	AU	Rating 68	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_BE_R68	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	BE	Rating 68	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_BG_R68	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	BG	Rating 68	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_BR_R68	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	BR	Rating 68	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_CA_R68	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	CA	Rating 68	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_CH_R68	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	CH	Rating 68	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_CN_R68	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	CN	Rating 68	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_CY_R68	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	CY	Rating 68	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_CZ_R68	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	CZ	Rating 68	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_DE_R68	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	DE	Rating 68	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_DK_R68	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	DK	Rating 68	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_EE_R68	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	EE	Rating 68	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_ES_R68	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	ES	Rating 68	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_FI_R68	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	FI	Rating 68	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_FR_R68	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	FR	Rating 68	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_GB_R68	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	GB	Rating 68	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_GR_R68	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	GR	Rating 68	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_HK_R68	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	HK	Rating 68	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_HR_R68	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	HR	Rating 68	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMEC_ALL_0106_CC_FIRB_HU_R68	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	HU	Rating 68	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_IE_R68	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	IE	Rating 68	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_IL_R68	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	IL	Rating 68	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_IT_R68	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	IT	Rating 68	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_JP_R68	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	JP	Rating 68	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_KR_R68	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	KR	Rating 68	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_LT_R68	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	LT	Rating 68	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_LU_R68	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	LU	Rating 68	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_LV_R68	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	LV	Rating 68	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_MT_R68	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	MT	Rating 68	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_NL_R68	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	NL	Rating 68	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_NO_R68	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	NO	Rating 68	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_PL_R68	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	PL	Rating 68	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_PT_R68	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	PT	Rating 68	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_RO_R68	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	RO	Rating 68	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_RU_R68	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	RU	Rating 68	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_SE_R68	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	SE	Rating 68	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_SG_R68	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	SG	Rating 68	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_SI_R68	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	SI	Rating 68	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_SK_R68	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	SK	Rating 68	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_TR_R68	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	TR	Rating 68	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_US_R68	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	US	Rating 68	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMEC_ALL_0106_CC_FIRB_x2_R68	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	Other countries	Rating 68	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_x0_R69	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	Not applicable	Rating 69	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_AT_R69	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	AT	Rating 69	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_AU_R69	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	AU	Rating 69	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_BE_R69	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	BE	Rating 69	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_BG_R69	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	BG	Rating 69	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_BR_R69	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	BR	Rating 69	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_CA_R69	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	CA	Rating 69	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_CH_R69	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	CH	Rating 69	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_CN_R69	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	CN	Rating 69	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_CY_R69	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	CY	Rating 69	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_CZ_R69	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	CZ	Rating 69	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_DE_R69	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	DE	Rating 69	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_DK_R69	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	DK	Rating 69	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_EE_R69	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	EE	Rating 69	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_ES_R69	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	ES	Rating 69	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_FI_R69	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	FI	Rating 69	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_FR_R69	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	FR	Rating 69	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_GB_R69	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	GB	Rating 69	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_GR_R69	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	GR	Rating 69	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_HK_R69	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	HK	Rating 69	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_HR_R69	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	HR	Rating 69	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMEC_ALL_0106_CC_FIRB_HU_R69	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	HU	Rating 69	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_IE_R69	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	IE	Rating 69	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_IL_R69	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	IL	Rating 69	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_IT_R69	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	IT	Rating 69	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_JP_R69	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	JP	Rating 69	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_KR_R69	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	KR	Rating 69	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_LT_R69	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	LT	Rating 69	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_LU_R69	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	LU	Rating 69	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_LV_R69	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	LV	Rating 69	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_MT_R69	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	MT	Rating 69	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_NL_R69	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	NL	Rating 69	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_NO_R69	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	NO	Rating 69	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_PL_R69	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	PL	Rating 69	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_PT_R69	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	PT	Rating 69	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_RO_R69	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	RO	Rating 69	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_RU_R69	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	RU	Rating 69	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_SE_R69	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	SE	Rating 69	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_SG_R69	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	SG	Rating 69	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_SI_R69	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	SI	Rating 69	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_SK_R69	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	SK	Rating 69	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_TR_R69	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	TR	Rating 69	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_US_R69	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	US	Rating 69	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMEC_ALL_0106_CC_FIRB_x2_R69	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	Other countries	Rating 69	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_x0_R70	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	Not applicable	Rating 70	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_AT_R70	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	AT	Rating 70	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_AU_R70	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	AU	Rating 70	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_BE_R70	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	BE	Rating 70	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_BG_R70	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	BG	Rating 70	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_BR_R70	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	BR	Rating 70	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_CA_R70	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	CA	Rating 70	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_CH_R70	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	CH	Rating 70	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_CN_R70	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	CN	Rating 70	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_CY_R70	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	CY	Rating 70	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_CZ_R70	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	CZ	Rating 70	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_DE_R70	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	DE	Rating 70	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_DK_R70	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	DK	Rating 70	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_EE_R70	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	EE	Rating 70	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_ES_R70	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	ES	Rating 70	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_FI_R70	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	FI	Rating 70	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_FR_R70	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	FR	Rating 70	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_GB_R70	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	GB	Rating 70	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_GR_R70	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	GR	Rating 70	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_HK_R70	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	HK	Rating 70	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_HR_R70	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	HR	Rating 70	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMEC_ALL_0106_CC_FIRB_HU_R70	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	HU	Rating 70	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_IE_R70	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	IE	Rating 70	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_IL_R70	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	IL	Rating 70	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_IT_R70	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	IT	Rating 70	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_JP_R70	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	JP	Rating 70	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_KR_R70	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	KR	Rating 70	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_LT_R70	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	LT	Rating 70	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_LU_R70	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	LU	Rating 70	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_LV_R70	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	LV	Rating 70	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_MT_R70	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	MT	Rating 70	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_NL_R70	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	NL	Rating 70	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_NO_R70	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	NO	Rating 70	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_PL_R70	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	PL	Rating 70	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_PT_R70	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	PT	Rating 70	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_RO_R70	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	RO	Rating 70	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_RU_R70	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	RU	Rating 70	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_SE_R70	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	SE	Rating 70	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_SG_R70	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	SG	Rating 70	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_SI_R70	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	SI	Rating 70	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_SK_R70	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	SK	Rating 70	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_TR_R70	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	TR	Rating 70	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_US_R70	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	US	Rating 70	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMEC_ALL_0106_CC_FIRB_x2_R70	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	Other countries	Rating 70	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_x0_R71	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	Not applicable	Rating 71	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_AT_R71	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	AT	Rating 71	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_AU_R71	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	AU	Rating 71	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_BE_R71	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	BE	Rating 71	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_BG_R71	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	BG	Rating 71	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_BR_R71	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	BR	Rating 71	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_CA_R71	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	CA	Rating 71	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_CH_R71	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	CH	Rating 71	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_CN_R71	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	CN	Rating 71	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_CY_R71	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	CY	Rating 71	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_CZ_R71	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	CZ	Rating 71	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_DE_R71	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	DE	Rating 71	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_DK_R71	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	DK	Rating 71	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_EE_R71	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	EE	Rating 71	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_ES_R71	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	ES	Rating 71	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_FI_R71	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	FI	Rating 71	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_FR_R71	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	FR	Rating 71	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_GB_R71	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	GB	Rating 71	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_GR_R71	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	GR	Rating 71	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_HK_R71	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	HK	Rating 71	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_HR_R71	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	HR	Rating 71	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMEC_ALL_0106_CC_FIRB_HU_R71	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	HU	Rating 71	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_IE_R71	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	IE	Rating 71	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_IL_R71	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	IL	Rating 71	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_IT_R71	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	IT	Rating 71	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_JP_R71	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	JP	Rating 71	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_KR_R71	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	KR	Rating 71	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_LT_R71	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	LT	Rating 71	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_LU_R71	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	LU	Rating 71	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_LV_R71	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	LV	Rating 71	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_MT_R71	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	MT	Rating 71	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_NL_R71	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	NL	Rating 71	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_NO_R71	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	NO	Rating 71	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_PL_R71	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	PL	Rating 71	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_PT_R71	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	PT	Rating 71	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_RO_R71	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	RO	Rating 71	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_RU_R71	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	RU	Rating 71	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_SE_R71	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	SE	Rating 71	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_SG_R71	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	SG	Rating 71	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_SI_R71	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	SI	Rating 71	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_SK_R71	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	SK	Rating 71	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_TR_R71	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	TR	Rating 71	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_US_R71	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	US	Rating 71	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMEC_ALL_0106_CC_FIRB_x2_R71	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	Other countries	Rating 71	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_x0_R72	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	Not applicable	Rating 72	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_AT_R72	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	AT	Rating 72	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_AU_R72	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	AU	Rating 72	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_BE_R72	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	BE	Rating 72	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_BG_R72	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	BG	Rating 72	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_BR_R72	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	BR	Rating 72	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_CA_R72	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	CA	Rating 72	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_CH_R72	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	CH	Rating 72	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_CN_R72	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	CN	Rating 72	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_CY_R72	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	CY	Rating 72	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_CZ_R72	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	CZ	Rating 72	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_DE_R72	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	DE	Rating 72	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_DK_R72	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	DK	Rating 72	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_EE_R72	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	EE	Rating 72	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_ES_R72	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	ES	Rating 72	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_FI_R72	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	FI	Rating 72	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_FR_R72	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	FR	Rating 72	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_GB_R72	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	GB	Rating 72	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_GR_R72	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	GR	Rating 72	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_HK_R72	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	HK	Rating 72	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_HR_R72	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	HR	Rating 72	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMEC_ALL_0106_CC_FIRB_HU_R72	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	HU	Rating 72	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_IE_R72	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	IE	Rating 72	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_IL_R72	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	IL	Rating 72	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_IT_R72	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	IT	Rating 72	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_JP_R72	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	JP	Rating 72	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_KR_R72	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	KR	Rating 72	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_LT_R72	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	LT	Rating 72	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_LU_R72	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	LU	Rating 72	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_LV_R72	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	LV	Rating 72	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_MT_R72	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	MT	Rating 72	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_NL_R72	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	NL	Rating 72	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_NO_R72	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	NO	Rating 72	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_PL_R72	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	PL	Rating 72	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_PT_R72	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	PT	Rating 72	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_RO_R72	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	RO	Rating 72	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_RU_R72	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	RU	Rating 72	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_SE_R72	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	SE	Rating 72	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_SG_R72	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	SG	Rating 72	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_SI_R72	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	SI	Rating 72	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_SK_R72	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	SK	Rating 72	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_TR_R72	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	TR	Rating 72	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_US_R72	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	US	Rating 72	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMEC_ALL_0106_CC_FIRB_x2_R72	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	Other countries	Rating 72	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_x0_R73	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	Not applicable	Rating 73	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_AT_R73	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	AT	Rating 73	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_AU_R73	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	AU	Rating 73	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_BE_R73	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	BE	Rating 73	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_BG_R73	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	BG	Rating 73	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_BR_R73	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	BR	Rating 73	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_CA_R73	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	CA	Rating 73	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_CH_R73	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	CH	Rating 73	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_CN_R73	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	CN	Rating 73	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_CY_R73	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	CY	Rating 73	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_CZ_R73	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	CZ	Rating 73	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_DE_R73	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	DE	Rating 73	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_DK_R73	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	DK	Rating 73	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_EE_R73	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	EE	Rating 73	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_ES_R73	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	ES	Rating 73	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_FI_R73	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	FI	Rating 73	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_FR_R73	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	FR	Rating 73	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_GB_R73	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	GB	Rating 73	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_GR_R73	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	GR	Rating 73	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_HK_R73	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	HK	Rating 73	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_HR_R73	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	HR	Rating 73	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMEC_ALL_0106_CC_FIRB_HU_R73	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	HU	Rating 73	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_IE_R73	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	IE	Rating 73	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_IL_R73	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	IL	Rating 73	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_IT_R73	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	IT	Rating 73	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_JP_R73	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	JP	Rating 73	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_KR_R73	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	KR	Rating 73	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_LT_R73	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	LT	Rating 73	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_LU_R73	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	LU	Rating 73	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_LV_R73	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	LV	Rating 73	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_MT_R73	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	MT	Rating 73	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_NL_R73	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	NL	Rating 73	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_NO_R73	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	NO	Rating 73	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_PL_R73	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	PL	Rating 73	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_PT_R73	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	PT	Rating 73	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_RO_R73	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	RO	Rating 73	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_RU_R73	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	RU	Rating 73	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_SE_R73	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	SE	Rating 73	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_SG_R73	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	SG	Rating 73	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_SI_R73	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	SI	Rating 73	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_SK_R73	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	SK	Rating 73	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_TR_R73	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	TR	Rating 73	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_US_R73	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	US	Rating 73	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMEC_ALL_0106_CC_FIRB_x2_R73	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	Other countries	Rating 73	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_x0_R74	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	Not applicable	Rating 74	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_AT_R74	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	AT	Rating 74	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_AU_R74	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	AU	Rating 74	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_BE_R74	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	BE	Rating 74	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_BG_R74	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	BG	Rating 74	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_BR_R74	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	BR	Rating 74	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_CA_R74	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	CA	Rating 74	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_CH_R74	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	CH	Rating 74	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_CN_R74	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	CN	Rating 74	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_CY_R74	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	CY	Rating 74	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_CZ_R74	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	CZ	Rating 74	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_DE_R74	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	DE	Rating 74	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_DK_R74	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	DK	Rating 74	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_EE_R74	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	EE	Rating 74	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_ES_R74	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	ES	Rating 74	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_FI_R74	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	FI	Rating 74	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_FR_R74	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	FR	Rating 74	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_GB_R74	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	GB	Rating 74	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_GR_R74	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	GR	Rating 74	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_HK_R74	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	HK	Rating 74	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_HR_R74	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	HR	Rating 74	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMEC_ALL_0106_CC_FIRB_HU_R74	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	HU	Rating 74	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_IE_R74	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	IE	Rating 74	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_IL_R74	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	IL	Rating 74	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_IT_R74	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	IT	Rating 74	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_JP_R74	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	JP	Rating 74	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_KR_R74	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	KR	Rating 74	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_LT_R74	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	LT	Rating 74	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_LU_R74	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	LU	Rating 74	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_LV_R74	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	LV	Rating 74	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_MT_R74	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	MT	Rating 74	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_NL_R74	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	NL	Rating 74	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_NO_R74	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	NO	Rating 74	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_PL_R74	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	PL	Rating 74	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_PT_R74	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	PT	Rating 74	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_RO_R74	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	RO	Rating 74	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_RU_R74	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	RU	Rating 74	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_SE_R74	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	SE	Rating 74	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_SG_R74	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	SG	Rating 74	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_SI_R74	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	SI	Rating 74	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_SK_R74	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	SK	Rating 74	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_TR_R74	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	TR	Rating 74	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_US_R74	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	US	Rating 74	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMEC_ALL_0106_CC_FIRB_x2_R74	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	Other countries	Rating 74	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_x0_R75	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	Not applicable	Rating 75	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_AT_R75	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	AT	Rating 75	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_AU_R75	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	AU	Rating 75	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_BE_R75	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	BE	Rating 75	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_BG_R75	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	BG	Rating 75	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_BR_R75	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	BR	Rating 75	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_CA_R75	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	CA	Rating 75	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_CH_R75	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	CH	Rating 75	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_CN_R75	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	CN	Rating 75	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_CY_R75	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	CY	Rating 75	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_CZ_R75	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	CZ	Rating 75	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_DE_R75	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	DE	Rating 75	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_DK_R75	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	DK	Rating 75	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_EE_R75	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	EE	Rating 75	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_ES_R75	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	ES	Rating 75	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_FI_R75	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	FI	Rating 75	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_FR_R75	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	FR	Rating 75	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_GB_R75	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	GB	Rating 75	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_GR_R75	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	GR	Rating 75	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_HK_R75	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	HK	Rating 75	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_HR_R75	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	HR	Rating 75	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMEC_ALL_0106_CC_FIRB_HU_R75	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	HU	Rating 75	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_IE_R75	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	IE	Rating 75	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_IL_R75	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	IL	Rating 75	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_IT_R75	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	IT	Rating 75	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_JP_R75	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	JP	Rating 75	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_KR_R75	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	KR	Rating 75	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_LT_R75	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	LT	Rating 75	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_LU_R75	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	LU	Rating 75	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_LV_R75	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	LV	Rating 75	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_MT_R75	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	MT	Rating 75	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_NL_R75	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	NL	Rating 75	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_NO_R75	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	NO	Rating 75	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_PL_R75	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	PL	Rating 75	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_PT_R75	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	PT	Rating 75	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_RO_R75	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	RO	Rating 75	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_RU_R75	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	RU	Rating 75	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_SE_R75	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	SE	Rating 75	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_SG_R75	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	SG	Rating 75	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_SI_R75	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	SI	Rating 75	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_SK_R75	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	SK	Rating 75	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_TR_R75	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	TR	Rating 75	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_US_R75	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	US	Rating 75	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMEC_ALL_0106_CC_FIRB_x2_R75	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	Other countries	Rating 75	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_x0_R76	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	Not applicable	Rating 76	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_AT_R76	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	AT	Rating 76	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_AU_R76	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	AU	Rating 76	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_BE_R76	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	BE	Rating 76	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_BG_R76	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	BG	Rating 76	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_BR_R76	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	BR	Rating 76	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_CA_R76	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	CA	Rating 76	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_CH_R76	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	CH	Rating 76	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_CN_R76	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	CN	Rating 76	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_CY_R76	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	CY	Rating 76	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_CZ_R76	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	CZ	Rating 76	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_DE_R76	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	DE	Rating 76	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_DK_R76	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	DK	Rating 76	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_EE_R76	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	EE	Rating 76	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_ES_R76	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	ES	Rating 76	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_FI_R76	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	FI	Rating 76	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_FR_R76	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	FR	Rating 76	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_GB_R76	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	GB	Rating 76	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_GR_R76	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	GR	Rating 76	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_HK_R76	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	HK	Rating 76	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_HR_R76	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	HR	Rating 76	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMEC_ALL_0106_CC_FIRB_HU_R76	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	HU	Rating 76	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_IE_R76	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	IE	Rating 76	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_IL_R76	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	IL	Rating 76	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_IT_R76	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	IT	Rating 76	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_JP_R76	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	JP	Rating 76	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_KR_R76	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	KR	Rating 76	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_LT_R76	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	LT	Rating 76	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_LU_R76	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	LU	Rating 76	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_LV_R76	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	LV	Rating 76	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_MT_R76	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	MT	Rating 76	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_NL_R76	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	NL	Rating 76	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_NO_R76	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	NO	Rating 76	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_PL_R76	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	PL	Rating 76	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_PT_R76	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	PT	Rating 76	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_RO_R76	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	RO	Rating 76	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_RU_R76	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	RU	Rating 76	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_SE_R76	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	SE	Rating 76	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_SG_R76	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	SG	Rating 76	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_SI_R76	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	SI	Rating 76	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_SK_R76	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	SK	Rating 76	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_TR_R76	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	TR	Rating 76	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_US_R76	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	US	Rating 76	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMEC_ALL_0106_CC_FIRB_x2_R76	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	Other countries	Rating 76	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_x0_R77	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	Not applicable	Rating 77	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_AT_R77	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	AT	Rating 77	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_AU_R77	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	AU	Rating 77	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_BE_R77	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	BE	Rating 77	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_BG_R77	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	BG	Rating 77	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_BR_R77	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	BR	Rating 77	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_CA_R77	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	CA	Rating 77	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_CH_R77	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	CH	Rating 77	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_CN_R77	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	CN	Rating 77	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_CY_R77	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	CY	Rating 77	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_CZ_R77	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	CZ	Rating 77	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_DE_R77	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	DE	Rating 77	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_DK_R77	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	DK	Rating 77	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_EE_R77	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	EE	Rating 77	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_ES_R77	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	ES	Rating 77	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_FI_R77	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	FI	Rating 77	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_FR_R77	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	FR	Rating 77	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_GB_R77	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	GB	Rating 77	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_GR_R77	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	GR	Rating 77	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_HK_R77	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	HK	Rating 77	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_HR_R77	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	HR	Rating 77	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMEC_ALL_0106_CC_FIRB_HU_R77	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	HU	Rating 77	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_IE_R77	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	IE	Rating 77	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_IL_R77	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	IL	Rating 77	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_IT_R77	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	IT	Rating 77	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_JP_R77	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	JP	Rating 77	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_KR_R77	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	KR	Rating 77	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_LT_R77	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	LT	Rating 77	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_LU_R77	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	LU	Rating 77	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_LV_R77	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	LV	Rating 77	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_MT_R77	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	MT	Rating 77	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_NL_R77	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	NL	Rating 77	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_NO_R77	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	NO	Rating 77	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_PL_R77	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	PL	Rating 77	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_PT_R77	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	PT	Rating 77	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_RO_R77	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	RO	Rating 77	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_RU_R77	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	RU	Rating 77	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_SE_R77	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	SE	Rating 77	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_SG_R77	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	SG	Rating 77	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_SI_R77	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	SI	Rating 77	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_SK_R77	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	SK	Rating 77	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_TR_R77	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	TR	Rating 77	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_US_R77	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	US	Rating 77	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMEC_ALL_0106_CC_FIRB_x2_R77	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	Other countries	Rating 77	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_x0_R78	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	Not applicable	Rating 78	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_AT_R78	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	AT	Rating 78	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_AU_R78	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	AU	Rating 78	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_BE_R78	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	BE	Rating 78	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_BG_R78	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	BG	Rating 78	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_BR_R78	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	BR	Rating 78	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_CA_R78	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	CA	Rating 78	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_CH_R78	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	CH	Rating 78	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_CN_R78	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	CN	Rating 78	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_CY_R78	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	CY	Rating 78	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_CZ_R78	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	CZ	Rating 78	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_DE_R78	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	DE	Rating 78	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_DK_R78	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	DK	Rating 78	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_EE_R78	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	EE	Rating 78	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_ES_R78	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	ES	Rating 78	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_FI_R78	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	FI	Rating 78	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_FR_R78	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	FR	Rating 78	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_GB_R78	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	GB	Rating 78	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_GR_R78	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	GR	Rating 78	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_HK_R78	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	HK	Rating 78	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_HR_R78	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	HR	Rating 78	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMEC_ALL_0106_CC_FIRB_HU_R78	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	HU	Rating 78	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_IE_R78	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	IE	Rating 78	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_IL_R78	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	IL	Rating 78	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_IT_R78	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	IT	Rating 78	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_JP_R78	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	JP	Rating 78	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_KR_R78	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	KR	Rating 78	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_LT_R78	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	LT	Rating 78	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_LU_R78	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	LU	Rating 78	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_LV_R78	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	LV	Rating 78	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_MT_R78	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	MT	Rating 78	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_NL_R78	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	NL	Rating 78	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_NO_R78	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	NO	Rating 78	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_PL_R78	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	PL	Rating 78	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_PT_R78	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	PT	Rating 78	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_RO_R78	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	RO	Rating 78	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_RU_R78	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	RU	Rating 78	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_SE_R78	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	SE	Rating 78	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_SG_R78	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	SG	Rating 78	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_SI_R78	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	SI	Rating 78	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_SK_R78	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	SK	Rating 78	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_TR_R78	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	TR	Rating 78	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_US_R78	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	US	Rating 78	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMEC_ALL_0106_CC_FIRB_x2_R78	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	Other countries	Rating 78	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_x0_R79	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	Not applicable	Rating 79	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_AT_R79	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	AT	Rating 79	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_AU_R79	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	AU	Rating 79	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_BE_R79	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	BE	Rating 79	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_BG_R79	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	BG	Rating 79	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_BR_R79	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	BR	Rating 79	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_CA_R79	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	CA	Rating 79	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_CH_R79	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	CH	Rating 79	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_CN_R79	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	CN	Rating 79	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_CY_R79	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	CY	Rating 79	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_CZ_R79	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	CZ	Rating 79	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_DE_R79	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	DE	Rating 79	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_DK_R79	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	DK	Rating 79	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_EE_R79	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	EE	Rating 79	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_ES_R79	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	ES	Rating 79	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_FI_R79	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	FI	Rating 79	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_FR_R79	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	FR	Rating 79	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_GB_R79	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	GB	Rating 79	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_GR_R79	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	GR	Rating 79	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_HK_R79	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	HK	Rating 79	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_HR_R79	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	HR	Rating 79	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMEC_ALL_0106_CC_FIRB_HU_R79	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	HU	Rating 79	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_IE_R79	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	IE	Rating 79	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_IL_R79	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	IL	Rating 79	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_IT_R79	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	IT	Rating 79	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_JP_R79	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	JP	Rating 79	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_KR_R79	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	KR	Rating 79	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_LT_R79	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	LT	Rating 79	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_LU_R79	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	LU	Rating 79	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_LV_R79	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	LV	Rating 79	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_MT_R79	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	MT	Rating 79	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_NL_R79	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	NL	Rating 79	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_NO_R79	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	NO	Rating 79	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_PL_R79	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	PL	Rating 79	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_PT_R79	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	PT	Rating 79	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_RO_R79	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	RO	Rating 79	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_RU_R79	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	RU	Rating 79	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_SE_R79	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	SE	Rating 79	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_SG_R79	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	SG	Rating 79	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_SI_R79	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	SI	Rating 79	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_SK_R79	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	SK	Rating 79	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_TR_R79	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	TR	Rating 79	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_US_R79	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	US	Rating 79	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMEC_ALL_0106_CC_FIRB_x2_R79	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	Other countries	Rating 79	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_x0_R80	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	Not applicable	Rating 80	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_AT_R80	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	AT	Rating 80	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_AU_R80	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	AU	Rating 80	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_BE_R80	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	BE	Rating 80	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_BG_R80	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	BG	Rating 80	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_BR_R80	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	BR	Rating 80	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_CA_R80	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	CA	Rating 80	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_CH_R80	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	CH	Rating 80	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_CN_R80	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	CN	Rating 80	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_CY_R80	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	CY	Rating 80	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_CZ_R80	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	CZ	Rating 80	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_DE_R80	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	DE	Rating 80	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_DK_R80	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	DK	Rating 80	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_EE_R80	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	EE	Rating 80	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_ES_R80	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	ES	Rating 80	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_FI_R80	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	FI	Rating 80	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_FR_R80	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	FR	Rating 80	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_GB_R80	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	GB	Rating 80	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_GR_R80	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	GR	Rating 80	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_HK_R80	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	HK	Rating 80	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_HR_R80	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	HR	Rating 80	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMEC_ALL_0106_CC_FIRB_HU_R80	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	HU	Rating 80	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_IE_R80	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	IE	Rating 80	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_IL_R80	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	IL	Rating 80	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_IT_R80	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	IT	Rating 80	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_JP_R80	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	JP	Rating 80	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_KR_R80	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	KR	Rating 80	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_LT_R80	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	LT	Rating 80	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_LU_R80	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	LU	Rating 80	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_LV_R80	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	LV	Rating 80	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_MT_R80	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	MT	Rating 80	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_NL_R80	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	NL	Rating 80	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_NO_R80	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	NO	Rating 80	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_PL_R80	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	PL	Rating 80	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_PT_R80	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	PT	Rating 80	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_RO_R80	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	RO	Rating 80	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_RU_R80	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	RU	Rating 80	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_SE_R80	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	SE	Rating 80	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_SG_R80	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	SG	Rating 80	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_SI_R80	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	SI	Rating 80	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_SK_R80	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	SK	Rating 80	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_TR_R80	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	TR	Rating 80	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_US_R80	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	US	Rating 80	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMEC_ALL_0106_CC_FIRB_x2_R80	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	Other countries	Rating 80	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_x0_R81	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	Not applicable	Rating 81	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_AT_R81	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	AT	Rating 81	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_AU_R81	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	AU	Rating 81	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_BE_R81	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	BE	Rating 81	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_BG_R81	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	BG	Rating 81	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_BR_R81	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	BR	Rating 81	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_CA_R81	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	CA	Rating 81	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_CH_R81	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	CH	Rating 81	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_CN_R81	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	CN	Rating 81	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_CY_R81	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	CY	Rating 81	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_CZ_R81	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	CZ	Rating 81	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_DE_R81	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	DE	Rating 81	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_DK_R81	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	DK	Rating 81	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_EE_R81	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	EE	Rating 81	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_ES_R81	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	ES	Rating 81	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_FI_R81	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	FI	Rating 81	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_FR_R81	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	FR	Rating 81	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_GB_R81	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	GB	Rating 81	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_GR_R81	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	GR	Rating 81	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_HK_R81	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	HK	Rating 81	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_HR_R81	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	HR	Rating 81	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMEC_ALL_0106_CC_FIRB_HU_R81	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	HU	Rating 81	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_IE_R81	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	IE	Rating 81	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_IL_R81	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	IL	Rating 81	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_IT_R81	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	IT	Rating 81	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_JP_R81	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	JP	Rating 81	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_KR_R81	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	KR	Rating 81	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_LT_R81	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	LT	Rating 81	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_LU_R81	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	LU	Rating 81	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_LV_R81	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	LV	Rating 81	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_MT_R81	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	MT	Rating 81	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_NL_R81	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	NL	Rating 81	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_NO_R81	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	NO	Rating 81	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_PL_R81	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	PL	Rating 81	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_PT_R81	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	PT	Rating 81	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_RO_R81	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	RO	Rating 81	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_RU_R81	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	RU	Rating 81	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_SE_R81	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	SE	Rating 81	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_SG_R81	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	SG	Rating 81	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_SI_R81	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	SI	Rating 81	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_SK_R81	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	SK	Rating 81	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_TR_R81	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	TR	Rating 81	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_US_R81	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	US	Rating 81	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMEC_ALL_0106_CC_FIRB_x2_R81	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	Other countries	Rating 81	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_x0_R82	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	Not applicable	Rating 82	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_AT_R82	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	AT	Rating 82	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_AU_R82	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	AU	Rating 82	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_BE_R82	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	BE	Rating 82	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_BG_R82	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	BG	Rating 82	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_BR_R82	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	BR	Rating 82	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_CA_R82	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	CA	Rating 82	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_CH_R82	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	CH	Rating 82	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_CN_R82	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	CN	Rating 82	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_CY_R82	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	CY	Rating 82	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_CZ_R82	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	CZ	Rating 82	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_DE_R82	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	DE	Rating 82	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_DK_R82	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	DK	Rating 82	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_EE_R82	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	EE	Rating 82	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_ES_R82	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	ES	Rating 82	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_FI_R82	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	FI	Rating 82	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_FR_R82	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	FR	Rating 82	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_GB_R82	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	GB	Rating 82	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_GR_R82	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	GR	Rating 82	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_HK_R82	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	HK	Rating 82	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_HR_R82	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	HR	Rating 82	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMEC_ALL_0106_CC_FIRB_HU_R82	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	HU	Rating 82	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_IE_R82	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	IE	Rating 82	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_IL_R82	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	IL	Rating 82	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_IT_R82	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	IT	Rating 82	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_JP_R82	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	JP	Rating 82	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_KR_R82	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	KR	Rating 82	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_LT_R82	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	LT	Rating 82	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_LU_R82	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	LU	Rating 82	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_LV_R82	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	LV	Rating 82	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_MT_R82	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	MT	Rating 82	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_NL_R82	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	NL	Rating 82	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_NO_R82	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	NO	Rating 82	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_PL_R82	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	PL	Rating 82	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_PT_R82	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	PT	Rating 82	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_RO_R82	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	RO	Rating 82	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_RU_R82	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	RU	Rating 82	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_SE_R82	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	SE	Rating 82	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_SG_R82	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	SG	Rating 82	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_SI_R82	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	SI	Rating 82	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_SK_R82	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	SK	Rating 82	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_TR_R82	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	TR	Rating 82	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_US_R82	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	US	Rating 82	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMEC_ALL_0106_CC_FIRB_x2_R82	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	Other countries	Rating 82	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_x0_R83	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	Not applicable	Rating 83	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_AT_R83	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	AT	Rating 83	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_AU_R83	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	AU	Rating 83	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_BE_R83	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	BE	Rating 83	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_BG_R83	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	BG	Rating 83	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_BR_R83	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	BR	Rating 83	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_CA_R83	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	CA	Rating 83	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_CH_R83	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	CH	Rating 83	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_CN_R83	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	CN	Rating 83	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_CY_R83	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	CY	Rating 83	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_CZ_R83	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	CZ	Rating 83	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_DE_R83	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	DE	Rating 83	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_DK_R83	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	DK	Rating 83	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_EE_R83	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	EE	Rating 83	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_ES_R83	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	ES	Rating 83	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_FI_R83	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	FI	Rating 83	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_FR_R83	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	FR	Rating 83	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_GB_R83	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	GB	Rating 83	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_GR_R83	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	GR	Rating 83	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_HK_R83	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	HK	Rating 83	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_HR_R83	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	HR	Rating 83	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMEC_ALL_0106_CC_FIRB_HU_R83	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	HU	Rating 83	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_IE_R83	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	IE	Rating 83	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_IL_R83	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	IL	Rating 83	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_IT_R83	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	IT	Rating 83	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_JP_R83	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	JP	Rating 83	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_KR_R83	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	KR	Rating 83	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_LT_R83	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	LT	Rating 83	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_LU_R83	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	LU	Rating 83	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_LV_R83	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	LV	Rating 83	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_MT_R83	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	MT	Rating 83	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_NL_R83	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	NL	Rating 83	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_NO_R83	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	NO	Rating 83	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_PL_R83	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	PL	Rating 83	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_PT_R83	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	PT	Rating 83	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_RO_R83	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	RO	Rating 83	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_RU_R83	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	RU	Rating 83	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_SE_R83	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	SE	Rating 83	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_SG_R83	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	SG	Rating 83	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_SI_R83	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	SI	Rating 83	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_SK_R83	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	SK	Rating 83	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_TR_R83	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	TR	Rating 83	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_US_R83	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	US	Rating 83	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMEC_ALL_0106_CC_FIRB_x2_R83	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	Other countries	Rating 83	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_x0_R84	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	Not applicable	Rating 84	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_AT_R84	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	AT	Rating 84	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_AU_R84	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	AU	Rating 84	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_BE_R84	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	BE	Rating 84	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_BG_R84	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	BG	Rating 84	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_BR_R84	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	BR	Rating 84	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_CA_R84	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	CA	Rating 84	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_CH_R84	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	CH	Rating 84	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_CN_R84	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	CN	Rating 84	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_CY_R84	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	CY	Rating 84	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_CZ_R84	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	CZ	Rating 84	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_DE_R84	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	DE	Rating 84	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_DK_R84	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	DK	Rating 84	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_EE_R84	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	EE	Rating 84	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_ES_R84	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	ES	Rating 84	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_FI_R84	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	FI	Rating 84	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_FR_R84	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	FR	Rating 84	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_GB_R84	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	GB	Rating 84	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_GR_R84	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	GR	Rating 84	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_HK_R84	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	HK	Rating 84	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_HR_R84	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	HR	Rating 84	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMEC_ALL_0106_CC_FIRB_HU_R84	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	HU	Rating 84	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_IE_R84	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	IE	Rating 84	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_IL_R84	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	IL	Rating 84	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_IT_R84	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	IT	Rating 84	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_JP_R84	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	JP	Rating 84	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_KR_R84	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	KR	Rating 84	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_LT_R84	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	LT	Rating 84	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_LU_R84	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	LU	Rating 84	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_LV_R84	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	LV	Rating 84	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_MT_R84	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	MT	Rating 84	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_NL_R84	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	NL	Rating 84	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_NO_R84	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	NO	Rating 84	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_PL_R84	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	PL	Rating 84	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_PT_R84	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	PT	Rating 84	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_RO_R84	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	RO	Rating 84	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_RU_R84	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	RU	Rating 84	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_SE_R84	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	SE	Rating 84	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_SG_R84	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	SG	Rating 84	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_SI_R84	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	SI	Rating 84	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_SK_R84	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	SK	Rating 84	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_TR_R84	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	TR	Rating 84	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_US_R84	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	US	Rating 84	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMEC_ALL_0106_CC_FIRB_x2_R84	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	Other countries	Rating 84	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_x0_R85	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	Not applicable	Rating 85	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_AT_R85	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	AT	Rating 85	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_AU_R85	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	AU	Rating 85	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_BE_R85	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	BE	Rating 85	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_BG_R85	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	BG	Rating 85	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_BR_R85	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	BR	Rating 85	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_CA_R85	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	CA	Rating 85	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_CH_R85	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	CH	Rating 85	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_CN_R85	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	CN	Rating 85	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_CY_R85	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	CY	Rating 85	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_CZ_R85	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	CZ	Rating 85	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_DE_R85	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	DE	Rating 85	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_DK_R85	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	DK	Rating 85	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_EE_R85	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	EE	Rating 85	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_ES_R85	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	ES	Rating 85	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_FI_R85	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	FI	Rating 85	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_FR_R85	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	FR	Rating 85	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_GB_R85	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	GB	Rating 85	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_GR_R85	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	GR	Rating 85	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_HK_R85	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	HK	Rating 85	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_HR_R85	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	HR	Rating 85	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMEC_ALL_0106_CC_FIRB_HU_R85	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	HU	Rating 85	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_IE_R85	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	IE	Rating 85	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_IL_R85	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	IL	Rating 85	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_IT_R85	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	IT	Rating 85	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_JP_R85	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	JP	Rating 85	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_KR_R85	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	KR	Rating 85	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_LT_R85	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	LT	Rating 85	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_LU_R85	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	LU	Rating 85	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_LV_R85	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	LV	Rating 85	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_MT_R85	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	MT	Rating 85	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_NL_R85	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	NL	Rating 85	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_NO_R85	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	NO	Rating 85	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_PL_R85	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	PL	Rating 85	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_PT_R85	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	PT	Rating 85	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_RO_R85	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	RO	Rating 85	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_RU_R85	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	RU	Rating 85	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_SE_R85	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	SE	Rating 85	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_SG_R85	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	SG	Rating 85	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_SI_R85	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	SI	Rating 85	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_SK_R85	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	SK	Rating 85	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_TR_R85	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	TR	Rating 85	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_US_R85	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	US	Rating 85	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMEC_ALL_0106_CC_FIRB_x2_R85	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	Other countries	Rating 85	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_x0_R86	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	Not applicable	Rating 86	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_AT_R86	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	AT	Rating 86	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_AU_R86	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	AU	Rating 86	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_BE_R86	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	BE	Rating 86	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_BG_R86	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	BG	Rating 86	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_BR_R86	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	BR	Rating 86	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_CA_R86	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	CA	Rating 86	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_CH_R86	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	CH	Rating 86	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_CN_R86	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	CN	Rating 86	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_CY_R86	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	CY	Rating 86	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_CZ_R86	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	CZ	Rating 86	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_DE_R86	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	DE	Rating 86	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_DK_R86	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	DK	Rating 86	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_EE_R86	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	EE	Rating 86	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_ES_R86	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	ES	Rating 86	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_FI_R86	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	FI	Rating 86	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_FR_R86	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	FR	Rating 86	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_GB_R86	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	GB	Rating 86	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_GR_R86	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	GR	Rating 86	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_HK_R86	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	HK	Rating 86	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_HR_R86	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	HR	Rating 86	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMEC_ALL_0106_CC_FIRB_HU_R86	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	HU	Rating 86	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_IE_R86	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	IE	Rating 86	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_IL_R86	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	IL	Rating 86	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_IT_R86	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	IT	Rating 86	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_JP_R86	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	JP	Rating 86	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_KR_R86	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	KR	Rating 86	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_LT_R86	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	LT	Rating 86	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_LU_R86	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	LU	Rating 86	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_LV_R86	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	LV	Rating 86	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_MT_R86	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	MT	Rating 86	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_NL_R86	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	NL	Rating 86	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_NO_R86	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	NO	Rating 86	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_PL_R86	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	PL	Rating 86	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_PT_R86	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	PT	Rating 86	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_RO_R86	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	RO	Rating 86	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_RU_R86	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	RU	Rating 86	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_SE_R86	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	SE	Rating 86	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_SG_R86	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	SG	Rating 86	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_SI_R86	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	SI	Rating 86	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_SK_R86	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	SK	Rating 86	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_TR_R86	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	TR	Rating 86	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_US_R86	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	US	Rating 86	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMEC_ALL_0106_CC_FIRB_x2_R86	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	Other countries	Rating 86	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_x0_R87	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	Not applicable	Rating 87	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_AT_R87	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	AT	Rating 87	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_AU_R87	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	AU	Rating 87	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_BE_R87	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	BE	Rating 87	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_BG_R87	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	BG	Rating 87	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_BR_R87	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	BR	Rating 87	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_CA_R87	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	CA	Rating 87	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_CH_R87	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	CH	Rating 87	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_CN_R87	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	CN	Rating 87	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_CY_R87	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	CY	Rating 87	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_CZ_R87	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	CZ	Rating 87	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_DE_R87	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	DE	Rating 87	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_DK_R87	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	DK	Rating 87	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_EE_R87	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	EE	Rating 87	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_ES_R87	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	ES	Rating 87	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_FI_R87	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	FI	Rating 87	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_FR_R87	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	FR	Rating 87	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_GB_R87	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	GB	Rating 87	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_GR_R87	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	GR	Rating 87	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_HK_R87	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	HK	Rating 87	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_HR_R87	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	HR	Rating 87	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMEC_ALL_0106_CC_FIRB_HU_R87	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	HU	Rating 87	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_IE_R87	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	IE	Rating 87	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_IL_R87	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	IL	Rating 87	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_IT_R87	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	IT	Rating 87	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_JP_R87	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	JP	Rating 87	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_KR_R87	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	KR	Rating 87	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_LT_R87	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	LT	Rating 87	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_LU_R87	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	LU	Rating 87	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_LV_R87	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	LV	Rating 87	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_MT_R87	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	MT	Rating 87	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_NL_R87	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	NL	Rating 87	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_NO_R87	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	NO	Rating 87	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_PL_R87	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	PL	Rating 87	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_PT_R87	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	PT	Rating 87	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_RO_R87	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	RO	Rating 87	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_RU_R87	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	RU	Rating 87	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_SE_R87	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	SE	Rating 87	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_SG_R87	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	SG	Rating 87	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_SI_R87	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	SI	Rating 87	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_SK_R87	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	SK	Rating 87	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_TR_R87	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	TR	Rating 87	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_US_R87	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	US	Rating 87	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMEC_ALL_0106_CC_FIRB_x2_R87	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	Other countries	Rating 87	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_x0_R88	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	Not applicable	Rating 88	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_AT_R88	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	AT	Rating 88	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_AU_R88	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	AU	Rating 88	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_BE_R88	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	BE	Rating 88	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_BG_R88	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	BG	Rating 88	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_BR_R88	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	BR	Rating 88	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_CA_R88	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	CA	Rating 88	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_CH_R88	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	CH	Rating 88	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_CN_R88	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	CN	Rating 88	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_CY_R88	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	CY	Rating 88	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_CZ_R88	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	CZ	Rating 88	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_DE_R88	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	DE	Rating 88	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_DK_R88	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	DK	Rating 88	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_EE_R88	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	EE	Rating 88	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_ES_R88	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	ES	Rating 88	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_FI_R88	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	FI	Rating 88	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_FR_R88	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	FR	Rating 88	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_GB_R88	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	GB	Rating 88	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_GR_R88	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	GR	Rating 88	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_HK_R88	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	HK	Rating 88	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_HR_R88	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	HR	Rating 88	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMEC_ALL_0106_CC_FIRB_HU_R88	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	HU	Rating 88	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_IE_R88	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	IE	Rating 88	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_IL_R88	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	IL	Rating 88	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_IT_R88	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	IT	Rating 88	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_JP_R88	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	JP	Rating 88	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_KR_R88	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	KR	Rating 88	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_LT_R88	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	LT	Rating 88	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_LU_R88	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	LU	Rating 88	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_LV_R88	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	LV	Rating 88	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_MT_R88	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	MT	Rating 88	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_NL_R88	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	NL	Rating 88	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_NO_R88	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	NO	Rating 88	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_PL_R88	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	PL	Rating 88	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_PT_R88	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	PT	Rating 88	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_RO_R88	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	RO	Rating 88	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_RU_R88	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	RU	Rating 88	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_SE_R88	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	SE	Rating 88	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_SG_R88	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	SG	Rating 88	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_SI_R88	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	SI	Rating 88	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_SK_R88	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	SK	Rating 88	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_TR_R88	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	TR	Rating 88	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_US_R88	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	US	Rating 88	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMEC_ALL_0106_CC_FIRB_x2_R88	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	Other countries	Rating 88	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_x0_R89	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	Not applicable	Rating 89	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_AT_R89	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	AT	Rating 89	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_AU_R89	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	AU	Rating 89	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_BE_R89	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	BE	Rating 89	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_BG_R89	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	BG	Rating 89	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_BR_R89	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	BR	Rating 89	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_CA_R89	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	CA	Rating 89	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_CH_R89	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	CH	Rating 89	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_CN_R89	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	CN	Rating 89	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_CY_R89	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	CY	Rating 89	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_CZ_R89	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	CZ	Rating 89	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_DE_R89	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	DE	Rating 89	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_DK_R89	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	DK	Rating 89	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_EE_R89	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	EE	Rating 89	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_ES_R89	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	ES	Rating 89	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_FI_R89	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	FI	Rating 89	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_FR_R89	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	FR	Rating 89	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_GB_R89	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	GB	Rating 89	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_GR_R89	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	GR	Rating 89	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_HK_R89	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	HK	Rating 89	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_HR_R89	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	HR	Rating 89	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMEC_ALL_0106_CC_FIRB_HU_R89	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	HU	Rating 89	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_IE_R89	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	IE	Rating 89	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_IL_R89	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	IL	Rating 89	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_IT_R89	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	IT	Rating 89	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_JP_R89	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	JP	Rating 89	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_KR_R89	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	KR	Rating 89	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_LT_R89	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	LT	Rating 89	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_LU_R89	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	LU	Rating 89	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_LV_R89	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	LV	Rating 89	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_MT_R89	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	MT	Rating 89	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_NL_R89	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	NL	Rating 89	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_NO_R89	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	NO	Rating 89	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_PL_R89	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	PL	Rating 89	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_PT_R89	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	PT	Rating 89	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_RO_R89	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	RO	Rating 89	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_RU_R89	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	RU	Rating 89	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_SE_R89	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	SE	Rating 89	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_SG_R89	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	SG	Rating 89	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_SI_R89	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	SI	Rating 89	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_SK_R89	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	SK	Rating 89	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_TR_R89	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	TR	Rating 89	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_US_R89	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	US	Rating 89	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMEC_ALL_0106_CC_FIRB_x2_R89	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	Other countries	Rating 89	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_x0_R90	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	Not applicable	Rating 90	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_AT_R90	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	AT	Rating 90	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_AU_R90	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	AU	Rating 90	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_BE_R90	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	BE	Rating 90	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_BG_R90	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	BG	Rating 90	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_BR_R90	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	BR	Rating 90	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_CA_R90	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	CA	Rating 90	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_CH_R90	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	CH	Rating 90	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_CN_R90	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	CN	Rating 90	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_CY_R90	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	CY	Rating 90	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_CZ_R90	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	CZ	Rating 90	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_DE_R90	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	DE	Rating 90	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_DK_R90	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	DK	Rating 90	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_EE_R90	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	EE	Rating 90	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_ES_R90	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	ES	Rating 90	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_FI_R90	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	FI	Rating 90	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_FR_R90	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	FR	Rating 90	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_GB_R90	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	GB	Rating 90	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_GR_R90	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	GR	Rating 90	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_HK_R90	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	HK	Rating 90	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_HR_R90	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	HR	Rating 90	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMEC_ALL_0106_CC_FIRB_HU_R90	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	HU	Rating 90	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_IE_R90	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	IE	Rating 90	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_IL_R90	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	IL	Rating 90	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_IT_R90	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	IT	Rating 90	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_JP_R90	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	JP	Rating 90	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_KR_R90	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	KR	Rating 90	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_LT_R90	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	LT	Rating 90	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_LU_R90	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	LU	Rating 90	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_LV_R90	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	LV	Rating 90	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_MT_R90	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	MT	Rating 90	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_NL_R90	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	NL	Rating 90	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_NO_R90	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	NO	Rating 90	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_PL_R90	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	PL	Rating 90	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_PT_R90	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	PT	Rating 90	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_RO_R90	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	RO	Rating 90	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_RU_R90	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	RU	Rating 90	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_SE_R90	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	SE	Rating 90	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_SG_R90	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	SG	Rating 90	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_SI_R90	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	SI	Rating 90	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_SK_R90	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	SK	Rating 90	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_TR_R90	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	TR	Rating 90	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_US_R90	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	US	Rating 90	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMEC_ALL_0106_CC_FIRB_x2_R90	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	Other countries	Rating 90	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_x0_R91	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	Not applicable	Rating 91	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_AT_R91	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	AT	Rating 91	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_AU_R91	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	AU	Rating 91	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_BE_R91	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	BE	Rating 91	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_BG_R91	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	BG	Rating 91	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_BR_R91	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	BR	Rating 91	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_CA_R91	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	CA	Rating 91	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_CH_R91	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	CH	Rating 91	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_CN_R91	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	CN	Rating 91	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_CY_R91	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	CY	Rating 91	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_CZ_R91	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	CZ	Rating 91	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_DE_R91	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	DE	Rating 91	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_DK_R91	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	DK	Rating 91	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_EE_R91	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	EE	Rating 91	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_ES_R91	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	ES	Rating 91	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_FI_R91	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	FI	Rating 91	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_FR_R91	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	FR	Rating 91	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_GB_R91	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	GB	Rating 91	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_GR_R91	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	GR	Rating 91	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_HK_R91	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	HK	Rating 91	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_HR_R91	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	HR	Rating 91	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMEC_ALL_0106_CC_FIRB_HU_R91	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	HU	Rating 91	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_IE_R91	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	IE	Rating 91	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_IL_R91	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	IL	Rating 91	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_IT_R91	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	IT	Rating 91	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_JP_R91	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	JP	Rating 91	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_KR_R91	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	KR	Rating 91	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_LT_R91	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	LT	Rating 91	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_LU_R91	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	LU	Rating 91	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_LV_R91	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	LV	Rating 91	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_MT_R91	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	MT	Rating 91	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_NL_R91	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	NL	Rating 91	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_NO_R91	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	NO	Rating 91	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_PL_R91	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	PL	Rating 91	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_PT_R91	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	PT	Rating 91	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_RO_R91	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	RO	Rating 91	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_RU_R91	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	RU	Rating 91	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_SE_R91	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	SE	Rating 91	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_SG_R91	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	SG	Rating 91	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_SI_R91	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	SI	Rating 91	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_SK_R91	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	SK	Rating 91	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_TR_R91	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	TR	Rating 91	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_US_R91	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	US	Rating 91	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMEC_ALL_0106_CC_FIRB_x2_R91	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	Other countries	Rating 91	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_x0_R92	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	Not applicable	Rating 92	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_AT_R92	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	AT	Rating 92	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_AU_R92	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	AU	Rating 92	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_BE_R92	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	BE	Rating 92	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_BG_R92	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	BG	Rating 92	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_BR_R92	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	BR	Rating 92	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_CA_R92	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	CA	Rating 92	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_CH_R92	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	CH	Rating 92	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_CN_R92	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	CN	Rating 92	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_CY_R92	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	CY	Rating 92	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_CZ_R92	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	CZ	Rating 92	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_DE_R92	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	DE	Rating 92	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_DK_R92	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	DK	Rating 92	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_EE_R92	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	EE	Rating 92	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_ES_R92	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	ES	Rating 92	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_FI_R92	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	FI	Rating 92	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_FR_R92	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	FR	Rating 92	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_GB_R92	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	GB	Rating 92	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_GR_R92	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	GR	Rating 92	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_HK_R92	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	HK	Rating 92	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_HR_R92	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	HR	Rating 92	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMEC_ALL_0106_CC_FIRB_HU_R92	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	HU	Rating 92	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_IE_R92	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	IE	Rating 92	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_IL_R92	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	IL	Rating 92	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_IT_R92	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	IT	Rating 92	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_JP_R92	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	JP	Rating 92	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_KR_R92	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	KR	Rating 92	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_LT_R92	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	LT	Rating 92	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_LU_R92	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	LU	Rating 92	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_LV_R92	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	LV	Rating 92	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_MT_R92	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	MT	Rating 92	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_NL_R92	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	NL	Rating 92	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_NO_R92	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	NO	Rating 92	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_PL_R92	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	PL	Rating 92	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_PT_R92	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	PT	Rating 92	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_RO_R92	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	RO	Rating 92	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_RU_R92	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	RU	Rating 92	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_SE_R92	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	SE	Rating 92	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_SG_R92	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	SG	Rating 92	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_SI_R92	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	SI	Rating 92	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_SK_R92	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	SK	Rating 92	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_TR_R92	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	TR	Rating 92	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_US_R92	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	US	Rating 92	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMEC_ALL_0106_CC_FIRB_x2_R92	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	Other countries	Rating 92	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_x0_R93	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	Not applicable	Rating 93	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_AT_R93	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	AT	Rating 93	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_AU_R93	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	AU	Rating 93	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_BE_R93	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	BE	Rating 93	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_BG_R93	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	BG	Rating 93	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_BR_R93	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	BR	Rating 93	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_CA_R93	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	CA	Rating 93	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_CH_R93	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	CH	Rating 93	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_CN_R93	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	CN	Rating 93	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_CY_R93	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	CY	Rating 93	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_CZ_R93	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	CZ	Rating 93	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_DE_R93	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	DE	Rating 93	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_DK_R93	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	DK	Rating 93	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_EE_R93	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	EE	Rating 93	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_ES_R93	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	ES	Rating 93	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_FI_R93	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	FI	Rating 93	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_FR_R93	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	FR	Rating 93	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_GB_R93	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	GB	Rating 93	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_GR_R93	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	GR	Rating 93	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_HK_R93	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	HK	Rating 93	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_HR_R93	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	HR	Rating 93	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMEC_ALL_0106_CC_FIRB_HU_R93	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	HU	Rating 93	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_IE_R93	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	IE	Rating 93	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_IL_R93	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	IL	Rating 93	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_IT_R93	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	IT	Rating 93	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_JP_R93	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	JP	Rating 93	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_KR_R93	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	KR	Rating 93	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_LT_R93	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	LT	Rating 93	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_LU_R93	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	LU	Rating 93	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_LV_R93	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	LV	Rating 93	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_MT_R93	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	MT	Rating 93	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_NL_R93	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	NL	Rating 93	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_NO_R93	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	NO	Rating 93	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_PL_R93	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	PL	Rating 93	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_PT_R93	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	PT	Rating 93	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_RO_R93	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	RO	Rating 93	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_RU_R93	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	RU	Rating 93	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_SE_R93	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	SE	Rating 93	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_SG_R93	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	SG	Rating 93	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_SI_R93	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	SI	Rating 93	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_SK_R93	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	SK	Rating 93	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_TR_R93	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	TR	Rating 93	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_US_R93	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	US	Rating 93	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMEC_ALL_0106_CC_FIRB_x2_R93	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	Other countries	Rating 93	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_x0_R94	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	Not applicable	Rating 94	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_AT_R94	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	AT	Rating 94	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_AU_R94	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	AU	Rating 94	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_BE_R94	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	BE	Rating 94	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_BG_R94	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	BG	Rating 94	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_BR_R94	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	BR	Rating 94	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_CA_R94	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	CA	Rating 94	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_CH_R94	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	CH	Rating 94	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_CN_R94	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	CN	Rating 94	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_CY_R94	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	CY	Rating 94	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_CZ_R94	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	CZ	Rating 94	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_DE_R94	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	DE	Rating 94	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_DK_R94	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	DK	Rating 94	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_EE_R94	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	EE	Rating 94	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_ES_R94	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	ES	Rating 94	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_FI_R94	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	FI	Rating 94	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_FR_R94	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	FR	Rating 94	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_GB_R94	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	GB	Rating 94	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_GR_R94	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	GR	Rating 94	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_HK_R94	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	HK	Rating 94	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_HR_R94	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	HR	Rating 94	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMEC_ALL_0106_CC_FIRB_HU_R94	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	HU	Rating 94	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_IE_R94	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	IE	Rating 94	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_IL_R94	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	IL	Rating 94	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_IT_R94	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	IT	Rating 94	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_JP_R94	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	JP	Rating 94	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_KR_R94	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	KR	Rating 94	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_LT_R94	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	LT	Rating 94	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_LU_R94	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	LU	Rating 94	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_LV_R94	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	LV	Rating 94	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_MT_R94	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	MT	Rating 94	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_NL_R94	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	NL	Rating 94	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_NO_R94	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	NO	Rating 94	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_PL_R94	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	PL	Rating 94	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_PT_R94	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	PT	Rating 94	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_RO_R94	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	RO	Rating 94	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_RU_R94	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	RU	Rating 94	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_SE_R94	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	SE	Rating 94	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_SG_R94	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	SG	Rating 94	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_SI_R94	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	SI	Rating 94	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_SK_R94	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	SK	Rating 94	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_TR_R94	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	TR	Rating 94	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_US_R94	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	US	Rating 94	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMEC_ALL_0106_CC_FIRB_x2_R94	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	Other countries	Rating 94	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_x0_R95	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	Not applicable	Rating 95	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_AT_R95	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	AT	Rating 95	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_AU_R95	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	AU	Rating 95	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_BE_R95	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	BE	Rating 95	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_BG_R95	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	BG	Rating 95	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_BR_R95	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	BR	Rating 95	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_CA_R95	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	CA	Rating 95	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_CH_R95	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	CH	Rating 95	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_CN_R95	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	CN	Rating 95	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_CY_R95	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	CY	Rating 95	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_CZ_R95	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	CZ	Rating 95	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_DE_R95	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	DE	Rating 95	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_DK_R95	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	DK	Rating 95	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_EE_R95	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	EE	Rating 95	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_ES_R95	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	ES	Rating 95	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_FI_R95	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	FI	Rating 95	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_FR_R95	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	FR	Rating 95	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_GB_R95	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	GB	Rating 95	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_GR_R95	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	GR	Rating 95	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_HK_R95	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	HK	Rating 95	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_HR_R95	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	HR	Rating 95	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMEC_ALL_0106_CC_FIRB_HU_R95	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	HU	Rating 95	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_IE_R95	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	IE	Rating 95	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_IL_R95	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	IL	Rating 95	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_IT_R95	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	IT	Rating 95	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_JP_R95	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	JP	Rating 95	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_KR_R95	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	KR	Rating 95	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_LT_R95	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	LT	Rating 95	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_LU_R95	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	LU	Rating 95	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_LV_R95	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	LV	Rating 95	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_MT_R95	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	MT	Rating 95	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_NL_R95	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	NL	Rating 95	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_NO_R95	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	NO	Rating 95	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_PL_R95	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	PL	Rating 95	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_PT_R95	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	PT	Rating 95	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_RO_R95	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	RO	Rating 95	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_RU_R95	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	RU	Rating 95	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_SE_R95	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	SE	Rating 95	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_SG_R95	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	SG	Rating 95	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_SI_R95	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	SI	Rating 95	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_SK_R95	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	SK	Rating 95	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_TR_R95	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	TR	Rating 95	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_US_R95	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	US	Rating 95	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMEC_ALL_0106_CC_FIRB_x2_R95	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	Other countries	Rating 95	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_x0_R96	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	Not applicable	Rating 96	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_AT_R96	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	AT	Rating 96	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_AU_R96	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	AU	Rating 96	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_BE_R96	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	BE	Rating 96	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_BG_R96	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	BG	Rating 96	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_BR_R96	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	BR	Rating 96	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_CA_R96	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	CA	Rating 96	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_CH_R96	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	CH	Rating 96	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_CN_R96	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	CN	Rating 96	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_CY_R96	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	CY	Rating 96	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_CZ_R96	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	CZ	Rating 96	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_DE_R96	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	DE	Rating 96	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_DK_R96	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	DK	Rating 96	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_EE_R96	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	EE	Rating 96	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_ES_R96	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	ES	Rating 96	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_FI_R96	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	FI	Rating 96	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_FR_R96	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	FR	Rating 96	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_GB_R96	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	GB	Rating 96	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_GR_R96	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	GR	Rating 96	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_HK_R96	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	HK	Rating 96	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_HR_R96	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	HR	Rating 96	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMEC_ALL_0106_CC_FIRB_HU_R96	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	HU	Rating 96	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_IE_R96	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	IE	Rating 96	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_IL_R96	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	IL	Rating 96	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_IT_R96	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	IT	Rating 96	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_JP_R96	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	JP	Rating 96	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_KR_R96	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	KR	Rating 96	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_LT_R96	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	LT	Rating 96	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_LU_R96	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	LU	Rating 96	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_LV_R96	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	LV	Rating 96	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_MT_R96	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	MT	Rating 96	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_NL_R96	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	NL	Rating 96	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_NO_R96	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	NO	Rating 96	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_PL_R96	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	PL	Rating 96	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_PT_R96	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	PT	Rating 96	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_RO_R96	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	RO	Rating 96	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_RU_R96	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	RU	Rating 96	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_SE_R96	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	SE	Rating 96	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_SG_R96	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	SG	Rating 96	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_SI_R96	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	SI	Rating 96	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_SK_R96	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	SK	Rating 96	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_TR_R96	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	TR	Rating 96	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_US_R96	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	US	Rating 96	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMEC_ALL_0106_CC_FIRB_x2_R96	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	Other countries	Rating 96	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_x0_R97	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	Not applicable	Rating 97	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_AT_R97	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	AT	Rating 97	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_AU_R97	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	AU	Rating 97	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_BE_R97	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	BE	Rating 97	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_BG_R97	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	BG	Rating 97	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_BR_R97	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	BR	Rating 97	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_CA_R97	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	CA	Rating 97	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_CH_R97	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	CH	Rating 97	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_CN_R97	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	CN	Rating 97	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_CY_R97	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	CY	Rating 97	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_CZ_R97	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	CZ	Rating 97	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_DE_R97	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	DE	Rating 97	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_DK_R97	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	DK	Rating 97	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_EE_R97	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	EE	Rating 97	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_ES_R97	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	ES	Rating 97	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_FI_R97	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	FI	Rating 97	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_FR_R97	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	FR	Rating 97	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_GB_R97	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	GB	Rating 97	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_GR_R97	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	GR	Rating 97	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_HK_R97	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	HK	Rating 97	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_HR_R97	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	HR	Rating 97	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMEC_ALL_0106_CC_FIRB_HU_R97	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	HU	Rating 97	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_IE_R97	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	IE	Rating 97	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_IL_R97	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	IL	Rating 97	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_IT_R97	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	IT	Rating 97	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_JP_R97	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	JP	Rating 97	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_KR_R97	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	KR	Rating 97	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_LT_R97	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	LT	Rating 97	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_LU_R97	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	LU	Rating 97	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_LV_R97	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	LV	Rating 97	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_MT_R97	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	MT	Rating 97	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_NL_R97	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	NL	Rating 97	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_NO_R97	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	NO	Rating 97	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_PL_R97	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	PL	Rating 97	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_PT_R97	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	PT	Rating 97	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_RO_R97	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	RO	Rating 97	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_RU_R97	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	RU	Rating 97	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_SE_R97	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	SE	Rating 97	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_SG_R97	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	SG	Rating 97	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_SI_R97	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	SI	Rating 97	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_SK_R97	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	SK	Rating 97	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_TR_R97	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	TR	Rating 97	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_US_R97	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	US	Rating 97	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMEC_ALL_0106_CC_FIRB_x2_R97	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	Other countries	Rating 97	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_x0_R98	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	Not applicable	Rating 98	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_AT_R98	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	AT	Rating 98	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_AU_R98	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	AU	Rating 98	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_BE_R98	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	BE	Rating 98	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_BG_R98	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	BG	Rating 98	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_BR_R98	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	BR	Rating 98	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_CA_R98	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	CA	Rating 98	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_CH_R98	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	CH	Rating 98	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_CN_R98	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	CN	Rating 98	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_CY_R98	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	CY	Rating 98	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_CZ_R98	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	CZ	Rating 98	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_DE_R98	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	DE	Rating 98	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_DK_R98	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	DK	Rating 98	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_EE_R98	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	EE	Rating 98	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_ES_R98	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	ES	Rating 98	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_FI_R98	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	FI	Rating 98	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_FR_R98	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	FR	Rating 98	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_GB_R98	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	GB	Rating 98	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_GR_R98	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	GR	Rating 98	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_HK_R98	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	HK	Rating 98	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_HR_R98	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	HR	Rating 98	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMEC_ALL_0106_CC_FIRB_HU_R98	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	HU	Rating 98	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_IE_R98	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	IE	Rating 98	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_IL_R98	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	IL	Rating 98	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_IT_R98	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	IT	Rating 98	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_JP_R98	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	JP	Rating 98	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_KR_R98	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	KR	Rating 98	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_LT_R98	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	LT	Rating 98	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_LU_R98	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	LU	Rating 98	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_LV_R98	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	LV	Rating 98	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_MT_R98	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	MT	Rating 98	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_NL_R98	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	NL	Rating 98	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_NO_R98	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	NO	Rating 98	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_PL_R98	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	PL	Rating 98	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_PT_R98	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	PT	Rating 98	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_RO_R98	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	RO	Rating 98	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_RU_R98	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	RU	Rating 98	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_SE_R98	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	SE	Rating 98	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_SG_R98	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	SG	Rating 98	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_SI_R98	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	SI	Rating 98	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_SK_R98	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	SK	Rating 98	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_TR_R98	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	TR	Rating 98	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_US_R98	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	US	Rating 98	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMEC_ALL_0106_CC_FIRB_x2_R98	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	Other countries	Rating 98	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_x0_R99	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	Not applicable	Rating 99	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_AT_R99	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	AT	Rating 99	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_AU_R99	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	AU	Rating 99	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_BE_R99	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	BE	Rating 99	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_BG_R99	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	BG	Rating 99	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_BR_R99	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	BR	Rating 99	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_CA_R99	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	CA	Rating 99	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_CH_R99	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	CH	Rating 99	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_CN_R99	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	CN	Rating 99	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_CY_R99	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	CY	Rating 99	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_CZ_R99	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	CZ	Rating 99	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_DE_R99	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	DE	Rating 99	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_DK_R99	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	DK	Rating 99	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_EE_R99	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	EE	Rating 99	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_ES_R99	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	ES	Rating 99	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_FI_R99	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	FI	Rating 99	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_FR_R99	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	FR	Rating 99	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_GB_R99	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	GB	Rating 99	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_GR_R99	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	GR	Rating 99	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_HK_R99	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	HK	Rating 99	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_HR_R99	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	HR	Rating 99	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMEC_ALL_0106_CC_FIRB_HU_R99	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	HU	Rating 99	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_IE_R99	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	IE	Rating 99	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_IL_R99	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	IL	Rating 99	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_IT_R99	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	IT	Rating 99	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_JP_R99	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	JP	Rating 99	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_KR_R99	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	KR	Rating 99	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_LT_R99	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	LT	Rating 99	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_LU_R99	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	LU	Rating 99	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_LV_R99	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	LV	Rating 99	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_MT_R99	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	MT	Rating 99	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_NL_R99	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	NL	Rating 99	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_NO_R99	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	NO	Rating 99	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_PL_R99	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	PL	Rating 99	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_PT_R99	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	PT	Rating 99	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_RO_R99	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	RO	Rating 99	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_RU_R99	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	RU	Rating 99	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_SE_R99	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	SE	Rating 99	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_SG_R99	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	SG	Rating 99	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_SI_R99	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	SI	Rating 99	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_SK_R99	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	SK	Rating 99	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_TR_R99	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	TR	Rating 99	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_FIRB_US_R99	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	US	Rating 99	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMEC_ALL_0106_CC_FIRB_x2_R99	SMEC Non-Defaulted	Counterparty credit risk	Foundation IRB approach	Other countries	Rating 99	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0085_CT_SLSC_x0_Rx0	CORP Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	Not applicable	Not applicable	Corporates - No SME	Not applicable	Defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0085_CT_SLSC_AT_Rx0	CORP Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	AT	Not applicable	Corporates - No SME	Not applicable	Defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0085_CT_SLSC_AU_Rx0	CORP Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	AU	Not applicable	Corporates - No SME	Not applicable	Defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0085_CT_SLSC_BE_Rx0	CORP Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	BE	Not applicable	Corporates - No SME	Not applicable	Defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0085_CT_SLSC_BG_Rx0	CORP Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	BG	Not applicable	Corporates - No SME	Not applicable	Defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0085_CT_SLSC_BR_Rx0	CORP Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	BR	Not applicable	Corporates - No SME	Not applicable	Defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0085_CT_SLSC_CA_Rx0	CORP Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	CA	Not applicable	Corporates - No SME	Not applicable	Defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0085_CT_SLSC_CH_Rx0	CORP Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	CH	Not applicable	Corporates - No SME	Not applicable	Defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0085_CT_SLSC_CN_Rx0	CORP Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	CN	Not applicable	Corporates - No SME	Not applicable	Defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0085_CT_SLSC_CY_Rx0	CORP Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	CY	Not applicable	Corporates - No SME	Not applicable	Defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0085_CT_SLSC_CZ_Rx0	CORP Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	CZ	Not applicable	Corporates - No SME	Not applicable	Defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0085_CT_SLSC_DE_Rx0	CORP Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	DE	Not applicable	Corporates - No SME	Not applicable	Defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0085_CT_SLSC_DK_Rx0	CORP Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	DK	Not applicable	Corporates - No SME	Not applicable	Defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0085_CT_SLSC_EE_Rx0	CORP Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	EE	Not applicable	Corporates - No SME	Not applicable	Defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0085_CT_SLSC_ES_Rx0	CORP Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	ES	Not applicable	Corporates - No SME	Not applicable	Defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0085_CT_SLSC_FI_Rx0	CORP Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	FI	Not applicable	Corporates - No SME	Not applicable	Defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0085_CT_SLSC_FR_Rx0	CORP Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	FR	Not applicable	Corporates - No SME	Not applicable	Defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0085_CT_SLSC_GB_Rx0	CORP Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	GB	Not applicable	Corporates - No SME	Not applicable	Defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0085_CT_SLSC_GR_Rx0	CORP Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	GR	Not applicable	Corporates - No SME	Not applicable	Defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0085_CT_SLSC_HK_Rx0	CORP Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	HK	Not applicable	Corporates - No SME	Not applicable	Defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0085_CT_SLSC_HR_Rx0	CORP Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	HR	Not applicable	Corporates - No SME	Not applicable	Defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
CORP_ALL_0085_CT_SLSC_HU_Rx0	CORP Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	HU	Not applicable	Corporates - No SME	Not applicable	Defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0085_CT_SLSC_IE_Rx0	CORP Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	IE	Not applicable	Corporates - No SME	Not applicable	Defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0085_CT_SLSC_IL_Rx0	CORP Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	IL	Not applicable	Corporates - No SME	Not applicable	Defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0085_CT_SLSC_IT_Rx0	CORP Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	IT	Not applicable	Corporates - No SME	Not applicable	Defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0085_CT_SLSC_JP_Rx0	CORP Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	JP	Not applicable	Corporates - No SME	Not applicable	Defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0085_CT_SLSC_KR_Rx0	CORP Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	KR	Not applicable	Corporates - No SME	Not applicable	Defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0085_CT_SLSC_LT_Rx0	CORP Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	LT	Not applicable	Corporates - No SME	Not applicable	Defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0085_CT_SLSC_LU_Rx0	CORP Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	LU	Not applicable	Corporates - No SME	Not applicable	Defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0085_CT_SLSC_LV_Rx0	CORP Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	LV	Not applicable	Corporates - No SME	Not applicable	Defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0085_CT_SLSC_MT_Rx0	CORP Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	MT	Not applicable	Corporates - No SME	Not applicable	Defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0085_CT_SLSC_NL_Rx0	CORP Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	NL	Not applicable	Corporates - No SME	Not applicable	Defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0085_CT_SLSC_NO_Rx0	CORP Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	NO	Not applicable	Corporates - No SME	Not applicable	Defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0085_CT_SLSC_PL_Rx0	CORP Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	PL	Not applicable	Corporates - No SME	Not applicable	Defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0085_CT_SLSC_PT_Rx0	CORP Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	PT	Not applicable	Corporates - No SME	Not applicable	Defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0085_CT_SLSC_RO_Rx0	CORP Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	RO	Not applicable	Corporates - No SME	Not applicable	Defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0085_CT_SLSC_RU_Rx0	CORP Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	RU	Not applicable	Corporates - No SME	Not applicable	Defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0085_CT_SLSC_SE_Rx0	CORP Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	SE	Not applicable	Corporates - No SME	Not applicable	Defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0085_CT_SLSC_SG_Rx0	CORP Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	SG	Not applicable	Corporates - No SME	Not applicable	Defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0085_CT_SLSC_SI_Rx0	CORP Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	SI	Not applicable	Corporates - No SME	Not applicable	Defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0085_CT_SLSC_SK_Rx0	CORP Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	SK	Not applicable	Corporates - No SME	Not applicable	Defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0085_CT_SLSC_TR_Rx0	CORP Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	TR	Not applicable	Corporates - No SME	Not applicable	Defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0085_CT_SLSC_US_Rx0	CORP Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	US	Not applicable	Corporates - No SME	Not applicable	Defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
CORP_ALL_0085_CT_SLSC_x2_Rx0	CORP Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	Other countries	Not applicable	Corporates - No SME	Not applicable	Defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_x0_Rx0	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	Not applicable	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_AT_Rx0	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	AT	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_AU_Rx0	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	AU	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_BE_Rx0	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	BE	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_BG_Rx0	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	BG	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_BR_Rx0	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	BR	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_CA_Rx0	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	CA	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_CH_Rx0	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	CH	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_CN_Rx0	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	CN	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_CY_Rx0	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	CY	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_CZ_Rx0	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	CZ	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_DE_Rx0	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	DE	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_DK_Rx0	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	DK	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_EE_Rx0	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	EE	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_ES_Rx0	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	ES	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_FI_Rx0	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	FI	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_FR_Rx0	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	FR	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_GB_Rx0	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	GB	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_GR_Rx0	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	GR	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_HK_Rx0	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	HK	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_HR_Rx0	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	HR	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
CORP_ALL_0086_CT_SLSC_HU_Rx0	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	HU	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_IE_Rx0	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	IE	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_IL_Rx0	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	IL	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_IT_Rx0	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	IT	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_JP_Rx0	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	JP	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_KR_Rx0	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	KR	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_LT_Rx0	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	LT	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_LU_Rx0	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	LU	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_LV_Rx0	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	LV	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_MT_Rx0	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	MT	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_NL_Rx0	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	NL	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_NO_Rx0	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	NO	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_PL_Rx0	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	PL	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_PT_Rx0	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	PT	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_RO_Rx0	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	RO	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_RU_Rx0	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	RU	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_SE_Rx0	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	SE	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_SG_Rx0	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	SG	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_SI_Rx0	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	SI	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_SK_Rx0	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	SK	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_TR_Rx0	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	TR	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_US_Rx0	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	US	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
CORP_ALL_0086_CT_SLSC_x2_Rx0	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	Other countries	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0088_CT_SLSC_x0_Rx0	CORP Non-defaulted Secured	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	Not applicable	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0088_CT_SLSC_AT_Rx0	CORP Non-defaulted Secured	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	AT	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0088_CT_SLSC_AU_Rx0	CORP Non-defaulted Secured	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	AU	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0088_CT_SLSC_BE_Rx0	CORP Non-defaulted Secured	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	BE	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0088_CT_SLSC_BG_Rx0	CORP Non-defaulted Secured	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	BG	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0088_CT_SLSC_BR_Rx0	CORP Non-defaulted Secured	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	BR	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0088_CT_SLSC_CA_Rx0	CORP Non-defaulted Secured	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	CA	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0088_CT_SLSC_CH_Rx0	CORP Non-defaulted Secured	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	CH	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0088_CT_SLSC_CN_Rx0	CORP Non-defaulted Secured	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	CN	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0088_CT_SLSC_CY_Rx0	CORP Non-defaulted Secured	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	CY	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0088_CT_SLSC_CZ_Rx0	CORP Non-defaulted Secured	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	CZ	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0088_CT_SLSC_DE_Rx0	CORP Non-defaulted Secured	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	DE	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0088_CT_SLSC_DK_Rx0	CORP Non-defaulted Secured	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	DK	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0088_CT_SLSC_EE_Rx0	CORP Non-defaulted Secured	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	EE	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0088_CT_SLSC_ES_Rx0	CORP Non-defaulted Secured	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	ES	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0088_CT_SLSC_FI_Rx0	CORP Non-defaulted Secured	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	FI	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0088_CT_SLSC_FR_Rx0	CORP Non-defaulted Secured	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	FR	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0088_CT_SLSC_GB_Rx0	CORP Non-defaulted Secured	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	GB	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0088_CT_SLSC_GR_Rx0	CORP Non-defaulted Secured	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	GR	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0088_CT_SLSC_HK_Rx0	CORP Non-defaulted Secured	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	HK	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0088_CT_SLSC_HR_Rx0	CORP Non-defaulted Secured	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	HR	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
CORP_ALL_0088_CT_SLSC_HU_Rx0	CORP Non-defaulted Secured	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	HU	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0088_CT_SLSC_IE_Rx0	CORP Non-defaulted Secured	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	IE	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0088_CT_SLSC_IL_Rx0	CORP Non-defaulted Secured	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	IL	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0088_CT_SLSC_IT_Rx0	CORP Non-defaulted Secured	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	IT	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0088_CT_SLSC_JP_Rx0	CORP Non-defaulted Secured	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	JP	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0088_CT_SLSC_KR_Rx0	CORP Non-defaulted Secured	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	KR	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0088_CT_SLSC_LT_Rx0	CORP Non-defaulted Secured	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	LT	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0088_CT_SLSC_LU_Rx0	CORP Non-defaulted Secured	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	LU	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0088_CT_SLSC_LV_Rx0	CORP Non-defaulted Secured	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	LV	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0088_CT_SLSC_MT_Rx0	CORP Non-defaulted Secured	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	MT	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0088_CT_SLSC_NL_Rx0	CORP Non-defaulted Secured	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	NL	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0088_CT_SLSC_NO_Rx0	CORP Non-defaulted Secured	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	NO	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0088_CT_SLSC_PL_Rx0	CORP Non-defaulted Secured	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	PL	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0088_CT_SLSC_PT_Rx0	CORP Non-defaulted Secured	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	PT	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0088_CT_SLSC_RO_Rx0	CORP Non-defaulted Secured	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	RO	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0088_CT_SLSC_RU_Rx0	CORP Non-defaulted Secured	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	RU	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0088_CT_SLSC_SE_Rx0	CORP Non-defaulted Secured	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	SE	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0088_CT_SLSC_SG_Rx0	CORP Non-defaulted Secured	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	SG	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0088_CT_SLSC_SI_Rx0	CORP Non-defaulted Secured	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	SI	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0088_CT_SLSC_SK_Rx0	CORP Non-defaulted Secured	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	SK	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0088_CT_SLSC_TR_Rx0	CORP Non-defaulted Secured	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	TR	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0088_CT_SLSC_US_Rx0	CORP Non-defaulted Secured	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	US	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
CORP_ALL_0088_CT_SLSC_x2_Rx0	CORP Non-defaulted Secured	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	Other countries	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0087_CT_SLSC_x0_Rx0	CORP Non-defaulted Unsecured	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	Not applicable	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Exposures without credit protection	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0087_CT_SLSC_AT_Rx0	CORP Non-defaulted Unsecured	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	AT	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Exposures without credit protection	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0087_CT_SLSC_AU_Rx0	CORP Non-defaulted Unsecured	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	AU	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Exposures without credit protection	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0087_CT_SLSC_BE_Rx0	CORP Non-defaulted Unsecured	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	BE	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Exposures without credit protection	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0087_CT_SLSC_BG_Rx0	CORP Non-defaulted Unsecured	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	BG	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Exposures without credit protection	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0087_CT_SLSC_BR_Rx0	CORP Non-defaulted Unsecured	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	BR	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Exposures without credit protection	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0087_CT_SLSC_CA_Rx0	CORP Non-defaulted Unsecured	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	CA	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Exposures without credit protection	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0087_CT_SLSC_CH_Rx0	CORP Non-defaulted Unsecured	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	CH	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Exposures without credit protection	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0087_CT_SLSC_CN_Rx0	CORP Non-defaulted Unsecured	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	CN	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Exposures without credit protection	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0087_CT_SLSC_CY_Rx0	CORP Non-defaulted Unsecured	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	CY	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Exposures without credit protection	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0087_CT_SLSC_CZ_Rx0	CORP Non-defaulted Unsecured	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	CZ	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Exposures without credit protection	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0087_CT_SLSC_DE_Rx0	CORP Non-defaulted Unsecured	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	DE	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Exposures without credit protection	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0087_CT_SLSC_DK_Rx0	CORP Non-defaulted Unsecured	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	DK	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Exposures without credit protection	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0087_CT_SLSC_EE_Rx0	CORP Non-defaulted Unsecured	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	EE	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Exposures without credit protection	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0087_CT_SLSC_ES_Rx0	CORP Non-defaulted Unsecured	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	ES	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Exposures without credit protection	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0087_CT_SLSC_FI_Rx0	CORP Non-defaulted Unsecured	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	FI	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Exposures without credit protection	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0087_CT_SLSC_FR_Rx0	CORP Non-defaulted Unsecured	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	FR	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Exposures without credit protection	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0087_CT_SLSC_GB_Rx0	CORP Non-defaulted Unsecured	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	GB	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Exposures without credit protection	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0087_CT_SLSC_GR_Rx0	CORP Non-defaulted Unsecured	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	GR	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Exposures without credit protection	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0087_CT_SLSC_HK_Rx0	CORP Non-defaulted Unsecured	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	HK	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Exposures without credit protection	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0087_CT_SLSC_HR_Rx0	CORP Non-defaulted Unsecured	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	HR	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Exposures without credit protection	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
CORP_ALL_0087_CT_SLSC_HU_Rx0	CORP Non-defaulted Unsecured	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	HU	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Exposures without credit protection	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0087_CT_SLSC_IE_Rx0	CORP Non-defaulted Unsecured	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	IE	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Exposures without credit protection	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0087_CT_SLSC_IL_Rx0	CORP Non-defaulted Unsecured	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	IL	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Exposures without credit protection	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0087_CT_SLSC_IT_Rx0	CORP Non-defaulted Unsecured	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	IT	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Exposures without credit protection	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0087_CT_SLSC_JP_Rx0	CORP Non-defaulted Unsecured	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	JP	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Exposures without credit protection	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0087_CT_SLSC_KR_Rx0	CORP Non-defaulted Unsecured	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	KR	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Exposures without credit protection	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0087_CT_SLSC_LT_Rx0	CORP Non-defaulted Unsecured	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	LT	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Exposures without credit protection	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0087_CT_SLSC_LU_Rx0	CORP Non-defaulted Unsecured	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	LU	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Exposures without credit protection	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0087_CT_SLSC_LV_Rx0	CORP Non-defaulted Unsecured	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	LV	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Exposures without credit protection	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0087_CT_SLSC_MT_Rx0	CORP Non-defaulted Unsecured	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	MT	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Exposures without credit protection	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0087_CT_SLSC_NL_Rx0	CORP Non-defaulted Unsecured	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	NL	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Exposures without credit protection	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0087_CT_SLSC_NO_Rx0	CORP Non-defaulted Unsecured	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	NO	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Exposures without credit protection	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0087_CT_SLSC_PL_Rx0	CORP Non-defaulted Unsecured	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	PL	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Exposures without credit protection	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0087_CT_SLSC_PT_Rx0	CORP Non-defaulted Unsecured	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	PT	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Exposures without credit protection	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0087_CT_SLSC_RO_Rx0	CORP Non-defaulted Unsecured	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	RO	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Exposures without credit protection	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0087_CT_SLSC_RU_Rx0	CORP Non-defaulted Unsecured	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	RU	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Exposures without credit protection	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0087_CT_SLSC_SE_Rx0	CORP Non-defaulted Unsecured	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	SE	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Exposures without credit protection	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0087_CT_SLSC_SG_Rx0	CORP Non-defaulted Unsecured	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	SG	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Exposures without credit protection	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0087_CT_SLSC_SI_Rx0	CORP Non-defaulted Unsecured	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	SI	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Exposures without credit protection	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0087_CT_SLSC_SK_Rx0	CORP Non-defaulted Unsecured	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	SK	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Exposures without credit protection	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0087_CT_SLSC_TR_Rx0	CORP Non-defaulted Unsecured	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	TR	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Exposures without credit protection	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0087_CT_SLSC_US_Rx0	CORP Non-defaulted Unsecured	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	US	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Exposures without credit protection	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
CORP_ALL_0087_CT_SLSC_x2_Rx0	CORP Non-defaulted Unsecured	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	Other countries	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Exposures without credit protection	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0089_CT_SLSC_x0_Rx0	CORP Non-defaulted Secured	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	Not applicable	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Real estate collateral	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0089_CT_SLSC_AT_Rx0	CORP Non-defaulted Secured	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	AT	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Real estate collateral	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0089_CT_SLSC_AU_Rx0	CORP Non-defaulted Secured	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	AU	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Real estate collateral	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0089_CT_SLSC_BE_Rx0	CORP Non-defaulted Secured	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	BE	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Real estate collateral	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0089_CT_SLSC_BG_Rx0	CORP Non-defaulted Secured	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	BG	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Real estate collateral	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0089_CT_SLSC_BR_Rx0	CORP Non-defaulted Secured	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	BR	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Real estate collateral	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0089_CT_SLSC_CA_Rx0	CORP Non-defaulted Secured	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	CA	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Real estate collateral	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0089_CT_SLSC_CH_Rx0	CORP Non-defaulted Secured	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	CH	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Real estate collateral	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0089_CT_SLSC_CN_Rx0	CORP Non-defaulted Secured	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	CN	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Real estate collateral	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0089_CT_SLSC_CY_Rx0	CORP Non-defaulted Secured	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	CY	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Real estate collateral	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0089_CT_SLSC_CZ_Rx0	CORP Non-defaulted Secured	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	CZ	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Real estate collateral	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0089_CT_SLSC_DE_Rx0	CORP Non-defaulted Secured	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	DE	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Real estate collateral	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0089_CT_SLSC_DK_Rx0	CORP Non-defaulted Secured	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	DK	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Real estate collateral	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0089_CT_SLSC_EE_Rx0	CORP Non-defaulted Secured	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	EE	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Real estate collateral	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0089_CT_SLSC_ES_Rx0	CORP Non-defaulted Secured	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	ES	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Real estate collateral	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0089_CT_SLSC_FI_Rx0	CORP Non-defaulted Secured	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	FI	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Real estate collateral	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0089_CT_SLSC_FR_Rx0	CORP Non-defaulted Secured	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	FR	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Real estate collateral	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0089_CT_SLSC_GB_Rx0	CORP Non-defaulted Secured	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	GB	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Real estate collateral	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0089_CT_SLSC_GR_Rx0	CORP Non-defaulted Secured	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	GR	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Real estate collateral	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0089_CT_SLSC_HK_Rx0	CORP Non-defaulted Secured	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	HK	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Real estate collateral	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0089_CT_SLSC_HR_Rx0	CORP Non-defaulted Secured	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	HR	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Real estate collateral	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
CORP_ALL_0089_CT_SLSC_HU_Rx0	CORP Non-defaulted Secured	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	HU	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Real estate collateral	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0089_CT_SLSC_IE_Rx0	CORP Non-defaulted Secured	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	IE	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Real estate collateral	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0089_CT_SLSC_IL_Rx0	CORP Non-defaulted Secured	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	IL	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Real estate collateral	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0089_CT_SLSC_IT_Rx0	CORP Non-defaulted Secured	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	IT	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Real estate collateral	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0089_CT_SLSC_JP_Rx0	CORP Non-defaulted Secured	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	JP	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Real estate collateral	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0089_CT_SLSC_KR_Rx0	CORP Non-defaulted Secured	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	KR	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Real estate collateral	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0089_CT_SLSC_LT_Rx0	CORP Non-defaulted Secured	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	LT	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Real estate collateral	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0089_CT_SLSC_LU_Rx0	CORP Non-defaulted Secured	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	LU	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Real estate collateral	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0089_CT_SLSC_LV_Rx0	CORP Non-defaulted Secured	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	LV	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Real estate collateral	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0089_CT_SLSC_MT_Rx0	CORP Non-defaulted Secured	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	MT	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Real estate collateral	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0089_CT_SLSC_NL_Rx0	CORP Non-defaulted Secured	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	NL	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Real estate collateral	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0089_CT_SLSC_NO_Rx0	CORP Non-defaulted Secured	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	NO	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Real estate collateral	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0089_CT_SLSC_PL_Rx0	CORP Non-defaulted Secured	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	PL	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Real estate collateral	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0089_CT_SLSC_PT_Rx0	CORP Non-defaulted Secured	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	PT	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Real estate collateral	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0089_CT_SLSC_RO_Rx0	CORP Non-defaulted Secured	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	RO	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Real estate collateral	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0089_CT_SLSC_RU_Rx0	CORP Non-defaulted Secured	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	RU	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Real estate collateral	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0089_CT_SLSC_SE_Rx0	CORP Non-defaulted Secured	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	SE	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Real estate collateral	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0089_CT_SLSC_SG_Rx0	CORP Non-defaulted Secured	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	SG	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Real estate collateral	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0089_CT_SLSC_SI_Rx0	CORP Non-defaulted Secured	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	SI	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Real estate collateral	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0089_CT_SLSC_SK_Rx0	CORP Non-defaulted Secured	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	SK	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Real estate collateral	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0089_CT_SLSC_TR_Rx0	CORP Non-defaulted Secured	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	TR	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Real estate collateral	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0089_CT_SLSC_US_Rx0	CORP Non-defaulted Secured	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	US	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Real estate collateral	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
CORP_ALL_0089_CT_SLSC_x2_Rx0	CORP Non-defaulted Secured	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	Other countries	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Real estate collateral	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0090_CT_SLSC_x0_Rx0	CORP Non-defaulted Secured	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	Not applicable	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Eligible collateral other than real estate	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0090_CT_SLSC_AT_Rx0	CORP Non-defaulted Secured	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	AT	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Eligible collateral other than real estate	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0090_CT_SLSC_AU_Rx0	CORP Non-defaulted Secured	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	AU	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Eligible collateral other than real estate	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0090_CT_SLSC_BE_Rx0	CORP Non-defaulted Secured	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	BE	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Eligible collateral other than real estate	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0090_CT_SLSC_BG_Rx0	CORP Non-defaulted Secured	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	BG	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Eligible collateral other than real estate	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0090_CT_SLSC_BR_Rx0	CORP Non-defaulted Secured	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	BR	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Eligible collateral other than real estate	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0090_CT_SLSC_CA_Rx0	CORP Non-defaulted Secured	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	CA	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Eligible collateral other than real estate	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0090_CT_SLSC_CH_Rx0	CORP Non-defaulted Secured	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	CH	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Eligible collateral other than real estate	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0090_CT_SLSC_CN_Rx0	CORP Non-defaulted Secured	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	CN	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Eligible collateral other than real estate	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0090_CT_SLSC_CY_Rx0	CORP Non-defaulted Secured	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	CY	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Eligible collateral other than real estate	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0090_CT_SLSC_CZ_Rx0	CORP Non-defaulted Secured	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	CZ	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Eligible collateral other than real estate	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0090_CT_SLSC_DE_Rx0	CORP Non-defaulted Secured	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	DE	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Eligible collateral other than real estate	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0090_CT_SLSC_DK_Rx0	CORP Non-defaulted Secured	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	DK	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Eligible collateral other than real estate	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0090_CT_SLSC_EE_Rx0	CORP Non-defaulted Secured	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	EE	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Eligible collateral other than real estate	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0090_CT_SLSC_ES_Rx0	CORP Non-defaulted Secured	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	ES	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Eligible collateral other than real estate	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0090_CT_SLSC_FI_Rx0	CORP Non-defaulted Secured	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	FI	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Eligible collateral other than real estate	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0090_CT_SLSC_FR_Rx0	CORP Non-defaulted Secured	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	FR	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Eligible collateral other than real estate	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0090_CT_SLSC_GB_Rx0	CORP Non-defaulted Secured	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	GB	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Eligible collateral other than real estate	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0090_CT_SLSC_GR_Rx0	CORP Non-defaulted Secured	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	GR	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Eligible collateral other than real estate	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0090_CT_SLSC_HK_Rx0	CORP Non-defaulted Secured	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	HK	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Eligible collateral other than real estate	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0090_CT_SLSC_HR_Rx0	CORP Non-defaulted Secured	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	HR	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Eligible collateral other than real estate	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
CORP_ALL_0090_CT_SLSC_HU_Rx0	CORP Non-defaulted Secured	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	HU	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Eligible collateral other than real estate	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0090_CT_SLSC_IE_Rx0	CORP Non-defaulted Secured	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	IE	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Eligible collateral other than real estate	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0090_CT_SLSC_IL_Rx0	CORP Non-defaulted Secured	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	IL	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Eligible collateral other than real estate	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0090_CT_SLSC_IT_Rx0	CORP Non-defaulted Secured	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	IT	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Eligible collateral other than real estate	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0090_CT_SLSC_JP_Rx0	CORP Non-defaulted Secured	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	JP	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Eligible collateral other than real estate	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0090_CT_SLSC_KR_Rx0	CORP Non-defaulted Secured	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	KR	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Eligible collateral other than real estate	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0090_CT_SLSC_LT_Rx0	CORP Non-defaulted Secured	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	LT	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Eligible collateral other than real estate	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0090_CT_SLSC_LU_Rx0	CORP Non-defaulted Secured	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	LU	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Eligible collateral other than real estate	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0090_CT_SLSC_LV_Rx0	CORP Non-defaulted Secured	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	LV	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Eligible collateral other than real estate	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0090_CT_SLSC_MT_Rx0	CORP Non-defaulted Secured	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	MT	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Eligible collateral other than real estate	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0090_CT_SLSC_NL_Rx0	CORP Non-defaulted Secured	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	NL	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Eligible collateral other than real estate	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0090_CT_SLSC_NO_Rx0	CORP Non-defaulted Secured	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	NO	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Eligible collateral other than real estate	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0090_CT_SLSC_PL_Rx0	CORP Non-defaulted Secured	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	PL	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Eligible collateral other than real estate	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0090_CT_SLSC_PT_Rx0	CORP Non-defaulted Secured	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	PT	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Eligible collateral other than real estate	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0090_CT_SLSC_RO_Rx0	CORP Non-defaulted Secured	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	RO	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Eligible collateral other than real estate	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0090_CT_SLSC_RU_Rx0	CORP Non-defaulted Secured	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	RU	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Eligible collateral other than real estate	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0090_CT_SLSC_SE_Rx0	CORP Non-defaulted Secured	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	SE	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Eligible collateral other than real estate	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0090_CT_SLSC_SG_Rx0	CORP Non-defaulted Secured	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	SG	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Eligible collateral other than real estate	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0090_CT_SLSC_SI_Rx0	CORP Non-defaulted Secured	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	SI	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Eligible collateral other than real estate	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0090_CT_SLSC_SK_Rx0	CORP Non-defaulted Secured	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	SK	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Eligible collateral other than real estate	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0090_CT_SLSC_TR_Rx0	CORP Non-defaulted Secured	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	TR	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Eligible collateral other than real estate	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0090_CT_SLSC_US_Rx0	CORP Non-defaulted Secured	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	US	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Eligible collateral other than real estate	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
CORP_ALL_0090_CT_SLSC_x2_Rx0	CORP Non-defaulted Secured	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	Other countries	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Eligible collateral other than real estate	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0091_CT_SLSC_x0_Rx0	CORP Non-defaulted Unsecured Construction	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	Not applicable	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Exposures without credit protection	Not applicable	F Construction	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0091_CT_SLSC_AT_Rx0	CORP Non-defaulted Unsecured Construction	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	AT	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Exposures without credit protection	Not applicable	F Construction	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0091_CT_SLSC_AU_Rx0	CORP Non-defaulted Unsecured Construction	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	AU	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Exposures without credit protection	Not applicable	F Construction	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0091_CT_SLSC_BE_Rx0	CORP Non-defaulted Unsecured Construction	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	BE	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Exposures without credit protection	Not applicable	F Construction	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0091_CT_SLSC_BG_Rx0	CORP Non-defaulted Unsecured Construction	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	BG	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Exposures without credit protection	Not applicable	F Construction	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0091_CT_SLSC_BR_Rx0	CORP Non-defaulted Unsecured Construction	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	BR	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Exposures without credit protection	Not applicable	F Construction	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0091_CT_SLSC_CA_Rx0	CORP Non-defaulted Unsecured Construction	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	CA	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Exposures without credit protection	Not applicable	F Construction	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0091_CT_SLSC_CH_Rx0	CORP Non-defaulted Unsecured Construction	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	CH	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Exposures without credit protection	Not applicable	F Construction	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0091_CT_SLSC_CN_Rx0	CORP Non-defaulted Unsecured Construction	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	CN	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Exposures without credit protection	Not applicable	F Construction	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0091_CT_SLSC_CY_Rx0	CORP Non-defaulted Unsecured Construction	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	CY	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Exposures without credit protection	Not applicable	F Construction	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0091_CT_SLSC_CZ_Rx0	CORP Non-defaulted Unsecured Construction	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	CZ	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Exposures without credit protection	Not applicable	F Construction	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0091_CT_SLSC_DE_Rx0	CORP Non-defaulted Unsecured Construction	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	DE	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Exposures without credit protection	Not applicable	F Construction	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0091_CT_SLSC_DK_Rx0	CORP Non-defaulted Unsecured Construction	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	DK	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Exposures without credit protection	Not applicable	F Construction	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0091_CT_SLSC_EE_Rx0	CORP Non-defaulted Unsecured Construction	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	EE	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Exposures without credit protection	Not applicable	F Construction	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0091_CT_SLSC_ES_Rx0	CORP Non-defaulted Unsecured Construction	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	ES	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Exposures without credit protection	Not applicable	F Construction	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0091_CT_SLSC_FI_Rx0	CORP Non-defaulted Unsecured Construction	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	FI	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Exposures without credit protection	Not applicable	F Construction	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0091_CT_SLSC_FR_Rx0	CORP Non-defaulted Unsecured Construction	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	FR	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Exposures without credit protection	Not applicable	F Construction	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0091_CT_SLSC_GB_Rx0	CORP Non-defaulted Unsecured Construction	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	GB	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Exposures without credit protection	Not applicable	F Construction	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0091_CT_SLSC_GR_Rx0	CORP Non-defaulted Unsecured Construction	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	GR	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Exposures without credit protection	Not applicable	F Construction	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0091_CT_SLSC_HK_Rx0	CORP Non-defaulted Unsecured Construction	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	HK	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Exposures without credit protection	Not applicable	F Construction	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0091_CT_SLSC_HR_Rx0	CORP Non-defaulted Unsecured Construction	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	HR	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Exposures without credit protection	Not applicable	F Construction	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
CORP_ALL_0091_CT_SLSC_HU_Rx0	CORP Non-defaulted Unsecured Construction	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	HU	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Exposures without credit protection	Not applicable	F Construction	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0091_CT_SLSC_IE_Rx0	CORP Non-defaulted Unsecured Construction	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	IE	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Exposures without credit protection	Not applicable	F Construction	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0091_CT_SLSC_IL_Rx0	CORP Non-defaulted Unsecured Construction	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	IL	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Exposures without credit protection	Not applicable	F Construction	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0091_CT_SLSC_IT_Rx0	CORP Non-defaulted Unsecured Construction	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	IT	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Exposures without credit protection	Not applicable	F Construction	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0091_CT_SLSC_JP_Rx0	CORP Non-defaulted Unsecured Construction	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	JP	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Exposures without credit protection	Not applicable	F Construction	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0091_CT_SLSC_KR_Rx0	CORP Non-defaulted Unsecured Construction	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	KR	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Exposures without credit protection	Not applicable	F Construction	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0091_CT_SLSC_LT_Rx0	CORP Non-defaulted Unsecured Construction	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	LT	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Exposures without credit protection	Not applicable	F Construction	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0091_CT_SLSC_LU_Rx0	CORP Non-defaulted Unsecured Construction	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	LU	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Exposures without credit protection	Not applicable	F Construction	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0091_CT_SLSC_LV_Rx0	CORP Non-defaulted Unsecured Construction	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	LV	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Exposures without credit protection	Not applicable	F Construction	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0091_CT_SLSC_MT_Rx0	CORP Non-defaulted Unsecured Construction	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	MT	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Exposures without credit protection	Not applicable	F Construction	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0091_CT_SLSC_NL_Rx0	CORP Non-defaulted Unsecured Construction	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	NL	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Exposures without credit protection	Not applicable	F Construction	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0091_CT_SLSC_NO_Rx0	CORP Non-defaulted Unsecured Construction	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	NO	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Exposures without credit protection	Not applicable	F Construction	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0091_CT_SLSC_PL_Rx0	CORP Non-defaulted Unsecured Construction	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	PL	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Exposures without credit protection	Not applicable	F Construction	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0091_CT_SLSC_PT_Rx0	CORP Non-defaulted Unsecured Construction	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	PT	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Exposures without credit protection	Not applicable	F Construction	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0091_CT_SLSC_RO_Rx0	CORP Non-defaulted Unsecured Construction	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	RO	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Exposures without credit protection	Not applicable	F Construction	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0091_CT_SLSC_RU_Rx0	CORP Non-defaulted Unsecured Construction	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	RU	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Exposures without credit protection	Not applicable	F Construction	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0091_CT_SLSC_SE_Rx0	CORP Non-defaulted Unsecured Construction	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	SE	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Exposures without credit protection	Not applicable	F Construction	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0091_CT_SLSC_SG_Rx0	CORP Non-defaulted Unsecured Construction	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	SG	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Exposures without credit protection	Not applicable	F Construction	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0091_CT_SLSC_SI_Rx0	CORP Non-defaulted Unsecured Construction	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	SI	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Exposures without credit protection	Not applicable	F Construction	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0091_CT_SLSC_SK_Rx0	CORP Non-defaulted Unsecured Construction	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	SK	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Exposures without credit protection	Not applicable	F Construction	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0091_CT_SLSC_TR_Rx0	CORP Non-defaulted Unsecured Construction	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	TR	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Exposures without credit protection	Not applicable	F Construction	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0091_CT_SLSC_US_Rx0	CORP Non-defaulted Unsecured Construction	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	US	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Exposures without credit protection	Not applicable	F Construction	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
CORP_ALL_0091_CT_SLSC_x2_Rx0	CORP Non-defaulted Unsecured Construction	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	Other countries	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Exposures without credit protection	Not applicable	F Construction	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0092_CT_SLSC_x0_Rx0	CORP Non-defaulted Secured Construction	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	Not applicable	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Not applicable	F Construction	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0092_CT_SLSC_AT_Rx0	CORP Non-defaulted Secured Construction	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	AT	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Not applicable	F Construction	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0092_CT_SLSC_AU_Rx0	CORP Non-defaulted Secured Construction	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	AU	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Not applicable	F Construction	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0092_CT_SLSC_BE_Rx0	CORP Non-defaulted Secured Construction	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	BE	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Not applicable	F Construction	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0092_CT_SLSC_BG_Rx0	CORP Non-defaulted Secured Construction	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	BG	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Not applicable	F Construction	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0092_CT_SLSC_BR_Rx0	CORP Non-defaulted Secured Construction	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	BR	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Not applicable	F Construction	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0092_CT_SLSC_CA_Rx0	CORP Non-defaulted Secured Construction	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	CA	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Not applicable	F Construction	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0092_CT_SLSC_CH_Rx0	CORP Non-defaulted Secured Construction	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	CH	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Not applicable	F Construction	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0092_CT_SLSC_CN_Rx0	CORP Non-defaulted Secured Construction	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	CN	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Not applicable	F Construction	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0092_CT_SLSC_CY_Rx0	CORP Non-defaulted Secured Construction	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	CY	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Not applicable	F Construction	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0092_CT_SLSC_CZ_Rx0	CORP Non-defaulted Secured Construction	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	CZ	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Not applicable	F Construction	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0092_CT_SLSC_DE_Rx0	CORP Non-defaulted Secured Construction	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	DE	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Not applicable	F Construction	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0092_CT_SLSC_DK_Rx0	CORP Non-defaulted Secured Construction	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	DK	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Not applicable	F Construction	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0092_CT_SLSC_EE_Rx0	CORP Non-defaulted Secured Construction	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	EE	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Not applicable	F Construction	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0092_CT_SLSC_ES_Rx0	CORP Non-defaulted Secured Construction	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	ES	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Not applicable	F Construction	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0092_CT_SLSC_FI_Rx0	CORP Non-defaulted Secured Construction	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	FI	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Not applicable	F Construction	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0092_CT_SLSC_FR_Rx0	CORP Non-defaulted Secured Construction	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	FR	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Not applicable	F Construction	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0092_CT_SLSC_GB_Rx0	CORP Non-defaulted Secured Construction	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	GB	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Not applicable	F Construction	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0092_CT_SLSC_GR_Rx0	CORP Non-defaulted Secured Construction	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	GR	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Not applicable	F Construction	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0092_CT_SLSC_HK_Rx0	CORP Non-defaulted Secured Construction	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	HK	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Not applicable	F Construction	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0092_CT_SLSC_HR_Rx0	CORP Non-defaulted Secured Construction	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	HR	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Not applicable	F Construction	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
CORP_ALL_0092_CT_SLSC_HU_Rx0	CORP Non-defaulted Secured Construction	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	HU	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Not applicable	F Construction	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0092_CT_SLSC_IE_Rx0	CORP Non-defaulted Secured Construction	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	IE	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Not applicable	F Construction	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0092_CT_SLSC_IL_Rx0	CORP Non-defaulted Secured Construction	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	IL	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Not applicable	F Construction	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0092_CT_SLSC_IT_Rx0	CORP Non-defaulted Secured Construction	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	IT	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Not applicable	F Construction	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0092_CT_SLSC_JP_Rx0	CORP Non-defaulted Secured Construction	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	JP	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Not applicable	F Construction	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0092_CT_SLSC_KR_Rx0	CORP Non-defaulted Secured Construction	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	KR	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Not applicable	F Construction	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0092_CT_SLSC_LT_Rx0	CORP Non-defaulted Secured Construction	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	LT	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Not applicable	F Construction	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0092_CT_SLSC_LU_Rx0	CORP Non-defaulted Secured Construction	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	LU	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Not applicable	F Construction	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0092_CT_SLSC_LV_Rx0	CORP Non-defaulted Secured Construction	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	LV	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Not applicable	F Construction	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0092_CT_SLSC_MT_Rx0	CORP Non-defaulted Secured Construction	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	MT	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Not applicable	F Construction	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0092_CT_SLSC_NL_Rx0	CORP Non-defaulted Secured Construction	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	NL	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Not applicable	F Construction	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0092_CT_SLSC_NO_Rx0	CORP Non-defaulted Secured Construction	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	NO	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Not applicable	F Construction	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0092_CT_SLSC_PL_Rx0	CORP Non-defaulted Secured Construction	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	PL	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Not applicable	F Construction	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0092_CT_SLSC_PT_Rx0	CORP Non-defaulted Secured Construction	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	PT	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Not applicable	F Construction	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0092_CT_SLSC_RO_Rx0	CORP Non-defaulted Secured Construction	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	RO	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Not applicable	F Construction	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0092_CT_SLSC_RU_Rx0	CORP Non-defaulted Secured Construction	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	RU	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Not applicable	F Construction	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0092_CT_SLSC_SE_Rx0	CORP Non-defaulted Secured Construction	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	SE	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Not applicable	F Construction	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0092_CT_SLSC_SG_Rx0	CORP Non-defaulted Secured Construction	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	SG	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Not applicable	F Construction	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0092_CT_SLSC_SI_Rx0	CORP Non-defaulted Secured Construction	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	SI	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Not applicable	F Construction	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0092_CT_SLSC_SK_Rx0	CORP Non-defaulted Secured Construction	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	SK	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Not applicable	F Construction	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0092_CT_SLSC_TR_Rx0	CORP Non-defaulted Secured Construction	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	TR	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Not applicable	F Construction	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0092_CT_SLSC_US_Rx0	CORP Non-defaulted Secured Construction	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	US	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Not applicable	F Construction	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
CORP_ALL_0092_CT_SLSC_x2_Rx0	CORP Non-defaulted Secured Construction	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	Other countries	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Not applicable	F Construction	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0105_CT_SLSC_x0_Rx0	SMEC Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	Not applicable	Not applicable	Corporates - SME	Not applicable	Defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0105_CT_SLSC_AT_Rx0	SMEC Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	AT	Not applicable	Corporates - SME	Not applicable	Defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0105_CT_SLSC_AU_Rx0	SMEC Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	AU	Not applicable	Corporates - SME	Not applicable	Defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0105_CT_SLSC_BE_Rx0	SMEC Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	BE	Not applicable	Corporates - SME	Not applicable	Defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0105_CT_SLSC_BG_Rx0	SMEC Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	BG	Not applicable	Corporates - SME	Not applicable	Defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0105_CT_SLSC_BR_Rx0	SMEC Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	BR	Not applicable	Corporates - SME	Not applicable	Defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0105_CT_SLSC_CA_Rx0	SMEC Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	CA	Not applicable	Corporates - SME	Not applicable	Defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0105_CT_SLSC_CH_Rx0	SMEC Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	CH	Not applicable	Corporates - SME	Not applicable	Defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0105_CT_SLSC_CN_Rx0	SMEC Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	CN	Not applicable	Corporates - SME	Not applicable	Defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0105_CT_SLSC_CY_Rx0	SMEC Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	CY	Not applicable	Corporates - SME	Not applicable	Defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0105_CT_SLSC_CZ_Rx0	SMEC Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	CZ	Not applicable	Corporates - SME	Not applicable	Defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0105_CT_SLSC_DE_Rx0	SMEC Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	DE	Not applicable	Corporates - SME	Not applicable	Defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0105_CT_SLSC_DK_Rx0	SMEC Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	DK	Not applicable	Corporates - SME	Not applicable	Defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0105_CT_SLSC_EE_Rx0	SMEC Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	EE	Not applicable	Corporates - SME	Not applicable	Defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0105_CT_SLSC_ES_Rx0	SMEC Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	ES	Not applicable	Corporates - SME	Not applicable	Defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0105_CT_SLSC_FI_Rx0	SMEC Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	FI	Not applicable	Corporates - SME	Not applicable	Defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0105_CT_SLSC_FR_Rx0	SMEC Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	FR	Not applicable	Corporates - SME	Not applicable	Defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0105_CT_SLSC_GB_Rx0	SMEC Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	GB	Not applicable	Corporates - SME	Not applicable	Defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0105_CT_SLSC_GR_Rx0	SMEC Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	GR	Not applicable	Corporates - SME	Not applicable	Defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0105_CT_SLSC_HK_Rx0	SMEC Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	HK	Not applicable	Corporates - SME	Not applicable	Defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0105_CT_SLSC_HR_Rx0	SMEC Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	HR	Not applicable	Corporates - SME	Not applicable	Defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMEC_ALL_0105_CT_SLSC_HU_Rx0	SMEC Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	HU	Not applicable	Corporates - SME	Not applicable	Defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0105_CT_SLSC_IE_Rx0	SMEC Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	IE	Not applicable	Corporates - SME	Not applicable	Defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0105_CT_SLSC_IL_Rx0	SMEC Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	IL	Not applicable	Corporates - SME	Not applicable	Defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0105_CT_SLSC_IT_Rx0	SMEC Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	IT	Not applicable	Corporates - SME	Not applicable	Defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0105_CT_SLSC_JP_Rx0	SMEC Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	JP	Not applicable	Corporates - SME	Not applicable	Defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0105_CT_SLSC_KR_Rx0	SMEC Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	KR	Not applicable	Corporates - SME	Not applicable	Defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0105_CT_SLSC_LT_Rx0	SMEC Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	LT	Not applicable	Corporates - SME	Not applicable	Defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0105_CT_SLSC_LU_Rx0	SMEC Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	LU	Not applicable	Corporates - SME	Not applicable	Defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0105_CT_SLSC_LV_Rx0	SMEC Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	LV	Not applicable	Corporates - SME	Not applicable	Defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0105_CT_SLSC_MT_Rx0	SMEC Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	MT	Not applicable	Corporates - SME	Not applicable	Defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0105_CT_SLSC_NL_Rx0	SMEC Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	NL	Not applicable	Corporates - SME	Not applicable	Defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0105_CT_SLSC_NO_Rx0	SMEC Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	NO	Not applicable	Corporates - SME	Not applicable	Defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0105_CT_SLSC_PL_Rx0	SMEC Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	PL	Not applicable	Corporates - SME	Not applicable	Defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0105_CT_SLSC_PT_Rx0	SMEC Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	PT	Not applicable	Corporates - SME	Not applicable	Defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0105_CT_SLSC_RO_Rx0	SMEC Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	RO	Not applicable	Corporates - SME	Not applicable	Defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0105_CT_SLSC_RU_Rx0	SMEC Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	RU	Not applicable	Corporates - SME	Not applicable	Defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0105_CT_SLSC_SE_Rx0	SMEC Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	SE	Not applicable	Corporates - SME	Not applicable	Defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0105_CT_SLSC_SG_Rx0	SMEC Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	SG	Not applicable	Corporates - SME	Not applicable	Defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0105_CT_SLSC_SI_Rx0	SMEC Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	SI	Not applicable	Corporates - SME	Not applicable	Defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0105_CT_SLSC_SK_Rx0	SMEC Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	SK	Not applicable	Corporates - SME	Not applicable	Defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0105_CT_SLSC_TR_Rx0	SMEC Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	TR	Not applicable	Corporates - SME	Not applicable	Defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0105_CT_SLSC_US_Rx0	SMEC Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	US	Not applicable	Corporates - SME	Not applicable	Defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMEC_ALL_0105_CT_SLSC_x2_Rx0	SMEC Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	Other countries	Not applicable	Corporates - SME	Not applicable	Defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_x0_Rx0	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	Not applicable	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_AT_Rx0	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	AT	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_AU_Rx0	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	AU	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_BE_Rx0	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	BE	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_BG_Rx0	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	BG	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_BR_Rx0	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	BR	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_CA_Rx0	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	CA	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_CH_Rx0	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	CH	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_CN_Rx0	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	CN	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_CY_Rx0	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	CY	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_CZ_Rx0	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	CZ	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_DE_Rx0	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	DE	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_DK_Rx0	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	DK	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_EE_Rx0	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	EE	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_ES_Rx0	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	ES	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_FI_Rx0	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	FI	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_FR_Rx0	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	FR	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_GB_Rx0	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	GB	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_GR_Rx0	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	GR	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_HK_Rx0	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	HK	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_HR_Rx0	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	HR	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMEC_ALL_0106_CT_SLSC_HU_Rx0	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	HU	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_IE_Rx0	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	IE	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_IL_Rx0	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	IL	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_IT_Rx0	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	IT	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_JP_Rx0	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	JP	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_KR_Rx0	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	KR	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_LT_Rx0	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	LT	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_LU_Rx0	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	LU	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_LV_Rx0	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	LV	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_MT_Rx0	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	MT	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_NL_Rx0	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	NL	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_NO_Rx0	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	NO	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_PL_Rx0	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	PL	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_PT_Rx0	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	PT	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_RO_Rx0	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	RO	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_RU_Rx0	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	RU	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_SE_Rx0	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	SE	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_SG_Rx0	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	SG	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_SI_Rx0	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	SI	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_SK_Rx0	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	SK	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_TR_Rx0	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	TR	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_US_Rx0	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	US	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMEC_ALL_0106_CT_SLSC_x2_Rx0	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	Other countries	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0108_CT_SLSC_x0_Rx0	SMEC Non-defaulted Secured	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	Not applicable	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0108_CT_SLSC_AT_Rx0	SMEC Non-defaulted Secured	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	AT	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0108_CT_SLSC_AU_Rx0	SMEC Non-defaulted Secured	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	AU	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0108_CT_SLSC_BE_Rx0	SMEC Non-defaulted Secured	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	BE	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0108_CT_SLSC_BG_Rx0	SMEC Non-defaulted Secured	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	BG	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0108_CT_SLSC_BR_Rx0	SMEC Non-defaulted Secured	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	BR	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0108_CT_SLSC_CA_Rx0	SMEC Non-defaulted Secured	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	CA	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0108_CT_SLSC_CH_Rx0	SMEC Non-defaulted Secured	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	CH	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0108_CT_SLSC_CN_Rx0	SMEC Non-defaulted Secured	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	CN	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0108_CT_SLSC_CY_Rx0	SMEC Non-defaulted Secured	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	CY	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0108_CT_SLSC_CZ_Rx0	SMEC Non-defaulted Secured	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	CZ	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0108_CT_SLSC_DE_Rx0	SMEC Non-defaulted Secured	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	DE	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0108_CT_SLSC_DK_Rx0	SMEC Non-defaulted Secured	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	DK	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0108_CT_SLSC_EE_Rx0	SMEC Non-defaulted Secured	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	EE	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0108_CT_SLSC_ES_Rx0	SMEC Non-defaulted Secured	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	ES	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0108_CT_SLSC_FI_Rx0	SMEC Non-defaulted Secured	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	FI	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0108_CT_SLSC_FR_Rx0	SMEC Non-defaulted Secured	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	FR	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0108_CT_SLSC_GB_Rx0	SMEC Non-defaulted Secured	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	GB	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0108_CT_SLSC_GR_Rx0	SMEC Non-defaulted Secured	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	GR	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0108_CT_SLSC_HK_Rx0	SMEC Non-defaulted Secured	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	HK	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0108_CT_SLSC_HR_Rx0	SMEC Non-defaulted Secured	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	HR	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMEC_ALL_0108_CT_SLSC_HU_Rx0	SMEC Non-defaulted Secured	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	HU	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0108_CT_SLSC_IE_Rx0	SMEC Non-defaulted Secured	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	IE	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0108_CT_SLSC_IL_Rx0	SMEC Non-defaulted Secured	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	IL	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0108_CT_SLSC_IT_Rx0	SMEC Non-defaulted Secured	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	IT	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0108_CT_SLSC_JP_Rx0	SMEC Non-defaulted Secured	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	JP	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0108_CT_SLSC_KR_Rx0	SMEC Non-defaulted Secured	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	KR	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0108_CT_SLSC_LT_Rx0	SMEC Non-defaulted Secured	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	LT	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0108_CT_SLSC_LU_Rx0	SMEC Non-defaulted Secured	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	LU	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0108_CT_SLSC_LV_Rx0	SMEC Non-defaulted Secured	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	LV	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0108_CT_SLSC_MT_Rx0	SMEC Non-defaulted Secured	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	MT	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0108_CT_SLSC_NL_Rx0	SMEC Non-defaulted Secured	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	NL	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0108_CT_SLSC_NO_Rx0	SMEC Non-defaulted Secured	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	NO	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0108_CT_SLSC_PL_Rx0	SMEC Non-defaulted Secured	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	PL	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0108_CT_SLSC_PT_Rx0	SMEC Non-defaulted Secured	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	PT	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0108_CT_SLSC_RO_Rx0	SMEC Non-defaulted Secured	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	RO	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0108_CT_SLSC_RU_Rx0	SMEC Non-defaulted Secured	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	RU	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0108_CT_SLSC_SE_Rx0	SMEC Non-defaulted Secured	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	SE	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0108_CT_SLSC_SG_Rx0	SMEC Non-defaulted Secured	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	SG	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0108_CT_SLSC_SI_Rx0	SMEC Non-defaulted Secured	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	SI	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0108_CT_SLSC_SK_Rx0	SMEC Non-defaulted Secured	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	SK	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0108_CT_SLSC_TR_Rx0	SMEC Non-defaulted Secured	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	TR	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0108_CT_SLSC_US_Rx0	SMEC Non-defaulted Secured	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	US	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMEC_ALL_0108_CT_SLSC_x2_Rx0	SMEC Non-defaulted Secured	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	Other countries	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0107_CT_SLSC_x0_Rx0	SMEC Non-defaulted Unsecured	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	Not applicable	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Exposures without credit protection	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0107_CT_SLSC_AT_Rx0	SMEC Non-defaulted Unsecured	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	AT	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Exposures without credit protection	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0107_CT_SLSC_AU_Rx0	SMEC Non-defaulted Unsecured	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	AU	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Exposures without credit protection	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0107_CT_SLSC_BE_Rx0	SMEC Non-defaulted Unsecured	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	BE	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Exposures without credit protection	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0107_CT_SLSC_BG_Rx0	SMEC Non-defaulted Unsecured	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	BG	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Exposures without credit protection	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0107_CT_SLSC_BR_Rx0	SMEC Non-defaulted Unsecured	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	BR	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Exposures without credit protection	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0107_CT_SLSC_CA_Rx0	SMEC Non-defaulted Unsecured	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	CA	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Exposures without credit protection	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0107_CT_SLSC_CH_Rx0	SMEC Non-defaulted Unsecured	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	CH	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Exposures without credit protection	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0107_CT_SLSC_CN_Rx0	SMEC Non-defaulted Unsecured	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	CN	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Exposures without credit protection	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0107_CT_SLSC_CY_Rx0	SMEC Non-defaulted Unsecured	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	CY	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Exposures without credit protection	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0107_CT_SLSC_CZ_Rx0	SMEC Non-defaulted Unsecured	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	CZ	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Exposures without credit protection	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0107_CT_SLSC_DE_Rx0	SMEC Non-defaulted Unsecured	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	DE	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Exposures without credit protection	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0107_CT_SLSC_DK_Rx0	SMEC Non-defaulted Unsecured	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	DK	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Exposures without credit protection	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0107_CT_SLSC_EE_Rx0	SMEC Non-defaulted Unsecured	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	EE	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Exposures without credit protection	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0107_CT_SLSC_ES_Rx0	SMEC Non-defaulted Unsecured	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	ES	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Exposures without credit protection	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0107_CT_SLSC_FI_Rx0	SMEC Non-defaulted Unsecured	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	FI	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Exposures without credit protection	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0107_CT_SLSC_FR_Rx0	SMEC Non-defaulted Unsecured	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	FR	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Exposures without credit protection	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0107_CT_SLSC_GB_Rx0	SMEC Non-defaulted Unsecured	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	GB	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Exposures without credit protection	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0107_CT_SLSC_GR_Rx0	SMEC Non-defaulted Unsecured	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	GR	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Exposures without credit protection	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0107_CT_SLSC_HK_Rx0	SMEC Non-defaulted Unsecured	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	HK	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Exposures without credit protection	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0107_CT_SLSC_HR_Rx0	SMEC Non-defaulted Unsecured	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	HR	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Exposures without credit protection	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMEC_ALL_0107_CT_SLSC_HU_Rx0	SMEC Non-defaulted Unsecured	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	HU	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Exposures without credit protection	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0107_CT_SLSC_IE_Rx0	SMEC Non-defaulted Unsecured	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	IE	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Exposures without credit protection	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0107_CT_SLSC_IL_Rx0	SMEC Non-defaulted Unsecured	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	IL	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Exposures without credit protection	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0107_CT_SLSC_IT_Rx0	SMEC Non-defaulted Unsecured	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	IT	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Exposures without credit protection	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0107_CT_SLSC_JP_Rx0	SMEC Non-defaulted Unsecured	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	JP	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Exposures without credit protection	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0107_CT_SLSC_KR_Rx0	SMEC Non-defaulted Unsecured	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	KR	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Exposures without credit protection	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0107_CT_SLSC_LT_Rx0	SMEC Non-defaulted Unsecured	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	LT	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Exposures without credit protection	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0107_CT_SLSC_LU_Rx0	SMEC Non-defaulted Unsecured	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	LU	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Exposures without credit protection	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0107_CT_SLSC_LV_Rx0	SMEC Non-defaulted Unsecured	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	LV	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Exposures without credit protection	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0107_CT_SLSC_MT_Rx0	SMEC Non-defaulted Unsecured	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	MT	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Exposures without credit protection	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0107_CT_SLSC_NL_Rx0	SMEC Non-defaulted Unsecured	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	NL	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Exposures without credit protection	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0107_CT_SLSC_NO_Rx0	SMEC Non-defaulted Unsecured	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	NO	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Exposures without credit protection	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0107_CT_SLSC_PL_Rx0	SMEC Non-defaulted Unsecured	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	PL	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Exposures without credit protection	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0107_CT_SLSC_PT_Rx0	SMEC Non-defaulted Unsecured	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	PT	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Exposures without credit protection	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0107_CT_SLSC_RO_Rx0	SMEC Non-defaulted Unsecured	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	RO	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Exposures without credit protection	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0107_CT_SLSC_RU_Rx0	SMEC Non-defaulted Unsecured	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	RU	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Exposures without credit protection	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0107_CT_SLSC_SE_Rx0	SMEC Non-defaulted Unsecured	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	SE	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Exposures without credit protection	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0107_CT_SLSC_SG_Rx0	SMEC Non-defaulted Unsecured	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	SG	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Exposures without credit protection	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0107_CT_SLSC_SI_Rx0	SMEC Non-defaulted Unsecured	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	SI	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Exposures without credit protection	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0107_CT_SLSC_SK_Rx0	SMEC Non-defaulted Unsecured	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	SK	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Exposures without credit protection	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0107_CT_SLSC_TR_Rx0	SMEC Non-defaulted Unsecured	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	TR	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Exposures without credit protection	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0107_CT_SLSC_US_Rx0	SMEC Non-defaulted Unsecured	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	US	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Exposures without credit protection	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMEC_ALL_0107_CT_SLSC_x2_Rx0	SMEC Non-defaulted Unsecured	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	Other countries	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Exposures without credit protection	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0109_CT_SLSC_x0_Rx0	SMEC Non-defaulted Secured	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	Not applicable	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Real estate collateral	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0109_CT_SLSC_AT_Rx0	SMEC Non-defaulted Secured	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	AT	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Real estate collateral	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0109_CT_SLSC_AU_Rx0	SMEC Non-defaulted Secured	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	AU	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Real estate collateral	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0109_CT_SLSC_BE_Rx0	SMEC Non-defaulted Secured	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	BE	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Real estate collateral	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0109_CT_SLSC_BG_Rx0	SMEC Non-defaulted Secured	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	BG	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Real estate collateral	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0109_CT_SLSC_BR_Rx0	SMEC Non-defaulted Secured	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	BR	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Real estate collateral	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0109_CT_SLSC_CA_Rx0	SMEC Non-defaulted Secured	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	CA	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Real estate collateral	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0109_CT_SLSC_CH_Rx0	SMEC Non-defaulted Secured	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	CH	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Real estate collateral	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0109_CT_SLSC_CN_Rx0	SMEC Non-defaulted Secured	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	CN	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Real estate collateral	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0109_CT_SLSC_CY_Rx0	SMEC Non-defaulted Secured	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	CY	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Real estate collateral	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0109_CT_SLSC_CZ_Rx0	SMEC Non-defaulted Secured	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	CZ	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Real estate collateral	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0109_CT_SLSC_DE_Rx0	SMEC Non-defaulted Secured	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	DE	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Real estate collateral	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0109_CT_SLSC_DK_Rx0	SMEC Non-defaulted Secured	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	DK	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Real estate collateral	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0109_CT_SLSC_EE_Rx0	SMEC Non-defaulted Secured	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	EE	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Real estate collateral	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0109_CT_SLSC_ES_Rx0	SMEC Non-defaulted Secured	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	ES	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Real estate collateral	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0109_CT_SLSC_FI_Rx0	SMEC Non-defaulted Secured	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	FI	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Real estate collateral	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0109_CT_SLSC_FR_Rx0	SMEC Non-defaulted Secured	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	FR	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Real estate collateral	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0109_CT_SLSC_GB_Rx0	SMEC Non-defaulted Secured	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	GB	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Real estate collateral	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0109_CT_SLSC_GR_Rx0	SMEC Non-defaulted Secured	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	GR	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Real estate collateral	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0109_CT_SLSC_HK_Rx0	SMEC Non-defaulted Secured	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	HK	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Real estate collateral	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0109_CT_SLSC_HR_Rx0	SMEC Non-defaulted Secured	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	HR	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Real estate collateral	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMEC_ALL_0109_CT_SLSC_HU_Rx0	SMEC Non-defaulted Secured	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	HU	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Real estate collateral	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0109_CT_SLSC_IE_Rx0	SMEC Non-defaulted Secured	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	IE	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Real estate collateral	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0109_CT_SLSC_IL_Rx0	SMEC Non-defaulted Secured	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	IL	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Real estate collateral	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0109_CT_SLSC_IT_Rx0	SMEC Non-defaulted Secured	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	IT	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Real estate collateral	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0109_CT_SLSC_JP_Rx0	SMEC Non-defaulted Secured	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	JP	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Real estate collateral	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0109_CT_SLSC_KR_Rx0	SMEC Non-defaulted Secured	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	KR	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Real estate collateral	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0109_CT_SLSC_LT_Rx0	SMEC Non-defaulted Secured	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	LT	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Real estate collateral	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0109_CT_SLSC_LU_Rx0	SMEC Non-defaulted Secured	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	LU	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Real estate collateral	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0109_CT_SLSC_LV_Rx0	SMEC Non-defaulted Secured	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	LV	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Real estate collateral	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0109_CT_SLSC_MT_Rx0	SMEC Non-defaulted Secured	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	MT	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Real estate collateral	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0109_CT_SLSC_NL_Rx0	SMEC Non-defaulted Secured	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	NL	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Real estate collateral	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0109_CT_SLSC_NO_Rx0	SMEC Non-defaulted Secured	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	NO	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Real estate collateral	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0109_CT_SLSC_PL_Rx0	SMEC Non-defaulted Secured	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	PL	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Real estate collateral	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0109_CT_SLSC_PT_Rx0	SMEC Non-defaulted Secured	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	PT	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Real estate collateral	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0109_CT_SLSC_RO_Rx0	SMEC Non-defaulted Secured	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	RO	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Real estate collateral	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0109_CT_SLSC_RU_Rx0	SMEC Non-defaulted Secured	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	RU	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Real estate collateral	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0109_CT_SLSC_SE_Rx0	SMEC Non-defaulted Secured	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	SE	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Real estate collateral	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0109_CT_SLSC_SG_Rx0	SMEC Non-defaulted Secured	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	SG	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Real estate collateral	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0109_CT_SLSC_SI_Rx0	SMEC Non-defaulted Secured	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	SI	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Real estate collateral	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0109_CT_SLSC_SK_Rx0	SMEC Non-defaulted Secured	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	SK	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Real estate collateral	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0109_CT_SLSC_TR_Rx0	SMEC Non-defaulted Secured	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	TR	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Real estate collateral	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0109_CT_SLSC_US_Rx0	SMEC Non-defaulted Secured	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	US	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Real estate collateral	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMEC_ALL_0109_CT_SLSC_x2_Rx0	SMEC Non-defaulted Secured	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	Other countries	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Real estate collateral	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0110_CT_SLSC_x0_Rx0	SMEC Non-defaulted Secured	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	Not applicable	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Eligible collateral other than real estate	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0110_CT_SLSC_AT_Rx0	SMEC Non-defaulted Secured	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	AT	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Eligible collateral other than real estate	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0110_CT_SLSC_AU_Rx0	SMEC Non-defaulted Secured	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	AU	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Eligible collateral other than real estate	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0110_CT_SLSC_BE_Rx0	SMEC Non-defaulted Secured	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	BE	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Eligible collateral other than real estate	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0110_CT_SLSC_BG_Rx0	SMEC Non-defaulted Secured	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	BG	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Eligible collateral other than real estate	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0110_CT_SLSC_BR_Rx0	SMEC Non-defaulted Secured	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	BR	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Eligible collateral other than real estate	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0110_CT_SLSC_CA_Rx0	SMEC Non-defaulted Secured	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	CA	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Eligible collateral other than real estate	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0110_CT_SLSC_CH_Rx0	SMEC Non-defaulted Secured	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	CH	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Eligible collateral other than real estate	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0110_CT_SLSC_CN_Rx0	SMEC Non-defaulted Secured	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	CN	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Eligible collateral other than real estate	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0110_CT_SLSC_CY_Rx0	SMEC Non-defaulted Secured	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	CY	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Eligible collateral other than real estate	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0110_CT_SLSC_CZ_Rx0	SMEC Non-defaulted Secured	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	CZ	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Eligible collateral other than real estate	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0110_CT_SLSC_DE_Rx0	SMEC Non-defaulted Secured	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	DE	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Eligible collateral other than real estate	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0110_CT_SLSC_DK_Rx0	SMEC Non-defaulted Secured	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	DK	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Eligible collateral other than real estate	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0110_CT_SLSC_EE_Rx0	SMEC Non-defaulted Secured	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	EE	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Eligible collateral other than real estate	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0110_CT_SLSC_ES_Rx0	SMEC Non-defaulted Secured	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	ES	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Eligible collateral other than real estate	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0110_CT_SLSC_FI_Rx0	SMEC Non-defaulted Secured	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	FI	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Eligible collateral other than real estate	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0110_CT_SLSC_FR_Rx0	SMEC Non-defaulted Secured	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	FR	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Eligible collateral other than real estate	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0110_CT_SLSC_GB_Rx0	SMEC Non-defaulted Secured	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	GB	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Eligible collateral other than real estate	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0110_CT_SLSC_GR_Rx0	SMEC Non-defaulted Secured	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	GR	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Eligible collateral other than real estate	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0110_CT_SLSC_HK_Rx0	SMEC Non-defaulted Secured	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	HK	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Eligible collateral other than real estate	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0110_CT_SLSC_HR_Rx0	SMEC Non-defaulted Secured	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	HR	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Eligible collateral other than real estate	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMEC_ALL_0110_CT_SLSC_HU_Rx0	SMEC Non-defaulted Secured	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	HU	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Eligible collateral other than real estate	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0110_CT_SLSC_IE_Rx0	SMEC Non-defaulted Secured	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	IE	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Eligible collateral other than real estate	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0110_CT_SLSC_IL_Rx0	SMEC Non-defaulted Secured	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	IL	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Eligible collateral other than real estate	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0110_CT_SLSC_IT_Rx0	SMEC Non-defaulted Secured	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	IT	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Eligible collateral other than real estate	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0110_CT_SLSC_JP_Rx0	SMEC Non-defaulted Secured	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	JP	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Eligible collateral other than real estate	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0110_CT_SLSC_KR_Rx0	SMEC Non-defaulted Secured	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	KR	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Eligible collateral other than real estate	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0110_CT_SLSC_LT_Rx0	SMEC Non-defaulted Secured	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	LT	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Eligible collateral other than real estate	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0110_CT_SLSC_LU_Rx0	SMEC Non-defaulted Secured	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	LU	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Eligible collateral other than real estate	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0110_CT_SLSC_LV_Rx0	SMEC Non-defaulted Secured	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	LV	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Eligible collateral other than real estate	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0110_CT_SLSC_MT_Rx0	SMEC Non-defaulted Secured	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	MT	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Eligible collateral other than real estate	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0110_CT_SLSC_NL_Rx0	SMEC Non-defaulted Secured	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	NL	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Eligible collateral other than real estate	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0110_CT_SLSC_NO_Rx0	SMEC Non-defaulted Secured	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	NO	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Eligible collateral other than real estate	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0110_CT_SLSC_PL_Rx0	SMEC Non-defaulted Secured	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	PL	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Eligible collateral other than real estate	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0110_CT_SLSC_PT_Rx0	SMEC Non-defaulted Secured	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	PT	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Eligible collateral other than real estate	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0110_CT_SLSC_RO_Rx0	SMEC Non-defaulted Secured	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	RO	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Eligible collateral other than real estate	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0110_CT_SLSC_RU_Rx0	SMEC Non-defaulted Secured	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	RU	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Eligible collateral other than real estate	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0110_CT_SLSC_SE_Rx0	SMEC Non-defaulted Secured	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	SE	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Eligible collateral other than real estate	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0110_CT_SLSC_SG_Rx0	SMEC Non-defaulted Secured	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	SG	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Eligible collateral other than real estate	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0110_CT_SLSC_SI_Rx0	SMEC Non-defaulted Secured	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	SI	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Eligible collateral other than real estate	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0110_CT_SLSC_SK_Rx0	SMEC Non-defaulted Secured	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	SK	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Eligible collateral other than real estate	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0110_CT_SLSC_TR_Rx0	SMEC Non-defaulted Secured	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	TR	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Eligible collateral other than real estate	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0110_CT_SLSC_US_Rx0	SMEC Non-defaulted Secured	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	US	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Eligible collateral other than real estate	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMEC_ALL_0110_CT_SLSC_x2_Rx0	SMEC Non-defaulted Secured	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	Other countries	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Eligible collateral other than real estate	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0111_CT_SLSC_x0_Rx0	SMEC Non-defaulted Unsecured Construction	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	Not applicable	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Exposures without credit protection	Not applicable	F Construction	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0111_CT_SLSC_AT_Rx0	SMEC Non-defaulted Unsecured Construction	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	AT	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Exposures without credit protection	Not applicable	F Construction	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0111_CT_SLSC_AU_Rx0	SMEC Non-defaulted Unsecured Construction	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	AU	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Exposures without credit protection	Not applicable	F Construction	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0111_CT_SLSC_BE_Rx0	SMEC Non-defaulted Unsecured Construction	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	BE	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Exposures without credit protection	Not applicable	F Construction	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0111_CT_SLSC_BG_Rx0	SMEC Non-defaulted Unsecured Construction	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	BG	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Exposures without credit protection	Not applicable	F Construction	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0111_CT_SLSC_BR_Rx0	SMEC Non-defaulted Unsecured Construction	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	BR	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Exposures without credit protection	Not applicable	F Construction	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0111_CT_SLSC_CA_Rx0	SMEC Non-defaulted Unsecured Construction	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	CA	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Exposures without credit protection	Not applicable	F Construction	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0111_CT_SLSC_CH_Rx0	SMEC Non-defaulted Unsecured Construction	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	CH	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Exposures without credit protection	Not applicable	F Construction	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0111_CT_SLSC_CN_Rx0	SMEC Non-defaulted Unsecured Construction	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	CN	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Exposures without credit protection	Not applicable	F Construction	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0111_CT_SLSC_CY_Rx0	SMEC Non-defaulted Unsecured Construction	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	CY	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Exposures without credit protection	Not applicable	F Construction	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0111_CT_SLSC_CZ_Rx0	SMEC Non-defaulted Unsecured Construction	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	CZ	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Exposures without credit protection	Not applicable	F Construction	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0111_CT_SLSC_DE_Rx0	SMEC Non-defaulted Unsecured Construction	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	DE	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Exposures without credit protection	Not applicable	F Construction	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0111_CT_SLSC_DK_Rx0	SMEC Non-defaulted Unsecured Construction	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	DK	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Exposures without credit protection	Not applicable	F Construction	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0111_CT_SLSC_EE_Rx0	SMEC Non-defaulted Unsecured Construction	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	EE	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Exposures without credit protection	Not applicable	F Construction	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0111_CT_SLSC_ES_Rx0	SMEC Non-defaulted Unsecured Construction	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	ES	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Exposures without credit protection	Not applicable	F Construction	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0111_CT_SLSC_FI_Rx0	SMEC Non-defaulted Unsecured Construction	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	FI	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Exposures without credit protection	Not applicable	F Construction	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0111_CT_SLSC_FR_Rx0	SMEC Non-defaulted Unsecured Construction	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	FR	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Exposures without credit protection	Not applicable	F Construction	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0111_CT_SLSC_GB_Rx0	SMEC Non-defaulted Unsecured Construction	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	GB	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Exposures without credit protection	Not applicable	F Construction	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0111_CT_SLSC_GR_Rx0	SMEC Non-defaulted Unsecured Construction	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	GR	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Exposures without credit protection	Not applicable	F Construction	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0111_CT_SLSC_HK_Rx0	SMEC Non-defaulted Unsecured Construction	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	HK	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Exposures without credit protection	Not applicable	F Construction	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0111_CT_SLSC_HR_Rx0	SMEC Non-defaulted Unsecured Construction	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	HR	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Exposures without credit protection	Not applicable	F Construction	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMEC_ALL_0111_CT_SLSC_HU_Rx0	SMEC Non-defaulted Unsecured Construction	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	HU	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Exposures without credit protection	Not applicable	F Construction	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0111_CT_SLSC_IE_Rx0	SMEC Non-defaulted Unsecured Construction	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	IE	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Exposures without credit protection	Not applicable	F Construction	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0111_CT_SLSC_IL_Rx0	SMEC Non-defaulted Unsecured Construction	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	IL	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Exposures without credit protection	Not applicable	F Construction	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0111_CT_SLSC_IT_Rx0	SMEC Non-defaulted Unsecured Construction	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	IT	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Exposures without credit protection	Not applicable	F Construction	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0111_CT_SLSC_JP_Rx0	SMEC Non-defaulted Unsecured Construction	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	JP	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Exposures without credit protection	Not applicable	F Construction	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0111_CT_SLSC_KR_Rx0	SMEC Non-defaulted Unsecured Construction	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	KR	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Exposures without credit protection	Not applicable	F Construction	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0111_CT_SLSC_LT_Rx0	SMEC Non-defaulted Unsecured Construction	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	LT	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Exposures without credit protection	Not applicable	F Construction	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0111_CT_SLSC_LU_Rx0	SMEC Non-defaulted Unsecured Construction	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	LU	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Exposures without credit protection	Not applicable	F Construction	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0111_CT_SLSC_LV_Rx0	SMEC Non-defaulted Unsecured Construction	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	LV	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Exposures without credit protection	Not applicable	F Construction	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0111_CT_SLSC_MT_Rx0	SMEC Non-defaulted Unsecured Construction	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	MT	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Exposures without credit protection	Not applicable	F Construction	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0111_CT_SLSC_NL_Rx0	SMEC Non-defaulted Unsecured Construction	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	NL	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Exposures without credit protection	Not applicable	F Construction	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0111_CT_SLSC_NO_Rx0	SMEC Non-defaulted Unsecured Construction	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	NO	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Exposures without credit protection	Not applicable	F Construction	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0111_CT_SLSC_PL_Rx0	SMEC Non-defaulted Unsecured Construction	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	PL	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Exposures without credit protection	Not applicable	F Construction	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0111_CT_SLSC_PT_Rx0	SMEC Non-defaulted Unsecured Construction	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	PT	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Exposures without credit protection	Not applicable	F Construction	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0111_CT_SLSC_RO_Rx0	SMEC Non-defaulted Unsecured Construction	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	RO	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Exposures without credit protection	Not applicable	F Construction	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0111_CT_SLSC_RU_Rx0	SMEC Non-defaulted Unsecured Construction	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	RU	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Exposures without credit protection	Not applicable	F Construction	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0111_CT_SLSC_SE_Rx0	SMEC Non-defaulted Unsecured Construction	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	SE	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Exposures without credit protection	Not applicable	F Construction	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0111_CT_SLSC_SG_Rx0	SMEC Non-defaulted Unsecured Construction	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	SG	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Exposures without credit protection	Not applicable	F Construction	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0111_CT_SLSC_SI_Rx0	SMEC Non-defaulted Unsecured Construction	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	SI	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Exposures without credit protection	Not applicable	F Construction	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0111_CT_SLSC_SK_Rx0	SMEC Non-defaulted Unsecured Construction	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	SK	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Exposures without credit protection	Not applicable	F Construction	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0111_CT_SLSC_TR_Rx0	SMEC Non-defaulted Unsecured Construction	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	TR	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Exposures without credit protection	Not applicable	F Construction	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0111_CT_SLSC_US_Rx0	SMEC Non-defaulted Unsecured Construction	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	US	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Exposures without credit protection	Not applicable	F Construction	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMEC_ALL_0111_CT_SLSC_x2_Rx0	SMEC Non-defaulted Unsecured Construction	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	Other countries	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Exposures without credit protection	Not applicable	F Construction	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0112_CT_SLSC_x0_Rx0	SMEC Non-defaulted Secured Construction	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	Not applicable	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Not applicable	F Construction	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0112_CT_SLSC_AT_Rx0	SMEC Non-defaulted Secured Construction	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	AT	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Not applicable	F Construction	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0112_CT_SLSC_AU_Rx0	SMEC Non-defaulted Secured Construction	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	AU	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Not applicable	F Construction	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0112_CT_SLSC_BE_Rx0	SMEC Non-defaulted Secured Construction	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	BE	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Not applicable	F Construction	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0112_CT_SLSC_BG_Rx0	SMEC Non-defaulted Secured Construction	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	BG	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Not applicable	F Construction	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0112_CT_SLSC_BR_Rx0	SMEC Non-defaulted Secured Construction	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	BR	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Not applicable	F Construction	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0112_CT_SLSC_CA_Rx0	SMEC Non-defaulted Secured Construction	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	CA	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Not applicable	F Construction	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0112_CT_SLSC_CH_Rx0	SMEC Non-defaulted Secured Construction	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	CH	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Not applicable	F Construction	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0112_CT_SLSC_CN_Rx0	SMEC Non-defaulted Secured Construction	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	CN	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Not applicable	F Construction	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0112_CT_SLSC_CY_Rx0	SMEC Non-defaulted Secured Construction	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	CY	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Not applicable	F Construction	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0112_CT_SLSC_CZ_Rx0	SMEC Non-defaulted Secured Construction	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	CZ	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Not applicable	F Construction	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0112_CT_SLSC_DE_Rx0	SMEC Non-defaulted Secured Construction	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	DE	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Not applicable	F Construction	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0112_CT_SLSC_DK_Rx0	SMEC Non-defaulted Secured Construction	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	DK	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Not applicable	F Construction	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0112_CT_SLSC_EE_Rx0	SMEC Non-defaulted Secured Construction	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	EE	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Not applicable	F Construction	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0112_CT_SLSC_ES_Rx0	SMEC Non-defaulted Secured Construction	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	ES	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Not applicable	F Construction	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0112_CT_SLSC_FI_Rx0	SMEC Non-defaulted Secured Construction	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	FI	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Not applicable	F Construction	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0112_CT_SLSC_FR_Rx0	SMEC Non-defaulted Secured Construction	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	FR	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Not applicable	F Construction	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0112_CT_SLSC_GB_Rx0	SMEC Non-defaulted Secured Construction	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	GB	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Not applicable	F Construction	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0112_CT_SLSC_GR_Rx0	SMEC Non-defaulted Secured Construction	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	GR	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Not applicable	F Construction	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0112_CT_SLSC_HK_Rx0	SMEC Non-defaulted Secured Construction	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	HK	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Not applicable	F Construction	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0112_CT_SLSC_HR_Rx0	SMEC Non-defaulted Secured Construction	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	HR	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Not applicable	F Construction	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMEC_ALL_0112_CT_SLSC_HU_Rx0	SMEC Non-defaulted Secured Construction	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	HU	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Not applicable	F Construction	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0112_CT_SLSC_IE_Rx0	SMEC Non-defaulted Secured Construction	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	IE	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Not applicable	F Construction	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0112_CT_SLSC_IL_Rx0	SMEC Non-defaulted Secured Construction	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	IL	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Not applicable	F Construction	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0112_CT_SLSC_IT_Rx0	SMEC Non-defaulted Secured Construction	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	IT	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Not applicable	F Construction	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0112_CT_SLSC_JP_Rx0	SMEC Non-defaulted Secured Construction	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	JP	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Not applicable	F Construction	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0112_CT_SLSC_KR_Rx0	SMEC Non-defaulted Secured Construction	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	KR	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Not applicable	F Construction	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0112_CT_SLSC_LT_Rx0	SMEC Non-defaulted Secured Construction	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	LT	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Not applicable	F Construction	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0112_CT_SLSC_LU_Rx0	SMEC Non-defaulted Secured Construction	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	LU	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Not applicable	F Construction	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0112_CT_SLSC_LV_Rx0	SMEC Non-defaulted Secured Construction	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	LV	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Not applicable	F Construction	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0112_CT_SLSC_MT_Rx0	SMEC Non-defaulted Secured Construction	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	MT	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Not applicable	F Construction	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0112_CT_SLSC_NL_Rx0	SMEC Non-defaulted Secured Construction	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	NL	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Not applicable	F Construction	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0112_CT_SLSC_NO_Rx0	SMEC Non-defaulted Secured Construction	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	NO	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Not applicable	F Construction	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0112_CT_SLSC_PL_Rx0	SMEC Non-defaulted Secured Construction	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	PL	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Not applicable	F Construction	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0112_CT_SLSC_PT_Rx0	SMEC Non-defaulted Secured Construction	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	PT	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Not applicable	F Construction	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0112_CT_SLSC_RO_Rx0	SMEC Non-defaulted Secured Construction	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	RO	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Not applicable	F Construction	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0112_CT_SLSC_RU_Rx0	SMEC Non-defaulted Secured Construction	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	RU	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Not applicable	F Construction	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0112_CT_SLSC_SE_Rx0	SMEC Non-defaulted Secured Construction	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	SE	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Not applicable	F Construction	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0112_CT_SLSC_SG_Rx0	SMEC Non-defaulted Secured Construction	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	SG	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Not applicable	F Construction	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0112_CT_SLSC_SI_Rx0	SMEC Non-defaulted Secured Construction	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	SI	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Not applicable	F Construction	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0112_CT_SLSC_SK_Rx0	SMEC Non-defaulted Secured Construction	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	SK	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Not applicable	F Construction	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0112_CT_SLSC_TR_Rx0	SMEC Non-defaulted Secured Construction	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	TR	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Not applicable	F Construction	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0112_CT_SLSC_US_Rx0	SMEC Non-defaulted Secured Construction	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	US	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Not applicable	F Construction	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMEC_ALL_0112_CT_SLSC_x2_Rx0	SMEC Non-defaulted Secured Construction	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	Other countries	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Not applicable	F Construction	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_x0_R01	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	Not applicable	Rating 1	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_AT_R01	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	AT	Rating 1	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_AU_R01	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	AU	Rating 1	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_BE_R01	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	BE	Rating 1	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_BG_R01	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	BG	Rating 1	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_BR_R01	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	BR	Rating 1	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_CA_R01	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	CA	Rating 1	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_CH_R01	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	CH	Rating 1	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_CN_R01	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	CN	Rating 1	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_CY_R01	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	CY	Rating 1	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_CZ_R01	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	CZ	Rating 1	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_DE_R01	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	DE	Rating 1	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_DK_R01	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	DK	Rating 1	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_EE_R01	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	EE	Rating 1	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_ES_R01	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	ES	Rating 1	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_FI_R01	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	FI	Rating 1	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_FR_R01	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	FR	Rating 1	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_GB_R01	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	GB	Rating 1	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_GR_R01	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	GR	Rating 1	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_HK_R01	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	HK	Rating 1	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_HR_R01	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	HR	Rating 1	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
CORP_ALL_0086_CT_SLSC_HU_R01	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	HU	Rating 1	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_IE_R01	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	IE	Rating 1	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_IL_R01	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	IL	Rating 1	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_IT_R01	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	IT	Rating 1	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_JP_R01	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	JP	Rating 1	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_KR_R01	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	KR	Rating 1	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_LT_R01	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	LT	Rating 1	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_LU_R01	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	LU	Rating 1	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_LV_R01	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	LV	Rating 1	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_MT_R01	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	MT	Rating 1	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_NL_R01	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	NL	Rating 1	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_NO_R01	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	NO	Rating 1	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_PL_R01	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	PL	Rating 1	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_PT_R01	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	PT	Rating 1	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_RO_R01	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	RO	Rating 1	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_RU_R01	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	RU	Rating 1	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_SE_R01	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	SE	Rating 1	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_SG_R01	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	SG	Rating 1	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_SI_R01	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	SI	Rating 1	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_SK_R01	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	SK	Rating 1	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_TR_R01	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	TR	Rating 1	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_US_R01	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	US	Rating 1	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
CORP_ALL_0086_CT_SLSC_x2_R01	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	Other countries	Rating 1	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_x0_R02	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	Not applicable	Rating 2	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_AT_R02	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	AT	Rating 2	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_AU_R02	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	AU	Rating 2	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_BE_R02	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	BE	Rating 2	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_BG_R02	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	BG	Rating 2	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_BR_R02	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	BR	Rating 2	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_CA_R02	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	CA	Rating 2	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_CH_R02	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	CH	Rating 2	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_CN_R02	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	CN	Rating 2	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_CY_R02	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	CY	Rating 2	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_CZ_R02	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	CZ	Rating 2	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_DE_R02	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	DE	Rating 2	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_DK_R02	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	DK	Rating 2	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_EE_R02	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	EE	Rating 2	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_ES_R02	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	ES	Rating 2	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_FI_R02	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	FI	Rating 2	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_FR_R02	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	FR	Rating 2	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_GB_R02	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	GB	Rating 2	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_GR_R02	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	GR	Rating 2	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_HK_R02	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	HK	Rating 2	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_HR_R02	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	HR	Rating 2	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
CORP_ALL_0086_CT_SLSC_HU_R02	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	HU	Rating 2	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_IE_R02	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	IE	Rating 2	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_IL_R02	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	IL	Rating 2	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_IT_R02	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	IT	Rating 2	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_JP_R02	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	JP	Rating 2	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_KR_R02	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	KR	Rating 2	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_LT_R02	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	LT	Rating 2	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_LU_R02	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	LU	Rating 2	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_LV_R02	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	LV	Rating 2	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_MT_R02	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	MT	Rating 2	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_NL_R02	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	NL	Rating 2	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_NO_R02	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	NO	Rating 2	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_PL_R02	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	PL	Rating 2	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_PT_R02	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	PT	Rating 2	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_RO_R02	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	RO	Rating 2	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_RU_R02	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	RU	Rating 2	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_SE_R02	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	SE	Rating 2	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_SG_R02	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	SG	Rating 2	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_SI_R02	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	SI	Rating 2	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_SK_R02	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	SK	Rating 2	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_TR_R02	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	TR	Rating 2	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_US_R02	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	US	Rating 2	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
CORP_ALL_0086_CT_SLSC_x2_R02	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	Other countries	Rating 2	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_x0_R03	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	Not applicable	Rating 3	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_AT_R03	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	AT	Rating 3	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_AU_R03	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	AU	Rating 3	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_BE_R03	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	BE	Rating 3	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_BG_R03	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	BG	Rating 3	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_BR_R03	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	BR	Rating 3	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_CA_R03	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	CA	Rating 3	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_CH_R03	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	CH	Rating 3	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_CN_R03	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	CN	Rating 3	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_CY_R03	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	CY	Rating 3	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_CZ_R03	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	CZ	Rating 3	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_DE_R03	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	DE	Rating 3	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_DK_R03	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	DK	Rating 3	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_EE_R03	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	EE	Rating 3	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_ES_R03	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	ES	Rating 3	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_FI_R03	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	FI	Rating 3	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_FR_R03	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	FR	Rating 3	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_GB_R03	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	GB	Rating 3	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_GR_R03	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	GR	Rating 3	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_HK_R03	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	HK	Rating 3	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_HR_R03	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	HR	Rating 3	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
CORP_ALL_0086_CT_SLSC_HU_R03	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	HU	Rating 3	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_IE_R03	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	IE	Rating 3	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_IL_R03	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	IL	Rating 3	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_IT_R03	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	IT	Rating 3	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_JP_R03	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	JP	Rating 3	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_KR_R03	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	KR	Rating 3	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_LT_R03	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	LT	Rating 3	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_LU_R03	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	LU	Rating 3	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_LV_R03	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	LV	Rating 3	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_MT_R03	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	MT	Rating 3	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_NL_R03	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	NL	Rating 3	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_NO_R03	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	NO	Rating 3	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_PL_R03	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	PL	Rating 3	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_PT_R03	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	PT	Rating 3	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_RO_R03	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	RO	Rating 3	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_RU_R03	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	RU	Rating 3	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_SE_R03	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	SE	Rating 3	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_SG_R03	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	SG	Rating 3	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_SI_R03	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	SI	Rating 3	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_SK_R03	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	SK	Rating 3	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_TR_R03	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	TR	Rating 3	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_US_R03	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	US	Rating 3	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
CORP_ALL_0086_CT_SLSC_x2_R03	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	Other countries	Rating 3	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_x0_R04	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	Not applicable	Rating 4	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_AT_R04	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	AT	Rating 4	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_AU_R04	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	AU	Rating 4	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_BE_R04	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	BE	Rating 4	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_BG_R04	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	BG	Rating 4	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_BR_R04	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	BR	Rating 4	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_CA_R04	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	CA	Rating 4	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_CH_R04	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	CH	Rating 4	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_CN_R04	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	CN	Rating 4	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_CY_R04	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	CY	Rating 4	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_CZ_R04	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	CZ	Rating 4	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_DE_R04	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	DE	Rating 4	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_DK_R04	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	DK	Rating 4	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_EE_R04	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	EE	Rating 4	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_ES_R04	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	ES	Rating 4	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_FI_R04	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	FI	Rating 4	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_FR_R04	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	FR	Rating 4	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_GB_R04	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	GB	Rating 4	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_GR_R04	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	GR	Rating 4	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_HK_R04	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	HK	Rating 4	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_HR_R04	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	HR	Rating 4	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
CORP_ALL_0086_CT_SLSC_HU_R04	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	HU	Rating 4	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_IE_R04	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	IE	Rating 4	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_IL_R04	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	IL	Rating 4	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_IT_R04	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	IT	Rating 4	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_JP_R04	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	JP	Rating 4	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_KR_R04	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	KR	Rating 4	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_LT_R04	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	LT	Rating 4	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_LU_R04	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	LU	Rating 4	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_LV_R04	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	LV	Rating 4	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_MT_R04	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	MT	Rating 4	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_NL_R04	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	NL	Rating 4	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_NO_R04	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	NO	Rating 4	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_PL_R04	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	PL	Rating 4	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_PT_R04	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	PT	Rating 4	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_RO_R04	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	RO	Rating 4	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_RU_R04	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	RU	Rating 4	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_SE_R04	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	SE	Rating 4	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_SG_R04	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	SG	Rating 4	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_SI_R04	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	SI	Rating 4	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_SK_R04	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	SK	Rating 4	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_TR_R04	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	TR	Rating 4	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_US_R04	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	US	Rating 4	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
CORP_ALL_0086_CT_SLSC_x2_R04	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	Other countries	Rating 4	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_x0_R05	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	Not applicable	Rating 5	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_AT_R05	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	AT	Rating 5	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_AU_R05	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	AU	Rating 5	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_BE_R05	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	BE	Rating 5	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_BG_R05	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	BG	Rating 5	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_BR_R05	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	BR	Rating 5	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_CA_R05	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	CA	Rating 5	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_CH_R05	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	CH	Rating 5	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_CN_R05	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	CN	Rating 5	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_CY_R05	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	CY	Rating 5	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_CZ_R05	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	CZ	Rating 5	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_DE_R05	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	DE	Rating 5	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_DK_R05	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	DK	Rating 5	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_EE_R05	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	EE	Rating 5	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_ES_R05	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	ES	Rating 5	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_FI_R05	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	FI	Rating 5	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_FR_R05	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	FR	Rating 5	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_GB_R05	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	GB	Rating 5	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_GR_R05	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	GR	Rating 5	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_HK_R05	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	HK	Rating 5	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_HR_R05	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	HR	Rating 5	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
CORP_ALL_0086_CT_SLSC_HU_R05	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	HU	Rating 5	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_IE_R05	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	IE	Rating 5	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_IL_R05	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	IL	Rating 5	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_IT_R05	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	IT	Rating 5	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_JP_R05	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	JP	Rating 5	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_KR_R05	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	KR	Rating 5	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_LT_R05	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	LT	Rating 5	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_LU_R05	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	LU	Rating 5	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_LV_R05	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	LV	Rating 5	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_MT_R05	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	MT	Rating 5	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_NL_R05	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	NL	Rating 5	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_NO_R05	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	NO	Rating 5	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_PL_R05	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	PL	Rating 5	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_PT_R05	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	PT	Rating 5	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_RO_R05	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	RO	Rating 5	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_RU_R05	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	RU	Rating 5	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_SE_R05	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	SE	Rating 5	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_SG_R05	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	SG	Rating 5	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_SI_R05	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	SI	Rating 5	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_SK_R05	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	SK	Rating 5	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_TR_R05	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	TR	Rating 5	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_US_R05	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	US	Rating 5	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
CORP_ALL_0086_CT_SLSC_x2_R05	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	Other countries	Rating 5	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_x0_R06	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	Not applicable	Rating 6	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_AT_R06	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	AT	Rating 6	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_AU_R06	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	AU	Rating 6	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_BE_R06	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	BE	Rating 6	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_BG_R06	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	BG	Rating 6	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_BR_R06	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	BR	Rating 6	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_CA_R06	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	CA	Rating 6	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_CH_R06	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	CH	Rating 6	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_CN_R06	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	CN	Rating 6	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_CY_R06	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	CY	Rating 6	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_CZ_R06	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	CZ	Rating 6	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_DE_R06	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	DE	Rating 6	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_DK_R06	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	DK	Rating 6	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_EE_R06	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	EE	Rating 6	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_ES_R06	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	ES	Rating 6	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_FI_R06	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	FI	Rating 6	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_FR_R06	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	FR	Rating 6	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_GB_R06	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	GB	Rating 6	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_GR_R06	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	GR	Rating 6	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_HK_R06	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	HK	Rating 6	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_HR_R06	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	HR	Rating 6	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
CORP_ALL_0086_CT_SLSC_HU_R06	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	HU	Rating 6	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_IE_R06	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	IE	Rating 6	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_IL_R06	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	IL	Rating 6	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_IT_R06	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	IT	Rating 6	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_JP_R06	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	JP	Rating 6	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_KR_R06	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	KR	Rating 6	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_LT_R06	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	LT	Rating 6	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_LU_R06	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	LU	Rating 6	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_LV_R06	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	LV	Rating 6	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_MT_R06	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	MT	Rating 6	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_NL_R06	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	NL	Rating 6	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_NO_R06	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	NO	Rating 6	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_PL_R06	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	PL	Rating 6	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_PT_R06	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	PT	Rating 6	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_RO_R06	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	RO	Rating 6	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_RU_R06	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	RU	Rating 6	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_SE_R06	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	SE	Rating 6	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_SG_R06	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	SG	Rating 6	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_SI_R06	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	SI	Rating 6	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_SK_R06	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	SK	Rating 6	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_TR_R06	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	TR	Rating 6	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_US_R06	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	US	Rating 6	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
CORP_ALL_0086_CT_SLSC_x2_R06	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	Other countries	Rating 6	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_x0_R07	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	Not applicable	Rating 7	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_AT_R07	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	AT	Rating 7	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_AU_R07	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	AU	Rating 7	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_BE_R07	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	BE	Rating 7	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_BG_R07	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	BG	Rating 7	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_BR_R07	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	BR	Rating 7	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_CA_R07	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	CA	Rating 7	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_CH_R07	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	CH	Rating 7	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_CN_R07	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	CN	Rating 7	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_CY_R07	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	CY	Rating 7	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_CZ_R07	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	CZ	Rating 7	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_DE_R07	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	DE	Rating 7	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_DK_R07	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	DK	Rating 7	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_EE_R07	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	EE	Rating 7	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_ES_R07	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	ES	Rating 7	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_FI_R07	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	FI	Rating 7	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_FR_R07	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	FR	Rating 7	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_GB_R07	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	GB	Rating 7	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_GR_R07	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	GR	Rating 7	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_HK_R07	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	HK	Rating 7	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_HR_R07	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	HR	Rating 7	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
CORP_ALL_0086_CT_SLSC_HU_R07	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	HU	Rating 7	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_IE_R07	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	IE	Rating 7	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_IL_R07	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	IL	Rating 7	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_IT_R07	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	IT	Rating 7	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_JP_R07	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	JP	Rating 7	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_KR_R07	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	KR	Rating 7	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_LT_R07	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	LT	Rating 7	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_LU_R07	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	LU	Rating 7	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_LV_R07	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	LV	Rating 7	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_MT_R07	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	MT	Rating 7	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_NL_R07	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	NL	Rating 7	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_NO_R07	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	NO	Rating 7	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_PL_R07	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	PL	Rating 7	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_PT_R07	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	PT	Rating 7	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_RO_R07	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	RO	Rating 7	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_RU_R07	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	RU	Rating 7	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_SE_R07	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	SE	Rating 7	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_SG_R07	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	SG	Rating 7	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_SI_R07	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	SI	Rating 7	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_SK_R07	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	SK	Rating 7	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_TR_R07	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	TR	Rating 7	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_US_R07	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	US	Rating 7	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
CORP_ALL_0086_CT_SLSC_x2_R07	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	Other countries	Rating 7	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_x0_R08	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	Not applicable	Rating 8	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_AT_R08	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	AT	Rating 8	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_AU_R08	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	AU	Rating 8	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_BE_R08	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	BE	Rating 8	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_BG_R08	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	BG	Rating 8	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_BR_R08	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	BR	Rating 8	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_CA_R08	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	CA	Rating 8	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_CH_R08	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	CH	Rating 8	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_CN_R08	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	CN	Rating 8	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_CY_R08	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	CY	Rating 8	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_CZ_R08	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	CZ	Rating 8	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_DE_R08	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	DE	Rating 8	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_DK_R08	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	DK	Rating 8	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_EE_R08	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	EE	Rating 8	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_ES_R08	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	ES	Rating 8	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_FI_R08	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	FI	Rating 8	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_FR_R08	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	FR	Rating 8	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_GB_R08	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	GB	Rating 8	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_GR_R08	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	GR	Rating 8	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_HK_R08	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	HK	Rating 8	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_HR_R08	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	HR	Rating 8	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
CORP_ALL_0086_CT_SLSC_HU_R08	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	HU	Rating 8	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_IE_R08	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	IE	Rating 8	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_IL_R08	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	IL	Rating 8	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_IT_R08	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	IT	Rating 8	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_JP_R08	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	JP	Rating 8	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_KR_R08	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	KR	Rating 8	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_LT_R08	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	LT	Rating 8	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_LU_R08	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	LU	Rating 8	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_LV_R08	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	LV	Rating 8	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_MT_R08	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	MT	Rating 8	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_NL_R08	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	NL	Rating 8	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_NO_R08	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	NO	Rating 8	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_PL_R08	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	PL	Rating 8	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_PT_R08	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	PT	Rating 8	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_RO_R08	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	RO	Rating 8	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_RU_R08	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	RU	Rating 8	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_SE_R08	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	SE	Rating 8	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_SG_R08	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	SG	Rating 8	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_SI_R08	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	SI	Rating 8	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_SK_R08	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	SK	Rating 8	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_TR_R08	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	TR	Rating 8	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_US_R08	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	US	Rating 8	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
CORP_ALL_0086_CT_SLSC_x2_R08	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	Other countries	Rating 8	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_x0_R09	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	Not applicable	Rating 9	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_AT_R09	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	AT	Rating 9	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_AU_R09	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	AU	Rating 9	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_BE_R09	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	BE	Rating 9	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_BG_R09	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	BG	Rating 9	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_BR_R09	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	BR	Rating 9	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_CA_R09	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	CA	Rating 9	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_CH_R09	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	CH	Rating 9	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_CN_R09	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	CN	Rating 9	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_CY_R09	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	CY	Rating 9	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_CZ_R09	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	CZ	Rating 9	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_DE_R09	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	DE	Rating 9	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_DK_R09	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	DK	Rating 9	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_EE_R09	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	EE	Rating 9	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_ES_R09	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	ES	Rating 9	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_FI_R09	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	FI	Rating 9	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_FR_R09	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	FR	Rating 9	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_GB_R09	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	GB	Rating 9	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_GR_R09	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	GR	Rating 9	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_HK_R09	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	HK	Rating 9	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_HR_R09	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	HR	Rating 9	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
CORP_ALL_0086_CT_SLSC_HU_R09	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	HU	Rating 9	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_IE_R09	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	IE	Rating 9	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_IL_R09	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	IL	Rating 9	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_IT_R09	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	IT	Rating 9	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_JP_R09	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	JP	Rating 9	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_KR_R09	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	KR	Rating 9	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_LT_R09	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	LT	Rating 9	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_LU_R09	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	LU	Rating 9	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_LV_R09	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	LV	Rating 9	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_MT_R09	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	MT	Rating 9	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_NL_R09	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	NL	Rating 9	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_NO_R09	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	NO	Rating 9	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_PL_R09	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	PL	Rating 9	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_PT_R09	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	PT	Rating 9	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_RO_R09	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	RO	Rating 9	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_RU_R09	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	RU	Rating 9	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_SE_R09	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	SE	Rating 9	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_SG_R09	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	SG	Rating 9	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_SI_R09	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	SI	Rating 9	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_SK_R09	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	SK	Rating 9	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_TR_R09	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	TR	Rating 9	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_US_R09	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	US	Rating 9	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
CORP_ALL_0086_CT_SLSC_x2_R09	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	Other countries	Rating 9	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_x0_R10	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	Not applicable	Rating 10	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_AT_R10	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	AT	Rating 10	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_AU_R10	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	AU	Rating 10	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_BE_R10	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	BE	Rating 10	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_BG_R10	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	BG	Rating 10	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_BR_R10	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	BR	Rating 10	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_CA_R10	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	CA	Rating 10	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_CH_R10	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	CH	Rating 10	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_CN_R10	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	CN	Rating 10	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_CY_R10	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	CY	Rating 10	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_CZ_R10	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	CZ	Rating 10	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_DE_R10	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	DE	Rating 10	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_DK_R10	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	DK	Rating 10	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_EE_R10	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	EE	Rating 10	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_ES_R10	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	ES	Rating 10	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_FI_R10	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	FI	Rating 10	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_FR_R10	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	FR	Rating 10	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_GB_R10	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	GB	Rating 10	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_GR_R10	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	GR	Rating 10	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_HK_R10	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	HK	Rating 10	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_HR_R10	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	HR	Rating 10	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
CORP_ALL_0086_CT_SLSC_HU_R10	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	HU	Rating 10	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_IE_R10	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	IE	Rating 10	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_IL_R10	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	IL	Rating 10	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_IT_R10	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	IT	Rating 10	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_JP_R10	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	JP	Rating 10	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_KR_R10	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	KR	Rating 10	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_LT_R10	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	LT	Rating 10	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_LU_R10	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	LU	Rating 10	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_LV_R10	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	LV	Rating 10	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_MT_R10	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	MT	Rating 10	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_NL_R10	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	NL	Rating 10	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_NO_R10	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	NO	Rating 10	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_PL_R10	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	PL	Rating 10	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_PT_R10	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	PT	Rating 10	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_RO_R10	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	RO	Rating 10	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_RU_R10	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	RU	Rating 10	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_SE_R10	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	SE	Rating 10	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_SG_R10	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	SG	Rating 10	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_SI_R10	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	SI	Rating 10	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_SK_R10	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	SK	Rating 10	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_TR_R10	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	TR	Rating 10	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_US_R10	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	US	Rating 10	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
CORP_ALL_0086_CT_SLSC_x2_R10	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	Other countries	Rating 10	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_x0_R11	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	Not applicable	Rating 11	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_AT_R11	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	AT	Rating 11	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_AU_R11	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	AU	Rating 11	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_BE_R11	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	BE	Rating 11	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_BG_R11	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	BG	Rating 11	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_BR_R11	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	BR	Rating 11	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_CA_R11	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	CA	Rating 11	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_CH_R11	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	CH	Rating 11	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_CN_R11	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	CN	Rating 11	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_CY_R11	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	CY	Rating 11	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_CZ_R11	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	CZ	Rating 11	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_DE_R11	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	DE	Rating 11	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_DK_R11	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	DK	Rating 11	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_EE_R11	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	EE	Rating 11	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_ES_R11	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	ES	Rating 11	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_FI_R11	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	FI	Rating 11	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_FR_R11	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	FR	Rating 11	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_GB_R11	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	GB	Rating 11	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_GR_R11	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	GR	Rating 11	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_HK_R11	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	HK	Rating 11	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_HR_R11	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	HR	Rating 11	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
CORP_ALL_0086_CT_SLSC_HU_R11	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	HU	Rating 11	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_IE_R11	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	IE	Rating 11	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_IL_R11	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	IL	Rating 11	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_IT_R11	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	IT	Rating 11	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_JP_R11	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	JP	Rating 11	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_KR_R11	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	KR	Rating 11	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_LT_R11	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	LT	Rating 11	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_LU_R11	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	LU	Rating 11	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_LV_R11	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	LV	Rating 11	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_MT_R11	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	MT	Rating 11	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_NL_R11	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	NL	Rating 11	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_NO_R11	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	NO	Rating 11	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_PL_R11	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	PL	Rating 11	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_PT_R11	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	PT	Rating 11	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_RO_R11	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	RO	Rating 11	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_RU_R11	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	RU	Rating 11	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_SE_R11	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	SE	Rating 11	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_SG_R11	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	SG	Rating 11	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_SI_R11	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	SI	Rating 11	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_SK_R11	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	SK	Rating 11	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_TR_R11	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	TR	Rating 11	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_US_R11	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	US	Rating 11	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
CORP_ALL_0086_CT_SLSC_x2_R11	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	Other countries	Rating 11	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_x0_R12	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	Not applicable	Rating 12	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_AT_R12	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	AT	Rating 12	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_AU_R12	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	AU	Rating 12	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_BE_R12	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	BE	Rating 12	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_BG_R12	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	BG	Rating 12	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_BR_R12	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	BR	Rating 12	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_CA_R12	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	CA	Rating 12	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_CH_R12	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	CH	Rating 12	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_CN_R12	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	CN	Rating 12	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_CY_R12	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	CY	Rating 12	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_CZ_R12	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	CZ	Rating 12	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_DE_R12	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	DE	Rating 12	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_DK_R12	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	DK	Rating 12	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_EE_R12	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	EE	Rating 12	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_ES_R12	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	ES	Rating 12	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_FI_R12	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	FI	Rating 12	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_FR_R12	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	FR	Rating 12	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_GB_R12	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	GB	Rating 12	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_GR_R12	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	GR	Rating 12	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_HK_R12	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	HK	Rating 12	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_HR_R12	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	HR	Rating 12	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
CORP_ALL_0086_CT_SLSC_HU_R12	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	HU	Rating 12	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_IE_R12	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	IE	Rating 12	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_IL_R12	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	IL	Rating 12	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_IT_R12	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	IT	Rating 12	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_JP_R12	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	JP	Rating 12	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_KR_R12	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	KR	Rating 12	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_LT_R12	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	LT	Rating 12	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_LU_R12	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	LU	Rating 12	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_LV_R12	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	LV	Rating 12	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_MT_R12	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	MT	Rating 12	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_NL_R12	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	NL	Rating 12	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_NO_R12	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	NO	Rating 12	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_PL_R12	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	PL	Rating 12	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_PT_R12	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	PT	Rating 12	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_RO_R12	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	RO	Rating 12	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_RU_R12	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	RU	Rating 12	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_SE_R12	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	SE	Rating 12	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_SG_R12	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	SG	Rating 12	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_SI_R12	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	SI	Rating 12	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_SK_R12	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	SK	Rating 12	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_TR_R12	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	TR	Rating 12	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_US_R12	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	US	Rating 12	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
CORP_ALL_0086_CT_SLSC_x2_R12	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	Other countries	Rating 12	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_x0_R13	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	Not applicable	Rating 13	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_AT_R13	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	AT	Rating 13	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_AU_R13	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	AU	Rating 13	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_BE_R13	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	BE	Rating 13	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_BG_R13	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	BG	Rating 13	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_BR_R13	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	BR	Rating 13	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_CA_R13	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	CA	Rating 13	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_CH_R13	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	CH	Rating 13	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_CN_R13	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	CN	Rating 13	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_CY_R13	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	CY	Rating 13	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_CZ_R13	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	CZ	Rating 13	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_DE_R13	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	DE	Rating 13	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_DK_R13	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	DK	Rating 13	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_EE_R13	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	EE	Rating 13	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_ES_R13	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	ES	Rating 13	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_FI_R13	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	FI	Rating 13	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_FR_R13	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	FR	Rating 13	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_GB_R13	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	GB	Rating 13	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_GR_R13	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	GR	Rating 13	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_HK_R13	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	HK	Rating 13	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_HR_R13	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	HR	Rating 13	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
CORP_ALL_0086_CT_SLSC_HU_R13	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	HU	Rating 13	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_IE_R13	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	IE	Rating 13	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_IL_R13	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	IL	Rating 13	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_IT_R13	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	IT	Rating 13	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_JP_R13	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	JP	Rating 13	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_KR_R13	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	KR	Rating 13	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_LT_R13	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	LT	Rating 13	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_LU_R13	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	LU	Rating 13	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_LV_R13	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	LV	Rating 13	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_MT_R13	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	MT	Rating 13	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_NL_R13	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	NL	Rating 13	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_NO_R13	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	NO	Rating 13	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_PL_R13	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	PL	Rating 13	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_PT_R13	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	PT	Rating 13	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_RO_R13	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	RO	Rating 13	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_RU_R13	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	RU	Rating 13	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_SE_R13	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	SE	Rating 13	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_SG_R13	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	SG	Rating 13	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_SI_R13	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	SI	Rating 13	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_SK_R13	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	SK	Rating 13	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_TR_R13	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	TR	Rating 13	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_US_R13	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	US	Rating 13	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
CORP_ALL_0086_CT_SLSC_x2_R13	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	Other countries	Rating 13	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_x0_R14	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	Not applicable	Rating 14	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_AT_R14	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	AT	Rating 14	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_AU_R14	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	AU	Rating 14	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_BE_R14	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	BE	Rating 14	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_BG_R14	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	BG	Rating 14	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_BR_R14	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	BR	Rating 14	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_CA_R14	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	CA	Rating 14	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_CH_R14	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	CH	Rating 14	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_CN_R14	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	CN	Rating 14	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_CY_R14	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	CY	Rating 14	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_CZ_R14	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	CZ	Rating 14	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_DE_R14	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	DE	Rating 14	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_DK_R14	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	DK	Rating 14	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_EE_R14	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	EE	Rating 14	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_ES_R14	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	ES	Rating 14	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_FI_R14	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	FI	Rating 14	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_FR_R14	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	FR	Rating 14	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_GB_R14	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	GB	Rating 14	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_GR_R14	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	GR	Rating 14	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_HK_R14	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	HK	Rating 14	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_HR_R14	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	HR	Rating 14	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
CORP_ALL_0086_CT_SLSC_HU_R14	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	HU	Rating 14	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_IE_R14	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	IE	Rating 14	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_IL_R14	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	IL	Rating 14	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_IT_R14	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	IT	Rating 14	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_JP_R14	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	JP	Rating 14	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_KR_R14	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	KR	Rating 14	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_LT_R14	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	LT	Rating 14	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_LU_R14	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	LU	Rating 14	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_LV_R14	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	LV	Rating 14	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_MT_R14	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	MT	Rating 14	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_NL_R14	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	NL	Rating 14	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_NO_R14	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	NO	Rating 14	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_PL_R14	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	PL	Rating 14	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_PT_R14	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	PT	Rating 14	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_RO_R14	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	RO	Rating 14	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_RU_R14	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	RU	Rating 14	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_SE_R14	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	SE	Rating 14	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_SG_R14	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	SG	Rating 14	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_SI_R14	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	SI	Rating 14	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_SK_R14	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	SK	Rating 14	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_TR_R14	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	TR	Rating 14	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_US_R14	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	US	Rating 14	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
CORP_ALL_0086_CT_SLSC_x2_R14	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	Other countries	Rating 14	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_x0_R15	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	Not applicable	Rating 15	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_AT_R15	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	AT	Rating 15	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_AU_R15	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	AU	Rating 15	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_BE_R15	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	BE	Rating 15	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_BG_R15	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	BG	Rating 15	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_BR_R15	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	BR	Rating 15	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_CA_R15	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	CA	Rating 15	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_CH_R15	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	CH	Rating 15	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_CN_R15	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	CN	Rating 15	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_CY_R15	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	CY	Rating 15	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_CZ_R15	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	CZ	Rating 15	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_DE_R15	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	DE	Rating 15	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_DK_R15	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	DK	Rating 15	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_EE_R15	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	EE	Rating 15	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_ES_R15	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	ES	Rating 15	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_FI_R15	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	FI	Rating 15	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_FR_R15	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	FR	Rating 15	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_GB_R15	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	GB	Rating 15	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_GR_R15	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	GR	Rating 15	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_HK_R15	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	HK	Rating 15	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_HR_R15	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	HR	Rating 15	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
CORP_ALL_0086_CT_SLSC_HU_R15	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	HU	Rating 15	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_IE_R15	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	IE	Rating 15	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_IL_R15	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	IL	Rating 15	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_IT_R15	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	IT	Rating 15	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_JP_R15	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	JP	Rating 15	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_KR_R15	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	KR	Rating 15	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_LT_R15	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	LT	Rating 15	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_LU_R15	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	LU	Rating 15	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_LV_R15	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	LV	Rating 15	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_MT_R15	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	MT	Rating 15	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_NL_R15	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	NL	Rating 15	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_NO_R15	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	NO	Rating 15	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_PL_R15	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	PL	Rating 15	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_PT_R15	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	PT	Rating 15	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_RO_R15	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	RO	Rating 15	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_RU_R15	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	RU	Rating 15	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_SE_R15	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	SE	Rating 15	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_SG_R15	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	SG	Rating 15	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_SI_R15	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	SI	Rating 15	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_SK_R15	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	SK	Rating 15	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_TR_R15	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	TR	Rating 15	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_US_R15	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	US	Rating 15	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
CORP_ALL_0086_CT_SLSC_x2_R15	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	Other countries	Rating 15	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_x0_R16	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	Not applicable	Rating 16	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_AT_R16	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	AT	Rating 16	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_AU_R16	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	AU	Rating 16	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_BE_R16	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	BE	Rating 16	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_BG_R16	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	BG	Rating 16	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_BR_R16	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	BR	Rating 16	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_CA_R16	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	CA	Rating 16	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_CH_R16	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	CH	Rating 16	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_CN_R16	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	CN	Rating 16	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_CY_R16	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	CY	Rating 16	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_CZ_R16	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	CZ	Rating 16	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_DE_R16	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	DE	Rating 16	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_DK_R16	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	DK	Rating 16	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_EE_R16	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	EE	Rating 16	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_ES_R16	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	ES	Rating 16	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_FI_R16	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	FI	Rating 16	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_FR_R16	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	FR	Rating 16	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_GB_R16	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	GB	Rating 16	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_GR_R16	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	GR	Rating 16	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_HK_R16	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	HK	Rating 16	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_HR_R16	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	HR	Rating 16	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
CORP_ALL_0086_CT_SLSC_HU_R16	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	HU	Rating 16	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_IE_R16	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	IE	Rating 16	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_IL_R16	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	IL	Rating 16	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_IT_R16	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	IT	Rating 16	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_JP_R16	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	JP	Rating 16	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_KR_R16	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	KR	Rating 16	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_LT_R16	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	LT	Rating 16	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_LU_R16	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	LU	Rating 16	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_LV_R16	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	LV	Rating 16	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_MT_R16	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	MT	Rating 16	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_NL_R16	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	NL	Rating 16	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_NO_R16	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	NO	Rating 16	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_PL_R16	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	PL	Rating 16	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_PT_R16	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	PT	Rating 16	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_RO_R16	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	RO	Rating 16	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_RU_R16	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	RU	Rating 16	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_SE_R16	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	SE	Rating 16	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_SG_R16	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	SG	Rating 16	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_SI_R16	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	SI	Rating 16	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_SK_R16	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	SK	Rating 16	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_TR_R16	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	TR	Rating 16	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_US_R16	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	US	Rating 16	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
CORP_ALL_0086_CT_SLSC_x2_R16	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	Other countries	Rating 16	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_x0_R17	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	Not applicable	Rating 17	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_AT_R17	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	AT	Rating 17	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_AU_R17	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	AU	Rating 17	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_BE_R17	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	BE	Rating 17	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_BG_R17	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	BG	Rating 17	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_BR_R17	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	BR	Rating 17	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_CA_R17	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	CA	Rating 17	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_CH_R17	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	CH	Rating 17	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_CN_R17	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	CN	Rating 17	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_CY_R17	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	CY	Rating 17	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_CZ_R17	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	CZ	Rating 17	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_DE_R17	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	DE	Rating 17	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_DK_R17	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	DK	Rating 17	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_EE_R17	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	EE	Rating 17	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_ES_R17	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	ES	Rating 17	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_FI_R17	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	FI	Rating 17	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_FR_R17	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	FR	Rating 17	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_GB_R17	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	GB	Rating 17	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_GR_R17	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	GR	Rating 17	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_HK_R17	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	HK	Rating 17	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_HR_R17	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	HR	Rating 17	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
CORP_ALL_0086_CT_SLSC_HU_R17	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	HU	Rating 17	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_IE_R17	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	IE	Rating 17	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_IL_R17	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	IL	Rating 17	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_IT_R17	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	IT	Rating 17	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_JP_R17	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	JP	Rating 17	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_KR_R17	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	KR	Rating 17	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_LT_R17	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	LT	Rating 17	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_LU_R17	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	LU	Rating 17	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_LV_R17	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	LV	Rating 17	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_MT_R17	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	MT	Rating 17	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_NL_R17	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	NL	Rating 17	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_NO_R17	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	NO	Rating 17	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_PL_R17	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	PL	Rating 17	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_PT_R17	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	PT	Rating 17	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_RO_R17	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	RO	Rating 17	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_RU_R17	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	RU	Rating 17	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_SE_R17	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	SE	Rating 17	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_SG_R17	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	SG	Rating 17	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_SI_R17	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	SI	Rating 17	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_SK_R17	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	SK	Rating 17	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_TR_R17	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	TR	Rating 17	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_US_R17	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	US	Rating 17	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
CORP_ALL_0086_CT_SLSC_x2_R17	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	Other countries	Rating 17	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_x0_R18	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	Not applicable	Rating 18	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_AT_R18	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	AT	Rating 18	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_AU_R18	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	AU	Rating 18	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_BE_R18	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	BE	Rating 18	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_BG_R18	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	BG	Rating 18	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_BR_R18	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	BR	Rating 18	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_CA_R18	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	CA	Rating 18	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_CH_R18	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	CH	Rating 18	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_CN_R18	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	CN	Rating 18	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_CY_R18	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	CY	Rating 18	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_CZ_R18	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	CZ	Rating 18	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_DE_R18	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	DE	Rating 18	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_DK_R18	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	DK	Rating 18	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_EE_R18	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	EE	Rating 18	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_ES_R18	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	ES	Rating 18	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_FI_R18	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	FI	Rating 18	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_FR_R18	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	FR	Rating 18	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_GB_R18	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	GB	Rating 18	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_GR_R18	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	GR	Rating 18	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_HK_R18	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	HK	Rating 18	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_HR_R18	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	HR	Rating 18	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
CORP_ALL_0086_CT_SLSC_HU_R18	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	HU	Rating 18	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_IE_R18	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	IE	Rating 18	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_IL_R18	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	IL	Rating 18	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_IT_R18	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	IT	Rating 18	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_JP_R18	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	JP	Rating 18	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_KR_R18	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	KR	Rating 18	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_LT_R18	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	LT	Rating 18	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_LU_R18	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	LU	Rating 18	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_LV_R18	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	LV	Rating 18	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_MT_R18	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	MT	Rating 18	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_NL_R18	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	NL	Rating 18	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_NO_R18	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	NO	Rating 18	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_PL_R18	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	PL	Rating 18	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_PT_R18	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	PT	Rating 18	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_RO_R18	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	RO	Rating 18	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_RU_R18	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	RU	Rating 18	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_SE_R18	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	SE	Rating 18	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_SG_R18	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	SG	Rating 18	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_SI_R18	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	SI	Rating 18	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_SK_R18	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	SK	Rating 18	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_TR_R18	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	TR	Rating 18	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_US_R18	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	US	Rating 18	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
CORP_ALL_0086_CT_SLSC_x2_R18	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	Other countries	Rating 18	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_x0_R19	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	Not applicable	Rating 19	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_AT_R19	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	AT	Rating 19	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_AU_R19	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	AU	Rating 19	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_BE_R19	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	BE	Rating 19	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_BG_R19	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	BG	Rating 19	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_BR_R19	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	BR	Rating 19	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_CA_R19	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	CA	Rating 19	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_CH_R19	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	CH	Rating 19	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_CN_R19	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	CN	Rating 19	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_CY_R19	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	CY	Rating 19	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_CZ_R19	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	CZ	Rating 19	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_DE_R19	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	DE	Rating 19	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_DK_R19	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	DK	Rating 19	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_EE_R19	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	EE	Rating 19	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_ES_R19	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	ES	Rating 19	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_FI_R19	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	FI	Rating 19	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_FR_R19	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	FR	Rating 19	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_GB_R19	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	GB	Rating 19	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_GR_R19	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	GR	Rating 19	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_HK_R19	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	HK	Rating 19	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_HR_R19	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	HR	Rating 19	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
CORP_ALL_0086_CT_SLSC_HU_R19	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	HU	Rating 19	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_IE_R19	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	IE	Rating 19	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_IL_R19	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	IL	Rating 19	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_IT_R19	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	IT	Rating 19	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_JP_R19	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	JP	Rating 19	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_KR_R19	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	KR	Rating 19	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_LT_R19	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	LT	Rating 19	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_LU_R19	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	LU	Rating 19	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_LV_R19	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	LV	Rating 19	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_MT_R19	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	MT	Rating 19	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_NL_R19	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	NL	Rating 19	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_NO_R19	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	NO	Rating 19	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_PL_R19	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	PL	Rating 19	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_PT_R19	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	PT	Rating 19	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_RO_R19	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	RO	Rating 19	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_RU_R19	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	RU	Rating 19	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_SE_R19	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	SE	Rating 19	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_SG_R19	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	SG	Rating 19	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_SI_R19	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	SI	Rating 19	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_SK_R19	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	SK	Rating 19	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_TR_R19	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	TR	Rating 19	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_US_R19	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	US	Rating 19	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
CORP_ALL_0086_CT_SLSC_x2_R19	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	Other countries	Rating 19	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_x0_R20	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	Not applicable	Rating 20	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_AT_R20	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	AT	Rating 20	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_AU_R20	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	AU	Rating 20	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_BE_R20	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	BE	Rating 20	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_BG_R20	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	BG	Rating 20	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_BR_R20	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	BR	Rating 20	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_CA_R20	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	CA	Rating 20	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_CH_R20	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	CH	Rating 20	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_CN_R20	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	CN	Rating 20	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_CY_R20	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	CY	Rating 20	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_CZ_R20	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	CZ	Rating 20	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_DE_R20	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	DE	Rating 20	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_DK_R20	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	DK	Rating 20	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_EE_R20	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	EE	Rating 20	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_ES_R20	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	ES	Rating 20	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_FI_R20	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	FI	Rating 20	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_FR_R20	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	FR	Rating 20	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_GB_R20	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	GB	Rating 20	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_GR_R20	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	GR	Rating 20	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_HK_R20	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	HK	Rating 20	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_HR_R20	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	HR	Rating 20	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
CORP_ALL_0086_CT_SLSC_HU_R20	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	HU	Rating 20	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_IE_R20	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	IE	Rating 20	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_IL_R20	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	IL	Rating 20	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_IT_R20	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	IT	Rating 20	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_JP_R20	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	JP	Rating 20	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_KR_R20	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	KR	Rating 20	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_LT_R20	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	LT	Rating 20	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_LU_R20	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	LU	Rating 20	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_LV_R20	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	LV	Rating 20	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_MT_R20	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	MT	Rating 20	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_NL_R20	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	NL	Rating 20	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_NO_R20	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	NO	Rating 20	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_PL_R20	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	PL	Rating 20	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_PT_R20	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	PT	Rating 20	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_RO_R20	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	RO	Rating 20	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_RU_R20	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	RU	Rating 20	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_SE_R20	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	SE	Rating 20	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_SG_R20	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	SG	Rating 20	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_SI_R20	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	SI	Rating 20	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_SK_R20	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	SK	Rating 20	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_TR_R20	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	TR	Rating 20	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_US_R20	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	US	Rating 20	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
CORP_ALL_0086_CT_SLSC_x2_R20	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	Other countries	Rating 20	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_x0_R21	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	Not applicable	Rating 21	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_AT_R21	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	AT	Rating 21	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_AU_R21	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	AU	Rating 21	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_BE_R21	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	BE	Rating 21	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_BG_R21	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	BG	Rating 21	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_BR_R21	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	BR	Rating 21	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_CA_R21	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	CA	Rating 21	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_CH_R21	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	CH	Rating 21	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_CN_R21	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	CN	Rating 21	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_CY_R21	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	CY	Rating 21	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_CZ_R21	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	CZ	Rating 21	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_DE_R21	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	DE	Rating 21	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_DK_R21	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	DK	Rating 21	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_EE_R21	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	EE	Rating 21	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_ES_R21	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	ES	Rating 21	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_FI_R21	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	FI	Rating 21	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_FR_R21	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	FR	Rating 21	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_GB_R21	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	GB	Rating 21	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_GR_R21	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	GR	Rating 21	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_HK_R21	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	HK	Rating 21	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_HR_R21	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	HR	Rating 21	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
CORP_ALL_0086_CT_SLSC_HU_R21	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	HU	Rating 21	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_IE_R21	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	IE	Rating 21	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_IL_R21	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	IL	Rating 21	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_IT_R21	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	IT	Rating 21	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_JP_R21	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	JP	Rating 21	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_KR_R21	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	KR	Rating 21	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_LT_R21	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	LT	Rating 21	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_LU_R21	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	LU	Rating 21	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_LV_R21	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	LV	Rating 21	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_MT_R21	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	MT	Rating 21	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_NL_R21	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	NL	Rating 21	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_NO_R21	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	NO	Rating 21	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_PL_R21	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	PL	Rating 21	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_PT_R21	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	PT	Rating 21	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_RO_R21	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	RO	Rating 21	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_RU_R21	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	RU	Rating 21	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_SE_R21	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	SE	Rating 21	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_SG_R21	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	SG	Rating 21	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_SI_R21	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	SI	Rating 21	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_SK_R21	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	SK	Rating 21	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_TR_R21	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	TR	Rating 21	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_US_R21	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	US	Rating 21	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
CORP_ALL_0086_CT_SLSC_x2_R21	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	Other countries	Rating 21	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_x0_R22	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	Not applicable	Rating 22	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_AT_R22	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	AT	Rating 22	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_AU_R22	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	AU	Rating 22	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_BE_R22	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	BE	Rating 22	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_BG_R22	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	BG	Rating 22	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_BR_R22	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	BR	Rating 22	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_CA_R22	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	CA	Rating 22	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_CH_R22	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	CH	Rating 22	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_CN_R22	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	CN	Rating 22	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_CY_R22	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	CY	Rating 22	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_CZ_R22	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	CZ	Rating 22	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_DE_R22	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	DE	Rating 22	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_DK_R22	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	DK	Rating 22	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_EE_R22	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	EE	Rating 22	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_ES_R22	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	ES	Rating 22	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_FI_R22	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	FI	Rating 22	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_FR_R22	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	FR	Rating 22	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_GB_R22	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	GB	Rating 22	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_GR_R22	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	GR	Rating 22	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_HK_R22	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	HK	Rating 22	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_HR_R22	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	HR	Rating 22	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
CORP_ALL_0086_CT_SLSC_HU_R22	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	HU	Rating 22	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_IE_R22	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	IE	Rating 22	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_IL_R22	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	IL	Rating 22	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_IT_R22	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	IT	Rating 22	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_JP_R22	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	JP	Rating 22	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_KR_R22	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	KR	Rating 22	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_LT_R22	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	LT	Rating 22	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_LU_R22	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	LU	Rating 22	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_LV_R22	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	LV	Rating 22	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_MT_R22	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	MT	Rating 22	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_NL_R22	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	NL	Rating 22	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_NO_R22	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	NO	Rating 22	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_PL_R22	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	PL	Rating 22	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_PT_R22	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	PT	Rating 22	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_RO_R22	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	RO	Rating 22	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_RU_R22	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	RU	Rating 22	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_SE_R22	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	SE	Rating 22	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_SG_R22	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	SG	Rating 22	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_SI_R22	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	SI	Rating 22	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_SK_R22	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	SK	Rating 22	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_TR_R22	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	TR	Rating 22	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_US_R22	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	US	Rating 22	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
CORP_ALL_0086_CT_SLSC_x2_R22	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	Other countries	Rating 22	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_x0_R23	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	Not applicable	Rating 23	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_AT_R23	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	AT	Rating 23	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_AU_R23	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	AU	Rating 23	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_BE_R23	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	BE	Rating 23	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_BG_R23	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	BG	Rating 23	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_BR_R23	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	BR	Rating 23	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_CA_R23	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	CA	Rating 23	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_CH_R23	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	CH	Rating 23	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_CN_R23	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	CN	Rating 23	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_CY_R23	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	CY	Rating 23	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_CZ_R23	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	CZ	Rating 23	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_DE_R23	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	DE	Rating 23	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_DK_R23	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	DK	Rating 23	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_EE_R23	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	EE	Rating 23	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_ES_R23	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	ES	Rating 23	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_FI_R23	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	FI	Rating 23	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_FR_R23	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	FR	Rating 23	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_GB_R23	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	GB	Rating 23	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_GR_R23	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	GR	Rating 23	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_HK_R23	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	HK	Rating 23	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_HR_R23	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	HR	Rating 23	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
CORP_ALL_0086_CT_SLSC_HU_R23	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	HU	Rating 23	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_IE_R23	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	IE	Rating 23	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_IL_R23	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	IL	Rating 23	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_IT_R23	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	IT	Rating 23	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_JP_R23	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	JP	Rating 23	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_KR_R23	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	KR	Rating 23	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_LT_R23	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	LT	Rating 23	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_LU_R23	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	LU	Rating 23	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_LV_R23	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	LV	Rating 23	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_MT_R23	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	MT	Rating 23	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_NL_R23	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	NL	Rating 23	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_NO_R23	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	NO	Rating 23	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_PL_R23	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	PL	Rating 23	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_PT_R23	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	PT	Rating 23	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_RO_R23	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	RO	Rating 23	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_RU_R23	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	RU	Rating 23	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_SE_R23	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	SE	Rating 23	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_SG_R23	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	SG	Rating 23	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_SI_R23	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	SI	Rating 23	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_SK_R23	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	SK	Rating 23	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_TR_R23	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	TR	Rating 23	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_US_R23	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	US	Rating 23	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
CORP_ALL_0086_CT_SLSC_x2_R23	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	Other countries	Rating 23	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_x0_R24	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	Not applicable	Rating 24	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_AT_R24	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	AT	Rating 24	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_AU_R24	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	AU	Rating 24	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_BE_R24	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	BE	Rating 24	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_BG_R24	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	BG	Rating 24	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_BR_R24	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	BR	Rating 24	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_CA_R24	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	CA	Rating 24	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_CH_R24	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	CH	Rating 24	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_CN_R24	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	CN	Rating 24	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_CY_R24	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	CY	Rating 24	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_CZ_R24	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	CZ	Rating 24	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_DE_R24	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	DE	Rating 24	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_DK_R24	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	DK	Rating 24	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_EE_R24	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	EE	Rating 24	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_ES_R24	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	ES	Rating 24	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_FI_R24	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	FI	Rating 24	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_FR_R24	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	FR	Rating 24	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_GB_R24	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	GB	Rating 24	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_GR_R24	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	GR	Rating 24	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_HK_R24	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	HK	Rating 24	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_HR_R24	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	HR	Rating 24	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
CORP_ALL_0086_CT_SLSC_HU_R24	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	HU	Rating 24	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_IE_R24	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	IE	Rating 24	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_IL_R24	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	IL	Rating 24	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_IT_R24	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	IT	Rating 24	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_JP_R24	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	JP	Rating 24	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_KR_R24	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	KR	Rating 24	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_LT_R24	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	LT	Rating 24	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_LU_R24	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	LU	Rating 24	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_LV_R24	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	LV	Rating 24	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_MT_R24	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	MT	Rating 24	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_NL_R24	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	NL	Rating 24	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_NO_R24	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	NO	Rating 24	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_PL_R24	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	PL	Rating 24	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_PT_R24	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	PT	Rating 24	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_RO_R24	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	RO	Rating 24	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_RU_R24	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	RU	Rating 24	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_SE_R24	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	SE	Rating 24	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_SG_R24	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	SG	Rating 24	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_SI_R24	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	SI	Rating 24	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_SK_R24	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	SK	Rating 24	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_TR_R24	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	TR	Rating 24	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_US_R24	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	US	Rating 24	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
CORP_ALL_0086_CT_SLSC_x2_R24	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	Other countries	Rating 24	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_x0_R25	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	Not applicable	Rating 25	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_AT_R25	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	AT	Rating 25	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_AU_R25	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	AU	Rating 25	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_BE_R25	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	BE	Rating 25	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_BG_R25	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	BG	Rating 25	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_BR_R25	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	BR	Rating 25	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_CA_R25	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	CA	Rating 25	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_CH_R25	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	CH	Rating 25	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_CN_R25	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	CN	Rating 25	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_CY_R25	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	CY	Rating 25	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_CZ_R25	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	CZ	Rating 25	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_DE_R25	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	DE	Rating 25	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_DK_R25	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	DK	Rating 25	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_EE_R25	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	EE	Rating 25	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_ES_R25	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	ES	Rating 25	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_FI_R25	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	FI	Rating 25	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_FR_R25	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	FR	Rating 25	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_GB_R25	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	GB	Rating 25	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_GR_R25	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	GR	Rating 25	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_HK_R25	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	HK	Rating 25	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_HR_R25	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	HR	Rating 25	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
CORP_ALL_0086_CT_SLSC_HU_R25	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	HU	Rating 25	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_IE_R25	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	IE	Rating 25	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_IL_R25	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	IL	Rating 25	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_IT_R25	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	IT	Rating 25	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_JP_R25	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	JP	Rating 25	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_KR_R25	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	KR	Rating 25	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_LT_R25	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	LT	Rating 25	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_LU_R25	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	LU	Rating 25	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_LV_R25	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	LV	Rating 25	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_MT_R25	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	MT	Rating 25	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_NL_R25	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	NL	Rating 25	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_NO_R25	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	NO	Rating 25	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_PL_R25	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	PL	Rating 25	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_PT_R25	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	PT	Rating 25	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_RO_R25	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	RO	Rating 25	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_RU_R25	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	RU	Rating 25	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_SE_R25	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	SE	Rating 25	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_SG_R25	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	SG	Rating 25	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_SI_R25	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	SI	Rating 25	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_SK_R25	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	SK	Rating 25	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_TR_R25	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	TR	Rating 25	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_US_R25	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	US	Rating 25	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
CORP_ALL_0086_CT_SLSC_x2_R25	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	Other countries	Rating 25	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_x0_R26	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	Not applicable	Rating 26	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_AT_R26	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	AT	Rating 26	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_AU_R26	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	AU	Rating 26	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_BE_R26	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	BE	Rating 26	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_BG_R26	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	BG	Rating 26	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_BR_R26	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	BR	Rating 26	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_CA_R26	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	CA	Rating 26	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_CH_R26	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	CH	Rating 26	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_CN_R26	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	CN	Rating 26	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_CY_R26	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	CY	Rating 26	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_CZ_R26	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	CZ	Rating 26	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_DE_R26	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	DE	Rating 26	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_DK_R26	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	DK	Rating 26	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_EE_R26	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	EE	Rating 26	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_ES_R26	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	ES	Rating 26	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_FI_R26	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	FI	Rating 26	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_FR_R26	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	FR	Rating 26	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_GB_R26	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	GB	Rating 26	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_GR_R26	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	GR	Rating 26	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_HK_R26	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	HK	Rating 26	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_HR_R26	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	HR	Rating 26	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
CORP_ALL_0086_CT_SLSC_HU_R26	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	HU	Rating 26	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_IE_R26	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	IE	Rating 26	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_IL_R26	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	IL	Rating 26	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_IT_R26	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	IT	Rating 26	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_JP_R26	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	JP	Rating 26	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_KR_R26	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	KR	Rating 26	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_LT_R26	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	LT	Rating 26	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_LU_R26	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	LU	Rating 26	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_LV_R26	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	LV	Rating 26	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_MT_R26	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	MT	Rating 26	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_NL_R26	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	NL	Rating 26	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_NO_R26	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	NO	Rating 26	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_PL_R26	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	PL	Rating 26	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_PT_R26	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	PT	Rating 26	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_RO_R26	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	RO	Rating 26	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_RU_R26	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	RU	Rating 26	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_SE_R26	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	SE	Rating 26	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_SG_R26	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	SG	Rating 26	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_SI_R26	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	SI	Rating 26	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_SK_R26	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	SK	Rating 26	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_TR_R26	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	TR	Rating 26	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_US_R26	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	US	Rating 26	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
CORP_ALL_0086_CT_SLSC_x2_R26	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	Other countries	Rating 26	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_x0_R27	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	Not applicable	Rating 27	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_AT_R27	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	AT	Rating 27	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_AU_R27	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	AU	Rating 27	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_BE_R27	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	BE	Rating 27	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_BG_R27	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	BG	Rating 27	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_BR_R27	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	BR	Rating 27	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_CA_R27	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	CA	Rating 27	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_CH_R27	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	CH	Rating 27	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_CN_R27	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	CN	Rating 27	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_CY_R27	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	CY	Rating 27	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_CZ_R27	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	CZ	Rating 27	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_DE_R27	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	DE	Rating 27	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_DK_R27	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	DK	Rating 27	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_EE_R27	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	EE	Rating 27	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_ES_R27	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	ES	Rating 27	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_FI_R27	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	FI	Rating 27	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_FR_R27	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	FR	Rating 27	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_GB_R27	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	GB	Rating 27	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_GR_R27	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	GR	Rating 27	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_HK_R27	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	HK	Rating 27	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_HR_R27	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	HR	Rating 27	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
CORP_ALL_0086_CT_SLSC_HU_R27	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	HU	Rating 27	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_IE_R27	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	IE	Rating 27	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_IL_R27	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	IL	Rating 27	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_IT_R27	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	IT	Rating 27	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_JP_R27	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	JP	Rating 27	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_KR_R27	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	KR	Rating 27	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_LT_R27	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	LT	Rating 27	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_LU_R27	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	LU	Rating 27	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_LV_R27	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	LV	Rating 27	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_MT_R27	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	MT	Rating 27	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_NL_R27	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	NL	Rating 27	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_NO_R27	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	NO	Rating 27	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_PL_R27	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	PL	Rating 27	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_PT_R27	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	PT	Rating 27	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_RO_R27	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	RO	Rating 27	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_RU_R27	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	RU	Rating 27	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_SE_R27	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	SE	Rating 27	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_SG_R27	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	SG	Rating 27	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_SI_R27	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	SI	Rating 27	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_SK_R27	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	SK	Rating 27	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_TR_R27	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	TR	Rating 27	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_US_R27	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	US	Rating 27	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
CORP_ALL_0086_CT_SLSC_x2_R27	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	Other countries	Rating 27	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_x0_R28	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	Not applicable	Rating 28	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_AT_R28	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	AT	Rating 28	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_AU_R28	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	AU	Rating 28	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_BE_R28	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	BE	Rating 28	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_BG_R28	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	BG	Rating 28	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_BR_R28	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	BR	Rating 28	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_CA_R28	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	CA	Rating 28	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_CH_R28	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	CH	Rating 28	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_CN_R28	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	CN	Rating 28	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_CY_R28	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	CY	Rating 28	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_CZ_R28	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	CZ	Rating 28	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_DE_R28	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	DE	Rating 28	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_DK_R28	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	DK	Rating 28	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_EE_R28	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	EE	Rating 28	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_ES_R28	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	ES	Rating 28	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_FI_R28	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	FI	Rating 28	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_FR_R28	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	FR	Rating 28	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_GB_R28	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	GB	Rating 28	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_GR_R28	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	GR	Rating 28	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_HK_R28	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	HK	Rating 28	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_HR_R28	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	HR	Rating 28	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
CORP_ALL_0086_CT_SLSC_HU_R28	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	HU	Rating 28	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_IE_R28	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	IE	Rating 28	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_IL_R28	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	IL	Rating 28	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_IT_R28	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	IT	Rating 28	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_JP_R28	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	JP	Rating 28	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_KR_R28	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	KR	Rating 28	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_LT_R28	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	LT	Rating 28	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_LU_R28	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	LU	Rating 28	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_LV_R28	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	LV	Rating 28	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_MT_R28	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	MT	Rating 28	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_NL_R28	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	NL	Rating 28	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_NO_R28	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	NO	Rating 28	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_PL_R28	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	PL	Rating 28	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_PT_R28	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	PT	Rating 28	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_RO_R28	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	RO	Rating 28	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_RU_R28	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	RU	Rating 28	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_SE_R28	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	SE	Rating 28	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_SG_R28	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	SG	Rating 28	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_SI_R28	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	SI	Rating 28	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_SK_R28	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	SK	Rating 28	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_TR_R28	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	TR	Rating 28	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_US_R28	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	US	Rating 28	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
CORP_ALL_0086_CT_SLSC_x2_R28	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	Other countries	Rating 28	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_x0_R29	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	Not applicable	Rating 29	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_AT_R29	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	AT	Rating 29	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_AU_R29	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	AU	Rating 29	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_BE_R29	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	BE	Rating 29	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_BG_R29	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	BG	Rating 29	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_BR_R29	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	BR	Rating 29	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_CA_R29	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	CA	Rating 29	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_CH_R29	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	CH	Rating 29	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_CN_R29	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	CN	Rating 29	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_CY_R29	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	CY	Rating 29	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_CZ_R29	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	CZ	Rating 29	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_DE_R29	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	DE	Rating 29	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_DK_R29	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	DK	Rating 29	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_EE_R29	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	EE	Rating 29	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_ES_R29	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	ES	Rating 29	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_FI_R29	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	FI	Rating 29	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_FR_R29	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	FR	Rating 29	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_GB_R29	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	GB	Rating 29	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_GR_R29	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	GR	Rating 29	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_HK_R29	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	HK	Rating 29	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_HR_R29	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	HR	Rating 29	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
CORP_ALL_0086_CT_SLSC_HU_R29	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	HU	Rating 29	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_IE_R29	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	IE	Rating 29	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_IL_R29	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	IL	Rating 29	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_IT_R29	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	IT	Rating 29	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_JP_R29	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	JP	Rating 29	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_KR_R29	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	KR	Rating 29	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_LT_R29	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	LT	Rating 29	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_LU_R29	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	LU	Rating 29	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_LV_R29	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	LV	Rating 29	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_MT_R29	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	MT	Rating 29	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_NL_R29	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	NL	Rating 29	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_NO_R29	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	NO	Rating 29	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_PL_R29	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	PL	Rating 29	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_PT_R29	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	PT	Rating 29	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_RO_R29	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	RO	Rating 29	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_RU_R29	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	RU	Rating 29	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_SE_R29	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	SE	Rating 29	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_SG_R29	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	SG	Rating 29	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_SI_R29	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	SI	Rating 29	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_SK_R29	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	SK	Rating 29	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_TR_R29	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	TR	Rating 29	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_US_R29	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	US	Rating 29	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
CORP_ALL_0086_CT_SLSC_x2_R29	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	Other countries	Rating 29	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_x0_R30	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	Not applicable	Rating 30	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_AT_R30	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	AT	Rating 30	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_AU_R30	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	AU	Rating 30	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_BE_R30	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	BE	Rating 30	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_BG_R30	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	BG	Rating 30	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_BR_R30	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	BR	Rating 30	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_CA_R30	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	CA	Rating 30	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_CH_R30	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	CH	Rating 30	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_CN_R30	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	CN	Rating 30	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_CY_R30	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	CY	Rating 30	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_CZ_R30	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	CZ	Rating 30	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_DE_R30	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	DE	Rating 30	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_DK_R30	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	DK	Rating 30	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_EE_R30	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	EE	Rating 30	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_ES_R30	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	ES	Rating 30	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_FI_R30	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	FI	Rating 30	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_FR_R30	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	FR	Rating 30	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_GB_R30	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	GB	Rating 30	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_GR_R30	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	GR	Rating 30	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_HK_R30	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	HK	Rating 30	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_HR_R30	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	HR	Rating 30	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
CORP_ALL_0086_CT_SLSC_HU_R30	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	HU	Rating 30	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_IE_R30	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	IE	Rating 30	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_IL_R30	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	IL	Rating 30	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_IT_R30	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	IT	Rating 30	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_JP_R30	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	JP	Rating 30	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_KR_R30	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	KR	Rating 30	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_LT_R30	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	LT	Rating 30	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_LU_R30	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	LU	Rating 30	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_LV_R30	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	LV	Rating 30	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_MT_R30	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	MT	Rating 30	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_NL_R30	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	NL	Rating 30	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_NO_R30	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	NO	Rating 30	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_PL_R30	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	PL	Rating 30	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_PT_R30	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	PT	Rating 30	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_RO_R30	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	RO	Rating 30	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_RU_R30	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	RU	Rating 30	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_SE_R30	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	SE	Rating 30	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_SG_R30	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	SG	Rating 30	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_SI_R30	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	SI	Rating 30	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_SK_R30	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	SK	Rating 30	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_TR_R30	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	TR	Rating 30	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_US_R30	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	US	Rating 30	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
CORP_ALL_0086_CT_SLSC_x2_R30	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	Other countries	Rating 30	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_x0_R31	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	Not applicable	Rating 31	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_AT_R31	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	AT	Rating 31	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_AU_R31	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	AU	Rating 31	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_BE_R31	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	BE	Rating 31	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_BG_R31	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	BG	Rating 31	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_BR_R31	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	BR	Rating 31	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_CA_R31	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	CA	Rating 31	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_CH_R31	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	CH	Rating 31	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_CN_R31	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	CN	Rating 31	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_CY_R31	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	CY	Rating 31	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_CZ_R31	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	CZ	Rating 31	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_DE_R31	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	DE	Rating 31	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_DK_R31	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	DK	Rating 31	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_EE_R31	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	EE	Rating 31	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_ES_R31	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	ES	Rating 31	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_FI_R31	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	FI	Rating 31	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_FR_R31	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	FR	Rating 31	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_GB_R31	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	GB	Rating 31	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_GR_R31	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	GR	Rating 31	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_HK_R31	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	HK	Rating 31	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_HR_R31	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	HR	Rating 31	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
CORP_ALL_0086_CT_SLSC_HU_R31	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	HU	Rating 31	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_IE_R31	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	IE	Rating 31	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_IL_R31	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	IL	Rating 31	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_IT_R31	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	IT	Rating 31	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_JP_R31	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	JP	Rating 31	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_KR_R31	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	KR	Rating 31	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_LT_R31	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	LT	Rating 31	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_LU_R31	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	LU	Rating 31	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_LV_R31	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	LV	Rating 31	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_MT_R31	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	MT	Rating 31	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_NL_R31	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	NL	Rating 31	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_NO_R31	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	NO	Rating 31	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_PL_R31	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	PL	Rating 31	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_PT_R31	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	PT	Rating 31	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_RO_R31	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	RO	Rating 31	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_RU_R31	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	RU	Rating 31	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_SE_R31	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	SE	Rating 31	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_SG_R31	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	SG	Rating 31	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_SI_R31	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	SI	Rating 31	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_SK_R31	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	SK	Rating 31	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_TR_R31	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	TR	Rating 31	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_US_R31	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	US	Rating 31	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
CORP_ALL_0086_CT_SLSC_x2_R31	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	Other countries	Rating 31	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_x0_R32	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	Not applicable	Rating 32	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_AT_R32	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	AT	Rating 32	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_AU_R32	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	AU	Rating 32	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_BE_R32	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	BE	Rating 32	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_BG_R32	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	BG	Rating 32	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_BR_R32	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	BR	Rating 32	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_CA_R32	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	CA	Rating 32	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_CH_R32	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	CH	Rating 32	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_CN_R32	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	CN	Rating 32	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_CY_R32	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	CY	Rating 32	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_CZ_R32	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	CZ	Rating 32	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_DE_R32	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	DE	Rating 32	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_DK_R32	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	DK	Rating 32	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_EE_R32	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	EE	Rating 32	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_ES_R32	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	ES	Rating 32	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_FI_R32	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	FI	Rating 32	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_FR_R32	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	FR	Rating 32	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_GB_R32	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	GB	Rating 32	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_GR_R32	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	GR	Rating 32	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_HK_R32	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	HK	Rating 32	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_HR_R32	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	HR	Rating 32	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
CORP_ALL_0086_CT_SLSC_HU_R32	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	HU	Rating 32	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_IE_R32	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	IE	Rating 32	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_IL_R32	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	IL	Rating 32	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_IT_R32	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	IT	Rating 32	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_JP_R32	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	JP	Rating 32	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_KR_R32	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	KR	Rating 32	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_LT_R32	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	LT	Rating 32	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_LU_R32	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	LU	Rating 32	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_LV_R32	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	LV	Rating 32	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_MT_R32	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	MT	Rating 32	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_NL_R32	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	NL	Rating 32	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_NO_R32	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	NO	Rating 32	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_PL_R32	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	PL	Rating 32	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_PT_R32	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	PT	Rating 32	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_RO_R32	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	RO	Rating 32	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_RU_R32	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	RU	Rating 32	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_SE_R32	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	SE	Rating 32	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_SG_R32	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	SG	Rating 32	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_SI_R32	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	SI	Rating 32	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_SK_R32	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	SK	Rating 32	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_TR_R32	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	TR	Rating 32	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_US_R32	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	US	Rating 32	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
CORP_ALL_0086_CT_SLSC_x2_R32	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	Other countries	Rating 32	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_x0_R33	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	Not applicable	Rating 33	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_AT_R33	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	AT	Rating 33	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_AU_R33	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	AU	Rating 33	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_BE_R33	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	BE	Rating 33	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_BG_R33	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	BG	Rating 33	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_BR_R33	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	BR	Rating 33	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_CA_R33	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	CA	Rating 33	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_CH_R33	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	CH	Rating 33	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_CN_R33	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	CN	Rating 33	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_CY_R33	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	CY	Rating 33	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_CZ_R33	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	CZ	Rating 33	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_DE_R33	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	DE	Rating 33	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_DK_R33	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	DK	Rating 33	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_EE_R33	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	EE	Rating 33	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_ES_R33	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	ES	Rating 33	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_FI_R33	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	FI	Rating 33	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_FR_R33	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	FR	Rating 33	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_GB_R33	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	GB	Rating 33	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_GR_R33	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	GR	Rating 33	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_HK_R33	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	HK	Rating 33	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_HR_R33	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	HR	Rating 33	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
CORP_ALL_0086_CT_SLSC_HU_R33	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	HU	Rating 33	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_IE_R33	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	IE	Rating 33	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_IL_R33	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	IL	Rating 33	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_IT_R33	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	IT	Rating 33	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_JP_R33	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	JP	Rating 33	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_KR_R33	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	KR	Rating 33	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_LT_R33	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	LT	Rating 33	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_LU_R33	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	LU	Rating 33	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_LV_R33	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	LV	Rating 33	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_MT_R33	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	MT	Rating 33	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_NL_R33	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	NL	Rating 33	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_NO_R33	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	NO	Rating 33	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_PL_R33	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	PL	Rating 33	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_PT_R33	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	PT	Rating 33	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_RO_R33	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	RO	Rating 33	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_RU_R33	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	RU	Rating 33	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_SE_R33	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	SE	Rating 33	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_SG_R33	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	SG	Rating 33	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_SI_R33	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	SI	Rating 33	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_SK_R33	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	SK	Rating 33	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_TR_R33	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	TR	Rating 33	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_US_R33	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	US	Rating 33	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
CORP_ALL_0086_CT_SLSC_x2_R33	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	Other countries	Rating 33	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_x0_R34	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	Not applicable	Rating 34	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_AT_R34	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	AT	Rating 34	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_AU_R34	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	AU	Rating 34	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_BE_R34	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	BE	Rating 34	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_BG_R34	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	BG	Rating 34	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_BR_R34	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	BR	Rating 34	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_CA_R34	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	CA	Rating 34	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_CH_R34	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	CH	Rating 34	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_CN_R34	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	CN	Rating 34	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_CY_R34	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	CY	Rating 34	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_CZ_R34	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	CZ	Rating 34	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_DE_R34	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	DE	Rating 34	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_DK_R34	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	DK	Rating 34	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_EE_R34	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	EE	Rating 34	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_ES_R34	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	ES	Rating 34	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_FI_R34	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	FI	Rating 34	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_FR_R34	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	FR	Rating 34	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_GB_R34	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	GB	Rating 34	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_GR_R34	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	GR	Rating 34	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_HK_R34	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	HK	Rating 34	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_HR_R34	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	HR	Rating 34	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
CORP_ALL_0086_CT_SLSC_HU_R34	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	HU	Rating 34	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_IE_R34	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	IE	Rating 34	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_IL_R34	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	IL	Rating 34	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_IT_R34	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	IT	Rating 34	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_JP_R34	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	JP	Rating 34	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_KR_R34	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	KR	Rating 34	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_LT_R34	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	LT	Rating 34	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_LU_R34	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	LU	Rating 34	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_LV_R34	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	LV	Rating 34	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_MT_R34	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	MT	Rating 34	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_NL_R34	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	NL	Rating 34	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_NO_R34	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	NO	Rating 34	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_PL_R34	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	PL	Rating 34	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_PT_R34	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	PT	Rating 34	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_RO_R34	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	RO	Rating 34	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_RU_R34	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	RU	Rating 34	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_SE_R34	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	SE	Rating 34	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_SG_R34	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	SG	Rating 34	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_SI_R34	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	SI	Rating 34	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_SK_R34	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	SK	Rating 34	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_TR_R34	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	TR	Rating 34	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_US_R34	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	US	Rating 34	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
CORP_ALL_0086_CT_SLSC_x2_R34	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	Other countries	Rating 34	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_x0_R35	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	Not applicable	Rating 35	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_AT_R35	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	AT	Rating 35	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_AU_R35	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	AU	Rating 35	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_BE_R35	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	BE	Rating 35	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_BG_R35	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	BG	Rating 35	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_BR_R35	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	BR	Rating 35	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_CA_R35	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	CA	Rating 35	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_CH_R35	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	CH	Rating 35	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_CN_R35	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	CN	Rating 35	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_CY_R35	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	CY	Rating 35	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_CZ_R35	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	CZ	Rating 35	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_DE_R35	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	DE	Rating 35	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_DK_R35	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	DK	Rating 35	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_EE_R35	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	EE	Rating 35	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_ES_R35	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	ES	Rating 35	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_FI_R35	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	FI	Rating 35	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_FR_R35	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	FR	Rating 35	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_GB_R35	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	GB	Rating 35	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_GR_R35	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	GR	Rating 35	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_HK_R35	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	HK	Rating 35	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_HR_R35	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	HR	Rating 35	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
CORP_ALL_0086_CT_SLSC_HU_R35	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	HU	Rating 35	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_IE_R35	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	IE	Rating 35	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_IL_R35	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	IL	Rating 35	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_IT_R35	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	IT	Rating 35	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_JP_R35	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	JP	Rating 35	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_KR_R35	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	KR	Rating 35	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_LT_R35	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	LT	Rating 35	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_LU_R35	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	LU	Rating 35	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_LV_R35	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	LV	Rating 35	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_MT_R35	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	MT	Rating 35	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_NL_R35	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	NL	Rating 35	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_NO_R35	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	NO	Rating 35	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_PL_R35	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	PL	Rating 35	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_PT_R35	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	PT	Rating 35	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_RO_R35	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	RO	Rating 35	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_RU_R35	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	RU	Rating 35	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_SE_R35	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	SE	Rating 35	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_SG_R35	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	SG	Rating 35	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_SI_R35	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	SI	Rating 35	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_SK_R35	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	SK	Rating 35	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_TR_R35	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	TR	Rating 35	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_US_R35	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	US	Rating 35	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
CORP_ALL_0086_CT_SLSC_x2_R35	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	Other countries	Rating 35	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_x0_R36	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	Not applicable	Rating 36	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_AT_R36	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	AT	Rating 36	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_AU_R36	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	AU	Rating 36	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_BE_R36	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	BE	Rating 36	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_BG_R36	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	BG	Rating 36	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_BR_R36	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	BR	Rating 36	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_CA_R36	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	CA	Rating 36	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_CH_R36	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	CH	Rating 36	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_CN_R36	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	CN	Rating 36	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_CY_R36	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	CY	Rating 36	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_CZ_R36	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	CZ	Rating 36	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_DE_R36	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	DE	Rating 36	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_DK_R36	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	DK	Rating 36	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_EE_R36	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	EE	Rating 36	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_ES_R36	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	ES	Rating 36	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_FI_R36	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	FI	Rating 36	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_FR_R36	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	FR	Rating 36	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_GB_R36	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	GB	Rating 36	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_GR_R36	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	GR	Rating 36	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_HK_R36	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	HK	Rating 36	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_HR_R36	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	HR	Rating 36	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
CORP_ALL_0086_CT_SLSC_HU_R36	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	HU	Rating 36	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_IE_R36	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	IE	Rating 36	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_IL_R36	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	IL	Rating 36	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_IT_R36	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	IT	Rating 36	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_JP_R36	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	JP	Rating 36	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_KR_R36	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	KR	Rating 36	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_LT_R36	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	LT	Rating 36	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_LU_R36	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	LU	Rating 36	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_LV_R36	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	LV	Rating 36	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_MT_R36	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	MT	Rating 36	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_NL_R36	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	NL	Rating 36	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_NO_R36	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	NO	Rating 36	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_PL_R36	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	PL	Rating 36	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_PT_R36	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	PT	Rating 36	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_RO_R36	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	RO	Rating 36	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_RU_R36	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	RU	Rating 36	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_SE_R36	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	SE	Rating 36	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_SG_R36	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	SG	Rating 36	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_SI_R36	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	SI	Rating 36	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_SK_R36	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	SK	Rating 36	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_TR_R36	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	TR	Rating 36	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_US_R36	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	US	Rating 36	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
CORP_ALL_0086_CT_SLSC_x2_R36	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	Other countries	Rating 36	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_x0_R37	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	Not applicable	Rating 37	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_AT_R37	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	AT	Rating 37	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_AU_R37	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	AU	Rating 37	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_BE_R37	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	BE	Rating 37	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_BG_R37	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	BG	Rating 37	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_BR_R37	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	BR	Rating 37	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_CA_R37	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	CA	Rating 37	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_CH_R37	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	CH	Rating 37	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_CN_R37	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	CN	Rating 37	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_CY_R37	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	CY	Rating 37	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_CZ_R37	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	CZ	Rating 37	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_DE_R37	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	DE	Rating 37	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_DK_R37	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	DK	Rating 37	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_EE_R37	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	EE	Rating 37	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_ES_R37	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	ES	Rating 37	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_FI_R37	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	FI	Rating 37	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_FR_R37	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	FR	Rating 37	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_GB_R37	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	GB	Rating 37	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_GR_R37	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	GR	Rating 37	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_HK_R37	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	HK	Rating 37	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_HR_R37	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	HR	Rating 37	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
CORP_ALL_0086_CT_SLSC_HU_R37	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	HU	Rating 37	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_IE_R37	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	IE	Rating 37	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_IL_R37	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	IL	Rating 37	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_IT_R37	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	IT	Rating 37	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_JP_R37	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	JP	Rating 37	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_KR_R37	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	KR	Rating 37	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_LT_R37	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	LT	Rating 37	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_LU_R37	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	LU	Rating 37	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_LV_R37	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	LV	Rating 37	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_MT_R37	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	MT	Rating 37	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_NL_R37	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	NL	Rating 37	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_NO_R37	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	NO	Rating 37	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_PL_R37	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	PL	Rating 37	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_PT_R37	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	PT	Rating 37	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_RO_R37	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	RO	Rating 37	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_RU_R37	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	RU	Rating 37	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_SE_R37	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	SE	Rating 37	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_SG_R37	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	SG	Rating 37	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_SI_R37	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	SI	Rating 37	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_SK_R37	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	SK	Rating 37	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_TR_R37	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	TR	Rating 37	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_US_R37	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	US	Rating 37	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
CORP_ALL_0086_CT_SLSC_x2_R37	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	Other countries	Rating 37	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_x0_R38	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	Not applicable	Rating 38	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_AT_R38	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	AT	Rating 38	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_AU_R38	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	AU	Rating 38	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_BE_R38	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	BE	Rating 38	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_BG_R38	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	BG	Rating 38	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_BR_R38	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	BR	Rating 38	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_CA_R38	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	CA	Rating 38	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_CH_R38	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	CH	Rating 38	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_CN_R38	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	CN	Rating 38	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_CY_R38	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	CY	Rating 38	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_CZ_R38	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	CZ	Rating 38	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_DE_R38	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	DE	Rating 38	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_DK_R38	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	DK	Rating 38	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_EE_R38	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	EE	Rating 38	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_ES_R38	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	ES	Rating 38	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_FI_R38	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	FI	Rating 38	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_FR_R38	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	FR	Rating 38	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_GB_R38	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	GB	Rating 38	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_GR_R38	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	GR	Rating 38	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_HK_R38	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	HK	Rating 38	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_HR_R38	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	HR	Rating 38	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
CORP_ALL_0086_CT_SLSC_HU_R38	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	HU	Rating 38	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_IE_R38	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	IE	Rating 38	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_IL_R38	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	IL	Rating 38	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_IT_R38	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	IT	Rating 38	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_JP_R38	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	JP	Rating 38	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_KR_R38	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	KR	Rating 38	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_LT_R38	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	LT	Rating 38	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_LU_R38	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	LU	Rating 38	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_LV_R38	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	LV	Rating 38	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_MT_R38	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	MT	Rating 38	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_NL_R38	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	NL	Rating 38	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_NO_R38	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	NO	Rating 38	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_PL_R38	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	PL	Rating 38	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_PT_R38	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	PT	Rating 38	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_RO_R38	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	RO	Rating 38	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_RU_R38	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	RU	Rating 38	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_SE_R38	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	SE	Rating 38	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_SG_R38	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	SG	Rating 38	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_SI_R38	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	SI	Rating 38	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_SK_R38	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	SK	Rating 38	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_TR_R38	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	TR	Rating 38	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_US_R38	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	US	Rating 38	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
CORP_ALL_0086_CT_SLSC_x2_R38	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	Other countries	Rating 38	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_x0_R39	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	Not applicable	Rating 39	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_AT_R39	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	AT	Rating 39	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_AU_R39	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	AU	Rating 39	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_BE_R39	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	BE	Rating 39	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_BG_R39	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	BG	Rating 39	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_BR_R39	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	BR	Rating 39	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_CA_R39	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	CA	Rating 39	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_CH_R39	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	CH	Rating 39	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_CN_R39	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	CN	Rating 39	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_CY_R39	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	CY	Rating 39	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_CZ_R39	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	CZ	Rating 39	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_DE_R39	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	DE	Rating 39	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_DK_R39	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	DK	Rating 39	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_EE_R39	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	EE	Rating 39	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_ES_R39	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	ES	Rating 39	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_FI_R39	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	FI	Rating 39	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_FR_R39	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	FR	Rating 39	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_GB_R39	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	GB	Rating 39	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_GR_R39	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	GR	Rating 39	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_HK_R39	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	HK	Rating 39	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_HR_R39	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	HR	Rating 39	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
CORP_ALL_0086_CT_SLSC_HU_R39	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	HU	Rating 39	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_IE_R39	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	IE	Rating 39	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_IL_R39	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	IL	Rating 39	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_IT_R39	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	IT	Rating 39	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_JP_R39	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	JP	Rating 39	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_KR_R39	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	KR	Rating 39	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_LT_R39	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	LT	Rating 39	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_LU_R39	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	LU	Rating 39	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_LV_R39	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	LV	Rating 39	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_MT_R39	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	MT	Rating 39	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_NL_R39	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	NL	Rating 39	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_NO_R39	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	NO	Rating 39	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_PL_R39	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	PL	Rating 39	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_PT_R39	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	PT	Rating 39	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_RO_R39	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	RO	Rating 39	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_RU_R39	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	RU	Rating 39	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_SE_R39	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	SE	Rating 39	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_SG_R39	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	SG	Rating 39	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_SI_R39	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	SI	Rating 39	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_SK_R39	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	SK	Rating 39	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_TR_R39	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	TR	Rating 39	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_US_R39	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	US	Rating 39	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
CORP_ALL_0086_CT_SLSC_x2_R39	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	Other countries	Rating 39	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_x0_R40	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	Not applicable	Rating 40	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_AT_R40	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	AT	Rating 40	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_AU_R40	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	AU	Rating 40	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_BE_R40	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	BE	Rating 40	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_BG_R40	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	BG	Rating 40	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_BR_R40	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	BR	Rating 40	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_CA_R40	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	CA	Rating 40	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_CH_R40	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	CH	Rating 40	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_CN_R40	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	CN	Rating 40	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_CY_R40	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	CY	Rating 40	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_CZ_R40	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	CZ	Rating 40	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_DE_R40	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	DE	Rating 40	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_DK_R40	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	DK	Rating 40	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_EE_R40	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	EE	Rating 40	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_ES_R40	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	ES	Rating 40	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_FI_R40	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	FI	Rating 40	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_FR_R40	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	FR	Rating 40	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_GB_R40	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	GB	Rating 40	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_GR_R40	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	GR	Rating 40	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_HK_R40	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	HK	Rating 40	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_HR_R40	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	HR	Rating 40	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
CORP_ALL_0086_CT_SLSC_HU_R40	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	HU	Rating 40	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_IE_R40	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	IE	Rating 40	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_IL_R40	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	IL	Rating 40	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_IT_R40	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	IT	Rating 40	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_JP_R40	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	JP	Rating 40	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_KR_R40	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	KR	Rating 40	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_LT_R40	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	LT	Rating 40	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_LU_R40	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	LU	Rating 40	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_LV_R40	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	LV	Rating 40	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_MT_R40	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	MT	Rating 40	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_NL_R40	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	NL	Rating 40	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_NO_R40	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	NO	Rating 40	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_PL_R40	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	PL	Rating 40	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_PT_R40	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	PT	Rating 40	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_RO_R40	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	RO	Rating 40	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_RU_R40	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	RU	Rating 40	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_SE_R40	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	SE	Rating 40	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_SG_R40	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	SG	Rating 40	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_SI_R40	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	SI	Rating 40	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_SK_R40	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	SK	Rating 40	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_TR_R40	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	TR	Rating 40	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_US_R40	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	US	Rating 40	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
CORP_ALL_0086_CT_SLSC_x2_R40	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	Other countries	Rating 40	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_x0_R41	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	Not applicable	Rating 41	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_AT_R41	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	AT	Rating 41	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_AU_R41	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	AU	Rating 41	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_BE_R41	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	BE	Rating 41	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_BG_R41	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	BG	Rating 41	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_BR_R41	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	BR	Rating 41	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_CA_R41	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	CA	Rating 41	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_CH_R41	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	CH	Rating 41	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_CN_R41	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	CN	Rating 41	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_CY_R41	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	CY	Rating 41	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_CZ_R41	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	CZ	Rating 41	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_DE_R41	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	DE	Rating 41	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_DK_R41	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	DK	Rating 41	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_EE_R41	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	EE	Rating 41	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_ES_R41	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	ES	Rating 41	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_FI_R41	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	FI	Rating 41	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_FR_R41	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	FR	Rating 41	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_GB_R41	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	GB	Rating 41	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_GR_R41	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	GR	Rating 41	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_HK_R41	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	HK	Rating 41	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_HR_R41	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	HR	Rating 41	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
CORP_ALL_0086_CT_SLSC_HU_R41	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	HU	Rating 41	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_IE_R41	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	IE	Rating 41	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_IL_R41	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	IL	Rating 41	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_IT_R41	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	IT	Rating 41	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_JP_R41	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	JP	Rating 41	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_KR_R41	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	KR	Rating 41	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_LT_R41	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	LT	Rating 41	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_LU_R41	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	LU	Rating 41	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_LV_R41	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	LV	Rating 41	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_MT_R41	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	MT	Rating 41	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_NL_R41	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	NL	Rating 41	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_NO_R41	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	NO	Rating 41	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_PL_R41	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	PL	Rating 41	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_PT_R41	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	PT	Rating 41	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_RO_R41	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	RO	Rating 41	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_RU_R41	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	RU	Rating 41	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_SE_R41	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	SE	Rating 41	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_SG_R41	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	SG	Rating 41	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_SI_R41	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	SI	Rating 41	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_SK_R41	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	SK	Rating 41	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_TR_R41	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	TR	Rating 41	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_US_R41	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	US	Rating 41	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
CORP_ALL_0086_CT_SLSC_x2_R41	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	Other countries	Rating 41	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_x0_R42	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	Not applicable	Rating 42	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_AT_R42	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	AT	Rating 42	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_AU_R42	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	AU	Rating 42	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_BE_R42	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	BE	Rating 42	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_BG_R42	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	BG	Rating 42	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_BR_R42	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	BR	Rating 42	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_CA_R42	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	CA	Rating 42	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_CH_R42	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	CH	Rating 42	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_CN_R42	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	CN	Rating 42	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_CY_R42	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	CY	Rating 42	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_CZ_R42	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	CZ	Rating 42	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_DE_R42	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	DE	Rating 42	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_DK_R42	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	DK	Rating 42	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_EE_R42	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	EE	Rating 42	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_ES_R42	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	ES	Rating 42	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_FI_R42	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	FI	Rating 42	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_FR_R42	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	FR	Rating 42	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_GB_R42	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	GB	Rating 42	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_GR_R42	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	GR	Rating 42	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_HK_R42	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	HK	Rating 42	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_HR_R42	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	HR	Rating 42	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
CORP_ALL_0086_CT_SLSC_HU_R42	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	HU	Rating 42	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_IE_R42	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	IE	Rating 42	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_IL_R42	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	IL	Rating 42	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_IT_R42	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	IT	Rating 42	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_JP_R42	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	JP	Rating 42	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_KR_R42	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	KR	Rating 42	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_LT_R42	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	LT	Rating 42	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_LU_R42	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	LU	Rating 42	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_LV_R42	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	LV	Rating 42	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_MT_R42	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	MT	Rating 42	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_NL_R42	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	NL	Rating 42	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_NO_R42	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	NO	Rating 42	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_PL_R42	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	PL	Rating 42	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_PT_R42	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	PT	Rating 42	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_RO_R42	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	RO	Rating 42	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_RU_R42	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	RU	Rating 42	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_SE_R42	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	SE	Rating 42	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_SG_R42	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	SG	Rating 42	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_SI_R42	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	SI	Rating 42	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_SK_R42	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	SK	Rating 42	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_TR_R42	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	TR	Rating 42	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_US_R42	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	US	Rating 42	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
CORP_ALL_0086_CT_SLSC_x2_R42	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	Other countries	Rating 42	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_x0_R43	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	Not applicable	Rating 43	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_AT_R43	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	AT	Rating 43	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_AU_R43	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	AU	Rating 43	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_BE_R43	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	BE	Rating 43	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_BG_R43	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	BG	Rating 43	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_BR_R43	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	BR	Rating 43	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_CA_R43	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	CA	Rating 43	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_CH_R43	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	CH	Rating 43	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_CN_R43	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	CN	Rating 43	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_CY_R43	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	CY	Rating 43	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_CZ_R43	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	CZ	Rating 43	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_DE_R43	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	DE	Rating 43	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_DK_R43	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	DK	Rating 43	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_EE_R43	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	EE	Rating 43	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_ES_R43	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	ES	Rating 43	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_FI_R43	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	FI	Rating 43	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_FR_R43	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	FR	Rating 43	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_GB_R43	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	GB	Rating 43	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_GR_R43	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	GR	Rating 43	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_HK_R43	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	HK	Rating 43	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_HR_R43	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	HR	Rating 43	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
CORP_ALL_0086_CT_SLSC_HU_R43	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	HU	Rating 43	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_IE_R43	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	IE	Rating 43	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_IL_R43	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	IL	Rating 43	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_IT_R43	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	IT	Rating 43	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_JP_R43	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	JP	Rating 43	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_KR_R43	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	KR	Rating 43	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_LT_R43	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	LT	Rating 43	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_LU_R43	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	LU	Rating 43	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_LV_R43	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	LV	Rating 43	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_MT_R43	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	MT	Rating 43	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_NL_R43	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	NL	Rating 43	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_NO_R43	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	NO	Rating 43	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_PL_R43	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	PL	Rating 43	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_PT_R43	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	PT	Rating 43	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_RO_R43	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	RO	Rating 43	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_RU_R43	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	RU	Rating 43	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_SE_R43	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	SE	Rating 43	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_SG_R43	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	SG	Rating 43	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_SI_R43	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	SI	Rating 43	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_SK_R43	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	SK	Rating 43	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_TR_R43	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	TR	Rating 43	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_US_R43	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	US	Rating 43	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
CORP_ALL_0086_CT_SLSC_x2_R43	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	Other countries	Rating 43	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_x0_R44	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	Not applicable	Rating 44	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_AT_R44	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	AT	Rating 44	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_AU_R44	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	AU	Rating 44	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_BE_R44	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	BE	Rating 44	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_BG_R44	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	BG	Rating 44	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_BR_R44	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	BR	Rating 44	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_CA_R44	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	CA	Rating 44	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_CH_R44	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	CH	Rating 44	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_CN_R44	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	CN	Rating 44	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_CY_R44	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	CY	Rating 44	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_CZ_R44	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	CZ	Rating 44	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_DE_R44	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	DE	Rating 44	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_DK_R44	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	DK	Rating 44	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_EE_R44	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	EE	Rating 44	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_ES_R44	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	ES	Rating 44	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_FI_R44	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	FI	Rating 44	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_FR_R44	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	FR	Rating 44	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_GB_R44	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	GB	Rating 44	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_GR_R44	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	GR	Rating 44	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_HK_R44	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	HK	Rating 44	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_HR_R44	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	HR	Rating 44	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
CORP_ALL_0086_CT_SLSC_HU_R44	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	HU	Rating 44	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_IE_R44	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	IE	Rating 44	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_IL_R44	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	IL	Rating 44	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_IT_R44	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	IT	Rating 44	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_JP_R44	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	JP	Rating 44	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_KR_R44	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	KR	Rating 44	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_LT_R44	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	LT	Rating 44	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_LU_R44	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	LU	Rating 44	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_LV_R44	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	LV	Rating 44	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_MT_R44	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	MT	Rating 44	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_NL_R44	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	NL	Rating 44	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_NO_R44	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	NO	Rating 44	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_PL_R44	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	PL	Rating 44	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_PT_R44	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	PT	Rating 44	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_RO_R44	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	RO	Rating 44	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_RU_R44	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	RU	Rating 44	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_SE_R44	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	SE	Rating 44	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_SG_R44	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	SG	Rating 44	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_SI_R44	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	SI	Rating 44	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_SK_R44	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	SK	Rating 44	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_TR_R44	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	TR	Rating 44	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_US_R44	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	US	Rating 44	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
CORP_ALL_0086_CT_SLSC_x2_R44	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	Other countries	Rating 44	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_x0_R45	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	Not applicable	Rating 45	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_AT_R45	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	AT	Rating 45	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_AU_R45	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	AU	Rating 45	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_BE_R45	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	BE	Rating 45	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_BG_R45	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	BG	Rating 45	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_BR_R45	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	BR	Rating 45	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_CA_R45	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	CA	Rating 45	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_CH_R45	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	CH	Rating 45	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_CN_R45	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	CN	Rating 45	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_CY_R45	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	CY	Rating 45	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_CZ_R45	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	CZ	Rating 45	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_DE_R45	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	DE	Rating 45	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_DK_R45	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	DK	Rating 45	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_EE_R45	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	EE	Rating 45	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_ES_R45	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	ES	Rating 45	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_FI_R45	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	FI	Rating 45	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_FR_R45	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	FR	Rating 45	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_GB_R45	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	GB	Rating 45	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_GR_R45	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	GR	Rating 45	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_HK_R45	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	HK	Rating 45	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_HR_R45	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	HR	Rating 45	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
CORP_ALL_0086_CT_SLSC_HU_R45	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	HU	Rating 45	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_IE_R45	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	IE	Rating 45	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_IL_R45	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	IL	Rating 45	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_IT_R45	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	IT	Rating 45	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_JP_R45	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	JP	Rating 45	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_KR_R45	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	KR	Rating 45	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_LT_R45	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	LT	Rating 45	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_LU_R45	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	LU	Rating 45	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_LV_R45	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	LV	Rating 45	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_MT_R45	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	MT	Rating 45	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_NL_R45	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	NL	Rating 45	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_NO_R45	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	NO	Rating 45	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_PL_R45	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	PL	Rating 45	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_PT_R45	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	PT	Rating 45	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_RO_R45	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	RO	Rating 45	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_RU_R45	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	RU	Rating 45	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_SE_R45	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	SE	Rating 45	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_SG_R45	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	SG	Rating 45	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_SI_R45	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	SI	Rating 45	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_SK_R45	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	SK	Rating 45	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_TR_R45	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	TR	Rating 45	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_US_R45	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	US	Rating 45	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
CORP_ALL_0086_CT_SLSC_x2_R45	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	Other countries	Rating 45	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_x0_R46	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	Not applicable	Rating 46	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_AT_R46	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	AT	Rating 46	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_AU_R46	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	AU	Rating 46	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_BE_R46	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	BE	Rating 46	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_BG_R46	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	BG	Rating 46	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_BR_R46	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	BR	Rating 46	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_CA_R46	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	CA	Rating 46	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_CH_R46	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	CH	Rating 46	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_CN_R46	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	CN	Rating 46	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_CY_R46	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	CY	Rating 46	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_CZ_R46	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	CZ	Rating 46	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_DE_R46	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	DE	Rating 46	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_DK_R46	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	DK	Rating 46	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_EE_R46	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	EE	Rating 46	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_ES_R46	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	ES	Rating 46	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_FI_R46	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	FI	Rating 46	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_FR_R46	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	FR	Rating 46	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_GB_R46	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	GB	Rating 46	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_GR_R46	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	GR	Rating 46	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_HK_R46	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	HK	Rating 46	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_HR_R46	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	HR	Rating 46	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
CORP_ALL_0086_CT_SLSC_HU_R46	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	HU	Rating 46	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_IE_R46	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	IE	Rating 46	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_IL_R46	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	IL	Rating 46	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_IT_R46	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	IT	Rating 46	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_JP_R46	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	JP	Rating 46	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_KR_R46	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	KR	Rating 46	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_LT_R46	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	LT	Rating 46	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_LU_R46	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	LU	Rating 46	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_LV_R46	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	LV	Rating 46	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_MT_R46	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	MT	Rating 46	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_NL_R46	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	NL	Rating 46	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_NO_R46	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	NO	Rating 46	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_PL_R46	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	PL	Rating 46	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_PT_R46	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	PT	Rating 46	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_RO_R46	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	RO	Rating 46	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_RU_R46	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	RU	Rating 46	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_SE_R46	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	SE	Rating 46	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_SG_R46	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	SG	Rating 46	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_SI_R46	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	SI	Rating 46	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_SK_R46	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	SK	Rating 46	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_TR_R46	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	TR	Rating 46	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_US_R46	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	US	Rating 46	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
CORP_ALL_0086_CT_SLSC_x2_R46	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	Other countries	Rating 46	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_x0_R47	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	Not applicable	Rating 47	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_AT_R47	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	AT	Rating 47	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_AU_R47	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	AU	Rating 47	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_BE_R47	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	BE	Rating 47	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_BG_R47	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	BG	Rating 47	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_BR_R47	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	BR	Rating 47	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_CA_R47	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	CA	Rating 47	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_CH_R47	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	CH	Rating 47	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_CN_R47	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	CN	Rating 47	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_CY_R47	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	CY	Rating 47	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_CZ_R47	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	CZ	Rating 47	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_DE_R47	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	DE	Rating 47	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_DK_R47	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	DK	Rating 47	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_EE_R47	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	EE	Rating 47	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_ES_R47	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	ES	Rating 47	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_FI_R47	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	FI	Rating 47	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_FR_R47	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	FR	Rating 47	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_GB_R47	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	GB	Rating 47	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_GR_R47	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	GR	Rating 47	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_HK_R47	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	HK	Rating 47	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_HR_R47	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	HR	Rating 47	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
CORP_ALL_0086_CT_SLSC_HU_R47	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	HU	Rating 47	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_IE_R47	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	IE	Rating 47	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_IL_R47	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	IL	Rating 47	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_IT_R47	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	IT	Rating 47	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_JP_R47	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	JP	Rating 47	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_KR_R47	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	KR	Rating 47	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_LT_R47	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	LT	Rating 47	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_LU_R47	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	LU	Rating 47	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_LV_R47	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	LV	Rating 47	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_MT_R47	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	MT	Rating 47	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_NL_R47	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	NL	Rating 47	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_NO_R47	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	NO	Rating 47	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_PL_R47	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	PL	Rating 47	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_PT_R47	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	PT	Rating 47	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_RO_R47	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	RO	Rating 47	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_RU_R47	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	RU	Rating 47	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_SE_R47	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	SE	Rating 47	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_SG_R47	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	SG	Rating 47	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_SI_R47	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	SI	Rating 47	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_SK_R47	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	SK	Rating 47	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_TR_R47	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	TR	Rating 47	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_US_R47	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	US	Rating 47	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
CORP_ALL_0086_CT_SLSC_x2_R47	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	Other countries	Rating 47	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_x0_R48	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	Not applicable	Rating 48	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_AT_R48	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	AT	Rating 48	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_AU_R48	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	AU	Rating 48	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_BE_R48	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	BE	Rating 48	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_BG_R48	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	BG	Rating 48	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_BR_R48	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	BR	Rating 48	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_CA_R48	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	CA	Rating 48	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_CH_R48	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	CH	Rating 48	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_CN_R48	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	CN	Rating 48	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_CY_R48	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	CY	Rating 48	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_CZ_R48	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	CZ	Rating 48	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_DE_R48	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	DE	Rating 48	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_DK_R48	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	DK	Rating 48	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_EE_R48	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	EE	Rating 48	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_ES_R48	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	ES	Rating 48	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_FI_R48	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	FI	Rating 48	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_FR_R48	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	FR	Rating 48	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_GB_R48	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	GB	Rating 48	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_GR_R48	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	GR	Rating 48	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_HK_R48	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	HK	Rating 48	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_HR_R48	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	HR	Rating 48	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
CORP_ALL_0086_CT_SLSC_HU_R48	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	HU	Rating 48	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_IE_R48	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	IE	Rating 48	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_IL_R48	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	IL	Rating 48	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_IT_R48	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	IT	Rating 48	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_JP_R48	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	JP	Rating 48	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_KR_R48	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	KR	Rating 48	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_LT_R48	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	LT	Rating 48	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_LU_R48	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	LU	Rating 48	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_LV_R48	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	LV	Rating 48	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_MT_R48	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	MT	Rating 48	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_NL_R48	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	NL	Rating 48	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_NO_R48	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	NO	Rating 48	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_PL_R48	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	PL	Rating 48	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_PT_R48	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	PT	Rating 48	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_RO_R48	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	RO	Rating 48	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_RU_R48	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	RU	Rating 48	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_SE_R48	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	SE	Rating 48	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_SG_R48	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	SG	Rating 48	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_SI_R48	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	SI	Rating 48	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_SK_R48	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	SK	Rating 48	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_TR_R48	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	TR	Rating 48	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_US_R48	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	US	Rating 48	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
CORP_ALL_0086_CT_SLSC_x2_R48	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	Other countries	Rating 48	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_x0_R49	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	Not applicable	Rating 49	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_AT_R49	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	AT	Rating 49	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_AU_R49	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	AU	Rating 49	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_BE_R49	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	BE	Rating 49	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_BG_R49	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	BG	Rating 49	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_BR_R49	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	BR	Rating 49	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_CA_R49	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	CA	Rating 49	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_CH_R49	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	CH	Rating 49	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_CN_R49	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	CN	Rating 49	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_CY_R49	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	CY	Rating 49	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_CZ_R49	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	CZ	Rating 49	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_DE_R49	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	DE	Rating 49	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_DK_R49	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	DK	Rating 49	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_EE_R49	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	EE	Rating 49	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_ES_R49	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	ES	Rating 49	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_FI_R49	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	FI	Rating 49	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_FR_R49	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	FR	Rating 49	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_GB_R49	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	GB	Rating 49	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_GR_R49	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	GR	Rating 49	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_HK_R49	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	HK	Rating 49	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_HR_R49	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	HR	Rating 49	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
CORP_ALL_0086_CT_SLSC_HU_R49	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	HU	Rating 49	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_IE_R49	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	IE	Rating 49	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_IL_R49	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	IL	Rating 49	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_IT_R49	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	IT	Rating 49	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_JP_R49	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	JP	Rating 49	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_KR_R49	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	KR	Rating 49	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_LT_R49	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	LT	Rating 49	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_LU_R49	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	LU	Rating 49	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_LV_R49	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	LV	Rating 49	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_MT_R49	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	MT	Rating 49	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_NL_R49	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	NL	Rating 49	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_NO_R49	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	NO	Rating 49	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_PL_R49	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	PL	Rating 49	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_PT_R49	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	PT	Rating 49	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_RO_R49	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	RO	Rating 49	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_RU_R49	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	RU	Rating 49	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_SE_R49	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	SE	Rating 49	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_SG_R49	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	SG	Rating 49	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_SI_R49	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	SI	Rating 49	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_SK_R49	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	SK	Rating 49	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_TR_R49	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	TR	Rating 49	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_US_R49	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	US	Rating 49	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
CORP_ALL_0086_CT_SLSC_x2_R49	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	Other countries	Rating 49	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_x0_R50	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	Not applicable	Rating 50	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_AT_R50	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	AT	Rating 50	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_AU_R50	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	AU	Rating 50	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_BE_R50	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	BE	Rating 50	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_BG_R50	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	BG	Rating 50	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_BR_R50	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	BR	Rating 50	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_CA_R50	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	CA	Rating 50	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_CH_R50	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	CH	Rating 50	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_CN_R50	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	CN	Rating 50	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_CY_R50	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	CY	Rating 50	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_CZ_R50	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	CZ	Rating 50	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_DE_R50	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	DE	Rating 50	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_DK_R50	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	DK	Rating 50	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_EE_R50	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	EE	Rating 50	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_ES_R50	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	ES	Rating 50	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_FI_R50	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	FI	Rating 50	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_FR_R50	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	FR	Rating 50	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_GB_R50	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	GB	Rating 50	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_GR_R50	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	GR	Rating 50	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_HK_R50	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	HK	Rating 50	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_HR_R50	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	HR	Rating 50	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
CORP_ALL_0086_CT_SLSC_HU_R50	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	HU	Rating 50	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_IE_R50	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	IE	Rating 50	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_IL_R50	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	IL	Rating 50	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_IT_R50	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	IT	Rating 50	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_JP_R50	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	JP	Rating 50	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_KR_R50	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	KR	Rating 50	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_LT_R50	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	LT	Rating 50	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_LU_R50	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	LU	Rating 50	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_LV_R50	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	LV	Rating 50	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_MT_R50	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	MT	Rating 50	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_NL_R50	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	NL	Rating 50	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_NO_R50	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	NO	Rating 50	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_PL_R50	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	PL	Rating 50	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_PT_R50	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	PT	Rating 50	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_RO_R50	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	RO	Rating 50	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_RU_R50	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	RU	Rating 50	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_SE_R50	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	SE	Rating 50	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_SG_R50	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	SG	Rating 50	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_SI_R50	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	SI	Rating 50	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_SK_R50	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	SK	Rating 50	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_TR_R50	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	TR	Rating 50	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_US_R50	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	US	Rating 50	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
CORP_ALL_0086_CT_SLSC_x2_R50	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	Other countries	Rating 50	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_x0_R51	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	Not applicable	Rating 51	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_AT_R51	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	AT	Rating 51	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_AU_R51	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	AU	Rating 51	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_BE_R51	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	BE	Rating 51	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_BG_R51	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	BG	Rating 51	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_BR_R51	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	BR	Rating 51	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_CA_R51	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	CA	Rating 51	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_CH_R51	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	CH	Rating 51	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_CN_R51	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	CN	Rating 51	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_CY_R51	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	CY	Rating 51	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_CZ_R51	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	CZ	Rating 51	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_DE_R51	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	DE	Rating 51	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_DK_R51	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	DK	Rating 51	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_EE_R51	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	EE	Rating 51	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_ES_R51	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	ES	Rating 51	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_FI_R51	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	FI	Rating 51	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_FR_R51	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	FR	Rating 51	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_GB_R51	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	GB	Rating 51	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_GR_R51	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	GR	Rating 51	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_HK_R51	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	HK	Rating 51	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_HR_R51	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	HR	Rating 51	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
CORP_ALL_0086_CT_SLSC_HU_R51	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	HU	Rating 51	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_IE_R51	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	IE	Rating 51	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_IL_R51	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	IL	Rating 51	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_IT_R51	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	IT	Rating 51	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_JP_R51	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	JP	Rating 51	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_KR_R51	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	KR	Rating 51	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_LT_R51	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	LT	Rating 51	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_LU_R51	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	LU	Rating 51	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_LV_R51	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	LV	Rating 51	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_MT_R51	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	MT	Rating 51	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_NL_R51	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	NL	Rating 51	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_NO_R51	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	NO	Rating 51	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_PL_R51	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	PL	Rating 51	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_PT_R51	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	PT	Rating 51	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_RO_R51	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	RO	Rating 51	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_RU_R51	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	RU	Rating 51	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_SE_R51	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	SE	Rating 51	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_SG_R51	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	SG	Rating 51	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_SI_R51	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	SI	Rating 51	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_SK_R51	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	SK	Rating 51	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_TR_R51	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	TR	Rating 51	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_US_R51	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	US	Rating 51	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
CORP_ALL_0086_CT_SLSC_x2_R51	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	Other countries	Rating 51	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_x0_R52	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	Not applicable	Rating 52	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_AT_R52	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	AT	Rating 52	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_AU_R52	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	AU	Rating 52	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_BE_R52	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	BE	Rating 52	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_BG_R52	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	BG	Rating 52	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_BR_R52	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	BR	Rating 52	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_CA_R52	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	CA	Rating 52	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_CH_R52	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	CH	Rating 52	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_CN_R52	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	CN	Rating 52	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_CY_R52	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	CY	Rating 52	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_CZ_R52	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	CZ	Rating 52	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_DE_R52	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	DE	Rating 52	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_DK_R52	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	DK	Rating 52	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_EE_R52	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	EE	Rating 52	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_ES_R52	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	ES	Rating 52	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_FI_R52	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	FI	Rating 52	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_FR_R52	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	FR	Rating 52	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_GB_R52	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	GB	Rating 52	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_GR_R52	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	GR	Rating 52	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_HK_R52	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	HK	Rating 52	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_HR_R52	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	HR	Rating 52	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
CORP_ALL_0086_CT_SLSC_HU_R52	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	HU	Rating 52	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_IE_R52	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	IE	Rating 52	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_IL_R52	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	IL	Rating 52	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_IT_R52	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	IT	Rating 52	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_JP_R52	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	JP	Rating 52	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_KR_R52	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	KR	Rating 52	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_LT_R52	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	LT	Rating 52	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_LU_R52	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	LU	Rating 52	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_LV_R52	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	LV	Rating 52	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_MT_R52	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	MT	Rating 52	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_NL_R52	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	NL	Rating 52	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_NO_R52	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	NO	Rating 52	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_PL_R52	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	PL	Rating 52	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_PT_R52	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	PT	Rating 52	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_RO_R52	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	RO	Rating 52	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_RU_R52	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	RU	Rating 52	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_SE_R52	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	SE	Rating 52	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_SG_R52	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	SG	Rating 52	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_SI_R52	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	SI	Rating 52	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_SK_R52	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	SK	Rating 52	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_TR_R52	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	TR	Rating 52	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_US_R52	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	US	Rating 52	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
CORP_ALL_0086_CT_SLSC_x2_R52	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	Other countries	Rating 52	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_x0_R53	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	Not applicable	Rating 53	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_AT_R53	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	AT	Rating 53	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_AU_R53	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	AU	Rating 53	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_BE_R53	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	BE	Rating 53	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_BG_R53	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	BG	Rating 53	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_BR_R53	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	BR	Rating 53	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_CA_R53	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	CA	Rating 53	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_CH_R53	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	CH	Rating 53	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_CN_R53	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	CN	Rating 53	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_CY_R53	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	CY	Rating 53	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_CZ_R53	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	CZ	Rating 53	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_DE_R53	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	DE	Rating 53	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_DK_R53	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	DK	Rating 53	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_EE_R53	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	EE	Rating 53	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_ES_R53	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	ES	Rating 53	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_FI_R53	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	FI	Rating 53	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_FR_R53	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	FR	Rating 53	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_GB_R53	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	GB	Rating 53	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_GR_R53	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	GR	Rating 53	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_HK_R53	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	HK	Rating 53	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_HR_R53	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	HR	Rating 53	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
CORP_ALL_0086_CT_SLSC_HU_R53	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	HU	Rating 53	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_IE_R53	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	IE	Rating 53	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_IL_R53	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	IL	Rating 53	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_IT_R53	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	IT	Rating 53	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_JP_R53	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	JP	Rating 53	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_KR_R53	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	KR	Rating 53	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_LT_R53	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	LT	Rating 53	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_LU_R53	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	LU	Rating 53	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_LV_R53	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	LV	Rating 53	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_MT_R53	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	MT	Rating 53	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_NL_R53	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	NL	Rating 53	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_NO_R53	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	NO	Rating 53	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_PL_R53	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	PL	Rating 53	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_PT_R53	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	PT	Rating 53	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_RO_R53	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	RO	Rating 53	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_RU_R53	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	RU	Rating 53	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_SE_R53	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	SE	Rating 53	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_SG_R53	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	SG	Rating 53	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_SI_R53	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	SI	Rating 53	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_SK_R53	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	SK	Rating 53	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_TR_R53	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	TR	Rating 53	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_US_R53	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	US	Rating 53	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
CORP_ALL_0086_CT_SLSC_x2_R53	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	Other countries	Rating 53	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_x0_R54	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	Not applicable	Rating 54	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_AT_R54	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	AT	Rating 54	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_AU_R54	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	AU	Rating 54	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_BE_R54	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	BE	Rating 54	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_BG_R54	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	BG	Rating 54	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_BR_R54	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	BR	Rating 54	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_CA_R54	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	CA	Rating 54	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_CH_R54	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	CH	Rating 54	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_CN_R54	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	CN	Rating 54	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_CY_R54	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	CY	Rating 54	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_CZ_R54	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	CZ	Rating 54	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_DE_R54	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	DE	Rating 54	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_DK_R54	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	DK	Rating 54	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_EE_R54	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	EE	Rating 54	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_ES_R54	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	ES	Rating 54	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_FI_R54	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	FI	Rating 54	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_FR_R54	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	FR	Rating 54	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_GB_R54	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	GB	Rating 54	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_GR_R54	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	GR	Rating 54	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_HK_R54	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	HK	Rating 54	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_HR_R54	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	HR	Rating 54	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
CORP_ALL_0086_CT_SLSC_HU_R54	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	HU	Rating 54	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_IE_R54	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	IE	Rating 54	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_IL_R54	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	IL	Rating 54	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_IT_R54	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	IT	Rating 54	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_JP_R54	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	JP	Rating 54	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_KR_R54	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	KR	Rating 54	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_LT_R54	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	LT	Rating 54	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_LU_R54	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	LU	Rating 54	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_LV_R54	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	LV	Rating 54	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_MT_R54	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	MT	Rating 54	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_NL_R54	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	NL	Rating 54	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_NO_R54	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	NO	Rating 54	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_PL_R54	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	PL	Rating 54	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_PT_R54	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	PT	Rating 54	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_RO_R54	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	RO	Rating 54	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_RU_R54	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	RU	Rating 54	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_SE_R54	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	SE	Rating 54	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_SG_R54	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	SG	Rating 54	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_SI_R54	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	SI	Rating 54	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_SK_R54	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	SK	Rating 54	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_TR_R54	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	TR	Rating 54	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_US_R54	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	US	Rating 54	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
CORP_ALL_0086_CT_SLSC_x2_R54	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	Other countries	Rating 54	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_x0_R55	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	Not applicable	Rating 55	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_AT_R55	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	AT	Rating 55	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_AU_R55	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	AU	Rating 55	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_BE_R55	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	BE	Rating 55	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_BG_R55	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	BG	Rating 55	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_BR_R55	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	BR	Rating 55	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_CA_R55	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	CA	Rating 55	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_CH_R55	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	CH	Rating 55	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_CN_R55	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	CN	Rating 55	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_CY_R55	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	CY	Rating 55	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_CZ_R55	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	CZ	Rating 55	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_DE_R55	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	DE	Rating 55	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_DK_R55	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	DK	Rating 55	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_EE_R55	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	EE	Rating 55	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_ES_R55	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	ES	Rating 55	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_FI_R55	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	FI	Rating 55	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_FR_R55	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	FR	Rating 55	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_GB_R55	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	GB	Rating 55	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_GR_R55	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	GR	Rating 55	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_HK_R55	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	HK	Rating 55	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_HR_R55	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	HR	Rating 55	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
CORP_ALL_0086_CT_SLSC_HU_R55	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	HU	Rating 55	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_IE_R55	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	IE	Rating 55	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_IL_R55	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	IL	Rating 55	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_IT_R55	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	IT	Rating 55	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_JP_R55	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	JP	Rating 55	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_KR_R55	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	KR	Rating 55	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_LT_R55	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	LT	Rating 55	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_LU_R55	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	LU	Rating 55	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_LV_R55	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	LV	Rating 55	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_MT_R55	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	MT	Rating 55	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_NL_R55	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	NL	Rating 55	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_NO_R55	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	NO	Rating 55	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_PL_R55	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	PL	Rating 55	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_PT_R55	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	PT	Rating 55	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_RO_R55	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	RO	Rating 55	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_RU_R55	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	RU	Rating 55	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_SE_R55	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	SE	Rating 55	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_SG_R55	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	SG	Rating 55	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_SI_R55	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	SI	Rating 55	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_SK_R55	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	SK	Rating 55	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_TR_R55	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	TR	Rating 55	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_US_R55	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	US	Rating 55	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
CORP_ALL_0086_CT_SLSC_x2_R55	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	Other countries	Rating 55	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_x0_R56	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	Not applicable	Rating 56	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_AT_R56	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	AT	Rating 56	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_AU_R56	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	AU	Rating 56	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_BE_R56	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	BE	Rating 56	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_BG_R56	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	BG	Rating 56	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_BR_R56	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	BR	Rating 56	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_CA_R56	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	CA	Rating 56	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_CH_R56	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	CH	Rating 56	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_CN_R56	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	CN	Rating 56	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_CY_R56	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	CY	Rating 56	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_CZ_R56	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	CZ	Rating 56	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_DE_R56	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	DE	Rating 56	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_DK_R56	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	DK	Rating 56	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_EE_R56	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	EE	Rating 56	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_ES_R56	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	ES	Rating 56	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_FI_R56	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	FI	Rating 56	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_FR_R56	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	FR	Rating 56	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_GB_R56	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	GB	Rating 56	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_GR_R56	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	GR	Rating 56	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_HK_R56	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	HK	Rating 56	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_HR_R56	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	HR	Rating 56	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
CORP_ALL_0086_CT_SLSC_HU_R56	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	HU	Rating 56	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_IE_R56	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	IE	Rating 56	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_IL_R56	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	IL	Rating 56	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_IT_R56	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	IT	Rating 56	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_JP_R56	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	JP	Rating 56	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_KR_R56	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	KR	Rating 56	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_LT_R56	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	LT	Rating 56	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_LU_R56	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	LU	Rating 56	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_LV_R56	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	LV	Rating 56	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_MT_R56	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	MT	Rating 56	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_NL_R56	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	NL	Rating 56	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_NO_R56	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	NO	Rating 56	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_PL_R56	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	PL	Rating 56	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_PT_R56	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	PT	Rating 56	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_RO_R56	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	RO	Rating 56	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_RU_R56	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	RU	Rating 56	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_SE_R56	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	SE	Rating 56	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_SG_R56	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	SG	Rating 56	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_SI_R56	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	SI	Rating 56	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_SK_R56	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	SK	Rating 56	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_TR_R56	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	TR	Rating 56	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_US_R56	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	US	Rating 56	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
CORP_ALL_0086_CT_SLSC_x2_R56	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	Other countries	Rating 56	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_x0_R57	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	Not applicable	Rating 57	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_AT_R57	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	AT	Rating 57	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_AU_R57	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	AU	Rating 57	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_BE_R57	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	BE	Rating 57	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_BG_R57	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	BG	Rating 57	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_BR_R57	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	BR	Rating 57	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_CA_R57	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	CA	Rating 57	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_CH_R57	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	CH	Rating 57	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_CN_R57	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	CN	Rating 57	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_CY_R57	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	CY	Rating 57	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_CZ_R57	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	CZ	Rating 57	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_DE_R57	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	DE	Rating 57	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_DK_R57	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	DK	Rating 57	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_EE_R57	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	EE	Rating 57	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_ES_R57	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	ES	Rating 57	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_FI_R57	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	FI	Rating 57	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_FR_R57	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	FR	Rating 57	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_GB_R57	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	GB	Rating 57	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_GR_R57	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	GR	Rating 57	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_HK_R57	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	HK	Rating 57	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_HR_R57	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	HR	Rating 57	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
CORP_ALL_0086_CT_SLSC_HU_R57	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	HU	Rating 57	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_IE_R57	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	IE	Rating 57	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_IL_R57	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	IL	Rating 57	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_IT_R57	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	IT	Rating 57	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_JP_R57	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	JP	Rating 57	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_KR_R57	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	KR	Rating 57	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_LT_R57	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	LT	Rating 57	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_LU_R57	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	LU	Rating 57	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_LV_R57	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	LV	Rating 57	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_MT_R57	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	MT	Rating 57	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_NL_R57	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	NL	Rating 57	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_NO_R57	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	NO	Rating 57	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_PL_R57	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	PL	Rating 57	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_PT_R57	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	PT	Rating 57	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_RO_R57	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	RO	Rating 57	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_RU_R57	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	RU	Rating 57	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_SE_R57	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	SE	Rating 57	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_SG_R57	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	SG	Rating 57	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_SI_R57	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	SI	Rating 57	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_SK_R57	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	SK	Rating 57	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_TR_R57	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	TR	Rating 57	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_US_R57	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	US	Rating 57	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
CORP_ALL_0086_CT_SLSC_x2_R57	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	Other countries	Rating 57	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_x0_R58	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	Not applicable	Rating 58	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_AT_R58	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	AT	Rating 58	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_AU_R58	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	AU	Rating 58	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_BE_R58	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	BE	Rating 58	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_BG_R58	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	BG	Rating 58	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_BR_R58	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	BR	Rating 58	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_CA_R58	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	CA	Rating 58	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_CH_R58	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	CH	Rating 58	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_CN_R58	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	CN	Rating 58	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_CY_R58	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	CY	Rating 58	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_CZ_R58	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	CZ	Rating 58	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_DE_R58	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	DE	Rating 58	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_DK_R58	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	DK	Rating 58	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_EE_R58	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	EE	Rating 58	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_ES_R58	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	ES	Rating 58	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_FI_R58	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	FI	Rating 58	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_FR_R58	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	FR	Rating 58	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_GB_R58	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	GB	Rating 58	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_GR_R58	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	GR	Rating 58	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_HK_R58	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	HK	Rating 58	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_HR_R58	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	HR	Rating 58	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
CORP_ALL_0086_CT_SLSC_HU_R58	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	HU	Rating 58	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_IE_R58	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	IE	Rating 58	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_IL_R58	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	IL	Rating 58	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_IT_R58	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	IT	Rating 58	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_JP_R58	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	JP	Rating 58	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_KR_R58	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	KR	Rating 58	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_LT_R58	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	LT	Rating 58	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_LU_R58	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	LU	Rating 58	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_LV_R58	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	LV	Rating 58	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_MT_R58	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	MT	Rating 58	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_NL_R58	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	NL	Rating 58	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_NO_R58	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	NO	Rating 58	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_PL_R58	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	PL	Rating 58	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_PT_R58	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	PT	Rating 58	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_RO_R58	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	RO	Rating 58	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_RU_R58	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	RU	Rating 58	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_SE_R58	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	SE	Rating 58	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_SG_R58	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	SG	Rating 58	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_SI_R58	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	SI	Rating 58	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_SK_R58	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	SK	Rating 58	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_TR_R58	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	TR	Rating 58	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_US_R58	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	US	Rating 58	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
CORP_ALL_0086_CT_SLSC_x2_R58	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	Other countries	Rating 58	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_x0_R59	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	Not applicable	Rating 59	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_AT_R59	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	AT	Rating 59	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_AU_R59	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	AU	Rating 59	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_BE_R59	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	BE	Rating 59	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_BG_R59	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	BG	Rating 59	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_BR_R59	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	BR	Rating 59	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_CA_R59	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	CA	Rating 59	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_CH_R59	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	CH	Rating 59	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_CN_R59	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	CN	Rating 59	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_CY_R59	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	CY	Rating 59	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_CZ_R59	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	CZ	Rating 59	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_DE_R59	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	DE	Rating 59	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_DK_R59	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	DK	Rating 59	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_EE_R59	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	EE	Rating 59	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_ES_R59	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	ES	Rating 59	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_FI_R59	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	FI	Rating 59	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_FR_R59	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	FR	Rating 59	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_GB_R59	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	GB	Rating 59	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_GR_R59	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	GR	Rating 59	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_HK_R59	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	HK	Rating 59	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_HR_R59	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	HR	Rating 59	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
CORP_ALL_0086_CT_SLSC_HU_R59	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	HU	Rating 59	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_IE_R59	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	IE	Rating 59	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_IL_R59	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	IL	Rating 59	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_IT_R59	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	IT	Rating 59	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_JP_R59	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	JP	Rating 59	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_KR_R59	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	KR	Rating 59	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_LT_R59	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	LT	Rating 59	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_LU_R59	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	LU	Rating 59	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_LV_R59	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	LV	Rating 59	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_MT_R59	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	MT	Rating 59	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_NL_R59	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	NL	Rating 59	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_NO_R59	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	NO	Rating 59	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_PL_R59	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	PL	Rating 59	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_PT_R59	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	PT	Rating 59	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_RO_R59	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	RO	Rating 59	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_RU_R59	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	RU	Rating 59	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_SE_R59	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	SE	Rating 59	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_SG_R59	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	SG	Rating 59	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_SI_R59	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	SI	Rating 59	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_SK_R59	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	SK	Rating 59	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_TR_R59	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	TR	Rating 59	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_US_R59	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	US	Rating 59	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
CORP_ALL_0086_CT_SLSC_x2_R59	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	Other countries	Rating 59	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_x0_R60	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	Not applicable	Rating 60	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_AT_R60	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	AT	Rating 60	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_AU_R60	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	AU	Rating 60	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_BE_R60	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	BE	Rating 60	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_BG_R60	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	BG	Rating 60	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_BR_R60	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	BR	Rating 60	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_CA_R60	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	CA	Rating 60	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_CH_R60	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	CH	Rating 60	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_CN_R60	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	CN	Rating 60	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_CY_R60	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	CY	Rating 60	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_CZ_R60	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	CZ	Rating 60	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_DE_R60	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	DE	Rating 60	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_DK_R60	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	DK	Rating 60	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_EE_R60	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	EE	Rating 60	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_ES_R60	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	ES	Rating 60	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_FI_R60	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	FI	Rating 60	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_FR_R60	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	FR	Rating 60	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_GB_R60	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	GB	Rating 60	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_GR_R60	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	GR	Rating 60	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_HK_R60	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	HK	Rating 60	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_HR_R60	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	HR	Rating 60	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
CORP_ALL_0086_CT_SLSC_HU_R60	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	HU	Rating 60	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_IE_R60	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	IE	Rating 60	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_IL_R60	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	IL	Rating 60	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_IT_R60	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	IT	Rating 60	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_JP_R60	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	JP	Rating 60	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_KR_R60	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	KR	Rating 60	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_LT_R60	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	LT	Rating 60	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_LU_R60	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	LU	Rating 60	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_LV_R60	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	LV	Rating 60	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_MT_R60	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	MT	Rating 60	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_NL_R60	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	NL	Rating 60	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_NO_R60	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	NO	Rating 60	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_PL_R60	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	PL	Rating 60	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_PT_R60	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	PT	Rating 60	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_RO_R60	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	RO	Rating 60	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_RU_R60	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	RU	Rating 60	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_SE_R60	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	SE	Rating 60	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_SG_R60	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	SG	Rating 60	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_SI_R60	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	SI	Rating 60	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_SK_R60	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	SK	Rating 60	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_TR_R60	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	TR	Rating 60	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_US_R60	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	US	Rating 60	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
CORP_ALL_0086_CT_SLSC_x2_R60	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	Other countries	Rating 60	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_x0_R61	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	Not applicable	Rating 61	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_AT_R61	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	AT	Rating 61	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_AU_R61	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	AU	Rating 61	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_BE_R61	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	BE	Rating 61	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_BG_R61	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	BG	Rating 61	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_BR_R61	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	BR	Rating 61	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_CA_R61	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	CA	Rating 61	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_CH_R61	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	CH	Rating 61	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_CN_R61	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	CN	Rating 61	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_CY_R61	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	CY	Rating 61	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_CZ_R61	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	CZ	Rating 61	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_DE_R61	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	DE	Rating 61	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_DK_R61	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	DK	Rating 61	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_EE_R61	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	EE	Rating 61	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_ES_R61	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	ES	Rating 61	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_FI_R61	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	FI	Rating 61	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_FR_R61	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	FR	Rating 61	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_GB_R61	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	GB	Rating 61	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_GR_R61	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	GR	Rating 61	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_HK_R61	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	HK	Rating 61	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_HR_R61	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	HR	Rating 61	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
CORP_ALL_0086_CT_SLSC_HU_R61	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	HU	Rating 61	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_IE_R61	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	IE	Rating 61	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_IL_R61	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	IL	Rating 61	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_IT_R61	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	IT	Rating 61	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_JP_R61	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	JP	Rating 61	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_KR_R61	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	KR	Rating 61	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_LT_R61	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	LT	Rating 61	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_LU_R61	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	LU	Rating 61	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_LV_R61	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	LV	Rating 61	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_MT_R61	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	MT	Rating 61	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_NL_R61	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	NL	Rating 61	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_NO_R61	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	NO	Rating 61	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_PL_R61	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	PL	Rating 61	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_PT_R61	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	PT	Rating 61	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_RO_R61	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	RO	Rating 61	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_RU_R61	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	RU	Rating 61	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_SE_R61	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	SE	Rating 61	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_SG_R61	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	SG	Rating 61	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_SI_R61	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	SI	Rating 61	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_SK_R61	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	SK	Rating 61	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_TR_R61	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	TR	Rating 61	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_US_R61	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	US	Rating 61	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
CORP_ALL_0086_CT_SLSC_x2_R61	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	Other countries	Rating 61	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_x0_R62	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	Not applicable	Rating 62	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_AT_R62	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	AT	Rating 62	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_AU_R62	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	AU	Rating 62	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_BE_R62	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	BE	Rating 62	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_BG_R62	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	BG	Rating 62	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_BR_R62	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	BR	Rating 62	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_CA_R62	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	CA	Rating 62	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_CH_R62	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	CH	Rating 62	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_CN_R62	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	CN	Rating 62	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_CY_R62	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	CY	Rating 62	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_CZ_R62	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	CZ	Rating 62	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_DE_R62	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	DE	Rating 62	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_DK_R62	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	DK	Rating 62	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_EE_R62	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	EE	Rating 62	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_ES_R62	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	ES	Rating 62	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_FI_R62	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	FI	Rating 62	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_FR_R62	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	FR	Rating 62	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_GB_R62	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	GB	Rating 62	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_GR_R62	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	GR	Rating 62	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_HK_R62	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	HK	Rating 62	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_HR_R62	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	HR	Rating 62	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
CORP_ALL_0086_CT_SLSC_HU_R62	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	HU	Rating 62	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_IE_R62	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	IE	Rating 62	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_IL_R62	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	IL	Rating 62	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_IT_R62	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	IT	Rating 62	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_JP_R62	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	JP	Rating 62	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_KR_R62	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	KR	Rating 62	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_LT_R62	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	LT	Rating 62	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_LU_R62	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	LU	Rating 62	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_LV_R62	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	LV	Rating 62	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_MT_R62	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	MT	Rating 62	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_NL_R62	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	NL	Rating 62	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_NO_R62	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	NO	Rating 62	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_PL_R62	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	PL	Rating 62	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_PT_R62	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	PT	Rating 62	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_RO_R62	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	RO	Rating 62	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_RU_R62	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	RU	Rating 62	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_SE_R62	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	SE	Rating 62	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_SG_R62	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	SG	Rating 62	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_SI_R62	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	SI	Rating 62	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_SK_R62	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	SK	Rating 62	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_TR_R62	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	TR	Rating 62	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_US_R62	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	US	Rating 62	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
CORP_ALL_0086_CT_SLSC_x2_R62	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	Other countries	Rating 62	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_x0_R63	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	Not applicable	Rating 63	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_AT_R63	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	AT	Rating 63	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_AU_R63	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	AU	Rating 63	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_BE_R63	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	BE	Rating 63	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_BG_R63	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	BG	Rating 63	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_BR_R63	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	BR	Rating 63	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_CA_R63	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	CA	Rating 63	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_CH_R63	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	CH	Rating 63	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_CN_R63	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	CN	Rating 63	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_CY_R63	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	CY	Rating 63	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_CZ_R63	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	CZ	Rating 63	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_DE_R63	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	DE	Rating 63	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_DK_R63	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	DK	Rating 63	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_EE_R63	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	EE	Rating 63	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_ES_R63	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	ES	Rating 63	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_FI_R63	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	FI	Rating 63	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_FR_R63	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	FR	Rating 63	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_GB_R63	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	GB	Rating 63	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_GR_R63	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	GR	Rating 63	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_HK_R63	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	HK	Rating 63	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_HR_R63	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	HR	Rating 63	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
CORP_ALL_0086_CT_SLSC_HU_R63	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	HU	Rating 63	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_IE_R63	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	IE	Rating 63	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_IL_R63	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	IL	Rating 63	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_IT_R63	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	IT	Rating 63	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_JP_R63	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	JP	Rating 63	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_KR_R63	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	KR	Rating 63	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_LT_R63	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	LT	Rating 63	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_LU_R63	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	LU	Rating 63	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_LV_R63	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	LV	Rating 63	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_MT_R63	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	MT	Rating 63	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_NL_R63	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	NL	Rating 63	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_NO_R63	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	NO	Rating 63	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_PL_R63	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	PL	Rating 63	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_PT_R63	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	PT	Rating 63	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_RO_R63	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	RO	Rating 63	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_RU_R63	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	RU	Rating 63	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_SE_R63	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	SE	Rating 63	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_SG_R63	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	SG	Rating 63	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_SI_R63	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	SI	Rating 63	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_SK_R63	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	SK	Rating 63	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_TR_R63	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	TR	Rating 63	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_US_R63	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	US	Rating 63	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
CORP_ALL_0086_CT_SLSC_x2_R63	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	Other countries	Rating 63	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_x0_R64	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	Not applicable	Rating 64	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_AT_R64	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	AT	Rating 64	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_AU_R64	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	AU	Rating 64	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_BE_R64	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	BE	Rating 64	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_BG_R64	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	BG	Rating 64	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_BR_R64	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	BR	Rating 64	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_CA_R64	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	CA	Rating 64	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_CH_R64	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	CH	Rating 64	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_CN_R64	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	CN	Rating 64	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_CY_R64	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	CY	Rating 64	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_CZ_R64	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	CZ	Rating 64	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_DE_R64	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	DE	Rating 64	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_DK_R64	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	DK	Rating 64	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_EE_R64	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	EE	Rating 64	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_ES_R64	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	ES	Rating 64	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_FI_R64	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	FI	Rating 64	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_FR_R64	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	FR	Rating 64	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_GB_R64	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	GB	Rating 64	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_GR_R64	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	GR	Rating 64	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_HK_R64	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	HK	Rating 64	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_HR_R64	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	HR	Rating 64	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
CORP_ALL_0086_CT_SLSC_HU_R64	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	HU	Rating 64	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_IE_R64	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	IE	Rating 64	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_IL_R64	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	IL	Rating 64	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_IT_R64	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	IT	Rating 64	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_JP_R64	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	JP	Rating 64	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_KR_R64	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	KR	Rating 64	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_LT_R64	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	LT	Rating 64	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_LU_R64	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	LU	Rating 64	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_LV_R64	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	LV	Rating 64	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_MT_R64	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	MT	Rating 64	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_NL_R64	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	NL	Rating 64	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_NO_R64	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	NO	Rating 64	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_PL_R64	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	PL	Rating 64	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_PT_R64	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	PT	Rating 64	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_RO_R64	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	RO	Rating 64	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_RU_R64	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	RU	Rating 64	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_SE_R64	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	SE	Rating 64	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_SG_R64	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	SG	Rating 64	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_SI_R64	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	SI	Rating 64	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_SK_R64	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	SK	Rating 64	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_TR_R64	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	TR	Rating 64	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_US_R64	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	US	Rating 64	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
CORP_ALL_0086_CT_SLSC_x2_R64	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	Other countries	Rating 64	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_x0_R65	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	Not applicable	Rating 65	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_AT_R65	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	AT	Rating 65	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_AU_R65	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	AU	Rating 65	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_BE_R65	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	BE	Rating 65	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_BG_R65	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	BG	Rating 65	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_BR_R65	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	BR	Rating 65	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_CA_R65	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	CA	Rating 65	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_CH_R65	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	CH	Rating 65	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_CN_R65	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	CN	Rating 65	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_CY_R65	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	CY	Rating 65	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_CZ_R65	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	CZ	Rating 65	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_DE_R65	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	DE	Rating 65	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_DK_R65	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	DK	Rating 65	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_EE_R65	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	EE	Rating 65	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_ES_R65	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	ES	Rating 65	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_FI_R65	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	FI	Rating 65	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_FR_R65	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	FR	Rating 65	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_GB_R65	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	GB	Rating 65	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_GR_R65	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	GR	Rating 65	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_HK_R65	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	HK	Rating 65	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_HR_R65	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	HR	Rating 65	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
CORP_ALL_0086_CT_SLSC_HU_R65	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	HU	Rating 65	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_IE_R65	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	IE	Rating 65	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_IL_R65	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	IL	Rating 65	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_IT_R65	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	IT	Rating 65	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_JP_R65	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	JP	Rating 65	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_KR_R65	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	KR	Rating 65	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_LT_R65	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	LT	Rating 65	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_LU_R65	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	LU	Rating 65	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_LV_R65	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	LV	Rating 65	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_MT_R65	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	MT	Rating 65	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_NL_R65	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	NL	Rating 65	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_NO_R65	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	NO	Rating 65	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_PL_R65	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	PL	Rating 65	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_PT_R65	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	PT	Rating 65	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_RO_R65	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	RO	Rating 65	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_RU_R65	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	RU	Rating 65	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_SE_R65	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	SE	Rating 65	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_SG_R65	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	SG	Rating 65	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_SI_R65	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	SI	Rating 65	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_SK_R65	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	SK	Rating 65	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_TR_R65	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	TR	Rating 65	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_US_R65	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	US	Rating 65	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
CORP_ALL_0086_CT_SLSC_x2_R65	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	Other countries	Rating 65	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_x0_R66	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	Not applicable	Rating 66	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_AT_R66	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	AT	Rating 66	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_AU_R66	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	AU	Rating 66	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_BE_R66	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	BE	Rating 66	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_BG_R66	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	BG	Rating 66	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_BR_R66	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	BR	Rating 66	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_CA_R66	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	CA	Rating 66	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_CH_R66	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	CH	Rating 66	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_CN_R66	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	CN	Rating 66	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_CY_R66	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	CY	Rating 66	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_CZ_R66	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	CZ	Rating 66	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_DE_R66	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	DE	Rating 66	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_DK_R66	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	DK	Rating 66	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_EE_R66	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	EE	Rating 66	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_ES_R66	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	ES	Rating 66	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_FI_R66	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	FI	Rating 66	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_FR_R66	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	FR	Rating 66	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_GB_R66	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	GB	Rating 66	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_GR_R66	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	GR	Rating 66	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_HK_R66	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	HK	Rating 66	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_HR_R66	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	HR	Rating 66	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
CORP_ALL_0086_CT_SLSC_HU_R66	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	HU	Rating 66	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_IE_R66	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	IE	Rating 66	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_IL_R66	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	IL	Rating 66	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_IT_R66	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	IT	Rating 66	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_JP_R66	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	JP	Rating 66	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_KR_R66	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	KR	Rating 66	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_LT_R66	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	LT	Rating 66	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_LU_R66	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	LU	Rating 66	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_LV_R66	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	LV	Rating 66	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_MT_R66	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	MT	Rating 66	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_NL_R66	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	NL	Rating 66	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_NO_R66	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	NO	Rating 66	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_PL_R66	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	PL	Rating 66	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_PT_R66	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	PT	Rating 66	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_RO_R66	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	RO	Rating 66	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_RU_R66	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	RU	Rating 66	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_SE_R66	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	SE	Rating 66	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_SG_R66	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	SG	Rating 66	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_SI_R66	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	SI	Rating 66	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_SK_R66	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	SK	Rating 66	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_TR_R66	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	TR	Rating 66	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_US_R66	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	US	Rating 66	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
CORP_ALL_0086_CT_SLSC_x2_R66	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	Other countries	Rating 66	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_x0_R67	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	Not applicable	Rating 67	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_AT_R67	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	AT	Rating 67	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_AU_R67	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	AU	Rating 67	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_BE_R67	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	BE	Rating 67	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_BG_R67	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	BG	Rating 67	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_BR_R67	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	BR	Rating 67	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_CA_R67	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	CA	Rating 67	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_CH_R67	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	CH	Rating 67	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_CN_R67	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	CN	Rating 67	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_CY_R67	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	CY	Rating 67	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_CZ_R67	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	CZ	Rating 67	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_DE_R67	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	DE	Rating 67	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_DK_R67	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	DK	Rating 67	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_EE_R67	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	EE	Rating 67	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_ES_R67	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	ES	Rating 67	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_FI_R67	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	FI	Rating 67	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_FR_R67	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	FR	Rating 67	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_GB_R67	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	GB	Rating 67	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_GR_R67	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	GR	Rating 67	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_HK_R67	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	HK	Rating 67	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_HR_R67	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	HR	Rating 67	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
CORP_ALL_0086_CT_SLSC_HU_R67	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	HU	Rating 67	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_IE_R67	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	IE	Rating 67	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_IL_R67	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	IL	Rating 67	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_IT_R67	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	IT	Rating 67	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_JP_R67	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	JP	Rating 67	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_KR_R67	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	KR	Rating 67	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_LT_R67	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	LT	Rating 67	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_LU_R67	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	LU	Rating 67	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_LV_R67	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	LV	Rating 67	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_MT_R67	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	MT	Rating 67	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_NL_R67	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	NL	Rating 67	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_NO_R67	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	NO	Rating 67	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_PL_R67	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	PL	Rating 67	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_PT_R67	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	PT	Rating 67	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_RO_R67	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	RO	Rating 67	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_RU_R67	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	RU	Rating 67	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_SE_R67	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	SE	Rating 67	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_SG_R67	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	SG	Rating 67	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_SI_R67	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	SI	Rating 67	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_SK_R67	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	SK	Rating 67	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_TR_R67	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	TR	Rating 67	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_US_R67	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	US	Rating 67	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
CORP_ALL_0086_CT_SLSC_x2_R67	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	Other countries	Rating 67	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_x0_R68	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	Not applicable	Rating 68	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_AT_R68	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	AT	Rating 68	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_AU_R68	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	AU	Rating 68	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_BE_R68	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	BE	Rating 68	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_BG_R68	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	BG	Rating 68	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_BR_R68	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	BR	Rating 68	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_CA_R68	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	CA	Rating 68	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_CH_R68	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	CH	Rating 68	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_CN_R68	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	CN	Rating 68	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_CY_R68	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	CY	Rating 68	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_CZ_R68	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	CZ	Rating 68	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_DE_R68	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	DE	Rating 68	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_DK_R68	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	DK	Rating 68	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_EE_R68	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	EE	Rating 68	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_ES_R68	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	ES	Rating 68	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_FI_R68	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	FI	Rating 68	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_FR_R68	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	FR	Rating 68	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_GB_R68	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	GB	Rating 68	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_GR_R68	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	GR	Rating 68	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_HK_R68	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	HK	Rating 68	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_HR_R68	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	HR	Rating 68	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
CORP_ALL_0086_CT_SLSC_HU_R68	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	HU	Rating 68	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_IE_R68	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	IE	Rating 68	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_IL_R68	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	IL	Rating 68	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_IT_R68	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	IT	Rating 68	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_JP_R68	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	JP	Rating 68	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_KR_R68	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	KR	Rating 68	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_LT_R68	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	LT	Rating 68	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_LU_R68	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	LU	Rating 68	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_LV_R68	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	LV	Rating 68	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_MT_R68	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	MT	Rating 68	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_NL_R68	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	NL	Rating 68	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_NO_R68	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	NO	Rating 68	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_PL_R68	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	PL	Rating 68	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_PT_R68	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	PT	Rating 68	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_RO_R68	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	RO	Rating 68	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_RU_R68	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	RU	Rating 68	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_SE_R68	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	SE	Rating 68	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_SG_R68	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	SG	Rating 68	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_SI_R68	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	SI	Rating 68	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_SK_R68	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	SK	Rating 68	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_TR_R68	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	TR	Rating 68	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_US_R68	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	US	Rating 68	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
CORP_ALL_0086_CT_SLSC_x2_R68	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	Other countries	Rating 68	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_x0_R69	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	Not applicable	Rating 69	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_AT_R69	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	AT	Rating 69	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_AU_R69	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	AU	Rating 69	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_BE_R69	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	BE	Rating 69	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_BG_R69	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	BG	Rating 69	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_BR_R69	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	BR	Rating 69	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_CA_R69	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	CA	Rating 69	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_CH_R69	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	CH	Rating 69	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_CN_R69	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	CN	Rating 69	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_CY_R69	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	CY	Rating 69	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_CZ_R69	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	CZ	Rating 69	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_DE_R69	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	DE	Rating 69	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_DK_R69	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	DK	Rating 69	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_EE_R69	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	EE	Rating 69	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_ES_R69	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	ES	Rating 69	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_FI_R69	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	FI	Rating 69	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_FR_R69	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	FR	Rating 69	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_GB_R69	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	GB	Rating 69	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_GR_R69	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	GR	Rating 69	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_HK_R69	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	HK	Rating 69	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_HR_R69	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	HR	Rating 69	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
CORP_ALL_0086_CT_SLSC_HU_R69	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	HU	Rating 69	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_IE_R69	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	IE	Rating 69	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_IL_R69	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	IL	Rating 69	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_IT_R69	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	IT	Rating 69	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_JP_R69	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	JP	Rating 69	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_KR_R69	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	KR	Rating 69	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_LT_R69	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	LT	Rating 69	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_LU_R69	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	LU	Rating 69	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_LV_R69	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	LV	Rating 69	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_MT_R69	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	MT	Rating 69	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_NL_R69	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	NL	Rating 69	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_NO_R69	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	NO	Rating 69	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_PL_R69	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	PL	Rating 69	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_PT_R69	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	PT	Rating 69	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_RO_R69	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	RO	Rating 69	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_RU_R69	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	RU	Rating 69	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_SE_R69	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	SE	Rating 69	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_SG_R69	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	SG	Rating 69	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_SI_R69	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	SI	Rating 69	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_SK_R69	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	SK	Rating 69	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_TR_R69	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	TR	Rating 69	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_US_R69	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	US	Rating 69	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
CORP_ALL_0086_CT_SLSC_x2_R69	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	Other countries	Rating 69	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_x0_R70	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	Not applicable	Rating 70	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_AT_R70	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	AT	Rating 70	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_AU_R70	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	AU	Rating 70	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_BE_R70	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	BE	Rating 70	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_BG_R70	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	BG	Rating 70	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_BR_R70	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	BR	Rating 70	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_CA_R70	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	CA	Rating 70	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_CH_R70	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	CH	Rating 70	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_CN_R70	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	CN	Rating 70	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_CY_R70	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	CY	Rating 70	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_CZ_R70	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	CZ	Rating 70	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_DE_R70	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	DE	Rating 70	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_DK_R70	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	DK	Rating 70	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_EE_R70	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	EE	Rating 70	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_ES_R70	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	ES	Rating 70	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_FI_R70	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	FI	Rating 70	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_FR_R70	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	FR	Rating 70	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_GB_R70	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	GB	Rating 70	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_GR_R70	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	GR	Rating 70	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_HK_R70	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	HK	Rating 70	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_HR_R70	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	HR	Rating 70	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
CORP_ALL_0086_CT_SLSC_HU_R70	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	HU	Rating 70	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_IE_R70	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	IE	Rating 70	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_IL_R70	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	IL	Rating 70	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_IT_R70	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	IT	Rating 70	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_JP_R70	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	JP	Rating 70	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_KR_R70	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	KR	Rating 70	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_LT_R70	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	LT	Rating 70	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_LU_R70	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	LU	Rating 70	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_LV_R70	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	LV	Rating 70	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_MT_R70	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	MT	Rating 70	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_NL_R70	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	NL	Rating 70	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_NO_R70	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	NO	Rating 70	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_PL_R70	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	PL	Rating 70	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_PT_R70	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	PT	Rating 70	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_RO_R70	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	RO	Rating 70	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_RU_R70	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	RU	Rating 70	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_SE_R70	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	SE	Rating 70	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_SG_R70	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	SG	Rating 70	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_SI_R70	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	SI	Rating 70	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_SK_R70	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	SK	Rating 70	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_TR_R70	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	TR	Rating 70	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_US_R70	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	US	Rating 70	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
CORP_ALL_0086_CT_SLSC_x2_R70	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	Other countries	Rating 70	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_x0_R71	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	Not applicable	Rating 71	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_AT_R71	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	AT	Rating 71	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_AU_R71	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	AU	Rating 71	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_BE_R71	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	BE	Rating 71	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_BG_R71	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	BG	Rating 71	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_BR_R71	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	BR	Rating 71	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_CA_R71	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	CA	Rating 71	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_CH_R71	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	CH	Rating 71	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_CN_R71	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	CN	Rating 71	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_CY_R71	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	CY	Rating 71	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_CZ_R71	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	CZ	Rating 71	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_DE_R71	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	DE	Rating 71	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_DK_R71	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	DK	Rating 71	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_EE_R71	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	EE	Rating 71	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_ES_R71	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	ES	Rating 71	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_FI_R71	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	FI	Rating 71	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_FR_R71	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	FR	Rating 71	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_GB_R71	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	GB	Rating 71	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_GR_R71	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	GR	Rating 71	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_HK_R71	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	HK	Rating 71	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_HR_R71	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	HR	Rating 71	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
CORP_ALL_0086_CT_SLSC_HU_R71	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	HU	Rating 71	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_IE_R71	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	IE	Rating 71	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_IL_R71	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	IL	Rating 71	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_IT_R71	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	IT	Rating 71	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_JP_R71	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	JP	Rating 71	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_KR_R71	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	KR	Rating 71	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_LT_R71	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	LT	Rating 71	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_LU_R71	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	LU	Rating 71	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_LV_R71	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	LV	Rating 71	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_MT_R71	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	MT	Rating 71	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_NL_R71	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	NL	Rating 71	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_NO_R71	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	NO	Rating 71	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_PL_R71	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	PL	Rating 71	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_PT_R71	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	PT	Rating 71	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_RO_R71	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	RO	Rating 71	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_RU_R71	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	RU	Rating 71	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_SE_R71	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	SE	Rating 71	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_SG_R71	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	SG	Rating 71	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_SI_R71	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	SI	Rating 71	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_SK_R71	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	SK	Rating 71	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_TR_R71	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	TR	Rating 71	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_US_R71	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	US	Rating 71	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
CORP_ALL_0086_CT_SLSC_x2_R71	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	Other countries	Rating 71	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_x0_R72	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	Not applicable	Rating 72	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_AT_R72	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	AT	Rating 72	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_AU_R72	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	AU	Rating 72	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_BE_R72	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	BE	Rating 72	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_BG_R72	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	BG	Rating 72	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_BR_R72	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	BR	Rating 72	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_CA_R72	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	CA	Rating 72	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_CH_R72	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	CH	Rating 72	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_CN_R72	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	CN	Rating 72	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_CY_R72	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	CY	Rating 72	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_CZ_R72	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	CZ	Rating 72	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_DE_R72	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	DE	Rating 72	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_DK_R72	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	DK	Rating 72	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_EE_R72	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	EE	Rating 72	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_ES_R72	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	ES	Rating 72	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_FI_R72	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	FI	Rating 72	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_FR_R72	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	FR	Rating 72	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_GB_R72	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	GB	Rating 72	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_GR_R72	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	GR	Rating 72	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_HK_R72	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	HK	Rating 72	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_HR_R72	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	HR	Rating 72	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
CORP_ALL_0086_CT_SLSC_HU_R72	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	HU	Rating 72	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_IE_R72	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	IE	Rating 72	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_IL_R72	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	IL	Rating 72	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_IT_R72	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	IT	Rating 72	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_JP_R72	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	JP	Rating 72	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_KR_R72	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	KR	Rating 72	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_LT_R72	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	LT	Rating 72	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_LU_R72	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	LU	Rating 72	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_LV_R72	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	LV	Rating 72	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_MT_R72	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	MT	Rating 72	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_NL_R72	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	NL	Rating 72	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_NO_R72	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	NO	Rating 72	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_PL_R72	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	PL	Rating 72	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_PT_R72	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	PT	Rating 72	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_RO_R72	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	RO	Rating 72	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_RU_R72	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	RU	Rating 72	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_SE_R72	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	SE	Rating 72	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_SG_R72	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	SG	Rating 72	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_SI_R72	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	SI	Rating 72	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_SK_R72	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	SK	Rating 72	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_TR_R72	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	TR	Rating 72	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_US_R72	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	US	Rating 72	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
CORP_ALL_0086_CT_SLSC_x2_R72	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	Other countries	Rating 72	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_x0_R73	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	Not applicable	Rating 73	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_AT_R73	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	AT	Rating 73	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_AU_R73	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	AU	Rating 73	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_BE_R73	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	BE	Rating 73	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_BG_R73	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	BG	Rating 73	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_BR_R73	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	BR	Rating 73	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_CA_R73	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	CA	Rating 73	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_CH_R73	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	CH	Rating 73	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_CN_R73	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	CN	Rating 73	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_CY_R73	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	CY	Rating 73	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_CZ_R73	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	CZ	Rating 73	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_DE_R73	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	DE	Rating 73	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_DK_R73	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	DK	Rating 73	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_EE_R73	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	EE	Rating 73	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_ES_R73	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	ES	Rating 73	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_FI_R73	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	FI	Rating 73	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_FR_R73	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	FR	Rating 73	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_GB_R73	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	GB	Rating 73	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_GR_R73	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	GR	Rating 73	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_HK_R73	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	HK	Rating 73	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_HR_R73	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	HR	Rating 73	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
CORP_ALL_0086_CT_SLSC_HU_R73	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	HU	Rating 73	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_IE_R73	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	IE	Rating 73	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_IL_R73	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	IL	Rating 73	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_IT_R73	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	IT	Rating 73	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_JP_R73	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	JP	Rating 73	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_KR_R73	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	KR	Rating 73	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_LT_R73	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	LT	Rating 73	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_LU_R73	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	LU	Rating 73	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_LV_R73	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	LV	Rating 73	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_MT_R73	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	MT	Rating 73	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_NL_R73	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	NL	Rating 73	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_NO_R73	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	NO	Rating 73	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_PL_R73	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	PL	Rating 73	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_PT_R73	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	PT	Rating 73	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_RO_R73	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	RO	Rating 73	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_RU_R73	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	RU	Rating 73	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_SE_R73	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	SE	Rating 73	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_SG_R73	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	SG	Rating 73	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_SI_R73	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	SI	Rating 73	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_SK_R73	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	SK	Rating 73	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_TR_R73	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	TR	Rating 73	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_US_R73	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	US	Rating 73	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
CORP_ALL_0086_CT_SLSC_x2_R73	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	Other countries	Rating 73	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_x0_R74	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	Not applicable	Rating 74	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_AT_R74	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	AT	Rating 74	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_AU_R74	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	AU	Rating 74	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_BE_R74	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	BE	Rating 74	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_BG_R74	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	BG	Rating 74	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_BR_R74	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	BR	Rating 74	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_CA_R74	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	CA	Rating 74	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_CH_R74	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	CH	Rating 74	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_CN_R74	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	CN	Rating 74	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_CY_R74	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	CY	Rating 74	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_CZ_R74	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	CZ	Rating 74	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_DE_R74	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	DE	Rating 74	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_DK_R74	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	DK	Rating 74	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_EE_R74	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	EE	Rating 74	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_ES_R74	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	ES	Rating 74	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_FI_R74	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	FI	Rating 74	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_FR_R74	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	FR	Rating 74	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_GB_R74	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	GB	Rating 74	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_GR_R74	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	GR	Rating 74	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_HK_R74	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	HK	Rating 74	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_HR_R74	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	HR	Rating 74	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
CORP_ALL_0086_CT_SLSC_HU_R74	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	HU	Rating 74	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_IE_R74	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	IE	Rating 74	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_IL_R74	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	IL	Rating 74	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_IT_R74	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	IT	Rating 74	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_JP_R74	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	JP	Rating 74	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_KR_R74	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	KR	Rating 74	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_LT_R74	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	LT	Rating 74	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_LU_R74	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	LU	Rating 74	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_LV_R74	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	LV	Rating 74	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_MT_R74	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	MT	Rating 74	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_NL_R74	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	NL	Rating 74	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_NO_R74	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	NO	Rating 74	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_PL_R74	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	PL	Rating 74	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_PT_R74	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	PT	Rating 74	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_RO_R74	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	RO	Rating 74	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_RU_R74	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	RU	Rating 74	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_SE_R74	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	SE	Rating 74	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_SG_R74	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	SG	Rating 74	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_SI_R74	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	SI	Rating 74	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_SK_R74	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	SK	Rating 74	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_TR_R74	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	TR	Rating 74	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_US_R74	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	US	Rating 74	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
CORP_ALL_0086_CT_SLSC_x2_R74	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	Other countries	Rating 74	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_x0_R75	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	Not applicable	Rating 75	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_AT_R75	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	AT	Rating 75	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_AU_R75	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	AU	Rating 75	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_BE_R75	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	BE	Rating 75	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_BG_R75	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	BG	Rating 75	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_BR_R75	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	BR	Rating 75	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_CA_R75	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	CA	Rating 75	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_CH_R75	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	CH	Rating 75	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_CN_R75	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	CN	Rating 75	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_CY_R75	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	CY	Rating 75	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_CZ_R75	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	CZ	Rating 75	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_DE_R75	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	DE	Rating 75	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_DK_R75	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	DK	Rating 75	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_EE_R75	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	EE	Rating 75	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_ES_R75	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	ES	Rating 75	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_FI_R75	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	FI	Rating 75	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_FR_R75	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	FR	Rating 75	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_GB_R75	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	GB	Rating 75	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_GR_R75	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	GR	Rating 75	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_HK_R75	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	HK	Rating 75	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_HR_R75	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	HR	Rating 75	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
CORP_ALL_0086_CT_SLSC_HU_R75	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	HU	Rating 75	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_IE_R75	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	IE	Rating 75	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_IL_R75	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	IL	Rating 75	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_IT_R75	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	IT	Rating 75	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_JP_R75	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	JP	Rating 75	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_KR_R75	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	KR	Rating 75	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_LT_R75	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	LT	Rating 75	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_LU_R75	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	LU	Rating 75	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_LV_R75	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	LV	Rating 75	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_MT_R75	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	MT	Rating 75	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_NL_R75	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	NL	Rating 75	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_NO_R75	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	NO	Rating 75	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_PL_R75	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	PL	Rating 75	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_PT_R75	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	PT	Rating 75	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_RO_R75	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	RO	Rating 75	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_RU_R75	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	RU	Rating 75	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_SE_R75	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	SE	Rating 75	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_SG_R75	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	SG	Rating 75	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_SI_R75	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	SI	Rating 75	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_SK_R75	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	SK	Rating 75	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_TR_R75	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	TR	Rating 75	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_US_R75	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	US	Rating 75	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
CORP_ALL_0086_CT_SLSC_x2_R75	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	Other countries	Rating 75	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_x0_R76	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	Not applicable	Rating 76	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_AT_R76	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	AT	Rating 76	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_AU_R76	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	AU	Rating 76	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_BE_R76	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	BE	Rating 76	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_BG_R76	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	BG	Rating 76	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_BR_R76	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	BR	Rating 76	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_CA_R76	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	CA	Rating 76	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_CH_R76	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	CH	Rating 76	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_CN_R76	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	CN	Rating 76	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_CY_R76	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	CY	Rating 76	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_CZ_R76	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	CZ	Rating 76	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_DE_R76	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	DE	Rating 76	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_DK_R76	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	DK	Rating 76	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_EE_R76	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	EE	Rating 76	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_ES_R76	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	ES	Rating 76	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_FI_R76	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	FI	Rating 76	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_FR_R76	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	FR	Rating 76	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_GB_R76	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	GB	Rating 76	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_GR_R76	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	GR	Rating 76	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_HK_R76	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	HK	Rating 76	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_HR_R76	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	HR	Rating 76	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
CORP_ALL_0086_CT_SLSC_HU_R76	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	HU	Rating 76	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_IE_R76	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	IE	Rating 76	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_IL_R76	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	IL	Rating 76	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_IT_R76	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	IT	Rating 76	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_JP_R76	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	JP	Rating 76	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_KR_R76	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	KR	Rating 76	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_LT_R76	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	LT	Rating 76	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_LU_R76	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	LU	Rating 76	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_LV_R76	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	LV	Rating 76	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_MT_R76	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	MT	Rating 76	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_NL_R76	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	NL	Rating 76	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_NO_R76	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	NO	Rating 76	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_PL_R76	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	PL	Rating 76	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_PT_R76	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	PT	Rating 76	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_RO_R76	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	RO	Rating 76	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_RU_R76	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	RU	Rating 76	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_SE_R76	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	SE	Rating 76	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_SG_R76	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	SG	Rating 76	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_SI_R76	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	SI	Rating 76	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_SK_R76	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	SK	Rating 76	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_TR_R76	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	TR	Rating 76	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_US_R76	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	US	Rating 76	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
CORP_ALL_0086_CT_SLSC_x2_R76	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	Other countries	Rating 76	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_x0_R77	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	Not applicable	Rating 77	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_AT_R77	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	AT	Rating 77	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_AU_R77	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	AU	Rating 77	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_BE_R77	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	BE	Rating 77	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_BG_R77	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	BG	Rating 77	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_BR_R77	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	BR	Rating 77	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_CA_R77	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	CA	Rating 77	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_CH_R77	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	CH	Rating 77	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_CN_R77	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	CN	Rating 77	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_CY_R77	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	CY	Rating 77	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_CZ_R77	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	CZ	Rating 77	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_DE_R77	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	DE	Rating 77	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_DK_R77	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	DK	Rating 77	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_EE_R77	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	EE	Rating 77	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_ES_R77	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	ES	Rating 77	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_FI_R77	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	FI	Rating 77	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_FR_R77	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	FR	Rating 77	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_GB_R77	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	GB	Rating 77	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_GR_R77	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	GR	Rating 77	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_HK_R77	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	HK	Rating 77	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_HR_R77	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	HR	Rating 77	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
CORP_ALL_0086_CT_SLSC_HU_R77	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	HU	Rating 77	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_IE_R77	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	IE	Rating 77	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_IL_R77	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	IL	Rating 77	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_IT_R77	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	IT	Rating 77	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_JP_R77	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	JP	Rating 77	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_KR_R77	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	KR	Rating 77	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_LT_R77	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	LT	Rating 77	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_LU_R77	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	LU	Rating 77	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_LV_R77	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	LV	Rating 77	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_MT_R77	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	MT	Rating 77	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_NL_R77	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	NL	Rating 77	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_NO_R77	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	NO	Rating 77	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_PL_R77	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	PL	Rating 77	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_PT_R77	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	PT	Rating 77	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_RO_R77	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	RO	Rating 77	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_RU_R77	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	RU	Rating 77	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_SE_R77	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	SE	Rating 77	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_SG_R77	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	SG	Rating 77	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_SI_R77	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	SI	Rating 77	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_SK_R77	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	SK	Rating 77	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_TR_R77	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	TR	Rating 77	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_US_R77	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	US	Rating 77	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
CORP_ALL_0086_CT_SLSC_x2_R77	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	Other countries	Rating 77	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_x0_R78	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	Not applicable	Rating 78	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_AT_R78	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	AT	Rating 78	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_AU_R78	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	AU	Rating 78	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_BE_R78	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	BE	Rating 78	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_BG_R78	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	BG	Rating 78	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_BR_R78	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	BR	Rating 78	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_CA_R78	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	CA	Rating 78	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_CH_R78	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	CH	Rating 78	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_CN_R78	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	CN	Rating 78	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_CY_R78	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	CY	Rating 78	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_CZ_R78	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	CZ	Rating 78	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_DE_R78	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	DE	Rating 78	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_DK_R78	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	DK	Rating 78	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_EE_R78	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	EE	Rating 78	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_ES_R78	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	ES	Rating 78	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_FI_R78	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	FI	Rating 78	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_FR_R78	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	FR	Rating 78	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_GB_R78	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	GB	Rating 78	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_GR_R78	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	GR	Rating 78	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_HK_R78	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	HK	Rating 78	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_HR_R78	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	HR	Rating 78	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
CORP_ALL_0086_CT_SLSC_HU_R78	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	HU	Rating 78	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_IE_R78	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	IE	Rating 78	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_IL_R78	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	IL	Rating 78	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_IT_R78	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	IT	Rating 78	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_JP_R78	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	JP	Rating 78	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_KR_R78	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	KR	Rating 78	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_LT_R78	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	LT	Rating 78	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_LU_R78	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	LU	Rating 78	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_LV_R78	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	LV	Rating 78	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_MT_R78	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	MT	Rating 78	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_NL_R78	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	NL	Rating 78	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_NO_R78	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	NO	Rating 78	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_PL_R78	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	PL	Rating 78	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_PT_R78	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	PT	Rating 78	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_RO_R78	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	RO	Rating 78	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_RU_R78	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	RU	Rating 78	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_SE_R78	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	SE	Rating 78	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_SG_R78	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	SG	Rating 78	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_SI_R78	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	SI	Rating 78	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_SK_R78	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	SK	Rating 78	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_TR_R78	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	TR	Rating 78	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_US_R78	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	US	Rating 78	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
CORP_ALL_0086_CT_SLSC_x2_R78	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	Other countries	Rating 78	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_x0_R79	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	Not applicable	Rating 79	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_AT_R79	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	AT	Rating 79	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_AU_R79	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	AU	Rating 79	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_BE_R79	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	BE	Rating 79	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_BG_R79	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	BG	Rating 79	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_BR_R79	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	BR	Rating 79	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_CA_R79	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	CA	Rating 79	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_CH_R79	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	CH	Rating 79	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_CN_R79	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	CN	Rating 79	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_CY_R79	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	CY	Rating 79	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_CZ_R79	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	CZ	Rating 79	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_DE_R79	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	DE	Rating 79	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_DK_R79	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	DK	Rating 79	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_EE_R79	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	EE	Rating 79	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_ES_R79	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	ES	Rating 79	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_FI_R79	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	FI	Rating 79	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_FR_R79	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	FR	Rating 79	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_GB_R79	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	GB	Rating 79	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_GR_R79	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	GR	Rating 79	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_HK_R79	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	HK	Rating 79	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_HR_R79	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	HR	Rating 79	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
CORP_ALL_0086_CT_SLSC_HU_R79	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	HU	Rating 79	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_IE_R79	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	IE	Rating 79	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_IL_R79	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	IL	Rating 79	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_IT_R79	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	IT	Rating 79	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_JP_R79	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	JP	Rating 79	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_KR_R79	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	KR	Rating 79	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_LT_R79	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	LT	Rating 79	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_LU_R79	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	LU	Rating 79	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_LV_R79	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	LV	Rating 79	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_MT_R79	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	MT	Rating 79	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_NL_R79	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	NL	Rating 79	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_NO_R79	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	NO	Rating 79	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_PL_R79	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	PL	Rating 79	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_PT_R79	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	PT	Rating 79	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_RO_R79	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	RO	Rating 79	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_RU_R79	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	RU	Rating 79	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_SE_R79	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	SE	Rating 79	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_SG_R79	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	SG	Rating 79	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_SI_R79	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	SI	Rating 79	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_SK_R79	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	SK	Rating 79	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_TR_R79	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	TR	Rating 79	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_US_R79	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	US	Rating 79	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
CORP_ALL_0086_CT_SLSC_x2_R79	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	Other countries	Rating 79	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_x0_R80	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	Not applicable	Rating 80	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_AT_R80	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	AT	Rating 80	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_AU_R80	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	AU	Rating 80	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_BE_R80	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	BE	Rating 80	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_BG_R80	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	BG	Rating 80	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_BR_R80	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	BR	Rating 80	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_CA_R80	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	CA	Rating 80	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_CH_R80	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	CH	Rating 80	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_CN_R80	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	CN	Rating 80	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_CY_R80	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	CY	Rating 80	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_CZ_R80	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	CZ	Rating 80	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_DE_R80	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	DE	Rating 80	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_DK_R80	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	DK	Rating 80	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_EE_R80	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	EE	Rating 80	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_ES_R80	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	ES	Rating 80	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_FI_R80	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	FI	Rating 80	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_FR_R80	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	FR	Rating 80	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_GB_R80	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	GB	Rating 80	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_GR_R80	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	GR	Rating 80	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_HK_R80	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	HK	Rating 80	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_HR_R80	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	HR	Rating 80	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
CORP_ALL_0086_CT_SLSC_HU_R80	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	HU	Rating 80	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_IE_R80	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	IE	Rating 80	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_IL_R80	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	IL	Rating 80	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_IT_R80	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	IT	Rating 80	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_JP_R80	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	JP	Rating 80	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_KR_R80	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	KR	Rating 80	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_LT_R80	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	LT	Rating 80	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_LU_R80	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	LU	Rating 80	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_LV_R80	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	LV	Rating 80	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_MT_R80	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	MT	Rating 80	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_NL_R80	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	NL	Rating 80	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_NO_R80	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	NO	Rating 80	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_PL_R80	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	PL	Rating 80	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_PT_R80	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	PT	Rating 80	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_RO_R80	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	RO	Rating 80	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_RU_R80	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	RU	Rating 80	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_SE_R80	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	SE	Rating 80	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_SG_R80	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	SG	Rating 80	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_SI_R80	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	SI	Rating 80	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_SK_R80	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	SK	Rating 80	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_TR_R80	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	TR	Rating 80	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_US_R80	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	US	Rating 80	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
CORP_ALL_0086_CT_SLSC_x2_R80	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	Other countries	Rating 80	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_x0_R81	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	Not applicable	Rating 81	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_AT_R81	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	AT	Rating 81	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_AU_R81	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	AU	Rating 81	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_BE_R81	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	BE	Rating 81	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_BG_R81	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	BG	Rating 81	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_BR_R81	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	BR	Rating 81	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_CA_R81	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	CA	Rating 81	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_CH_R81	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	CH	Rating 81	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_CN_R81	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	CN	Rating 81	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_CY_R81	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	CY	Rating 81	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_CZ_R81	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	CZ	Rating 81	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_DE_R81	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	DE	Rating 81	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_DK_R81	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	DK	Rating 81	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_EE_R81	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	EE	Rating 81	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_ES_R81	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	ES	Rating 81	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_FI_R81	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	FI	Rating 81	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_FR_R81	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	FR	Rating 81	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_GB_R81	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	GB	Rating 81	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_GR_R81	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	GR	Rating 81	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_HK_R81	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	HK	Rating 81	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_HR_R81	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	HR	Rating 81	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
CORP_ALL_0086_CT_SLSC_HU_R81	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	HU	Rating 81	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_IE_R81	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	IE	Rating 81	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_IL_R81	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	IL	Rating 81	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_IT_R81	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	IT	Rating 81	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_JP_R81	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	JP	Rating 81	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_KR_R81	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	KR	Rating 81	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_LT_R81	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	LT	Rating 81	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_LU_R81	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	LU	Rating 81	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_LV_R81	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	LV	Rating 81	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_MT_R81	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	MT	Rating 81	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_NL_R81	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	NL	Rating 81	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_NO_R81	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	NO	Rating 81	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_PL_R81	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	PL	Rating 81	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_PT_R81	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	PT	Rating 81	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_RO_R81	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	RO	Rating 81	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_RU_R81	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	RU	Rating 81	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_SE_R81	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	SE	Rating 81	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_SG_R81	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	SG	Rating 81	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_SI_R81	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	SI	Rating 81	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_SK_R81	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	SK	Rating 81	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_TR_R81	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	TR	Rating 81	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_US_R81	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	US	Rating 81	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
CORP_ALL_0086_CT_SLSC_x2_R81	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	Other countries	Rating 81	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_x0_R82	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	Not applicable	Rating 82	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_AT_R82	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	AT	Rating 82	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_AU_R82	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	AU	Rating 82	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_BE_R82	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	BE	Rating 82	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_BG_R82	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	BG	Rating 82	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_BR_R82	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	BR	Rating 82	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_CA_R82	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	CA	Rating 82	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_CH_R82	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	CH	Rating 82	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_CN_R82	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	CN	Rating 82	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_CY_R82	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	CY	Rating 82	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_CZ_R82	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	CZ	Rating 82	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_DE_R82	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	DE	Rating 82	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_DK_R82	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	DK	Rating 82	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_EE_R82	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	EE	Rating 82	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_ES_R82	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	ES	Rating 82	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_FI_R82	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	FI	Rating 82	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_FR_R82	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	FR	Rating 82	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_GB_R82	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	GB	Rating 82	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_GR_R82	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	GR	Rating 82	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_HK_R82	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	HK	Rating 82	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_HR_R82	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	HR	Rating 82	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
CORP_ALL_0086_CT_SLSC_HU_R82	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	HU	Rating 82	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_IE_R82	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	IE	Rating 82	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_IL_R82	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	IL	Rating 82	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_IT_R82	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	IT	Rating 82	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_JP_R82	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	JP	Rating 82	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_KR_R82	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	KR	Rating 82	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_LT_R82	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	LT	Rating 82	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_LU_R82	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	LU	Rating 82	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_LV_R82	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	LV	Rating 82	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_MT_R82	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	MT	Rating 82	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_NL_R82	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	NL	Rating 82	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_NO_R82	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	NO	Rating 82	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_PL_R82	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	PL	Rating 82	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_PT_R82	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	PT	Rating 82	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_RO_R82	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	RO	Rating 82	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_RU_R82	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	RU	Rating 82	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_SE_R82	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	SE	Rating 82	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_SG_R82	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	SG	Rating 82	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_SI_R82	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	SI	Rating 82	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_SK_R82	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	SK	Rating 82	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_TR_R82	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	TR	Rating 82	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_US_R82	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	US	Rating 82	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
CORP_ALL_0086_CT_SLSC_x2_R82	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	Other countries	Rating 82	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_x0_R83	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	Not applicable	Rating 83	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_AT_R83	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	AT	Rating 83	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_AU_R83	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	AU	Rating 83	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_BE_R83	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	BE	Rating 83	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_BG_R83	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	BG	Rating 83	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_BR_R83	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	BR	Rating 83	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_CA_R83	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	CA	Rating 83	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_CH_R83	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	CH	Rating 83	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_CN_R83	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	CN	Rating 83	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_CY_R83	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	CY	Rating 83	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_CZ_R83	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	CZ	Rating 83	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_DE_R83	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	DE	Rating 83	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_DK_R83	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	DK	Rating 83	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_EE_R83	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	EE	Rating 83	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_ES_R83	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	ES	Rating 83	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_FI_R83	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	FI	Rating 83	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_FR_R83	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	FR	Rating 83	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_GB_R83	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	GB	Rating 83	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_GR_R83	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	GR	Rating 83	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_HK_R83	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	HK	Rating 83	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_HR_R83	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	HR	Rating 83	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
CORP_ALL_0086_CT_SLSC_HU_R83	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	HU	Rating 83	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_IE_R83	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	IE	Rating 83	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_IL_R83	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	IL	Rating 83	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_IT_R83	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	IT	Rating 83	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_JP_R83	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	JP	Rating 83	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_KR_R83	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	KR	Rating 83	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_LT_R83	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	LT	Rating 83	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_LU_R83	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	LU	Rating 83	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_LV_R83	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	LV	Rating 83	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_MT_R83	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	MT	Rating 83	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_NL_R83	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	NL	Rating 83	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_NO_R83	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	NO	Rating 83	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_PL_R83	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	PL	Rating 83	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_PT_R83	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	PT	Rating 83	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_RO_R83	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	RO	Rating 83	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_RU_R83	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	RU	Rating 83	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_SE_R83	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	SE	Rating 83	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_SG_R83	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	SG	Rating 83	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_SI_R83	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	SI	Rating 83	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_SK_R83	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	SK	Rating 83	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_TR_R83	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	TR	Rating 83	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_US_R83	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	US	Rating 83	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
CORP_ALL_0086_CT_SLSC_x2_R83	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	Other countries	Rating 83	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_x0_R84	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	Not applicable	Rating 84	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_AT_R84	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	AT	Rating 84	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_AU_R84	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	AU	Rating 84	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_BE_R84	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	BE	Rating 84	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_BG_R84	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	BG	Rating 84	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_BR_R84	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	BR	Rating 84	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_CA_R84	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	CA	Rating 84	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_CH_R84	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	CH	Rating 84	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_CN_R84	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	CN	Rating 84	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_CY_R84	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	CY	Rating 84	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_CZ_R84	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	CZ	Rating 84	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_DE_R84	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	DE	Rating 84	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_DK_R84	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	DK	Rating 84	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_EE_R84	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	EE	Rating 84	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_ES_R84	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	ES	Rating 84	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_FI_R84	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	FI	Rating 84	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_FR_R84	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	FR	Rating 84	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_GB_R84	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	GB	Rating 84	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_GR_R84	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	GR	Rating 84	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_HK_R84	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	HK	Rating 84	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_HR_R84	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	HR	Rating 84	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
CORP_ALL_0086_CT_SLSC_HU_R84	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	HU	Rating 84	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_IE_R84	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	IE	Rating 84	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_IL_R84	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	IL	Rating 84	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_IT_R84	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	IT	Rating 84	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_JP_R84	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	JP	Rating 84	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_KR_R84	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	KR	Rating 84	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_LT_R84	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	LT	Rating 84	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_LU_R84	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	LU	Rating 84	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_LV_R84	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	LV	Rating 84	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_MT_R84	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	MT	Rating 84	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_NL_R84	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	NL	Rating 84	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_NO_R84	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	NO	Rating 84	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_PL_R84	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	PL	Rating 84	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_PT_R84	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	PT	Rating 84	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_RO_R84	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	RO	Rating 84	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_RU_R84	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	RU	Rating 84	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_SE_R84	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	SE	Rating 84	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_SG_R84	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	SG	Rating 84	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_SI_R84	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	SI	Rating 84	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_SK_R84	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	SK	Rating 84	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_TR_R84	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	TR	Rating 84	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_US_R84	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	US	Rating 84	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
CORP_ALL_0086_CT_SLSC_x2_R84	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	Other countries	Rating 84	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_x0_R85	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	Not applicable	Rating 85	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_AT_R85	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	AT	Rating 85	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_AU_R85	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	AU	Rating 85	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_BE_R85	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	BE	Rating 85	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_BG_R85	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	BG	Rating 85	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_BR_R85	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	BR	Rating 85	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_CA_R85	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	CA	Rating 85	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_CH_R85	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	CH	Rating 85	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_CN_R85	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	CN	Rating 85	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_CY_R85	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	CY	Rating 85	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_CZ_R85	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	CZ	Rating 85	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_DE_R85	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	DE	Rating 85	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_DK_R85	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	DK	Rating 85	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_EE_R85	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	EE	Rating 85	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_ES_R85	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	ES	Rating 85	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_FI_R85	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	FI	Rating 85	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_FR_R85	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	FR	Rating 85	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_GB_R85	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	GB	Rating 85	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_GR_R85	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	GR	Rating 85	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_HK_R85	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	HK	Rating 85	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_HR_R85	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	HR	Rating 85	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
CORP_ALL_0086_CT_SLSC_HU_R85	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	HU	Rating 85	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_IE_R85	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	IE	Rating 85	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_IL_R85	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	IL	Rating 85	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_IT_R85	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	IT	Rating 85	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_JP_R85	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	JP	Rating 85	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_KR_R85	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	KR	Rating 85	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_LT_R85	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	LT	Rating 85	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_LU_R85	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	LU	Rating 85	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_LV_R85	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	LV	Rating 85	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_MT_R85	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	MT	Rating 85	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_NL_R85	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	NL	Rating 85	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_NO_R85	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	NO	Rating 85	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_PL_R85	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	PL	Rating 85	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_PT_R85	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	PT	Rating 85	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_RO_R85	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	RO	Rating 85	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_RU_R85	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	RU	Rating 85	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_SE_R85	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	SE	Rating 85	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_SG_R85	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	SG	Rating 85	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_SI_R85	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	SI	Rating 85	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_SK_R85	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	SK	Rating 85	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_TR_R85	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	TR	Rating 85	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_US_R85	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	US	Rating 85	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
CORP_ALL_0086_CT_SLSC_x2_R85	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	Other countries	Rating 85	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_x0_R86	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	Not applicable	Rating 86	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_AT_R86	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	AT	Rating 86	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_AU_R86	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	AU	Rating 86	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_BE_R86	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	BE	Rating 86	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_BG_R86	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	BG	Rating 86	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_BR_R86	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	BR	Rating 86	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_CA_R86	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	CA	Rating 86	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_CH_R86	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	CH	Rating 86	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_CN_R86	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	CN	Rating 86	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_CY_R86	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	CY	Rating 86	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_CZ_R86	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	CZ	Rating 86	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_DE_R86	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	DE	Rating 86	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_DK_R86	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	DK	Rating 86	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_EE_R86	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	EE	Rating 86	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_ES_R86	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	ES	Rating 86	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_FI_R86	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	FI	Rating 86	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_FR_R86	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	FR	Rating 86	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_GB_R86	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	GB	Rating 86	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_GR_R86	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	GR	Rating 86	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_HK_R86	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	HK	Rating 86	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_HR_R86	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	HR	Rating 86	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
CORP_ALL_0086_CT_SLSC_HU_R86	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	HU	Rating 86	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_IE_R86	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	IE	Rating 86	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_IL_R86	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	IL	Rating 86	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_IT_R86	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	IT	Rating 86	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_JP_R86	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	JP	Rating 86	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_KR_R86	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	KR	Rating 86	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_LT_R86	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	LT	Rating 86	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_LU_R86	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	LU	Rating 86	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_LV_R86	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	LV	Rating 86	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_MT_R86	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	MT	Rating 86	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_NL_R86	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	NL	Rating 86	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_NO_R86	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	NO	Rating 86	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_PL_R86	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	PL	Rating 86	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_PT_R86	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	PT	Rating 86	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_RO_R86	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	RO	Rating 86	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_RU_R86	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	RU	Rating 86	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_SE_R86	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	SE	Rating 86	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_SG_R86	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	SG	Rating 86	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_SI_R86	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	SI	Rating 86	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_SK_R86	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	SK	Rating 86	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_TR_R86	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	TR	Rating 86	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_US_R86	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	US	Rating 86	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
CORP_ALL_0086_CT_SLSC_x2_R86	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	Other countries	Rating 86	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_x0_R87	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	Not applicable	Rating 87	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_AT_R87	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	AT	Rating 87	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_AU_R87	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	AU	Rating 87	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_BE_R87	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	BE	Rating 87	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_BG_R87	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	BG	Rating 87	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_BR_R87	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	BR	Rating 87	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_CA_R87	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	CA	Rating 87	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_CH_R87	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	CH	Rating 87	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_CN_R87	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	CN	Rating 87	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_CY_R87	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	CY	Rating 87	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_CZ_R87	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	CZ	Rating 87	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_DE_R87	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	DE	Rating 87	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_DK_R87	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	DK	Rating 87	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_EE_R87	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	EE	Rating 87	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_ES_R87	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	ES	Rating 87	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_FI_R87	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	FI	Rating 87	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_FR_R87	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	FR	Rating 87	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_GB_R87	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	GB	Rating 87	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_GR_R87	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	GR	Rating 87	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_HK_R87	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	HK	Rating 87	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_HR_R87	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	HR	Rating 87	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
CORP_ALL_0086_CT_SLSC_HU_R87	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	HU	Rating 87	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_IE_R87	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	IE	Rating 87	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_IL_R87	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	IL	Rating 87	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_IT_R87	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	IT	Rating 87	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_JP_R87	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	JP	Rating 87	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_KR_R87	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	KR	Rating 87	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_LT_R87	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	LT	Rating 87	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_LU_R87	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	LU	Rating 87	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_LV_R87	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	LV	Rating 87	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_MT_R87	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	MT	Rating 87	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_NL_R87	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	NL	Rating 87	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_NO_R87	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	NO	Rating 87	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_PL_R87	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	PL	Rating 87	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_PT_R87	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	PT	Rating 87	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_RO_R87	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	RO	Rating 87	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_RU_R87	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	RU	Rating 87	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_SE_R87	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	SE	Rating 87	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_SG_R87	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	SG	Rating 87	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_SI_R87	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	SI	Rating 87	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_SK_R87	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	SK	Rating 87	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_TR_R87	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	TR	Rating 87	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_US_R87	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	US	Rating 87	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
CORP_ALL_0086_CT_SLSC_x2_R87	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	Other countries	Rating 87	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_x0_R88	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	Not applicable	Rating 88	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_AT_R88	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	AT	Rating 88	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_AU_R88	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	AU	Rating 88	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_BE_R88	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	BE	Rating 88	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_BG_R88	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	BG	Rating 88	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_BR_R88	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	BR	Rating 88	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_CA_R88	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	CA	Rating 88	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_CH_R88	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	CH	Rating 88	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_CN_R88	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	CN	Rating 88	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_CY_R88	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	CY	Rating 88	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_CZ_R88	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	CZ	Rating 88	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_DE_R88	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	DE	Rating 88	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_DK_R88	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	DK	Rating 88	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_EE_R88	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	EE	Rating 88	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_ES_R88	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	ES	Rating 88	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_FI_R88	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	FI	Rating 88	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_FR_R88	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	FR	Rating 88	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_GB_R88	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	GB	Rating 88	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_GR_R88	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	GR	Rating 88	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_HK_R88	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	HK	Rating 88	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_HR_R88	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	HR	Rating 88	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
CORP_ALL_0086_CT_SLSC_HU_R88	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	HU	Rating 88	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_IE_R88	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	IE	Rating 88	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_IL_R88	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	IL	Rating 88	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_IT_R88	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	IT	Rating 88	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_JP_R88	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	JP	Rating 88	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_KR_R88	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	KR	Rating 88	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_LT_R88	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	LT	Rating 88	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_LU_R88	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	LU	Rating 88	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_LV_R88	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	LV	Rating 88	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_MT_R88	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	MT	Rating 88	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_NL_R88	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	NL	Rating 88	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_NO_R88	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	NO	Rating 88	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_PL_R88	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	PL	Rating 88	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_PT_R88	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	PT	Rating 88	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_RO_R88	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	RO	Rating 88	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_RU_R88	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	RU	Rating 88	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_SE_R88	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	SE	Rating 88	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_SG_R88	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	SG	Rating 88	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_SI_R88	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	SI	Rating 88	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_SK_R88	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	SK	Rating 88	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_TR_R88	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	TR	Rating 88	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_US_R88	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	US	Rating 88	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
CORP_ALL_0086_CT_SLSC_x2_R88	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	Other countries	Rating 88	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_x0_R89	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	Not applicable	Rating 89	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_AT_R89	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	AT	Rating 89	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_AU_R89	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	AU	Rating 89	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_BE_R89	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	BE	Rating 89	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_BG_R89	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	BG	Rating 89	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_BR_R89	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	BR	Rating 89	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_CA_R89	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	CA	Rating 89	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_CH_R89	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	CH	Rating 89	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_CN_R89	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	CN	Rating 89	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_CY_R89	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	CY	Rating 89	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_CZ_R89	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	CZ	Rating 89	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_DE_R89	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	DE	Rating 89	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_DK_R89	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	DK	Rating 89	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_EE_R89	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	EE	Rating 89	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_ES_R89	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	ES	Rating 89	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_FI_R89	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	FI	Rating 89	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_FR_R89	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	FR	Rating 89	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_GB_R89	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	GB	Rating 89	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_GR_R89	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	GR	Rating 89	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_HK_R89	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	HK	Rating 89	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_HR_R89	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	HR	Rating 89	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
CORP_ALL_0086_CT_SLSC_HU_R89	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	HU	Rating 89	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_IE_R89	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	IE	Rating 89	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_IL_R89	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	IL	Rating 89	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_IT_R89	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	IT	Rating 89	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_JP_R89	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	JP	Rating 89	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_KR_R89	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	KR	Rating 89	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_LT_R89	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	LT	Rating 89	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_LU_R89	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	LU	Rating 89	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_LV_R89	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	LV	Rating 89	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_MT_R89	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	MT	Rating 89	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_NL_R89	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	NL	Rating 89	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_NO_R89	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	NO	Rating 89	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_PL_R89	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	PL	Rating 89	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_PT_R89	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	PT	Rating 89	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_RO_R89	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	RO	Rating 89	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_RU_R89	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	RU	Rating 89	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_SE_R89	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	SE	Rating 89	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_SG_R89	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	SG	Rating 89	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_SI_R89	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	SI	Rating 89	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_SK_R89	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	SK	Rating 89	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_TR_R89	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	TR	Rating 89	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_US_R89	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	US	Rating 89	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
CORP_ALL_0086_CT_SLSC_x2_R89	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	Other countries	Rating 89	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_x0_R90	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	Not applicable	Rating 90	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_AT_R90	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	AT	Rating 90	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_AU_R90	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	AU	Rating 90	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_BE_R90	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	BE	Rating 90	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_BG_R90	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	BG	Rating 90	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_BR_R90	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	BR	Rating 90	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_CA_R90	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	CA	Rating 90	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_CH_R90	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	CH	Rating 90	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_CN_R90	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	CN	Rating 90	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_CY_R90	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	CY	Rating 90	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_CZ_R90	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	CZ	Rating 90	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_DE_R90	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	DE	Rating 90	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_DK_R90	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	DK	Rating 90	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_EE_R90	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	EE	Rating 90	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_ES_R90	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	ES	Rating 90	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_FI_R90	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	FI	Rating 90	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_FR_R90	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	FR	Rating 90	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_GB_R90	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	GB	Rating 90	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_GR_R90	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	GR	Rating 90	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_HK_R90	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	HK	Rating 90	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_HR_R90	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	HR	Rating 90	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
CORP_ALL_0086_CT_SLSC_HU_R90	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	HU	Rating 90	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_IE_R90	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	IE	Rating 90	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_IL_R90	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	IL	Rating 90	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_IT_R90	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	IT	Rating 90	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_JP_R90	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	JP	Rating 90	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_KR_R90	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	KR	Rating 90	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_LT_R90	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	LT	Rating 90	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_LU_R90	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	LU	Rating 90	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_LV_R90	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	LV	Rating 90	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_MT_R90	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	MT	Rating 90	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_NL_R90	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	NL	Rating 90	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_NO_R90	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	NO	Rating 90	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_PL_R90	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	PL	Rating 90	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_PT_R90	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	PT	Rating 90	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_RO_R90	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	RO	Rating 90	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_RU_R90	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	RU	Rating 90	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_SE_R90	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	SE	Rating 90	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_SG_R90	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	SG	Rating 90	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_SI_R90	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	SI	Rating 90	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_SK_R90	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	SK	Rating 90	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_TR_R90	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	TR	Rating 90	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_US_R90	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	US	Rating 90	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
CORP_ALL_0086_CT_SLSC_x2_R90	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	Other countries	Rating 90	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_x0_R91	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	Not applicable	Rating 91	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_AT_R91	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	AT	Rating 91	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_AU_R91	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	AU	Rating 91	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_BE_R91	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	BE	Rating 91	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_BG_R91	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	BG	Rating 91	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_BR_R91	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	BR	Rating 91	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_CA_R91	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	CA	Rating 91	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_CH_R91	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	CH	Rating 91	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_CN_R91	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	CN	Rating 91	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_CY_R91	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	CY	Rating 91	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_CZ_R91	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	CZ	Rating 91	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_DE_R91	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	DE	Rating 91	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_DK_R91	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	DK	Rating 91	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_EE_R91	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	EE	Rating 91	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_ES_R91	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	ES	Rating 91	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_FI_R91	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	FI	Rating 91	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_FR_R91	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	FR	Rating 91	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_GB_R91	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	GB	Rating 91	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_GR_R91	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	GR	Rating 91	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_HK_R91	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	HK	Rating 91	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_HR_R91	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	HR	Rating 91	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
CORP_ALL_0086_CT_SLSC_HU_R91	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	HU	Rating 91	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_IE_R91	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	IE	Rating 91	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_IL_R91	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	IL	Rating 91	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_IT_R91	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	IT	Rating 91	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_JP_R91	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	JP	Rating 91	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_KR_R91	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	KR	Rating 91	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_LT_R91	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	LT	Rating 91	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_LU_R91	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	LU	Rating 91	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_LV_R91	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	LV	Rating 91	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_MT_R91	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	MT	Rating 91	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_NL_R91	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	NL	Rating 91	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_NO_R91	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	NO	Rating 91	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_PL_R91	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	PL	Rating 91	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_PT_R91	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	PT	Rating 91	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_RO_R91	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	RO	Rating 91	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_RU_R91	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	RU	Rating 91	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_SE_R91	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	SE	Rating 91	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_SG_R91	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	SG	Rating 91	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_SI_R91	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	SI	Rating 91	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_SK_R91	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	SK	Rating 91	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_TR_R91	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	TR	Rating 91	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_US_R91	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	US	Rating 91	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
CORP_ALL_0086_CT_SLSC_x2_R91	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	Other countries	Rating 91	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_x0_R92	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	Not applicable	Rating 92	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_AT_R92	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	AT	Rating 92	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_AU_R92	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	AU	Rating 92	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_BE_R92	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	BE	Rating 92	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_BG_R92	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	BG	Rating 92	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_BR_R92	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	BR	Rating 92	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_CA_R92	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	CA	Rating 92	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_CH_R92	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	CH	Rating 92	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_CN_R92	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	CN	Rating 92	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_CY_R92	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	CY	Rating 92	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_CZ_R92	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	CZ	Rating 92	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_DE_R92	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	DE	Rating 92	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_DK_R92	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	DK	Rating 92	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_EE_R92	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	EE	Rating 92	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_ES_R92	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	ES	Rating 92	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_FI_R92	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	FI	Rating 92	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_FR_R92	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	FR	Rating 92	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_GB_R92	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	GB	Rating 92	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_GR_R92	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	GR	Rating 92	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_HK_R92	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	HK	Rating 92	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_HR_R92	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	HR	Rating 92	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
CORP_ALL_0086_CT_SLSC_HU_R92	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	HU	Rating 92	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_IE_R92	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	IE	Rating 92	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_IL_R92	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	IL	Rating 92	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_IT_R92	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	IT	Rating 92	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_JP_R92	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	JP	Rating 92	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_KR_R92	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	KR	Rating 92	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_LT_R92	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	LT	Rating 92	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_LU_R92	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	LU	Rating 92	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_LV_R92	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	LV	Rating 92	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_MT_R92	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	MT	Rating 92	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_NL_R92	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	NL	Rating 92	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_NO_R92	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	NO	Rating 92	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_PL_R92	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	PL	Rating 92	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_PT_R92	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	PT	Rating 92	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_RO_R92	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	RO	Rating 92	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_RU_R92	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	RU	Rating 92	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_SE_R92	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	SE	Rating 92	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_SG_R92	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	SG	Rating 92	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_SI_R92	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	SI	Rating 92	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_SK_R92	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	SK	Rating 92	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_TR_R92	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	TR	Rating 92	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_US_R92	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	US	Rating 92	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
CORP_ALL_0086_CT_SLSC_x2_R92	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	Other countries	Rating 92	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_x0_R93	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	Not applicable	Rating 93	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_AT_R93	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	AT	Rating 93	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_AU_R93	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	AU	Rating 93	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_BE_R93	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	BE	Rating 93	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_BG_R93	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	BG	Rating 93	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_BR_R93	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	BR	Rating 93	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_CA_R93	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	CA	Rating 93	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_CH_R93	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	CH	Rating 93	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_CN_R93	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	CN	Rating 93	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_CY_R93	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	CY	Rating 93	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_CZ_R93	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	CZ	Rating 93	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_DE_R93	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	DE	Rating 93	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_DK_R93	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	DK	Rating 93	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_EE_R93	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	EE	Rating 93	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_ES_R93	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	ES	Rating 93	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_FI_R93	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	FI	Rating 93	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_FR_R93	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	FR	Rating 93	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_GB_R93	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	GB	Rating 93	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_GR_R93	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	GR	Rating 93	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_HK_R93	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	HK	Rating 93	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_HR_R93	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	HR	Rating 93	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
CORP_ALL_0086_CT_SLSC_HU_R93	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	HU	Rating 93	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_IE_R93	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	IE	Rating 93	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_IL_R93	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	IL	Rating 93	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_IT_R93	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	IT	Rating 93	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_JP_R93	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	JP	Rating 93	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_KR_R93	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	KR	Rating 93	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_LT_R93	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	LT	Rating 93	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_LU_R93	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	LU	Rating 93	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_LV_R93	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	LV	Rating 93	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_MT_R93	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	MT	Rating 93	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_NL_R93	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	NL	Rating 93	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_NO_R93	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	NO	Rating 93	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_PL_R93	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	PL	Rating 93	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_PT_R93	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	PT	Rating 93	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_RO_R93	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	RO	Rating 93	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_RU_R93	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	RU	Rating 93	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_SE_R93	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	SE	Rating 93	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_SG_R93	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	SG	Rating 93	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_SI_R93	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	SI	Rating 93	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_SK_R93	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	SK	Rating 93	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_TR_R93	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	TR	Rating 93	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_US_R93	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	US	Rating 93	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
CORP_ALL_0086_CT_SLSC_x2_R93	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	Other countries	Rating 93	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_x0_R94	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	Not applicable	Rating 94	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_AT_R94	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	AT	Rating 94	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_AU_R94	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	AU	Rating 94	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_BE_R94	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	BE	Rating 94	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_BG_R94	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	BG	Rating 94	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_BR_R94	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	BR	Rating 94	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_CA_R94	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	CA	Rating 94	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_CH_R94	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	CH	Rating 94	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_CN_R94	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	CN	Rating 94	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_CY_R94	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	CY	Rating 94	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_CZ_R94	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	CZ	Rating 94	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_DE_R94	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	DE	Rating 94	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_DK_R94	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	DK	Rating 94	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_EE_R94	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	EE	Rating 94	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_ES_R94	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	ES	Rating 94	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_FI_R94	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	FI	Rating 94	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_FR_R94	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	FR	Rating 94	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_GB_R94	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	GB	Rating 94	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_GR_R94	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	GR	Rating 94	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_HK_R94	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	HK	Rating 94	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_HR_R94	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	HR	Rating 94	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
CORP_ALL_0086_CT_SLSC_HU_R94	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	HU	Rating 94	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_IE_R94	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	IE	Rating 94	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_IL_R94	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	IL	Rating 94	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_IT_R94	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	IT	Rating 94	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_JP_R94	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	JP	Rating 94	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_KR_R94	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	KR	Rating 94	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_LT_R94	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	LT	Rating 94	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_LU_R94	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	LU	Rating 94	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_LV_R94	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	LV	Rating 94	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_MT_R94	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	MT	Rating 94	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_NL_R94	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	NL	Rating 94	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_NO_R94	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	NO	Rating 94	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_PL_R94	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	PL	Rating 94	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_PT_R94	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	PT	Rating 94	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_RO_R94	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	RO	Rating 94	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_RU_R94	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	RU	Rating 94	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_SE_R94	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	SE	Rating 94	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_SG_R94	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	SG	Rating 94	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_SI_R94	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	SI	Rating 94	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_SK_R94	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	SK	Rating 94	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_TR_R94	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	TR	Rating 94	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_US_R94	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	US	Rating 94	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
CORP_ALL_0086_CT_SLSC_x2_R94	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	Other countries	Rating 94	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_x0_R95	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	Not applicable	Rating 95	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_AT_R95	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	AT	Rating 95	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_AU_R95	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	AU	Rating 95	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_BE_R95	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	BE	Rating 95	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_BG_R95	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	BG	Rating 95	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_BR_R95	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	BR	Rating 95	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_CA_R95	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	CA	Rating 95	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_CH_R95	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	CH	Rating 95	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_CN_R95	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	CN	Rating 95	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_CY_R95	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	CY	Rating 95	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_CZ_R95	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	CZ	Rating 95	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_DE_R95	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	DE	Rating 95	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_DK_R95	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	DK	Rating 95	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_EE_R95	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	EE	Rating 95	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_ES_R95	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	ES	Rating 95	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_FI_R95	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	FI	Rating 95	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_FR_R95	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	FR	Rating 95	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_GB_R95	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	GB	Rating 95	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_GR_R95	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	GR	Rating 95	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_HK_R95	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	HK	Rating 95	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_HR_R95	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	HR	Rating 95	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
CORP_ALL_0086_CT_SLSC_HU_R95	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	HU	Rating 95	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_IE_R95	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	IE	Rating 95	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_IL_R95	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	IL	Rating 95	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_IT_R95	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	IT	Rating 95	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_JP_R95	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	JP	Rating 95	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_KR_R95	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	KR	Rating 95	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_LT_R95	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	LT	Rating 95	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_LU_R95	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	LU	Rating 95	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_LV_R95	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	LV	Rating 95	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_MT_R95	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	MT	Rating 95	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_NL_R95	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	NL	Rating 95	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_NO_R95	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	NO	Rating 95	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_PL_R95	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	PL	Rating 95	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_PT_R95	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	PT	Rating 95	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_RO_R95	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	RO	Rating 95	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_RU_R95	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	RU	Rating 95	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_SE_R95	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	SE	Rating 95	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_SG_R95	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	SG	Rating 95	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_SI_R95	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	SI	Rating 95	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_SK_R95	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	SK	Rating 95	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_TR_R95	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	TR	Rating 95	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_US_R95	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	US	Rating 95	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
CORP_ALL_0086_CT_SLSC_x2_R95	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	Other countries	Rating 95	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_x0_R96	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	Not applicable	Rating 96	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_AT_R96	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	AT	Rating 96	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_AU_R96	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	AU	Rating 96	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_BE_R96	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	BE	Rating 96	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_BG_R96	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	BG	Rating 96	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_BR_R96	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	BR	Rating 96	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_CA_R96	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	CA	Rating 96	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_CH_R96	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	CH	Rating 96	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_CN_R96	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	CN	Rating 96	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_CY_R96	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	CY	Rating 96	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_CZ_R96	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	CZ	Rating 96	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_DE_R96	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	DE	Rating 96	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_DK_R96	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	DK	Rating 96	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_EE_R96	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	EE	Rating 96	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_ES_R96	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	ES	Rating 96	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_FI_R96	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	FI	Rating 96	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_FR_R96	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	FR	Rating 96	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_GB_R96	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	GB	Rating 96	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_GR_R96	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	GR	Rating 96	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_HK_R96	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	HK	Rating 96	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_HR_R96	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	HR	Rating 96	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
CORP_ALL_0086_CT_SLSC_HU_R96	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	HU	Rating 96	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_IE_R96	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	IE	Rating 96	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_IL_R96	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	IL	Rating 96	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_IT_R96	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	IT	Rating 96	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_JP_R96	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	JP	Rating 96	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_KR_R96	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	KR	Rating 96	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_LT_R96	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	LT	Rating 96	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_LU_R96	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	LU	Rating 96	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_LV_R96	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	LV	Rating 96	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_MT_R96	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	MT	Rating 96	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_NL_R96	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	NL	Rating 96	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_NO_R96	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	NO	Rating 96	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_PL_R96	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	PL	Rating 96	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_PT_R96	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	PT	Rating 96	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_RO_R96	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	RO	Rating 96	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_RU_R96	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	RU	Rating 96	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_SE_R96	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	SE	Rating 96	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_SG_R96	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	SG	Rating 96	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_SI_R96	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	SI	Rating 96	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_SK_R96	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	SK	Rating 96	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_TR_R96	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	TR	Rating 96	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_US_R96	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	US	Rating 96	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
CORP_ALL_0086_CT_SLSC_x2_R96	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	Other countries	Rating 96	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_x0_R97	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	Not applicable	Rating 97	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_AT_R97	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	AT	Rating 97	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_AU_R97	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	AU	Rating 97	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_BE_R97	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	BE	Rating 97	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_BG_R97	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	BG	Rating 97	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_BR_R97	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	BR	Rating 97	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_CA_R97	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	CA	Rating 97	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_CH_R97	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	CH	Rating 97	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_CN_R97	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	CN	Rating 97	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_CY_R97	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	CY	Rating 97	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_CZ_R97	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	CZ	Rating 97	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_DE_R97	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	DE	Rating 97	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_DK_R97	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	DK	Rating 97	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_EE_R97	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	EE	Rating 97	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_ES_R97	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	ES	Rating 97	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_FI_R97	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	FI	Rating 97	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_FR_R97	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	FR	Rating 97	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_GB_R97	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	GB	Rating 97	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_GR_R97	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	GR	Rating 97	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_HK_R97	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	HK	Rating 97	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_HR_R97	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	HR	Rating 97	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
CORP_ALL_0086_CT_SLSC_HU_R97	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	HU	Rating 97	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_IE_R97	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	IE	Rating 97	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_IL_R97	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	IL	Rating 97	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_IT_R97	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	IT	Rating 97	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_JP_R97	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	JP	Rating 97	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_KR_R97	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	KR	Rating 97	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_LT_R97	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	LT	Rating 97	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_LU_R97	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	LU	Rating 97	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_LV_R97	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	LV	Rating 97	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_MT_R97	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	MT	Rating 97	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_NL_R97	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	NL	Rating 97	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_NO_R97	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	NO	Rating 97	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_PL_R97	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	PL	Rating 97	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_PT_R97	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	PT	Rating 97	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_RO_R97	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	RO	Rating 97	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_RU_R97	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	RU	Rating 97	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_SE_R97	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	SE	Rating 97	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_SG_R97	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	SG	Rating 97	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_SI_R97	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	SI	Rating 97	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_SK_R97	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	SK	Rating 97	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_TR_R97	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	TR	Rating 97	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_US_R97	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	US	Rating 97	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
CORP_ALL_0086_CT_SLSC_x2_R97	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	Other countries	Rating 97	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_x0_R98	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	Not applicable	Rating 98	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_AT_R98	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	AT	Rating 98	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_AU_R98	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	AU	Rating 98	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_BE_R98	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	BE	Rating 98	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_BG_R98	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	BG	Rating 98	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_BR_R98	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	BR	Rating 98	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_CA_R98	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	CA	Rating 98	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_CH_R98	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	CH	Rating 98	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_CN_R98	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	CN	Rating 98	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_CY_R98	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	CY	Rating 98	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_CZ_R98	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	CZ	Rating 98	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_DE_R98	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	DE	Rating 98	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_DK_R98	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	DK	Rating 98	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_EE_R98	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	EE	Rating 98	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_ES_R98	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	ES	Rating 98	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_FI_R98	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	FI	Rating 98	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_FR_R98	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	FR	Rating 98	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_GB_R98	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	GB	Rating 98	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_GR_R98	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	GR	Rating 98	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_HK_R98	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	HK	Rating 98	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_HR_R98	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	HR	Rating 98	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
CORP_ALL_0086_CT_SLSC_HU_R98	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	HU	Rating 98	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_IE_R98	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	IE	Rating 98	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_IL_R98	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	IL	Rating 98	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_IT_R98	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	IT	Rating 98	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_JP_R98	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	JP	Rating 98	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_KR_R98	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	KR	Rating 98	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_LT_R98	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	LT	Rating 98	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_LU_R98	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	LU	Rating 98	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_LV_R98	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	LV	Rating 98	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_MT_R98	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	MT	Rating 98	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_NL_R98	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	NL	Rating 98	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_NO_R98	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	NO	Rating 98	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_PL_R98	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	PL	Rating 98	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_PT_R98	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	PT	Rating 98	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_RO_R98	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	RO	Rating 98	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_RU_R98	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	RU	Rating 98	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_SE_R98	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	SE	Rating 98	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_SG_R98	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	SG	Rating 98	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_SI_R98	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	SI	Rating 98	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_SK_R98	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	SK	Rating 98	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_TR_R98	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	TR	Rating 98	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_US_R98	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	US	Rating 98	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
CORP_ALL_0086_CT_SLSC_x2_R98	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	Other countries	Rating 98	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_x0_R99	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	Not applicable	Rating 99	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_AT_R99	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	AT	Rating 99	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_AU_R99	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	AU	Rating 99	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_BE_R99	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	BE	Rating 99	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_BG_R99	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	BG	Rating 99	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_BR_R99	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	BR	Rating 99	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_CA_R99	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	CA	Rating 99	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_CH_R99	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	CH	Rating 99	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_CN_R99	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	CN	Rating 99	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_CY_R99	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	CY	Rating 99	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_CZ_R99	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	CZ	Rating 99	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_DE_R99	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	DE	Rating 99	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_DK_R99	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	DK	Rating 99	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_EE_R99	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	EE	Rating 99	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_ES_R99	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	ES	Rating 99	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_FI_R99	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	FI	Rating 99	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_FR_R99	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	FR	Rating 99	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_GB_R99	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	GB	Rating 99	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_GR_R99	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	GR	Rating 99	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_HK_R99	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	HK	Rating 99	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_HR_R99	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	HR	Rating 99	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
CORP_ALL_0086_CT_SLSC_HU_R99	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	HU	Rating 99	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_IE_R99	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	IE	Rating 99	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_IL_R99	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	IL	Rating 99	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_IT_R99	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	IT	Rating 99	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_JP_R99	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	JP	Rating 99	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_KR_R99	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	KR	Rating 99	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_LT_R99	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	LT	Rating 99	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_LU_R99	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	LU	Rating 99	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_LV_R99	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	LV	Rating 99	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_MT_R99	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	MT	Rating 99	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_NL_R99	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	NL	Rating 99	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_NO_R99	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	NO	Rating 99	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_PL_R99	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	PL	Rating 99	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_PT_R99	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	PT	Rating 99	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_RO_R99	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	RO	Rating 99	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_RU_R99	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	RU	Rating 99	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_SE_R99	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	SE	Rating 99	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_SG_R99	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	SG	Rating 99	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_SI_R99	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	SI	Rating 99	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_SK_R99	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	SK	Rating 99	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_TR_R99	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	TR	Rating 99	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CT_SLSC_US_R99	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	US	Rating 99	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
CORP_ALL_0086_CT_SLSC_x2_R99	CORP Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	Other countries	Rating 99	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_x0_R01	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	Not applicable	Rating 1	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_AT_R01	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	AT	Rating 1	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_AU_R01	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	AU	Rating 1	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_BE_R01	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	BE	Rating 1	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_BG_R01	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	BG	Rating 1	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_BR_R01	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	BR	Rating 1	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_CA_R01	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	CA	Rating 1	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_CH_R01	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	CH	Rating 1	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_CN_R01	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	CN	Rating 1	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_CY_R01	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	CY	Rating 1	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_CZ_R01	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	CZ	Rating 1	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_DE_R01	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	DE	Rating 1	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_DK_R01	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	DK	Rating 1	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_EE_R01	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	EE	Rating 1	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_ES_R01	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	ES	Rating 1	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_FI_R01	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	FI	Rating 1	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_FR_R01	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	FR	Rating 1	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_GB_R01	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	GB	Rating 1	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_GR_R01	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	GR	Rating 1	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_HK_R01	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	HK	Rating 1	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_HR_R01	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	HR	Rating 1	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMEC_ALL_0106_CT_SLSC_HU_R01	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	HU	Rating 1	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_IE_R01	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	IE	Rating 1	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_IL_R01	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	IL	Rating 1	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_IT_R01	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	IT	Rating 1	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_JP_R01	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	JP	Rating 1	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_KR_R01	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	KR	Rating 1	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_LT_R01	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	LT	Rating 1	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_LU_R01	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	LU	Rating 1	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_LV_R01	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	LV	Rating 1	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_MT_R01	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	MT	Rating 1	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_NL_R01	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	NL	Rating 1	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_NO_R01	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	NO	Rating 1	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_PL_R01	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	PL	Rating 1	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_PT_R01	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	PT	Rating 1	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_RO_R01	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	RO	Rating 1	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_RU_R01	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	RU	Rating 1	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_SE_R01	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	SE	Rating 1	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_SG_R01	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	SG	Rating 1	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_SI_R01	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	SI	Rating 1	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_SK_R01	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	SK	Rating 1	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_TR_R01	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	TR	Rating 1	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_US_R01	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	US	Rating 1	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMEC_ALL_0106_CT_SLSC_x2_R01	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	Other countries	Rating 1	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_x0_R02	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	Not applicable	Rating 2	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_AT_R02	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	AT	Rating 2	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_AU_R02	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	AU	Rating 2	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_BE_R02	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	BE	Rating 2	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_BG_R02	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	BG	Rating 2	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_BR_R02	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	BR	Rating 2	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_CA_R02	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	CA	Rating 2	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_CH_R02	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	CH	Rating 2	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_CN_R02	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	CN	Rating 2	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_CY_R02	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	CY	Rating 2	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_CZ_R02	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	CZ	Rating 2	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_DE_R02	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	DE	Rating 2	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_DK_R02	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	DK	Rating 2	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_EE_R02	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	EE	Rating 2	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_ES_R02	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	ES	Rating 2	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_FI_R02	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	FI	Rating 2	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_FR_R02	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	FR	Rating 2	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_GB_R02	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	GB	Rating 2	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_GR_R02	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	GR	Rating 2	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_HK_R02	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	HK	Rating 2	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_HR_R02	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	HR	Rating 2	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMEC_ALL_0106_CT_SLSC_HU_R02	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	HU	Rating 2	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_IE_R02	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	IE	Rating 2	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_IL_R02	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	IL	Rating 2	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_IT_R02	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	IT	Rating 2	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_JP_R02	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	JP	Rating 2	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_KR_R02	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	KR	Rating 2	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_LT_R02	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	LT	Rating 2	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_LU_R02	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	LU	Rating 2	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_LV_R02	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	LV	Rating 2	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_MT_R02	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	MT	Rating 2	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_NL_R02	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	NL	Rating 2	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_NO_R02	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	NO	Rating 2	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_PL_R02	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	PL	Rating 2	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_PT_R02	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	PT	Rating 2	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_RO_R02	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	RO	Rating 2	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_RU_R02	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	RU	Rating 2	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_SE_R02	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	SE	Rating 2	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_SG_R02	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	SG	Rating 2	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_SI_R02	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	SI	Rating 2	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_SK_R02	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	SK	Rating 2	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_TR_R02	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	TR	Rating 2	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_US_R02	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	US	Rating 2	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMEC_ALL_0106_CT_SLSC_x2_R02	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	Other countries	Rating 2	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_x0_R03	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	Not applicable	Rating 3	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_AT_R03	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	AT	Rating 3	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_AU_R03	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	AU	Rating 3	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_BE_R03	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	BE	Rating 3	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_BG_R03	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	BG	Rating 3	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_BR_R03	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	BR	Rating 3	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_CA_R03	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	CA	Rating 3	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_CH_R03	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	CH	Rating 3	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_CN_R03	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	CN	Rating 3	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_CY_R03	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	CY	Rating 3	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_CZ_R03	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	CZ	Rating 3	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_DE_R03	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	DE	Rating 3	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_DK_R03	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	DK	Rating 3	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_EE_R03	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	EE	Rating 3	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_ES_R03	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	ES	Rating 3	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_FI_R03	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	FI	Rating 3	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_FR_R03	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	FR	Rating 3	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_GB_R03	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	GB	Rating 3	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_GR_R03	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	GR	Rating 3	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_HK_R03	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	HK	Rating 3	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_HR_R03	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	HR	Rating 3	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMEC_ALL_0106_CT_SLSC_HU_R03	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	HU	Rating 3	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_IE_R03	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	IE	Rating 3	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_IL_R03	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	IL	Rating 3	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_IT_R03	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	IT	Rating 3	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_JP_R03	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	JP	Rating 3	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_KR_R03	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	KR	Rating 3	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_LT_R03	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	LT	Rating 3	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_LU_R03	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	LU	Rating 3	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_LV_R03	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	LV	Rating 3	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_MT_R03	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	MT	Rating 3	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_NL_R03	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	NL	Rating 3	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_NO_R03	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	NO	Rating 3	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_PL_R03	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	PL	Rating 3	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_PT_R03	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	PT	Rating 3	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_RO_R03	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	RO	Rating 3	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_RU_R03	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	RU	Rating 3	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_SE_R03	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	SE	Rating 3	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_SG_R03	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	SG	Rating 3	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_SI_R03	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	SI	Rating 3	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_SK_R03	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	SK	Rating 3	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_TR_R03	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	TR	Rating 3	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_US_R03	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	US	Rating 3	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMEC_ALL_0106_CT_SLSC_x2_R03	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	Other countries	Rating 3	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_x0_R04	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	Not applicable	Rating 4	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_AT_R04	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	AT	Rating 4	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_AU_R04	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	AU	Rating 4	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_BE_R04	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	BE	Rating 4	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_BG_R04	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	BG	Rating 4	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_BR_R04	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	BR	Rating 4	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_CA_R04	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	CA	Rating 4	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_CH_R04	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	CH	Rating 4	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_CN_R04	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	CN	Rating 4	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_CY_R04	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	CY	Rating 4	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_CZ_R04	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	CZ	Rating 4	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_DE_R04	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	DE	Rating 4	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_DK_R04	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	DK	Rating 4	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_EE_R04	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	EE	Rating 4	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_ES_R04	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	ES	Rating 4	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_FI_R04	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	FI	Rating 4	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_FR_R04	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	FR	Rating 4	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_GB_R04	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	GB	Rating 4	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_GR_R04	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	GR	Rating 4	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_HK_R04	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	HK	Rating 4	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_HR_R04	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	HR	Rating 4	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMEC_ALL_0106_CT_SLSC_HU_R04	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	HU	Rating 4	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_IE_R04	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	IE	Rating 4	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_IL_R04	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	IL	Rating 4	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_IT_R04	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	IT	Rating 4	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_JP_R04	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	JP	Rating 4	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_KR_R04	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	KR	Rating 4	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_LT_R04	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	LT	Rating 4	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_LU_R04	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	LU	Rating 4	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_LV_R04	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	LV	Rating 4	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_MT_R04	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	MT	Rating 4	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_NL_R04	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	NL	Rating 4	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_NO_R04	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	NO	Rating 4	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_PL_R04	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	PL	Rating 4	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_PT_R04	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	PT	Rating 4	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_RO_R04	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	RO	Rating 4	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_RU_R04	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	RU	Rating 4	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_SE_R04	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	SE	Rating 4	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_SG_R04	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	SG	Rating 4	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_SI_R04	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	SI	Rating 4	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_SK_R04	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	SK	Rating 4	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_TR_R04	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	TR	Rating 4	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_US_R04	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	US	Rating 4	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMEC_ALL_0106_CT_SLSC_x2_R04	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	Other countries	Rating 4	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_x0_R05	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	Not applicable	Rating 5	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_AT_R05	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	AT	Rating 5	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_AU_R05	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	AU	Rating 5	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_BE_R05	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	BE	Rating 5	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_BG_R05	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	BG	Rating 5	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_BR_R05	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	BR	Rating 5	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_CA_R05	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	CA	Rating 5	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_CH_R05	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	CH	Rating 5	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_CN_R05	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	CN	Rating 5	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_CY_R05	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	CY	Rating 5	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_CZ_R05	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	CZ	Rating 5	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_DE_R05	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	DE	Rating 5	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_DK_R05	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	DK	Rating 5	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_EE_R05	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	EE	Rating 5	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_ES_R05	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	ES	Rating 5	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_FI_R05	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	FI	Rating 5	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_FR_R05	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	FR	Rating 5	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_GB_R05	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	GB	Rating 5	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_GR_R05	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	GR	Rating 5	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_HK_R05	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	HK	Rating 5	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_HR_R05	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	HR	Rating 5	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMEC_ALL_0106_CT_SLSC_HU_R05	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	HU	Rating 5	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_IE_R05	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	IE	Rating 5	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_IL_R05	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	IL	Rating 5	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_IT_R05	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	IT	Rating 5	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_JP_R05	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	JP	Rating 5	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_KR_R05	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	KR	Rating 5	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_LT_R05	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	LT	Rating 5	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_LU_R05	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	LU	Rating 5	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_LV_R05	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	LV	Rating 5	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_MT_R05	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	MT	Rating 5	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_NL_R05	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	NL	Rating 5	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_NO_R05	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	NO	Rating 5	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_PL_R05	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	PL	Rating 5	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_PT_R05	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	PT	Rating 5	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_RO_R05	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	RO	Rating 5	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_RU_R05	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	RU	Rating 5	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_SE_R05	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	SE	Rating 5	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_SG_R05	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	SG	Rating 5	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_SI_R05	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	SI	Rating 5	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_SK_R05	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	SK	Rating 5	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_TR_R05	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	TR	Rating 5	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_US_R05	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	US	Rating 5	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMEC_ALL_0106_CT_SLSC_x2_R05	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	Other countries	Rating 5	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_x0_R06	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	Not applicable	Rating 6	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_AT_R06	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	AT	Rating 6	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_AU_R06	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	AU	Rating 6	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_BE_R06	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	BE	Rating 6	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_BG_R06	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	BG	Rating 6	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_BR_R06	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	BR	Rating 6	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_CA_R06	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	CA	Rating 6	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_CH_R06	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	CH	Rating 6	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_CN_R06	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	CN	Rating 6	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_CY_R06	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	CY	Rating 6	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_CZ_R06	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	CZ	Rating 6	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_DE_R06	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	DE	Rating 6	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_DK_R06	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	DK	Rating 6	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_EE_R06	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	EE	Rating 6	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_ES_R06	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	ES	Rating 6	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_FI_R06	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	FI	Rating 6	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_FR_R06	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	FR	Rating 6	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_GB_R06	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	GB	Rating 6	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_GR_R06	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	GR	Rating 6	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_HK_R06	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	HK	Rating 6	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_HR_R06	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	HR	Rating 6	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMEC_ALL_0106_CT_SLSC_HU_R06	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	HU	Rating 6	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_IE_R06	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	IE	Rating 6	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_IL_R06	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	IL	Rating 6	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_IT_R06	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	IT	Rating 6	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_JP_R06	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	JP	Rating 6	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_KR_R06	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	KR	Rating 6	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_LT_R06	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	LT	Rating 6	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_LU_R06	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	LU	Rating 6	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_LV_R06	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	LV	Rating 6	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_MT_R06	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	MT	Rating 6	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_NL_R06	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	NL	Rating 6	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_NO_R06	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	NO	Rating 6	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_PL_R06	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	PL	Rating 6	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_PT_R06	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	PT	Rating 6	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_RO_R06	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	RO	Rating 6	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_RU_R06	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	RU	Rating 6	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_SE_R06	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	SE	Rating 6	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_SG_R06	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	SG	Rating 6	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_SI_R06	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	SI	Rating 6	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_SK_R06	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	SK	Rating 6	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_TR_R06	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	TR	Rating 6	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_US_R06	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	US	Rating 6	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMEC_ALL_0106_CT_SLSC_x2_R06	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	Other countries	Rating 6	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_x0_R07	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	Not applicable	Rating 7	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_AT_R07	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	AT	Rating 7	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_AU_R07	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	AU	Rating 7	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_BE_R07	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	BE	Rating 7	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_BG_R07	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	BG	Rating 7	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_BR_R07	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	BR	Rating 7	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_CA_R07	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	CA	Rating 7	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_CH_R07	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	CH	Rating 7	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_CN_R07	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	CN	Rating 7	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_CY_R07	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	CY	Rating 7	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_CZ_R07	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	CZ	Rating 7	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_DE_R07	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	DE	Rating 7	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_DK_R07	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	DK	Rating 7	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_EE_R07	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	EE	Rating 7	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_ES_R07	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	ES	Rating 7	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_FI_R07	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	FI	Rating 7	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_FR_R07	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	FR	Rating 7	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_GB_R07	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	GB	Rating 7	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_GR_R07	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	GR	Rating 7	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_HK_R07	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	HK	Rating 7	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_HR_R07	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	HR	Rating 7	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMEC_ALL_0106_CT_SLSC_HU_R07	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	HU	Rating 7	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_IE_R07	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	IE	Rating 7	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_IL_R07	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	IL	Rating 7	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_IT_R07	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	IT	Rating 7	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_JP_R07	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	JP	Rating 7	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_KR_R07	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	KR	Rating 7	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_LT_R07	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	LT	Rating 7	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_LU_R07	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	LU	Rating 7	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_LV_R07	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	LV	Rating 7	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_MT_R07	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	MT	Rating 7	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_NL_R07	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	NL	Rating 7	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_NO_R07	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	NO	Rating 7	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_PL_R07	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	PL	Rating 7	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_PT_R07	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	PT	Rating 7	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_RO_R07	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	RO	Rating 7	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_RU_R07	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	RU	Rating 7	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_SE_R07	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	SE	Rating 7	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_SG_R07	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	SG	Rating 7	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_SI_R07	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	SI	Rating 7	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_SK_R07	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	SK	Rating 7	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_TR_R07	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	TR	Rating 7	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_US_R07	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	US	Rating 7	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMEC_ALL_0106_CT_SLSC_x2_R07	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	Other countries	Rating 7	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_x0_R08	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	Not applicable	Rating 8	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_AT_R08	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	AT	Rating 8	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_AU_R08	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	AU	Rating 8	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_BE_R08	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	BE	Rating 8	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_BG_R08	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	BG	Rating 8	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_BR_R08	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	BR	Rating 8	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_CA_R08	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	CA	Rating 8	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_CH_R08	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	CH	Rating 8	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_CN_R08	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	CN	Rating 8	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_CY_R08	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	CY	Rating 8	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_CZ_R08	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	CZ	Rating 8	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_DE_R08	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	DE	Rating 8	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_DK_R08	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	DK	Rating 8	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_EE_R08	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	EE	Rating 8	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_ES_R08	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	ES	Rating 8	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_FI_R08	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	FI	Rating 8	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_FR_R08	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	FR	Rating 8	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_GB_R08	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	GB	Rating 8	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_GR_R08	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	GR	Rating 8	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_HK_R08	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	HK	Rating 8	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_HR_R08	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	HR	Rating 8	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMEC_ALL_0106_CT_SLSC_HU_R08	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	HU	Rating 8	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_IE_R08	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	IE	Rating 8	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_IL_R08	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	IL	Rating 8	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_IT_R08	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	IT	Rating 8	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_JP_R08	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	JP	Rating 8	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_KR_R08	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	KR	Rating 8	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_LT_R08	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	LT	Rating 8	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_LU_R08	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	LU	Rating 8	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_LV_R08	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	LV	Rating 8	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_MT_R08	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	MT	Rating 8	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_NL_R08	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	NL	Rating 8	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_NO_R08	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	NO	Rating 8	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_PL_R08	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	PL	Rating 8	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_PT_R08	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	PT	Rating 8	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_RO_R08	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	RO	Rating 8	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_RU_R08	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	RU	Rating 8	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_SE_R08	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	SE	Rating 8	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_SG_R08	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	SG	Rating 8	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_SI_R08	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	SI	Rating 8	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_SK_R08	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	SK	Rating 8	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_TR_R08	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	TR	Rating 8	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_US_R08	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	US	Rating 8	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMEC_ALL_0106_CT_SLSC_x2_R08	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	Other countries	Rating 8	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_x0_R09	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	Not applicable	Rating 9	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_AT_R09	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	AT	Rating 9	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_AU_R09	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	AU	Rating 9	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_BE_R09	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	BE	Rating 9	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_BG_R09	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	BG	Rating 9	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_BR_R09	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	BR	Rating 9	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_CA_R09	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	CA	Rating 9	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_CH_R09	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	CH	Rating 9	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_CN_R09	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	CN	Rating 9	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_CY_R09	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	CY	Rating 9	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_CZ_R09	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	CZ	Rating 9	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_DE_R09	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	DE	Rating 9	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_DK_R09	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	DK	Rating 9	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_EE_R09	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	EE	Rating 9	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_ES_R09	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	ES	Rating 9	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_FI_R09	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	FI	Rating 9	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_FR_R09	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	FR	Rating 9	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_GB_R09	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	GB	Rating 9	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_GR_R09	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	GR	Rating 9	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_HK_R09	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	HK	Rating 9	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_HR_R09	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	HR	Rating 9	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMEC_ALL_0106_CT_SLSC_HU_R09	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	HU	Rating 9	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_IE_R09	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	IE	Rating 9	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_IL_R09	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	IL	Rating 9	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_IT_R09	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	IT	Rating 9	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_JP_R09	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	JP	Rating 9	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_KR_R09	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	KR	Rating 9	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_LT_R09	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	LT	Rating 9	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_LU_R09	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	LU	Rating 9	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_LV_R09	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	LV	Rating 9	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_MT_R09	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	MT	Rating 9	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_NL_R09	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	NL	Rating 9	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_NO_R09	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	NO	Rating 9	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_PL_R09	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	PL	Rating 9	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_PT_R09	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	PT	Rating 9	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_RO_R09	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	RO	Rating 9	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_RU_R09	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	RU	Rating 9	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_SE_R09	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	SE	Rating 9	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_SG_R09	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	SG	Rating 9	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_SI_R09	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	SI	Rating 9	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_SK_R09	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	SK	Rating 9	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_TR_R09	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	TR	Rating 9	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_US_R09	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	US	Rating 9	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMEC_ALL_0106_CT_SLSC_x2_R09	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	Other countries	Rating 9	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_x0_R10	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	Not applicable	Rating 10	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_AT_R10	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	AT	Rating 10	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_AU_R10	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	AU	Rating 10	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_BE_R10	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	BE	Rating 10	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_BG_R10	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	BG	Rating 10	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_BR_R10	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	BR	Rating 10	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_CA_R10	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	CA	Rating 10	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_CH_R10	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	CH	Rating 10	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_CN_R10	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	CN	Rating 10	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_CY_R10	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	CY	Rating 10	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_CZ_R10	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	CZ	Rating 10	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_DE_R10	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	DE	Rating 10	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_DK_R10	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	DK	Rating 10	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_EE_R10	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	EE	Rating 10	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_ES_R10	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	ES	Rating 10	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_FI_R10	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	FI	Rating 10	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_FR_R10	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	FR	Rating 10	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_GB_R10	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	GB	Rating 10	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_GR_R10	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	GR	Rating 10	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_HK_R10	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	HK	Rating 10	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_HR_R10	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	HR	Rating 10	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMEC_ALL_0106_CT_SLSC_HU_R10	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	HU	Rating 10	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_IE_R10	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	IE	Rating 10	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_IL_R10	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	IL	Rating 10	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_IT_R10	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	IT	Rating 10	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_JP_R10	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	JP	Rating 10	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_KR_R10	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	KR	Rating 10	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_LT_R10	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	LT	Rating 10	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_LU_R10	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	LU	Rating 10	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_LV_R10	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	LV	Rating 10	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_MT_R10	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	MT	Rating 10	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_NL_R10	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	NL	Rating 10	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_NO_R10	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	NO	Rating 10	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_PL_R10	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	PL	Rating 10	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_PT_R10	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	PT	Rating 10	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_RO_R10	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	RO	Rating 10	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_RU_R10	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	RU	Rating 10	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_SE_R10	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	SE	Rating 10	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_SG_R10	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	SG	Rating 10	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_SI_R10	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	SI	Rating 10	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_SK_R10	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	SK	Rating 10	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_TR_R10	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	TR	Rating 10	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_US_R10	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	US	Rating 10	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMEC_ALL_0106_CT_SLSC_x2_R10	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	Other countries	Rating 10	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_x0_R11	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	Not applicable	Rating 11	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_AT_R11	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	AT	Rating 11	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_AU_R11	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	AU	Rating 11	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_BE_R11	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	BE	Rating 11	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_BG_R11	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	BG	Rating 11	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_BR_R11	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	BR	Rating 11	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_CA_R11	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	CA	Rating 11	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_CH_R11	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	CH	Rating 11	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_CN_R11	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	CN	Rating 11	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_CY_R11	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	CY	Rating 11	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_CZ_R11	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	CZ	Rating 11	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_DE_R11	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	DE	Rating 11	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_DK_R11	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	DK	Rating 11	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_EE_R11	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	EE	Rating 11	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_ES_R11	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	ES	Rating 11	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_FI_R11	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	FI	Rating 11	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_FR_R11	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	FR	Rating 11	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_GB_R11	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	GB	Rating 11	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_GR_R11	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	GR	Rating 11	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_HK_R11	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	HK	Rating 11	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_HR_R11	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	HR	Rating 11	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMEC_ALL_0106_CT_SLSC_HU_R11	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	HU	Rating 11	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_IE_R11	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	IE	Rating 11	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_IL_R11	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	IL	Rating 11	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_IT_R11	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	IT	Rating 11	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_JP_R11	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	JP	Rating 11	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_KR_R11	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	KR	Rating 11	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_LT_R11	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	LT	Rating 11	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_LU_R11	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	LU	Rating 11	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_LV_R11	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	LV	Rating 11	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_MT_R11	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	MT	Rating 11	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_NL_R11	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	NL	Rating 11	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_NO_R11	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	NO	Rating 11	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_PL_R11	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	PL	Rating 11	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_PT_R11	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	PT	Rating 11	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_RO_R11	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	RO	Rating 11	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_RU_R11	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	RU	Rating 11	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_SE_R11	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	SE	Rating 11	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_SG_R11	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	SG	Rating 11	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_SI_R11	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	SI	Rating 11	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_SK_R11	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	SK	Rating 11	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_TR_R11	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	TR	Rating 11	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_US_R11	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	US	Rating 11	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMEC_ALL_0106_CT_SLSC_x2_R11	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	Other countries	Rating 11	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_x0_R12	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	Not applicable	Rating 12	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_AT_R12	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	AT	Rating 12	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_AU_R12	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	AU	Rating 12	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_BE_R12	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	BE	Rating 12	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_BG_R12	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	BG	Rating 12	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_BR_R12	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	BR	Rating 12	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_CA_R12	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	CA	Rating 12	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_CH_R12	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	CH	Rating 12	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_CN_R12	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	CN	Rating 12	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_CY_R12	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	CY	Rating 12	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_CZ_R12	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	CZ	Rating 12	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_DE_R12	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	DE	Rating 12	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_DK_R12	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	DK	Rating 12	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_EE_R12	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	EE	Rating 12	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_ES_R12	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	ES	Rating 12	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_FI_R12	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	FI	Rating 12	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_FR_R12	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	FR	Rating 12	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_GB_R12	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	GB	Rating 12	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_GR_R12	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	GR	Rating 12	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_HK_R12	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	HK	Rating 12	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_HR_R12	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	HR	Rating 12	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMEC_ALL_0106_CT_SLSC_HU_R12	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	HU	Rating 12	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_IE_R12	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	IE	Rating 12	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_IL_R12	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	IL	Rating 12	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_IT_R12	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	IT	Rating 12	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_JP_R12	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	JP	Rating 12	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_KR_R12	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	KR	Rating 12	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_LT_R12	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	LT	Rating 12	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_LU_R12	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	LU	Rating 12	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_LV_R12	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	LV	Rating 12	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_MT_R12	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	MT	Rating 12	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_NL_R12	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	NL	Rating 12	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_NO_R12	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	NO	Rating 12	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_PL_R12	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	PL	Rating 12	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_PT_R12	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	PT	Rating 12	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_RO_R12	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	RO	Rating 12	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_RU_R12	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	RU	Rating 12	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_SE_R12	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	SE	Rating 12	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_SG_R12	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	SG	Rating 12	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_SI_R12	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	SI	Rating 12	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_SK_R12	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	SK	Rating 12	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_TR_R12	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	TR	Rating 12	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_US_R12	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	US	Rating 12	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMEC_ALL_0106_CT_SLSC_x2_R13	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	Other countries	Rating 13	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_x0_R13	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	Not applicable	Rating 13	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_AT_R13	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	AT	Rating 13	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_AU_R13	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	AU	Rating 13	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_BE_R13	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	BE	Rating 13	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_BG_R13	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	BG	Rating 13	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_BR_R13	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	BR	Rating 13	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_CA_R13	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	CA	Rating 13	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_CH_R13	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	CH	Rating 13	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_CN_R13	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	CN	Rating 13	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_CY_R13	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	CY	Rating 13	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_CZ_R13	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	CZ	Rating 13	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_DE_R13	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	DE	Rating 13	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_DK_R13	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	DK	Rating 13	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_EE_R13	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	EE	Rating 13	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_ES_R13	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	ES	Rating 13	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_FI_R13	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	FI	Rating 13	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_FR_R13	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	FR	Rating 13	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_GB_R13	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	GB	Rating 13	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_GR_R13	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	GR	Rating 13	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_HK_R13	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	HK	Rating 13	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_HR_R13	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	HR	Rating 13	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMEC_ALL_0106_CT_SLSC_HU_R13	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	HU	Rating 13	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_IE_R13	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	IE	Rating 13	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_IL_R13	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	IL	Rating 13	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_IT_R13	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	IT	Rating 13	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_JP_R13	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	JP	Rating 13	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_KR_R13	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	KR	Rating 13	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_LT_R13	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	LT	Rating 13	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_LU_R13	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	LU	Rating 13	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_LV_R13	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	LV	Rating 13	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_MT_R13	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	MT	Rating 13	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_NL_R13	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	NL	Rating 13	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_NO_R13	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	NO	Rating 13	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_PL_R13	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	PL	Rating 13	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_PT_R13	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	PT	Rating 13	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_RO_R13	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	RO	Rating 13	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_RU_R13	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	RU	Rating 13	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_SE_R13	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	SE	Rating 13	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_SG_R13	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	SG	Rating 13	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_SI_R13	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	SI	Rating 13	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_SK_R13	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	SK	Rating 13	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_TR_R13	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	TR	Rating 13	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_US_R13	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	US	Rating 13	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMEC_ALL_0106_CT_SLSC_x2_R13	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	Other countries	Rating 13	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_x0_R14	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	Not applicable	Rating 14	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_AT_R14	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	AT	Rating 14	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_AU_R14	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	AU	Rating 14	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_BE_R14	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	BE	Rating 14	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_BG_R14	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	BG	Rating 14	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_BR_R14	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	BR	Rating 14	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_CA_R14	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	CA	Rating 14	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_CH_R14	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	CH	Rating 14	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_CN_R14	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	CN	Rating 14	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_CY_R14	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	CY	Rating 14	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_CZ_R14	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	CZ	Rating 14	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_DE_R14	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	DE	Rating 14	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_DK_R14	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	DK	Rating 14	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_EE_R14	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	EE	Rating 14	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_ES_R14	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	ES	Rating 14	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_FI_R14	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	FI	Rating 14	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_FR_R14	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	FR	Rating 14	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_GB_R14	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	GB	Rating 14	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_GR_R14	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	GR	Rating 14	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_HK_R14	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	HK	Rating 14	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_HR_R14	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	HR	Rating 14	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMEC_ALL_0106_CT_SLSC_HU_R14	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	HU	Rating 14	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_IE_R14	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	IE	Rating 14	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_IL_R14	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	IL	Rating 14	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_IT_R14	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	IT	Rating 14	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_JP_R14	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	JP	Rating 14	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_KR_R14	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	KR	Rating 14	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_LT_R14	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	LT	Rating 14	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_LU_R14	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	LU	Rating 14	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_LV_R14	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	LV	Rating 14	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_MT_R14	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	MT	Rating 14	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_NL_R14	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	NL	Rating 14	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_NO_R14	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	NO	Rating 14	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_PL_R14	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	PL	Rating 14	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_PT_R14	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	PT	Rating 14	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_RO_R14	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	RO	Rating 14	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_RU_R14	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	RU	Rating 14	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_SE_R14	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	SE	Rating 14	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_SG_R14	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	SG	Rating 14	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_SI_R14	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	SI	Rating 14	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_SK_R14	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	SK	Rating 14	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_TR_R14	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	TR	Rating 14	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_US_R14	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	US	Rating 14	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMEC_ALL_0106_CT_SLSC_x2_R14	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	Other countries	Rating 14	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_x0_R15	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	Not applicable	Rating 15	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_AT_R15	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	AT	Rating 15	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_AU_R15	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	AU	Rating 15	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_BE_R15	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	BE	Rating 15	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_BG_R15	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	BG	Rating 15	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_BR_R15	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	BR	Rating 15	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_CA_R15	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	CA	Rating 15	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_CH_R15	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	CH	Rating 15	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_CN_R15	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	CN	Rating 15	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_CY_R15	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	CY	Rating 15	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_CZ_R15	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	CZ	Rating 15	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_DE_R15	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	DE	Rating 15	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_DK_R15	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	DK	Rating 15	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_EE_R15	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	EE	Rating 15	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_ES_R15	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	ES	Rating 15	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_FI_R15	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	FI	Rating 15	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_FR_R15	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	FR	Rating 15	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_GB_R15	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	GB	Rating 15	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_GR_R15	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	GR	Rating 15	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_HK_R15	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	HK	Rating 15	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_HR_R15	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	HR	Rating 15	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMEC_ALL_0106_CT_SLSC_HU_R15	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	HU	Rating 15	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_IE_R15	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	IE	Rating 15	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_IL_R15	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	IL	Rating 15	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_IT_R15	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	IT	Rating 15	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_JP_R15	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	JP	Rating 15	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_KR_R15	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	KR	Rating 15	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_LT_R15	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	LT	Rating 15	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_LU_R15	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	LU	Rating 15	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_LV_R15	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	LV	Rating 15	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_MT_R15	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	MT	Rating 15	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_NL_R15	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	NL	Rating 15	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_NO_R15	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	NO	Rating 15	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_PL_R15	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	PL	Rating 15	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_PT_R15	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	PT	Rating 15	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_RO_R15	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	RO	Rating 15	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_RU_R15	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	RU	Rating 15	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_SE_R15	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	SE	Rating 15	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_SG_R15	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	SG	Rating 15	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_SI_R15	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	SI	Rating 15	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_SK_R15	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	SK	Rating 15	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_TR_R15	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	TR	Rating 15	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_US_R15	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	US	Rating 15	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMEC_ALL_0106_CT_SLSC_x2_R15	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	Other countries	Rating 15	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_x0_R16	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	Not applicable	Rating 16	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_AT_R16	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	AT	Rating 16	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_AU_R16	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	AU	Rating 16	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_BE_R16	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	BE	Rating 16	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_BG_R16	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	BG	Rating 16	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_BR_R16	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	BR	Rating 16	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_CA_R16	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	CA	Rating 16	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_CH_R16	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	CH	Rating 16	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_CN_R16	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	CN	Rating 16	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_CY_R16	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	CY	Rating 16	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_CZ_R16	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	CZ	Rating 16	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_DE_R16	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	DE	Rating 16	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_DK_R16	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	DK	Rating 16	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_EE_R16	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	EE	Rating 16	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_ES_R16	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	ES	Rating 16	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_FI_R16	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	FI	Rating 16	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_FR_R16	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	FR	Rating 16	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_GB_R16	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	GB	Rating 16	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_GR_R16	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	GR	Rating 16	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_HK_R16	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	HK	Rating 16	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_HR_R16	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	HR	Rating 16	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMEC_ALL_0106_CT_SLSC_HU_R16	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	HU	Rating 16	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_IE_R16	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	IE	Rating 16	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_IL_R16	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	IL	Rating 16	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_IT_R16	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	IT	Rating 16	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_JP_R16	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	JP	Rating 16	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_KR_R16	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	KR	Rating 16	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_LT_R16	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	LT	Rating 16	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_LU_R16	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	LU	Rating 16	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_LV_R16	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	LV	Rating 16	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_MT_R16	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	MT	Rating 16	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_NL_R16	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	NL	Rating 16	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_NO_R16	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	NO	Rating 16	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_PL_R16	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	PL	Rating 16	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_PT_R16	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	PT	Rating 16	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_RO_R16	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	RO	Rating 16	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_RU_R16	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	RU	Rating 16	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_SE_R16	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	SE	Rating 16	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_SG_R16	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	SG	Rating 16	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_SI_R16	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	SI	Rating 16	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_SK_R16	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	SK	Rating 16	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_TR_R16	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	TR	Rating 16	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_US_R16	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	US	Rating 16	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMEC_ALL_0106_CT_SLSC_x2_R16	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	Other countries	Rating 16	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_x0_R17	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	Not applicable	Rating 17	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_AT_R17	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	AT	Rating 17	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_AU_R17	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	AU	Rating 17	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_BE_R17	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	BE	Rating 17	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_BG_R17	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	BG	Rating 17	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_BR_R17	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	BR	Rating 17	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_CA_R17	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	CA	Rating 17	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_CH_R17	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	CH	Rating 17	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_CN_R17	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	CN	Rating 17	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_CY_R17	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	CY	Rating 17	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_CZ_R17	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	CZ	Rating 17	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_DE_R17	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	DE	Rating 17	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_DK_R17	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	DK	Rating 17	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_EE_R17	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	EE	Rating 17	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_ES_R17	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	ES	Rating 17	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_FI_R17	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	FI	Rating 17	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_FR_R17	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	FR	Rating 17	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_GB_R17	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	GB	Rating 17	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_GR_R17	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	GR	Rating 17	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_HK_R17	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	HK	Rating 17	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_HR_R17	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	HR	Rating 17	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMEC_ALL_0106_CT_SLSC_HU_R17	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	HU	Rating 17	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_IE_R17	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	IE	Rating 17	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_IL_R17	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	IL	Rating 17	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_IT_R17	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	IT	Rating 17	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_JP_R17	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	JP	Rating 17	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_KR_R17	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	KR	Rating 17	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_LT_R17	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	LT	Rating 17	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_LU_R17	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	LU	Rating 17	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_LV_R17	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	LV	Rating 17	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_MT_R17	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	MT	Rating 17	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_NL_R17	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	NL	Rating 17	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_NO_R17	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	NO	Rating 17	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_PL_R17	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	PL	Rating 17	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_PT_R17	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	PT	Rating 17	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_RO_R17	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	RO	Rating 17	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_RU_R17	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	RU	Rating 17	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_SE_R17	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	SE	Rating 17	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_SG_R17	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	SG	Rating 17	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_SI_R17	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	SI	Rating 17	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_SK_R17	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	SK	Rating 17	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_TR_R17	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	TR	Rating 17	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_US_R17	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	US	Rating 17	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMEC_ALL_0106_CT_SLSC_x2_R17	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	Other countries	Rating 17	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_x0_R18	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	Not applicable	Rating 18	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_AT_R18	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	AT	Rating 18	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_AU_R18	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	AU	Rating 18	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_BE_R18	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	BE	Rating 18	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_BG_R18	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	BG	Rating 18	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_BR_R18	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	BR	Rating 18	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_CA_R18	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	CA	Rating 18	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_CH_R18	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	CH	Rating 18	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_CN_R18	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	CN	Rating 18	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_CY_R18	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	CY	Rating 18	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_CZ_R18	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	CZ	Rating 18	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_DE_R18	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	DE	Rating 18	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_DK_R18	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	DK	Rating 18	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_EE_R18	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	EE	Rating 18	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_ES_R18	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	ES	Rating 18	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_FI_R18	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	FI	Rating 18	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_FR_R18	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	FR	Rating 18	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_GB_R18	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	GB	Rating 18	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_GR_R18	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	GR	Rating 18	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_HK_R18	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	HK	Rating 18	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_HR_R18	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	HR	Rating 18	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMEC_ALL_0106_CT_SLSC_HU_R18	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	HU	Rating 18	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_IE_R18	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	IE	Rating 18	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_IL_R18	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	IL	Rating 18	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_IT_R18	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	IT	Rating 18	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_JP_R18	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	JP	Rating 18	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_KR_R18	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	KR	Rating 18	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_LT_R18	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	LT	Rating 18	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_LU_R18	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	LU	Rating 18	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_LV_R18	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	LV	Rating 18	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_MT_R18	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	MT	Rating 18	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_NL_R18	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	NL	Rating 18	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_NO_R18	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	NO	Rating 18	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_PL_R18	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	PL	Rating 18	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_PT_R18	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	PT	Rating 18	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_RO_R18	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	RO	Rating 18	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_RU_R18	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	RU	Rating 18	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_SE_R18	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	SE	Rating 18	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_SG_R18	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	SG	Rating 18	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_SI_R18	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	SI	Rating 18	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_SK_R18	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	SK	Rating 18	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_TR_R18	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	TR	Rating 18	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_US_R18	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	US	Rating 18	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMEC_ALL_0106_CT_SLSC_x2_R18	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	Other countries	Rating 18	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_x0_R19	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	Not applicable	Rating 19	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_AT_R19	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	AT	Rating 19	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_AU_R19	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	AU	Rating 19	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_BE_R19	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	BE	Rating 19	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_BG_R19	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	BG	Rating 19	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_BR_R19	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	BR	Rating 19	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_CA_R19	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	CA	Rating 19	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_CH_R19	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	CH	Rating 19	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_CN_R19	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	CN	Rating 19	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_CY_R19	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	CY	Rating 19	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_CZ_R19	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	CZ	Rating 19	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_DE_R19	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	DE	Rating 19	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_DK_R19	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	DK	Rating 19	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_EE_R19	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	EE	Rating 19	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_ES_R19	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	ES	Rating 19	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_FI_R19	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	FI	Rating 19	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_FR_R19	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	FR	Rating 19	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_GB_R19	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	GB	Rating 19	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_GR_R19	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	GR	Rating 19	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_HK_R19	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	HK	Rating 19	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_HR_R19	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	HR	Rating 19	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMEC_ALL_0106_CT_SLSC_HU_R19	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	HU	Rating 19	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_IE_R19	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	IE	Rating 19	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_IL_R19	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	IL	Rating 19	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_IT_R19	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	IT	Rating 19	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_JP_R19	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	JP	Rating 19	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_KR_R19	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	KR	Rating 19	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_LT_R19	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	LT	Rating 19	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_LU_R19	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	LU	Rating 19	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_LV_R19	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	LV	Rating 19	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_MT_R19	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	MT	Rating 19	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_NL_R19	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	NL	Rating 19	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_NO_R19	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	NO	Rating 19	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_PL_R19	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	PL	Rating 19	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_PT_R19	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	PT	Rating 19	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_RO_R19	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	RO	Rating 19	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_RU_R19	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	RU	Rating 19	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_SE_R19	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	SE	Rating 19	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_SG_R19	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	SG	Rating 19	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_SI_R19	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	SI	Rating 19	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_SK_R19	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	SK	Rating 19	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_TR_R19	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	TR	Rating 19	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_US_R19	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	US	Rating 19	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMEC_ALL_0106_CT_SLSC_x2_R19	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	Other countries	Rating 19	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_x0_R20	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	Not applicable	Rating 20	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_AT_R20	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	AT	Rating 20	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_AU_R20	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	AU	Rating 20	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_BE_R20	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	BE	Rating 20	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_BG_R20	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	BG	Rating 20	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_BR_R20	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	BR	Rating 20	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_CA_R20	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	CA	Rating 20	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_CH_R20	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	CH	Rating 20	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_CN_R20	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	CN	Rating 20	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_CY_R20	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	CY	Rating 20	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_CZ_R20	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	CZ	Rating 20	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_DE_R20	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	DE	Rating 20	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_DK_R20	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	DK	Rating 20	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_EE_R20	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	EE	Rating 20	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_ES_R20	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	ES	Rating 20	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_FI_R20	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	FI	Rating 20	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_FR_R20	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	FR	Rating 20	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_GB_R20	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	GB	Rating 20	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_GR_R20	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	GR	Rating 20	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_HK_R20	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	HK	Rating 20	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_HR_R20	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	HR	Rating 20	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMEC_ALL_0106_CT_SLSC_HU_R20	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	HU	Rating 20	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_IE_R20	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	IE	Rating 20	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_IL_R20	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	IL	Rating 20	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_IT_R20	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	IT	Rating 20	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_JP_R20	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	JP	Rating 20	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_KR_R20	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	KR	Rating 20	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_LT_R20	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	LT	Rating 20	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_LU_R20	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	LU	Rating 20	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_LV_R20	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	LV	Rating 20	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_MT_R20	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	MT	Rating 20	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_NL_R20	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	NL	Rating 20	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_NO_R20	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	NO	Rating 20	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_PL_R20	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	PL	Rating 20	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_PT_R20	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	PT	Rating 20	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_RO_R20	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	RO	Rating 20	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_RU_R20	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	RU	Rating 20	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_SE_R20	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	SE	Rating 20	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_SG_R20	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	SG	Rating 20	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_SI_R20	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	SI	Rating 20	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_SK_R20	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	SK	Rating 20	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_TR_R20	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	TR	Rating 20	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_US_R20	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	US	Rating 20	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMEC_ALL_0106_CT_SLSC_x2_R20	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	Other countries	Rating 20	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_x0_R21	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	Not applicable	Rating 21	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_AT_R21	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	AT	Rating 21	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_AU_R21	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	AU	Rating 21	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_BE_R21	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	BE	Rating 21	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_BG_R21	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	BG	Rating 21	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_BR_R21	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	BR	Rating 21	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_CA_R21	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	CA	Rating 21	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_CH_R21	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	CH	Rating 21	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_CN_R21	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	CN	Rating 21	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_CY_R21	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	CY	Rating 21	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_CZ_R21	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	CZ	Rating 21	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_DE_R21	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	DE	Rating 21	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_DK_R21	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	DK	Rating 21	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_EE_R21	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	EE	Rating 21	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_ES_R21	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	ES	Rating 21	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_FI_R21	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	FI	Rating 21	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_FR_R21	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	FR	Rating 21	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_GB_R21	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	GB	Rating 21	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_GR_R21	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	GR	Rating 21	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_HK_R21	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	HK	Rating 21	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_HR_R21	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	HR	Rating 21	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMEC_ALL_0106_CT_SLSC_HU_R21	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	HU	Rating 21	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_IE_R21	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	IE	Rating 21	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_IL_R21	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	IL	Rating 21	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_IT_R21	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	IT	Rating 21	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_JP_R21	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	JP	Rating 21	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_KR_R21	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	KR	Rating 21	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_LT_R21	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	LT	Rating 21	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_LU_R21	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	LU	Rating 21	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_LV_R21	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	LV	Rating 21	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_MT_R21	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	MT	Rating 21	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_NL_R21	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	NL	Rating 21	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_NO_R21	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	NO	Rating 21	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_PL_R21	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	PL	Rating 21	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_PT_R21	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	PT	Rating 21	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_RO_R21	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	RO	Rating 21	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_RU_R21	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	RU	Rating 21	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_SE_R21	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	SE	Rating 21	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_SG_R21	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	SG	Rating 21	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_SI_R21	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	SI	Rating 21	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_SK_R21	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	SK	Rating 21	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_TR_R21	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	TR	Rating 21	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_US_R21	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	US	Rating 21	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMEC_ALL_0106_CT_SLSC_x2_R21	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	Other countries	Rating 21	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_x0_R22	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	Not applicable	Rating 22	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_AT_R22	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	AT	Rating 22	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_AU_R22	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	AU	Rating 22	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_BE_R22	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	BE	Rating 22	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_BG_R22	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	BG	Rating 22	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_BR_R22	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	BR	Rating 22	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_CA_R22	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	CA	Rating 22	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_CH_R22	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	CH	Rating 22	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_CN_R22	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	CN	Rating 22	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_CY_R22	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	CY	Rating 22	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_CZ_R22	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	CZ	Rating 22	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_DE_R22	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	DE	Rating 22	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_DK_R22	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	DK	Rating 22	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_EE_R22	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	EE	Rating 22	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_ES_R22	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	ES	Rating 22	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_FI_R22	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	FI	Rating 22	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_FR_R22	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	FR	Rating 22	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_GB_R22	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	GB	Rating 22	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_GR_R22	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	GR	Rating 22	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_HK_R22	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	HK	Rating 22	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_HR_R22	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	HR	Rating 22	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMEC_ALL_0106_CT_SLSC_HU_R22	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	HU	Rating 22	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_IE_R22	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	IE	Rating 22	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_IL_R22	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	IL	Rating 22	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_IT_R22	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	IT	Rating 22	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_JP_R22	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	JP	Rating 22	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_KR_R22	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	KR	Rating 22	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_LT_R22	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	LT	Rating 22	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_LU_R22	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	LU	Rating 22	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_LV_R22	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	LV	Rating 22	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_MT_R22	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	MT	Rating 22	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_NL_R22	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	NL	Rating 22	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_NO_R22	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	NO	Rating 22	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_PL_R22	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	PL	Rating 22	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_PT_R22	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	PT	Rating 22	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_RO_R22	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	RO	Rating 22	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_RU_R22	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	RU	Rating 22	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_SE_R22	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	SE	Rating 22	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_SG_R22	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	SG	Rating 22	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_SI_R22	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	SI	Rating 22	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_SK_R22	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	SK	Rating 22	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_TR_R22	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	TR	Rating 22	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_US_R22	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	US	Rating 22	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMEC_ALL_0106_CT_SLSC_x2_R22	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	Other countries	Rating 22	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_x0_R23	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	Not applicable	Rating 23	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_AT_R23	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	AT	Rating 23	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_AU_R23	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	AU	Rating 23	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_BE_R23	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	BE	Rating 23	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_BG_R23	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	BG	Rating 23	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_BR_R23	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	BR	Rating 23	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_CA_R23	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	CA	Rating 23	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_CH_R23	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	CH	Rating 23	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_CN_R23	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	CN	Rating 23	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_CY_R23	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	CY	Rating 23	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_CZ_R23	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	CZ	Rating 23	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_DE_R23	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	DE	Rating 23	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_DK_R23	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	DK	Rating 23	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_EE_R23	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	EE	Rating 23	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_ES_R23	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	ES	Rating 23	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_FI_R23	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	FI	Rating 23	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_FR_R23	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	FR	Rating 23	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_GB_R23	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	GB	Rating 23	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_GR_R23	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	GR	Rating 23	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_HK_R23	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	HK	Rating 23	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_HR_R23	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	HR	Rating 23	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMEC_ALL_0106_CT_SLSC_HU_R23	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	HU	Rating 23	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_IE_R23	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	IE	Rating 23	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_IL_R23	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	IL	Rating 23	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_IT_R23	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	IT	Rating 23	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_JP_R23	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	JP	Rating 23	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_KR_R23	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	KR	Rating 23	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_LT_R23	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	LT	Rating 23	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_LU_R23	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	LU	Rating 23	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_LV_R23	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	LV	Rating 23	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_MT_R23	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	MT	Rating 23	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_NL_R23	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	NL	Rating 23	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_NO_R23	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	NO	Rating 23	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_PL_R23	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	PL	Rating 23	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_PT_R23	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	PT	Rating 23	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_RO_R23	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	RO	Rating 23	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_RU_R23	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	RU	Rating 23	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_SE_R23	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	SE	Rating 23	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_SG_R23	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	SG	Rating 23	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_SI_R23	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	SI	Rating 23	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_SK_R23	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	SK	Rating 23	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_TR_R23	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	TR	Rating 23	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_US_R23	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	US	Rating 23	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMEC_ALL_0106_CT_SLSC_x2_R23	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	Other countries	Rating 23	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_x0_R24	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	Not applicable	Rating 24	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_AT_R24	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	AT	Rating 24	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_AU_R24	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	AU	Rating 24	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_BE_R24	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	BE	Rating 24	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_BG_R24	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	BG	Rating 24	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_BR_R24	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	BR	Rating 24	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_CA_R24	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	CA	Rating 24	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_CH_R24	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	CH	Rating 24	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_CN_R24	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	CN	Rating 24	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_CY_R24	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	CY	Rating 24	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_CZ_R24	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	CZ	Rating 24	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_DE_R24	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	DE	Rating 24	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_DK_R24	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	DK	Rating 24	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_EE_R24	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	EE	Rating 24	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_ES_R24	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	ES	Rating 24	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_FI_R24	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	FI	Rating 24	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_FR_R24	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	FR	Rating 24	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_GB_R24	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	GB	Rating 24	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_GR_R24	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	GR	Rating 24	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_HK_R24	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	HK	Rating 24	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_HR_R24	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	HR	Rating 24	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMEC_ALL_0106_CT_SLSC_HU_R24	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	HU	Rating 24	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_IE_R24	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	IE	Rating 24	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_IL_R24	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	IL	Rating 24	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_IT_R24	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	IT	Rating 24	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_JP_R24	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	JP	Rating 24	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_KR_R24	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	KR	Rating 24	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_LT_R24	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	LT	Rating 24	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_LU_R24	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	LU	Rating 24	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_LV_R24	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	LV	Rating 24	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_MT_R24	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	MT	Rating 24	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_NL_R24	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	NL	Rating 24	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_NO_R24	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	NO	Rating 24	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_PL_R24	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	PL	Rating 24	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_PT_R24	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	PT	Rating 24	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_RO_R24	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	RO	Rating 24	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_RU_R24	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	RU	Rating 24	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_SE_R24	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	SE	Rating 24	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_SG_R24	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	SG	Rating 24	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_SI_R24	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	SI	Rating 24	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_SK_R24	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	SK	Rating 24	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_TR_R24	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	TR	Rating 24	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_US_R24	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	US	Rating 24	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMEC_ALL_0106_CT_SLSC_x2_R24	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	Other countries	Rating 24	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_x0_R25	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	Not applicable	Rating 25	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_AT_R25	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	AT	Rating 25	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_AU_R25	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	AU	Rating 25	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_BE_R25	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	BE	Rating 25	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_BG_R25	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	BG	Rating 25	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_BR_R25	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	BR	Rating 25	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_CA_R25	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	CA	Rating 25	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_CH_R25	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	CH	Rating 25	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_CN_R25	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	CN	Rating 25	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_CY_R25	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	CY	Rating 25	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_CZ_R25	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	CZ	Rating 25	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_DE_R25	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	DE	Rating 25	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_DK_R25	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	DK	Rating 25	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_EE_R25	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	EE	Rating 25	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_ES_R25	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	ES	Rating 25	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_FI_R25	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	FI	Rating 25	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_FR_R25	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	FR	Rating 25	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_GB_R25	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	GB	Rating 25	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_GR_R25	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	GR	Rating 25	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_HK_R25	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	HK	Rating 25	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_HR_R25	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	HR	Rating 25	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMEC_ALL_0106_CT_SLSC_HU_R25	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	HU	Rating 25	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_IE_R25	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	IE	Rating 25	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_IL_R25	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	IL	Rating 25	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_IT_R25	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	IT	Rating 25	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_JP_R25	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	JP	Rating 25	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_KR_R25	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	KR	Rating 25	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_LT_R25	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	LT	Rating 25	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_LU_R25	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	LU	Rating 25	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_LV_R25	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	LV	Rating 25	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_MT_R25	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	MT	Rating 25	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_NL_R25	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	NL	Rating 25	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_NO_R25	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	NO	Rating 25	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_PL_R25	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	PL	Rating 25	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_PT_R25	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	PT	Rating 25	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_RO_R25	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	RO	Rating 25	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_RU_R25	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	RU	Rating 25	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_SE_R25	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	SE	Rating 25	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_SG_R25	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	SG	Rating 25	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_SI_R25	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	SI	Rating 25	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_SK_R25	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	SK	Rating 25	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_TR_R25	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	TR	Rating 25	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_US_R25	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	US	Rating 25	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMEC_ALL_0106_CT_SLSC_x2_R25	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	Other countries	Rating 25	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_x0_R26	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	Not applicable	Rating 26	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_AT_R26	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	AT	Rating 26	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_AU_R26	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	AU	Rating 26	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_BE_R26	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	BE	Rating 26	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_BG_R26	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	BG	Rating 26	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_BR_R26	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	BR	Rating 26	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_CA_R26	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	CA	Rating 26	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_CH_R26	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	CH	Rating 26	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_CN_R26	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	CN	Rating 26	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_CY_R26	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	CY	Rating 26	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_CZ_R26	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	CZ	Rating 26	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_DE_R26	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	DE	Rating 26	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_DK_R26	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	DK	Rating 26	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_EE_R26	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	EE	Rating 26	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_ES_R26	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	ES	Rating 26	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_FI_R26	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	FI	Rating 26	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_FR_R26	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	FR	Rating 26	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_GB_R26	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	GB	Rating 26	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_GR_R26	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	GR	Rating 26	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_HK_R26	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	HK	Rating 26	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_HR_R26	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	HR	Rating 26	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMEC_ALL_0106_CT_SLSC_HU_R26	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	HU	Rating 26	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_IE_R26	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	IE	Rating 26	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_IL_R26	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	IL	Rating 26	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_IT_R26	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	IT	Rating 26	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_JP_R26	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	JP	Rating 26	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_KR_R26	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	KR	Rating 26	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_LT_R26	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	LT	Rating 26	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_LU_R26	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	LU	Rating 26	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_LV_R26	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	LV	Rating 26	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_MT_R26	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	MT	Rating 26	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_NL_R26	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	NL	Rating 26	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_NO_R26	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	NO	Rating 26	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_PL_R26	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	PL	Rating 26	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_PT_R26	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	PT	Rating 26	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_RO_R26	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	RO	Rating 26	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_RU_R26	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	RU	Rating 26	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_SE_R26	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	SE	Rating 26	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_SG_R26	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	SG	Rating 26	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_SI_R26	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	SI	Rating 26	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_SK_R26	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	SK	Rating 26	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_TR_R26	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	TR	Rating 26	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_US_R26	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	US	Rating 26	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMEC_ALL_0106_CT_SLSC_x2_R26	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	Other countries	Rating 26	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_x0_R27	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	Not applicable	Rating 27	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_AT_R27	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	AT	Rating 27	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_AU_R27	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	AU	Rating 27	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_BE_R27	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	BE	Rating 27	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_BG_R27	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	BG	Rating 27	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_BR_R27	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	BR	Rating 27	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_CA_R27	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	CA	Rating 27	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_CH_R27	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	CH	Rating 27	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_CN_R27	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	CN	Rating 27	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_CY_R27	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	CY	Rating 27	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_CZ_R27	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	CZ	Rating 27	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_DE_R27	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	DE	Rating 27	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_DK_R27	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	DK	Rating 27	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_EE_R27	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	EE	Rating 27	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_ES_R27	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	ES	Rating 27	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_FI_R27	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	FI	Rating 27	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_FR_R27	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	FR	Rating 27	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_GB_R27	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	GB	Rating 27	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_GR_R27	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	GR	Rating 27	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_HK_R27	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	HK	Rating 27	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_HR_R27	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	HR	Rating 27	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMEC_ALL_0106_CT_SLSC_HU_R27	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	HU	Rating 27	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_IE_R27	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	IE	Rating 27	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_IL_R27	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	IL	Rating 27	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_IT_R27	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	IT	Rating 27	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_JP_R27	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	JP	Rating 27	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_KR_R27	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	KR	Rating 27	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_LT_R27	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	LT	Rating 27	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_LU_R27	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	LU	Rating 27	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_LV_R27	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	LV	Rating 27	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_MT_R27	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	MT	Rating 27	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_NL_R27	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	NL	Rating 27	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_NO_R27	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	NO	Rating 27	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_PL_R27	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	PL	Rating 27	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_PT_R27	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	PT	Rating 27	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_RO_R27	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	RO	Rating 27	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_RU_R27	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	RU	Rating 27	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_SE_R27	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	SE	Rating 27	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_SG_R27	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	SG	Rating 27	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_SI_R27	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	SI	Rating 27	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_SK_R27	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	SK	Rating 27	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_TR_R27	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	TR	Rating 27	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_US_R27	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	US	Rating 27	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMEC_ALL_0106_CT_SLSC_x2_R27	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	Other countries	Rating 27	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_x0_R28	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	Not applicable	Rating 28	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_AT_R28	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	AT	Rating 28	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_AU_R28	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	AU	Rating 28	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_BE_R28	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	BE	Rating 28	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_BG_R28	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	BG	Rating 28	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_BR_R28	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	BR	Rating 28	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_CA_R28	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	CA	Rating 28	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_CH_R28	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	CH	Rating 28	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_CN_R28	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	CN	Rating 28	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_CY_R28	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	CY	Rating 28	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_CZ_R28	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	CZ	Rating 28	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_DE_R28	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	DE	Rating 28	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_DK_R28	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	DK	Rating 28	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_EE_R28	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	EE	Rating 28	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_ES_R28	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	ES	Rating 28	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_FI_R28	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	FI	Rating 28	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_FR_R28	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	FR	Rating 28	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_GB_R28	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	GB	Rating 28	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_GR_R28	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	GR	Rating 28	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_HK_R28	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	HK	Rating 28	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_HR_R28	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	HR	Rating 28	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMEC_ALL_0106_CT_SLSC_HU_R28	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	HU	Rating 28	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_IE_R28	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	IE	Rating 28	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_IL_R28	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	IL	Rating 28	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_IT_R28	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	IT	Rating 28	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_JP_R28	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	JP	Rating 28	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_KR_R28	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	KR	Rating 28	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_LT_R28	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	LT	Rating 28	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_LU_R28	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	LU	Rating 28	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_LV_R28	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	LV	Rating 28	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_MT_R28	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	MT	Rating 28	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_NL_R28	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	NL	Rating 28	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_NO_R28	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	NO	Rating 28	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_PL_R28	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	PL	Rating 28	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_PT_R28	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	PT	Rating 28	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_RO_R28	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	RO	Rating 28	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_RU_R28	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	RU	Rating 28	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_SE_R28	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	SE	Rating 28	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_SG_R28	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	SG	Rating 28	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_SI_R28	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	SI	Rating 28	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_SK_R28	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	SK	Rating 28	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_TR_R28	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	TR	Rating 28	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_US_R28	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	US	Rating 28	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMEC_ALL_0106_CT_SLSC_x2_R28	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	Other countries	Rating 28	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_x0_R29	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	Not applicable	Rating 29	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_AT_R29	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	AT	Rating 29	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_AU_R29	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	AU	Rating 29	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_BE_R29	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	BE	Rating 29	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_BG_R29	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	BG	Rating 29	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_BR_R29	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	BR	Rating 29	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_CA_R29	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	CA	Rating 29	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_CH_R29	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	CH	Rating 29	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_CN_R29	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	CN	Rating 29	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_CY_R29	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	CY	Rating 29	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_CZ_R29	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	CZ	Rating 29	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_DE_R29	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	DE	Rating 29	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_DK_R29	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	DK	Rating 29	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_EE_R29	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	EE	Rating 29	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_ES_R29	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	ES	Rating 29	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_FI_R29	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	FI	Rating 29	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_FR_R29	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	FR	Rating 29	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_GB_R29	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	GB	Rating 29	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_GR_R29	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	GR	Rating 29	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_HK_R29	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	HK	Rating 29	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_HR_R29	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	HR	Rating 29	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMEC_ALL_0106_CT_SLSC_HU_R29	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	HU	Rating 29	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_IE_R29	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	IE	Rating 29	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_IL_R29	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	IL	Rating 29	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_IT_R29	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	IT	Rating 29	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_JP_R29	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	JP	Rating 29	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_KR_R29	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	KR	Rating 29	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_LT_R29	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	LT	Rating 29	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_LU_R29	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	LU	Rating 29	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_LV_R29	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	LV	Rating 29	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_MT_R29	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	MT	Rating 29	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_NL_R29	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	NL	Rating 29	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_NO_R29	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	NO	Rating 29	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_PL_R29	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	PL	Rating 29	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_PT_R29	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	PT	Rating 29	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_RO_R29	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	RO	Rating 29	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_RU_R29	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	RU	Rating 29	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_SE_R29	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	SE	Rating 29	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_SG_R29	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	SG	Rating 29	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_SI_R29	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	SI	Rating 29	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_SK_R29	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	SK	Rating 29	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_TR_R29	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	TR	Rating 29	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_US_R29	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	US	Rating 29	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMEC_ALL_0106_CT_SLSC_x2_R29	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	Other countries	Rating 29	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_x0_R30	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	Not applicable	Rating 30	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_AT_R30	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	AT	Rating 30	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_AU_R30	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	AU	Rating 30	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_BE_R30	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	BE	Rating 30	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_BG_R30	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	BG	Rating 30	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_BR_R30	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	BR	Rating 30	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_CA_R30	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	CA	Rating 30	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_CH_R30	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	CH	Rating 30	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_CN_R30	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	CN	Rating 30	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_CY_R30	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	CY	Rating 30	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_CZ_R30	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	CZ	Rating 30	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_DE_R30	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	DE	Rating 30	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_DK_R30	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	DK	Rating 30	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_EE_R30	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	EE	Rating 30	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_ES_R30	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	ES	Rating 30	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_FI_R30	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	FI	Rating 30	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_FR_R30	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	FR	Rating 30	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_GB_R30	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	GB	Rating 30	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_GR_R30	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	GR	Rating 30	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_HK_R30	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	HK	Rating 30	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_HR_R30	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	HR	Rating 30	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMEC_ALL_0106_CT_SLSC_HU_R30	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	HU	Rating 30	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_IE_R30	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	IE	Rating 30	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_IL_R30	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	IL	Rating 30	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_IT_R30	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	IT	Rating 30	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_JP_R30	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	JP	Rating 30	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_KR_R30	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	KR	Rating 30	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_LT_R30	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	LT	Rating 30	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_LU_R30	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	LU	Rating 30	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_LV_R30	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	LV	Rating 30	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_MT_R30	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	MT	Rating 30	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_NL_R30	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	NL	Rating 30	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_NO_R30	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	NO	Rating 30	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_PL_R30	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	PL	Rating 30	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_PT_R30	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	PT	Rating 30	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_RO_R30	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	RO	Rating 30	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_RU_R30	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	RU	Rating 30	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_SE_R30	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	SE	Rating 30	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_SG_R30	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	SG	Rating 30	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_SI_R30	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	SI	Rating 30	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_SK_R30	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	SK	Rating 30	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_TR_R30	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	TR	Rating 30	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_US_R30	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	US	Rating 30	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMEC_ALL_0106_CT_SLSC_x2_R30	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	Other countries	Rating 30	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_x0_R31	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	Not applicable	Rating 31	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_AT_R31	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	AT	Rating 31	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_AU_R31	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	AU	Rating 31	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_BE_R31	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	BE	Rating 31	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_BG_R31	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	BG	Rating 31	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_BR_R31	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	BR	Rating 31	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_CA_R31	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	CA	Rating 31	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_CH_R31	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	CH	Rating 31	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_CN_R31	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	CN	Rating 31	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_CY_R31	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	CY	Rating 31	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_CZ_R31	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	CZ	Rating 31	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_DE_R31	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	DE	Rating 31	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_DK_R31	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	DK	Rating 31	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_EE_R31	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	EE	Rating 31	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_ES_R31	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	ES	Rating 31	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_FI_R31	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	FI	Rating 31	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_FR_R31	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	FR	Rating 31	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_GB_R31	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	GB	Rating 31	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_GR_R31	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	GR	Rating 31	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_HK_R31	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	HK	Rating 31	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_HR_R31	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	HR	Rating 31	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMEC_ALL_0106_CT_SLSC_HU_R31	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	HU	Rating 31	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_IE_R31	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	IE	Rating 31	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_IL_R31	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	IL	Rating 31	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_IT_R31	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	IT	Rating 31	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_JP_R31	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	JP	Rating 31	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_KR_R31	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	KR	Rating 31	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_LT_R31	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	LT	Rating 31	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_LU_R31	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	LU	Rating 31	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_LV_R31	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	LV	Rating 31	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_MT_R31	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	MT	Rating 31	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_NL_R31	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	NL	Rating 31	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_NO_R31	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	NO	Rating 31	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_PL_R31	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	PL	Rating 31	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_PT_R31	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	PT	Rating 31	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_RO_R31	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	RO	Rating 31	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_RU_R31	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	RU	Rating 31	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_SE_R31	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	SE	Rating 31	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_SG_R31	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	SG	Rating 31	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_SI_R31	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	SI	Rating 31	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_SK_R31	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	SK	Rating 31	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_TR_R31	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	TR	Rating 31	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_US_R31	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	US	Rating 31	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMEC_ALL_0106_CT_SLSC_x2_R31	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	Other countries	Rating 31	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_x0_R32	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	Not applicable	Rating 32	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_AT_R32	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	AT	Rating 32	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_AU_R32	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	AU	Rating 32	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_BE_R32	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	BE	Rating 32	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_BG_R32	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	BG	Rating 32	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_BR_R32	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	BR	Rating 32	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_CA_R32	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	CA	Rating 32	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_CH_R32	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	CH	Rating 32	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_CN_R32	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	CN	Rating 32	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_CY_R32	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	CY	Rating 32	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_CZ_R32	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	CZ	Rating 32	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_DE_R32	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	DE	Rating 32	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_DK_R32	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	DK	Rating 32	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_EE_R32	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	EE	Rating 32	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_ES_R32	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	ES	Rating 32	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_FI_R32	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	FI	Rating 32	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_FR_R32	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	FR	Rating 32	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_GB_R32	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	GB	Rating 32	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_GR_R32	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	GR	Rating 32	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_HK_R32	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	HK	Rating 32	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_HR_R32	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	HR	Rating 32	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMEC_ALL_0106_CT_SLSC_HU_R32	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	HU	Rating 32	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_IE_R32	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	IE	Rating 32	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_IL_R32	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	IL	Rating 32	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_IT_R32	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	IT	Rating 32	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_JP_R32	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	JP	Rating 32	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_KR_R32	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	KR	Rating 32	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_LT_R32	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	LT	Rating 32	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_LU_R32	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	LU	Rating 32	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_LV_R32	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	LV	Rating 32	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_MT_R32	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	MT	Rating 32	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_NL_R32	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	NL	Rating 32	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_NO_R32	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	NO	Rating 32	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_PL_R32	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	PL	Rating 32	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_PT_R32	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	PT	Rating 32	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_RO_R32	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	RO	Rating 32	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_RU_R32	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	RU	Rating 32	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_SE_R32	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	SE	Rating 32	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_SG_R32	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	SG	Rating 32	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_SI_R32	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	SI	Rating 32	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_SK_R32	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	SK	Rating 32	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_TR_R32	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	TR	Rating 32	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_US_R32	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	US	Rating 32	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMEC_ALL_0106_CT_SLSC_x2_R32	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	Other countries	Rating 32	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_x0_R33	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	Not applicable	Rating 33	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_AT_R33	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	AT	Rating 33	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_AU_R33	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	AU	Rating 33	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_BE_R33	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	BE	Rating 33	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_BG_R33	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	BG	Rating 33	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_BR_R33	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	BR	Rating 33	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_CA_R33	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	CA	Rating 33	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_CH_R33	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	CH	Rating 33	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_CN_R33	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	CN	Rating 33	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_CY_R33	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	CY	Rating 33	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_CZ_R33	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	CZ	Rating 33	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_DE_R33	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	DE	Rating 33	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_DK_R33	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	DK	Rating 33	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_EE_R33	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	EE	Rating 33	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_ES_R33	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	ES	Rating 33	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_FI_R33	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	FI	Rating 33	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_FR_R33	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	FR	Rating 33	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_GB_R33	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	GB	Rating 33	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_GR_R33	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	GR	Rating 33	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_HK_R33	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	HK	Rating 33	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_HR_R33	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	HR	Rating 33	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMEC_ALL_0106_CT_SLSC_HU_R33	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	HU	Rating 33	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_IE_R33	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	IE	Rating 33	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_IL_R33	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	IL	Rating 33	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_IT_R33	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	IT	Rating 33	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_JP_R33	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	JP	Rating 33	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_KR_R33	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	KR	Rating 33	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_LT_R33	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	LT	Rating 33	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_LU_R33	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	LU	Rating 33	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_LV_R33	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	LV	Rating 33	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_MT_R33	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	MT	Rating 33	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_NL_R33	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	NL	Rating 33	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_NO_R33	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	NO	Rating 33	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_PL_R33	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	PL	Rating 33	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_PT_R33	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	PT	Rating 33	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_RO_R33	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	RO	Rating 33	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_RU_R33	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	RU	Rating 33	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_SE_R33	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	SE	Rating 33	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_SG_R33	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	SG	Rating 33	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_SI_R33	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	SI	Rating 33	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_SK_R33	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	SK	Rating 33	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_TR_R33	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	TR	Rating 33	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_US_R33	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	US	Rating 33	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMEC_ALL_0106_CT_SLSC_x2_R33	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	Other countries	Rating 33	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_x0_R34	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	Not applicable	Rating 34	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_AT_R34	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	AT	Rating 34	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_AU_R34	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	AU	Rating 34	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_BE_R34	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	BE	Rating 34	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_BG_R34	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	BG	Rating 34	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_BR_R34	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	BR	Rating 34	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_CA_R34	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	CA	Rating 34	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_CH_R34	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	CH	Rating 34	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_CN_R34	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	CN	Rating 34	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_CY_R34	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	CY	Rating 34	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_CZ_R34	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	CZ	Rating 34	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_DE_R34	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	DE	Rating 34	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_DK_R34	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	DK	Rating 34	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_EE_R34	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	EE	Rating 34	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_ES_R34	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	ES	Rating 34	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_FI_R34	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	FI	Rating 34	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_FR_R34	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	FR	Rating 34	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_GB_R34	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	GB	Rating 34	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_GR_R34	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	GR	Rating 34	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_HK_R34	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	HK	Rating 34	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_HR_R34	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	HR	Rating 34	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMEC_ALL_0106_CT_SLSC_HU_R34	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	HU	Rating 34	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_IE_R34	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	IE	Rating 34	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_IL_R34	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	IL	Rating 34	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_IT_R34	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	IT	Rating 34	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_JP_R34	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	JP	Rating 34	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_KR_R34	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	KR	Rating 34	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_LT_R34	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	LT	Rating 34	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_LU_R34	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	LU	Rating 34	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_LV_R34	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	LV	Rating 34	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_MT_R34	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	MT	Rating 34	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_NL_R34	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	NL	Rating 34	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_NO_R34	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	NO	Rating 34	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_PL_R34	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	PL	Rating 34	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_PT_R34	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	PT	Rating 34	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_RO_R34	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	RO	Rating 34	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_RU_R34	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	RU	Rating 34	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_SE_R34	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	SE	Rating 34	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_SG_R34	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	SG	Rating 34	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_SI_R34	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	SI	Rating 34	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_SK_R34	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	SK	Rating 34	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_TR_R34	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	TR	Rating 34	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_US_R34	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	US	Rating 34	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMEC_ALL_0106_CT_SLSC_x2_R34	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	Other countries	Rating 34	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_x0_R35	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	Not applicable	Rating 35	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_AT_R35	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	AT	Rating 35	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_AU_R35	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	AU	Rating 35	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_BE_R35	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	BE	Rating 35	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_BG_R35	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	BG	Rating 35	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_BR_R35	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	BR	Rating 35	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_CA_R35	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	CA	Rating 35	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_CH_R35	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	CH	Rating 35	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_CN_R35	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	CN	Rating 35	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_CY_R35	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	CY	Rating 35	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_CZ_R35	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	CZ	Rating 35	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_DE_R35	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	DE	Rating 35	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_DK_R35	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	DK	Rating 35	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_EE_R35	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	EE	Rating 35	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_ES_R35	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	ES	Rating 35	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_FI_R35	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	FI	Rating 35	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_FR_R35	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	FR	Rating 35	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_GB_R35	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	GB	Rating 35	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_GR_R35	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	GR	Rating 35	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_HK_R35	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	HK	Rating 35	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_HR_R35	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	HR	Rating 35	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMEC_ALL_0106_CT_SLSC_HU_R35	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	HU	Rating 35	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_IE_R35	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	IE	Rating 35	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_IL_R35	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	IL	Rating 35	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_IT_R35	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	IT	Rating 35	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_JP_R35	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	JP	Rating 35	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_KR_R35	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	KR	Rating 35	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_LT_R35	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	LT	Rating 35	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_LU_R35	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	LU	Rating 35	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_LV_R35	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	LV	Rating 35	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_MT_R35	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	MT	Rating 35	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_NL_R35	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	NL	Rating 35	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_NO_R35	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	NO	Rating 35	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_PL_R35	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	PL	Rating 35	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_PT_R35	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	PT	Rating 35	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_RO_R35	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	RO	Rating 35	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_RU_R35	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	RU	Rating 35	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_SE_R35	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	SE	Rating 35	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_SG_R35	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	SG	Rating 35	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_SI_R35	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	SI	Rating 35	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_SK_R35	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	SK	Rating 35	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_TR_R35	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	TR	Rating 35	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_US_R35	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	US	Rating 35	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMEC_ALL_0106_CT_SLSC_x2_R35	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	Other countries	Rating 35	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_x0_R36	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	Not applicable	Rating 36	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_AT_R36	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	AT	Rating 36	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_AU_R36	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	AU	Rating 36	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_BE_R36	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	BE	Rating 36	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_BG_R36	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	BG	Rating 36	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_BR_R36	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	BR	Rating 36	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_CA_R36	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	CA	Rating 36	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_CH_R36	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	CH	Rating 36	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_CN_R36	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	CN	Rating 36	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_CY_R36	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	CY	Rating 36	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_CZ_R36	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	CZ	Rating 36	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_DE_R36	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	DE	Rating 36	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_DK_R36	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	DK	Rating 36	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_EE_R36	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	EE	Rating 36	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_ES_R36	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	ES	Rating 36	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_FI_R36	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	FI	Rating 36	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_FR_R36	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	FR	Rating 36	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_GB_R36	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	GB	Rating 36	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_GR_R36	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	GR	Rating 36	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_HK_R36	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	HK	Rating 36	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_HR_R36	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	HR	Rating 36	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMEC_ALL_0106_CT_SLSC_HU_R36	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	HU	Rating 36	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_IE_R36	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	IE	Rating 36	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_IL_R36	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	IL	Rating 36	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_IT_R36	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	IT	Rating 36	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_JP_R36	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	JP	Rating 36	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_KR_R36	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	KR	Rating 36	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_LT_R36	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	LT	Rating 36	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_LU_R36	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	LU	Rating 36	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_LV_R36	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	LV	Rating 36	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_MT_R36	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	MT	Rating 36	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_NL_R36	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	NL	Rating 36	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_NO_R36	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	NO	Rating 36	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_PL_R36	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	PL	Rating 36	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_PT_R36	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	PT	Rating 36	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_RO_R36	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	RO	Rating 36	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_RU_R36	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	RU	Rating 36	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_SE_R36	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	SE	Rating 36	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_SG_R36	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	SG	Rating 36	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_SI_R36	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	SI	Rating 36	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_SK_R36	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	SK	Rating 36	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_TR_R36	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	TR	Rating 36	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_US_R36	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	US	Rating 36	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMEC_ALL_0106_CT_SLSC_x2_R36	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	Other countries	Rating 36	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_x0_R37	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	Not applicable	Rating 37	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_AT_R37	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	AT	Rating 37	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_AU_R37	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	AU	Rating 37	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_BE_R37	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	BE	Rating 37	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_BG_R37	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	BG	Rating 37	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_BR_R37	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	BR	Rating 37	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_CA_R37	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	CA	Rating 37	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_CH_R37	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	CH	Rating 37	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_CN_R37	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	CN	Rating 37	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_CY_R37	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	CY	Rating 37	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_CZ_R37	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	CZ	Rating 37	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_DE_R37	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	DE	Rating 37	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_DK_R37	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	DK	Rating 37	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_EE_R37	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	EE	Rating 37	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_ES_R37	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	ES	Rating 37	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_FI_R37	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	FI	Rating 37	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_FR_R37	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	FR	Rating 37	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_GB_R37	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	GB	Rating 37	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_GR_R37	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	GR	Rating 37	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_HK_R37	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	HK	Rating 37	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_HR_R37	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	HR	Rating 37	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMEC_ALL_0106_CT_SLSC_HU_R37	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	HU	Rating 37	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_IE_R37	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	IE	Rating 37	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_IL_R37	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	IL	Rating 37	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_IT_R37	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	IT	Rating 37	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_JP_R37	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	JP	Rating 37	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_KR_R37	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	KR	Rating 37	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_LT_R37	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	LT	Rating 37	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_LU_R37	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	LU	Rating 37	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_LV_R37	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	LV	Rating 37	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_MT_R37	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	MT	Rating 37	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_NL_R37	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	NL	Rating 37	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_NO_R37	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	NO	Rating 37	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_PL_R37	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	PL	Rating 37	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_PT_R37	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	PT	Rating 37	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_RO_R37	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	RO	Rating 37	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_RU_R37	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	RU	Rating 37	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_SE_R37	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	SE	Rating 37	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_SG_R37	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	SG	Rating 37	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_SI_R37	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	SI	Rating 37	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_SK_R37	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	SK	Rating 37	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_TR_R37	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	TR	Rating 37	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_US_R37	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	US	Rating 37	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMEC_ALL_0106_CT_SLSC_x2_R37	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	Other countries	Rating 37	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_x0_R38	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	Not applicable	Rating 38	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_AT_R38	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	AT	Rating 38	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_AU_R38	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	AU	Rating 38	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_BE_R38	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	BE	Rating 38	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_BG_R38	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	BG	Rating 38	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_BR_R38	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	BR	Rating 38	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_CA_R38	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	CA	Rating 38	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_CH_R38	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	CH	Rating 38	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_CN_R38	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	CN	Rating 38	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_CY_R38	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	CY	Rating 38	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_CZ_R38	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	CZ	Rating 38	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_DE_R38	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	DE	Rating 38	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_DK_R38	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	DK	Rating 38	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_EE_R38	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	EE	Rating 38	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_ES_R38	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	ES	Rating 38	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_FI_R38	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	FI	Rating 38	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_FR_R38	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	FR	Rating 38	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_GB_R38	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	GB	Rating 38	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_GR_R38	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	GR	Rating 38	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_HK_R38	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	HK	Rating 38	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_HR_R38	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	HR	Rating 38	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMEC_ALL_0106_CT_SLSC_HU_R38	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	HU	Rating 38	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_IE_R38	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	IE	Rating 38	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_IL_R38	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	IL	Rating 38	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_IT_R38	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	IT	Rating 38	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_JP_R38	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	JP	Rating 38	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_KR_R38	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	KR	Rating 38	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_LT_R38	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	LT	Rating 38	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_LU_R38	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	LU	Rating 38	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_LV_R38	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	LV	Rating 38	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_MT_R38	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	MT	Rating 38	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_NL_R38	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	NL	Rating 38	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_NO_R38	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	NO	Rating 38	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_PL_R38	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	PL	Rating 38	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_PT_R38	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	PT	Rating 38	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_RO_R38	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	RO	Rating 38	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_RU_R38	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	RU	Rating 38	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_SE_R38	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	SE	Rating 38	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_SG_R38	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	SG	Rating 38	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_SI_R38	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	SI	Rating 38	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_SK_R38	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	SK	Rating 38	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_TR_R38	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	TR	Rating 38	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_US_R38	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	US	Rating 38	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMEC_ALL_0106_CT_SLSC_x2_R38	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	Other countries	Rating 38	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_x0_R39	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	Not applicable	Rating 39	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_AT_R39	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	AT	Rating 39	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_AU_R39	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	AU	Rating 39	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_BE_R39	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	BE	Rating 39	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_BG_R39	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	BG	Rating 39	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_BR_R39	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	BR	Rating 39	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_CA_R39	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	CA	Rating 39	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_CH_R39	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	CH	Rating 39	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_CN_R39	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	CN	Rating 39	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_CY_R39	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	CY	Rating 39	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_CZ_R39	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	CZ	Rating 39	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_DE_R39	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	DE	Rating 39	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_DK_R39	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	DK	Rating 39	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_EE_R39	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	EE	Rating 39	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_ES_R39	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	ES	Rating 39	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_FI_R39	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	FI	Rating 39	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_FR_R39	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	FR	Rating 39	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_GB_R39	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	GB	Rating 39	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_GR_R39	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	GR	Rating 39	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_HK_R39	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	HK	Rating 39	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_HR_R39	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	HR	Rating 39	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMEC_ALL_0106_CT_SLSC_HU_R39	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	HU	Rating 39	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_IE_R39	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	IE	Rating 39	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_IL_R39	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	IL	Rating 39	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_IT_R39	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	IT	Rating 39	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_JP_R39	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	JP	Rating 39	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_KR_R39	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	KR	Rating 39	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_LT_R39	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	LT	Rating 39	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_LU_R39	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	LU	Rating 39	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_LV_R39	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	LV	Rating 39	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_MT_R39	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	MT	Rating 39	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_NL_R39	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	NL	Rating 39	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_NO_R39	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	NO	Rating 39	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_PL_R39	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	PL	Rating 39	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_PT_R39	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	PT	Rating 39	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_RO_R39	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	RO	Rating 39	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_RU_R39	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	RU	Rating 39	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_SE_R39	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	SE	Rating 39	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_SG_R39	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	SG	Rating 39	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_SI_R39	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	SI	Rating 39	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_SK_R39	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	SK	Rating 39	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_TR_R39	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	TR	Rating 39	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_US_R39	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	US	Rating 39	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMEC_ALL_0106_CT_SLSC_x2_R39	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	Other countries	Rating 39	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_x0_R40	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	Not applicable	Rating 40	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_AT_R40	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	AT	Rating 40	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_AU_R40	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	AU	Rating 40	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_BE_R40	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	BE	Rating 40	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_BG_R40	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	BG	Rating 40	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_BR_R40	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	BR	Rating 40	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_CA_R40	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	CA	Rating 40	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_CH_R40	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	CH	Rating 40	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_CN_R40	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	CN	Rating 40	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_CY_R40	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	CY	Rating 40	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_CZ_R40	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	CZ	Rating 40	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_DE_R40	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	DE	Rating 40	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_DK_R40	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	DK	Rating 40	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_EE_R40	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	EE	Rating 40	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_ES_R40	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	ES	Rating 40	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_FI_R40	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	FI	Rating 40	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_FR_R40	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	FR	Rating 40	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_GB_R40	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	GB	Rating 40	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_GR_R40	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	GR	Rating 40	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_HK_R40	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	HK	Rating 40	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_HR_R40	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	HR	Rating 40	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMEC_ALL_0106_CT_SLSC_HU_R40	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	HU	Rating 40	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_IE_R40	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	IE	Rating 40	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_IL_R40	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	IL	Rating 40	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_IT_R40	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	IT	Rating 40	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_JP_R40	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	JP	Rating 40	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_KR_R40	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	KR	Rating 40	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_LT_R40	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	LT	Rating 40	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_LU_R40	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	LU	Rating 40	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_LV_R40	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	LV	Rating 40	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_MT_R40	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	MT	Rating 40	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_NL_R40	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	NL	Rating 40	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_NO_R40	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	NO	Rating 40	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_PL_R40	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	PL	Rating 40	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_PT_R40	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	PT	Rating 40	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_RO_R40	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	RO	Rating 40	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_RU_R40	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	RU	Rating 40	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_SE_R40	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	SE	Rating 40	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_SG_R40	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	SG	Rating 40	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_SI_R40	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	SI	Rating 40	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_SK_R40	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	SK	Rating 40	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_TR_R40	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	TR	Rating 40	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_US_R40	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	US	Rating 40	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMEC_ALL_0106_CT_SLSC_x2_R40	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	Other countries	Rating 40	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_x0_R41	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	Not applicable	Rating 41	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_AT_R41	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	AT	Rating 41	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_AU_R41	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	AU	Rating 41	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_BE_R41	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	BE	Rating 41	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_BG_R41	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	BG	Rating 41	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_BR_R41	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	BR	Rating 41	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_CA_R41	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	CA	Rating 41	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_CH_R41	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	CH	Rating 41	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_CN_R41	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	CN	Rating 41	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_CY_R41	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	CY	Rating 41	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_CZ_R41	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	CZ	Rating 41	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_DE_R41	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	DE	Rating 41	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_DK_R41	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	DK	Rating 41	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_EE_R41	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	EE	Rating 41	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_ES_R41	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	ES	Rating 41	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_FI_R41	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	FI	Rating 41	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_FR_R41	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	FR	Rating 41	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_GB_R41	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	GB	Rating 41	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_GR_R41	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	GR	Rating 41	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_HK_R41	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	HK	Rating 41	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_HR_R41	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	HR	Rating 41	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMEC_ALL_0106_CT_SLSC_HU_R41	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	HU	Rating 41	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_IE_R41	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	IE	Rating 41	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_IL_R41	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	IL	Rating 41	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_IT_R41	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	IT	Rating 41	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_JP_R41	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	JP	Rating 41	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_KR_R41	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	KR	Rating 41	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_LT_R41	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	LT	Rating 41	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_LU_R41	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	LU	Rating 41	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_LV_R41	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	LV	Rating 41	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_MT_R41	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	MT	Rating 41	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_NL_R41	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	NL	Rating 41	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_NO_R41	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	NO	Rating 41	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_PL_R41	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	PL	Rating 41	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_PT_R41	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	PT	Rating 41	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_RO_R41	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	RO	Rating 41	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_RU_R41	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	RU	Rating 41	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_SE_R41	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	SE	Rating 41	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_SG_R41	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	SG	Rating 41	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_SI_R41	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	SI	Rating 41	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_SK_R41	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	SK	Rating 41	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_TR_R41	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	TR	Rating 41	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_US_R41	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	US	Rating 41	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMEC_ALL_0106_CT_SLSC_x2_R41	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	Other countries	Rating 41	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_x0_R42	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	Not applicable	Rating 42	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_AT_R42	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	AT	Rating 42	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_AU_R42	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	AU	Rating 42	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_BE_R42	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	BE	Rating 42	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_BG_R42	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	BG	Rating 42	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_BR_R42	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	BR	Rating 42	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_CA_R42	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	CA	Rating 42	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_CH_R42	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	CH	Rating 42	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_CN_R42	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	CN	Rating 42	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_CY_R42	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	CY	Rating 42	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_CZ_R42	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	CZ	Rating 42	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_DE_R42	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	DE	Rating 42	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_DK_R42	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	DK	Rating 42	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_EE_R42	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	EE	Rating 42	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_ES_R42	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	ES	Rating 42	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_FI_R42	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	FI	Rating 42	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_FR_R42	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	FR	Rating 42	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_GB_R42	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	GB	Rating 42	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_GR_R42	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	GR	Rating 42	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_HK_R42	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	HK	Rating 42	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_HR_R42	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	HR	Rating 42	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMEC_ALL_0106_CT_SLSC_HU_R42	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	HU	Rating 42	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_IE_R42	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	IE	Rating 42	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_IL_R42	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	IL	Rating 42	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_IT_R42	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	IT	Rating 42	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_JP_R42	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	JP	Rating 42	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_KR_R42	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	KR	Rating 42	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_LT_R42	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	LT	Rating 42	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_LU_R42	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	LU	Rating 42	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_LV_R42	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	LV	Rating 42	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_MT_R42	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	MT	Rating 42	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_NL_R42	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	NL	Rating 42	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_NO_R42	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	NO	Rating 42	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_PL_R42	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	PL	Rating 42	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_PT_R42	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	PT	Rating 42	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_RO_R42	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	RO	Rating 42	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_RU_R42	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	RU	Rating 42	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_SE_R42	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	SE	Rating 42	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_SG_R42	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	SG	Rating 42	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_SI_R42	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	SI	Rating 42	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_SK_R42	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	SK	Rating 42	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_TR_R42	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	TR	Rating 42	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_US_R42	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	US	Rating 42	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMEC_ALL_0106_CT_SLSC_x2_R42	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	Other countries	Rating 42	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_x0_R43	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	Not applicable	Rating 43	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_AT_R43	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	AT	Rating 43	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_AU_R43	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	AU	Rating 43	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_BE_R43	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	BE	Rating 43	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_BG_R43	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	BG	Rating 43	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_BR_R43	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	BR	Rating 43	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_CA_R43	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	CA	Rating 43	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_CH_R43	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	CH	Rating 43	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_CN_R43	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	CN	Rating 43	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_CY_R43	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	CY	Rating 43	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_CZ_R43	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	CZ	Rating 43	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_DE_R43	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	DE	Rating 43	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_DK_R43	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	DK	Rating 43	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_EE_R43	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	EE	Rating 43	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_ES_R43	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	ES	Rating 43	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_FI_R43	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	FI	Rating 43	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_FR_R43	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	FR	Rating 43	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_GB_R43	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	GB	Rating 43	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_GR_R43	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	GR	Rating 43	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_HK_R43	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	HK	Rating 43	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_HR_R43	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	HR	Rating 43	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMEC_ALL_0106_CT_SLSC_HU_R43	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	HU	Rating 43	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_IE_R43	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	IE	Rating 43	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_IL_R43	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	IL	Rating 43	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_IT_R43	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	IT	Rating 43	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_JP_R43	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	JP	Rating 43	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_KR_R43	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	KR	Rating 43	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_LT_R43	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	LT	Rating 43	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_LU_R43	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	LU	Rating 43	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_LV_R43	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	LV	Rating 43	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_MT_R43	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	MT	Rating 43	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_NL_R43	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	NL	Rating 43	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_NO_R43	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	NO	Rating 43	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_PL_R43	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	PL	Rating 43	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_PT_R43	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	PT	Rating 43	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_RO_R43	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	RO	Rating 43	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_RU_R43	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	RU	Rating 43	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_SE_R43	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	SE	Rating 43	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_SG_R43	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	SG	Rating 43	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_SI_R43	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	SI	Rating 43	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_SK_R43	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	SK	Rating 43	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_TR_R43	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	TR	Rating 43	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_US_R43	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	US	Rating 43	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMEC_ALL_0106_CT_SLSC_x2_R43	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	Other countries	Rating 43	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_x0_R44	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	Not applicable	Rating 44	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_AT_R44	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	AT	Rating 44	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_AU_R44	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	AU	Rating 44	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_BE_R44	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	BE	Rating 44	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_BG_R44	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	BG	Rating 44	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_BR_R44	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	BR	Rating 44	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_CA_R44	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	CA	Rating 44	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_CH_R44	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	CH	Rating 44	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_CN_R44	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	CN	Rating 44	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_CY_R44	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	CY	Rating 44	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_CZ_R44	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	CZ	Rating 44	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_DE_R44	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	DE	Rating 44	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_DK_R44	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	DK	Rating 44	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_EE_R44	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	EE	Rating 44	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_ES_R44	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	ES	Rating 44	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_FI_R44	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	FI	Rating 44	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_FR_R44	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	FR	Rating 44	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_GB_R44	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	GB	Rating 44	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_GR_R44	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	GR	Rating 44	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_HK_R44	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	HK	Rating 44	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_HR_R44	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	HR	Rating 44	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMEC_ALL_0106_CT_SLSC_HU_R44	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	HU	Rating 44	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_IE_R44	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	IE	Rating 44	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_IL_R44	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	IL	Rating 44	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_IT_R44	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	IT	Rating 44	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_JP_R44	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	JP	Rating 44	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_KR_R44	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	KR	Rating 44	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_LT_R44	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	LT	Rating 44	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_LU_R44	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	LU	Rating 44	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_LV_R44	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	LV	Rating 44	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_MT_R44	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	MT	Rating 44	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_NL_R44	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	NL	Rating 44	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_NO_R44	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	NO	Rating 44	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_PL_R44	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	PL	Rating 44	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_PT_R44	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	PT	Rating 44	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_RO_R44	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	RO	Rating 44	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_RU_R44	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	RU	Rating 44	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_SE_R44	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	SE	Rating 44	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_SG_R44	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	SG	Rating 44	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_SI_R44	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	SI	Rating 44	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_SK_R44	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	SK	Rating 44	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_TR_R44	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	TR	Rating 44	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_US_R44	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	US	Rating 44	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMEC_ALL_0106_CT_SLSC_x2_R44	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	Other countries	Rating 44	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_x0_R45	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	Not applicable	Rating 45	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_AT_R45	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	AT	Rating 45	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_AU_R45	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	AU	Rating 45	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_BE_R45	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	BE	Rating 45	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_BG_R45	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	BG	Rating 45	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_BR_R45	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	BR	Rating 45	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_CA_R45	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	CA	Rating 45	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_CH_R45	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	CH	Rating 45	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_CN_R45	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	CN	Rating 45	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_CY_R45	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	CY	Rating 45	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_CZ_R45	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	CZ	Rating 45	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_DE_R45	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	DE	Rating 45	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_DK_R45	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	DK	Rating 45	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_EE_R45	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	EE	Rating 45	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_ES_R45	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	ES	Rating 45	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_FI_R45	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	FI	Rating 45	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_FR_R45	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	FR	Rating 45	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_GB_R45	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	GB	Rating 45	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_GR_R45	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	GR	Rating 45	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_HK_R45	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	HK	Rating 45	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_HR_R45	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	HR	Rating 45	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMEC_ALL_0106_CT_SLSC_HU_R45	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	HU	Rating 45	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_IE_R45	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	IE	Rating 45	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_IL_R45	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	IL	Rating 45	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_IT_R45	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	IT	Rating 45	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_JP_R45	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	JP	Rating 45	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_KR_R45	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	KR	Rating 45	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_LT_R45	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	LT	Rating 45	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_LU_R45	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	LU	Rating 45	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_LV_R45	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	LV	Rating 45	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_MT_R45	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	MT	Rating 45	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_NL_R45	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	NL	Rating 45	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_NO_R45	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	NO	Rating 45	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_PL_R45	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	PL	Rating 45	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_PT_R45	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	PT	Rating 45	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_RO_R45	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	RO	Rating 45	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_RU_R45	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	RU	Rating 45	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_SE_R45	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	SE	Rating 45	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_SG_R45	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	SG	Rating 45	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_SI_R45	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	SI	Rating 45	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_SK_R45	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	SK	Rating 45	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_TR_R45	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	TR	Rating 45	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_US_R45	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	US	Rating 45	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMEC_ALL_0106_CT_SLSC_x2_R45	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	Other countries	Rating 45	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_x0_R46	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	Not applicable	Rating 46	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_AT_R46	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	AT	Rating 46	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_AU_R46	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	AU	Rating 46	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_BE_R46	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	BE	Rating 46	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_BG_R46	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	BG	Rating 46	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_BR_R46	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	BR	Rating 46	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_CA_R46	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	CA	Rating 46	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_CH_R46	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	CH	Rating 46	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_CN_R46	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	CN	Rating 46	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_CY_R46	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	CY	Rating 46	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_CZ_R46	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	CZ	Rating 46	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_DE_R46	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	DE	Rating 46	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_DK_R46	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	DK	Rating 46	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_EE_R46	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	EE	Rating 46	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_ES_R46	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	ES	Rating 46	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_FI_R46	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	FI	Rating 46	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_FR_R46	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	FR	Rating 46	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_GB_R46	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	GB	Rating 46	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_GR_R46	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	GR	Rating 46	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_HK_R46	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	HK	Rating 46	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_HR_R46	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	HR	Rating 46	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMEC_ALL_0106_CT_SLSC_HU_R46	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	HU	Rating 46	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_IE_R46	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	IE	Rating 46	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_IL_R46	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	IL	Rating 46	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_IT_R46	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	IT	Rating 46	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_JP_R46	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	JP	Rating 46	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_KR_R46	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	KR	Rating 46	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_LT_R46	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	LT	Rating 46	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_LU_R46	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	LU	Rating 46	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_LV_R46	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	LV	Rating 46	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_MT_R46	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	MT	Rating 46	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_NL_R46	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	NL	Rating 46	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_NO_R46	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	NO	Rating 46	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_PL_R46	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	PL	Rating 46	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_PT_R46	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	PT	Rating 46	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_RO_R46	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	RO	Rating 46	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_RU_R46	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	RU	Rating 46	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_SE_R46	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	SE	Rating 46	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_SG_R46	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	SG	Rating 46	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_SI_R46	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	SI	Rating 46	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_SK_R46	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	SK	Rating 46	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_TR_R46	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	TR	Rating 46	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_US_R46	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	US	Rating 46	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMEC_ALL_0106_CT_SLSC_x2_R46	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	Other countries	Rating 46	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_x0_R47	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	Not applicable	Rating 47	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_AT_R47	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	AT	Rating 47	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_AU_R47	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	AU	Rating 47	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_BE_R47	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	BE	Rating 47	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_BG_R47	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	BG	Rating 47	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_BR_R47	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	BR	Rating 47	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_CA_R47	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	CA	Rating 47	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_CH_R47	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	CH	Rating 47	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_CN_R47	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	CN	Rating 47	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_CY_R47	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	CY	Rating 47	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_CZ_R47	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	CZ	Rating 47	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_DE_R47	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	DE	Rating 47	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_DK_R47	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	DK	Rating 47	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_EE_R47	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	EE	Rating 47	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_ES_R47	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	ES	Rating 47	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_FI_R47	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	FI	Rating 47	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_FR_R47	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	FR	Rating 47	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_GB_R47	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	GB	Rating 47	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_GR_R47	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	GR	Rating 47	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_HK_R47	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	HK	Rating 47	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_HR_R47	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	HR	Rating 47	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMEC_ALL_0106_CT_SLSC_HU_R47	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	HU	Rating 47	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_IE_R47	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	IE	Rating 47	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_IL_R47	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	IL	Rating 47	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_IT_R47	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	IT	Rating 47	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_JP_R47	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	JP	Rating 47	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_KR_R47	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	KR	Rating 47	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_LT_R47	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	LT	Rating 47	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_LU_R47	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	LU	Rating 47	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_LV_R47	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	LV	Rating 47	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_MT_R47	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	MT	Rating 47	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_NL_R47	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	NL	Rating 47	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_NO_R47	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	NO	Rating 47	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_PL_R47	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	PL	Rating 47	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_PT_R47	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	PT	Rating 47	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_RO_R47	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	RO	Rating 47	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_RU_R47	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	RU	Rating 47	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_SE_R47	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	SE	Rating 47	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_SG_R47	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	SG	Rating 47	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_SI_R47	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	SI	Rating 47	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_SK_R47	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	SK	Rating 47	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_TR_R47	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	TR	Rating 47	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_US_R47	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	US	Rating 47	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMEC_ALL_0106_CT_SLSC_x2_R47	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	Other countries	Rating 47	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_x0_R48	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	Not applicable	Rating 48	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_AT_R48	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	AT	Rating 48	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_AU_R48	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	AU	Rating 48	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_BE_R48	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	BE	Rating 48	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_BG_R48	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	BG	Rating 48	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_BR_R48	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	BR	Rating 48	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_CA_R48	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	CA	Rating 48	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_CH_R48	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	CH	Rating 48	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_CN_R48	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	CN	Rating 48	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_CY_R48	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	CY	Rating 48	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_CZ_R48	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	CZ	Rating 48	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_DE_R48	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	DE	Rating 48	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_DK_R48	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	DK	Rating 48	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_EE_R48	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	EE	Rating 48	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_ES_R48	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	ES	Rating 48	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_FI_R48	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	FI	Rating 48	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_FR_R48	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	FR	Rating 48	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_GB_R48	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	GB	Rating 48	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_GR_R48	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	GR	Rating 48	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_HK_R48	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	HK	Rating 48	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_HR_R48	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	HR	Rating 48	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMEC_ALL_0106_CT_SLSC_HU_R48	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	HU	Rating 48	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_IE_R48	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	IE	Rating 48	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_IL_R48	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	IL	Rating 48	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_IT_R48	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	IT	Rating 48	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_JP_R48	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	JP	Rating 48	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_KR_R48	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	KR	Rating 48	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_LT_R48	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	LT	Rating 48	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_LU_R48	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	LU	Rating 48	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_LV_R48	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	LV	Rating 48	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_MT_R48	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	MT	Rating 48	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_NL_R48	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	NL	Rating 48	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_NO_R48	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	NO	Rating 48	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_PL_R48	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	PL	Rating 48	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_PT_R48	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	PT	Rating 48	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_RO_R48	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	RO	Rating 48	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_RU_R48	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	RU	Rating 48	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_SE_R48	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	SE	Rating 48	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_SG_R48	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	SG	Rating 48	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_SI_R48	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	SI	Rating 48	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_SK_R48	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	SK	Rating 48	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_TR_R48	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	TR	Rating 48	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_US_R48	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	US	Rating 48	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMEC_ALL_0106_CT_SLSC_x2_R48	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	Other countries	Rating 48	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_x0_R49	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	Not applicable	Rating 49	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_AT_R49	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	AT	Rating 49	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_AU_R49	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	AU	Rating 49	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_BE_R49	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	BE	Rating 49	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_BG_R49	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	BG	Rating 49	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_BR_R49	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	BR	Rating 49	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_CA_R49	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	CA	Rating 49	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_CH_R49	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	CH	Rating 49	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_CN_R49	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	CN	Rating 49	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_CY_R49	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	CY	Rating 49	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_CZ_R49	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	CZ	Rating 49	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_DE_R49	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	DE	Rating 49	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_DK_R49	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	DK	Rating 49	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_EE_R49	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	EE	Rating 49	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_ES_R49	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	ES	Rating 49	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_FI_R49	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	FI	Rating 49	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_FR_R49	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	FR	Rating 49	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_GB_R49	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	GB	Rating 49	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_GR_R49	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	GR	Rating 49	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_HK_R49	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	HK	Rating 49	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_HR_R49	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	HR	Rating 49	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMEC_ALL_0106_CT_SLSC_HU_R49	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	HU	Rating 49	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_IE_R49	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	IE	Rating 49	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_IL_R49	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	IL	Rating 49	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_IT_R49	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	IT	Rating 49	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_JP_R49	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	JP	Rating 49	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_KR_R49	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	KR	Rating 49	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_LT_R49	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	LT	Rating 49	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_LU_R49	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	LU	Rating 49	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_LV_R49	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	LV	Rating 49	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_MT_R49	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	MT	Rating 49	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_NL_R49	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	NL	Rating 49	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_NO_R49	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	NO	Rating 49	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_PL_R49	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	PL	Rating 49	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_PT_R49	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	PT	Rating 49	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_RO_R49	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	RO	Rating 49	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_RU_R49	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	RU	Rating 49	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_SE_R49	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	SE	Rating 49	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_SG_R49	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	SG	Rating 49	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_SI_R49	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	SI	Rating 49	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_SK_R49	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	SK	Rating 49	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_TR_R49	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	TR	Rating 49	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_US_R49	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	US	Rating 49	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMEC_ALL_0106_CT_SLSC_x2_R49	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	Other countries	Rating 49	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_x0_R50	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	Not applicable	Rating 50	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_AT_R50	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	AT	Rating 50	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_AU_R50	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	AU	Rating 50	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_BE_R50	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	BE	Rating 50	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_BG_R50	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	BG	Rating 50	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_BR_R50	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	BR	Rating 50	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_CA_R50	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	CA	Rating 50	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_CH_R50	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	CH	Rating 50	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_CN_R50	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	CN	Rating 50	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_CY_R50	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	CY	Rating 50	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_CZ_R50	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	CZ	Rating 50	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_DE_R50	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	DE	Rating 50	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_DK_R50	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	DK	Rating 50	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_EE_R50	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	EE	Rating 50	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_ES_R50	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	ES	Rating 50	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_FI_R50	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	FI	Rating 50	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_FR_R50	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	FR	Rating 50	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_GB_R50	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	GB	Rating 50	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_GR_R50	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	GR	Rating 50	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_HK_R50	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	HK	Rating 50	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_HR_R50	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	HR	Rating 50	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMEC_ALL_0106_CT_SLSC_HU_R50	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	HU	Rating 50	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_IE_R50	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	IE	Rating 50	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_IL_R50	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	IL	Rating 50	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_IT_R50	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	IT	Rating 50	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_JP_R50	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	JP	Rating 50	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_KR_R50	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	KR	Rating 50	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_LT_R50	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	LT	Rating 50	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_LU_R50	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	LU	Rating 50	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_LV_R50	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	LV	Rating 50	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_MT_R50	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	MT	Rating 50	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_NL_R50	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	NL	Rating 50	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_NO_R50	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	NO	Rating 50	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_PL_R50	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	PL	Rating 50	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_PT_R50	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	PT	Rating 50	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_RO_R50	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	RO	Rating 50	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_RU_R50	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	RU	Rating 50	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_SE_R50	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	SE	Rating 50	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_SG_R50	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	SG	Rating 50	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_SI_R50	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	SI	Rating 50	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_SK_R50	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	SK	Rating 50	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_TR_R50	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	TR	Rating 50	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_US_R50	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	US	Rating 50	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMEC_ALL_0106_CT_SLSC_x2_R50	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	Other countries	Rating 50	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_x0_R51	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	Not applicable	Rating 51	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_AT_R51	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	AT	Rating 51	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_AU_R51	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	AU	Rating 51	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_BE_R51	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	BE	Rating 51	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_BG_R51	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	BG	Rating 51	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_BR_R51	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	BR	Rating 51	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_CA_R51	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	CA	Rating 51	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_CH_R51	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	CH	Rating 51	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_CN_R51	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	CN	Rating 51	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_CY_R51	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	CY	Rating 51	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_CZ_R51	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	CZ	Rating 51	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_DE_R51	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	DE	Rating 51	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_DK_R51	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	DK	Rating 51	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_EE_R51	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	EE	Rating 51	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_ES_R51	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	ES	Rating 51	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_FI_R51	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	FI	Rating 51	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_FR_R51	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	FR	Rating 51	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_GB_R51	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	GB	Rating 51	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_GR_R51	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	GR	Rating 51	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_HK_R51	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	HK	Rating 51	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_HR_R51	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	HR	Rating 51	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMEC_ALL_0106_CT_SLSC_HU_R51	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	HU	Rating 51	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_IE_R51	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	IE	Rating 51	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_IL_R51	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	IL	Rating 51	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_IT_R51	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	IT	Rating 51	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_JP_R51	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	JP	Rating 51	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_KR_R51	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	KR	Rating 51	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_LT_R51	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	LT	Rating 51	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_LU_R51	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	LU	Rating 51	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_LV_R51	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	LV	Rating 51	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_MT_R51	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	MT	Rating 51	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_NL_R51	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	NL	Rating 51	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_NO_R51	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	NO	Rating 51	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_PL_R51	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	PL	Rating 51	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_PT_R51	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	PT	Rating 51	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_RO_R51	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	RO	Rating 51	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_RU_R51	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	RU	Rating 51	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_SE_R51	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	SE	Rating 51	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_SG_R51	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	SG	Rating 51	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_SI_R51	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	SI	Rating 51	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_SK_R51	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	SK	Rating 51	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_TR_R51	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	TR	Rating 51	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_US_R51	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	US	Rating 51	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMEC_ALL_0106_CT_SLSC_x2_R51	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	Other countries	Rating 51	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_x0_R52	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	Not applicable	Rating 52	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_AT_R52	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	AT	Rating 52	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_AU_R52	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	AU	Rating 52	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_BE_R52	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	BE	Rating 52	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_BG_R52	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	BG	Rating 52	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_BR_R52	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	BR	Rating 52	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_CA_R52	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	CA	Rating 52	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_CH_R52	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	CH	Rating 52	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_CN_R52	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	CN	Rating 52	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_CY_R52	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	CY	Rating 52	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_CZ_R52	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	CZ	Rating 52	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_DE_R52	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	DE	Rating 52	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_DK_R52	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	DK	Rating 52	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_EE_R52	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	EE	Rating 52	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_ES_R52	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	ES	Rating 52	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_FI_R52	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	FI	Rating 52	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_FR_R52	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	FR	Rating 52	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_GB_R52	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	GB	Rating 52	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_GR_R52	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	GR	Rating 52	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_HK_R52	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	HK	Rating 52	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_HR_R52	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	HR	Rating 52	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMEC_ALL_0106_CT_SLSC_HU_R52	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	HU	Rating 52	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_IE_R52	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	IE	Rating 52	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_IL_R52	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	IL	Rating 52	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_IT_R52	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	IT	Rating 52	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_JP_R52	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	JP	Rating 52	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_KR_R52	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	KR	Rating 52	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_LT_R52	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	LT	Rating 52	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_LU_R52	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	LU	Rating 52	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_LV_R52	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	LV	Rating 52	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_MT_R52	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	MT	Rating 52	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_NL_R52	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	NL	Rating 52	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_NO_R52	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	NO	Rating 52	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_PL_R52	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	PL	Rating 52	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_PT_R52	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	PT	Rating 52	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_RO_R52	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	RO	Rating 52	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_RU_R52	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	RU	Rating 52	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_SE_R52	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	SE	Rating 52	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_SG_R52	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	SG	Rating 52	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_SI_R52	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	SI	Rating 52	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_SK_R52	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	SK	Rating 52	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_TR_R52	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	TR	Rating 52	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_US_R52	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	US	Rating 52	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMEC_ALL_0106_CT_SLSC_x2_R52	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	Other countries	Rating 52	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_x0_R53	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	Not applicable	Rating 53	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_AT_R53	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	AT	Rating 53	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_AU_R53	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	AU	Rating 53	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_BE_R53	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	BE	Rating 53	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_BG_R53	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	BG	Rating 53	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_BR_R53	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	BR	Rating 53	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_CA_R53	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	CA	Rating 53	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_CH_R53	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	CH	Rating 53	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_CN_R53	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	CN	Rating 53	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_CY_R53	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	CY	Rating 53	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_CZ_R53	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	CZ	Rating 53	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_DE_R53	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	DE	Rating 53	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_DK_R53	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	DK	Rating 53	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_EE_R53	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	EE	Rating 53	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_ES_R53	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	ES	Rating 53	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_FI_R53	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	FI	Rating 53	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_FR_R53	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	FR	Rating 53	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_GB_R53	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	GB	Rating 53	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_GR_R53	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	GR	Rating 53	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_HK_R53	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	HK	Rating 53	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_HR_R53	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	HR	Rating 53	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMEC_ALL_0106_CT_SLSC_HU_R53	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	HU	Rating 53	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_IE_R53	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	IE	Rating 53	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_IL_R53	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	IL	Rating 53	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_IT_R53	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	IT	Rating 53	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_JP_R53	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	JP	Rating 53	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_KR_R53	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	KR	Rating 53	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_LT_R53	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	LT	Rating 53	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_LU_R53	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	LU	Rating 53	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_LV_R53	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	LV	Rating 53	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_MT_R53	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	MT	Rating 53	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_NL_R53	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	NL	Rating 53	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_NO_R53	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	NO	Rating 53	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_PL_R53	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	PL	Rating 53	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_PT_R53	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	PT	Rating 53	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_RO_R53	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	RO	Rating 53	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_RU_R53	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	RU	Rating 53	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_SE_R53	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	SE	Rating 53	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_SG_R53	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	SG	Rating 53	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_SI_R53	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	SI	Rating 53	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_SK_R53	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	SK	Rating 53	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_TR_R53	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	TR	Rating 53	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_US_R53	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	US	Rating 53	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMEC_ALL_0106_CT_SLSC_x2_R53	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	Other countries	Rating 53	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_x0_R54	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	Not applicable	Rating 54	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_AT_R54	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	AT	Rating 54	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_AU_R54	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	AU	Rating 54	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_BE_R54	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	BE	Rating 54	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_BG_R54	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	BG	Rating 54	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_BR_R54	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	BR	Rating 54	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_CA_R54	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	CA	Rating 54	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_CH_R54	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	CH	Rating 54	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_CN_R54	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	CN	Rating 54	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_CY_R54	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	CY	Rating 54	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_CZ_R54	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	CZ	Rating 54	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_DE_R54	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	DE	Rating 54	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_DK_R54	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	DK	Rating 54	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_EE_R54	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	EE	Rating 54	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_ES_R54	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	ES	Rating 54	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_FI_R54	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	FI	Rating 54	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_FR_R54	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	FR	Rating 54	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_GB_R54	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	GB	Rating 54	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_GR_R54	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	GR	Rating 54	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_HK_R54	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	HK	Rating 54	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_HR_R54	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	HR	Rating 54	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMEC_ALL_0106_CT_SLSC_HU_R54	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	HU	Rating 54	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_IE_R54	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	IE	Rating 54	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_IL_R54	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	IL	Rating 54	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_IT_R54	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	IT	Rating 54	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_JP_R54	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	JP	Rating 54	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_KR_R54	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	KR	Rating 54	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_LT_R54	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	LT	Rating 54	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_LU_R54	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	LU	Rating 54	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_LV_R54	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	LV	Rating 54	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_MT_R54	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	MT	Rating 54	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_NL_R54	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	NL	Rating 54	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_NO_R54	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	NO	Rating 54	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_PL_R54	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	PL	Rating 54	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_PT_R54	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	PT	Rating 54	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_RO_R54	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	RO	Rating 54	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_RU_R54	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	RU	Rating 54	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_SE_R54	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	SE	Rating 54	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_SG_R54	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	SG	Rating 54	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_SI_R54	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	SI	Rating 54	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_SK_R54	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	SK	Rating 54	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_TR_R54	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	TR	Rating 54	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_US_R54	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	US	Rating 54	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMEC_ALL_0106_CT_SLSC_x2_R54	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	Other countries	Rating 54	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_x0_R55	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	Not applicable	Rating 55	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_AT_R55	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	AT	Rating 55	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_AU_R55	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	AU	Rating 55	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_BE_R55	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	BE	Rating 55	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_BG_R55	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	BG	Rating 55	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_BR_R55	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	BR	Rating 55	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_CA_R55	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	CA	Rating 55	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_CH_R55	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	CH	Rating 55	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_CN_R55	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	CN	Rating 55	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_CY_R55	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	CY	Rating 55	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_CZ_R55	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	CZ	Rating 55	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_DE_R55	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	DE	Rating 55	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_DK_R55	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	DK	Rating 55	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_EE_R55	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	EE	Rating 55	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_ES_R55	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	ES	Rating 55	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_FI_R55	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	FI	Rating 55	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_FR_R55	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	FR	Rating 55	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_GB_R55	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	GB	Rating 55	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_GR_R55	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	GR	Rating 55	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_HK_R55	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	HK	Rating 55	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_HR_R55	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	HR	Rating 55	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMEC_ALL_0106_CT_SLSC_HU_R55	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	HU	Rating 55	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_IE_R55	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	IE	Rating 55	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_IL_R55	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	IL	Rating 55	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_IT_R55	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	IT	Rating 55	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_JP_R55	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	JP	Rating 55	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_KR_R55	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	KR	Rating 55	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_LT_R55	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	LT	Rating 55	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_LU_R55	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	LU	Rating 55	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_LV_R55	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	LV	Rating 55	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_MT_R55	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	MT	Rating 55	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_NL_R55	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	NL	Rating 55	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_NO_R55	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	NO	Rating 55	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_PL_R55	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	PL	Rating 55	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_PT_R55	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	PT	Rating 55	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_RO_R55	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	RO	Rating 55	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_RU_R55	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	RU	Rating 55	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_SE_R55	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	SE	Rating 55	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_SG_R55	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	SG	Rating 55	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_SI_R55	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	SI	Rating 55	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_SK_R55	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	SK	Rating 55	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_TR_R55	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	TR	Rating 55	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_US_R55	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	US	Rating 55	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMEC_ALL_0106_CT_SLSC_x2_R55	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	Other countries	Rating 55	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_x0_R56	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	Not applicable	Rating 56	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_AT_R56	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	AT	Rating 56	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_AU_R56	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	AU	Rating 56	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_BE_R56	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	BE	Rating 56	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_BG_R56	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	BG	Rating 56	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_BR_R56	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	BR	Rating 56	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_CA_R56	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	CA	Rating 56	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_CH_R56	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	CH	Rating 56	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_CN_R56	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	CN	Rating 56	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_CY_R56	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	CY	Rating 56	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_CZ_R56	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	CZ	Rating 56	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_DE_R56	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	DE	Rating 56	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_DK_R56	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	DK	Rating 56	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_EE_R56	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	EE	Rating 56	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_ES_R56	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	ES	Rating 56	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_FI_R56	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	FI	Rating 56	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_FR_R56	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	FR	Rating 56	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_GB_R56	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	GB	Rating 56	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_GR_R56	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	GR	Rating 56	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_HK_R56	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	HK	Rating 56	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_HR_R56	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	HR	Rating 56	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMEC_ALL_0106_CT_SLSC_HU_R56	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	HU	Rating 56	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_IE_R56	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	IE	Rating 56	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_IL_R56	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	IL	Rating 56	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_IT_R56	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	IT	Rating 56	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_JP_R56	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	JP	Rating 56	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_KR_R56	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	KR	Rating 56	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_LT_R56	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	LT	Rating 56	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_LU_R56	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	LU	Rating 56	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_LV_R56	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	LV	Rating 56	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_MT_R56	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	MT	Rating 56	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_NL_R56	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	NL	Rating 56	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_NO_R56	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	NO	Rating 56	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_PL_R56	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	PL	Rating 56	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_PT_R56	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	PT	Rating 56	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_RO_R56	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	RO	Rating 56	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_RU_R56	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	RU	Rating 56	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_SE_R56	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	SE	Rating 56	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_SG_R56	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	SG	Rating 56	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_SI_R56	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	SI	Rating 56	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_SK_R56	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	SK	Rating 56	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_TR_R56	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	TR	Rating 56	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_US_R56	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	US	Rating 56	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMEC_ALL_0106_CT_SLSC_x2_R56	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	Other countries	Rating 56	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_x0_R57	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	Not applicable	Rating 57	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_AT_R57	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	AT	Rating 57	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_AU_R57	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	AU	Rating 57	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_BE_R57	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	BE	Rating 57	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_BG_R57	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	BG	Rating 57	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_BR_R57	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	BR	Rating 57	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_CA_R57	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	CA	Rating 57	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_CH_R57	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	CH	Rating 57	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_CN_R57	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	CN	Rating 57	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_CY_R57	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	CY	Rating 57	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_CZ_R57	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	CZ	Rating 57	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_DE_R57	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	DE	Rating 57	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_DK_R57	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	DK	Rating 57	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_EE_R57	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	EE	Rating 57	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_ES_R57	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	ES	Rating 57	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_FI_R57	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	FI	Rating 57	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_FR_R57	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	FR	Rating 57	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_GB_R57	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	GB	Rating 57	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_GR_R57	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	GR	Rating 57	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_HK_R57	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	HK	Rating 57	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_HR_R57	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	HR	Rating 57	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMEC_ALL_0106_CT_SLSC_HU_R57	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	HU	Rating 57	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_IE_R57	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	IE	Rating 57	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_IL_R57	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	IL	Rating 57	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_IT_R57	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	IT	Rating 57	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_JP_R57	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	JP	Rating 57	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_KR_R57	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	KR	Rating 57	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_LT_R57	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	LT	Rating 57	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_LU_R57	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	LU	Rating 57	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_LV_R57	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	LV	Rating 57	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_MT_R57	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	MT	Rating 57	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_NL_R57	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	NL	Rating 57	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_NO_R57	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	NO	Rating 57	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_PL_R57	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	PL	Rating 57	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_PT_R57	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	PT	Rating 57	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_RO_R57	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	RO	Rating 57	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_RU_R57	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	RU	Rating 57	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_SE_R57	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	SE	Rating 57	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_SG_R57	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	SG	Rating 57	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_SI_R57	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	SI	Rating 57	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_SK_R57	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	SK	Rating 57	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_TR_R57	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	TR	Rating 57	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_US_R57	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	US	Rating 57	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMEC_ALL_0106_CT_SLSC_x2_R57	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	Other countries	Rating 57	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_x0_R58	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	Not applicable	Rating 58	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_AT_R58	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	AT	Rating 58	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_AU_R58	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	AU	Rating 58	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_BE_R58	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	BE	Rating 58	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_BG_R58	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	BG	Rating 58	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_BR_R58	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	BR	Rating 58	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_CA_R58	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	CA	Rating 58	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_CH_R58	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	CH	Rating 58	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_CN_R58	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	CN	Rating 58	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_CY_R58	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	CY	Rating 58	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_CZ_R58	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	CZ	Rating 58	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_DE_R58	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	DE	Rating 58	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_DK_R58	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	DK	Rating 58	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_EE_R58	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	EE	Rating 58	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_ES_R58	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	ES	Rating 58	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_FI_R58	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	FI	Rating 58	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_FR_R58	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	FR	Rating 58	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_GB_R58	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	GB	Rating 58	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_GR_R58	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	GR	Rating 58	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_HK_R58	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	HK	Rating 58	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_HR_R58	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	HR	Rating 58	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMEC_ALL_0106_CT_SLSC_HU_R58	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	HU	Rating 58	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_IE_R58	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	IE	Rating 58	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_IL_R58	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	IL	Rating 58	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_IT_R58	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	IT	Rating 58	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_JP_R58	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	JP	Rating 58	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_KR_R58	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	KR	Rating 58	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_LT_R58	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	LT	Rating 58	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_LU_R58	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	LU	Rating 58	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_LV_R58	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	LV	Rating 58	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_MT_R58	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	MT	Rating 58	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_NL_R58	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	NL	Rating 58	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_NO_R58	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	NO	Rating 58	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_PL_R58	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	PL	Rating 58	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_PT_R58	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	PT	Rating 58	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_RO_R58	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	RO	Rating 58	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_RU_R58	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	RU	Rating 58	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_SE_R58	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	SE	Rating 58	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_SG_R58	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	SG	Rating 58	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_SI_R58	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	SI	Rating 58	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_SK_R58	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	SK	Rating 58	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_TR_R58	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	TR	Rating 58	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_US_R58	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	US	Rating 58	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMEC_ALL_0106_CT_SLSC_x2_R58	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	Other countries	Rating 58	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_x0_R59	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	Not applicable	Rating 59	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_AT_R59	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	AT	Rating 59	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_AU_R59	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	AU	Rating 59	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_BE_R59	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	BE	Rating 59	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_BG_R59	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	BG	Rating 59	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_BR_R59	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	BR	Rating 59	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_CA_R59	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	CA	Rating 59	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_CH_R59	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	CH	Rating 59	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_CN_R59	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	CN	Rating 59	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_CY_R59	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	CY	Rating 59	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_CZ_R59	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	CZ	Rating 59	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_DE_R59	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	DE	Rating 59	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_DK_R59	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	DK	Rating 59	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_EE_R59	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	EE	Rating 59	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_ES_R59	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	ES	Rating 59	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_FI_R59	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	FI	Rating 59	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_FR_R59	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	FR	Rating 59	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_GB_R59	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	GB	Rating 59	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_GR_R59	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	GR	Rating 59	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_HK_R59	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	HK	Rating 59	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_HR_R59	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	HR	Rating 59	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMEC_ALL_0106_CT_SLSC_HU_R59	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	HU	Rating 59	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_IE_R59	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	IE	Rating 59	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_IL_R59	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	IL	Rating 59	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_IT_R59	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	IT	Rating 59	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_JP_R59	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	JP	Rating 59	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_KR_R59	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	KR	Rating 59	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_LT_R59	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	LT	Rating 59	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_LU_R59	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	LU	Rating 59	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_LV_R59	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	LV	Rating 59	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_MT_R59	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	MT	Rating 59	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_NL_R59	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	NL	Rating 59	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_NO_R59	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	NO	Rating 59	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_PL_R59	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	PL	Rating 59	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_PT_R59	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	PT	Rating 59	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_RO_R59	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	RO	Rating 59	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_RU_R59	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	RU	Rating 59	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_SE_R59	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	SE	Rating 59	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_SG_R59	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	SG	Rating 59	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_SI_R59	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	SI	Rating 59	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_SK_R59	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	SK	Rating 59	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_TR_R59	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	TR	Rating 59	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_US_R59	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	US	Rating 59	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMEC_ALL_0106_CT_SLSC_x2_R59	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	Other countries	Rating 59	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_x0_R60	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	Not applicable	Rating 60	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_AT_R60	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	AT	Rating 60	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_AU_R60	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	AU	Rating 60	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_BE_R60	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	BE	Rating 60	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_BG_R60	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	BG	Rating 60	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_BR_R60	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	BR	Rating 60	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_CA_R60	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	CA	Rating 60	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_CH_R60	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	CH	Rating 60	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_CN_R60	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	CN	Rating 60	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_CY_R60	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	CY	Rating 60	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_CZ_R60	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	CZ	Rating 60	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_DE_R60	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	DE	Rating 60	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_DK_R60	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	DK	Rating 60	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_EE_R60	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	EE	Rating 60	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_ES_R60	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	ES	Rating 60	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_FI_R60	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	FI	Rating 60	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_FR_R60	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	FR	Rating 60	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_GB_R60	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	GB	Rating 60	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_GR_R60	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	GR	Rating 60	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_HK_R60	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	HK	Rating 60	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_HR_R60	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	HR	Rating 60	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMEC_ALL_0106_CT_SLSC_HU_R60	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	HU	Rating 60	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_IE_R60	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	IE	Rating 60	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_IL_R60	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	IL	Rating 60	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_IT_R60	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	IT	Rating 60	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_JP_R60	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	JP	Rating 60	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_KR_R60	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	KR	Rating 60	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_LT_R60	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	LT	Rating 60	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_LU_R60	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	LU	Rating 60	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_LV_R60	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	LV	Rating 60	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_MT_R60	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	MT	Rating 60	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_NL_R60	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	NL	Rating 60	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_NO_R60	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	NO	Rating 60	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_PL_R60	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	PL	Rating 60	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_PT_R60	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	PT	Rating 60	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_RO_R60	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	RO	Rating 60	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_RU_R60	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	RU	Rating 60	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_SE_R60	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	SE	Rating 60	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_SG_R60	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	SG	Rating 60	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_SI_R60	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	SI	Rating 60	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_SK_R60	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	SK	Rating 60	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_TR_R60	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	TR	Rating 60	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_US_R60	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	US	Rating 60	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMEC_ALL_0106_CT_SLSC_x2_R60	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	Other countries	Rating 60	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_x0_R61	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	Not applicable	Rating 61	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_AT_R61	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	AT	Rating 61	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_AU_R61	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	AU	Rating 61	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_BE_R61	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	BE	Rating 61	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_BG_R61	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	BG	Rating 61	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_BR_R61	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	BR	Rating 61	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_CA_R61	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	CA	Rating 61	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_CH_R61	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	CH	Rating 61	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_CN_R61	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	CN	Rating 61	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_CY_R61	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	CY	Rating 61	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_CZ_R61	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	CZ	Rating 61	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_DE_R61	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	DE	Rating 61	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_DK_R61	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	DK	Rating 61	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_EE_R61	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	EE	Rating 61	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_ES_R61	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	ES	Rating 61	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_FI_R61	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	FI	Rating 61	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_FR_R61	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	FR	Rating 61	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_GB_R61	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	GB	Rating 61	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_GR_R61	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	GR	Rating 61	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_HK_R61	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	HK	Rating 61	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_HR_R61	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	HR	Rating 61	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMEC_ALL_0106_CT_SLSC_HU_R61	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	HU	Rating 61	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_IE_R61	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	IE	Rating 61	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_IL_R61	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	IL	Rating 61	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_IT_R61	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	IT	Rating 61	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_JP_R61	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	JP	Rating 61	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_KR_R61	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	KR	Rating 61	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_LT_R61	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	LT	Rating 61	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_LU_R61	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	LU	Rating 61	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_LV_R61	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	LV	Rating 61	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_MT_R61	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	MT	Rating 61	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_NL_R61	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	NL	Rating 61	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_NO_R61	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	NO	Rating 61	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_PL_R61	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	PL	Rating 61	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_PT_R61	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	PT	Rating 61	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_RO_R61	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	RO	Rating 61	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_RU_R61	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	RU	Rating 61	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_SE_R61	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	SE	Rating 61	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_SG_R61	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	SG	Rating 61	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_SI_R61	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	SI	Rating 61	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_SK_R61	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	SK	Rating 61	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_TR_R61	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	TR	Rating 61	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_US_R61	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	US	Rating 61	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMEC_ALL_0106_CT_SLSC_x2_R61	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	Other countries	Rating 61	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_x0_R62	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	Not applicable	Rating 62	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_AT_R62	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	AT	Rating 62	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_AU_R62	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	AU	Rating 62	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_BE_R62	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	BE	Rating 62	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_BG_R62	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	BG	Rating 62	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_BR_R62	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	BR	Rating 62	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_CA_R62	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	CA	Rating 62	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_CH_R62	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	CH	Rating 62	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_CN_R62	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	CN	Rating 62	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_CY_R62	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	CY	Rating 62	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_CZ_R62	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	CZ	Rating 62	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_DE_R62	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	DE	Rating 62	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_DK_R62	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	DK	Rating 62	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_EE_R62	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	EE	Rating 62	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_ES_R62	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	ES	Rating 62	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_FI_R62	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	FI	Rating 62	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_FR_R62	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	FR	Rating 62	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_GB_R62	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	GB	Rating 62	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_GR_R62	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	GR	Rating 62	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_HK_R62	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	HK	Rating 62	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_HR_R62	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	HR	Rating 62	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMEC_ALL_0106_CT_SLSC_HU_R62	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	HU	Rating 62	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_IE_R62	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	IE	Rating 62	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_IL_R62	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	IL	Rating 62	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_IT_R62	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	IT	Rating 62	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_JP_R62	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	JP	Rating 62	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_KR_R62	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	KR	Rating 62	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_LT_R62	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	LT	Rating 62	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_LU_R62	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	LU	Rating 62	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_LV_R62	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	LV	Rating 62	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_MT_R62	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	MT	Rating 62	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_NL_R62	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	NL	Rating 62	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_NO_R62	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	NO	Rating 62	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_PL_R62	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	PL	Rating 62	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_PT_R62	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	PT	Rating 62	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_RO_R62	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	RO	Rating 62	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_RU_R62	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	RU	Rating 62	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_SE_R62	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	SE	Rating 62	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_SG_R62	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	SG	Rating 62	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_SI_R62	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	SI	Rating 62	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_SK_R62	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	SK	Rating 62	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_TR_R62	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	TR	Rating 62	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_US_R62	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	US	Rating 62	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMEC_ALL_0106_CT_SLSC_x2_R62	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	Other countries	Rating 62	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_x0_R63	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	Not applicable	Rating 63	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_AT_R63	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	AT	Rating 63	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_AU_R63	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	AU	Rating 63	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_BE_R63	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	BE	Rating 63	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_BG_R63	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	BG	Rating 63	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_BR_R63	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	BR	Rating 63	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_CA_R63	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	CA	Rating 63	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_CH_R63	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	CH	Rating 63	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_CN_R63	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	CN	Rating 63	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_CY_R63	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	CY	Rating 63	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_CZ_R63	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	CZ	Rating 63	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_DE_R63	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	DE	Rating 63	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_DK_R63	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	DK	Rating 63	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_EE_R63	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	EE	Rating 63	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_ES_R63	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	ES	Rating 63	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_FI_R63	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	FI	Rating 63	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_FR_R63	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	FR	Rating 63	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_GB_R63	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	GB	Rating 63	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_GR_R63	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	GR	Rating 63	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_HK_R63	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	HK	Rating 63	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_HR_R63	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	HR	Rating 63	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMEC_ALL_0106_CT_SLSC_HU_R63	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	HU	Rating 63	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_IE_R63	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	IE	Rating 63	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_IL_R63	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	IL	Rating 63	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_IT_R63	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	IT	Rating 63	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_JP_R63	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	JP	Rating 63	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_KR_R63	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	KR	Rating 63	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_LT_R63	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	LT	Rating 63	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_LU_R63	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	LU	Rating 63	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_LV_R63	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	LV	Rating 63	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_MT_R63	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	MT	Rating 63	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_NL_R63	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	NL	Rating 63	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_NO_R63	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	NO	Rating 63	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_PL_R63	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	PL	Rating 63	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_PT_R63	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	PT	Rating 63	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_RO_R63	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	RO	Rating 63	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_RU_R63	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	RU	Rating 63	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_SE_R63	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	SE	Rating 63	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_SG_R63	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	SG	Rating 63	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_SI_R63	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	SI	Rating 63	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_SK_R63	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	SK	Rating 63	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_TR_R63	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	TR	Rating 63	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_US_R63	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	US	Rating 63	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMEC_ALL_0106_CT_SLSC_x2_R63	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	Other countries	Rating 63	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_x0_R64	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	Not applicable	Rating 64	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_AT_R64	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	AT	Rating 64	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_AU_R64	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	AU	Rating 64	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_BE_R64	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	BE	Rating 64	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_BG_R64	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	BG	Rating 64	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_BR_R64	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	BR	Rating 64	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_CA_R64	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	CA	Rating 64	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_CH_R64	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	CH	Rating 64	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_CN_R64	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	CN	Rating 64	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_CY_R64	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	CY	Rating 64	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_CZ_R64	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	CZ	Rating 64	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_DE_R64	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	DE	Rating 64	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_DK_R64	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	DK	Rating 64	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_EE_R64	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	EE	Rating 64	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_ES_R64	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	ES	Rating 64	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_FI_R64	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	FI	Rating 64	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_FR_R64	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	FR	Rating 64	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_GB_R64	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	GB	Rating 64	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_GR_R64	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	GR	Rating 64	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_HK_R64	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	HK	Rating 64	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_HR_R64	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	HR	Rating 64	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMEC_ALL_0106_CT_SLSC_HU_R64	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	HU	Rating 64	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_IE_R64	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	IE	Rating 64	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_IL_R64	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	IL	Rating 64	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_IT_R64	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	IT	Rating 64	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_JP_R64	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	JP	Rating 64	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_KR_R64	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	KR	Rating 64	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_LT_R64	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	LT	Rating 64	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_LU_R64	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	LU	Rating 64	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_LV_R64	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	LV	Rating 64	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_MT_R64	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	MT	Rating 64	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_NL_R64	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	NL	Rating 64	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_NO_R64	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	NO	Rating 64	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_PL_R64	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	PL	Rating 64	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_PT_R64	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	PT	Rating 64	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_RO_R64	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	RO	Rating 64	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_RU_R64	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	RU	Rating 64	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_SE_R64	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	SE	Rating 64	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_SG_R64	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	SG	Rating 64	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_SI_R64	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	SI	Rating 64	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_SK_R64	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	SK	Rating 64	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_TR_R64	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	TR	Rating 64	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_US_R64	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	US	Rating 64	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMEC_ALL_0106_CT_SLSC_x2_R64	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	Other countries	Rating 64	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_x0_R65	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	Not applicable	Rating 65	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_AT_R65	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	AT	Rating 65	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_AU_R65	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	AU	Rating 65	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_BE_R65	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	BE	Rating 65	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_BG_R65	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	BG	Rating 65	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_BR_R65	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	BR	Rating 65	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_CA_R65	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	CA	Rating 65	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_CH_R65	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	CH	Rating 65	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_CN_R65	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	CN	Rating 65	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_CY_R65	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	CY	Rating 65	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_CZ_R65	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	CZ	Rating 65	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_DE_R65	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	DE	Rating 65	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_DK_R65	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	DK	Rating 65	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_EE_R65	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	EE	Rating 65	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_ES_R65	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	ES	Rating 65	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_FI_R65	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	FI	Rating 65	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_FR_R65	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	FR	Rating 65	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_GB_R65	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	GB	Rating 65	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_GR_R65	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	GR	Rating 65	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_HK_R65	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	HK	Rating 65	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_HR_R65	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	HR	Rating 65	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMEC_ALL_0106_CT_SLSC_HU_R65	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	HU	Rating 65	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_IE_R65	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	IE	Rating 65	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_IL_R65	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	IL	Rating 65	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_IT_R65	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	IT	Rating 65	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_JP_R65	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	JP	Rating 65	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_KR_R65	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	KR	Rating 65	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_LT_R65	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	LT	Rating 65	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_LU_R65	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	LU	Rating 65	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_LV_R65	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	LV	Rating 65	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_MT_R65	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	MT	Rating 65	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_NL_R65	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	NL	Rating 65	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_NO_R65	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	NO	Rating 65	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_PL_R65	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	PL	Rating 65	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_PT_R65	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	PT	Rating 65	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_RO_R65	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	RO	Rating 65	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_RU_R65	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	RU	Rating 65	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_SE_R65	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	SE	Rating 65	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_SG_R65	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	SG	Rating 65	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_SI_R65	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	SI	Rating 65	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_SK_R65	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	SK	Rating 65	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_TR_R65	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	TR	Rating 65	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_US_R65	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	US	Rating 65	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMEC_ALL_0106_CT_SLSC_x2_R65	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	Other countries	Rating 65	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_x0_R66	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	Not applicable	Rating 66	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_AT_R66	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	AT	Rating 66	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_AU_R66	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	AU	Rating 66	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_BE_R66	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	BE	Rating 66	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_BG_R66	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	BG	Rating 66	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_BR_R66	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	BR	Rating 66	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_CA_R66	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	CA	Rating 66	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_CH_R66	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	CH	Rating 66	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_CN_R66	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	CN	Rating 66	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_CY_R66	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	CY	Rating 66	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_CZ_R66	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	CZ	Rating 66	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_DE_R66	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	DE	Rating 66	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_DK_R66	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	DK	Rating 66	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_EE_R66	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	EE	Rating 66	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_ES_R66	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	ES	Rating 66	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_FI_R66	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	FI	Rating 66	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_FR_R66	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	FR	Rating 66	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_GB_R66	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	GB	Rating 66	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_GR_R66	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	GR	Rating 66	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_HK_R66	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	HK	Rating 66	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_HR_R66	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	HR	Rating 66	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMEC_ALL_0106_CT_SLSC_HU_R66	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	HU	Rating 66	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_IE_R66	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	IE	Rating 66	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_IL_R66	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	IL	Rating 66	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_IT_R66	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	IT	Rating 66	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_JP_R66	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	JP	Rating 66	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_KR_R66	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	KR	Rating 66	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_LT_R66	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	LT	Rating 66	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_LU_R66	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	LU	Rating 66	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_LV_R66	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	LV	Rating 66	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_MT_R66	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	MT	Rating 66	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_NL_R66	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	NL	Rating 66	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_NO_R66	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	NO	Rating 66	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_PL_R66	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	PL	Rating 66	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_PT_R66	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	PT	Rating 66	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_RO_R66	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	RO	Rating 66	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_RU_R66	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	RU	Rating 66	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_SE_R66	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	SE	Rating 66	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_SG_R66	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	SG	Rating 66	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_SI_R66	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	SI	Rating 66	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_SK_R66	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	SK	Rating 66	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_TR_R66	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	TR	Rating 66	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_US_R66	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	US	Rating 66	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMEC_ALL_0106_CT_SLSC_x2_R66	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	Other countries	Rating 66	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_x0_R67	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	Not applicable	Rating 67	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_AT_R67	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	AT	Rating 67	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_AU_R67	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	AU	Rating 67	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_BE_R67	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	BE	Rating 67	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_BG_R67	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	BG	Rating 67	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_BR_R67	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	BR	Rating 67	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_CA_R67	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	CA	Rating 67	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_CH_R67	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	CH	Rating 67	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_CN_R67	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	CN	Rating 67	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_CY_R67	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	CY	Rating 67	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_CZ_R67	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	CZ	Rating 67	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_DE_R67	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	DE	Rating 67	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_DK_R67	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	DK	Rating 67	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_EE_R67	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	EE	Rating 67	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_ES_R67	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	ES	Rating 67	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_FI_R67	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	FI	Rating 67	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_FR_R67	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	FR	Rating 67	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_GB_R67	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	GB	Rating 67	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_GR_R67	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	GR	Rating 67	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_HK_R67	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	HK	Rating 67	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_HR_R67	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	HR	Rating 67	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMEC_ALL_0106_CT_SLSC_HU_R67	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	HU	Rating 67	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_IE_R67	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	IE	Rating 67	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_IL_R67	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	IL	Rating 67	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_IT_R67	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	IT	Rating 67	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_JP_R67	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	JP	Rating 67	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_KR_R67	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	KR	Rating 67	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_LT_R67	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	LT	Rating 67	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_LU_R67	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	LU	Rating 67	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_LV_R67	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	LV	Rating 67	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_MT_R67	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	MT	Rating 67	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_NL_R67	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	NL	Rating 67	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_NO_R67	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	NO	Rating 67	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_PL_R67	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	PL	Rating 67	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_PT_R67	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	PT	Rating 67	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_RO_R67	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	RO	Rating 67	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_RU_R67	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	RU	Rating 67	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_SE_R67	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	SE	Rating 67	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_SG_R67	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	SG	Rating 67	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_SI_R67	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	SI	Rating 67	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_SK_R67	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	SK	Rating 67	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_TR_R67	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	TR	Rating 67	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_US_R67	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	US	Rating 67	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMEC_ALL_0106_CT_SLSC_x2_R67	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	Other countries	Rating 67	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_x0_R68	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	Not applicable	Rating 68	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_AT_R68	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	AT	Rating 68	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_AU_R68	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	AU	Rating 68	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_BE_R68	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	BE	Rating 68	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_BG_R68	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	BG	Rating 68	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_BR_R68	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	BR	Rating 68	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_CA_R68	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	CA	Rating 68	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_CH_R68	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	CH	Rating 68	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_CN_R68	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	CN	Rating 68	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_CY_R68	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	CY	Rating 68	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_CZ_R68	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	CZ	Rating 68	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_DE_R68	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	DE	Rating 68	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_DK_R68	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	DK	Rating 68	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_EE_R68	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	EE	Rating 68	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_ES_R68	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	ES	Rating 68	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_FI_R68	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	FI	Rating 68	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_FR_R68	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	FR	Rating 68	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_GB_R68	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	GB	Rating 68	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_GR_R68	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	GR	Rating 68	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_HK_R68	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	HK	Rating 68	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_HR_R68	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	HR	Rating 68	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMEC_ALL_0106_CT_SLSC_HU_R68	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	HU	Rating 68	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_IE_R68	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	IE	Rating 68	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_IL_R68	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	IL	Rating 68	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_IT_R68	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	IT	Rating 68	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_JP_R68	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	JP	Rating 68	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_KR_R68	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	KR	Rating 68	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_LT_R68	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	LT	Rating 68	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_LU_R68	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	LU	Rating 68	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_LV_R68	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	LV	Rating 68	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_MT_R68	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	MT	Rating 68	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_NL_R68	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	NL	Rating 68	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_NO_R68	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	NO	Rating 68	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_PL_R68	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	PL	Rating 68	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_PT_R68	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	PT	Rating 68	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_RO_R68	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	RO	Rating 68	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_RU_R68	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	RU	Rating 68	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_SE_R68	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	SE	Rating 68	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_SG_R68	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	SG	Rating 68	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_SI_R68	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	SI	Rating 68	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_SK_R68	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	SK	Rating 68	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_TR_R68	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	TR	Rating 68	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_US_R68	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	US	Rating 68	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMEC_ALL_0106_CT_SLSC_x2_R68	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	Other countries	Rating 68	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_x0_R69	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	Not applicable	Rating 69	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_AT_R69	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	AT	Rating 69	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_AU_R69	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	AU	Rating 69	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_BE_R69	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	BE	Rating 69	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_BG_R69	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	BG	Rating 69	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_BR_R69	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	BR	Rating 69	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_CA_R69	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	CA	Rating 69	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_CH_R69	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	CH	Rating 69	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_CN_R69	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	CN	Rating 69	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_CY_R69	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	CY	Rating 69	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_CZ_R69	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	CZ	Rating 69	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_DE_R69	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	DE	Rating 69	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_DK_R69	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	DK	Rating 69	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_EE_R69	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	EE	Rating 69	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_ES_R69	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	ES	Rating 69	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_FI_R69	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	FI	Rating 69	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_FR_R69	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	FR	Rating 69	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_GB_R69	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	GB	Rating 69	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_GR_R69	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	GR	Rating 69	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_HK_R69	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	HK	Rating 69	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_HR_R69	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	HR	Rating 69	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMEC_ALL_0106_CT_SLSC_HU_R69	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	HU	Rating 69	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_IE_R69	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	IE	Rating 69	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_IL_R69	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	IL	Rating 69	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_IT_R69	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	IT	Rating 69	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_JP_R69	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	JP	Rating 69	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_KR_R69	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	KR	Rating 69	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_LT_R69	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	LT	Rating 69	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_LU_R69	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	LU	Rating 69	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_LV_R69	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	LV	Rating 69	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_MT_R69	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	MT	Rating 69	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_NL_R69	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	NL	Rating 69	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_NO_R69	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	NO	Rating 69	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_PL_R69	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	PL	Rating 69	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_PT_R69	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	PT	Rating 69	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_RO_R69	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	RO	Rating 69	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_RU_R69	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	RU	Rating 69	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_SE_R69	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	SE	Rating 69	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_SG_R69	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	SG	Rating 69	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_SI_R69	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	SI	Rating 69	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_SK_R69	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	SK	Rating 69	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_TR_R69	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	TR	Rating 69	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_US_R69	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	US	Rating 69	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMEC_ALL_0106_CT_SLSC_x2_R69	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	Other countries	Rating 69	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_x0_R70	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	Not applicable	Rating 70	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_AT_R70	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	AT	Rating 70	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_AU_R70	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	AU	Rating 70	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_BE_R70	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	BE	Rating 70	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_BG_R70	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	BG	Rating 70	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_BR_R70	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	BR	Rating 70	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_CA_R70	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	CA	Rating 70	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_CH_R70	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	CH	Rating 70	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_CN_R70	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	CN	Rating 70	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_CY_R70	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	CY	Rating 70	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_CZ_R70	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	CZ	Rating 70	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_DE_R70	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	DE	Rating 70	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_DK_R70	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	DK	Rating 70	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_EE_R70	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	EE	Rating 70	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_ES_R70	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	ES	Rating 70	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_FI_R70	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	FI	Rating 70	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_FR_R70	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	FR	Rating 70	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_GB_R70	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	GB	Rating 70	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_GR_R70	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	GR	Rating 70	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_HK_R70	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	HK	Rating 70	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_HR_R70	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	HR	Rating 70	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMEC_ALL_0106_CT_SLSC_HU_R70	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	HU	Rating 70	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_IE_R70	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	IE	Rating 70	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_IL_R70	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	IL	Rating 70	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_IT_R70	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	IT	Rating 70	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_JP_R70	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	JP	Rating 70	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_KR_R70	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	KR	Rating 70	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_LT_R70	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	LT	Rating 70	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_LU_R70	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	LU	Rating 70	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_LV_R70	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	LV	Rating 70	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_MT_R70	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	MT	Rating 70	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_NL_R70	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	NL	Rating 70	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_NO_R70	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	NO	Rating 70	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_PL_R70	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	PL	Rating 70	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_PT_R70	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	PT	Rating 70	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_RO_R70	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	RO	Rating 70	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_RU_R70	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	RU	Rating 70	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_SE_R70	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	SE	Rating 70	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_SG_R70	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	SG	Rating 70	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_SI_R70	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	SI	Rating 70	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_SK_R70	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	SK	Rating 70	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_TR_R70	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	TR	Rating 70	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_US_R70	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	US	Rating 70	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMEC_ALL_0106_CT_SLSC_x2_R70	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	Other countries	Rating 70	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_x0_R71	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	Not applicable	Rating 71	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_AT_R71	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	AT	Rating 71	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_AU_R71	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	AU	Rating 71	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_BE_R71	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	BE	Rating 71	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_BG_R71	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	BG	Rating 71	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_BR_R71	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	BR	Rating 71	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_CA_R71	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	CA	Rating 71	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_CH_R71	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	CH	Rating 71	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_CN_R71	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	CN	Rating 71	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_CY_R71	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	CY	Rating 71	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_CZ_R71	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	CZ	Rating 71	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_DE_R71	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	DE	Rating 71	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_DK_R71	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	DK	Rating 71	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_EE_R71	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	EE	Rating 71	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_ES_R71	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	ES	Rating 71	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_FI_R71	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	FI	Rating 71	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_FR_R71	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	FR	Rating 71	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_GB_R71	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	GB	Rating 71	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_GR_R71	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	GR	Rating 71	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_HK_R71	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	HK	Rating 71	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_HR_R71	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	HR	Rating 71	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMEC_ALL_0106_CT_SLSC_HU_R71	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	HU	Rating 71	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_IE_R71	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	IE	Rating 71	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_IL_R71	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	IL	Rating 71	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_IT_R71	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	IT	Rating 71	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_JP_R71	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	JP	Rating 71	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_KR_R71	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	KR	Rating 71	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_LT_R71	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	LT	Rating 71	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_LU_R71	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	LU	Rating 71	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_LV_R71	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	LV	Rating 71	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_MT_R71	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	MT	Rating 71	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_NL_R71	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	NL	Rating 71	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_NO_R71	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	NO	Rating 71	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_PL_R71	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	PL	Rating 71	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_PT_R71	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	PT	Rating 71	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_RO_R71	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	RO	Rating 71	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_RU_R71	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	RU	Rating 71	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_SE_R71	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	SE	Rating 71	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_SG_R71	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	SG	Rating 71	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_SI_R71	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	SI	Rating 71	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_SK_R71	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	SK	Rating 71	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_TR_R71	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	TR	Rating 71	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_US_R71	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	US	Rating 71	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMEC_ALL_0106_CT_SLSC_x2_R71	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	Other countries	Rating 71	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_x0_R72	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	Not applicable	Rating 72	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_AT_R72	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	AT	Rating 72	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_AU_R72	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	AU	Rating 72	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_BE_R72	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	BE	Rating 72	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_BG_R72	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	BG	Rating 72	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_BR_R72	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	BR	Rating 72	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_CA_R72	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	CA	Rating 72	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_CH_R72	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	CH	Rating 72	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_CN_R72	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	CN	Rating 72	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_CY_R72	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	CY	Rating 72	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_CZ_R72	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	CZ	Rating 72	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_DE_R72	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	DE	Rating 72	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_DK_R72	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	DK	Rating 72	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_EE_R72	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	EE	Rating 72	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_ES_R72	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	ES	Rating 72	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_FI_R72	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	FI	Rating 72	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_FR_R72	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	FR	Rating 72	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_GB_R72	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	GB	Rating 72	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_GR_R72	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	GR	Rating 72	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_HK_R72	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	HK	Rating 72	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_HR_R72	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	HR	Rating 72	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMEC_ALL_0106_CT_SLSC_HU_R72	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	HU	Rating 72	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_IE_R72	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	IE	Rating 72	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_IL_R72	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	IL	Rating 72	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_IT_R72	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	IT	Rating 72	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_JP_R72	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	JP	Rating 72	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_KR_R72	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	KR	Rating 72	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_LT_R72	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	LT	Rating 72	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_LU_R72	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	LU	Rating 72	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_LV_R72	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	LV	Rating 72	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_MT_R72	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	MT	Rating 72	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_NL_R72	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	NL	Rating 72	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_NO_R72	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	NO	Rating 72	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_PL_R72	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	PL	Rating 72	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_PT_R72	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	PT	Rating 72	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_RO_R72	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	RO	Rating 72	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_RU_R72	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	RU	Rating 72	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_SE_R72	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	SE	Rating 72	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_SG_R72	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	SG	Rating 72	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_SI_R72	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	SI	Rating 72	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_SK_R72	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	SK	Rating 72	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_TR_R72	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	TR	Rating 72	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_US_R72	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	US	Rating 72	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMEC_ALL_0106_CT_SLSC_x2_R72	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	Other countries	Rating 72	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_x0_R73	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	Not applicable	Rating 73	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_AT_R73	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	AT	Rating 73	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_AU_R73	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	AU	Rating 73	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_BE_R73	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	BE	Rating 73	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_BG_R73	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	BG	Rating 73	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_BR_R73	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	BR	Rating 73	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_CA_R73	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	CA	Rating 73	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_CH_R73	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	CH	Rating 73	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_CN_R73	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	CN	Rating 73	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_CY_R73	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	CY	Rating 73	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_CZ_R73	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	CZ	Rating 73	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_DE_R73	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	DE	Rating 73	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_DK_R73	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	DK	Rating 73	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_EE_R73	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	EE	Rating 73	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_ES_R73	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	ES	Rating 73	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_FI_R73	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	FI	Rating 73	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_FR_R73	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	FR	Rating 73	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_GB_R73	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	GB	Rating 73	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_GR_R73	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	GR	Rating 73	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_HK_R73	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	HK	Rating 73	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_HR_R73	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	HR	Rating 73	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMEC_ALL_0106_CT_SLSC_HU_R73	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	HU	Rating 73	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_IE_R73	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	IE	Rating 73	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_IL_R73	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	IL	Rating 73	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_IT_R73	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	IT	Rating 73	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_JP_R73	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	JP	Rating 73	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_KR_R73	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	KR	Rating 73	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_LT_R73	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	LT	Rating 73	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_LU_R73	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	LU	Rating 73	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_LV_R73	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	LV	Rating 73	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_MT_R73	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	MT	Rating 73	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_NL_R73	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	NL	Rating 73	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_NO_R73	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	NO	Rating 73	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_PL_R73	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	PL	Rating 73	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_PT_R73	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	PT	Rating 73	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_RO_R73	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	RO	Rating 73	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_RU_R73	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	RU	Rating 73	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_SE_R73	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	SE	Rating 73	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_SG_R73	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	SG	Rating 73	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_SI_R73	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	SI	Rating 73	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_SK_R73	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	SK	Rating 73	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_TR_R73	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	TR	Rating 73	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_US_R73	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	US	Rating 73	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMEC_ALL_0106_CT_SLSC_x2_R73	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	Other countries	Rating 73	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_x0_R74	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	Not applicable	Rating 74	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_AT_R74	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	AT	Rating 74	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_AU_R74	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	AU	Rating 74	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_BE_R74	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	BE	Rating 74	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_BG_R74	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	BG	Rating 74	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_BR_R74	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	BR	Rating 74	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_CA_R74	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	CA	Rating 74	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_CH_R74	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	CH	Rating 74	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_CN_R74	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	CN	Rating 74	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_CY_R74	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	CY	Rating 74	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_CZ_R74	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	CZ	Rating 74	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_DE_R74	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	DE	Rating 74	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_DK_R74	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	DK	Rating 74	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_EE_R74	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	EE	Rating 74	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_ES_R74	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	ES	Rating 74	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_FI_R74	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	FI	Rating 74	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_FR_R74	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	FR	Rating 74	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_GB_R74	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	GB	Rating 74	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_GR_R74	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	GR	Rating 74	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_HK_R74	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	HK	Rating 74	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_HR_R74	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	HR	Rating 74	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMEC_ALL_0106_CT_SLSC_HU_R74	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	HU	Rating 74	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_IE_R74	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	IE	Rating 74	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_IL_R74	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	IL	Rating 74	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_IT_R74	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	IT	Rating 74	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_JP_R74	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	JP	Rating 74	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_KR_R74	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	KR	Rating 74	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_LT_R74	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	LT	Rating 74	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_LU_R74	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	LU	Rating 74	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_LV_R74	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	LV	Rating 74	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_MT_R74	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	MT	Rating 74	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_NL_R74	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	NL	Rating 74	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_NO_R74	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	NO	Rating 74	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_PL_R74	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	PL	Rating 74	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_PT_R74	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	PT	Rating 74	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_RO_R74	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	RO	Rating 74	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_RU_R74	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	RU	Rating 74	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_SE_R74	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	SE	Rating 74	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_SG_R74	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	SG	Rating 74	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_SI_R74	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	SI	Rating 74	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_SK_R74	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	SK	Rating 74	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_TR_R74	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	TR	Rating 74	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_US_R74	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	US	Rating 74	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMEC_ALL_0106_CT_SLSC_x2_R74	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	Other countries	Rating 74	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_x0_R75	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	Not applicable	Rating 75	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_AT_R75	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	AT	Rating 75	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_AU_R75	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	AU	Rating 75	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_BE_R75	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	BE	Rating 75	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_BG_R75	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	BG	Rating 75	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_BR_R75	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	BR	Rating 75	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_CA_R75	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	CA	Rating 75	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_CH_R75	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	CH	Rating 75	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_CN_R75	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	CN	Rating 75	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_CY_R75	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	CY	Rating 75	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_CZ_R75	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	CZ	Rating 75	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_DE_R75	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	DE	Rating 75	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_DK_R75	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	DK	Rating 75	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_EE_R75	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	EE	Rating 75	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_ES_R75	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	ES	Rating 75	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_FI_R75	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	FI	Rating 75	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_FR_R75	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	FR	Rating 75	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_GB_R75	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	GB	Rating 75	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_GR_R75	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	GR	Rating 75	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_HK_R75	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	HK	Rating 75	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_HR_R75	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	HR	Rating 75	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMEC_ALL_0106_CT_SLSC_HU_R75	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	HU	Rating 75	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_IE_R75	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	IE	Rating 75	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_IL_R75	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	IL	Rating 75	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_IT_R75	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	IT	Rating 75	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_JP_R75	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	JP	Rating 75	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_KR_R75	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	KR	Rating 75	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_LT_R75	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	LT	Rating 75	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_LU_R75	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	LU	Rating 75	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_LV_R75	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	LV	Rating 75	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_MT_R75	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	MT	Rating 75	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_NL_R75	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	NL	Rating 75	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_NO_R75	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	NO	Rating 75	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_PL_R75	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	PL	Rating 75	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_PT_R75	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	PT	Rating 75	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_RO_R75	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	RO	Rating 75	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_RU_R75	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	RU	Rating 75	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_SE_R75	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	SE	Rating 75	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_SG_R75	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	SG	Rating 75	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_SI_R75	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	SI	Rating 75	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_SK_R75	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	SK	Rating 75	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_TR_R75	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	TR	Rating 75	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_US_R75	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	US	Rating 75	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMEC_ALL_0106_CT_SLSC_x2_R75	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	Other countries	Rating 75	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_x0_R76	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	Not applicable	Rating 76	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_AT_R76	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	AT	Rating 76	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_AU_R76	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	AU	Rating 76	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_BE_R76	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	BE	Rating 76	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_BG_R76	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	BG	Rating 76	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_BR_R76	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	BR	Rating 76	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_CA_R76	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	CA	Rating 76	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_CH_R76	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	CH	Rating 76	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_CN_R76	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	CN	Rating 76	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_CY_R76	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	CY	Rating 76	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_CZ_R76	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	CZ	Rating 76	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_DE_R76	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	DE	Rating 76	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_DK_R76	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	DK	Rating 76	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_EE_R76	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	EE	Rating 76	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_ES_R76	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	ES	Rating 76	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_FI_R76	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	FI	Rating 76	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_FR_R76	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	FR	Rating 76	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_GB_R76	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	GB	Rating 76	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_GR_R76	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	GR	Rating 76	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_HK_R76	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	HK	Rating 76	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_HR_R76	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	HR	Rating 76	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMEC_ALL_0106_CT_SLSC_HU_R76	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	HU	Rating 76	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_IE_R76	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	IE	Rating 76	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_IL_R76	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	IL	Rating 76	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_IT_R76	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	IT	Rating 76	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_JP_R76	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	JP	Rating 76	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_KR_R76	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	KR	Rating 76	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_LT_R76	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	LT	Rating 76	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_LU_R76	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	LU	Rating 76	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_LV_R76	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	LV	Rating 76	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_MT_R76	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	MT	Rating 76	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_NL_R76	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	NL	Rating 76	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_NO_R76	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	NO	Rating 76	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_PL_R76	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	PL	Rating 76	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_PT_R76	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	PT	Rating 76	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_RO_R76	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	RO	Rating 76	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_RU_R76	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	RU	Rating 76	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_SE_R76	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	SE	Rating 76	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_SG_R76	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	SG	Rating 76	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_SI_R76	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	SI	Rating 76	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_SK_R76	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	SK	Rating 76	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_TR_R76	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	TR	Rating 76	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_US_R76	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	US	Rating 76	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMEC_ALL_0106_CT_SLSC_x2_R76	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	Other countries	Rating 76	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_x0_R77	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	Not applicable	Rating 77	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_AT_R77	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	AT	Rating 77	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_AU_R77	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	AU	Rating 77	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_BE_R77	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	BE	Rating 77	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_BG_R77	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	BG	Rating 77	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_BR_R77	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	BR	Rating 77	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_CA_R77	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	CA	Rating 77	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_CH_R77	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	CH	Rating 77	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_CN_R77	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	CN	Rating 77	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_CY_R77	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	CY	Rating 77	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_CZ_R77	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	CZ	Rating 77	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_DE_R77	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	DE	Rating 77	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_DK_R77	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	DK	Rating 77	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_EE_R77	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	EE	Rating 77	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_ES_R77	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	ES	Rating 77	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_FI_R77	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	FI	Rating 77	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_FR_R77	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	FR	Rating 77	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_GB_R77	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	GB	Rating 77	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_GR_R77	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	GR	Rating 77	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_HK_R77	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	HK	Rating 77	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_HR_R77	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	HR	Rating 77	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMEC_ALL_0106_CT_SLSC_HU_R77	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	HU	Rating 77	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_IE_R77	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	IE	Rating 77	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_IL_R77	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	IL	Rating 77	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_IT_R77	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	IT	Rating 77	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_JP_R77	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	JP	Rating 77	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_KR_R77	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	KR	Rating 77	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_LT_R77	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	LT	Rating 77	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_LU_R77	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	LU	Rating 77	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_LV_R77	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	LV	Rating 77	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_MT_R77	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	MT	Rating 77	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_NL_R77	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	NL	Rating 77	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_NO_R77	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	NO	Rating 77	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_PL_R77	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	PL	Rating 77	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_PT_R77	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	PT	Rating 77	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_RO_R77	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	RO	Rating 77	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_RU_R77	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	RU	Rating 77	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_SE_R77	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	SE	Rating 77	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_SG_R77	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	SG	Rating 77	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_SI_R77	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	SI	Rating 77	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_SK_R77	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	SK	Rating 77	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_TR_R77	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	TR	Rating 77	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_US_R77	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	US	Rating 77	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMEC_ALL_0106_CT_SLSC_x2_R77	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	Other countries	Rating 77	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_x0_R78	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	Not applicable	Rating 78	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_AT_R78	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	AT	Rating 78	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_AU_R78	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	AU	Rating 78	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_BE_R78	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	BE	Rating 78	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_BG_R78	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	BG	Rating 78	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_BR_R78	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	BR	Rating 78	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_CA_R78	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	CA	Rating 78	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_CH_R78	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	CH	Rating 78	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_CN_R78	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	CN	Rating 78	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_CY_R78	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	CY	Rating 78	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_CZ_R78	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	CZ	Rating 78	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_DE_R78	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	DE	Rating 78	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_DK_R78	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	DK	Rating 78	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_EE_R78	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	EE	Rating 78	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_ES_R78	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	ES	Rating 78	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_FI_R78	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	FI	Rating 78	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_FR_R78	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	FR	Rating 78	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_GB_R78	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	GB	Rating 78	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_GR_R78	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	GR	Rating 78	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_HK_R78	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	HK	Rating 78	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_HR_R78	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	HR	Rating 78	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMEC_ALL_0106_CT_SLSC_HU_R78	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	HU	Rating 78	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_IE_R78	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	IE	Rating 78	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_IL_R78	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	IL	Rating 78	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_IT_R78	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	IT	Rating 78	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_JP_R78	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	JP	Rating 78	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_KR_R78	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	KR	Rating 78	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_LT_R78	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	LT	Rating 78	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_LU_R78	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	LU	Rating 78	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_LV_R78	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	LV	Rating 78	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_MT_R78	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	MT	Rating 78	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_NL_R78	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	NL	Rating 78	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_NO_R78	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	NO	Rating 78	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_PL_R78	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	PL	Rating 78	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_PT_R78	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	PT	Rating 78	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_RO_R78	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	RO	Rating 78	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_RU_R78	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	RU	Rating 78	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_SE_R78	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	SE	Rating 78	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_SG_R78	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	SG	Rating 78	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_SI_R78	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	SI	Rating 78	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_SK_R78	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	SK	Rating 78	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_TR_R78	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	TR	Rating 78	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_US_R78	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	US	Rating 78	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMEC_ALL_0106_CT_SLSC_x2_R78	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	Other countries	Rating 78	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_x0_R79	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	Not applicable	Rating 79	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_AT_R79	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	AT	Rating 79	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_AU_R79	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	AU	Rating 79	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_BE_R79	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	BE	Rating 79	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_BG_R79	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	BG	Rating 79	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_BR_R79	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	BR	Rating 79	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_CA_R79	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	CA	Rating 79	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_CH_R79	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	CH	Rating 79	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_CN_R79	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	CN	Rating 79	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_CY_R79	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	CY	Rating 79	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_CZ_R79	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	CZ	Rating 79	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_DE_R79	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	DE	Rating 79	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_DK_R79	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	DK	Rating 79	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_EE_R79	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	EE	Rating 79	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_ES_R79	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	ES	Rating 79	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_FI_R79	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	FI	Rating 79	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_FR_R79	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	FR	Rating 79	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_GB_R79	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	GB	Rating 79	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_GR_R79	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	GR	Rating 79	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_HK_R79	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	HK	Rating 79	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_HR_R79	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	HR	Rating 79	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMEC_ALL_0106_CT_SLSC_HU_R79	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	HU	Rating 79	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_IE_R79	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	IE	Rating 79	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_IL_R79	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	IL	Rating 79	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_IT_R79	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	IT	Rating 79	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_JP_R79	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	JP	Rating 79	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_KR_R79	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	KR	Rating 79	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_LT_R79	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	LT	Rating 79	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_LU_R79	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	LU	Rating 79	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_LV_R79	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	LV	Rating 79	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_MT_R79	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	MT	Rating 79	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_NL_R79	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	NL	Rating 79	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_NO_R79	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	NO	Rating 79	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_PL_R79	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	PL	Rating 79	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_PT_R79	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	PT	Rating 79	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_RO_R79	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	RO	Rating 79	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_RU_R79	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	RU	Rating 79	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_SE_R79	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	SE	Rating 79	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_SG_R79	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	SG	Rating 79	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_SI_R79	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	SI	Rating 79	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_SK_R79	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	SK	Rating 79	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_TR_R79	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	TR	Rating 79	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_US_R79	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	US	Rating 79	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMEC_ALL_0106_CT_SLSC_x2_R79	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	Other countries	Rating 79	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_x0_R80	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	Not applicable	Rating 80	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_AT_R80	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	AT	Rating 80	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_AU_R80	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	AU	Rating 80	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_BE_R80	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	BE	Rating 80	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_BG_R80	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	BG	Rating 80	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_BR_R80	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	BR	Rating 80	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_CA_R80	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	CA	Rating 80	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_CH_R80	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	CH	Rating 80	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_CN_R80	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	CN	Rating 80	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_CY_R80	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	CY	Rating 80	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_CZ_R80	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	CZ	Rating 80	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_DE_R80	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	DE	Rating 80	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_DK_R80	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	DK	Rating 80	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_EE_R80	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	EE	Rating 80	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_ES_R80	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	ES	Rating 80	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_FI_R80	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	FI	Rating 80	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_FR_R80	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	FR	Rating 80	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_GB_R80	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	GB	Rating 80	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_GR_R80	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	GR	Rating 80	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_HK_R80	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	HK	Rating 80	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_HR_R80	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	HR	Rating 80	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMEC_ALL_0106_CT_SLSC_HU_R80	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	HU	Rating 80	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_IE_R80	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	IE	Rating 80	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_IL_R80	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	IL	Rating 80	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_IT_R80	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	IT	Rating 80	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_JP_R80	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	JP	Rating 80	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_KR_R80	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	KR	Rating 80	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_LT_R80	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	LT	Rating 80	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_LU_R80	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	LU	Rating 80	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_LV_R80	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	LV	Rating 80	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_MT_R80	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	MT	Rating 80	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_NL_R80	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	NL	Rating 80	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_NO_R80	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	NO	Rating 80	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_PL_R80	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	PL	Rating 80	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_PT_R80	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	PT	Rating 80	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_RO_R80	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	RO	Rating 80	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_RU_R80	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	RU	Rating 80	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_SE_R80	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	SE	Rating 80	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_SG_R80	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	SG	Rating 80	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_SI_R80	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	SI	Rating 80	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_SK_R80	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	SK	Rating 80	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_TR_R80	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	TR	Rating 80	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_US_R80	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	US	Rating 80	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMEC_ALL_0106_CT_SLSC_x2_R80	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	Other countries	Rating 80	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_x0_R81	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	Not applicable	Rating 81	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_AT_R81	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	AT	Rating 81	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_AU_R81	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	AU	Rating 81	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_BE_R81	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	BE	Rating 81	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_BG_R81	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	BG	Rating 81	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_BR_R81	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	BR	Rating 81	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_CA_R81	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	CA	Rating 81	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_CH_R81	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	CH	Rating 81	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_CN_R81	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	CN	Rating 81	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_CY_R81	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	CY	Rating 81	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_CZ_R81	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	CZ	Rating 81	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_DE_R81	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	DE	Rating 81	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_DK_R81	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	DK	Rating 81	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_EE_R81	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	EE	Rating 81	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_ES_R81	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	ES	Rating 81	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_FI_R81	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	FI	Rating 81	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_FR_R81	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	FR	Rating 81	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_GB_R81	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	GB	Rating 81	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_GR_R81	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	GR	Rating 81	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_HK_R81	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	HK	Rating 81	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_HR_R81	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	HR	Rating 81	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMEC_ALL_0106_CT_SLSC_HU_R81	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	HU	Rating 81	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_IE_R81	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	IE	Rating 81	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_IL_R81	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	IL	Rating 81	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_IT_R81	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	IT	Rating 81	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_JP_R81	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	JP	Rating 81	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_KR_R81	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	KR	Rating 81	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_LT_R81	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	LT	Rating 81	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_LU_R81	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	LU	Rating 81	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_LV_R81	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	LV	Rating 81	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_MT_R81	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	MT	Rating 81	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_NL_R81	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	NL	Rating 81	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_NO_R81	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	NO	Rating 81	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_PL_R81	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	PL	Rating 81	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_PT_R81	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	PT	Rating 81	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_RO_R81	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	RO	Rating 81	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_RU_R81	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	RU	Rating 81	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_SE_R81	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	SE	Rating 81	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_SG_R81	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	SG	Rating 81	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_SI_R81	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	SI	Rating 81	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_SK_R81	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	SK	Rating 81	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_TR_R81	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	TR	Rating 81	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_US_R81	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	US	Rating 81	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMEC_ALL_0106_CT_SLSC_x2_R81	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	Other countries	Rating 81	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_x0_R82	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	Not applicable	Rating 82	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_AT_R82	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	AT	Rating 82	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_AU_R82	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	AU	Rating 82	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_BE_R82	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	BE	Rating 82	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_BG_R82	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	BG	Rating 82	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_BR_R82	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	BR	Rating 82	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_CA_R82	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	CA	Rating 82	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_CH_R82	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	CH	Rating 82	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_CN_R82	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	CN	Rating 82	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_CY_R82	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	CY	Rating 82	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_CZ_R82	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	CZ	Rating 82	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_DE_R82	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	DE	Rating 82	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_DK_R82	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	DK	Rating 82	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_EE_R82	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	EE	Rating 82	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_ES_R82	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	ES	Rating 82	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_FI_R82	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	FI	Rating 82	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_FR_R82	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	FR	Rating 82	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_GB_R82	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	GB	Rating 82	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_GR_R82	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	GR	Rating 82	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_HK_R82	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	HK	Rating 82	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_HR_R82	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	HR	Rating 82	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMEC_ALL_0106_CT_SLSC_HU_R82	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	HU	Rating 82	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_IE_R82	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	IE	Rating 82	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_IL_R82	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	IL	Rating 82	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_IT_R82	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	IT	Rating 82	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_JP_R82	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	JP	Rating 82	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_KR_R82	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	KR	Rating 82	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_LT_R82	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	LT	Rating 82	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_LU_R82	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	LU	Rating 82	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_LV_R82	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	LV	Rating 82	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_MT_R82	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	MT	Rating 82	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_NL_R82	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	NL	Rating 82	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_NO_R82	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	NO	Rating 82	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_PL_R82	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	PL	Rating 82	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_PT_R82	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	PT	Rating 82	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_RO_R82	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	RO	Rating 82	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_RU_R82	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	RU	Rating 82	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_SE_R82	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	SE	Rating 82	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_SG_R82	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	SG	Rating 82	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_SI_R82	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	SI	Rating 82	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_SK_R82	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	SK	Rating 82	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_TR_R82	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	TR	Rating 82	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_US_R82	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	US	Rating 82	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMEC_ALL_0106_CT_SLSC_x2_R82	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	Other countries	Rating 82	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_x0_R83	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	Not applicable	Rating 83	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_AT_R83	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	AT	Rating 83	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_AU_R83	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	AU	Rating 83	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_BE_R83	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	BE	Rating 83	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_BG_R83	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	BG	Rating 83	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_BR_R83	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	BR	Rating 83	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_CA_R83	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	CA	Rating 83	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_CH_R83	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	CH	Rating 83	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_CN_R83	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	CN	Rating 83	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_CY_R83	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	CY	Rating 83	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_CZ_R83	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	CZ	Rating 83	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_DE_R83	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	DE	Rating 83	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_DK_R83	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	DK	Rating 83	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_EE_R83	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	EE	Rating 83	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_ES_R83	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	ES	Rating 83	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_FI_R83	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	FI	Rating 83	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_FR_R83	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	FR	Rating 83	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_GB_R83	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	GB	Rating 83	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_GR_R83	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	GR	Rating 83	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_HK_R83	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	HK	Rating 83	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_HR_R83	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	HR	Rating 83	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMEC_ALL_0106_CT_SLSC_HU_R83	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	HU	Rating 83	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_IE_R83	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	IE	Rating 83	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_IL_R83	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	IL	Rating 83	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_IT_R83	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	IT	Rating 83	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_JP_R83	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	JP	Rating 83	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_KR_R83	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	KR	Rating 83	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_LT_R83	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	LT	Rating 83	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_LU_R83	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	LU	Rating 83	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_LV_R83	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	LV	Rating 83	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_MT_R83	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	MT	Rating 83	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_NL_R83	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	NL	Rating 83	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_NO_R83	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	NO	Rating 83	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_PL_R83	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	PL	Rating 83	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_PT_R83	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	PT	Rating 83	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_RO_R83	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	RO	Rating 83	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_RU_R83	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	RU	Rating 83	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_SE_R83	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	SE	Rating 83	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_SG_R83	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	SG	Rating 83	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_SI_R83	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	SI	Rating 83	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_SK_R83	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	SK	Rating 83	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_TR_R83	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	TR	Rating 83	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_US_R83	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	US	Rating 83	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMEC_ALL_0106_CT_SLSC_x2_R83	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	Other countries	Rating 83	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_x0_R84	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	Not applicable	Rating 84	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_AT_R84	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	AT	Rating 84	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_AU_R84	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	AU	Rating 84	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_BE_R84	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	BE	Rating 84	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_BG_R84	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	BG	Rating 84	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_BR_R84	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	BR	Rating 84	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_CA_R84	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	CA	Rating 84	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_CH_R84	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	CH	Rating 84	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_CN_R84	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	CN	Rating 84	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_CY_R84	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	CY	Rating 84	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_CZ_R84	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	CZ	Rating 84	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_DE_R84	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	DE	Rating 84	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_DK_R84	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	DK	Rating 84	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_EE_R84	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	EE	Rating 84	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_ES_R84	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	ES	Rating 84	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_FI_R84	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	FI	Rating 84	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_FR_R84	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	FR	Rating 84	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_GB_R84	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	GB	Rating 84	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_GR_R84	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	GR	Rating 84	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_HK_R84	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	HK	Rating 84	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_HR_R84	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	HR	Rating 84	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMEC_ALL_0106_CT_SLSC_HU_R84	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	HU	Rating 84	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_IE_R84	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	IE	Rating 84	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_IL_R84	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	IL	Rating 84	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_IT_R84	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	IT	Rating 84	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_JP_R84	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	JP	Rating 84	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_KR_R84	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	KR	Rating 84	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_LT_R84	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	LT	Rating 84	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_LU_R84	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	LU	Rating 84	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_LV_R84	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	LV	Rating 84	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_MT_R84	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	MT	Rating 84	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_NL_R84	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	NL	Rating 84	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_NO_R84	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	NO	Rating 84	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_PL_R84	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	PL	Rating 84	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_PT_R84	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	PT	Rating 84	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_RO_R84	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	RO	Rating 84	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_RU_R84	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	RU	Rating 84	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_SE_R84	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	SE	Rating 84	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_SG_R84	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	SG	Rating 84	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_SI_R84	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	SI	Rating 84	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_SK_R84	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	SK	Rating 84	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_TR_R84	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	TR	Rating 84	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_US_R84	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	US	Rating 84	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMEC_ALL_0106_CT_SLSC_x2_R84	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	Other countries	Rating 84	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_x0_R85	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	Not applicable	Rating 85	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_AT_R85	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	AT	Rating 85	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_AU_R85	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	AU	Rating 85	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_BE_R85	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	BE	Rating 85	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_BG_R85	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	BG	Rating 85	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_BR_R85	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	BR	Rating 85	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_CA_R85	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	CA	Rating 85	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_CH_R85	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	CH	Rating 85	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_CN_R85	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	CN	Rating 85	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_CY_R85	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	CY	Rating 85	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_CZ_R85	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	CZ	Rating 85	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_DE_R85	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	DE	Rating 85	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_DK_R85	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	DK	Rating 85	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_EE_R85	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	EE	Rating 85	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_ES_R85	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	ES	Rating 85	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_FI_R85	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	FI	Rating 85	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_FR_R85	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	FR	Rating 85	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_GB_R85	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	GB	Rating 85	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_GR_R85	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	GR	Rating 85	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_HK_R85	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	HK	Rating 85	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_HR_R85	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	HR	Rating 85	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMEC_ALL_0106_CT_SLSC_HU_R85	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	HU	Rating 85	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_IE_R85	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	IE	Rating 85	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_IL_R85	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	IL	Rating 85	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_IT_R85	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	IT	Rating 85	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_JP_R85	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	JP	Rating 85	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_KR_R85	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	KR	Rating 85	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_LT_R85	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	LT	Rating 85	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_LU_R85	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	LU	Rating 85	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_LV_R85	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	LV	Rating 85	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_MT_R85	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	MT	Rating 85	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_NL_R85	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	NL	Rating 85	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_NO_R85	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	NO	Rating 85	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_PL_R85	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	PL	Rating 85	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_PT_R85	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	PT	Rating 85	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_RO_R85	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	RO	Rating 85	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_RU_R85	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	RU	Rating 85	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_SE_R85	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	SE	Rating 85	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_SG_R85	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	SG	Rating 85	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_SI_R85	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	SI	Rating 85	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_SK_R85	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	SK	Rating 85	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_TR_R85	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	TR	Rating 85	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_US_R85	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	US	Rating 85	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMEC_ALL_0106_CT_SLSC_x2_R85	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	Other countries	Rating 85	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_x0_R86	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	Not applicable	Rating 86	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_AT_R86	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	AT	Rating 86	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_AU_R86	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	AU	Rating 86	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_BE_R86	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	BE	Rating 86	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_BG_R86	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	BG	Rating 86	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_BR_R86	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	BR	Rating 86	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_CA_R86	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	CA	Rating 86	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_CH_R86	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	CH	Rating 86	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_CN_R86	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	CN	Rating 86	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_CY_R86	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	CY	Rating 86	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_CZ_R86	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	CZ	Rating 86	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_DE_R86	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	DE	Rating 86	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_DK_R86	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	DK	Rating 86	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_EE_R86	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	EE	Rating 86	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_ES_R86	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	ES	Rating 86	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_FI_R86	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	FI	Rating 86	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_FR_R86	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	FR	Rating 86	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_GB_R86	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	GB	Rating 86	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_GR_R86	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	GR	Rating 86	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_HK_R86	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	HK	Rating 86	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_HR_R86	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	HR	Rating 86	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMEC_ALL_0106_CT_SLSC_HU_R86	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	HU	Rating 86	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_IE_R86	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	IE	Rating 86	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_IL_R86	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	IL	Rating 86	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_IT_R86	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	IT	Rating 86	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_JP_R86	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	JP	Rating 86	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_KR_R86	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	KR	Rating 86	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_LT_R86	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	LT	Rating 86	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_LU_R86	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	LU	Rating 86	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_LV_R86	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	LV	Rating 86	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_MT_R86	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	MT	Rating 86	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_NL_R86	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	NL	Rating 86	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_NO_R86	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	NO	Rating 86	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_PL_R86	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	PL	Rating 86	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_PT_R86	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	PT	Rating 86	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_RO_R86	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	RO	Rating 86	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_RU_R86	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	RU	Rating 86	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_SE_R86	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	SE	Rating 86	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_SG_R86	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	SG	Rating 86	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_SI_R86	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	SI	Rating 86	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_SK_R86	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	SK	Rating 86	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_TR_R86	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	TR	Rating 86	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_US_R86	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	US	Rating 86	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMEC_ALL_0106_CT_SLSC_x2_R86	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	Other countries	Rating 86	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_x0_R87	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	Not applicable	Rating 87	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_AT_R87	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	AT	Rating 87	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_AU_R87	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	AU	Rating 87	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_BE_R87	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	BE	Rating 87	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_BG_R87	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	BG	Rating 87	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_BR_R87	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	BR	Rating 87	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_CA_R87	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	CA	Rating 87	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_CH_R87	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	CH	Rating 87	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_CN_R87	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	CN	Rating 87	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_CY_R87	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	CY	Rating 87	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_CZ_R87	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	CZ	Rating 87	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_DE_R87	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	DE	Rating 87	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_DK_R87	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	DK	Rating 87	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_EE_R87	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	EE	Rating 87	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_ES_R87	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	ES	Rating 87	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_FI_R87	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	FI	Rating 87	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_FR_R87	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	FR	Rating 87	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_GB_R87	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	GB	Rating 87	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_GR_R87	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	GR	Rating 87	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_HK_R87	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	HK	Rating 87	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_HR_R87	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	HR	Rating 87	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMEC_ALL_0106_CT_SLSC_HU_R87	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	HU	Rating 87	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_IE_R87	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	IE	Rating 87	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_IL_R87	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	IL	Rating 87	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_IT_R87	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	IT	Rating 87	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_JP_R87	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	JP	Rating 87	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_KR_R87	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	KR	Rating 87	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_LT_R87	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	LT	Rating 87	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_LU_R87	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	LU	Rating 87	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_LV_R87	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	LV	Rating 87	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_MT_R87	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	MT	Rating 87	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_NL_R87	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	NL	Rating 87	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_NO_R87	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	NO	Rating 87	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_PL_R87	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	PL	Rating 87	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_PT_R87	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	PT	Rating 87	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_RO_R87	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	RO	Rating 87	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_RU_R87	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	RU	Rating 87	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_SE_R87	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	SE	Rating 87	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_SG_R87	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	SG	Rating 87	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_SI_R87	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	SI	Rating 87	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_SK_R87	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	SK	Rating 87	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_TR_R87	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	TR	Rating 87	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_US_R87	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	US	Rating 87	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMEC_ALL_0106_CT_SLSC_x2_R87	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	Other countries	Rating 87	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_x0_R88	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	Not applicable	Rating 88	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_AT_R88	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	AT	Rating 88	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_AU_R88	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	AU	Rating 88	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_BE_R88	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	BE	Rating 88	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_BG_R88	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	BG	Rating 88	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_BR_R88	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	BR	Rating 88	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_CA_R88	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	CA	Rating 88	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_CH_R88	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	CH	Rating 88	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_CN_R88	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	CN	Rating 88	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_CY_R88	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	CY	Rating 88	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_CZ_R88	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	CZ	Rating 88	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_DE_R88	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	DE	Rating 88	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_DK_R88	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	DK	Rating 88	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_EE_R88	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	EE	Rating 88	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_ES_R88	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	ES	Rating 88	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_FI_R88	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	FI	Rating 88	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_FR_R88	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	FR	Rating 88	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_GB_R88	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	GB	Rating 88	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_GR_R88	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	GR	Rating 88	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_HK_R88	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	HK	Rating 88	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_HR_R88	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	HR	Rating 88	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMEC_ALL_0106_CT_SLSC_HU_R88	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	HU	Rating 88	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_IE_R88	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	IE	Rating 88	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_IL_R88	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	IL	Rating 88	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_IT_R88	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	IT	Rating 88	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_JP_R88	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	JP	Rating 88	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_KR_R88	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	KR	Rating 88	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_LT_R88	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	LT	Rating 88	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_LU_R88	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	LU	Rating 88	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_LV_R88	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	LV	Rating 88	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_MT_R88	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	MT	Rating 88	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_NL_R88	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	NL	Rating 88	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_NO_R88	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	NO	Rating 88	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_PL_R88	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	PL	Rating 88	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_PT_R88	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	PT	Rating 88	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_RO_R88	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	RO	Rating 88	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_RU_R88	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	RU	Rating 88	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_SE_R88	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	SE	Rating 88	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_SG_R88	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	SG	Rating 88	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_SI_R88	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	SI	Rating 88	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_SK_R88	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	SK	Rating 88	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_TR_R88	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	TR	Rating 88	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_US_R88	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	US	Rating 88	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMEC_ALL_0106_CT_SLSC_x2_R88	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	Other countries	Rating 88	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_x0_R89	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	Not applicable	Rating 89	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_AT_R89	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	AT	Rating 89	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_AU_R89	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	AU	Rating 89	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_BE_R89	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	BE	Rating 89	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_BG_R89	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	BG	Rating 89	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_BR_R89	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	BR	Rating 89	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_CA_R89	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	CA	Rating 89	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_CH_R89	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	CH	Rating 89	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_CN_R89	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	CN	Rating 89	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_CY_R89	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	CY	Rating 89	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_CZ_R89	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	CZ	Rating 89	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_DE_R89	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	DE	Rating 89	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_DK_R89	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	DK	Rating 89	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_EE_R89	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	EE	Rating 89	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_ES_R89	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	ES	Rating 89	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_FI_R89	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	FI	Rating 89	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_FR_R89	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	FR	Rating 89	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_GB_R89	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	GB	Rating 89	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_GR_R89	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	GR	Rating 89	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_HK_R89	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	HK	Rating 89	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_HR_R89	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	HR	Rating 89	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMEC_ALL_0106_CT_SLSC_HU_R89	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	HU	Rating 89	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_IE_R89	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	IE	Rating 89	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_IL_R89	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	IL	Rating 89	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_IT_R89	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	IT	Rating 89	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_JP_R89	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	JP	Rating 89	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_KR_R89	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	KR	Rating 89	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_LT_R89	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	LT	Rating 89	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_LU_R89	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	LU	Rating 89	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_LV_R89	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	LV	Rating 89	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_MT_R89	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	MT	Rating 89	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_NL_R89	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	NL	Rating 89	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_NO_R89	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	NO	Rating 89	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_PL_R89	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	PL	Rating 89	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_PT_R89	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	PT	Rating 89	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_RO_R89	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	RO	Rating 89	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_RU_R89	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	RU	Rating 89	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_SE_R89	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	SE	Rating 89	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_SG_R89	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	SG	Rating 89	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_SI_R89	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	SI	Rating 89	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_SK_R89	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	SK	Rating 89	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_TR_R89	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	TR	Rating 89	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_US_R89	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	US	Rating 89	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMEC_ALL_0106_CT_SLSC_x2_R89	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	Other countries	Rating 89	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_x0_R90	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	Not applicable	Rating 90	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_AT_R90	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	AT	Rating 90	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_AU_R90	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	AU	Rating 90	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_BE_R90	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	BE	Rating 90	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_BG_R90	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	BG	Rating 90	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_BR_R90	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	BR	Rating 90	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_CA_R90	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	CA	Rating 90	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_CH_R90	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	CH	Rating 90	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_CN_R90	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	CN	Rating 90	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_CY_R90	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	CY	Rating 90	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_CZ_R90	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	CZ	Rating 90	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_DE_R90	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	DE	Rating 90	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_DK_R90	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	DK	Rating 90	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_EE_R90	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	EE	Rating 90	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_ES_R90	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	ES	Rating 90	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_FI_R90	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	FI	Rating 90	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_FR_R90	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	FR	Rating 90	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_GB_R90	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	GB	Rating 90	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_GR_R90	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	GR	Rating 90	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_HK_R90	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	HK	Rating 90	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_HR_R90	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	HR	Rating 90	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMEC_ALL_0106_CT_SLSC_HU_R90	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	HU	Rating 90	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_IE_R90	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	IE	Rating 90	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_IL_R90	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	IL	Rating 90	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_IT_R90	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	IT	Rating 90	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_JP_R90	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	JP	Rating 90	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_KR_R90	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	KR	Rating 90	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_LT_R90	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	LT	Rating 90	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_LU_R90	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	LU	Rating 90	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_LV_R90	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	LV	Rating 90	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_MT_R90	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	MT	Rating 90	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_NL_R90	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	NL	Rating 90	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_NO_R90	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	NO	Rating 90	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_PL_R90	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	PL	Rating 90	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_PT_R90	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	PT	Rating 90	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_RO_R90	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	RO	Rating 90	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_RU_R90	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	RU	Rating 90	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_SE_R90	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	SE	Rating 90	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_SG_R90	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	SG	Rating 90	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_SI_R90	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	SI	Rating 90	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_SK_R90	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	SK	Rating 90	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_TR_R90	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	TR	Rating 90	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_US_R90	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	US	Rating 90	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMEC_ALL_0106_CT_SLSC_x2_R90	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	Other countries	Rating 90	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_x0_R91	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	Not applicable	Rating 91	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_AT_R91	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	AT	Rating 91	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_AU_R91	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	AU	Rating 91	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_BE_R91	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	BE	Rating 91	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_BG_R91	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	BG	Rating 91	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_BR_R91	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	BR	Rating 91	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_CA_R91	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	CA	Rating 91	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_CH_R91	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	CH	Rating 91	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_CN_R91	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	CN	Rating 91	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_CY_R91	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	CY	Rating 91	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_CZ_R91	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	CZ	Rating 91	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_DE_R91	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	DE	Rating 91	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_DK_R91	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	DK	Rating 91	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_EE_R91	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	EE	Rating 91	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_ES_R91	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	ES	Rating 91	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_FI_R91	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	FI	Rating 91	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_FR_R91	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	FR	Rating 91	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_GB_R91	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	GB	Rating 91	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_GR_R91	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	GR	Rating 91	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_HK_R91	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	HK	Rating 91	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_HR_R91	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	HR	Rating 91	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMEC_ALL_0106_CT_SLSC_HU_R91	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	HU	Rating 91	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_IE_R91	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	IE	Rating 91	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_IL_R91	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	IL	Rating 91	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_IT_R91	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	IT	Rating 91	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_JP_R91	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	JP	Rating 91	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_KR_R91	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	KR	Rating 91	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_LT_R91	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	LT	Rating 91	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_LU_R91	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	LU	Rating 91	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_LV_R91	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	LV	Rating 91	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_MT_R91	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	MT	Rating 91	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_NL_R91	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	NL	Rating 91	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_NO_R91	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	NO	Rating 91	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_PL_R91	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	PL	Rating 91	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_PT_R91	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	PT	Rating 91	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_RO_R91	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	RO	Rating 91	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_RU_R91	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	RU	Rating 91	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_SE_R91	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	SE	Rating 91	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_SG_R91	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	SG	Rating 91	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_SI_R91	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	SI	Rating 91	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_SK_R91	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	SK	Rating 91	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_TR_R91	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	TR	Rating 91	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_US_R91	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	US	Rating 91	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMEC_ALL_0106_CT_SLSC_x2_R91	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	Other countries	Rating 91	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_x0_R92	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	Not applicable	Rating 92	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_AT_R92	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	AT	Rating 92	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_AU_R92	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	AU	Rating 92	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_BE_R92	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	BE	Rating 92	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_BG_R92	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	BG	Rating 92	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_BR_R92	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	BR	Rating 92	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_CA_R92	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	CA	Rating 92	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_CH_R92	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	CH	Rating 92	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_CN_R92	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	CN	Rating 92	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_CY_R92	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	CY	Rating 92	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_CZ_R92	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	CZ	Rating 92	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_DE_R92	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	DE	Rating 92	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_DK_R92	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	DK	Rating 92	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_EE_R92	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	EE	Rating 92	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_ES_R92	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	ES	Rating 92	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_FI_R92	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	FI	Rating 92	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_FR_R92	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	FR	Rating 92	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_GB_R92	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	GB	Rating 92	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_GR_R92	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	GR	Rating 92	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_HK_R92	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	HK	Rating 92	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_HR_R92	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	HR	Rating 92	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMEC_ALL_0106_CT_SLSC_HU_R92	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	HU	Rating 92	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_IE_R92	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	IE	Rating 92	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_IL_R92	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	IL	Rating 92	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_IT_R92	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	IT	Rating 92	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_JP_R92	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	JP	Rating 92	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_KR_R92	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	KR	Rating 92	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_LT_R92	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	LT	Rating 92	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_LU_R92	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	LU	Rating 92	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_LV_R92	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	LV	Rating 92	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_MT_R92	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	MT	Rating 92	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_NL_R92	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	NL	Rating 92	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_NO_R92	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	NO	Rating 92	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_PL_R92	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	PL	Rating 92	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_PT_R92	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	PT	Rating 92	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_RO_R92	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	RO	Rating 92	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_RU_R92	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	RU	Rating 92	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_SE_R92	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	SE	Rating 92	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_SG_R92	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	SG	Rating 92	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_SI_R92	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	SI	Rating 92	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_SK_R92	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	SK	Rating 92	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_TR_R92	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	TR	Rating 92	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_US_R92	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	US	Rating 92	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMEC_ALL_0106_CT_SLSC_x2_R92	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	Other countries	Rating 92	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_x0_R93	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	Not applicable	Rating 93	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_AT_R93	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	AT	Rating 93	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_AU_R93	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	AU	Rating 93	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_BE_R93	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	BE	Rating 93	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_BG_R93	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	BG	Rating 93	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_BR_R93	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	BR	Rating 93	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_CA_R93	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	CA	Rating 93	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_CH_R93	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	CH	Rating 93	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_CN_R93	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	CN	Rating 93	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_CY_R93	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	CY	Rating 93	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_CZ_R93	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	CZ	Rating 93	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_DE_R93	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	DE	Rating 93	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_DK_R93	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	DK	Rating 93	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_EE_R93	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	EE	Rating 93	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_ES_R93	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	ES	Rating 93	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_FI_R93	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	FI	Rating 93	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_FR_R93	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	FR	Rating 93	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_GB_R93	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	GB	Rating 93	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_GR_R93	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	GR	Rating 93	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_HK_R93	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	HK	Rating 93	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_HR_R93	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	HR	Rating 93	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMEC_ALL_0106_CT_SLSC_HU_R93	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	HU	Rating 93	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_IE_R93	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	IE	Rating 93	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_IL_R93	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	IL	Rating 93	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_IT_R93	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	IT	Rating 93	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_JP_R93	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	JP	Rating 93	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_KR_R93	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	KR	Rating 93	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_LT_R93	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	LT	Rating 93	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_LU_R93	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	LU	Rating 93	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_LV_R93	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	LV	Rating 93	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_MT_R93	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	MT	Rating 93	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_NL_R93	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	NL	Rating 93	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_NO_R93	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	NO	Rating 93	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_PL_R93	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	PL	Rating 93	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_PT_R93	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	PT	Rating 93	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_RO_R93	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	RO	Rating 93	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_RU_R93	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	RU	Rating 93	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_SE_R93	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	SE	Rating 93	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_SG_R93	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	SG	Rating 93	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_SI_R93	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	SI	Rating 93	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_SK_R93	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	SK	Rating 93	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_TR_R93	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	TR	Rating 93	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_US_R93	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	US	Rating 93	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMEC_ALL_0106_CT_SLSC_x2_R93	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	Other countries	Rating 93	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_x0_R94	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	Not applicable	Rating 94	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_AT_R94	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	AT	Rating 94	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_AU_R94	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	AU	Rating 94	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_BE_R94	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	BE	Rating 94	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_BG_R94	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	BG	Rating 94	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_BR_R94	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	BR	Rating 94	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_CA_R94	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	CA	Rating 94	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_CH_R94	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	CH	Rating 94	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_CN_R94	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	CN	Rating 94	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_CY_R94	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	CY	Rating 94	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_CZ_R94	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	CZ	Rating 94	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_DE_R94	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	DE	Rating 94	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_DK_R94	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	DK	Rating 94	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_EE_R94	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	EE	Rating 94	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_ES_R94	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	ES	Rating 94	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_FI_R94	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	FI	Rating 94	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_FR_R94	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	FR	Rating 94	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_GB_R94	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	GB	Rating 94	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_GR_R94	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	GR	Rating 94	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_HK_R94	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	HK	Rating 94	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_HR_R94	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	HR	Rating 94	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMEC_ALL_0106_CT_SLSC_HU_R94	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	HU	Rating 94	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_IE_R94	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	IE	Rating 94	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_IL_R94	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	IL	Rating 94	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_IT_R94	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	IT	Rating 94	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_JP_R94	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	JP	Rating 94	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_KR_R94	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	KR	Rating 94	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_LT_R94	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	LT	Rating 94	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_LU_R94	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	LU	Rating 94	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_LV_R94	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	LV	Rating 94	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_MT_R94	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	MT	Rating 94	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_NL_R94	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	NL	Rating 94	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_NO_R94	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	NO	Rating 94	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_PL_R94	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	PL	Rating 94	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_PT_R94	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	PT	Rating 94	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_RO_R94	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	RO	Rating 94	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_RU_R94	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	RU	Rating 94	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_SE_R94	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	SE	Rating 94	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_SG_R94	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	SG	Rating 94	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_SI_R94	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	SI	Rating 94	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_SK_R94	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	SK	Rating 94	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_TR_R94	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	TR	Rating 94	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_US_R94	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	US	Rating 94	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMEC_ALL_0106_CT_SLSC_x2_R94	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	Other countries	Rating 94	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_x0_R95	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	Not applicable	Rating 95	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_AT_R95	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	AT	Rating 95	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_AU_R95	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	AU	Rating 95	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_BE_R95	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	BE	Rating 95	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_BG_R95	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	BG	Rating 95	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_BR_R95	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	BR	Rating 95	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_CA_R95	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	CA	Rating 95	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_CH_R95	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	CH	Rating 95	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_CN_R95	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	CN	Rating 95	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_CY_R95	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	CY	Rating 95	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_CZ_R95	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	CZ	Rating 95	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_DE_R95	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	DE	Rating 95	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_DK_R95	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	DK	Rating 95	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_EE_R95	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	EE	Rating 95	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_ES_R95	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	ES	Rating 95	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_FI_R95	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	FI	Rating 95	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_FR_R95	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	FR	Rating 95	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_GB_R95	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	GB	Rating 95	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_GR_R95	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	GR	Rating 95	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_HK_R95	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	HK	Rating 95	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_HR_R95	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	HR	Rating 95	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMEC_ALL_0106_CT_SLSC_HU_R95	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	HU	Rating 95	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_IE_R95	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	IE	Rating 95	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_IL_R95	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	IL	Rating 95	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_IT_R95	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	IT	Rating 95	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_JP_R95	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	JP	Rating 95	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_KR_R95	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	KR	Rating 95	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_LT_R95	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	LT	Rating 95	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_LU_R95	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	LU	Rating 95	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_LV_R95	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	LV	Rating 95	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_MT_R95	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	MT	Rating 95	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_NL_R95	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	NL	Rating 95	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_NO_R95	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	NO	Rating 95	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_PL_R95	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	PL	Rating 95	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_PT_R95	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	PT	Rating 95	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_RO_R95	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	RO	Rating 95	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_RU_R95	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	RU	Rating 95	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_SE_R95	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	SE	Rating 95	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_SG_R95	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	SG	Rating 95	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_SI_R95	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	SI	Rating 95	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_SK_R95	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	SK	Rating 95	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_TR_R95	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	TR	Rating 95	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_US_R95	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	US	Rating 95	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMEC_ALL_0106_CT_SLSC_x2_R95	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	Other countries	Rating 95	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_x0_R96	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	Not applicable	Rating 96	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_AT_R96	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	AT	Rating 96	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_AU_R96	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	AU	Rating 96	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_BE_R96	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	BE	Rating 96	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_BG_R96	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	BG	Rating 96	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_BR_R96	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	BR	Rating 96	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_CA_R96	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	CA	Rating 96	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_CH_R96	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	CH	Rating 96	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_CN_R96	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	CN	Rating 96	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_CY_R96	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	CY	Rating 96	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_CZ_R96	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	CZ	Rating 96	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_DE_R96	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	DE	Rating 96	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_DK_R96	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	DK	Rating 96	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_EE_R96	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	EE	Rating 96	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_ES_R96	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	ES	Rating 96	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_FI_R96	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	FI	Rating 96	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_FR_R96	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	FR	Rating 96	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_GB_R96	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	GB	Rating 96	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_GR_R96	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	GR	Rating 96	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_HK_R96	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	HK	Rating 96	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_HR_R96	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	HR	Rating 96	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMEC_ALL_0106_CT_SLSC_HU_R96	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	HU	Rating 96	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_IE_R96	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	IE	Rating 96	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_IL_R96	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	IL	Rating 96	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_IT_R96	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	IT	Rating 96	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_JP_R96	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	JP	Rating 96	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_KR_R96	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	KR	Rating 96	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_LT_R96	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	LT	Rating 96	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_LU_R96	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	LU	Rating 96	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_LV_R96	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	LV	Rating 96	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_MT_R96	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	MT	Rating 96	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_NL_R96	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	NL	Rating 96	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_NO_R96	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	NO	Rating 96	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_PL_R96	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	PL	Rating 96	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_PT_R96	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	PT	Rating 96	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_RO_R96	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	RO	Rating 96	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_RU_R96	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	RU	Rating 96	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_SE_R96	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	SE	Rating 96	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_SG_R96	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	SG	Rating 96	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_SI_R96	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	SI	Rating 96	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_SK_R96	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	SK	Rating 96	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_TR_R96	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	TR	Rating 96	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_US_R96	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	US	Rating 96	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMEC_ALL_0106_CT_SLSC_x2_R96	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	Other countries	Rating 96	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_x0_R97	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	Not applicable	Rating 97	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_AT_R97	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	AT	Rating 97	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_AU_R97	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	AU	Rating 97	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_BE_R97	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	BE	Rating 97	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_BG_R97	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	BG	Rating 97	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_BR_R97	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	BR	Rating 97	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_CA_R97	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	CA	Rating 97	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_CH_R97	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	CH	Rating 97	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_CN_R97	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	CN	Rating 97	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_CY_R97	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	CY	Rating 97	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_CZ_R97	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	CZ	Rating 97	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_DE_R97	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	DE	Rating 97	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_DK_R97	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	DK	Rating 97	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_EE_R97	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	EE	Rating 97	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_ES_R97	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	ES	Rating 97	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_FI_R97	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	FI	Rating 97	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_FR_R97	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	FR	Rating 97	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_GB_R97	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	GB	Rating 97	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_GR_R97	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	GR	Rating 97	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_HK_R97	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	HK	Rating 97	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_HR_R97	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	HR	Rating 97	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMEC_ALL_0106_CT_SLSC_HU_R97	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	HU	Rating 97	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_IE_R97	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	IE	Rating 97	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_IL_R97	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	IL	Rating 97	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_IT_R97	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	IT	Rating 97	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_JP_R97	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	JP	Rating 97	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_KR_R97	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	KR	Rating 97	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_LT_R97	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	LT	Rating 97	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_LU_R97	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	LU	Rating 97	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_LV_R97	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	LV	Rating 97	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_MT_R97	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	MT	Rating 97	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_NL_R97	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	NL	Rating 97	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_NO_R97	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	NO	Rating 97	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_PL_R97	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	PL	Rating 97	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_PT_R97	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	PT	Rating 97	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_RO_R97	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	RO	Rating 97	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_RU_R97	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	RU	Rating 97	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_SE_R97	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	SE	Rating 97	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_SG_R97	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	SG	Rating 97	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_SI_R97	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	SI	Rating 97	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_SK_R97	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	SK	Rating 97	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_TR_R97	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	TR	Rating 97	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_US_R97	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	US	Rating 97	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMEC_ALL_0106_CT_SLSC_x2_R97	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	Other countries	Rating 97	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_x0_R98	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	Not applicable	Rating 98	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_AT_R98	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	AT	Rating 98	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_AU_R98	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	AU	Rating 98	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_BE_R98	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	BE	Rating 98	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_BG_R98	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	BG	Rating 98	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_BR_R98	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	BR	Rating 98	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_CA_R98	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	CA	Rating 98	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_CH_R98	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	CH	Rating 98	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_CN_R98	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	CN	Rating 98	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_CY_R98	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	CY	Rating 98	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_CZ_R98	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	CZ	Rating 98	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_DE_R98	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	DE	Rating 98	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_DK_R98	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	DK	Rating 98	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_EE_R98	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	EE	Rating 98	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_ES_R98	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	ES	Rating 98	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_FI_R98	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	FI	Rating 98	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_FR_R98	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	FR	Rating 98	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_GB_R98	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	GB	Rating 98	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_GR_R98	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	GR	Rating 98	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_HK_R98	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	HK	Rating 98	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_HR_R98	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	HR	Rating 98	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMEC_ALL_0106_CT_SLSC_HU_R98	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	HU	Rating 98	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_IE_R98	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	IE	Rating 98	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_IL_R98	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	IL	Rating 98	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_IT_R98	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	IT	Rating 98	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_JP_R98	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	JP	Rating 98	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_KR_R98	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	KR	Rating 98	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_LT_R98	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	LT	Rating 98	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_LU_R98	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	LU	Rating 98	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_LV_R98	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	LV	Rating 98	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_MT_R98	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	MT	Rating 98	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_NL_R98	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	NL	Rating 98	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_NO_R98	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	NO	Rating 98	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_PL_R98	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	PL	Rating 98	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_PT_R98	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	PT	Rating 98	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_RO_R98	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	RO	Rating 98	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_RU_R98	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	RU	Rating 98	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_SE_R98	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	SE	Rating 98	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_SG_R98	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	SG	Rating 98	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_SI_R98	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	SI	Rating 98	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_SK_R98	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	SK	Rating 98	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_TR_R98	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	TR	Rating 98	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_US_R98	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	US	Rating 98	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMEC_ALL_0106_CT_SLSC_x2_R98	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	Other countries	Rating 98	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_x0_R99	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	Not applicable	Rating 99	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_AT_R99	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	AT	Rating 99	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_AU_R99	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	AU	Rating 99	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_BE_R99	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	BE	Rating 99	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_BG_R99	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	BG	Rating 99	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_BR_R99	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	BR	Rating 99	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_CA_R99	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	CA	Rating 99	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_CH_R99	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	CH	Rating 99	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_CN_R99	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	CN	Rating 99	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_CY_R99	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	CY	Rating 99	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_CZ_R99	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	CZ	Rating 99	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_DE_R99	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	DE	Rating 99	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_DK_R99	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	DK	Rating 99	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_EE_R99	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	EE	Rating 99	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_ES_R99	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	ES	Rating 99	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_FI_R99	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	FI	Rating 99	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_FR_R99	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	FR	Rating 99	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_GB_R99	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	GB	Rating 99	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_GR_R99	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	GR	Rating 99	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_HK_R99	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	HK	Rating 99	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_HR_R99	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	HR	Rating 99	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMEC_ALL_0106_CT_SLSC_HU_R99	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	HU	Rating 99	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_IE_R99	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	IE	Rating 99	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_IL_R99	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	IL	Rating 99	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_IT_R99	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	IT	Rating 99	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_JP_R99	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	JP	Rating 99	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_KR_R99	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	KR	Rating 99	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_LT_R99	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	LT	Rating 99	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_LU_R99	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	LU	Rating 99	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_LV_R99	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	LV	Rating 99	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_MT_R99	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	MT	Rating 99	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_NL_R99	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	NL	Rating 99	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_NO_R99	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	NO	Rating 99	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_PL_R99	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	PL	Rating 99	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_PT_R99	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	PT	Rating 99	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_RO_R99	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	RO	Rating 99	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_RU_R99	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	RU	Rating 99	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_SE_R99	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	SE	Rating 99	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_SG_R99	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	SG	Rating 99	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_SI_R99	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	SI	Rating 99	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_SK_R99	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	SK	Rating 99	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_TR_R99	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	TR	Rating 99	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CT_SLSC_US_R99	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	US	Rating 99	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMEC_ALL_0106_CT_SLSC_x2_R99	SMEC Non-Defaulted	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	Other countries	Rating 99	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0085_CR_SLSC_x0_Rx0	CORP Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	Not applicable	Not applicable	Corporates - No SME	Not applicable	Defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0085_CR_SLSC_AT_Rx0	CORP Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	AT	Not applicable	Corporates - No SME	Not applicable	Defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0085_CR_SLSC_AU_Rx0	CORP Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	AU	Not applicable	Corporates - No SME	Not applicable	Defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0085_CR_SLSC_BE_Rx0	CORP Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	BE	Not applicable	Corporates - No SME	Not applicable	Defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0085_CR_SLSC_BG_Rx0	CORP Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	BG	Not applicable	Corporates - No SME	Not applicable	Defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0085_CR_SLSC_BR_Rx0	CORP Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	BR	Not applicable	Corporates - No SME	Not applicable	Defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0085_CR_SLSC_CA_Rx0	CORP Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	CA	Not applicable	Corporates - No SME	Not applicable	Defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0085_CR_SLSC_CH_Rx0	CORP Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	CH	Not applicable	Corporates - No SME	Not applicable	Defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0085_CR_SLSC_CN_Rx0	CORP Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	CN	Not applicable	Corporates - No SME	Not applicable	Defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0085_CR_SLSC_CY_Rx0	CORP Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	CY	Not applicable	Corporates - No SME	Not applicable	Defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0085_CR_SLSC_CZ_Rx0	CORP Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	CZ	Not applicable	Corporates - No SME	Not applicable	Defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0085_CR_SLSC_DE_Rx0	CORP Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	DE	Not applicable	Corporates - No SME	Not applicable	Defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0085_CR_SLSC_DK_Rx0	CORP Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	DK	Not applicable	Corporates - No SME	Not applicable	Defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0085_CR_SLSC_EE_Rx0	CORP Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	EE	Not applicable	Corporates - No SME	Not applicable	Defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0085_CR_SLSC_ES_Rx0	CORP Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	ES	Not applicable	Corporates - No SME	Not applicable	Defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0085_CR_SLSC_FI_Rx0	CORP Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	FI	Not applicable	Corporates - No SME	Not applicable	Defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0085_CR_SLSC_FR_Rx0	CORP Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	FR	Not applicable	Corporates - No SME	Not applicable	Defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0085_CR_SLSC_GB_Rx0	CORP Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	GB	Not applicable	Corporates - No SME	Not applicable	Defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0085_CR_SLSC_GR_Rx0	CORP Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	GR	Not applicable	Corporates - No SME	Not applicable	Defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0085_CR_SLSC_HK_Rx0	CORP Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	HK	Not applicable	Corporates - No SME	Not applicable	Defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0085_CR_SLSC_HR_Rx0	CORP Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	HR	Not applicable	Corporates - No SME	Not applicable	Defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
CORP_ALL_0085_CR_SLSC_HU_Rx0	CORP Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	HU	Not applicable	Corporates - No SME	Not applicable	Defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0085_CR_SLSC_IE_Rx0	CORP Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	IE	Not applicable	Corporates - No SME	Not applicable	Defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0085_CR_SLSC_IL_Rx0	CORP Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	IL	Not applicable	Corporates - No SME	Not applicable	Defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0085_CR_SLSC_IT_Rx0	CORP Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	IT	Not applicable	Corporates - No SME	Not applicable	Defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0085_CR_SLSC_JP_Rx0	CORP Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	JP	Not applicable	Corporates - No SME	Not applicable	Defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0085_CR_SLSC_KR_Rx0	CORP Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	KR	Not applicable	Corporates - No SME	Not applicable	Defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0085_CR_SLSC_LT_Rx0	CORP Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	LT	Not applicable	Corporates - No SME	Not applicable	Defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0085_CR_SLSC_LU_Rx0	CORP Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	LU	Not applicable	Corporates - No SME	Not applicable	Defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0085_CR_SLSC_LV_Rx0	CORP Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	LV	Not applicable	Corporates - No SME	Not applicable	Defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0085_CR_SLSC_MT_Rx0	CORP Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	MT	Not applicable	Corporates - No SME	Not applicable	Defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0085_CR_SLSC_NL_Rx0	CORP Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	NL	Not applicable	Corporates - No SME	Not applicable	Defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0085_CR_SLSC_NO_Rx0	CORP Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	NO	Not applicable	Corporates - No SME	Not applicable	Defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0085_CR_SLSC_PL_Rx0	CORP Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	PL	Not applicable	Corporates - No SME	Not applicable	Defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0085_CR_SLSC_PT_Rx0	CORP Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	PT	Not applicable	Corporates - No SME	Not applicable	Defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0085_CR_SLSC_RO_Rx0	CORP Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	RO	Not applicable	Corporates - No SME	Not applicable	Defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0085_CR_SLSC_RU_Rx0	CORP Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	RU	Not applicable	Corporates - No SME	Not applicable	Defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0085_CR_SLSC_SE_Rx0	CORP Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	SE	Not applicable	Corporates - No SME	Not applicable	Defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0085_CR_SLSC_SG_Rx0	CORP Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	SG	Not applicable	Corporates - No SME	Not applicable	Defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0085_CR_SLSC_SI_Rx0	CORP Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	SI	Not applicable	Corporates - No SME	Not applicable	Defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0085_CR_SLSC_SK_Rx0	CORP Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	SK	Not applicable	Corporates - No SME	Not applicable	Defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0085_CR_SLSC_TR_Rx0	CORP Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	TR	Not applicable	Corporates - No SME	Not applicable	Defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0085_CR_SLSC_US_Rx0	CORP Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	US	Not applicable	Corporates - No SME	Not applicable	Defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
CORP_ALL_0085_CR_SLSC_x2_Rx0	CORP Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	Other countries	Not applicable	Corporates - No SME	Not applicable	Defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_x0_Rx0	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	Not applicable	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_AT_Rx0	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	AT	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_AU_Rx0	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	AU	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_BE_Rx0	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	BE	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_BG_Rx0	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	BG	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_BR_Rx0	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	BR	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_CA_Rx0	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	CA	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_CH_Rx0	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	CH	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_CN_Rx0	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	CN	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_CY_Rx0	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	CY	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_CZ_Rx0	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	CZ	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_DE_Rx0	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	DE	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_DK_Rx0	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	DK	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_EE_Rx0	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	EE	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_ES_Rx0	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	ES	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_FI_Rx0	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	FI	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_FR_Rx0	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	FR	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_GB_Rx0	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	GB	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_GR_Rx0	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	GR	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_HK_Rx0	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	HK	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_HR_Rx0	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	HR	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
CORP_ALL_0086_CR_SLSC_HU_Rx0	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	HU	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_IE_Rx0	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	IE	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_IL_Rx0	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	IL	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_IT_Rx0	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	IT	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_JP_Rx0	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	JP	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_KR_Rx0	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	KR	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_LT_Rx0	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	LT	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_LU_Rx0	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	LU	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_LV_Rx0	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	LV	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_MT_Rx0	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	MT	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_NL_Rx0	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	NL	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_NO_Rx0	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	NO	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_PL_Rx0	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	PL	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_PT_Rx0	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	PT	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_RO_Rx0	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	RO	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_RU_Rx0	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	RU	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_SE_Rx0	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	SE	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_SG_Rx0	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	SG	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_SI_Rx0	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	SI	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_SK_Rx0	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	SK	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_TR_Rx0	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	TR	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_US_Rx0	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	US	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
CORP_ALL_0086_CR_SLSC_x2_Rx0	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	Other countries	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0088_CR_SLSC_x0_Rx0	CORP Non-defaulted Secured	Credit risk and free deliveries	Specialized lending slotting criteria	Not applicable	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0088_CR_SLSC_AT_Rx0	CORP Non-defaulted Secured	Credit risk and free deliveries	Specialized lending slotting criteria	AT	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0088_CR_SLSC_AU_Rx0	CORP Non-defaulted Secured	Credit risk and free deliveries	Specialized lending slotting criteria	AU	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0088_CR_SLSC_BE_Rx0	CORP Non-defaulted Secured	Credit risk and free deliveries	Specialized lending slotting criteria	BE	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0088_CR_SLSC_BG_Rx0	CORP Non-defaulted Secured	Credit risk and free deliveries	Specialized lending slotting criteria	BG	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0088_CR_SLSC_BR_Rx0	CORP Non-defaulted Secured	Credit risk and free deliveries	Specialized lending slotting criteria	BR	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0088_CR_SLSC_CA_Rx0	CORP Non-defaulted Secured	Credit risk and free deliveries	Specialized lending slotting criteria	CA	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0088_CR_SLSC_CH_Rx0	CORP Non-defaulted Secured	Credit risk and free deliveries	Specialized lending slotting criteria	CH	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0088_CR_SLSC_CN_Rx0	CORP Non-defaulted Secured	Credit risk and free deliveries	Specialized lending slotting criteria	CN	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0088_CR_SLSC_CY_Rx0	CORP Non-defaulted Secured	Credit risk and free deliveries	Specialized lending slotting criteria	CY	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0088_CR_SLSC_CZ_Rx0	CORP Non-defaulted Secured	Credit risk and free deliveries	Specialized lending slotting criteria	CZ	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0088_CR_SLSC_DE_Rx0	CORP Non-defaulted Secured	Credit risk and free deliveries	Specialized lending slotting criteria	DE	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0088_CR_SLSC_DK_Rx0	CORP Non-defaulted Secured	Credit risk and free deliveries	Specialized lending slotting criteria	DK	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0088_CR_SLSC_EE_Rx0	CORP Non-defaulted Secured	Credit risk and free deliveries	Specialized lending slotting criteria	EE	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0088_CR_SLSC_ES_Rx0	CORP Non-defaulted Secured	Credit risk and free deliveries	Specialized lending slotting criteria	ES	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0088_CR_SLSC_FI_Rx0	CORP Non-defaulted Secured	Credit risk and free deliveries	Specialized lending slotting criteria	FI	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0088_CR_SLSC_FR_Rx0	CORP Non-defaulted Secured	Credit risk and free deliveries	Specialized lending slotting criteria	FR	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0088_CR_SLSC_GB_Rx0	CORP Non-defaulted Secured	Credit risk and free deliveries	Specialized lending slotting criteria	GB	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0088_CR_SLSC_GR_Rx0	CORP Non-defaulted Secured	Credit risk and free deliveries	Specialized lending slotting criteria	GR	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0088_CR_SLSC_HK_Rx0	CORP Non-defaulted Secured	Credit risk and free deliveries	Specialized lending slotting criteria	HK	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0088_CR_SLSC_HR_Rx0	CORP Non-defaulted Secured	Credit risk and free deliveries	Specialized lending slotting criteria	HR	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
CORP_ALL_0088_CR_SLSC_HU_Rx0	CORP Non-defaulted Secured	Credit risk and free deliveries	Specialized lending slotting criteria	HU	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0088_CR_SLSC_IE_Rx0	CORP Non-defaulted Secured	Credit risk and free deliveries	Specialized lending slotting criteria	IE	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0088_CR_SLSC_IL_Rx0	CORP Non-defaulted Secured	Credit risk and free deliveries	Specialized lending slotting criteria	IL	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0088_CR_SLSC_IT_Rx0	CORP Non-defaulted Secured	Credit risk and free deliveries	Specialized lending slotting criteria	IT	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0088_CR_SLSC_JP_Rx0	CORP Non-defaulted Secured	Credit risk and free deliveries	Specialized lending slotting criteria	JP	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0088_CR_SLSC_KR_Rx0	CORP Non-defaulted Secured	Credit risk and free deliveries	Specialized lending slotting criteria	KR	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0088_CR_SLSC_LT_Rx0	CORP Non-defaulted Secured	Credit risk and free deliveries	Specialized lending slotting criteria	LT	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0088_CR_SLSC_LU_Rx0	CORP Non-defaulted Secured	Credit risk and free deliveries	Specialized lending slotting criteria	LU	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0088_CR_SLSC_LV_Rx0	CORP Non-defaulted Secured	Credit risk and free deliveries	Specialized lending slotting criteria	LV	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0088_CR_SLSC_MT_Rx0	CORP Non-defaulted Secured	Credit risk and free deliveries	Specialized lending slotting criteria	MT	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0088_CR_SLSC_NL_Rx0	CORP Non-defaulted Secured	Credit risk and free deliveries	Specialized lending slotting criteria	NL	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0088_CR_SLSC_NO_Rx0	CORP Non-defaulted Secured	Credit risk and free deliveries	Specialized lending slotting criteria	NO	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0088_CR_SLSC_PL_Rx0	CORP Non-defaulted Secured	Credit risk and free deliveries	Specialized lending slotting criteria	PL	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0088_CR_SLSC_PT_Rx0	CORP Non-defaulted Secured	Credit risk and free deliveries	Specialized lending slotting criteria	PT	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0088_CR_SLSC_RO_Rx0	CORP Non-defaulted Secured	Credit risk and free deliveries	Specialized lending slotting criteria	RO	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0088_CR_SLSC_RU_Rx0	CORP Non-defaulted Secured	Credit risk and free deliveries	Specialized lending slotting criteria	RU	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0088_CR_SLSC_SE_Rx0	CORP Non-defaulted Secured	Credit risk and free deliveries	Specialized lending slotting criteria	SE	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0088_CR_SLSC_SG_Rx0	CORP Non-defaulted Secured	Credit risk and free deliveries	Specialized lending slotting criteria	SG	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0088_CR_SLSC_SI_Rx0	CORP Non-defaulted Secured	Credit risk and free deliveries	Specialized lending slotting criteria	SI	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0088_CR_SLSC_SK_Rx0	CORP Non-defaulted Secured	Credit risk and free deliveries	Specialized lending slotting criteria	SK	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0088_CR_SLSC_TR_Rx0	CORP Non-defaulted Secured	Credit risk and free deliveries	Specialized lending slotting criteria	TR	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0088_CR_SLSC_US_Rx0	CORP Non-defaulted Secured	Credit risk and free deliveries	Specialized lending slotting criteria	US	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
CORP_ALL_0088_CR_SLSC_x2_Rx0	CORP Non-defaulted Secured	Credit risk and free deliveries	Specialized lending slotting criteria	Other countries	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0087_CR_SLSC_x0_Rx0	CORP Non-defaulted Unsecured	Credit risk and free deliveries	Specialized lending slotting criteria	Not applicable	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Exposures without credit protection	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0087_CR_SLSC_AT_Rx0	CORP Non-defaulted Unsecured	Credit risk and free deliveries	Specialized lending slotting criteria	AT	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Exposures without credit protection	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0087_CR_SLSC_AU_Rx0	CORP Non-defaulted Unsecured	Credit risk and free deliveries	Specialized lending slotting criteria	AU	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Exposures without credit protection	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0087_CR_SLSC_BE_Rx0	CORP Non-defaulted Unsecured	Credit risk and free deliveries	Specialized lending slotting criteria	BE	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Exposures without credit protection	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0087_CR_SLSC_BG_Rx0	CORP Non-defaulted Unsecured	Credit risk and free deliveries	Specialized lending slotting criteria	BG	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Exposures without credit protection	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0087_CR_SLSC_BR_Rx0	CORP Non-defaulted Unsecured	Credit risk and free deliveries	Specialized lending slotting criteria	BR	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Exposures without credit protection	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0087_CR_SLSC_CA_Rx0	CORP Non-defaulted Unsecured	Credit risk and free deliveries	Specialized lending slotting criteria	CA	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Exposures without credit protection	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0087_CR_SLSC_CH_Rx0	CORP Non-defaulted Unsecured	Credit risk and free deliveries	Specialized lending slotting criteria	CH	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Exposures without credit protection	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0087_CR_SLSC_CN_Rx0	CORP Non-defaulted Unsecured	Credit risk and free deliveries	Specialized lending slotting criteria	CN	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Exposures without credit protection	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0087_CR_SLSC_CY_Rx0	CORP Non-defaulted Unsecured	Credit risk and free deliveries	Specialized lending slotting criteria	CY	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Exposures without credit protection	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0087_CR_SLSC_CZ_Rx0	CORP Non-defaulted Unsecured	Credit risk and free deliveries	Specialized lending slotting criteria	CZ	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Exposures without credit protection	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0087_CR_SLSC_DE_Rx0	CORP Non-defaulted Unsecured	Credit risk and free deliveries	Specialized lending slotting criteria	DE	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Exposures without credit protection	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0087_CR_SLSC_DK_Rx0	CORP Non-defaulted Unsecured	Credit risk and free deliveries	Specialized lending slotting criteria	DK	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Exposures without credit protection	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0087_CR_SLSC_EE_Rx0	CORP Non-defaulted Unsecured	Credit risk and free deliveries	Specialized lending slotting criteria	EE	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Exposures without credit protection	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0087_CR_SLSC_ES_Rx0	CORP Non-defaulted Unsecured	Credit risk and free deliveries	Specialized lending slotting criteria	ES	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Exposures without credit protection	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0087_CR_SLSC_FI_Rx0	CORP Non-defaulted Unsecured	Credit risk and free deliveries	Specialized lending slotting criteria	FI	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Exposures without credit protection	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0087_CR_SLSC_FR_Rx0	CORP Non-defaulted Unsecured	Credit risk and free deliveries	Specialized lending slotting criteria	FR	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Exposures without credit protection	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0087_CR_SLSC_GB_Rx0	CORP Non-defaulted Unsecured	Credit risk and free deliveries	Specialized lending slotting criteria	GB	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Exposures without credit protection	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0087_CR_SLSC_GR_Rx0	CORP Non-defaulted Unsecured	Credit risk and free deliveries	Specialized lending slotting criteria	GR	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Exposures without credit protection	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0087_CR_SLSC_HK_Rx0	CORP Non-defaulted Unsecured	Credit risk and free deliveries	Specialized lending slotting criteria	HK	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Exposures without credit protection	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0087_CR_SLSC_HR_Rx0	CORP Non-defaulted Unsecured	Credit risk and free deliveries	Specialized lending slotting criteria	HR	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Exposures without credit protection	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
CORP_ALL_0087_CR_SLSC_HU_Rx0	CORP Non-defaulted Unsecured	Credit risk and free deliveries	Specialized lending slotting criteria	HU	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Exposures without credit protection	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0087_CR_SLSC_IE_Rx0	CORP Non-defaulted Unsecured	Credit risk and free deliveries	Specialized lending slotting criteria	IE	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Exposures without credit protection	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0087_CR_SLSC_IL_Rx0	CORP Non-defaulted Unsecured	Credit risk and free deliveries	Specialized lending slotting criteria	IL	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Exposures without credit protection	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0087_CR_SLSC_IT_Rx0	CORP Non-defaulted Unsecured	Credit risk and free deliveries	Specialized lending slotting criteria	IT	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Exposures without credit protection	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0087_CR_SLSC_JP_Rx0	CORP Non-defaulted Unsecured	Credit risk and free deliveries	Specialized lending slotting criteria	JP	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Exposures without credit protection	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0087_CR_SLSC_KR_Rx0	CORP Non-defaulted Unsecured	Credit risk and free deliveries	Specialized lending slotting criteria	KR	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Exposures without credit protection	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0087_CR_SLSC_LT_Rx0	CORP Non-defaulted Unsecured	Credit risk and free deliveries	Specialized lending slotting criteria	LT	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Exposures without credit protection	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0087_CR_SLSC_LU_Rx0	CORP Non-defaulted Unsecured	Credit risk and free deliveries	Specialized lending slotting criteria	LU	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Exposures without credit protection	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0087_CR_SLSC_LV_Rx0	CORP Non-defaulted Unsecured	Credit risk and free deliveries	Specialized lending slotting criteria	LV	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Exposures without credit protection	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0087_CR_SLSC_MT_Rx0	CORP Non-defaulted Unsecured	Credit risk and free deliveries	Specialized lending slotting criteria	MT	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Exposures without credit protection	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0087_CR_SLSC_NL_Rx0	CORP Non-defaulted Unsecured	Credit risk and free deliveries	Specialized lending slotting criteria	NL	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Exposures without credit protection	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0087_CR_SLSC_NO_Rx0	CORP Non-defaulted Unsecured	Credit risk and free deliveries	Specialized lending slotting criteria	NO	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Exposures without credit protection	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0087_CR_SLSC_PL_Rx0	CORP Non-defaulted Unsecured	Credit risk and free deliveries	Specialized lending slotting criteria	PL	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Exposures without credit protection	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0087_CR_SLSC_PT_Rx0	CORP Non-defaulted Unsecured	Credit risk and free deliveries	Specialized lending slotting criteria	PT	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Exposures without credit protection	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0087_CR_SLSC_RO_Rx0	CORP Non-defaulted Unsecured	Credit risk and free deliveries	Specialized lending slotting criteria	RO	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Exposures without credit protection	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0087_CR_SLSC_RU_Rx0	CORP Non-defaulted Unsecured	Credit risk and free deliveries	Specialized lending slotting criteria	RU	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Exposures without credit protection	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0087_CR_SLSC_SE_Rx0	CORP Non-defaulted Unsecured	Credit risk and free deliveries	Specialized lending slotting criteria	SE	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Exposures without credit protection	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0087_CR_SLSC_SG_Rx0	CORP Non-defaulted Unsecured	Credit risk and free deliveries	Specialized lending slotting criteria	SG	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Exposures without credit protection	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0087_CR_SLSC_SI_Rx0	CORP Non-defaulted Unsecured	Credit risk and free deliveries	Specialized lending slotting criteria	SI	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Exposures without credit protection	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0087_CR_SLSC_SK_Rx0	CORP Non-defaulted Unsecured	Credit risk and free deliveries	Specialized lending slotting criteria	SK	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Exposures without credit protection	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0087_CR_SLSC_TR_Rx0	CORP Non-defaulted Unsecured	Credit risk and free deliveries	Specialized lending slotting criteria	TR	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Exposures without credit protection	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0087_CR_SLSC_US_Rx0	CORP Non-defaulted Unsecured	Credit risk and free deliveries	Specialized lending slotting criteria	US	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Exposures without credit protection	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
CORP_ALL_0087_CR_SLSC_x2_Rx0	CORP Non-defaulted Unsecured	Credit risk and free deliveries	Specialized lending slotting criteria	Other countries	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Exposures without credit protection	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0089_CR_SLSC_x0_Rx0	CORP Non-defaulted Secured	Credit risk and free deliveries	Specialized lending slotting criteria	Not applicable	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Real estate collateral	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0089_CR_SLSC_AT_Rx0	CORP Non-defaulted Secured	Credit risk and free deliveries	Specialized lending slotting criteria	AT	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Real estate collateral	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0089_CR_SLSC_AU_Rx0	CORP Non-defaulted Secured	Credit risk and free deliveries	Specialized lending slotting criteria	AU	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Real estate collateral	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0089_CR_SLSC_BE_Rx0	CORP Non-defaulted Secured	Credit risk and free deliveries	Specialized lending slotting criteria	BE	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Real estate collateral	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0089_CR_SLSC_BG_Rx0	CORP Non-defaulted Secured	Credit risk and free deliveries	Specialized lending slotting criteria	BG	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Real estate collateral	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0089_CR_SLSC_BR_Rx0	CORP Non-defaulted Secured	Credit risk and free deliveries	Specialized lending slotting criteria	BR	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Real estate collateral	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0089_CR_SLSC_CA_Rx0	CORP Non-defaulted Secured	Credit risk and free deliveries	Specialized lending slotting criteria	CA	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Real estate collateral	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0089_CR_SLSC_CH_Rx0	CORP Non-defaulted Secured	Credit risk and free deliveries	Specialized lending slotting criteria	CH	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Real estate collateral	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0089_CR_SLSC_CN_Rx0	CORP Non-defaulted Secured	Credit risk and free deliveries	Specialized lending slotting criteria	CN	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Real estate collateral	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0089_CR_SLSC_CY_Rx0	CORP Non-defaulted Secured	Credit risk and free deliveries	Specialized lending slotting criteria	CY	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Real estate collateral	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0089_CR_SLSC_CZ_Rx0	CORP Non-defaulted Secured	Credit risk and free deliveries	Specialized lending slotting criteria	CZ	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Real estate collateral	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0089_CR_SLSC_DE_Rx0	CORP Non-defaulted Secured	Credit risk and free deliveries	Specialized lending slotting criteria	DE	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Real estate collateral	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0089_CR_SLSC_DK_Rx0	CORP Non-defaulted Secured	Credit risk and free deliveries	Specialized lending slotting criteria	DK	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Real estate collateral	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0089_CR_SLSC_EE_Rx0	CORP Non-defaulted Secured	Credit risk and free deliveries	Specialized lending slotting criteria	EE	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Real estate collateral	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0089_CR_SLSC_ES_Rx0	CORP Non-defaulted Secured	Credit risk and free deliveries	Specialized lending slotting criteria	ES	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Real estate collateral	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0089_CR_SLSC_FI_Rx0	CORP Non-defaulted Secured	Credit risk and free deliveries	Specialized lending slotting criteria	FI	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Real estate collateral	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0089_CR_SLSC_FR_Rx0	CORP Non-defaulted Secured	Credit risk and free deliveries	Specialized lending slotting criteria	FR	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Real estate collateral	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0089_CR_SLSC_GB_Rx0	CORP Non-defaulted Secured	Credit risk and free deliveries	Specialized lending slotting criteria	GB	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Real estate collateral	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0089_CR_SLSC_GR_Rx0	CORP Non-defaulted Secured	Credit risk and free deliveries	Specialized lending slotting criteria	GR	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Real estate collateral	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0089_CR_SLSC_HK_Rx0	CORP Non-defaulted Secured	Credit risk and free deliveries	Specialized lending slotting criteria	HK	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Real estate collateral	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0089_CR_SLSC_HR_Rx0	CORP Non-defaulted Secured	Credit risk and free deliveries	Specialized lending slotting criteria	HR	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Real estate collateral	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
CORP_ALL_0089_CR_SLSC_HU_Rx0	CORP Non-defaulted Secured	Credit risk and free deliveries	Specialized lending slotting criteria	HU	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Real estate collateral	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0089_CR_SLSC_IE_Rx0	CORP Non-defaulted Secured	Credit risk and free deliveries	Specialized lending slotting criteria	IE	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Real estate collateral	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0089_CR_SLSC_IL_Rx0	CORP Non-defaulted Secured	Credit risk and free deliveries	Specialized lending slotting criteria	IL	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Real estate collateral	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0089_CR_SLSC_IT_Rx0	CORP Non-defaulted Secured	Credit risk and free deliveries	Specialized lending slotting criteria	IT	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Real estate collateral	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0089_CR_SLSC_JP_Rx0	CORP Non-defaulted Secured	Credit risk and free deliveries	Specialized lending slotting criteria	JP	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Real estate collateral	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0089_CR_SLSC_KR_Rx0	CORP Non-defaulted Secured	Credit risk and free deliveries	Specialized lending slotting criteria	KR	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Real estate collateral	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0089_CR_SLSC_LT_Rx0	CORP Non-defaulted Secured	Credit risk and free deliveries	Specialized lending slotting criteria	LT	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Real estate collateral	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0089_CR_SLSC_LU_Rx0	CORP Non-defaulted Secured	Credit risk and free deliveries	Specialized lending slotting criteria	LU	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Real estate collateral	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0089_CR_SLSC_LV_Rx0	CORP Non-defaulted Secured	Credit risk and free deliveries	Specialized lending slotting criteria	LV	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Real estate collateral	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0089_CR_SLSC_MT_Rx0	CORP Non-defaulted Secured	Credit risk and free deliveries	Specialized lending slotting criteria	MT	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Real estate collateral	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0089_CR_SLSC_NL_Rx0	CORP Non-defaulted Secured	Credit risk and free deliveries	Specialized lending slotting criteria	NL	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Real estate collateral	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0089_CR_SLSC_NO_Rx0	CORP Non-defaulted Secured	Credit risk and free deliveries	Specialized lending slotting criteria	NO	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Real estate collateral	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0089_CR_SLSC_PL_Rx0	CORP Non-defaulted Secured	Credit risk and free deliveries	Specialized lending slotting criteria	PL	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Real estate collateral	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0089_CR_SLSC_PT_Rx0	CORP Non-defaulted Secured	Credit risk and free deliveries	Specialized lending slotting criteria	PT	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Real estate collateral	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0089_CR_SLSC_RO_Rx0	CORP Non-defaulted Secured	Credit risk and free deliveries	Specialized lending slotting criteria	RO	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Real estate collateral	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0089_CR_SLSC_RU_Rx0	CORP Non-defaulted Secured	Credit risk and free deliveries	Specialized lending slotting criteria	RU	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Real estate collateral	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0089_CR_SLSC_SE_Rx0	CORP Non-defaulted Secured	Credit risk and free deliveries	Specialized lending slotting criteria	SE	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Real estate collateral	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0089_CR_SLSC_SG_Rx0	CORP Non-defaulted Secured	Credit risk and free deliveries	Specialized lending slotting criteria	SG	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Real estate collateral	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0089_CR_SLSC_SI_Rx0	CORP Non-defaulted Secured	Credit risk and free deliveries	Specialized lending slotting criteria	SI	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Real estate collateral	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0089_CR_SLSC_SK_Rx0	CORP Non-defaulted Secured	Credit risk and free deliveries	Specialized lending slotting criteria	SK	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Real estate collateral	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0089_CR_SLSC_TR_Rx0	CORP Non-defaulted Secured	Credit risk and free deliveries	Specialized lending slotting criteria	TR	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Real estate collateral	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0089_CR_SLSC_US_Rx0	CORP Non-defaulted Secured	Credit risk and free deliveries	Specialized lending slotting criteria	US	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Real estate collateral	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
CORP_ALL_0089_CR_SLSC_x2_Rx0	CORP Non-defaulted Secured	Credit risk and free deliveries	Specialized lending slotting criteria	Other countries	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Real estate collateral	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0090_CR_SLSC_x0_Rx0	CORP Non-defaulted Secured	Credit risk and free deliveries	Specialized lending slotting criteria	Not applicable	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Eligible collateral other than real estate	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0090_CR_SLSC_AT_Rx0	CORP Non-defaulted Secured	Credit risk and free deliveries	Specialized lending slotting criteria	AT	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Eligible collateral other than real estate	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0090_CR_SLSC_AU_Rx0	CORP Non-defaulted Secured	Credit risk and free deliveries	Specialized lending slotting criteria	AU	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Eligible collateral other than real estate	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0090_CR_SLSC_BE_Rx0	CORP Non-defaulted Secured	Credit risk and free deliveries	Specialized lending slotting criteria	BE	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Eligible collateral other than real estate	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0090_CR_SLSC_BG_Rx0	CORP Non-defaulted Secured	Credit risk and free deliveries	Specialized lending slotting criteria	BG	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Eligible collateral other than real estate	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0090_CR_SLSC_BR_Rx0	CORP Non-defaulted Secured	Credit risk and free deliveries	Specialized lending slotting criteria	BR	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Eligible collateral other than real estate	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0090_CR_SLSC_CA_Rx0	CORP Non-defaulted Secured	Credit risk and free deliveries	Specialized lending slotting criteria	CA	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Eligible collateral other than real estate	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0090_CR_SLSC_CH_Rx0	CORP Non-defaulted Secured	Credit risk and free deliveries	Specialized lending slotting criteria	CH	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Eligible collateral other than real estate	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0090_CR_SLSC_CN_Rx0	CORP Non-defaulted Secured	Credit risk and free deliveries	Specialized lending slotting criteria	CN	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Eligible collateral other than real estate	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0090_CR_SLSC_CY_Rx0	CORP Non-defaulted Secured	Credit risk and free deliveries	Specialized lending slotting criteria	CY	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Eligible collateral other than real estate	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0090_CR_SLSC_CZ_Rx0	CORP Non-defaulted Secured	Credit risk and free deliveries	Specialized lending slotting criteria	CZ	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Eligible collateral other than real estate	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0090_CR_SLSC_DE_Rx0	CORP Non-defaulted Secured	Credit risk and free deliveries	Specialized lending slotting criteria	DE	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Eligible collateral other than real estate	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0090_CR_SLSC_DK_Rx0	CORP Non-defaulted Secured	Credit risk and free deliveries	Specialized lending slotting criteria	DK	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Eligible collateral other than real estate	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0090_CR_SLSC_EE_Rx0	CORP Non-defaulted Secured	Credit risk and free deliveries	Specialized lending slotting criteria	EE	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Eligible collateral other than real estate	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0090_CR_SLSC_ES_Rx0	CORP Non-defaulted Secured	Credit risk and free deliveries	Specialized lending slotting criteria	ES	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Eligible collateral other than real estate	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0090_CR_SLSC_FI_Rx0	CORP Non-defaulted Secured	Credit risk and free deliveries	Specialized lending slotting criteria	FI	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Eligible collateral other than real estate	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0090_CR_SLSC_FR_Rx0	CORP Non-defaulted Secured	Credit risk and free deliveries	Specialized lending slotting criteria	FR	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Eligible collateral other than real estate	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0090_CR_SLSC_GB_Rx0	CORP Non-defaulted Secured	Credit risk and free deliveries	Specialized lending slotting criteria	GB	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Eligible collateral other than real estate	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0090_CR_SLSC_GR_Rx0	CORP Non-defaulted Secured	Credit risk and free deliveries	Specialized lending slotting criteria	GR	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Eligible collateral other than real estate	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0090_CR_SLSC_HK_Rx0	CORP Non-defaulted Secured	Credit risk and free deliveries	Specialized lending slotting criteria	HK	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Eligible collateral other than real estate	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0090_CR_SLSC_HR_Rx0	CORP Non-defaulted Secured	Credit risk and free deliveries	Specialized lending slotting criteria	HR	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Eligible collateral other than real estate	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
CORP_ALL_0090_CR_SLSC_HU_Rx0	CORP Non-defaulted Secured	Credit risk and free deliveries	Specialized lending slotting criteria	HU	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Eligible collateral other than real estate	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0090_CR_SLSC_IE_Rx0	CORP Non-defaulted Secured	Credit risk and free deliveries	Specialized lending slotting criteria	IE	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Eligible collateral other than real estate	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0090_CR_SLSC_IL_Rx0	CORP Non-defaulted Secured	Credit risk and free deliveries	Specialized lending slotting criteria	IL	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Eligible collateral other than real estate	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0090_CR_SLSC_IT_Rx0	CORP Non-defaulted Secured	Credit risk and free deliveries	Specialized lending slotting criteria	IT	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Eligible collateral other than real estate	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0090_CR_SLSC_JP_Rx0	CORP Non-defaulted Secured	Credit risk and free deliveries	Specialized lending slotting criteria	JP	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Eligible collateral other than real estate	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0090_CR_SLSC_KR_Rx0	CORP Non-defaulted Secured	Credit risk and free deliveries	Specialized lending slotting criteria	KR	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Eligible collateral other than real estate	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0090_CR_SLSC_LT_Rx0	CORP Non-defaulted Secured	Credit risk and free deliveries	Specialized lending slotting criteria	LT	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Eligible collateral other than real estate	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0090_CR_SLSC_LU_Rx0	CORP Non-defaulted Secured	Credit risk and free deliveries	Specialized lending slotting criteria	LU	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Eligible collateral other than real estate	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0090_CR_SLSC_LV_Rx0	CORP Non-defaulted Secured	Credit risk and free deliveries	Specialized lending slotting criteria	LV	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Eligible collateral other than real estate	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0090_CR_SLSC_MT_Rx0	CORP Non-defaulted Secured	Credit risk and free deliveries	Specialized lending slotting criteria	MT	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Eligible collateral other than real estate	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0090_CR_SLSC_NL_Rx0	CORP Non-defaulted Secured	Credit risk and free deliveries	Specialized lending slotting criteria	NL	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Eligible collateral other than real estate	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0090_CR_SLSC_NO_Rx0	CORP Non-defaulted Secured	Credit risk and free deliveries	Specialized lending slotting criteria	NO	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Eligible collateral other than real estate	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0090_CR_SLSC_PL_Rx0	CORP Non-defaulted Secured	Credit risk and free deliveries	Specialized lending slotting criteria	PL	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Eligible collateral other than real estate	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0090_CR_SLSC_PT_Rx0	CORP Non-defaulted Secured	Credit risk and free deliveries	Specialized lending slotting criteria	PT	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Eligible collateral other than real estate	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0090_CR_SLSC_RO_Rx0	CORP Non-defaulted Secured	Credit risk and free deliveries	Specialized lending slotting criteria	RO	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Eligible collateral other than real estate	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0090_CR_SLSC_RU_Rx0	CORP Non-defaulted Secured	Credit risk and free deliveries	Specialized lending slotting criteria	RU	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Eligible collateral other than real estate	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0090_CR_SLSC_SE_Rx0	CORP Non-defaulted Secured	Credit risk and free deliveries	Specialized lending slotting criteria	SE	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Eligible collateral other than real estate	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0090_CR_SLSC_SG_Rx0	CORP Non-defaulted Secured	Credit risk and free deliveries	Specialized lending slotting criteria	SG	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Eligible collateral other than real estate	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0090_CR_SLSC_SI_Rx0	CORP Non-defaulted Secured	Credit risk and free deliveries	Specialized lending slotting criteria	SI	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Eligible collateral other than real estate	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0090_CR_SLSC_SK_Rx0	CORP Non-defaulted Secured	Credit risk and free deliveries	Specialized lending slotting criteria	SK	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Eligible collateral other than real estate	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0090_CR_SLSC_TR_Rx0	CORP Non-defaulted Secured	Credit risk and free deliveries	Specialized lending slotting criteria	TR	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Eligible collateral other than real estate	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0090_CR_SLSC_US_Rx0	CORP Non-defaulted Secured	Credit risk and free deliveries	Specialized lending slotting criteria	US	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Eligible collateral other than real estate	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
CORP_ALL_0090_CR_SLSC_x2_Rx0	CORP Non-defaulted Secured	Credit risk and free deliveries	Specialized lending slotting criteria	Other countries	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Eligible collateral other than real estate	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0091_CR_SLSC_x0_Rx0	CORP Non-defaulted Unsecured Construction	Credit risk and free deliveries	Specialized lending slotting criteria	Not applicable	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Exposures without credit protection	Not applicable	F Construction	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0091_CR_SLSC_AT_Rx0	CORP Non-defaulted Unsecured Construction	Credit risk and free deliveries	Specialized lending slotting criteria	AT	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Exposures without credit protection	Not applicable	F Construction	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0091_CR_SLSC_AU_Rx0	CORP Non-defaulted Unsecured Construction	Credit risk and free deliveries	Specialized lending slotting criteria	AU	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Exposures without credit protection	Not applicable	F Construction	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0091_CR_SLSC_BE_Rx0	CORP Non-defaulted Unsecured Construction	Credit risk and free deliveries	Specialized lending slotting criteria	BE	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Exposures without credit protection	Not applicable	F Construction	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0091_CR_SLSC_BG_Rx0	CORP Non-defaulted Unsecured Construction	Credit risk and free deliveries	Specialized lending slotting criteria	BG	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Exposures without credit protection	Not applicable	F Construction	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0091_CR_SLSC_BR_Rx0	CORP Non-defaulted Unsecured Construction	Credit risk and free deliveries	Specialized lending slotting criteria	BR	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Exposures without credit protection	Not applicable	F Construction	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0091_CR_SLSC_CA_Rx0	CORP Non-defaulted Unsecured Construction	Credit risk and free deliveries	Specialized lending slotting criteria	CA	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Exposures without credit protection	Not applicable	F Construction	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0091_CR_SLSC_CH_Rx0	CORP Non-defaulted Unsecured Construction	Credit risk and free deliveries	Specialized lending slotting criteria	CH	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Exposures without credit protection	Not applicable	F Construction	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0091_CR_SLSC_CN_Rx0	CORP Non-defaulted Unsecured Construction	Credit risk and free deliveries	Specialized lending slotting criteria	CN	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Exposures without credit protection	Not applicable	F Construction	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0091_CR_SLSC_CY_Rx0	CORP Non-defaulted Unsecured Construction	Credit risk and free deliveries	Specialized lending slotting criteria	CY	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Exposures without credit protection	Not applicable	F Construction	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0091_CR_SLSC_CZ_Rx0	CORP Non-defaulted Unsecured Construction	Credit risk and free deliveries	Specialized lending slotting criteria	CZ	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Exposures without credit protection	Not applicable	F Construction	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0091_CR_SLSC_DE_Rx0	CORP Non-defaulted Unsecured Construction	Credit risk and free deliveries	Specialized lending slotting criteria	DE	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Exposures without credit protection	Not applicable	F Construction	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0091_CR_SLSC_DK_Rx0	CORP Non-defaulted Unsecured Construction	Credit risk and free deliveries	Specialized lending slotting criteria	DK	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Exposures without credit protection	Not applicable	F Construction	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0091_CR_SLSC_EE_Rx0	CORP Non-defaulted Unsecured Construction	Credit risk and free deliveries	Specialized lending slotting criteria	EE	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Exposures without credit protection	Not applicable	F Construction	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0091_CR_SLSC_ES_Rx0	CORP Non-defaulted Unsecured Construction	Credit risk and free deliveries	Specialized lending slotting criteria	ES	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Exposures without credit protection	Not applicable	F Construction	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0091_CR_SLSC_FI_Rx0	CORP Non-defaulted Unsecured Construction	Credit risk and free deliveries	Specialized lending slotting criteria	FI	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Exposures without credit protection	Not applicable	F Construction	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0091_CR_SLSC_FR_Rx0	CORP Non-defaulted Unsecured Construction	Credit risk and free deliveries	Specialized lending slotting criteria	FR	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Exposures without credit protection	Not applicable	F Construction	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0091_CR_SLSC_GB_Rx0	CORP Non-defaulted Unsecured Construction	Credit risk and free deliveries	Specialized lending slotting criteria	GB	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Exposures without credit protection	Not applicable	F Construction	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0091_CR_SLSC_GR_Rx0	CORP Non-defaulted Unsecured Construction	Credit risk and free deliveries	Specialized lending slotting criteria	GR	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Exposures without credit protection	Not applicable	F Construction	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0091_CR_SLSC_HK_Rx0	CORP Non-defaulted Unsecured Construction	Credit risk and free deliveries	Specialized lending slotting criteria	HK	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Exposures without credit protection	Not applicable	F Construction	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0091_CR_SLSC_HR_Rx0	CORP Non-defaulted Unsecured Construction	Credit risk and free deliveries	Specialized lending slotting criteria	HR	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Exposures without credit protection	Not applicable	F Construction	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
CORP_ALL_0091_CR_SLSC_HU_Rx0	CORP Non-defaulted Unsecured Construction	Credit risk and free deliveries	Specialized lending slotting criteria	HU	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Exposures without credit protection	Not applicable	F Construction	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0091_CR_SLSC_IE_Rx0	CORP Non-defaulted Unsecured Construction	Credit risk and free deliveries	Specialized lending slotting criteria	IE	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Exposures without credit protection	Not applicable	F Construction	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0091_CR_SLSC_IL_Rx0	CORP Non-defaulted Unsecured Construction	Credit risk and free deliveries	Specialized lending slotting criteria	IL	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Exposures without credit protection	Not applicable	F Construction	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0091_CR_SLSC_IT_Rx0	CORP Non-defaulted Unsecured Construction	Credit risk and free deliveries	Specialized lending slotting criteria	IT	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Exposures without credit protection	Not applicable	F Construction	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0091_CR_SLSC_JP_Rx0	CORP Non-defaulted Unsecured Construction	Credit risk and free deliveries	Specialized lending slotting criteria	JP	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Exposures without credit protection	Not applicable	F Construction	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0091_CR_SLSC_KR_Rx0	CORP Non-defaulted Unsecured Construction	Credit risk and free deliveries	Specialized lending slotting criteria	KR	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Exposures without credit protection	Not applicable	F Construction	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0091_CR_SLSC_LT_Rx0	CORP Non-defaulted Unsecured Construction	Credit risk and free deliveries	Specialized lending slotting criteria	LT	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Exposures without credit protection	Not applicable	F Construction	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0091_CR_SLSC_LU_Rx0	CORP Non-defaulted Unsecured Construction	Credit risk and free deliveries	Specialized lending slotting criteria	LU	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Exposures without credit protection	Not applicable	F Construction	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0091_CR_SLSC_LV_Rx0	CORP Non-defaulted Unsecured Construction	Credit risk and free deliveries	Specialized lending slotting criteria	LV	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Exposures without credit protection	Not applicable	F Construction	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0091_CR_SLSC_MT_Rx0	CORP Non-defaulted Unsecured Construction	Credit risk and free deliveries	Specialized lending slotting criteria	MT	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Exposures without credit protection	Not applicable	F Construction	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0091_CR_SLSC_NL_Rx0	CORP Non-defaulted Unsecured Construction	Credit risk and free deliveries	Specialized lending slotting criteria	NL	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Exposures without credit protection	Not applicable	F Construction	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0091_CR_SLSC_NO_Rx0	CORP Non-defaulted Unsecured Construction	Credit risk and free deliveries	Specialized lending slotting criteria	NO	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Exposures without credit protection	Not applicable	F Construction	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0091_CR_SLSC_PL_Rx0	CORP Non-defaulted Unsecured Construction	Credit risk and free deliveries	Specialized lending slotting criteria	PL	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Exposures without credit protection	Not applicable	F Construction	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0091_CR_SLSC_PT_Rx0	CORP Non-defaulted Unsecured Construction	Credit risk and free deliveries	Specialized lending slotting criteria	PT	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Exposures without credit protection	Not applicable	F Construction	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0091_CR_SLSC_RO_Rx0	CORP Non-defaulted Unsecured Construction	Credit risk and free deliveries	Specialized lending slotting criteria	RO	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Exposures without credit protection	Not applicable	F Construction	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0091_CR_SLSC_RU_Rx0	CORP Non-defaulted Unsecured Construction	Credit risk and free deliveries	Specialized lending slotting criteria	RU	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Exposures without credit protection	Not applicable	F Construction	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0091_CR_SLSC_SE_Rx0	CORP Non-defaulted Unsecured Construction	Credit risk and free deliveries	Specialized lending slotting criteria	SE	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Exposures without credit protection	Not applicable	F Construction	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0091_CR_SLSC_SG_Rx0	CORP Non-defaulted Unsecured Construction	Credit risk and free deliveries	Specialized lending slotting criteria	SG	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Exposures without credit protection	Not applicable	F Construction	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0091_CR_SLSC_SI_Rx0	CORP Non-defaulted Unsecured Construction	Credit risk and free deliveries	Specialized lending slotting criteria	SI	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Exposures without credit protection	Not applicable	F Construction	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0091_CR_SLSC_SK_Rx0	CORP Non-defaulted Unsecured Construction	Credit risk and free deliveries	Specialized lending slotting criteria	SK	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Exposures without credit protection	Not applicable	F Construction	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0091_CR_SLSC_TR_Rx0	CORP Non-defaulted Unsecured Construction	Credit risk and free deliveries	Specialized lending slotting criteria	TR	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Exposures without credit protection	Not applicable	F Construction	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0091_CR_SLSC_US_Rx0	CORP Non-defaulted Unsecured Construction	Credit risk and free deliveries	Specialized lending slotting criteria	US	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Exposures without credit protection	Not applicable	F Construction	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
CORP_ALL_0091_CR_SLSC_x2_Rx0	CORP Non-defaulted Unsecured Construction	Credit risk and free deliveries	Specialized lending slotting criteria	Other countries	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Exposures without credit protection	Not applicable	F Construction	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0092_CR_SLSC_x0_Rx0	CORP Non-defaulted Secured Construction	Credit risk and free deliveries	Specialized lending slotting criteria	Not applicable	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Not applicable	F Construction	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0092_CR_SLSC_AT_Rx0	CORP Non-defaulted Secured Construction	Credit risk and free deliveries	Specialized lending slotting criteria	AT	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Not applicable	F Construction	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0092_CR_SLSC_AU_Rx0	CORP Non-defaulted Secured Construction	Credit risk and free deliveries	Specialized lending slotting criteria	AU	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Not applicable	F Construction	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0092_CR_SLSC_BE_Rx0	CORP Non-defaulted Secured Construction	Credit risk and free deliveries	Specialized lending slotting criteria	BE	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Not applicable	F Construction	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0092_CR_SLSC_BG_Rx0	CORP Non-defaulted Secured Construction	Credit risk and free deliveries	Specialized lending slotting criteria	BG	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Not applicable	F Construction	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0092_CR_SLSC_BR_Rx0	CORP Non-defaulted Secured Construction	Credit risk and free deliveries	Specialized lending slotting criteria	BR	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Not applicable	F Construction	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0092_CR_SLSC_CA_Rx0	CORP Non-defaulted Secured Construction	Credit risk and free deliveries	Specialized lending slotting criteria	CA	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Not applicable	F Construction	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0092_CR_SLSC_CH_Rx0	CORP Non-defaulted Secured Construction	Credit risk and free deliveries	Specialized lending slotting criteria	CH	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Not applicable	F Construction	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0092_CR_SLSC_CN_Rx0	CORP Non-defaulted Secured Construction	Credit risk and free deliveries	Specialized lending slotting criteria	CN	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Not applicable	F Construction	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0092_CR_SLSC_CY_Rx0	CORP Non-defaulted Secured Construction	Credit risk and free deliveries	Specialized lending slotting criteria	CY	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Not applicable	F Construction	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0092_CR_SLSC_CZ_Rx0	CORP Non-defaulted Secured Construction	Credit risk and free deliveries	Specialized lending slotting criteria	CZ	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Not applicable	F Construction	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0092_CR_SLSC_DE_Rx0	CORP Non-defaulted Secured Construction	Credit risk and free deliveries	Specialized lending slotting criteria	DE	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Not applicable	F Construction	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0092_CR_SLSC_DK_Rx0	CORP Non-defaulted Secured Construction	Credit risk and free deliveries	Specialized lending slotting criteria	DK	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Not applicable	F Construction	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0092_CR_SLSC_EE_Rx0	CORP Non-defaulted Secured Construction	Credit risk and free deliveries	Specialized lending slotting criteria	EE	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Not applicable	F Construction	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0092_CR_SLSC_ES_Rx0	CORP Non-defaulted Secured Construction	Credit risk and free deliveries	Specialized lending slotting criteria	ES	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Not applicable	F Construction	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0092_CR_SLSC_FI_Rx0	CORP Non-defaulted Secured Construction	Credit risk and free deliveries	Specialized lending slotting criteria	FI	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Not applicable	F Construction	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0092_CR_SLSC_FR_Rx0	CORP Non-defaulted Secured Construction	Credit risk and free deliveries	Specialized lending slotting criteria	FR	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Not applicable	F Construction	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0092_CR_SLSC_GB_Rx0	CORP Non-defaulted Secured Construction	Credit risk and free deliveries	Specialized lending slotting criteria	GB	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Not applicable	F Construction	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0092_CR_SLSC_GR_Rx0	CORP Non-defaulted Secured Construction	Credit risk and free deliveries	Specialized lending slotting criteria	GR	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Not applicable	F Construction	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0092_CR_SLSC_HK_Rx0	CORP Non-defaulted Secured Construction	Credit risk and free deliveries	Specialized lending slotting criteria	HK	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Not applicable	F Construction	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0092_CR_SLSC_HR_Rx0	CORP Non-defaulted Secured Construction	Credit risk and free deliveries	Specialized lending slotting criteria	HR	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Not applicable	F Construction	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
CORP_ALL_0092_CR_SLSC_HU_Rx0	CORP Non-defaulted Secured Construction	Credit risk and free deliveries	Specialized lending slotting criteria	HU	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Not applicable	F Construction	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0092_CR_SLSC_IE_Rx0	CORP Non-defaulted Secured Construction	Credit risk and free deliveries	Specialized lending slotting criteria	IE	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Not applicable	F Construction	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0092_CR_SLSC_IL_Rx0	CORP Non-defaulted Secured Construction	Credit risk and free deliveries	Specialized lending slotting criteria	IL	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Not applicable	F Construction	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0092_CR_SLSC_IT_Rx0	CORP Non-defaulted Secured Construction	Credit risk and free deliveries	Specialized lending slotting criteria	IT	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Not applicable	F Construction	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0092_CR_SLSC_JP_Rx0	CORP Non-defaulted Secured Construction	Credit risk and free deliveries	Specialized lending slotting criteria	JP	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Not applicable	F Construction	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0092_CR_SLSC_KR_Rx0	CORP Non-defaulted Secured Construction	Credit risk and free deliveries	Specialized lending slotting criteria	KR	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Not applicable	F Construction	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0092_CR_SLSC_LT_Rx0	CORP Non-defaulted Secured Construction	Credit risk and free deliveries	Specialized lending slotting criteria	LT	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Not applicable	F Construction	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0092_CR_SLSC_LU_Rx0	CORP Non-defaulted Secured Construction	Credit risk and free deliveries	Specialized lending slotting criteria	LU	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Not applicable	F Construction	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0092_CR_SLSC_LV_Rx0	CORP Non-defaulted Secured Construction	Credit risk and free deliveries	Specialized lending slotting criteria	LV	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Not applicable	F Construction	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0092_CR_SLSC_MT_Rx0	CORP Non-defaulted Secured Construction	Credit risk and free deliveries	Specialized lending slotting criteria	MT	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Not applicable	F Construction	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0092_CR_SLSC_NL_Rx0	CORP Non-defaulted Secured Construction	Credit risk and free deliveries	Specialized lending slotting criteria	NL	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Not applicable	F Construction	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0092_CR_SLSC_NO_Rx0	CORP Non-defaulted Secured Construction	Credit risk and free deliveries	Specialized lending slotting criteria	NO	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Not applicable	F Construction	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0092_CR_SLSC_PL_Rx0	CORP Non-defaulted Secured Construction	Credit risk and free deliveries	Specialized lending slotting criteria	PL	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Not applicable	F Construction	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0092_CR_SLSC_PT_Rx0	CORP Non-defaulted Secured Construction	Credit risk and free deliveries	Specialized lending slotting criteria	PT	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Not applicable	F Construction	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0092_CR_SLSC_RO_Rx0	CORP Non-defaulted Secured Construction	Credit risk and free deliveries	Specialized lending slotting criteria	RO	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Not applicable	F Construction	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0092_CR_SLSC_RU_Rx0	CORP Non-defaulted Secured Construction	Credit risk and free deliveries	Specialized lending slotting criteria	RU	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Not applicable	F Construction	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0092_CR_SLSC_SE_Rx0	CORP Non-defaulted Secured Construction	Credit risk and free deliveries	Specialized lending slotting criteria	SE	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Not applicable	F Construction	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0092_CR_SLSC_SG_Rx0	CORP Non-defaulted Secured Construction	Credit risk and free deliveries	Specialized lending slotting criteria	SG	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Not applicable	F Construction	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0092_CR_SLSC_SI_Rx0	CORP Non-defaulted Secured Construction	Credit risk and free deliveries	Specialized lending slotting criteria	SI	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Not applicable	F Construction	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0092_CR_SLSC_SK_Rx0	CORP Non-defaulted Secured Construction	Credit risk and free deliveries	Specialized lending slotting criteria	SK	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Not applicable	F Construction	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0092_CR_SLSC_TR_Rx0	CORP Non-defaulted Secured Construction	Credit risk and free deliveries	Specialized lending slotting criteria	TR	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Not applicable	F Construction	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0092_CR_SLSC_US_Rx0	CORP Non-defaulted Secured Construction	Credit risk and free deliveries	Specialized lending slotting criteria	US	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Not applicable	F Construction	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
CORP_ALL_0092_CR_SLSC_x2_Rx0	CORP Non-defaulted Secured Construction	Credit risk and free deliveries	Specialized lending slotting criteria	Other countries	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Not applicable	F Construction	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0105_CR_SLSC_x0_Rx0	SMEC Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	Not applicable	Not applicable	Corporates - SME	Not applicable	Defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0105_CR_SLSC_AT_Rx0	SMEC Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	AT	Not applicable	Corporates - SME	Not applicable	Defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0105_CR_SLSC_AU_Rx0	SMEC Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	AU	Not applicable	Corporates - SME	Not applicable	Defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0105_CR_SLSC_BE_Rx0	SMEC Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	BE	Not applicable	Corporates - SME	Not applicable	Defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0105_CR_SLSC_BG_Rx0	SMEC Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	BG	Not applicable	Corporates - SME	Not applicable	Defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0105_CR_SLSC_BR_Rx0	SMEC Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	BR	Not applicable	Corporates - SME	Not applicable	Defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0105_CR_SLSC_CA_Rx0	SMEC Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	CA	Not applicable	Corporates - SME	Not applicable	Defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0105_CR_SLSC_CH_Rx0	SMEC Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	CH	Not applicable	Corporates - SME	Not applicable	Defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0105_CR_SLSC_CN_Rx0	SMEC Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	CN	Not applicable	Corporates - SME	Not applicable	Defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0105_CR_SLSC_CY_Rx0	SMEC Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	CY	Not applicable	Corporates - SME	Not applicable	Defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0105_CR_SLSC_CZ_Rx0	SMEC Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	CZ	Not applicable	Corporates - SME	Not applicable	Defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0105_CR_SLSC_DE_Rx0	SMEC Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	DE	Not applicable	Corporates - SME	Not applicable	Defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0105_CR_SLSC_DK_Rx0	SMEC Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	DK	Not applicable	Corporates - SME	Not applicable	Defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0105_CR_SLSC_EE_Rx0	SMEC Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	EE	Not applicable	Corporates - SME	Not applicable	Defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0105_CR_SLSC_ES_Rx0	SMEC Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	ES	Not applicable	Corporates - SME	Not applicable	Defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0105_CR_SLSC_FI_Rx0	SMEC Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	FI	Not applicable	Corporates - SME	Not applicable	Defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0105_CR_SLSC_FR_Rx0	SMEC Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	FR	Not applicable	Corporates - SME	Not applicable	Defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0105_CR_SLSC_GB_Rx0	SMEC Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	GB	Not applicable	Corporates - SME	Not applicable	Defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0105_CR_SLSC_GR_Rx0	SMEC Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	GR	Not applicable	Corporates - SME	Not applicable	Defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0105_CR_SLSC_HK_Rx0	SMEC Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	HK	Not applicable	Corporates - SME	Not applicable	Defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0105_CR_SLSC_HR_Rx0	SMEC Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	HR	Not applicable	Corporates - SME	Not applicable	Defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMEC_ALL_0105_CR_SLSC_HU_Rx0	SMEC Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	HU	Not applicable	Corporates - SME	Not applicable	Defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0105_CR_SLSC_IE_Rx0	SMEC Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	IE	Not applicable	Corporates - SME	Not applicable	Defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0105_CR_SLSC_IL_Rx0	SMEC Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	IL	Not applicable	Corporates - SME	Not applicable	Defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0105_CR_SLSC_IT_Rx0	SMEC Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	IT	Not applicable	Corporates - SME	Not applicable	Defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0105_CR_SLSC_JP_Rx0	SMEC Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	JP	Not applicable	Corporates - SME	Not applicable	Defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0105_CR_SLSC_KR_Rx0	SMEC Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	KR	Not applicable	Corporates - SME	Not applicable	Defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0105_CR_SLSC_LT_Rx0	SMEC Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	LT	Not applicable	Corporates - SME	Not applicable	Defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0105_CR_SLSC_LU_Rx0	SMEC Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	LU	Not applicable	Corporates - SME	Not applicable	Defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0105_CR_SLSC_LV_Rx0	SMEC Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	LV	Not applicable	Corporates - SME	Not applicable	Defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0105_CR_SLSC_MT_Rx0	SMEC Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	MT	Not applicable	Corporates - SME	Not applicable	Defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0105_CR_SLSC_NL_Rx0	SMEC Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	NL	Not applicable	Corporates - SME	Not applicable	Defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0105_CR_SLSC_NO_Rx0	SMEC Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	NO	Not applicable	Corporates - SME	Not applicable	Defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0105_CR_SLSC_PL_Rx0	SMEC Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	PL	Not applicable	Corporates - SME	Not applicable	Defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0105_CR_SLSC_PT_Rx0	SMEC Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	PT	Not applicable	Corporates - SME	Not applicable	Defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0105_CR_SLSC_RO_Rx0	SMEC Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	RO	Not applicable	Corporates - SME	Not applicable	Defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0105_CR_SLSC_RU_Rx0	SMEC Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	RU	Not applicable	Corporates - SME	Not applicable	Defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0105_CR_SLSC_SE_Rx0	SMEC Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	SE	Not applicable	Corporates - SME	Not applicable	Defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0105_CR_SLSC_SG_Rx0	SMEC Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	SG	Not applicable	Corporates - SME	Not applicable	Defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0105_CR_SLSC_SI_Rx0	SMEC Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	SI	Not applicable	Corporates - SME	Not applicable	Defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0105_CR_SLSC_SK_Rx0	SMEC Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	SK	Not applicable	Corporates - SME	Not applicable	Defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0105_CR_SLSC_TR_Rx0	SMEC Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	TR	Not applicable	Corporates - SME	Not applicable	Defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0105_CR_SLSC_US_Rx0	SMEC Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	US	Not applicable	Corporates - SME	Not applicable	Defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMEC_ALL_0105_CR_SLSC_x2_Rx0	SMEC Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	Other countries	Not applicable	Corporates - SME	Not applicable	Defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_x0_Rx0	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	Not applicable	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_AT_Rx0	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	AT	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_AU_Rx0	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	AU	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_BE_Rx0	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	BE	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_BG_Rx0	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	BG	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_BR_Rx0	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	BR	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_CA_Rx0	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	CA	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_CH_Rx0	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	CH	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_CN_Rx0	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	CN	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_CY_Rx0	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	CY	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_CZ_Rx0	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	CZ	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_DE_Rx0	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	DE	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_DK_Rx0	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	DK	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_EE_Rx0	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	EE	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_ES_Rx0	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	ES	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_FI_Rx0	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	FI	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_FR_Rx0	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	FR	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_GB_Rx0	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	GB	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_GR_Rx0	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	GR	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_HK_Rx0	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	HK	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_HR_Rx0	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	HR	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMEC_ALL_0106_CR_SLSC_HU_Rx0	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	HU	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_IE_Rx0	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	IE	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_IL_Rx0	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	IL	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_IT_Rx0	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	IT	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_JP_Rx0	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	JP	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_KR_Rx0	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	KR	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_LT_Rx0	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	LT	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_LU_Rx0	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	LU	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_LV_Rx0	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	LV	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_MT_Rx0	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	MT	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_NL_Rx0	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	NL	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_NO_Rx0	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	NO	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_PL_Rx0	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	PL	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_PT_Rx0	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	PT	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_RO_Rx0	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	RO	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_RU_Rx0	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	RU	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_SE_Rx0	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	SE	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_SG_Rx0	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	SG	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_SI_Rx0	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	SI	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_SK_Rx0	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	SK	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_TR_Rx0	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	TR	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_US_Rx0	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	US	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMEC_ALL_0106_CR_SLSC_x2_Rx0	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	Other countries	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0108_CR_SLSC_x0_Rx0	SMEC Non-defaulted Secured	Credit risk and free deliveries	Specialized lending slotting criteria	Not applicable	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0108_CR_SLSC_AT_Rx0	SMEC Non-defaulted Secured	Credit risk and free deliveries	Specialized lending slotting criteria	AT	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0108_CR_SLSC_AU_Rx0	SMEC Non-defaulted Secured	Credit risk and free deliveries	Specialized lending slotting criteria	AU	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0108_CR_SLSC_BE_Rx0	SMEC Non-defaulted Secured	Credit risk and free deliveries	Specialized lending slotting criteria	BE	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0108_CR_SLSC_BG_Rx0	SMEC Non-defaulted Secured	Credit risk and free deliveries	Specialized lending slotting criteria	BG	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0108_CR_SLSC_BR_Rx0	SMEC Non-defaulted Secured	Credit risk and free deliveries	Specialized lending slotting criteria	BR	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0108_CR_SLSC_CA_Rx0	SMEC Non-defaulted Secured	Credit risk and free deliveries	Specialized lending slotting criteria	CA	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0108_CR_SLSC_CH_Rx0	SMEC Non-defaulted Secured	Credit risk and free deliveries	Specialized lending slotting criteria	CH	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0108_CR_SLSC_CN_Rx0	SMEC Non-defaulted Secured	Credit risk and free deliveries	Specialized lending slotting criteria	CN	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0108_CR_SLSC_CY_Rx0	SMEC Non-defaulted Secured	Credit risk and free deliveries	Specialized lending slotting criteria	CY	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0108_CR_SLSC_CZ_Rx0	SMEC Non-defaulted Secured	Credit risk and free deliveries	Specialized lending slotting criteria	CZ	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0108_CR_SLSC_DE_Rx0	SMEC Non-defaulted Secured	Credit risk and free deliveries	Specialized lending slotting criteria	DE	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0108_CR_SLSC_DK_Rx0	SMEC Non-defaulted Secured	Credit risk and free deliveries	Specialized lending slotting criteria	DK	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0108_CR_SLSC_EE_Rx0	SMEC Non-defaulted Secured	Credit risk and free deliveries	Specialized lending slotting criteria	EE	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0108_CR_SLSC_ES_Rx0	SMEC Non-defaulted Secured	Credit risk and free deliveries	Specialized lending slotting criteria	ES	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0108_CR_SLSC_FI_Rx0	SMEC Non-defaulted Secured	Credit risk and free deliveries	Specialized lending slotting criteria	FI	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0108_CR_SLSC_FR_Rx0	SMEC Non-defaulted Secured	Credit risk and free deliveries	Specialized lending slotting criteria	FR	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0108_CR_SLSC_GB_Rx0	SMEC Non-defaulted Secured	Credit risk and free deliveries	Specialized lending slotting criteria	GB	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0108_CR_SLSC_GR_Rx0	SMEC Non-defaulted Secured	Credit risk and free deliveries	Specialized lending slotting criteria	GR	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0108_CR_SLSC_HK_Rx0	SMEC Non-defaulted Secured	Credit risk and free deliveries	Specialized lending slotting criteria	HK	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0108_CR_SLSC_HR_Rx0	SMEC Non-defaulted Secured	Credit risk and free deliveries	Specialized lending slotting criteria	HR	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMEC_ALL_0108_CR_SLSC_HU_Rx0	SMEC Non-defaulted Secured	Credit risk and free deliveries	Specialized lending slotting criteria	HU	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0108_CR_SLSC_IE_Rx0	SMEC Non-defaulted Secured	Credit risk and free deliveries	Specialized lending slotting criteria	IE	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0108_CR_SLSC_IL_Rx0	SMEC Non-defaulted Secured	Credit risk and free deliveries	Specialized lending slotting criteria	IL	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0108_CR_SLSC_IT_Rx0	SMEC Non-defaulted Secured	Credit risk and free deliveries	Specialized lending slotting criteria	IT	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0108_CR_SLSC_JP_Rx0	SMEC Non-defaulted Secured	Credit risk and free deliveries	Specialized lending slotting criteria	JP	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0108_CR_SLSC_KR_Rx0	SMEC Non-defaulted Secured	Credit risk and free deliveries	Specialized lending slotting criteria	KR	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0108_CR_SLSC_LT_Rx0	SMEC Non-defaulted Secured	Credit risk and free deliveries	Specialized lending slotting criteria	LT	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0108_CR_SLSC_LU_Rx0	SMEC Non-defaulted Secured	Credit risk and free deliveries	Specialized lending slotting criteria	LU	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0108_CR_SLSC_LV_Rx0	SMEC Non-defaulted Secured	Credit risk and free deliveries	Specialized lending slotting criteria	LV	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0108_CR_SLSC_MT_Rx0	SMEC Non-defaulted Secured	Credit risk and free deliveries	Specialized lending slotting criteria	MT	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0108_CR_SLSC_NL_Rx0	SMEC Non-defaulted Secured	Credit risk and free deliveries	Specialized lending slotting criteria	NL	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0108_CR_SLSC_NO_Rx0	SMEC Non-defaulted Secured	Credit risk and free deliveries	Specialized lending slotting criteria	NO	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0108_CR_SLSC_PL_Rx0	SMEC Non-defaulted Secured	Credit risk and free deliveries	Specialized lending slotting criteria	PL	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0108_CR_SLSC_PT_Rx0	SMEC Non-defaulted Secured	Credit risk and free deliveries	Specialized lending slotting criteria	PT	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0108_CR_SLSC_RO_Rx0	SMEC Non-defaulted Secured	Credit risk and free deliveries	Specialized lending slotting criteria	RO	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0108_CR_SLSC_RU_Rx0	SMEC Non-defaulted Secured	Credit risk and free deliveries	Specialized lending slotting criteria	RU	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0108_CR_SLSC_SE_Rx0	SMEC Non-defaulted Secured	Credit risk and free deliveries	Specialized lending slotting criteria	SE	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0108_CR_SLSC_SG_Rx0	SMEC Non-defaulted Secured	Credit risk and free deliveries	Specialized lending slotting criteria	SG	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0108_CR_SLSC_SI_Rx0	SMEC Non-defaulted Secured	Credit risk and free deliveries	Specialized lending slotting criteria	SI	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0108_CR_SLSC_SK_Rx0	SMEC Non-defaulted Secured	Credit risk and free deliveries	Specialized lending slotting criteria	SK	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0108_CR_SLSC_TR_Rx0	SMEC Non-defaulted Secured	Credit risk and free deliveries	Specialized lending slotting criteria	TR	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0108_CR_SLSC_US_Rx0	SMEC Non-defaulted Secured	Credit risk and free deliveries	Specialized lending slotting criteria	US	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMEC_ALL_0108_CR_SLSC_x2_Rx0	SMEC Non-defaulted Secured	Credit risk and free deliveries	Specialized lending slotting criteria	Other countries	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0107_CR_SLSC_x0_Rx0	SMEC Non-defaulted Unsecured	Credit risk and free deliveries	Specialized lending slotting criteria	Not applicable	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Exposures without credit protection	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0107_CR_SLSC_AT_Rx0	SMEC Non-defaulted Unsecured	Credit risk and free deliveries	Specialized lending slotting criteria	AT	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Exposures without credit protection	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0107_CR_SLSC_AU_Rx0	SMEC Non-defaulted Unsecured	Credit risk and free deliveries	Specialized lending slotting criteria	AU	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Exposures without credit protection	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0107_CR_SLSC_BE_Rx0	SMEC Non-defaulted Unsecured	Credit risk and free deliveries	Specialized lending slotting criteria	BE	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Exposures without credit protection	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0107_CR_SLSC_BG_Rx0	SMEC Non-defaulted Unsecured	Credit risk and free deliveries	Specialized lending slotting criteria	BG	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Exposures without credit protection	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0107_CR_SLSC_BR_Rx0	SMEC Non-defaulted Unsecured	Credit risk and free deliveries	Specialized lending slotting criteria	BR	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Exposures without credit protection	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0107_CR_SLSC_CA_Rx0	SMEC Non-defaulted Unsecured	Credit risk and free deliveries	Specialized lending slotting criteria	CA	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Exposures without credit protection	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0107_CR_SLSC_CH_Rx0	SMEC Non-defaulted Unsecured	Credit risk and free deliveries	Specialized lending slotting criteria	CH	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Exposures without credit protection	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0107_CR_SLSC_CN_Rx0	SMEC Non-defaulted Unsecured	Credit risk and free deliveries	Specialized lending slotting criteria	CN	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Exposures without credit protection	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0107_CR_SLSC_CY_Rx0	SMEC Non-defaulted Unsecured	Credit risk and free deliveries	Specialized lending slotting criteria	CY	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Exposures without credit protection	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0107_CR_SLSC_CZ_Rx0	SMEC Non-defaulted Unsecured	Credit risk and free deliveries	Specialized lending slotting criteria	CZ	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Exposures without credit protection	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0107_CR_SLSC_DE_Rx0	SMEC Non-defaulted Unsecured	Credit risk and free deliveries	Specialized lending slotting criteria	DE	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Exposures without credit protection	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0107_CR_SLSC_DK_Rx0	SMEC Non-defaulted Unsecured	Credit risk and free deliveries	Specialized lending slotting criteria	DK	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Exposures without credit protection	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0107_CR_SLSC_EE_Rx0	SMEC Non-defaulted Unsecured	Credit risk and free deliveries	Specialized lending slotting criteria	EE	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Exposures without credit protection	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0107_CR_SLSC_ES_Rx0	SMEC Non-defaulted Unsecured	Credit risk and free deliveries	Specialized lending slotting criteria	ES	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Exposures without credit protection	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0107_CR_SLSC_FI_Rx0	SMEC Non-defaulted Unsecured	Credit risk and free deliveries	Specialized lending slotting criteria	FI	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Exposures without credit protection	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0107_CR_SLSC_FR_Rx0	SMEC Non-defaulted Unsecured	Credit risk and free deliveries	Specialized lending slotting criteria	FR	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Exposures without credit protection	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0107_CR_SLSC_GB_Rx0	SMEC Non-defaulted Unsecured	Credit risk and free deliveries	Specialized lending slotting criteria	GB	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Exposures without credit protection	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0107_CR_SLSC_GR_Rx0	SMEC Non-defaulted Unsecured	Credit risk and free deliveries	Specialized lending slotting criteria	GR	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Exposures without credit protection	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0107_CR_SLSC_HK_Rx0	SMEC Non-defaulted Unsecured	Credit risk and free deliveries	Specialized lending slotting criteria	HK	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Exposures without credit protection	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0107_CR_SLSC_HR_Rx0	SMEC Non-defaulted Unsecured	Credit risk and free deliveries	Specialized lending slotting criteria	HR	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Exposures without credit protection	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMEC_ALL_0107_CR_SLSC_HU_Rx0	SMEC Non-defaulted Unsecured	Credit risk and free deliveries	Specialized lending slotting criteria	HU	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Exposures without credit protection	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0107_CR_SLSC_IE_Rx0	SMEC Non-defaulted Unsecured	Credit risk and free deliveries	Specialized lending slotting criteria	IE	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Exposures without credit protection	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0107_CR_SLSC_IL_Rx0	SMEC Non-defaulted Unsecured	Credit risk and free deliveries	Specialized lending slotting criteria	IL	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Exposures without credit protection	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0107_CR_SLSC_IT_Rx0	SMEC Non-defaulted Unsecured	Credit risk and free deliveries	Specialized lending slotting criteria	IT	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Exposures without credit protection	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0107_CR_SLSC_JP_Rx0	SMEC Non-defaulted Unsecured	Credit risk and free deliveries	Specialized lending slotting criteria	JP	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Exposures without credit protection	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0107_CR_SLSC_KR_Rx0	SMEC Non-defaulted Unsecured	Credit risk and free deliveries	Specialized lending slotting criteria	KR	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Exposures without credit protection	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0107_CR_SLSC_LT_Rx0	SMEC Non-defaulted Unsecured	Credit risk and free deliveries	Specialized lending slotting criteria	LT	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Exposures without credit protection	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0107_CR_SLSC_LU_Rx0	SMEC Non-defaulted Unsecured	Credit risk and free deliveries	Specialized lending slotting criteria	LU	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Exposures without credit protection	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0107_CR_SLSC_LV_Rx0	SMEC Non-defaulted Unsecured	Credit risk and free deliveries	Specialized lending slotting criteria	LV	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Exposures without credit protection	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0107_CR_SLSC_MT_Rx0	SMEC Non-defaulted Unsecured	Credit risk and free deliveries	Specialized lending slotting criteria	MT	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Exposures without credit protection	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0107_CR_SLSC_NL_Rx0	SMEC Non-defaulted Unsecured	Credit risk and free deliveries	Specialized lending slotting criteria	NL	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Exposures without credit protection	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0107_CR_SLSC_NO_Rx0	SMEC Non-defaulted Unsecured	Credit risk and free deliveries	Specialized lending slotting criteria	NO	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Exposures without credit protection	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0107_CR_SLSC_PL_Rx0	SMEC Non-defaulted Unsecured	Credit risk and free deliveries	Specialized lending slotting criteria	PL	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Exposures without credit protection	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0107_CR_SLSC_PT_Rx0	SMEC Non-defaulted Unsecured	Credit risk and free deliveries	Specialized lending slotting criteria	PT	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Exposures without credit protection	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0107_CR_SLSC_RO_Rx0	SMEC Non-defaulted Unsecured	Credit risk and free deliveries	Specialized lending slotting criteria	RO	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Exposures without credit protection	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0107_CR_SLSC_RU_Rx0	SMEC Non-defaulted Unsecured	Credit risk and free deliveries	Specialized lending slotting criteria	RU	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Exposures without credit protection	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0107_CR_SLSC_SE_Rx0	SMEC Non-defaulted Unsecured	Credit risk and free deliveries	Specialized lending slotting criteria	SE	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Exposures without credit protection	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0107_CR_SLSC_SG_Rx0	SMEC Non-defaulted Unsecured	Credit risk and free deliveries	Specialized lending slotting criteria	SG	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Exposures without credit protection	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0107_CR_SLSC_SI_Rx0	SMEC Non-defaulted Unsecured	Credit risk and free deliveries	Specialized lending slotting criteria	SI	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Exposures without credit protection	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0107_CR_SLSC_SK_Rx0	SMEC Non-defaulted Unsecured	Credit risk and free deliveries	Specialized lending slotting criteria	SK	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Exposures without credit protection	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0107_CR_SLSC_TR_Rx0	SMEC Non-defaulted Unsecured	Credit risk and free deliveries	Specialized lending slotting criteria	TR	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Exposures without credit protection	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0107_CR_SLSC_US_Rx0	SMEC Non-defaulted Unsecured	Credit risk and free deliveries	Specialized lending slotting criteria	US	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Exposures without credit protection	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMEC_ALL_0107_CR_SLSC_x2_Rx0	SMEC Non-defaulted Unsecured	Credit risk and free deliveries	Specialized lending slotting criteria	Other countries	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Exposures without credit protection	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0109_CR_SLSC_x0_Rx0	SMEC Non-defaulted Secured	Credit risk and free deliveries	Specialized lending slotting criteria	Not applicable	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Real estate collateral	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0109_CR_SLSC_AT_Rx0	SMEC Non-defaulted Secured	Credit risk and free deliveries	Specialized lending slotting criteria	AT	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Real estate collateral	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0109_CR_SLSC_AU_Rx0	SMEC Non-defaulted Secured	Credit risk and free deliveries	Specialized lending slotting criteria	AU	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Real estate collateral	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0109_CR_SLSC_BE_Rx0	SMEC Non-defaulted Secured	Credit risk and free deliveries	Specialized lending slotting criteria	BE	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Real estate collateral	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0109_CR_SLSC_BG_Rx0	SMEC Non-defaulted Secured	Credit risk and free deliveries	Specialized lending slotting criteria	BG	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Real estate collateral	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0109_CR_SLSC_BR_Rx0	SMEC Non-defaulted Secured	Credit risk and free deliveries	Specialized lending slotting criteria	BR	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Real estate collateral	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0109_CR_SLSC_CA_Rx0	SMEC Non-defaulted Secured	Credit risk and free deliveries	Specialized lending slotting criteria	CA	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Real estate collateral	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0109_CR_SLSC_CH_Rx0	SMEC Non-defaulted Secured	Credit risk and free deliveries	Specialized lending slotting criteria	CH	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Real estate collateral	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0109_CR_SLSC_CN_Rx0	SMEC Non-defaulted Secured	Credit risk and free deliveries	Specialized lending slotting criteria	CN	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Real estate collateral	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0109_CR_SLSC_CY_Rx0	SMEC Non-defaulted Secured	Credit risk and free deliveries	Specialized lending slotting criteria	CY	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Real estate collateral	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0109_CR_SLSC_CZ_Rx0	SMEC Non-defaulted Secured	Credit risk and free deliveries	Specialized lending slotting criteria	CZ	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Real estate collateral	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0109_CR_SLSC_DE_Rx0	SMEC Non-defaulted Secured	Credit risk and free deliveries	Specialized lending slotting criteria	DE	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Real estate collateral	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0109_CR_SLSC_DK_Rx0	SMEC Non-defaulted Secured	Credit risk and free deliveries	Specialized lending slotting criteria	DK	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Real estate collateral	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0109_CR_SLSC_EE_Rx0	SMEC Non-defaulted Secured	Credit risk and free deliveries	Specialized lending slotting criteria	EE	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Real estate collateral	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0109_CR_SLSC_ES_Rx0	SMEC Non-defaulted Secured	Credit risk and free deliveries	Specialized lending slotting criteria	ES	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Real estate collateral	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0109_CR_SLSC_FI_Rx0	SMEC Non-defaulted Secured	Credit risk and free deliveries	Specialized lending slotting criteria	FI	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Real estate collateral	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0109_CR_SLSC_FR_Rx0	SMEC Non-defaulted Secured	Credit risk and free deliveries	Specialized lending slotting criteria	FR	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Real estate collateral	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0109_CR_SLSC_GB_Rx0	SMEC Non-defaulted Secured	Credit risk and free deliveries	Specialized lending slotting criteria	GB	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Real estate collateral	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0109_CR_SLSC_GR_Rx0	SMEC Non-defaulted Secured	Credit risk and free deliveries	Specialized lending slotting criteria	GR	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Real estate collateral	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0109_CR_SLSC_HK_Rx0	SMEC Non-defaulted Secured	Credit risk and free deliveries	Specialized lending slotting criteria	HK	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Real estate collateral	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0109_CR_SLSC_HR_Rx0	SMEC Non-defaulted Secured	Credit risk and free deliveries	Specialized lending slotting criteria	HR	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Real estate collateral	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMEC_ALL_0109_CR_SLSC_HU_Rx0	SMEC Non-defaulted Secured	Credit risk and free deliveries	Specialized lending slotting criteria	HU	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Real estate collateral	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0109_CR_SLSC_IE_Rx0	SMEC Non-defaulted Secured	Credit risk and free deliveries	Specialized lending slotting criteria	IE	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Real estate collateral	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0109_CR_SLSC_IL_Rx0	SMEC Non-defaulted Secured	Credit risk and free deliveries	Specialized lending slotting criteria	IL	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Real estate collateral	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0109_CR_SLSC_IT_Rx0	SMEC Non-defaulted Secured	Credit risk and free deliveries	Specialized lending slotting criteria	IT	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Real estate collateral	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0109_CR_SLSC_JP_Rx0	SMEC Non-defaulted Secured	Credit risk and free deliveries	Specialized lending slotting criteria	JP	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Real estate collateral	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0109_CR_SLSC_KR_Rx0	SMEC Non-defaulted Secured	Credit risk and free deliveries	Specialized lending slotting criteria	KR	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Real estate collateral	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0109_CR_SLSC_LT_Rx0	SMEC Non-defaulted Secured	Credit risk and free deliveries	Specialized lending slotting criteria	LT	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Real estate collateral	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0109_CR_SLSC_LU_Rx0	SMEC Non-defaulted Secured	Credit risk and free deliveries	Specialized lending slotting criteria	LU	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Real estate collateral	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0109_CR_SLSC_LV_Rx0	SMEC Non-defaulted Secured	Credit risk and free deliveries	Specialized lending slotting criteria	LV	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Real estate collateral	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0109_CR_SLSC_MT_Rx0	SMEC Non-defaulted Secured	Credit risk and free deliveries	Specialized lending slotting criteria	MT	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Real estate collateral	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0109_CR_SLSC_NL_Rx0	SMEC Non-defaulted Secured	Credit risk and free deliveries	Specialized lending slotting criteria	NL	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Real estate collateral	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0109_CR_SLSC_NO_Rx0	SMEC Non-defaulted Secured	Credit risk and free deliveries	Specialized lending slotting criteria	NO	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Real estate collateral	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0109_CR_SLSC_PL_Rx0	SMEC Non-defaulted Secured	Credit risk and free deliveries	Specialized lending slotting criteria	PL	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Real estate collateral	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0109_CR_SLSC_PT_Rx0	SMEC Non-defaulted Secured	Credit risk and free deliveries	Specialized lending slotting criteria	PT	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Real estate collateral	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0109_CR_SLSC_RO_Rx0	SMEC Non-defaulted Secured	Credit risk and free deliveries	Specialized lending slotting criteria	RO	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Real estate collateral	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0109_CR_SLSC_RU_Rx0	SMEC Non-defaulted Secured	Credit risk and free deliveries	Specialized lending slotting criteria	RU	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Real estate collateral	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0109_CR_SLSC_SE_Rx0	SMEC Non-defaulted Secured	Credit risk and free deliveries	Specialized lending slotting criteria	SE	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Real estate collateral	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0109_CR_SLSC_SG_Rx0	SMEC Non-defaulted Secured	Credit risk and free deliveries	Specialized lending slotting criteria	SG	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Real estate collateral	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0109_CR_SLSC_SI_Rx0	SMEC Non-defaulted Secured	Credit risk and free deliveries	Specialized lending slotting criteria	SI	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Real estate collateral	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0109_CR_SLSC_SK_Rx0	SMEC Non-defaulted Secured	Credit risk and free deliveries	Specialized lending slotting criteria	SK	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Real estate collateral	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0109_CR_SLSC_TR_Rx0	SMEC Non-defaulted Secured	Credit risk and free deliveries	Specialized lending slotting criteria	TR	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Real estate collateral	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0109_CR_SLSC_US_Rx0	SMEC Non-defaulted Secured	Credit risk and free deliveries	Specialized lending slotting criteria	US	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Real estate collateral	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMEC_ALL_0109_CR_SLSC_x2_Rx0	SMEC Non-defaulted Secured	Credit risk and free deliveries	Specialized lending slotting criteria	Other countries	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Real estate collateral	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0110_CR_SLSC_x0_Rx0	SMEC Non-defaulted Secured	Credit risk and free deliveries	Specialized lending slotting criteria	Not applicable	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Eligible collateral other than real estate	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0110_CR_SLSC_AT_Rx0	SMEC Non-defaulted Secured	Credit risk and free deliveries	Specialized lending slotting criteria	AT	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Eligible collateral other than real estate	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0110_CR_SLSC_AU_Rx0	SMEC Non-defaulted Secured	Credit risk and free deliveries	Specialized lending slotting criteria	AU	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Eligible collateral other than real estate	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0110_CR_SLSC_BE_Rx0	SMEC Non-defaulted Secured	Credit risk and free deliveries	Specialized lending slotting criteria	BE	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Eligible collateral other than real estate	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0110_CR_SLSC_BG_Rx0	SMEC Non-defaulted Secured	Credit risk and free deliveries	Specialized lending slotting criteria	BG	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Eligible collateral other than real estate	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0110_CR_SLSC_BR_Rx0	SMEC Non-defaulted Secured	Credit risk and free deliveries	Specialized lending slotting criteria	BR	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Eligible collateral other than real estate	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0110_CR_SLSC_CA_Rx0	SMEC Non-defaulted Secured	Credit risk and free deliveries	Specialized lending slotting criteria	CA	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Eligible collateral other than real estate	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0110_CR_SLSC_CH_Rx0	SMEC Non-defaulted Secured	Credit risk and free deliveries	Specialized lending slotting criteria	CH	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Eligible collateral other than real estate	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0110_CR_SLSC_CN_Rx0	SMEC Non-defaulted Secured	Credit risk and free deliveries	Specialized lending slotting criteria	CN	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Eligible collateral other than real estate	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0110_CR_SLSC_CY_Rx0	SMEC Non-defaulted Secured	Credit risk and free deliveries	Specialized lending slotting criteria	CY	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Eligible collateral other than real estate	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0110_CR_SLSC_CZ_Rx0	SMEC Non-defaulted Secured	Credit risk and free deliveries	Specialized lending slotting criteria	CZ	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Eligible collateral other than real estate	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0110_CR_SLSC_DE_Rx0	SMEC Non-defaulted Secured	Credit risk and free deliveries	Specialized lending slotting criteria	DE	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Eligible collateral other than real estate	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0110_CR_SLSC_DK_Rx0	SMEC Non-defaulted Secured	Credit risk and free deliveries	Specialized lending slotting criteria	DK	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Eligible collateral other than real estate	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0110_CR_SLSC_EE_Rx0	SMEC Non-defaulted Secured	Credit risk and free deliveries	Specialized lending slotting criteria	EE	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Eligible collateral other than real estate	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0110_CR_SLSC_ES_Rx0	SMEC Non-defaulted Secured	Credit risk and free deliveries	Specialized lending slotting criteria	ES	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Eligible collateral other than real estate	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0110_CR_SLSC_FI_Rx0	SMEC Non-defaulted Secured	Credit risk and free deliveries	Specialized lending slotting criteria	FI	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Eligible collateral other than real estate	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0110_CR_SLSC_FR_Rx0	SMEC Non-defaulted Secured	Credit risk and free deliveries	Specialized lending slotting criteria	FR	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Eligible collateral other than real estate	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0110_CR_SLSC_GB_Rx0	SMEC Non-defaulted Secured	Credit risk and free deliveries	Specialized lending slotting criteria	GB	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Eligible collateral other than real estate	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0110_CR_SLSC_GR_Rx0	SMEC Non-defaulted Secured	Credit risk and free deliveries	Specialized lending slotting criteria	GR	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Eligible collateral other than real estate	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0110_CR_SLSC_HK_Rx0	SMEC Non-defaulted Secured	Credit risk and free deliveries	Specialized lending slotting criteria	HK	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Eligible collateral other than real estate	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0110_CR_SLSC_HR_Rx0	SMEC Non-defaulted Secured	Credit risk and free deliveries	Specialized lending slotting criteria	HR	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Eligible collateral other than real estate	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMEC_ALL_0110_CR_SLSC_HU_Rx0	SMEC Non-defaulted Secured	Credit risk and free deliveries	Specialized lending slotting criteria	HU	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Eligible collateral other than real estate	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0110_CR_SLSC_IE_Rx0	SMEC Non-defaulted Secured	Credit risk and free deliveries	Specialized lending slotting criteria	IE	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Eligible collateral other than real estate	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0110_CR_SLSC_IL_Rx0	SMEC Non-defaulted Secured	Credit risk and free deliveries	Specialized lending slotting criteria	IL	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Eligible collateral other than real estate	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0110_CR_SLSC_IT_Rx0	SMEC Non-defaulted Secured	Credit risk and free deliveries	Specialized lending slotting criteria	IT	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Eligible collateral other than real estate	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0110_CR_SLSC_JP_Rx0	SMEC Non-defaulted Secured	Credit risk and free deliveries	Specialized lending slotting criteria	JP	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Eligible collateral other than real estate	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0110_CR_SLSC_KR_Rx0	SMEC Non-defaulted Secured	Credit risk and free deliveries	Specialized lending slotting criteria	KR	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Eligible collateral other than real estate	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0110_CR_SLSC_LT_Rx0	SMEC Non-defaulted Secured	Credit risk and free deliveries	Specialized lending slotting criteria	LT	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Eligible collateral other than real estate	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0110_CR_SLSC_LU_Rx0	SMEC Non-defaulted Secured	Credit risk and free deliveries	Specialized lending slotting criteria	LU	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Eligible collateral other than real estate	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0110_CR_SLSC_LV_Rx0	SMEC Non-defaulted Secured	Credit risk and free deliveries	Specialized lending slotting criteria	LV	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Eligible collateral other than real estate	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0110_CR_SLSC_MT_Rx0	SMEC Non-defaulted Secured	Credit risk and free deliveries	Specialized lending slotting criteria	MT	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Eligible collateral other than real estate	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0110_CR_SLSC_NL_Rx0	SMEC Non-defaulted Secured	Credit risk and free deliveries	Specialized lending slotting criteria	NL	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Eligible collateral other than real estate	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0110_CR_SLSC_NO_Rx0	SMEC Non-defaulted Secured	Credit risk and free deliveries	Specialized lending slotting criteria	NO	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Eligible collateral other than real estate	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0110_CR_SLSC_PL_Rx0	SMEC Non-defaulted Secured	Credit risk and free deliveries	Specialized lending slotting criteria	PL	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Eligible collateral other than real estate	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0110_CR_SLSC_PT_Rx0	SMEC Non-defaulted Secured	Credit risk and free deliveries	Specialized lending slotting criteria	PT	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Eligible collateral other than real estate	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0110_CR_SLSC_RO_Rx0	SMEC Non-defaulted Secured	Credit risk and free deliveries	Specialized lending slotting criteria	RO	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Eligible collateral other than real estate	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0110_CR_SLSC_RU_Rx0	SMEC Non-defaulted Secured	Credit risk and free deliveries	Specialized lending slotting criteria	RU	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Eligible collateral other than real estate	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0110_CR_SLSC_SE_Rx0	SMEC Non-defaulted Secured	Credit risk and free deliveries	Specialized lending slotting criteria	SE	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Eligible collateral other than real estate	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0110_CR_SLSC_SG_Rx0	SMEC Non-defaulted Secured	Credit risk and free deliveries	Specialized lending slotting criteria	SG	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Eligible collateral other than real estate	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0110_CR_SLSC_SI_Rx0	SMEC Non-defaulted Secured	Credit risk and free deliveries	Specialized lending slotting criteria	SI	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Eligible collateral other than real estate	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0110_CR_SLSC_SK_Rx0	SMEC Non-defaulted Secured	Credit risk and free deliveries	Specialized lending slotting criteria	SK	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Eligible collateral other than real estate	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0110_CR_SLSC_TR_Rx0	SMEC Non-defaulted Secured	Credit risk and free deliveries	Specialized lending slotting criteria	TR	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Eligible collateral other than real estate	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0110_CR_SLSC_US_Rx0	SMEC Non-defaulted Secured	Credit risk and free deliveries	Specialized lending slotting criteria	US	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Eligible collateral other than real estate	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMEC_ALL_0110_CR_SLSC_x2_Rx0	SMEC Non-defaulted Secured	Credit risk and free deliveries	Specialized lending slotting criteria	Other countries	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Eligible collateral other than real estate	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0111_CR_SLSC_x0_Rx0	SMEC Non-defaulted Unsecured Construction	Credit risk and free deliveries	Specialized lending slotting criteria	Not applicable	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Exposures without credit protection	Not applicable	F Construction	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0111_CR_SLSC_AT_Rx0	SMEC Non-defaulted Unsecured Construction	Credit risk and free deliveries	Specialized lending slotting criteria	AT	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Exposures without credit protection	Not applicable	F Construction	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0111_CR_SLSC_AU_Rx0	SMEC Non-defaulted Unsecured Construction	Credit risk and free deliveries	Specialized lending slotting criteria	AU	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Exposures without credit protection	Not applicable	F Construction	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0111_CR_SLSC_BE_Rx0	SMEC Non-defaulted Unsecured Construction	Credit risk and free deliveries	Specialized lending slotting criteria	BE	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Exposures without credit protection	Not applicable	F Construction	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0111_CR_SLSC_BG_Rx0	SMEC Non-defaulted Unsecured Construction	Credit risk and free deliveries	Specialized lending slotting criteria	BG	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Exposures without credit protection	Not applicable	F Construction	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0111_CR_SLSC_BR_Rx0	SMEC Non-defaulted Unsecured Construction	Credit risk and free deliveries	Specialized lending slotting criteria	BR	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Exposures without credit protection	Not applicable	F Construction	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0111_CR_SLSC_CA_Rx0	SMEC Non-defaulted Unsecured Construction	Credit risk and free deliveries	Specialized lending slotting criteria	CA	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Exposures without credit protection	Not applicable	F Construction	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0111_CR_SLSC_CH_Rx0	SMEC Non-defaulted Unsecured Construction	Credit risk and free deliveries	Specialized lending slotting criteria	CH	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Exposures without credit protection	Not applicable	F Construction	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0111_CR_SLSC_CN_Rx0	SMEC Non-defaulted Unsecured Construction	Credit risk and free deliveries	Specialized lending slotting criteria	CN	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Exposures without credit protection	Not applicable	F Construction	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0111_CR_SLSC_CY_Rx0	SMEC Non-defaulted Unsecured Construction	Credit risk and free deliveries	Specialized lending slotting criteria	CY	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Exposures without credit protection	Not applicable	F Construction	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0111_CR_SLSC_CZ_Rx0	SMEC Non-defaulted Unsecured Construction	Credit risk and free deliveries	Specialized lending slotting criteria	CZ	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Exposures without credit protection	Not applicable	F Construction	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0111_CR_SLSC_DE_Rx0	SMEC Non-defaulted Unsecured Construction	Credit risk and free deliveries	Specialized lending slotting criteria	DE	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Exposures without credit protection	Not applicable	F Construction	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0111_CR_SLSC_DK_Rx0	SMEC Non-defaulted Unsecured Construction	Credit risk and free deliveries	Specialized lending slotting criteria	DK	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Exposures without credit protection	Not applicable	F Construction	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0111_CR_SLSC_EE_Rx0	SMEC Non-defaulted Unsecured Construction	Credit risk and free deliveries	Specialized lending slotting criteria	EE	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Exposures without credit protection	Not applicable	F Construction	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0111_CR_SLSC_ES_Rx0	SMEC Non-defaulted Unsecured Construction	Credit risk and free deliveries	Specialized lending slotting criteria	ES	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Exposures without credit protection	Not applicable	F Construction	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0111_CR_SLSC_FI_Rx0	SMEC Non-defaulted Unsecured Construction	Credit risk and free deliveries	Specialized lending slotting criteria	FI	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Exposures without credit protection	Not applicable	F Construction	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0111_CR_SLSC_FR_Rx0	SMEC Non-defaulted Unsecured Construction	Credit risk and free deliveries	Specialized lending slotting criteria	FR	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Exposures without credit protection	Not applicable	F Construction	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0111_CR_SLSC_GB_Rx0	SMEC Non-defaulted Unsecured Construction	Credit risk and free deliveries	Specialized lending slotting criteria	GB	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Exposures without credit protection	Not applicable	F Construction	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0111_CR_SLSC_GR_Rx0	SMEC Non-defaulted Unsecured Construction	Credit risk and free deliveries	Specialized lending slotting criteria	GR	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Exposures without credit protection	Not applicable	F Construction	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0111_CR_SLSC_HK_Rx0	SMEC Non-defaulted Unsecured Construction	Credit risk and free deliveries	Specialized lending slotting criteria	HK	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Exposures without credit protection	Not applicable	F Construction	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0111_CR_SLSC_HR_Rx0	SMEC Non-defaulted Unsecured Construction	Credit risk and free deliveries	Specialized lending slotting criteria	HR	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Exposures without credit protection	Not applicable	F Construction	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMEC_ALL_0111_CR_SLSC_HU_Rx0	SMEC Non-defaulted Unsecured Construction	Credit risk and free deliveries	Specialized lending slotting criteria	HU	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Exposures without credit protection	Not applicable	F Construction	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0111_CR_SLSC_IE_Rx0	SMEC Non-defaulted Unsecured Construction	Credit risk and free deliveries	Specialized lending slotting criteria	IE	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Exposures without credit protection	Not applicable	F Construction	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0111_CR_SLSC_IL_Rx0	SMEC Non-defaulted Unsecured Construction	Credit risk and free deliveries	Specialized lending slotting criteria	IL	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Exposures without credit protection	Not applicable	F Construction	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0111_CR_SLSC_IT_Rx0	SMEC Non-defaulted Unsecured Construction	Credit risk and free deliveries	Specialized lending slotting criteria	IT	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Exposures without credit protection	Not applicable	F Construction	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0111_CR_SLSC_JP_Rx0	SMEC Non-defaulted Unsecured Construction	Credit risk and free deliveries	Specialized lending slotting criteria	JP	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Exposures without credit protection	Not applicable	F Construction	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0111_CR_SLSC_KR_Rx0	SMEC Non-defaulted Unsecured Construction	Credit risk and free deliveries	Specialized lending slotting criteria	KR	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Exposures without credit protection	Not applicable	F Construction	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0111_CR_SLSC_LT_Rx0	SMEC Non-defaulted Unsecured Construction	Credit risk and free deliveries	Specialized lending slotting criteria	LT	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Exposures without credit protection	Not applicable	F Construction	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0111_CR_SLSC_LU_Rx0	SMEC Non-defaulted Unsecured Construction	Credit risk and free deliveries	Specialized lending slotting criteria	LU	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Exposures without credit protection	Not applicable	F Construction	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0111_CR_SLSC_LV_Rx0	SMEC Non-defaulted Unsecured Construction	Credit risk and free deliveries	Specialized lending slotting criteria	LV	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Exposures without credit protection	Not applicable	F Construction	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0111_CR_SLSC_MT_Rx0	SMEC Non-defaulted Unsecured Construction	Credit risk and free deliveries	Specialized lending slotting criteria	MT	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Exposures without credit protection	Not applicable	F Construction	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0111_CR_SLSC_NL_Rx0	SMEC Non-defaulted Unsecured Construction	Credit risk and free deliveries	Specialized lending slotting criteria	NL	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Exposures without credit protection	Not applicable	F Construction	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0111_CR_SLSC_NO_Rx0	SMEC Non-defaulted Unsecured Construction	Credit risk and free deliveries	Specialized lending slotting criteria	NO	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Exposures without credit protection	Not applicable	F Construction	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0111_CR_SLSC_PL_Rx0	SMEC Non-defaulted Unsecured Construction	Credit risk and free deliveries	Specialized lending slotting criteria	PL	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Exposures without credit protection	Not applicable	F Construction	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0111_CR_SLSC_PT_Rx0	SMEC Non-defaulted Unsecured Construction	Credit risk and free deliveries	Specialized lending slotting criteria	PT	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Exposures without credit protection	Not applicable	F Construction	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0111_CR_SLSC_RO_Rx0	SMEC Non-defaulted Unsecured Construction	Credit risk and free deliveries	Specialized lending slotting criteria	RO	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Exposures without credit protection	Not applicable	F Construction	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0111_CR_SLSC_RU_Rx0	SMEC Non-defaulted Unsecured Construction	Credit risk and free deliveries	Specialized lending slotting criteria	RU	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Exposures without credit protection	Not applicable	F Construction	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0111_CR_SLSC_SE_Rx0	SMEC Non-defaulted Unsecured Construction	Credit risk and free deliveries	Specialized lending slotting criteria	SE	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Exposures without credit protection	Not applicable	F Construction	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0111_CR_SLSC_SG_Rx0	SMEC Non-defaulted Unsecured Construction	Credit risk and free deliveries	Specialized lending slotting criteria	SG	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Exposures without credit protection	Not applicable	F Construction	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0111_CR_SLSC_SI_Rx0	SMEC Non-defaulted Unsecured Construction	Credit risk and free deliveries	Specialized lending slotting criteria	SI	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Exposures without credit protection	Not applicable	F Construction	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0111_CR_SLSC_SK_Rx0	SMEC Non-defaulted Unsecured Construction	Credit risk and free deliveries	Specialized lending slotting criteria	SK	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Exposures without credit protection	Not applicable	F Construction	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0111_CR_SLSC_TR_Rx0	SMEC Non-defaulted Unsecured Construction	Credit risk and free deliveries	Specialized lending slotting criteria	TR	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Exposures without credit protection	Not applicable	F Construction	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0111_CR_SLSC_US_Rx0	SMEC Non-defaulted Unsecured Construction	Credit risk and free deliveries	Specialized lending slotting criteria	US	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Exposures without credit protection	Not applicable	F Construction	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMEC_ALL_0111_CR_SLSC_x2_Rx0	SMEC Non-defaulted Unsecured Construction	Credit risk and free deliveries	Specialized lending slotting criteria	Other countries	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Exposures without credit protection	Not applicable	F Construction	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0112_CR_SLSC_x0_Rx0	SMEC Non-defaulted Secured Construction	Credit risk and free deliveries	Specialized lending slotting criteria	Not applicable	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Not applicable	F Construction	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0112_CR_SLSC_AT_Rx0	SMEC Non-defaulted Secured Construction	Credit risk and free deliveries	Specialized lending slotting criteria	AT	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Not applicable	F Construction	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0112_CR_SLSC_AU_Rx0	SMEC Non-defaulted Secured Construction	Credit risk and free deliveries	Specialized lending slotting criteria	AU	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Not applicable	F Construction	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0112_CR_SLSC_BE_Rx0	SMEC Non-defaulted Secured Construction	Credit risk and free deliveries	Specialized lending slotting criteria	BE	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Not applicable	F Construction	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0112_CR_SLSC_BG_Rx0	SMEC Non-defaulted Secured Construction	Credit risk and free deliveries	Specialized lending slotting criteria	BG	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Not applicable	F Construction	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0112_CR_SLSC_BR_Rx0	SMEC Non-defaulted Secured Construction	Credit risk and free deliveries	Specialized lending slotting criteria	BR	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Not applicable	F Construction	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0112_CR_SLSC_CA_Rx0	SMEC Non-defaulted Secured Construction	Credit risk and free deliveries	Specialized lending slotting criteria	CA	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Not applicable	F Construction	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0112_CR_SLSC_CH_Rx0	SMEC Non-defaulted Secured Construction	Credit risk and free deliveries	Specialized lending slotting criteria	CH	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Not applicable	F Construction	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0112_CR_SLSC_CN_Rx0	SMEC Non-defaulted Secured Construction	Credit risk and free deliveries	Specialized lending slotting criteria	CN	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Not applicable	F Construction	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0112_CR_SLSC_CY_Rx0	SMEC Non-defaulted Secured Construction	Credit risk and free deliveries	Specialized lending slotting criteria	CY	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Not applicable	F Construction	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0112_CR_SLSC_CZ_Rx0	SMEC Non-defaulted Secured Construction	Credit risk and free deliveries	Specialized lending slotting criteria	CZ	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Not applicable	F Construction	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0112_CR_SLSC_DE_Rx0	SMEC Non-defaulted Secured Construction	Credit risk and free deliveries	Specialized lending slotting criteria	DE	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Not applicable	F Construction	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0112_CR_SLSC_DK_Rx0	SMEC Non-defaulted Secured Construction	Credit risk and free deliveries	Specialized lending slotting criteria	DK	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Not applicable	F Construction	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0112_CR_SLSC_EE_Rx0	SMEC Non-defaulted Secured Construction	Credit risk and free deliveries	Specialized lending slotting criteria	EE	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Not applicable	F Construction	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0112_CR_SLSC_ES_Rx0	SMEC Non-defaulted Secured Construction	Credit risk and free deliveries	Specialized lending slotting criteria	ES	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Not applicable	F Construction	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0112_CR_SLSC_FI_Rx0	SMEC Non-defaulted Secured Construction	Credit risk and free deliveries	Specialized lending slotting criteria	FI	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Not applicable	F Construction	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0112_CR_SLSC_FR_Rx0	SMEC Non-defaulted Secured Construction	Credit risk and free deliveries	Specialized lending slotting criteria	FR	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Not applicable	F Construction	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0112_CR_SLSC_GB_Rx0	SMEC Non-defaulted Secured Construction	Credit risk and free deliveries	Specialized lending slotting criteria	GB	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Not applicable	F Construction	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0112_CR_SLSC_GR_Rx0	SMEC Non-defaulted Secured Construction	Credit risk and free deliveries	Specialized lending slotting criteria	GR	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Not applicable	F Construction	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0112_CR_SLSC_HK_Rx0	SMEC Non-defaulted Secured Construction	Credit risk and free deliveries	Specialized lending slotting criteria	HK	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Not applicable	F Construction	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0112_CR_SLSC_HR_Rx0	SMEC Non-defaulted Secured Construction	Credit risk and free deliveries	Specialized lending slotting criteria	HR	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Not applicable	F Construction	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMEC_ALL_0112_CR_SLSC_HU_Rx0	SMEC Non-defaulted Secured Construction	Credit risk and free deliveries	Specialized lending slotting criteria	HU	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Not applicable	F Construction	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0112_CR_SLSC_IE_Rx0	SMEC Non-defaulted Secured Construction	Credit risk and free deliveries	Specialized lending slotting criteria	IE	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Not applicable	F Construction	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0112_CR_SLSC_IL_Rx0	SMEC Non-defaulted Secured Construction	Credit risk and free deliveries	Specialized lending slotting criteria	IL	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Not applicable	F Construction	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0112_CR_SLSC_IT_Rx0	SMEC Non-defaulted Secured Construction	Credit risk and free deliveries	Specialized lending slotting criteria	IT	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Not applicable	F Construction	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0112_CR_SLSC_JP_Rx0	SMEC Non-defaulted Secured Construction	Credit risk and free deliveries	Specialized lending slotting criteria	JP	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Not applicable	F Construction	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0112_CR_SLSC_KR_Rx0	SMEC Non-defaulted Secured Construction	Credit risk and free deliveries	Specialized lending slotting criteria	KR	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Not applicable	F Construction	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0112_CR_SLSC_LT_Rx0	SMEC Non-defaulted Secured Construction	Credit risk and free deliveries	Specialized lending slotting criteria	LT	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Not applicable	F Construction	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0112_CR_SLSC_LU_Rx0	SMEC Non-defaulted Secured Construction	Credit risk and free deliveries	Specialized lending slotting criteria	LU	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Not applicable	F Construction	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0112_CR_SLSC_LV_Rx0	SMEC Non-defaulted Secured Construction	Credit risk and free deliveries	Specialized lending slotting criteria	LV	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Not applicable	F Construction	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0112_CR_SLSC_MT_Rx0	SMEC Non-defaulted Secured Construction	Credit risk and free deliveries	Specialized lending slotting criteria	MT	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Not applicable	F Construction	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0112_CR_SLSC_NL_Rx0	SMEC Non-defaulted Secured Construction	Credit risk and free deliveries	Specialized lending slotting criteria	NL	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Not applicable	F Construction	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0112_CR_SLSC_NO_Rx0	SMEC Non-defaulted Secured Construction	Credit risk and free deliveries	Specialized lending slotting criteria	NO	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Not applicable	F Construction	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0112_CR_SLSC_PL_Rx0	SMEC Non-defaulted Secured Construction	Credit risk and free deliveries	Specialized lending slotting criteria	PL	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Not applicable	F Construction	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0112_CR_SLSC_PT_Rx0	SMEC Non-defaulted Secured Construction	Credit risk and free deliveries	Specialized lending slotting criteria	PT	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Not applicable	F Construction	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0112_CR_SLSC_RO_Rx0	SMEC Non-defaulted Secured Construction	Credit risk and free deliveries	Specialized lending slotting criteria	RO	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Not applicable	F Construction	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0112_CR_SLSC_RU_Rx0	SMEC Non-defaulted Secured Construction	Credit risk and free deliveries	Specialized lending slotting criteria	RU	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Not applicable	F Construction	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0112_CR_SLSC_SE_Rx0	SMEC Non-defaulted Secured Construction	Credit risk and free deliveries	Specialized lending slotting criteria	SE	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Not applicable	F Construction	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0112_CR_SLSC_SG_Rx0	SMEC Non-defaulted Secured Construction	Credit risk and free deliveries	Specialized lending slotting criteria	SG	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Not applicable	F Construction	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0112_CR_SLSC_SI_Rx0	SMEC Non-defaulted Secured Construction	Credit risk and free deliveries	Specialized lending slotting criteria	SI	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Not applicable	F Construction	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0112_CR_SLSC_SK_Rx0	SMEC Non-defaulted Secured Construction	Credit risk and free deliveries	Specialized lending slotting criteria	SK	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Not applicable	F Construction	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0112_CR_SLSC_TR_Rx0	SMEC Non-defaulted Secured Construction	Credit risk and free deliveries	Specialized lending slotting criteria	TR	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Not applicable	F Construction	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0112_CR_SLSC_US_Rx0	SMEC Non-defaulted Secured Construction	Credit risk and free deliveries	Specialized lending slotting criteria	US	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Not applicable	F Construction	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMEC_ALL_0112_CR_SLSC_x2_Rx0	SMEC Non-defaulted Secured Construction	Credit risk and free deliveries	Specialized lending slotting criteria	Other countries	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Not applicable	F Construction	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_x0_R01	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	Not applicable	Rating 1	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_AT_R01	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	AT	Rating 1	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_AU_R01	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	AU	Rating 1	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_BE_R01	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	BE	Rating 1	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_BG_R01	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	BG	Rating 1	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_BR_R01	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	BR	Rating 1	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_CA_R01	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	CA	Rating 1	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_CH_R01	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	CH	Rating 1	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_CN_R01	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	CN	Rating 1	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_CY_R01	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	CY	Rating 1	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_CZ_R01	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	CZ	Rating 1	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_DE_R01	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	DE	Rating 1	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_DK_R01	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	DK	Rating 1	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_EE_R01	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	EE	Rating 1	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_ES_R01	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	ES	Rating 1	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_FI_R01	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	FI	Rating 1	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_FR_R01	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	FR	Rating 1	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_GB_R01	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	GB	Rating 1	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_GR_R01	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	GR	Rating 1	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_HK_R01	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	HK	Rating 1	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_HR_R01	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	HR	Rating 1	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
CORP_ALL_0086_CR_SLSC_HU_R01	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	HU	Rating 1	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_IE_R01	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	IE	Rating 1	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_IL_R01	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	IL	Rating 1	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_IT_R01	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	IT	Rating 1	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_JP_R01	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	JP	Rating 1	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_KR_R01	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	KR	Rating 1	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_LT_R01	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	LT	Rating 1	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_LU_R01	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	LU	Rating 1	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_LV_R01	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	LV	Rating 1	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_MT_R01	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	MT	Rating 1	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_NL_R01	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	NL	Rating 1	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_NO_R01	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	NO	Rating 1	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_PL_R01	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	PL	Rating 1	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_PT_R01	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	PT	Rating 1	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_RO_R01	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	RO	Rating 1	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_RU_R01	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	RU	Rating 1	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_SE_R01	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	SE	Rating 1	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_SG_R01	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	SG	Rating 1	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_SI_R01	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	SI	Rating 1	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_SK_R01	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	SK	Rating 1	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_TR_R01	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	TR	Rating 1	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_US_R01	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	US	Rating 1	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
CORP_ALL_0086_CR_SLSC_x2_R01	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	Other countries	Rating 1	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_x0_R02	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	Not applicable	Rating 2	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_AT_R02	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	AT	Rating 2	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_AU_R02	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	AU	Rating 2	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_BE_R02	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	BE	Rating 2	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_BG_R02	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	BG	Rating 2	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_BR_R02	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	BR	Rating 2	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_CA_R02	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	CA	Rating 2	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_CH_R02	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	CH	Rating 2	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_CN_R02	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	CN	Rating 2	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_CY_R02	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	CY	Rating 2	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_CZ_R02	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	CZ	Rating 2	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_DE_R02	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	DE	Rating 2	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_DK_R02	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	DK	Rating 2	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_EE_R02	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	EE	Rating 2	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_ES_R02	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	ES	Rating 2	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_FI_R02	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	FI	Rating 2	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_FR_R02	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	FR	Rating 2	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_GB_R02	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	GB	Rating 2	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_GR_R02	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	GR	Rating 2	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_HK_R02	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	HK	Rating 2	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_HR_R02	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	HR	Rating 2	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
CORP_ALL_0086_CR_SLSC_HU_R02	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	HU	Rating 2	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_IE_R02	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	IE	Rating 2	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_IL_R02	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	IL	Rating 2	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_IT_R02	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	IT	Rating 2	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_JP_R02	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	JP	Rating 2	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_KR_R02	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	KR	Rating 2	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_LT_R02	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	LT	Rating 2	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_LU_R02	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	LU	Rating 2	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_LV_R02	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	LV	Rating 2	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_MT_R02	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	MT	Rating 2	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_NL_R02	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	NL	Rating 2	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_NO_R02	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	NO	Rating 2	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_PL_R02	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	PL	Rating 2	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_PT_R02	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	PT	Rating 2	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_RO_R02	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	RO	Rating 2	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_RU_R02	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	RU	Rating 2	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_SE_R02	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	SE	Rating 2	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_SG_R02	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	SG	Rating 2	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_SI_R02	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	SI	Rating 2	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_SK_R02	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	SK	Rating 2	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_TR_R02	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	TR	Rating 2	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_US_R02	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	US	Rating 2	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
CORP_ALL_0086_CR_SLSC_x2_R02	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	Other countries	Rating 2	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_x0_R03	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	Not applicable	Rating 3	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_AT_R03	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	AT	Rating 3	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_AU_R03	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	AU	Rating 3	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_BE_R03	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	BE	Rating 3	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_BG_R03	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	BG	Rating 3	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_BR_R03	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	BR	Rating 3	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_CA_R03	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	CA	Rating 3	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_CH_R03	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	CH	Rating 3	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_CN_R03	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	CN	Rating 3	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_CY_R03	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	CY	Rating 3	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_CZ_R03	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	CZ	Rating 3	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_DE_R03	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	DE	Rating 3	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_DK_R03	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	DK	Rating 3	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_EE_R03	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	EE	Rating 3	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_ES_R03	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	ES	Rating 3	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_FI_R03	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	FI	Rating 3	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_FR_R03	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	FR	Rating 3	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_GB_R03	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	GB	Rating 3	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_GR_R03	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	GR	Rating 3	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_HK_R03	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	HK	Rating 3	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_HR_R03	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	HR	Rating 3	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
CORP_ALL_0086_CR_SLSC_HU_R03	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	HU	Rating 3	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_IE_R03	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	IE	Rating 3	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_IL_R03	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	IL	Rating 3	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_IT_R03	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	IT	Rating 3	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_JP_R03	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	JP	Rating 3	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_KR_R03	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	KR	Rating 3	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_LT_R03	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	LT	Rating 3	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_LU_R03	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	LU	Rating 3	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_LV_R03	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	LV	Rating 3	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_MT_R03	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	MT	Rating 3	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_NL_R03	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	NL	Rating 3	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_NO_R03	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	NO	Rating 3	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_PL_R03	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	PL	Rating 3	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_PT_R03	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	PT	Rating 3	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_RO_R03	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	RO	Rating 3	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_RU_R03	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	RU	Rating 3	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_SE_R03	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	SE	Rating 3	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_SG_R03	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	SG	Rating 3	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_SI_R03	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	SI	Rating 3	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_SK_R03	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	SK	Rating 3	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_TR_R03	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	TR	Rating 3	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_US_R03	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	US	Rating 3	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
CORP_ALL_0086_CR_SLSC_x2_R03	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	Other countries	Rating 3	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_x0_R04	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	Not applicable	Rating 4	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_AT_R04	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	AT	Rating 4	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_AU_R04	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	AU	Rating 4	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_BE_R04	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	BE	Rating 4	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_BG_R04	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	BG	Rating 4	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_BR_R04	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	BR	Rating 4	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_CA_R04	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	CA	Rating 4	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_CH_R04	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	CH	Rating 4	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_CN_R04	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	CN	Rating 4	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_CY_R04	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	CY	Rating 4	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_CZ_R04	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	CZ	Rating 4	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_DE_R04	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	DE	Rating 4	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_DK_R04	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	DK	Rating 4	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_EE_R04	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	EE	Rating 4	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_ES_R04	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	ES	Rating 4	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_FI_R04	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	FI	Rating 4	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_FR_R04	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	FR	Rating 4	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_GB_R04	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	GB	Rating 4	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_GR_R04	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	GR	Rating 4	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_HK_R04	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	HK	Rating 4	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_HR_R04	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	HR	Rating 4	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
CORP_ALL_0086_CR_SLSC_HU_R04	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	HU	Rating 4	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_IE_R04	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	IE	Rating 4	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_IL_R04	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	IL	Rating 4	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_IT_R04	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	IT	Rating 4	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_JP_R04	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	JP	Rating 4	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_KR_R04	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	KR	Rating 4	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_LT_R04	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	LT	Rating 4	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_LU_R04	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	LU	Rating 4	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_LV_R04	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	LV	Rating 4	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_MT_R04	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	MT	Rating 4	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_NL_R04	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	NL	Rating 4	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_NO_R04	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	NO	Rating 4	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_PL_R04	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	PL	Rating 4	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_PT_R04	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	PT	Rating 4	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_RO_R04	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	RO	Rating 4	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_RU_R04	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	RU	Rating 4	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_SE_R04	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	SE	Rating 4	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_SG_R04	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	SG	Rating 4	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_SI_R04	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	SI	Rating 4	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_SK_R04	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	SK	Rating 4	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_TR_R04	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	TR	Rating 4	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_US_R04	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	US	Rating 4	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
CORP_ALL_0086_CR_SLSC_x2_R04	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	Other countries	Rating 4	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_x0_R05	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	Not applicable	Rating 5	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_AT_R05	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	AT	Rating 5	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_AU_R05	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	AU	Rating 5	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_BE_R05	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	BE	Rating 5	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_BG_R05	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	BG	Rating 5	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_BR_R05	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	BR	Rating 5	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_CA_R05	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	CA	Rating 5	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_CH_R05	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	CH	Rating 5	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_CN_R05	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	CN	Rating 5	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_CY_R05	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	CY	Rating 5	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_CZ_R05	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	CZ	Rating 5	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_DE_R05	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	DE	Rating 5	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_DK_R05	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	DK	Rating 5	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_EE_R05	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	EE	Rating 5	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_ES_R05	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	ES	Rating 5	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_FI_R05	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	FI	Rating 5	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_FR_R05	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	FR	Rating 5	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_GB_R05	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	GB	Rating 5	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_GR_R05	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	GR	Rating 5	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_HK_R05	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	HK	Rating 5	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_HR_R05	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	HR	Rating 5	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
CORP_ALL_0086_CR_SLSC_HU_R05	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	HU	Rating 5	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_IE_R05	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	IE	Rating 5	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_IL_R05	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	IL	Rating 5	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_IT_R05	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	IT	Rating 5	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_JP_R05	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	JP	Rating 5	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_KR_R05	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	KR	Rating 5	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_LT_R05	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	LT	Rating 5	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_LU_R05	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	LU	Rating 5	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_LV_R05	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	LV	Rating 5	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_MT_R05	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	MT	Rating 5	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_NL_R05	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	NL	Rating 5	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_NO_R05	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	NO	Rating 5	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_PL_R05	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	PL	Rating 5	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_PT_R05	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	PT	Rating 5	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_RO_R05	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	RO	Rating 5	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_RU_R05	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	RU	Rating 5	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_SE_R05	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	SE	Rating 5	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_SG_R05	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	SG	Rating 5	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_SI_R05	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	SI	Rating 5	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_SK_R05	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	SK	Rating 5	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_TR_R05	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	TR	Rating 5	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_US_R05	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	US	Rating 5	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
CORP_ALL_0086_CR_SLSC_x2_R05	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	Other countries	Rating 5	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_x0_R06	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	Not applicable	Rating 6	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_AT_R06	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	AT	Rating 6	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_AU_R06	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	AU	Rating 6	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_BE_R06	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	BE	Rating 6	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_BG_R06	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	BG	Rating 6	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_BR_R06	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	BR	Rating 6	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_CA_R06	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	CA	Rating 6	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_CH_R06	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	CH	Rating 6	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_CN_R06	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	CN	Rating 6	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_CY_R06	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	CY	Rating 6	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_CZ_R06	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	CZ	Rating 6	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_DE_R06	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	DE	Rating 6	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_DK_R06	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	DK	Rating 6	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_EE_R06	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	EE	Rating 6	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_ES_R06	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	ES	Rating 6	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_FI_R06	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	FI	Rating 6	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_FR_R06	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	FR	Rating 6	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_GB_R06	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	GB	Rating 6	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_GR_R06	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	GR	Rating 6	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_HK_R06	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	HK	Rating 6	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_HR_R06	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	HR	Rating 6	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
CORP_ALL_0086_CR_SLSC_HU_R06	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	HU	Rating 6	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_IE_R06	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	IE	Rating 6	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_IL_R06	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	IL	Rating 6	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_IT_R06	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	IT	Rating 6	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_JP_R06	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	JP	Rating 6	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_KR_R06	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	KR	Rating 6	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_LT_R06	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	LT	Rating 6	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_LU_R06	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	LU	Rating 6	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_LV_R06	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	LV	Rating 6	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_MT_R06	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	MT	Rating 6	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_NL_R06	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	NL	Rating 6	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_NO_R06	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	NO	Rating 6	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_PL_R06	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	PL	Rating 6	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_PT_R06	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	PT	Rating 6	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_RO_R06	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	RO	Rating 6	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_RU_R06	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	RU	Rating 6	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_SE_R06	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	SE	Rating 6	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_SG_R06	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	SG	Rating 6	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_SI_R06	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	SI	Rating 6	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_SK_R06	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	SK	Rating 6	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_TR_R06	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	TR	Rating 6	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_US_R06	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	US	Rating 6	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
CORP_ALL_0086_CR_SLSC_x2_R06	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	Other countries	Rating 6	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_x0_R07	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	Not applicable	Rating 7	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_AT_R07	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	AT	Rating 7	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_AU_R07	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	AU	Rating 7	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_BE_R07	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	BE	Rating 7	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_BG_R07	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	BG	Rating 7	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_BR_R07	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	BR	Rating 7	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_CA_R07	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	CA	Rating 7	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_CH_R07	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	CH	Rating 7	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_CN_R07	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	CN	Rating 7	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_CY_R07	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	CY	Rating 7	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_CZ_R07	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	CZ	Rating 7	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_DE_R07	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	DE	Rating 7	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_DK_R07	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	DK	Rating 7	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_EE_R07	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	EE	Rating 7	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_ES_R07	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	ES	Rating 7	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_FI_R07	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	FI	Rating 7	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_FR_R07	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	FR	Rating 7	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_GB_R07	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	GB	Rating 7	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_GR_R07	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	GR	Rating 7	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_HK_R07	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	HK	Rating 7	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_HR_R07	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	HR	Rating 7	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
CORP_ALL_0086_CR_SLSC_HU_R07	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	HU	Rating 7	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_IE_R07	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	IE	Rating 7	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_IL_R07	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	IL	Rating 7	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_IT_R07	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	IT	Rating 7	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_JP_R07	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	JP	Rating 7	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_KR_R07	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	KR	Rating 7	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_LT_R07	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	LT	Rating 7	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_LU_R07	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	LU	Rating 7	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_LV_R07	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	LV	Rating 7	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_MT_R07	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	MT	Rating 7	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_NL_R07	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	NL	Rating 7	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_NO_R07	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	NO	Rating 7	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_PL_R07	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	PL	Rating 7	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_PT_R07	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	PT	Rating 7	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_RO_R07	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	RO	Rating 7	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_RU_R07	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	RU	Rating 7	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_SE_R07	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	SE	Rating 7	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_SG_R07	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	SG	Rating 7	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_SI_R07	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	SI	Rating 7	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_SK_R07	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	SK	Rating 7	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_TR_R07	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	TR	Rating 7	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_US_R07	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	US	Rating 7	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
CORP_ALL_0086_CR_SLSC_x2_R07	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	Other countries	Rating 7	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_x0_R08	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	Not applicable	Rating 8	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_AT_R08	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	AT	Rating 8	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_AU_R08	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	AU	Rating 8	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_BE_R08	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	BE	Rating 8	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_BG_R08	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	BG	Rating 8	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_BR_R08	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	BR	Rating 8	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_CA_R08	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	CA	Rating 8	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_CH_R08	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	CH	Rating 8	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_CN_R08	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	CN	Rating 8	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_CY_R08	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	CY	Rating 8	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_CZ_R08	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	CZ	Rating 8	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_DE_R08	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	DE	Rating 8	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_DK_R08	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	DK	Rating 8	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_EE_R08	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	EE	Rating 8	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_ES_R08	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	ES	Rating 8	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_FI_R08	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	FI	Rating 8	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_FR_R08	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	FR	Rating 8	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_GB_R08	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	GB	Rating 8	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_GR_R08	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	GR	Rating 8	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_HK_R08	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	HK	Rating 8	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_HR_R08	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	HR	Rating 8	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
CORP_ALL_0086_CR_SLSC_HU_R08	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	HU	Rating 8	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_IE_R08	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	IE	Rating 8	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_IL_R08	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	IL	Rating 8	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_IT_R08	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	IT	Rating 8	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_JP_R08	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	JP	Rating 8	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_KR_R08	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	KR	Rating 8	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_LT_R08	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	LT	Rating 8	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_LU_R08	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	LU	Rating 8	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_LV_R08	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	LV	Rating 8	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_MT_R08	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	MT	Rating 8	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_NL_R08	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	NL	Rating 8	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_NO_R08	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	NO	Rating 8	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_PL_R08	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	PL	Rating 8	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_PT_R08	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	PT	Rating 8	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_RO_R08	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	RO	Rating 8	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_RU_R08	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	RU	Rating 8	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_SE_R08	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	SE	Rating 8	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_SG_R08	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	SG	Rating 8	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_SI_R08	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	SI	Rating 8	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_SK_R08	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	SK	Rating 8	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_TR_R08	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	TR	Rating 8	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_US_R08	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	US	Rating 8	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
CORP_ALL_0086_CR_SLSC_x2_R08	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	Other countries	Rating 8	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_x0_R09	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	Not applicable	Rating 9	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_AT_R09	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	AT	Rating 9	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_AU_R09	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	AU	Rating 9	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_BE_R09	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	BE	Rating 9	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_BG_R09	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	BG	Rating 9	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_BR_R09	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	BR	Rating 9	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_CA_R09	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	CA	Rating 9	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_CH_R09	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	CH	Rating 9	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_CN_R09	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	CN	Rating 9	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_CY_R09	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	CY	Rating 9	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_CZ_R09	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	CZ	Rating 9	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_DE_R09	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	DE	Rating 9	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_DK_R09	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	DK	Rating 9	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_EE_R09	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	EE	Rating 9	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_ES_R09	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	ES	Rating 9	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_FI_R09	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	FI	Rating 9	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_FR_R09	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	FR	Rating 9	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_GB_R09	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	GB	Rating 9	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_GR_R09	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	GR	Rating 9	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_HK_R09	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	HK	Rating 9	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_HR_R09	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	HR	Rating 9	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
CORP_ALL_0086_CR_SLSC_HU_R09	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	HU	Rating 9	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_IE_R09	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	IE	Rating 9	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_IL_R09	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	IL	Rating 9	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_IT_R09	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	IT	Rating 9	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_JP_R09	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	JP	Rating 9	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_KR_R09	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	KR	Rating 9	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_LT_R09	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	LT	Rating 9	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_LU_R09	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	LU	Rating 9	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_LV_R09	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	LV	Rating 9	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_MT_R09	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	MT	Rating 9	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_NL_R09	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	NL	Rating 9	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_NO_R09	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	NO	Rating 9	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_PL_R09	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	PL	Rating 9	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_PT_R09	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	PT	Rating 9	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_RO_R09	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	RO	Rating 9	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_RU_R09	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	RU	Rating 9	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_SE_R09	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	SE	Rating 9	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_SG_R09	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	SG	Rating 9	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_SI_R09	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	SI	Rating 9	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_SK_R09	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	SK	Rating 9	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_TR_R09	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	TR	Rating 9	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_US_R09	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	US	Rating 9	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
CORP_ALL_0086_CR_SLSC_x2_R09	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	Other countries	Rating 9	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_x0_R10	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	Not applicable	Rating 10	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_AT_R10	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	AT	Rating 10	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_AU_R10	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	AU	Rating 10	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_BE_R10	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	BE	Rating 10	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_BG_R10	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	BG	Rating 10	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_BR_R10	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	BR	Rating 10	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_CA_R10	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	CA	Rating 10	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_CH_R10	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	CH	Rating 10	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_CN_R10	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	CN	Rating 10	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_CY_R10	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	CY	Rating 10	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_CZ_R10	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	CZ	Rating 10	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_DE_R10	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	DE	Rating 10	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_DK_R10	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	DK	Rating 10	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_EE_R10	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	EE	Rating 10	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_ES_R10	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	ES	Rating 10	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_FI_R10	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	FI	Rating 10	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_FR_R10	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	FR	Rating 10	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_GB_R10	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	GB	Rating 10	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_GR_R10	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	GR	Rating 10	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_HK_R10	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	HK	Rating 10	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_HR_R10	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	HR	Rating 10	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
CORP_ALL_0086_CR_SLSC_HU_R10	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	HU	Rating 10	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_IE_R10	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	IE	Rating 10	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_IL_R10	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	IL	Rating 10	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_IT_R10	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	IT	Rating 10	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_JP_R10	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	JP	Rating 10	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_KR_R10	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	KR	Rating 10	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_LT_R10	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	LT	Rating 10	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_LU_R10	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	LU	Rating 10	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_LV_R10	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	LV	Rating 10	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_MT_R10	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	MT	Rating 10	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_NL_R10	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	NL	Rating 10	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_NO_R10	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	NO	Rating 10	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_PL_R10	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	PL	Rating 10	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_PT_R10	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	PT	Rating 10	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_RO_R10	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	RO	Rating 10	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_RU_R10	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	RU	Rating 10	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_SE_R10	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	SE	Rating 10	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_SG_R10	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	SG	Rating 10	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_SI_R10	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	SI	Rating 10	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_SK_R10	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	SK	Rating 10	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_TR_R10	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	TR	Rating 10	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_US_R10	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	US	Rating 10	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
CORP_ALL_0086_CR_SLSC_x2_R10	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	Other countries	Rating 10	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_x0_R11	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	Not applicable	Rating 11	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_AT_R11	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	AT	Rating 11	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_AU_R11	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	AU	Rating 11	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_BE_R11	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	BE	Rating 11	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_BG_R11	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	BG	Rating 11	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_BR_R11	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	BR	Rating 11	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_CA_R11	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	CA	Rating 11	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_CH_R11	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	CH	Rating 11	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_CN_R11	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	CN	Rating 11	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_CY_R11	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	CY	Rating 11	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_CZ_R11	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	CZ	Rating 11	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_DE_R11	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	DE	Rating 11	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_DK_R11	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	DK	Rating 11	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_EE_R11	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	EE	Rating 11	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_ES_R11	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	ES	Rating 11	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_FI_R11	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	FI	Rating 11	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_FR_R11	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	FR	Rating 11	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_GB_R11	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	GB	Rating 11	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_GR_R11	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	GR	Rating 11	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_HK_R11	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	HK	Rating 11	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_HR_R11	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	HR	Rating 11	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
CORP_ALL_0086_CR_SLSC_HU_R11	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	HU	Rating 11	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_IE_R11	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	IE	Rating 11	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_IL_R11	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	IL	Rating 11	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_IT_R11	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	IT	Rating 11	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_JP_R11	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	JP	Rating 11	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_KR_R11	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	KR	Rating 11	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_LT_R11	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	LT	Rating 11	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_LU_R11	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	LU	Rating 11	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_LV_R11	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	LV	Rating 11	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_MT_R11	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	MT	Rating 11	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_NL_R11	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	NL	Rating 11	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_NO_R11	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	NO	Rating 11	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_PL_R11	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	PL	Rating 11	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_PT_R11	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	PT	Rating 11	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_RO_R11	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	RO	Rating 11	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_RU_R11	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	RU	Rating 11	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_SE_R11	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	SE	Rating 11	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_SG_R11	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	SG	Rating 11	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_SI_R11	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	SI	Rating 11	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_SK_R11	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	SK	Rating 11	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_TR_R11	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	TR	Rating 11	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_US_R11	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	US	Rating 11	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
CORP_ALL_0086_CR_SLSC_x2_R11	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	Other countries	Rating 11	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_x0_R12	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	Not applicable	Rating 12	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_AT_R12	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	AT	Rating 12	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_AU_R12	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	AU	Rating 12	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_BE_R12	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	BE	Rating 12	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_BG_R12	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	BG	Rating 12	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_BR_R12	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	BR	Rating 12	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_CA_R12	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	CA	Rating 12	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_CH_R12	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	CH	Rating 12	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_CN_R12	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	CN	Rating 12	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_CY_R12	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	CY	Rating 12	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_CZ_R12	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	CZ	Rating 12	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_DE_R12	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	DE	Rating 12	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_DK_R12	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	DK	Rating 12	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_EE_R12	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	EE	Rating 12	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_ES_R12	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	ES	Rating 12	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_FI_R12	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	FI	Rating 12	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_FR_R12	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	FR	Rating 12	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_GB_R12	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	GB	Rating 12	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_GR_R12	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	GR	Rating 12	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_HK_R12	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	HK	Rating 12	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_HR_R12	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	HR	Rating 12	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
CORP_ALL_0086_CR_SLSC_HU_R12	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	HU	Rating 12	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_IE_R12	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	IE	Rating 12	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_IL_R12	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	IL	Rating 12	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_IT_R12	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	IT	Rating 12	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_JP_R12	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	JP	Rating 12	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_KR_R12	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	KR	Rating 12	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_LT_R12	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	LT	Rating 12	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_LU_R12	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	LU	Rating 12	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_LV_R12	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	LV	Rating 12	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_MT_R12	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	MT	Rating 12	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_NL_R12	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	NL	Rating 12	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_NO_R12	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	NO	Rating 12	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_PL_R12	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	PL	Rating 12	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_PT_R12	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	PT	Rating 12	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_RO_R12	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	RO	Rating 12	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_RU_R12	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	RU	Rating 12	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_SE_R12	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	SE	Rating 12	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_SG_R12	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	SG	Rating 12	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_SI_R12	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	SI	Rating 12	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_SK_R12	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	SK	Rating 12	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_TR_R12	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	TR	Rating 12	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_US_R12	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	US	Rating 12	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
CORP_ALL_0086_CR_SLSC_x2_R12	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	Other countries	Rating 12	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_x0_R13	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	Not applicable	Rating 13	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_AT_R13	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	AT	Rating 13	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_AU_R13	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	AU	Rating 13	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_BE_R13	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	BE	Rating 13	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_BG_R13	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	BG	Rating 13	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_BR_R13	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	BR	Rating 13	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_CA_R13	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	CA	Rating 13	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_CH_R13	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	CH	Rating 13	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_CN_R13	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	CN	Rating 13	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_CY_R13	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	CY	Rating 13	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_CZ_R13	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	CZ	Rating 13	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_DE_R13	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	DE	Rating 13	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_DK_R13	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	DK	Rating 13	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_EE_R13	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	EE	Rating 13	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_ES_R13	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	ES	Rating 13	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_FI_R13	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	FI	Rating 13	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_FR_R13	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	FR	Rating 13	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_GB_R13	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	GB	Rating 13	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_GR_R13	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	GR	Rating 13	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_HK_R13	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	HK	Rating 13	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_HR_R13	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	HR	Rating 13	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
CORP_ALL_0086_CR_SLSC_HU_R13	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	HU	Rating 13	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_IE_R13	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	IE	Rating 13	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_IL_R13	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	IL	Rating 13	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_IT_R13	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	IT	Rating 13	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_JP_R13	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	JP	Rating 13	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_KR_R13	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	KR	Rating 13	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_LT_R13	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	LT	Rating 13	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_LU_R13	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	LU	Rating 13	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_LV_R13	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	LV	Rating 13	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_MT_R13	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	MT	Rating 13	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_NL_R13	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	NL	Rating 13	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_NO_R13	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	NO	Rating 13	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_PL_R13	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	PL	Rating 13	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_PT_R13	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	PT	Rating 13	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_RO_R13	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	RO	Rating 13	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_RU_R13	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	RU	Rating 13	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_SE_R13	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	SE	Rating 13	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_SG_R13	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	SG	Rating 13	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_SI_R13	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	SI	Rating 13	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_SK_R13	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	SK	Rating 13	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_TR_R13	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	TR	Rating 13	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_US_R13	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	US	Rating 13	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
CORP_ALL_0086_CR_SLSC_x2_R13	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	Other countries	Rating 13	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_x0_R14	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	Not applicable	Rating 14	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_AT_R14	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	AT	Rating 14	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_AU_R14	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	AU	Rating 14	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_BE_R14	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	BE	Rating 14	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_BG_R14	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	BG	Rating 14	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_BR_R14	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	BR	Rating 14	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_CA_R14	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	CA	Rating 14	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_CH_R14	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	CH	Rating 14	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_CN_R14	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	CN	Rating 14	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_CY_R14	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	CY	Rating 14	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_CZ_R14	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	CZ	Rating 14	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_DE_R14	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	DE	Rating 14	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_DK_R14	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	DK	Rating 14	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_EE_R14	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	EE	Rating 14	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_ES_R14	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	ES	Rating 14	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_FI_R14	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	FI	Rating 14	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_FR_R14	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	FR	Rating 14	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_GB_R14	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	GB	Rating 14	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_GR_R14	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	GR	Rating 14	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_HK_R14	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	HK	Rating 14	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_HR_R14	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	HR	Rating 14	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
CORP_ALL_0086_CR_SLSC_HU_R14	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	HU	Rating 14	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_IE_R14	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	IE	Rating 14	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_IL_R14	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	IL	Rating 14	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_IT_R14	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	IT	Rating 14	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_JP_R14	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	JP	Rating 14	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_KR_R14	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	KR	Rating 14	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_LT_R14	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	LT	Rating 14	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_LU_R14	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	LU	Rating 14	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_LV_R14	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	LV	Rating 14	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_MT_R14	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	MT	Rating 14	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_NL_R14	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	NL	Rating 14	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_NO_R14	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	NO	Rating 14	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_PL_R14	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	PL	Rating 14	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_PT_R14	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	PT	Rating 14	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_RO_R14	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	RO	Rating 14	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_RU_R14	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	RU	Rating 14	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_SE_R14	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	SE	Rating 14	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_SG_R14	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	SG	Rating 14	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_SI_R14	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	SI	Rating 14	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_SK_R14	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	SK	Rating 14	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_TR_R14	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	TR	Rating 14	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_US_R14	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	US	Rating 14	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
CORP_ALL_0086_CR_SLSC_x2_R14	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	Other countries	Rating 14	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_x0_R15	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	Not applicable	Rating 15	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_AT_R15	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	AT	Rating 15	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_AU_R15	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	AU	Rating 15	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_BE_R15	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	BE	Rating 15	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_BG_R15	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	BG	Rating 15	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_BR_R15	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	BR	Rating 15	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_CA_R15	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	CA	Rating 15	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_CH_R15	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	CH	Rating 15	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_CN_R15	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	CN	Rating 15	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_CY_R15	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	CY	Rating 15	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_CZ_R15	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	CZ	Rating 15	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_DE_R15	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	DE	Rating 15	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_DK_R15	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	DK	Rating 15	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_EE_R15	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	EE	Rating 15	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_ES_R15	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	ES	Rating 15	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_FI_R15	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	FI	Rating 15	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_FR_R15	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	FR	Rating 15	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_GB_R15	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	GB	Rating 15	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_GR_R15	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	GR	Rating 15	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_HK_R15	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	HK	Rating 15	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_HR_R15	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	HR	Rating 15	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
CORP_ALL_0086_CR_SLSC_HU_R15	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	HU	Rating 15	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_IE_R15	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	IE	Rating 15	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_IL_R15	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	IL	Rating 15	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_IT_R15	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	IT	Rating 15	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_JP_R15	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	JP	Rating 15	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_KR_R15	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	KR	Rating 15	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_LT_R15	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	LT	Rating 15	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_LU_R15	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	LU	Rating 15	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_LV_R15	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	LV	Rating 15	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_MT_R15	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	MT	Rating 15	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_NL_R15	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	NL	Rating 15	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_NO_R15	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	NO	Rating 15	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_PL_R15	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	PL	Rating 15	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_PT_R15	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	PT	Rating 15	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_RO_R15	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	RO	Rating 15	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_RU_R15	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	RU	Rating 15	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_SE_R15	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	SE	Rating 15	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_SG_R15	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	SG	Rating 15	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_SI_R15	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	SI	Rating 15	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_SK_R15	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	SK	Rating 15	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_TR_R15	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	TR	Rating 15	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_US_R15	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	US	Rating 15	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
CORP_ALL_0086_CR_SLSC_x2_R15	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	Other countries	Rating 15	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_x0_R16	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	Not applicable	Rating 16	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_AT_R16	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	AT	Rating 16	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_AU_R16	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	AU	Rating 16	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_BE_R16	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	BE	Rating 16	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_BG_R16	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	BG	Rating 16	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_BR_R16	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	BR	Rating 16	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_CA_R16	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	CA	Rating 16	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_CH_R16	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	CH	Rating 16	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_CN_R16	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	CN	Rating 16	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_CY_R16	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	CY	Rating 16	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_CZ_R16	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	CZ	Rating 16	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_DE_R16	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	DE	Rating 16	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_DK_R16	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	DK	Rating 16	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_EE_R16	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	EE	Rating 16	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_ES_R16	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	ES	Rating 16	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_FI_R16	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	FI	Rating 16	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_FR_R16	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	FR	Rating 16	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_GB_R16	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	GB	Rating 16	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_GR_R16	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	GR	Rating 16	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_HK_R16	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	HK	Rating 16	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_HR_R16	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	HR	Rating 16	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
CORP_ALL_0086_CR_SLSC_HU_R16	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	HU	Rating 16	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_IE_R16	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	IE	Rating 16	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_IL_R16	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	IL	Rating 16	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_IT_R16	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	IT	Rating 16	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_JP_R16	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	JP	Rating 16	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_KR_R16	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	KR	Rating 16	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_LT_R16	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	LT	Rating 16	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_LU_R16	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	LU	Rating 16	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_LV_R16	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	LV	Rating 16	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_MT_R16	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	MT	Rating 16	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_NL_R16	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	NL	Rating 16	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_NO_R16	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	NO	Rating 16	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_PL_R16	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	PL	Rating 16	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_PT_R16	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	PT	Rating 16	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_RO_R16	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	RO	Rating 16	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_RU_R16	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	RU	Rating 16	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_SE_R16	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	SE	Rating 16	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_SG_R16	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	SG	Rating 16	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_SI_R16	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	SI	Rating 16	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_SK_R16	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	SK	Rating 16	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_TR_R16	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	TR	Rating 16	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_US_R16	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	US	Rating 16	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
CORP_ALL_0086_CR_SLSC_x2_R16	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	Other countries	Rating 16	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_x0_R17	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	Not applicable	Rating 17	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_AT_R17	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	AT	Rating 17	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_AU_R17	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	AU	Rating 17	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_BE_R17	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	BE	Rating 17	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_BG_R17	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	BG	Rating 17	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_BR_R17	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	BR	Rating 17	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_CA_R17	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	CA	Rating 17	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_CH_R17	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	CH	Rating 17	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_CN_R17	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	CN	Rating 17	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_CY_R17	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	CY	Rating 17	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_CZ_R17	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	CZ	Rating 17	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_DE_R17	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	DE	Rating 17	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_DK_R17	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	DK	Rating 17	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_EE_R17	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	EE	Rating 17	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_ES_R17	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	ES	Rating 17	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_FI_R17	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	FI	Rating 17	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_FR_R17	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	FR	Rating 17	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_GB_R17	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	GB	Rating 17	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_GR_R17	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	GR	Rating 17	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_HK_R17	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	HK	Rating 17	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_HR_R17	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	HR	Rating 17	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
CORP_ALL_0086_CR_SLSC_HU_R17	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	HU	Rating 17	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_IE_R17	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	IE	Rating 17	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_IL_R17	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	IL	Rating 17	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_IT_R17	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	IT	Rating 17	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_JP_R17	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	JP	Rating 17	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_KR_R17	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	KR	Rating 17	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_LT_R17	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	LT	Rating 17	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_LU_R17	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	LU	Rating 17	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_LV_R17	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	LV	Rating 17	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_MT_R17	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	MT	Rating 17	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_NL_R17	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	NL	Rating 17	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_NO_R17	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	NO	Rating 17	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_PL_R17	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	PL	Rating 17	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_PT_R17	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	PT	Rating 17	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_RO_R17	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	RO	Rating 17	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_RU_R17	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	RU	Rating 17	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_SE_R17	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	SE	Rating 17	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_SG_R17	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	SG	Rating 17	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_SI_R17	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	SI	Rating 17	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_SK_R17	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	SK	Rating 17	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_TR_R17	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	TR	Rating 17	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_US_R17	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	US	Rating 17	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
CORP_ALL_0086_CR_SLSC_x2_R17	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	Other countries	Rating 17	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_x0_R18	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	Not applicable	Rating 18	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_AT_R18	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	AT	Rating 18	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_AU_R18	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	AU	Rating 18	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_BE_R18	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	BE	Rating 18	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_BG_R18	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	BG	Rating 18	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_BR_R18	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	BR	Rating 18	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_CA_R18	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	CA	Rating 18	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_CH_R18	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	CH	Rating 18	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_CN_R18	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	CN	Rating 18	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_CY_R18	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	CY	Rating 18	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_CZ_R18	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	CZ	Rating 18	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_DE_R18	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	DE	Rating 18	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_DK_R18	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	DK	Rating 18	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_EE_R18	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	EE	Rating 18	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_ES_R18	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	ES	Rating 18	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_FI_R18	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	FI	Rating 18	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_FR_R18	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	FR	Rating 18	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_GB_R18	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	GB	Rating 18	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_GR_R18	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	GR	Rating 18	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_HK_R18	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	HK	Rating 18	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_HR_R18	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	HR	Rating 18	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
CORP_ALL_0086_CR_SLSC_HU_R18	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	HU	Rating 18	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_IE_R18	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	IE	Rating 18	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_IL_R18	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	IL	Rating 18	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_IT_R18	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	IT	Rating 18	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_JP_R18	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	JP	Rating 18	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_KR_R18	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	KR	Rating 18	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_LT_R18	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	LT	Rating 18	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_LU_R18	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	LU	Rating 18	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_LV_R18	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	LV	Rating 18	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_MT_R18	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	MT	Rating 18	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_NL_R18	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	NL	Rating 18	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_NO_R18	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	NO	Rating 18	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_PL_R18	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	PL	Rating 18	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_PT_R18	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	PT	Rating 18	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_RO_R18	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	RO	Rating 18	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_RU_R18	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	RU	Rating 18	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_SE_R18	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	SE	Rating 18	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_SG_R18	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	SG	Rating 18	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_SI_R18	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	SI	Rating 18	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_SK_R18	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	SK	Rating 18	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_TR_R18	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	TR	Rating 18	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_US_R18	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	US	Rating 18	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
CORP_ALL_0086_CR_SLSC_x2_R18	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	Other countries	Rating 18	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_x0_R19	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	Not applicable	Rating 19	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_AT_R19	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	AT	Rating 19	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_AU_R19	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	AU	Rating 19	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_BE_R19	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	BE	Rating 19	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_BG_R19	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	BG	Rating 19	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_BR_R19	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	BR	Rating 19	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_CA_R19	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	CA	Rating 19	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_CH_R19	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	CH	Rating 19	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_CN_R19	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	CN	Rating 19	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_CY_R19	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	CY	Rating 19	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_CZ_R19	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	CZ	Rating 19	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_DE_R19	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	DE	Rating 19	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_DK_R19	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	DK	Rating 19	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_EE_R19	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	EE	Rating 19	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_ES_R19	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	ES	Rating 19	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_FI_R19	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	FI	Rating 19	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_FR_R19	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	FR	Rating 19	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_GB_R19	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	GB	Rating 19	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_GR_R19	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	GR	Rating 19	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_HK_R19	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	HK	Rating 19	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_HR_R19	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	HR	Rating 19	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
CORP_ALL_0086_CR_SLSC_HU_R19	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	HU	Rating 19	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_IE_R19	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	IE	Rating 19	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_IL_R19	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	IL	Rating 19	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_IT_R19	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	IT	Rating 19	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_JP_R19	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	JP	Rating 19	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_KR_R19	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	KR	Rating 19	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_LT_R19	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	LT	Rating 19	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_LU_R19	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	LU	Rating 19	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_LV_R19	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	LV	Rating 19	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_MT_R19	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	MT	Rating 19	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_NL_R19	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	NL	Rating 19	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_NO_R19	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	NO	Rating 19	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_PL_R19	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	PL	Rating 19	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_PT_R19	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	PT	Rating 19	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_RO_R19	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	RO	Rating 19	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_RU_R19	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	RU	Rating 19	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_SE_R19	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	SE	Rating 19	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_SG_R19	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	SG	Rating 19	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_SI_R19	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	SI	Rating 19	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_SK_R19	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	SK	Rating 19	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_TR_R19	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	TR	Rating 19	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_US_R19	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	US	Rating 19	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
CORP_ALL_0086_CR_SLSC_x2_R19	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	Other countries	Rating 19	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_x0_R20	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	Not applicable	Rating 20	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_AT_R20	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	AT	Rating 20	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_AU_R20	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	AU	Rating 20	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_BE_R20	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	BE	Rating 20	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_BG_R20	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	BG	Rating 20	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_BR_R20	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	BR	Rating 20	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_CA_R20	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	CA	Rating 20	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_CH_R20	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	CH	Rating 20	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_CN_R20	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	CN	Rating 20	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_CY_R20	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	CY	Rating 20	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_CZ_R20	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	CZ	Rating 20	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_DE_R20	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	DE	Rating 20	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_DK_R20	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	DK	Rating 20	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_EE_R20	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	EE	Rating 20	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_ES_R20	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	ES	Rating 20	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_FI_R20	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	FI	Rating 20	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_FR_R20	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	FR	Rating 20	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_GB_R20	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	GB	Rating 20	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_GR_R20	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	GR	Rating 20	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_HK_R20	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	HK	Rating 20	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_HR_R20	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	HR	Rating 20	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
CORP_ALL_0086_CR_SLSC_HU_R20	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	HU	Rating 20	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_IE_R20	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	IE	Rating 20	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_IL_R20	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	IL	Rating 20	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_IT_R20	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	IT	Rating 20	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_JP_R20	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	JP	Rating 20	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_KR_R20	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	KR	Rating 20	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_LT_R20	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	LT	Rating 20	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_LU_R20	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	LU	Rating 20	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_LV_R20	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	LV	Rating 20	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_MT_R20	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	MT	Rating 20	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_NL_R20	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	NL	Rating 20	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_NO_R20	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	NO	Rating 20	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_PL_R20	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	PL	Rating 20	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_PT_R20	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	PT	Rating 20	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_RO_R20	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	RO	Rating 20	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_RU_R20	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	RU	Rating 20	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_SE_R20	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	SE	Rating 20	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_SG_R20	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	SG	Rating 20	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_SI_R20	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	SI	Rating 20	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_SK_R20	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	SK	Rating 20	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_TR_R20	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	TR	Rating 20	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_US_R20	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	US	Rating 20	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
CORP_ALL_0086_CR_SLSC_x2_R20	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	Other countries	Rating 20	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_x0_R21	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	Not applicable	Rating 21	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_AT_R21	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	AT	Rating 21	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_AU_R21	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	AU	Rating 21	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_BE_R21	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	BE	Rating 21	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_BG_R21	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	BG	Rating 21	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_BR_R21	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	BR	Rating 21	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_CA_R21	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	CA	Rating 21	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_CH_R21	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	CH	Rating 21	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_CN_R21	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	CN	Rating 21	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_CY_R21	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	CY	Rating 21	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_CZ_R21	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	CZ	Rating 21	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_DE_R21	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	DE	Rating 21	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_DK_R21	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	DK	Rating 21	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_EE_R21	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	EE	Rating 21	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_ES_R21	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	ES	Rating 21	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_FI_R21	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	FI	Rating 21	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_FR_R21	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	FR	Rating 21	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_GB_R21	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	GB	Rating 21	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_GR_R21	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	GR	Rating 21	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_HK_R21	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	HK	Rating 21	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_HR_R21	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	HR	Rating 21	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
CORP_ALL_0086_CR_SLSC_HU_R21	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	HU	Rating 21	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_IE_R21	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	IE	Rating 21	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_IL_R21	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	IL	Rating 21	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_IT_R21	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	IT	Rating 21	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_JP_R21	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	JP	Rating 21	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_KR_R21	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	KR	Rating 21	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_LT_R21	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	LT	Rating 21	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_LU_R21	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	LU	Rating 21	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_LV_R21	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	LV	Rating 21	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_MT_R21	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	MT	Rating 21	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_NL_R21	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	NL	Rating 21	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_NO_R21	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	NO	Rating 21	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_PL_R21	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	PL	Rating 21	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_PT_R21	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	PT	Rating 21	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_RO_R21	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	RO	Rating 21	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_RU_R21	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	RU	Rating 21	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_SE_R21	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	SE	Rating 21	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_SG_R21	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	SG	Rating 21	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_SI_R21	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	SI	Rating 21	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_SK_R21	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	SK	Rating 21	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_TR_R21	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	TR	Rating 21	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_US_R21	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	US	Rating 21	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
CORP_ALL_0086_CR_SLSC_x2_R21	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	Other countries	Rating 21	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_x0_R22	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	Not applicable	Rating 22	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_AT_R22	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	AT	Rating 22	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_AU_R22	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	AU	Rating 22	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_BE_R22	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	BE	Rating 22	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_BG_R22	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	BG	Rating 22	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_BR_R22	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	BR	Rating 22	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_CA_R22	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	CA	Rating 22	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_CH_R22	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	CH	Rating 22	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_CN_R22	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	CN	Rating 22	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_CY_R22	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	CY	Rating 22	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_CZ_R22	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	CZ	Rating 22	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_DE_R22	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	DE	Rating 22	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_DK_R22	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	DK	Rating 22	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_EE_R22	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	EE	Rating 22	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_ES_R22	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	ES	Rating 22	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_FI_R22	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	FI	Rating 22	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_FR_R22	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	FR	Rating 22	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_GB_R22	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	GB	Rating 22	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_GR_R22	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	GR	Rating 22	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_HK_R22	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	HK	Rating 22	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_HR_R22	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	HR	Rating 22	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
CORP_ALL_0086_CR_SLSC_HU_R22	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	HU	Rating 22	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_IE_R22	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	IE	Rating 22	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_IL_R22	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	IL	Rating 22	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_IT_R22	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	IT	Rating 22	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_JP_R22	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	JP	Rating 22	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_KR_R22	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	KR	Rating 22	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_LT_R22	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	LT	Rating 22	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_LU_R22	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	LU	Rating 22	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_LV_R22	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	LV	Rating 22	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_MT_R22	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	MT	Rating 22	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_NL_R22	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	NL	Rating 22	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_NO_R22	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	NO	Rating 22	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_PL_R22	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	PL	Rating 22	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_PT_R22	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	PT	Rating 22	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_RO_R22	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	RO	Rating 22	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_RU_R22	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	RU	Rating 22	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_SE_R22	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	SE	Rating 22	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_SG_R22	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	SG	Rating 22	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_SI_R22	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	SI	Rating 22	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_SK_R22	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	SK	Rating 22	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_TR_R22	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	TR	Rating 22	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_US_R22	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	US	Rating 22	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
CORP_ALL_0086_CR_SLSC_x2_R22	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	Other countries	Rating 22	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_x0_R23	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	Not applicable	Rating 23	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_AT_R23	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	AT	Rating 23	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_AU_R23	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	AU	Rating 23	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_BE_R23	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	BE	Rating 23	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_BG_R23	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	BG	Rating 23	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_BR_R23	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	BR	Rating 23	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_CA_R23	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	CA	Rating 23	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_CH_R23	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	CH	Rating 23	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_CN_R23	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	CN	Rating 23	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_CY_R23	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	CY	Rating 23	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_CZ_R23	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	CZ	Rating 23	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_DE_R23	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	DE	Rating 23	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_DK_R23	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	DK	Rating 23	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_EE_R23	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	EE	Rating 23	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_ES_R23	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	ES	Rating 23	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_FI_R23	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	FI	Rating 23	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_FR_R23	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	FR	Rating 23	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_GB_R23	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	GB	Rating 23	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_GR_R23	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	GR	Rating 23	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_HK_R23	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	HK	Rating 23	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_HR_R23	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	HR	Rating 23	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
CORP_ALL_0086_CR_SLSC_HU_R23	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	HU	Rating 23	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_IE_R23	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	IE	Rating 23	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_IL_R23	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	IL	Rating 23	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_IT_R23	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	IT	Rating 23	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_JP_R23	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	JP	Rating 23	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_KR_R23	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	KR	Rating 23	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_LT_R23	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	LT	Rating 23	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_LU_R23	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	LU	Rating 23	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_LV_R23	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	LV	Rating 23	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_MT_R23	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	MT	Rating 23	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_NL_R23	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	NL	Rating 23	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_NO_R23	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	NO	Rating 23	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_PL_R23	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	PL	Rating 23	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_PT_R23	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	PT	Rating 23	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_RO_R23	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	RO	Rating 23	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_RU_R23	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	RU	Rating 23	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_SE_R23	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	SE	Rating 23	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_SG_R23	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	SG	Rating 23	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_SI_R23	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	SI	Rating 23	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_SK_R23	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	SK	Rating 23	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_TR_R23	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	TR	Rating 23	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_US_R23	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	US	Rating 23	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
CORP_ALL_0086_CR_SLSC_x2_R23	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	Other countries	Rating 23	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_x0_R24	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	Not applicable	Rating 24	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_AT_R24	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	AT	Rating 24	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_AU_R24	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	AU	Rating 24	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_BE_R24	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	BE	Rating 24	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_BG_R24	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	BG	Rating 24	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_BR_R24	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	BR	Rating 24	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_CA_R24	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	CA	Rating 24	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_CH_R24	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	CH	Rating 24	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_CN_R24	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	CN	Rating 24	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_CY_R24	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	CY	Rating 24	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_CZ_R24	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	CZ	Rating 24	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_DE_R24	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	DE	Rating 24	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_DK_R24	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	DK	Rating 24	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_EE_R24	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	EE	Rating 24	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_ES_R24	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	ES	Rating 24	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_FI_R24	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	FI	Rating 24	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_FR_R24	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	FR	Rating 24	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_GB_R24	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	GB	Rating 24	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_GR_R24	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	GR	Rating 24	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_HK_R24	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	HK	Rating 24	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_HR_R24	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	HR	Rating 24	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
CORP_ALL_0086_CR_SLSC_HU_R24	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	HU	Rating 24	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_IE_R24	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	IE	Rating 24	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_IL_R24	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	IL	Rating 24	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_IT_R24	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	IT	Rating 24	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_JP_R24	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	JP	Rating 24	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_KR_R24	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	KR	Rating 24	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_LT_R24	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	LT	Rating 24	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_LU_R24	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	LU	Rating 24	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_LV_R24	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	LV	Rating 24	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_MT_R24	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	MT	Rating 24	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_NL_R24	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	NL	Rating 24	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_NO_R24	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	NO	Rating 24	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_PL_R24	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	PL	Rating 24	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_PT_R24	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	PT	Rating 24	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_RO_R24	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	RO	Rating 24	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_RU_R24	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	RU	Rating 24	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_SE_R24	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	SE	Rating 24	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_SG_R24	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	SG	Rating 24	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_SI_R24	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	SI	Rating 24	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_SK_R24	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	SK	Rating 24	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_TR_R24	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	TR	Rating 24	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_US_R24	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	US	Rating 24	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
CORP_ALL_0086_CR_SLSC_x2_R24	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	Other countries	Rating 24	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_x0_R25	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	Not applicable	Rating 25	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_AT_R25	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	AT	Rating 25	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_AU_R25	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	AU	Rating 25	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_BE_R25	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	BE	Rating 25	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_BG_R25	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	BG	Rating 25	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_BR_R25	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	BR	Rating 25	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_CA_R25	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	CA	Rating 25	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_CH_R25	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	CH	Rating 25	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_CN_R25	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	CN	Rating 25	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_CY_R25	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	CY	Rating 25	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_CZ_R25	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	CZ	Rating 25	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_DE_R25	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	DE	Rating 25	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_DK_R25	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	DK	Rating 25	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_EE_R25	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	EE	Rating 25	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_ES_R25	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	ES	Rating 25	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_FI_R25	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	FI	Rating 25	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_FR_R25	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	FR	Rating 25	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_GB_R25	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	GB	Rating 25	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_GR_R25	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	GR	Rating 25	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_HK_R25	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	HK	Rating 25	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_HR_R25	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	HR	Rating 25	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
CORP_ALL_0086_CR_SLSC_HU_R25	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	HU	Rating 25	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_IE_R25	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	IE	Rating 25	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_IL_R25	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	IL	Rating 25	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_IT_R25	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	IT	Rating 25	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_JP_R25	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	JP	Rating 25	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_KR_R25	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	KR	Rating 25	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_LT_R25	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	LT	Rating 25	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_LU_R25	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	LU	Rating 25	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_LV_R25	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	LV	Rating 25	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_MT_R25	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	MT	Rating 25	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_NL_R25	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	NL	Rating 25	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_NO_R25	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	NO	Rating 25	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_PL_R25	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	PL	Rating 25	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_PT_R25	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	PT	Rating 25	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_RO_R25	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	RO	Rating 25	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_RU_R25	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	RU	Rating 25	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_SE_R25	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	SE	Rating 25	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_SG_R25	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	SG	Rating 25	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_SI_R25	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	SI	Rating 25	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_SK_R25	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	SK	Rating 25	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_TR_R25	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	TR	Rating 25	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_US_R25	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	US	Rating 25	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
CORP_ALL_0086_CR_SLSC_x2_R25	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	Other countries	Rating 25	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_x0_R26	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	Not applicable	Rating 26	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_AT_R26	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	AT	Rating 26	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_AU_R26	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	AU	Rating 26	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_BE_R26	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	BE	Rating 26	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_BG_R26	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	BG	Rating 26	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_BR_R26	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	BR	Rating 26	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_CA_R26	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	CA	Rating 26	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_CH_R26	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	CH	Rating 26	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_CN_R26	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	CN	Rating 26	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_CY_R26	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	CY	Rating 26	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_CZ_R26	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	CZ	Rating 26	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_DE_R26	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	DE	Rating 26	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_DK_R26	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	DK	Rating 26	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_EE_R26	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	EE	Rating 26	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_ES_R26	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	ES	Rating 26	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_FI_R26	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	FI	Rating 26	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_FR_R26	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	FR	Rating 26	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_GB_R26	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	GB	Rating 26	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_GR_R26	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	GR	Rating 26	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_HK_R26	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	HK	Rating 26	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_HR_R26	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	HR	Rating 26	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
CORP_ALL_0086_CR_SLSC_HU_R26	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	HU	Rating 26	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_IE_R26	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	IE	Rating 26	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_IL_R26	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	IL	Rating 26	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_IT_R26	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	IT	Rating 26	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_JP_R26	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	JP	Rating 26	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_KR_R26	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	KR	Rating 26	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_LT_R26	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	LT	Rating 26	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_LU_R26	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	LU	Rating 26	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_LV_R26	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	LV	Rating 26	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_MT_R26	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	MT	Rating 26	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_NL_R26	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	NL	Rating 26	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_NO_R26	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	NO	Rating 26	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_PL_R26	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	PL	Rating 26	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_PT_R26	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	PT	Rating 26	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_RO_R26	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	RO	Rating 26	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_RU_R26	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	RU	Rating 26	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_SE_R26	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	SE	Rating 26	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_SG_R26	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	SG	Rating 26	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_SI_R26	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	SI	Rating 26	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_SK_R26	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	SK	Rating 26	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_TR_R26	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	TR	Rating 26	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_US_R26	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	US	Rating 26	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
CORP_ALL_0086_CR_SLSC_x2_R26	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	Other countries	Rating 26	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_x0_R27	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	Not applicable	Rating 27	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_AT_R27	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	AT	Rating 27	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_AU_R27	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	AU	Rating 27	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_BE_R27	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	BE	Rating 27	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_BG_R27	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	BG	Rating 27	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_BR_R27	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	BR	Rating 27	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_CA_R27	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	CA	Rating 27	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_CH_R27	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	CH	Rating 27	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_CN_R27	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	CN	Rating 27	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_CY_R27	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	CY	Rating 27	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_CZ_R27	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	CZ	Rating 27	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_DE_R27	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	DE	Rating 27	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_DK_R27	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	DK	Rating 27	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_EE_R27	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	EE	Rating 27	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_ES_R27	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	ES	Rating 27	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_FI_R27	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	FI	Rating 27	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_FR_R27	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	FR	Rating 27	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_GB_R27	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	GB	Rating 27	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_GR_R27	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	GR	Rating 27	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_HK_R27	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	HK	Rating 27	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_HR_R27	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	HR	Rating 27	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
CORP_ALL_0086_CR_SLSC_HU_R27	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	HU	Rating 27	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_IE_R27	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	IE	Rating 27	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_IL_R27	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	IL	Rating 27	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_IT_R27	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	IT	Rating 27	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_JP_R27	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	JP	Rating 27	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_KR_R27	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	KR	Rating 27	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_LT_R27	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	LT	Rating 27	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_LU_R27	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	LU	Rating 27	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_LV_R27	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	LV	Rating 27	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_MT_R27	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	MT	Rating 27	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_NL_R27	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	NL	Rating 27	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_NO_R27	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	NO	Rating 27	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_PL_R27	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	PL	Rating 27	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_PT_R27	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	PT	Rating 27	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_RO_R27	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	RO	Rating 27	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_RU_R27	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	RU	Rating 27	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_SE_R27	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	SE	Rating 27	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_SG_R27	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	SG	Rating 27	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_SI_R27	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	SI	Rating 27	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_SK_R27	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	SK	Rating 27	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_TR_R27	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	TR	Rating 27	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_US_R27	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	US	Rating 27	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
CORP_ALL_0086_CR_SLSC_x2_R27	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	Other countries	Rating 27	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_x0_R28	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	Not applicable	Rating 28	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_AT_R28	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	AT	Rating 28	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_AU_R28	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	AU	Rating 28	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_BE_R28	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	BE	Rating 28	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_BG_R28	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	BG	Rating 28	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_BR_R28	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	BR	Rating 28	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_CA_R28	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	CA	Rating 28	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_CH_R28	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	CH	Rating 28	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_CN_R28	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	CN	Rating 28	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_CY_R28	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	CY	Rating 28	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_CZ_R28	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	CZ	Rating 28	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_DE_R28	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	DE	Rating 28	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_DK_R28	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	DK	Rating 28	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_EE_R28	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	EE	Rating 28	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_ES_R28	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	ES	Rating 28	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_FI_R28	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	FI	Rating 28	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_FR_R28	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	FR	Rating 28	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_GB_R28	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	GB	Rating 28	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_GR_R28	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	GR	Rating 28	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_HK_R28	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	HK	Rating 28	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_HR_R28	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	HR	Rating 28	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
CORP_ALL_0086_CR_SLSC_HU_R28	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	HU	Rating 28	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_IE_R28	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	IE	Rating 28	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_IL_R28	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	IL	Rating 28	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_IT_R28	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	IT	Rating 28	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_JP_R28	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	JP	Rating 28	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_KR_R28	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	KR	Rating 28	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_LT_R28	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	LT	Rating 28	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_LU_R28	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	LU	Rating 28	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_LV_R28	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	LV	Rating 28	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_MT_R28	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	MT	Rating 28	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_NL_R28	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	NL	Rating 28	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_NO_R28	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	NO	Rating 28	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_PL_R28	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	PL	Rating 28	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_PT_R28	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	PT	Rating 28	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_RO_R28	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	RO	Rating 28	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_RU_R28	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	RU	Rating 28	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_SE_R28	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	SE	Rating 28	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_SG_R28	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	SG	Rating 28	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_SI_R28	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	SI	Rating 28	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_SK_R28	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	SK	Rating 28	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_TR_R28	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	TR	Rating 28	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_US_R28	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	US	Rating 28	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
CORP_ALL_0086_CR_SLSC_x2_R28	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	Other countries	Rating 28	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_x0_R29	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	Not applicable	Rating 29	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_AT_R29	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	AT	Rating 29	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_AU_R29	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	AU	Rating 29	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_BE_R29	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	BE	Rating 29	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_BG_R29	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	BG	Rating 29	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_BR_R29	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	BR	Rating 29	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_CA_R29	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	CA	Rating 29	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_CH_R29	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	CH	Rating 29	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_CN_R29	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	CN	Rating 29	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_CY_R29	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	CY	Rating 29	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_CZ_R29	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	CZ	Rating 29	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_DE_R29	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	DE	Rating 29	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_DK_R29	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	DK	Rating 29	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_EE_R29	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	EE	Rating 29	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_ES_R29	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	ES	Rating 29	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_FI_R29	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	FI	Rating 29	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_FR_R29	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	FR	Rating 29	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_GB_R29	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	GB	Rating 29	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_GR_R29	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	GR	Rating 29	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_HK_R29	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	HK	Rating 29	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_HR_R29	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	HR	Rating 29	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
CORP_ALL_0086_CR_SLSC_HU_R29	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	HU	Rating 29	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_IE_R29	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	IE	Rating 29	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_IL_R29	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	IL	Rating 29	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_IT_R29	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	IT	Rating 29	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_JP_R29	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	JP	Rating 29	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_KR_R29	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	KR	Rating 29	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_LT_R29	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	LT	Rating 29	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_LU_R29	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	LU	Rating 29	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_LV_R29	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	LV	Rating 29	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_MT_R29	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	MT	Rating 29	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_NL_R29	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	NL	Rating 29	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_NO_R29	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	NO	Rating 29	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_PL_R29	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	PL	Rating 29	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_PT_R29	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	PT	Rating 29	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_RO_R29	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	RO	Rating 29	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_RU_R29	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	RU	Rating 29	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_SE_R29	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	SE	Rating 29	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_SG_R29	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	SG	Rating 29	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_SI_R29	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	SI	Rating 29	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_SK_R29	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	SK	Rating 29	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_TR_R29	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	TR	Rating 29	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_US_R29	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	US	Rating 29	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
CORP_ALL_0086_CR_SLSC_x2_R29	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	Other countries	Rating 29	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_x0_R30	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	Not applicable	Rating 30	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_AT_R30	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	AT	Rating 30	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_AU_R30	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	AU	Rating 30	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_BE_R30	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	BE	Rating 30	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_BG_R30	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	BG	Rating 30	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_BR_R30	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	BR	Rating 30	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_CA_R30	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	CA	Rating 30	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_CH_R30	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	CH	Rating 30	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_CN_R30	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	CN	Rating 30	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_CY_R30	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	CY	Rating 30	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_CZ_R30	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	CZ	Rating 30	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_DE_R30	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	DE	Rating 30	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_DK_R30	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	DK	Rating 30	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_EE_R30	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	EE	Rating 30	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_ES_R30	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	ES	Rating 30	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_FI_R30	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	FI	Rating 30	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_FR_R30	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	FR	Rating 30	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_GB_R30	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	GB	Rating 30	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_GR_R30	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	GR	Rating 30	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_HK_R30	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	HK	Rating 30	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_HR_R30	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	HR	Rating 30	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
CORP_ALL_0086_CR_SLSC_HU_R30	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	HU	Rating 30	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_IE_R30	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	IE	Rating 30	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_IL_R30	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	IL	Rating 30	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_IT_R30	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	IT	Rating 30	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_JP_R30	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	JP	Rating 30	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_KR_R30	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	KR	Rating 30	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_LT_R30	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	LT	Rating 30	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_LU_R30	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	LU	Rating 30	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_LV_R30	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	LV	Rating 30	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_MT_R30	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	MT	Rating 30	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_NL_R30	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	NL	Rating 30	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_NO_R30	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	NO	Rating 30	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_PL_R30	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	PL	Rating 30	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_PT_R30	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	PT	Rating 30	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_RO_R30	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	RO	Rating 30	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_RU_R30	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	RU	Rating 30	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_SE_R30	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	SE	Rating 30	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_SG_R30	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	SG	Rating 30	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_SI_R30	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	SI	Rating 30	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_SK_R30	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	SK	Rating 30	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_TR_R30	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	TR	Rating 30	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_US_R30	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	US	Rating 30	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
CORP_ALL_0086_CR_SLSC_x2_R30	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	Other countries	Rating 30	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_x0_R31	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	Not applicable	Rating 31	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_AT_R31	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	AT	Rating 31	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_AU_R31	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	AU	Rating 31	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_BE_R31	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	BE	Rating 31	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_BG_R31	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	BG	Rating 31	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_BR_R31	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	BR	Rating 31	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_CA_R31	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	CA	Rating 31	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_CH_R31	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	CH	Rating 31	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_CN_R31	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	CN	Rating 31	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_CY_R31	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	CY	Rating 31	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_CZ_R31	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	CZ	Rating 31	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_DE_R31	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	DE	Rating 31	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_DK_R31	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	DK	Rating 31	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_EE_R31	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	EE	Rating 31	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_ES_R31	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	ES	Rating 31	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_FI_R31	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	FI	Rating 31	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_FR_R31	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	FR	Rating 31	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_GB_R31	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	GB	Rating 31	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_GR_R31	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	GR	Rating 31	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_HK_R31	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	HK	Rating 31	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_HR_R31	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	HR	Rating 31	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
CORP_ALL_0086_CR_SLSC_HU_R31	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	HU	Rating 31	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_IE_R31	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	IE	Rating 31	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_IL_R31	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	IL	Rating 31	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_IT_R31	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	IT	Rating 31	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_JP_R31	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	JP	Rating 31	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_KR_R31	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	KR	Rating 31	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_LT_R31	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	LT	Rating 31	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_LU_R31	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	LU	Rating 31	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_LV_R31	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	LV	Rating 31	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_MT_R31	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	MT	Rating 31	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_NL_R31	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	NL	Rating 31	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_NO_R31	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	NO	Rating 31	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_PL_R31	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	PL	Rating 31	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_PT_R31	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	PT	Rating 31	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_RO_R31	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	RO	Rating 31	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_RU_R31	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	RU	Rating 31	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_SE_R31	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	SE	Rating 31	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_SG_R31	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	SG	Rating 31	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_SI_R31	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	SI	Rating 31	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_SK_R31	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	SK	Rating 31	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_TR_R31	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	TR	Rating 31	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_US_R31	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	US	Rating 31	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
CORP_ALL_0086_CR_SLSC_x2_R31	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	Other countries	Rating 31	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_x0_R32	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	Not applicable	Rating 32	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_AT_R32	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	AT	Rating 32	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_AU_R32	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	AU	Rating 32	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_BE_R32	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	BE	Rating 32	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_BG_R32	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	BG	Rating 32	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_BR_R32	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	BR	Rating 32	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_CA_R32	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	CA	Rating 32	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_CH_R32	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	CH	Rating 32	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_CN_R32	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	CN	Rating 32	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_CY_R32	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	CY	Rating 32	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_CZ_R32	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	CZ	Rating 32	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_DE_R32	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	DE	Rating 32	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_DK_R32	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	DK	Rating 32	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_EE_R32	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	EE	Rating 32	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_ES_R32	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	ES	Rating 32	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_FI_R32	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	FI	Rating 32	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_FR_R32	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	FR	Rating 32	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_GB_R32	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	GB	Rating 32	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_GR_R32	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	GR	Rating 32	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_HK_R32	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	HK	Rating 32	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_HR_R32	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	HR	Rating 32	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
CORP_ALL_0086_CR_SLSC_HU_R32	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	HU	Rating 32	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_IE_R32	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	IE	Rating 32	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_IL_R32	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	IL	Rating 32	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_IT_R32	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	IT	Rating 32	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_JP_R32	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	JP	Rating 32	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_KR_R32	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	KR	Rating 32	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_LT_R32	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	LT	Rating 32	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_LU_R32	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	LU	Rating 32	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_LV_R32	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	LV	Rating 32	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_MT_R32	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	MT	Rating 32	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_NL_R32	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	NL	Rating 32	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_NO_R32	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	NO	Rating 32	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_PL_R32	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	PL	Rating 32	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_PT_R32	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	PT	Rating 32	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_RO_R32	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	RO	Rating 32	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_RU_R32	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	RU	Rating 32	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_SE_R32	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	SE	Rating 32	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_SG_R32	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	SG	Rating 32	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_SI_R32	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	SI	Rating 32	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_SK_R32	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	SK	Rating 32	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_TR_R32	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	TR	Rating 32	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_US_R32	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	US	Rating 32	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
CORP_ALL_0086_CR_SLSC_x2_R32	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	Other countries	Rating 32	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_x0_R33	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	Not applicable	Rating 33	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_AT_R33	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	AT	Rating 33	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_AU_R33	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	AU	Rating 33	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_BE_R33	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	BE	Rating 33	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_BG_R33	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	BG	Rating 33	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_BR_R33	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	BR	Rating 33	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_CA_R33	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	CA	Rating 33	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_CH_R33	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	CH	Rating 33	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_CN_R33	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	CN	Rating 33	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_CY_R33	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	CY	Rating 33	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_CZ_R33	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	CZ	Rating 33	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_DE_R33	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	DE	Rating 33	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_DK_R33	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	DK	Rating 33	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_EE_R33	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	EE	Rating 33	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_ES_R33	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	ES	Rating 33	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_FI_R33	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	FI	Rating 33	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_FR_R33	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	FR	Rating 33	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_GB_R33	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	GB	Rating 33	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_GR_R33	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	GR	Rating 33	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_HK_R33	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	HK	Rating 33	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_HR_R33	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	HR	Rating 33	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
CORP_ALL_0086_CR_SLSC_HU_R33	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	HU	Rating 33	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_IE_R33	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	IE	Rating 33	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_IL_R33	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	IL	Rating 33	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_IT_R33	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	IT	Rating 33	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_JP_R33	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	JP	Rating 33	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_KR_R33	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	KR	Rating 33	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_LT_R33	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	LT	Rating 33	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_LU_R33	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	LU	Rating 33	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_LV_R33	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	LV	Rating 33	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_MT_R33	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	MT	Rating 33	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_NL_R33	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	NL	Rating 33	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_NO_R33	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	NO	Rating 33	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_PL_R33	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	PL	Rating 33	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_PT_R33	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	PT	Rating 33	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_RO_R33	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	RO	Rating 33	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_RU_R33	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	RU	Rating 33	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_SE_R33	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	SE	Rating 33	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_SG_R33	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	SG	Rating 33	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_SI_R33	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	SI	Rating 33	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_SK_R33	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	SK	Rating 33	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_TR_R33	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	TR	Rating 33	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_US_R33	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	US	Rating 33	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
CORP_ALL_0086_CR_SLSC_x2_R33	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	Other countries	Rating 33	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_x0_R34	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	Not applicable	Rating 34	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_AT_R34	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	AT	Rating 34	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_AU_R34	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	AU	Rating 34	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_BE_R34	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	BE	Rating 34	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_BG_R34	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	BG	Rating 34	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_BR_R34	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	BR	Rating 34	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_CA_R34	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	CA	Rating 34	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_CH_R34	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	CH	Rating 34	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_CN_R34	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	CN	Rating 34	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_CY_R34	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	CY	Rating 34	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_CZ_R34	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	CZ	Rating 34	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_DE_R34	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	DE	Rating 34	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_DK_R34	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	DK	Rating 34	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_EE_R34	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	EE	Rating 34	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_ES_R34	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	ES	Rating 34	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_FI_R34	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	FI	Rating 34	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_FR_R34	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	FR	Rating 34	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_GB_R34	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	GB	Rating 34	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_GR_R34	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	GR	Rating 34	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_HK_R34	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	HK	Rating 34	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_HR_R34	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	HR	Rating 34	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
CORP_ALL_0086_CR_SLSC_HU_R34	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	HU	Rating 34	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_IE_R34	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	IE	Rating 34	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_IL_R34	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	IL	Rating 34	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_IT_R34	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	IT	Rating 34	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_JP_R34	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	JP	Rating 34	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_KR_R34	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	KR	Rating 34	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_LT_R34	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	LT	Rating 34	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_LU_R34	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	LU	Rating 34	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_LV_R34	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	LV	Rating 34	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_MT_R34	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	MT	Rating 34	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_NL_R34	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	NL	Rating 34	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_NO_R34	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	NO	Rating 34	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_PL_R34	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	PL	Rating 34	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_PT_R34	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	PT	Rating 34	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_RO_R34	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	RO	Rating 34	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_RU_R34	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	RU	Rating 34	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_SE_R34	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	SE	Rating 34	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_SG_R34	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	SG	Rating 34	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_SI_R34	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	SI	Rating 34	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_SK_R34	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	SK	Rating 34	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_TR_R34	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	TR	Rating 34	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_US_R34	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	US	Rating 34	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
CORP_ALL_0086_CR_SLSC_x2_R34	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	Other countries	Rating 34	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_x0_R35	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	Not applicable	Rating 35	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_AT_R35	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	AT	Rating 35	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_AU_R35	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	AU	Rating 35	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_BE_R35	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	BE	Rating 35	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_BG_R35	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	BG	Rating 35	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_BR_R35	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	BR	Rating 35	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_CA_R35	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	CA	Rating 35	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_CH_R35	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	CH	Rating 35	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_CN_R35	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	CN	Rating 35	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_CY_R35	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	CY	Rating 35	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_CZ_R35	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	CZ	Rating 35	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_DE_R35	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	DE	Rating 35	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_DK_R35	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	DK	Rating 35	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_EE_R35	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	EE	Rating 35	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_ES_R35	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	ES	Rating 35	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_FI_R35	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	FI	Rating 35	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_FR_R35	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	FR	Rating 35	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_GB_R35	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	GB	Rating 35	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_GR_R35	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	GR	Rating 35	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_HK_R35	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	HK	Rating 35	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_HR_R35	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	HR	Rating 35	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
CORP_ALL_0086_CR_SLSC_HU_R35	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	HU	Rating 35	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_IE_R35	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	IE	Rating 35	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_IL_R35	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	IL	Rating 35	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_IT_R35	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	IT	Rating 35	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_JP_R35	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	JP	Rating 35	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_KR_R35	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	KR	Rating 35	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_LT_R35	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	LT	Rating 35	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_LU_R35	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	LU	Rating 35	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_LV_R35	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	LV	Rating 35	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_MT_R35	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	MT	Rating 35	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_NL_R35	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	NL	Rating 35	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_NO_R35	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	NO	Rating 35	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_PL_R35	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	PL	Rating 35	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_PT_R35	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	PT	Rating 35	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_RO_R35	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	RO	Rating 35	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_RU_R35	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	RU	Rating 35	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_SE_R35	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	SE	Rating 35	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_SG_R35	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	SG	Rating 35	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_SI_R35	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	SI	Rating 35	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_SK_R35	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	SK	Rating 35	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_TR_R35	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	TR	Rating 35	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_US_R35	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	US	Rating 35	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
CORP_ALL_0086_CR_SLSC_x2_R35	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	Other countries	Rating 35	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_x0_R36	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	Not applicable	Rating 36	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_AT_R36	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	AT	Rating 36	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_AU_R36	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	AU	Rating 36	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_BE_R36	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	BE	Rating 36	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_BG_R36	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	BG	Rating 36	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_BR_R36	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	BR	Rating 36	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_CA_R36	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	CA	Rating 36	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_CH_R36	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	CH	Rating 36	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_CN_R36	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	CN	Rating 36	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_CY_R36	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	CY	Rating 36	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_CZ_R36	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	CZ	Rating 36	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_DE_R36	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	DE	Rating 36	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_DK_R36	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	DK	Rating 36	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_EE_R36	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	EE	Rating 36	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_ES_R36	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	ES	Rating 36	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_FI_R36	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	FI	Rating 36	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_FR_R36	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	FR	Rating 36	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_GB_R36	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	GB	Rating 36	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_GR_R36	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	GR	Rating 36	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_HK_R36	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	HK	Rating 36	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_HR_R36	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	HR	Rating 36	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
CORP_ALL_0086_CR_SLSC_HU_R36	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	HU	Rating 36	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_IE_R36	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	IE	Rating 36	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_IL_R36	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	IL	Rating 36	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_IT_R36	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	IT	Rating 36	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_JP_R36	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	JP	Rating 36	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_KR_R36	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	KR	Rating 36	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_LT_R36	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	LT	Rating 36	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_LU_R36	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	LU	Rating 36	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_LV_R36	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	LV	Rating 36	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_MT_R36	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	MT	Rating 36	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_NL_R36	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	NL	Rating 36	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_NO_R36	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	NO	Rating 36	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_PL_R36	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	PL	Rating 36	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_PT_R36	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	PT	Rating 36	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_RO_R36	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	RO	Rating 36	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_RU_R36	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	RU	Rating 36	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_SE_R36	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	SE	Rating 36	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_SG_R36	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	SG	Rating 36	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_SI_R36	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	SI	Rating 36	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_SK_R36	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	SK	Rating 36	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_TR_R36	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	TR	Rating 36	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_US_R36	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	US	Rating 36	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
CORP_ALL_0086_CR_SLSC_x2_R36	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	Other countries	Rating 36	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_x0_R37	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	Not applicable	Rating 37	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_AT_R37	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	AT	Rating 37	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_AU_R37	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	AU	Rating 37	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_BE_R37	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	BE	Rating 37	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_BG_R37	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	BG	Rating 37	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_BR_R37	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	BR	Rating 37	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_CA_R37	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	CA	Rating 37	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_CH_R37	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	CH	Rating 37	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_CN_R37	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	CN	Rating 37	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_CY_R37	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	CY	Rating 37	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_CZ_R37	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	CZ	Rating 37	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_DE_R37	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	DE	Rating 37	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_DK_R37	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	DK	Rating 37	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_EE_R37	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	EE	Rating 37	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_ES_R37	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	ES	Rating 37	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_FI_R37	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	FI	Rating 37	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_FR_R37	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	FR	Rating 37	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_GB_R37	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	GB	Rating 37	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_GR_R37	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	GR	Rating 37	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_HK_R37	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	HK	Rating 37	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_HR_R37	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	HR	Rating 37	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
CORP_ALL_0086_CR_SLSC_HU_R37	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	HU	Rating 37	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_IE_R37	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	IE	Rating 37	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_IL_R37	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	IL	Rating 37	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_IT_R37	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	IT	Rating 37	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_JP_R37	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	JP	Rating 37	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_KR_R37	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	KR	Rating 37	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_LT_R37	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	LT	Rating 37	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_LU_R37	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	LU	Rating 37	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_LV_R37	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	LV	Rating 37	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_MT_R37	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	MT	Rating 37	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_NL_R37	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	NL	Rating 37	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_NO_R37	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	NO	Rating 37	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_PL_R37	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	PL	Rating 37	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_PT_R37	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	PT	Rating 37	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_RO_R37	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	RO	Rating 37	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_RU_R37	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	RU	Rating 37	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_SE_R37	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	SE	Rating 37	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_SG_R37	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	SG	Rating 37	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_SI_R37	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	SI	Rating 37	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_SK_R37	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	SK	Rating 37	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_TR_R37	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	TR	Rating 37	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_US_R37	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	US	Rating 37	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
CORP_ALL_0086_CR_SLSC_x2_R37	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	Other countries	Rating 37	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_x0_R38	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	Not applicable	Rating 38	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_AT_R38	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	AT	Rating 38	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_AU_R38	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	AU	Rating 38	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_BE_R38	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	BE	Rating 38	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_BG_R38	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	BG	Rating 38	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_BR_R38	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	BR	Rating 38	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_CA_R38	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	CA	Rating 38	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_CH_R38	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	CH	Rating 38	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_CN_R38	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	CN	Rating 38	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_CY_R38	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	CY	Rating 38	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_CZ_R38	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	CZ	Rating 38	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_DE_R38	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	DE	Rating 38	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_DK_R38	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	DK	Rating 38	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_EE_R38	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	EE	Rating 38	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_ES_R38	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	ES	Rating 38	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_FI_R38	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	FI	Rating 38	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_FR_R38	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	FR	Rating 38	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_GB_R38	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	GB	Rating 38	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_GR_R38	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	GR	Rating 38	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_HK_R38	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	HK	Rating 38	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_HR_R38	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	HR	Rating 38	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
CORP_ALL_0086_CR_SLSC_HU_R38	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	HU	Rating 38	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_IE_R38	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	IE	Rating 38	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_IL_R38	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	IL	Rating 38	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_IT_R38	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	IT	Rating 38	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_JP_R38	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	JP	Rating 38	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_KR_R38	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	KR	Rating 38	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_LT_R38	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	LT	Rating 38	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_LU_R38	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	LU	Rating 38	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_LV_R38	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	LV	Rating 38	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_MT_R38	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	MT	Rating 38	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_NL_R38	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	NL	Rating 38	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_NO_R38	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	NO	Rating 38	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_PL_R38	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	PL	Rating 38	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_PT_R38	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	PT	Rating 38	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_RO_R38	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	RO	Rating 38	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_RU_R38	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	RU	Rating 38	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_SE_R38	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	SE	Rating 38	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_SG_R38	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	SG	Rating 38	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_SI_R38	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	SI	Rating 38	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_SK_R38	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	SK	Rating 38	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_TR_R38	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	TR	Rating 38	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_US_R38	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	US	Rating 38	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
CORP_ALL_0086_CR_SLSC_x2_R38	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	Other countries	Rating 38	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_x0_R39	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	Not applicable	Rating 39	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_AT_R39	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	AT	Rating 39	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_AU_R39	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	AU	Rating 39	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_BE_R39	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	BE	Rating 39	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_BG_R39	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	BG	Rating 39	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_BR_R39	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	BR	Rating 39	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_CA_R39	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	CA	Rating 39	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_CH_R39	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	CH	Rating 39	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_CN_R39	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	CN	Rating 39	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_CY_R39	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	CY	Rating 39	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_CZ_R39	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	CZ	Rating 39	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_DE_R39	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	DE	Rating 39	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_DK_R39	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	DK	Rating 39	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_EE_R39	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	EE	Rating 39	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_ES_R39	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	ES	Rating 39	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_FI_R39	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	FI	Rating 39	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_FR_R39	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	FR	Rating 39	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_GB_R39	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	GB	Rating 39	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_GR_R39	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	GR	Rating 39	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_HK_R39	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	HK	Rating 39	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_HR_R39	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	HR	Rating 39	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
CORP_ALL_0086_CR_SLSC_HU_R39	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	HU	Rating 39	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_IE_R39	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	IE	Rating 39	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_IL_R39	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	IL	Rating 39	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_IT_R39	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	IT	Rating 39	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_JP_R39	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	JP	Rating 39	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_KR_R39	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	KR	Rating 39	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_LT_R39	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	LT	Rating 39	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_LU_R39	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	LU	Rating 39	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_LV_R39	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	LV	Rating 39	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_MT_R39	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	MT	Rating 39	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_NL_R39	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	NL	Rating 39	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_NO_R39	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	NO	Rating 39	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_PL_R39	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	PL	Rating 39	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_PT_R39	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	PT	Rating 39	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_RO_R39	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	RO	Rating 39	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_RU_R39	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	RU	Rating 39	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_SE_R39	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	SE	Rating 39	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_SG_R39	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	SG	Rating 39	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_SI_R39	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	SI	Rating 39	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_SK_R39	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	SK	Rating 39	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_TR_R39	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	TR	Rating 39	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_US_R39	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	US	Rating 39	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
CORP_ALL_0086_CR_SLSC_x2_R39	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	Other countries	Rating 39	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_x0_R40	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	Not applicable	Rating 40	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_AT_R40	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	AT	Rating 40	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_AU_R40	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	AU	Rating 40	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_BE_R40	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	BE	Rating 40	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_BG_R40	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	BG	Rating 40	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_BR_R40	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	BR	Rating 40	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_CA_R40	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	CA	Rating 40	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_CH_R40	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	CH	Rating 40	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_CN_R40	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	CN	Rating 40	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_CY_R40	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	CY	Rating 40	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_CZ_R40	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	CZ	Rating 40	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_DE_R40	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	DE	Rating 40	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_DK_R40	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	DK	Rating 40	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_EE_R40	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	EE	Rating 40	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_ES_R40	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	ES	Rating 40	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_FI_R40	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	FI	Rating 40	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_FR_R40	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	FR	Rating 40	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_GB_R40	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	GB	Rating 40	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_GR_R40	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	GR	Rating 40	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_HK_R40	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	HK	Rating 40	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_HR_R40	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	HR	Rating 40	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
CORP_ALL_0086_CR_SLSC_HU_R40	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	HU	Rating 40	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_IE_R40	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	IE	Rating 40	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_IL_R40	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	IL	Rating 40	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_IT_R40	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	IT	Rating 40	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_JP_R40	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	JP	Rating 40	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_KR_R40	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	KR	Rating 40	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_LT_R40	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	LT	Rating 40	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_LU_R40	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	LU	Rating 40	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_LV_R40	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	LV	Rating 40	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_MT_R40	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	MT	Rating 40	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_NL_R40	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	NL	Rating 40	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_NO_R40	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	NO	Rating 40	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_PL_R40	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	PL	Rating 40	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_PT_R40	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	PT	Rating 40	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_RO_R40	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	RO	Rating 40	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_RU_R40	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	RU	Rating 40	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_SE_R40	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	SE	Rating 40	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_SG_R40	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	SG	Rating 40	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_SI_R40	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	SI	Rating 40	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_SK_R40	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	SK	Rating 40	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_TR_R40	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	TR	Rating 40	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_US_R40	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	US	Rating 40	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
CORP_ALL_0086_CR_SLSC_x2_R40	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	Other countries	Rating 40	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_x0_R41	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	Not applicable	Rating 41	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_AT_R41	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	AT	Rating 41	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_AU_R41	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	AU	Rating 41	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_BE_R41	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	BE	Rating 41	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_BG_R41	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	BG	Rating 41	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_BR_R41	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	BR	Rating 41	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_CA_R41	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	CA	Rating 41	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_CH_R41	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	CH	Rating 41	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_CN_R41	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	CN	Rating 41	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_CY_R41	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	CY	Rating 41	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_CZ_R41	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	CZ	Rating 41	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_DE_R41	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	DE	Rating 41	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_DK_R41	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	DK	Rating 41	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_EE_R41	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	EE	Rating 41	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_ES_R41	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	ES	Rating 41	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_FI_R41	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	FI	Rating 41	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_FR_R41	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	FR	Rating 41	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_GB_R41	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	GB	Rating 41	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_GR_R41	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	GR	Rating 41	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_HK_R41	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	HK	Rating 41	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_HR_R41	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	HR	Rating 41	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
CORP_ALL_0086_CR_SLSC_HU_R41	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	HU	Rating 41	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_IE_R41	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	IE	Rating 41	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_IL_R41	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	IL	Rating 41	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_IT_R41	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	IT	Rating 41	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_JP_R41	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	JP	Rating 41	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_KR_R41	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	KR	Rating 41	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_LT_R41	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	LT	Rating 41	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_LU_R41	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	LU	Rating 41	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_LV_R41	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	LV	Rating 41	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_MT_R41	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	MT	Rating 41	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_NL_R41	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	NL	Rating 41	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_NO_R41	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	NO	Rating 41	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_PL_R41	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	PL	Rating 41	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_PT_R41	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	PT	Rating 41	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_RO_R41	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	RO	Rating 41	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_RU_R41	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	RU	Rating 41	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_SE_R41	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	SE	Rating 41	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_SG_R41	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	SG	Rating 41	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_SI_R41	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	SI	Rating 41	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_SK_R41	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	SK	Rating 41	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_TR_R41	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	TR	Rating 41	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_US_R41	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	US	Rating 41	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
CORP_ALL_0086_CR_SLSC_x2_R41	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	Other countries	Rating 41	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_x0_R42	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	Not applicable	Rating 42	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_AT_R42	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	AT	Rating 42	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_AU_R42	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	AU	Rating 42	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_BE_R42	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	BE	Rating 42	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_BG_R42	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	BG	Rating 42	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_BR_R42	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	BR	Rating 42	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_CA_R42	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	CA	Rating 42	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_CH_R42	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	CH	Rating 42	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_CN_R42	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	CN	Rating 42	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_CY_R42	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	CY	Rating 42	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_CZ_R42	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	CZ	Rating 42	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_DE_R42	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	DE	Rating 42	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_DK_R42	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	DK	Rating 42	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_EE_R42	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	EE	Rating 42	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_ES_R42	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	ES	Rating 42	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_FI_R42	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	FI	Rating 42	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_FR_R42	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	FR	Rating 42	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_GB_R42	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	GB	Rating 42	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_GR_R42	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	GR	Rating 42	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_HK_R42	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	HK	Rating 42	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_HR_R42	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	HR	Rating 42	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
CORP_ALL_0086_CR_SLSC_HU_R42	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	HU	Rating 42	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_IE_R42	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	IE	Rating 42	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_IL_R42	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	IL	Rating 42	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_IT_R42	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	IT	Rating 42	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_JP_R42	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	JP	Rating 42	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_KR_R42	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	KR	Rating 42	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_LT_R42	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	LT	Rating 42	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_LU_R42	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	LU	Rating 42	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_LV_R42	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	LV	Rating 42	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_MT_R42	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	MT	Rating 42	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_NL_R42	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	NL	Rating 42	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_NO_R42	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	NO	Rating 42	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_PL_R42	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	PL	Rating 42	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_PT_R42	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	PT	Rating 42	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_RO_R42	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	RO	Rating 42	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_RU_R42	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	RU	Rating 42	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_SE_R42	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	SE	Rating 42	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_SG_R42	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	SG	Rating 42	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_SI_R42	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	SI	Rating 42	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_SK_R42	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	SK	Rating 42	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_TR_R42	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	TR	Rating 42	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_US_R42	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	US	Rating 42	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
CORP_ALL_0086_CR_SLSC_x2_R42	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	Other countries	Rating 42	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_x0_R43	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	Not applicable	Rating 43	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_AT_R43	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	AT	Rating 43	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_AU_R43	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	AU	Rating 43	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_BE_R43	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	BE	Rating 43	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_BG_R43	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	BG	Rating 43	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_BR_R43	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	BR	Rating 43	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_CA_R43	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	CA	Rating 43	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_CH_R43	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	CH	Rating 43	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_CN_R43	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	CN	Rating 43	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_CY_R43	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	CY	Rating 43	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_CZ_R43	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	CZ	Rating 43	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_DE_R43	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	DE	Rating 43	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_DK_R43	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	DK	Rating 43	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_EE_R43	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	EE	Rating 43	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_ES_R43	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	ES	Rating 43	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_FI_R43	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	FI	Rating 43	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_FR_R43	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	FR	Rating 43	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_GB_R43	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	GB	Rating 43	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_GR_R43	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	GR	Rating 43	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_HK_R43	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	HK	Rating 43	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_HR_R43	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	HR	Rating 43	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
CORP_ALL_0086_CR_SLSC_HU_R43	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	HU	Rating 43	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_IE_R43	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	IE	Rating 43	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_IL_R43	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	IL	Rating 43	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_IT_R43	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	IT	Rating 43	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_JP_R43	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	JP	Rating 43	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_KR_R43	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	KR	Rating 43	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_LT_R43	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	LT	Rating 43	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_LU_R43	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	LU	Rating 43	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_LV_R43	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	LV	Rating 43	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_MT_R43	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	MT	Rating 43	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_NL_R43	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	NL	Rating 43	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_NO_R43	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	NO	Rating 43	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_PL_R43	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	PL	Rating 43	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_PT_R43	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	PT	Rating 43	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_RO_R43	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	RO	Rating 43	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_RU_R43	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	RU	Rating 43	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_SE_R43	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	SE	Rating 43	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_SG_R43	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	SG	Rating 43	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_SI_R43	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	SI	Rating 43	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_SK_R43	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	SK	Rating 43	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_TR_R43	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	TR	Rating 43	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_US_R43	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	US	Rating 43	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
CORP_ALL_0086_CR_SLSC_x2_R43	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	Other countries	Rating 43	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_x0_R44	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	Not applicable	Rating 44	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_AT_R44	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	AT	Rating 44	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_AU_R44	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	AU	Rating 44	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_BE_R44	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	BE	Rating 44	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_BG_R44	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	BG	Rating 44	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_BR_R44	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	BR	Rating 44	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_CA_R44	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	CA	Rating 44	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_CH_R44	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	CH	Rating 44	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_CN_R44	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	CN	Rating 44	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_CY_R44	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	CY	Rating 44	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_CZ_R44	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	CZ	Rating 44	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_DE_R44	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	DE	Rating 44	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_DK_R44	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	DK	Rating 44	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_EE_R44	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	EE	Rating 44	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_ES_R44	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	ES	Rating 44	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_FI_R44	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	FI	Rating 44	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_FR_R44	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	FR	Rating 44	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_GB_R44	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	GB	Rating 44	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_GR_R44	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	GR	Rating 44	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_HK_R44	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	HK	Rating 44	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_HR_R44	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	HR	Rating 44	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
CORP_ALL_0086_CR_SLSC_HU_R44	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	HU	Rating 44	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_IE_R44	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	IE	Rating 44	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_IL_R44	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	IL	Rating 44	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_IT_R44	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	IT	Rating 44	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_JP_R44	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	JP	Rating 44	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_KR_R44	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	KR	Rating 44	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_LT_R44	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	LT	Rating 44	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_LU_R44	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	LU	Rating 44	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_LV_R44	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	LV	Rating 44	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_MT_R44	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	MT	Rating 44	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_NL_R44	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	NL	Rating 44	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_NO_R44	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	NO	Rating 44	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_PL_R44	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	PL	Rating 44	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_PT_R44	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	PT	Rating 44	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_RO_R44	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	RO	Rating 44	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_RU_R44	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	RU	Rating 44	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_SE_R44	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	SE	Rating 44	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_SG_R44	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	SG	Rating 44	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_SI_R44	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	SI	Rating 44	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_SK_R44	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	SK	Rating 44	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_TR_R44	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	TR	Rating 44	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_US_R44	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	US	Rating 44	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
CORP_ALL_0086_CR_SLSC_x2_R44	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	Other countries	Rating 44	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_x0_R45	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	Not applicable	Rating 45	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_AT_R45	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	AT	Rating 45	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_AU_R45	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	AU	Rating 45	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_BE_R45	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	BE	Rating 45	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_BG_R45	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	BG	Rating 45	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_BR_R45	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	BR	Rating 45	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_CA_R45	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	CA	Rating 45	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_CH_R45	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	CH	Rating 45	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_CN_R45	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	CN	Rating 45	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_CY_R45	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	CY	Rating 45	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_CZ_R45	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	CZ	Rating 45	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_DE_R45	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	DE	Rating 45	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_DK_R45	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	DK	Rating 45	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_EE_R45	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	EE	Rating 45	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_ES_R45	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	ES	Rating 45	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_FI_R45	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	FI	Rating 45	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_FR_R45	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	FR	Rating 45	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_GB_R45	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	GB	Rating 45	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_GR_R45	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	GR	Rating 45	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_HK_R45	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	HK	Rating 45	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_HR_R45	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	HR	Rating 45	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
CORP_ALL_0086_CR_SLSC_HU_R45	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	HU	Rating 45	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_IE_R45	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	IE	Rating 45	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_IL_R45	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	IL	Rating 45	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_IT_R45	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	IT	Rating 45	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_JP_R45	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	JP	Rating 45	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_KR_R45	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	KR	Rating 45	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_LT_R45	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	LT	Rating 45	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_LU_R45	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	LU	Rating 45	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_LV_R45	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	LV	Rating 45	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_MT_R45	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	MT	Rating 45	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_NL_R45	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	NL	Rating 45	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_NO_R45	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	NO	Rating 45	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_PL_R45	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	PL	Rating 45	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_PT_R45	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	PT	Rating 45	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_RO_R45	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	RO	Rating 45	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_RU_R45	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	RU	Rating 45	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_SE_R45	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	SE	Rating 45	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_SG_R45	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	SG	Rating 45	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_SI_R45	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	SI	Rating 45	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_SK_R45	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	SK	Rating 45	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_TR_R45	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	TR	Rating 45	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_US_R45	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	US	Rating 45	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
CORP_ALL_0086_CR_SLSC_x2_R45	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	Other countries	Rating 45	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_x0_R46	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	Not applicable	Rating 46	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_AT_R46	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	AT	Rating 46	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_AU_R46	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	AU	Rating 46	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_BE_R46	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	BE	Rating 46	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_BG_R46	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	BG	Rating 46	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_BR_R46	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	BR	Rating 46	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_CA_R46	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	CA	Rating 46	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_CH_R46	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	CH	Rating 46	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_CN_R46	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	CN	Rating 46	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_CY_R46	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	CY	Rating 46	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_CZ_R46	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	CZ	Rating 46	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_DE_R46	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	DE	Rating 46	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_DK_R46	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	DK	Rating 46	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_EE_R46	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	EE	Rating 46	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_ES_R46	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	ES	Rating 46	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_FI_R46	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	FI	Rating 46	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_FR_R46	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	FR	Rating 46	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_GB_R46	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	GB	Rating 46	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_GR_R46	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	GR	Rating 46	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_HK_R46	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	HK	Rating 46	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_HR_R46	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	HR	Rating 46	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
CORP_ALL_0086_CR_SLSC_HU_R46	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	HU	Rating 46	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_IE_R46	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	IE	Rating 46	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_IL_R46	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	IL	Rating 46	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_IT_R46	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	IT	Rating 46	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_JP_R46	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	JP	Rating 46	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_KR_R46	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	KR	Rating 46	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_LT_R46	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	LT	Rating 46	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_LU_R46	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	LU	Rating 46	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_LV_R46	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	LV	Rating 46	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_MT_R46	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	MT	Rating 46	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_NL_R46	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	NL	Rating 46	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_NO_R46	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	NO	Rating 46	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_PL_R46	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	PL	Rating 46	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_PT_R46	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	PT	Rating 46	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_RO_R46	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	RO	Rating 46	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_RU_R46	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	RU	Rating 46	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_SE_R46	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	SE	Rating 46	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_SG_R46	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	SG	Rating 46	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_SI_R46	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	SI	Rating 46	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_SK_R46	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	SK	Rating 46	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_TR_R46	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	TR	Rating 46	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_US_R46	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	US	Rating 46	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
CORP_ALL_0086_CR_SLSC_x2_R46	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	Other countries	Rating 46	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_x0_R47	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	Not applicable	Rating 47	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_AT_R47	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	AT	Rating 47	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_AU_R47	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	AU	Rating 47	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_BE_R47	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	BE	Rating 47	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_BG_R47	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	BG	Rating 47	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_BR_R47	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	BR	Rating 47	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_CA_R47	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	CA	Rating 47	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_CH_R47	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	CH	Rating 47	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_CN_R47	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	CN	Rating 47	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_CY_R47	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	CY	Rating 47	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_CZ_R47	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	CZ	Rating 47	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_DE_R47	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	DE	Rating 47	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_DK_R47	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	DK	Rating 47	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_EE_R47	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	EE	Rating 47	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_ES_R47	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	ES	Rating 47	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_FI_R47	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	FI	Rating 47	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_FR_R47	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	FR	Rating 47	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_GB_R47	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	GB	Rating 47	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_GR_R47	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	GR	Rating 47	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_HK_R47	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	HK	Rating 47	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_HR_R47	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	HR	Rating 47	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
CORP_ALL_0086_CR_SLSC_HU_R47	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	HU	Rating 47	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_IE_R47	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	IE	Rating 47	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_IL_R47	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	IL	Rating 47	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_IT_R47	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	IT	Rating 47	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_JP_R47	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	JP	Rating 47	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_KR_R47	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	KR	Rating 47	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_LT_R47	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	LT	Rating 47	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_LU_R47	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	LU	Rating 47	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_LV_R47	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	LV	Rating 47	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_MT_R47	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	MT	Rating 47	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_NL_R47	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	NL	Rating 47	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_NO_R47	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	NO	Rating 47	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_PL_R47	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	PL	Rating 47	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_PT_R47	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	PT	Rating 47	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_RO_R47	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	RO	Rating 47	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_RU_R47	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	RU	Rating 47	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_SE_R47	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	SE	Rating 47	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_SG_R47	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	SG	Rating 47	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_SI_R47	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	SI	Rating 47	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_SK_R47	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	SK	Rating 47	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_TR_R47	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	TR	Rating 47	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_US_R47	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	US	Rating 47	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
CORP_ALL_0086_CR_SLSC_x2_R47	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	Other countries	Rating 47	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_x0_R48	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	Not applicable	Rating 48	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_AT_R48	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	AT	Rating 48	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_AU_R48	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	AU	Rating 48	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_BE_R48	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	BE	Rating 48	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_BG_R48	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	BG	Rating 48	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_BR_R48	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	BR	Rating 48	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_CA_R48	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	CA	Rating 48	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_CH_R48	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	CH	Rating 48	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_CN_R48	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	CN	Rating 48	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_CY_R48	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	CY	Rating 48	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_CZ_R48	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	CZ	Rating 48	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_DE_R48	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	DE	Rating 48	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_DK_R48	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	DK	Rating 48	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_EE_R48	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	EE	Rating 48	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_ES_R48	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	ES	Rating 48	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_FI_R48	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	FI	Rating 48	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_FR_R48	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	FR	Rating 48	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_GB_R48	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	GB	Rating 48	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_GR_R48	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	GR	Rating 48	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_HK_R48	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	HK	Rating 48	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_HR_R48	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	HR	Rating 48	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
CORP_ALL_0086_CR_SLSC_HU_R48	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	HU	Rating 48	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_IE_R48	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	IE	Rating 48	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_IL_R48	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	IL	Rating 48	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_IT_R48	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	IT	Rating 48	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_JP_R48	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	JP	Rating 48	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_KR_R48	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	KR	Rating 48	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_LT_R48	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	LT	Rating 48	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_LU_R48	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	LU	Rating 48	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_LV_R48	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	LV	Rating 48	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_MT_R48	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	MT	Rating 48	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_NL_R48	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	NL	Rating 48	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_NO_R48	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	NO	Rating 48	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_PL_R48	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	PL	Rating 48	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_PT_R48	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	PT	Rating 48	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_RO_R48	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	RO	Rating 48	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_RU_R48	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	RU	Rating 48	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_SE_R48	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	SE	Rating 48	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_SG_R48	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	SG	Rating 48	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_SI_R48	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	SI	Rating 48	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_SK_R48	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	SK	Rating 48	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_TR_R48	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	TR	Rating 48	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_US_R48	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	US	Rating 48	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
CORP_ALL_0086_CR_SLSC_x2_R48	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	Other countries	Rating 48	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_x0_R49	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	Not applicable	Rating 49	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_AT_R49	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	AT	Rating 49	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_AU_R49	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	AU	Rating 49	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_BE_R49	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	BE	Rating 49	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_BG_R49	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	BG	Rating 49	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_BR_R49	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	BR	Rating 49	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_CA_R49	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	CA	Rating 49	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_CH_R49	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	CH	Rating 49	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_CN_R49	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	CN	Rating 49	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_CY_R49	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	CY	Rating 49	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_CZ_R49	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	CZ	Rating 49	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_DE_R49	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	DE	Rating 49	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_DK_R49	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	DK	Rating 49	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_EE_R49	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	EE	Rating 49	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_ES_R49	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	ES	Rating 49	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_FI_R49	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	FI	Rating 49	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_FR_R49	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	FR	Rating 49	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_GB_R49	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	GB	Rating 49	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_GR_R49	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	GR	Rating 49	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_HK_R49	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	HK	Rating 49	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_HR_R49	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	HR	Rating 49	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
CORP_ALL_0086_CR_SLSC_HU_R49	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	HU	Rating 49	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_IE_R49	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	IE	Rating 49	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_IL_R49	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	IL	Rating 49	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_IT_R49	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	IT	Rating 49	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_JP_R49	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	JP	Rating 49	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_KR_R49	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	KR	Rating 49	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_LT_R49	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	LT	Rating 49	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_LU_R49	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	LU	Rating 49	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_LV_R49	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	LV	Rating 49	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_MT_R49	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	MT	Rating 49	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_NL_R49	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	NL	Rating 49	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_NO_R49	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	NO	Rating 49	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_PL_R49	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	PL	Rating 49	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_PT_R49	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	PT	Rating 49	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_RO_R49	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	RO	Rating 49	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_RU_R49	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	RU	Rating 49	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_SE_R49	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	SE	Rating 49	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_SG_R49	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	SG	Rating 49	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_SI_R49	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	SI	Rating 49	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_SK_R49	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	SK	Rating 49	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_TR_R49	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	TR	Rating 49	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_US_R49	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	US	Rating 49	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
CORP_ALL_0086_CR_SLSC_x2_R49	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	Other countries	Rating 49	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_x0_R50	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	Not applicable	Rating 50	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_AT_R50	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	AT	Rating 50	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_AU_R50	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	AU	Rating 50	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_BE_R50	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	BE	Rating 50	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_BG_R50	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	BG	Rating 50	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_BR_R50	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	BR	Rating 50	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_CA_R50	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	CA	Rating 50	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_CH_R50	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	CH	Rating 50	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_CN_R50	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	CN	Rating 50	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_CY_R50	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	CY	Rating 50	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_CZ_R50	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	CZ	Rating 50	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_DE_R50	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	DE	Rating 50	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_DK_R50	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	DK	Rating 50	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_EE_R50	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	EE	Rating 50	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_ES_R50	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	ES	Rating 50	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_FI_R50	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	FI	Rating 50	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_FR_R50	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	FR	Rating 50	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_GB_R50	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	GB	Rating 50	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_GR_R50	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	GR	Rating 50	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_HK_R50	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	HK	Rating 50	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_HR_R50	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	HR	Rating 50	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
CORP_ALL_0086_CR_SLSC_HU_R50	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	HU	Rating 50	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_IE_R50	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	IE	Rating 50	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_IL_R50	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	IL	Rating 50	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_IT_R50	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	IT	Rating 50	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_JP_R50	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	JP	Rating 50	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_KR_R50	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	KR	Rating 50	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_LT_R50	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	LT	Rating 50	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_LU_R50	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	LU	Rating 50	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_LV_R50	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	LV	Rating 50	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_MT_R50	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	MT	Rating 50	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_NL_R50	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	NL	Rating 50	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_NO_R50	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	NO	Rating 50	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_PL_R50	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	PL	Rating 50	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_PT_R50	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	PT	Rating 50	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_RO_R50	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	RO	Rating 50	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_RU_R50	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	RU	Rating 50	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_SE_R50	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	SE	Rating 50	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_SG_R50	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	SG	Rating 50	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_SI_R50	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	SI	Rating 50	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_SK_R50	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	SK	Rating 50	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_TR_R50	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	TR	Rating 50	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_US_R50	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	US	Rating 50	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
CORP_ALL_0086_CR_SLSC_x2_R50	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	Other countries	Rating 50	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_x0_R51	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	Not applicable	Rating 51	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_AT_R51	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	AT	Rating 51	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_AU_R51	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	AU	Rating 51	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_BE_R51	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	BE	Rating 51	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_BG_R51	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	BG	Rating 51	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_BR_R51	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	BR	Rating 51	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_CA_R51	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	CA	Rating 51	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_CH_R51	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	CH	Rating 51	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_CN_R51	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	CN	Rating 51	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_CY_R51	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	CY	Rating 51	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_CZ_R51	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	CZ	Rating 51	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_DE_R51	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	DE	Rating 51	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_DK_R51	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	DK	Rating 51	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_EE_R51	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	EE	Rating 51	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_ES_R51	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	ES	Rating 51	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_FI_R51	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	FI	Rating 51	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_FR_R51	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	FR	Rating 51	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_GB_R51	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	GB	Rating 51	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_GR_R51	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	GR	Rating 51	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_HK_R51	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	HK	Rating 51	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_HR_R51	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	HR	Rating 51	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
CORP_ALL_0086_CR_SLSC_HU_R51	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	HU	Rating 51	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_IE_R51	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	IE	Rating 51	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_IL_R51	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	IL	Rating 51	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_IT_R51	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	IT	Rating 51	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_JP_R51	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	JP	Rating 51	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_KR_R51	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	KR	Rating 51	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_LT_R51	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	LT	Rating 51	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_LU_R51	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	LU	Rating 51	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_LV_R51	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	LV	Rating 51	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_MT_R51	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	MT	Rating 51	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_NL_R51	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	NL	Rating 51	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_NO_R51	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	NO	Rating 51	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_PL_R51	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	PL	Rating 51	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_PT_R51	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	PT	Rating 51	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_RO_R51	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	RO	Rating 51	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_RU_R51	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	RU	Rating 51	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_SE_R51	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	SE	Rating 51	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_SG_R51	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	SG	Rating 51	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_SI_R51	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	SI	Rating 51	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_SK_R51	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	SK	Rating 51	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_TR_R51	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	TR	Rating 51	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_US_R51	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	US	Rating 51	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
CORP_ALL_0086_CR_SLSC_x2_R51	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	Other countries	Rating 51	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_x0_R52	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	Not applicable	Rating 52	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_AT_R52	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	AT	Rating 52	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_AU_R52	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	AU	Rating 52	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_BE_R52	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	BE	Rating 52	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_BG_R52	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	BG	Rating 52	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_BR_R52	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	BR	Rating 52	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_CA_R52	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	CA	Rating 52	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_CH_R52	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	CH	Rating 52	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_CN_R52	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	CN	Rating 52	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_CY_R52	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	CY	Rating 52	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_CZ_R52	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	CZ	Rating 52	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_DE_R52	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	DE	Rating 52	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_DK_R52	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	DK	Rating 52	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_EE_R52	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	EE	Rating 52	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_ES_R52	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	ES	Rating 52	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_FI_R52	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	FI	Rating 52	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_FR_R52	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	FR	Rating 52	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_GB_R52	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	GB	Rating 52	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_GR_R52	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	GR	Rating 52	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_HK_R52	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	HK	Rating 52	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_HR_R52	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	HR	Rating 52	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
CORP_ALL_0086_CR_SLSC_HU_R52	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	HU	Rating 52	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_IE_R52	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	IE	Rating 52	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_IL_R52	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	IL	Rating 52	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_IT_R52	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	IT	Rating 52	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_JP_R52	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	JP	Rating 52	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_KR_R52	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	KR	Rating 52	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_LT_R52	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	LT	Rating 52	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_LU_R52	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	LU	Rating 52	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_LV_R52	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	LV	Rating 52	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_MT_R52	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	MT	Rating 52	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_NL_R52	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	NL	Rating 52	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_NO_R52	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	NO	Rating 52	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_PL_R52	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	PL	Rating 52	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_PT_R52	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	PT	Rating 52	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_RO_R52	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	RO	Rating 52	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_RU_R52	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	RU	Rating 52	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_SE_R52	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	SE	Rating 52	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_SG_R52	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	SG	Rating 52	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_SI_R52	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	SI	Rating 52	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_SK_R52	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	SK	Rating 52	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_TR_R52	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	TR	Rating 52	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_US_R52	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	US	Rating 52	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
CORP_ALL_0086_CR_SLSC_x2_R52	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	Other countries	Rating 52	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_x0_R53	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	Not applicable	Rating 53	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_AT_R53	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	AT	Rating 53	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_AU_R53	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	AU	Rating 53	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_BE_R53	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	BE	Rating 53	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_BG_R53	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	BG	Rating 53	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_BR_R53	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	BR	Rating 53	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_CA_R53	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	CA	Rating 53	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_CH_R53	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	CH	Rating 53	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_CN_R53	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	CN	Rating 53	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_CY_R53	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	CY	Rating 53	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_CZ_R53	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	CZ	Rating 53	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_DE_R53	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	DE	Rating 53	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_DK_R53	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	DK	Rating 53	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_EE_R53	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	EE	Rating 53	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_ES_R53	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	ES	Rating 53	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_FI_R53	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	FI	Rating 53	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_FR_R53	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	FR	Rating 53	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_GB_R53	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	GB	Rating 53	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_GR_R53	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	GR	Rating 53	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_HK_R53	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	HK	Rating 53	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_HR_R53	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	HR	Rating 53	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
CORP_ALL_0086_CR_SLSC_HU_R53	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	HU	Rating 53	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_IE_R53	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	IE	Rating 53	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_IL_R53	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	IL	Rating 53	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_IT_R53	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	IT	Rating 53	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_JP_R53	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	JP	Rating 53	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_KR_R53	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	KR	Rating 53	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_LT_R53	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	LT	Rating 53	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_LU_R53	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	LU	Rating 53	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_LV_R53	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	LV	Rating 53	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_MT_R53	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	MT	Rating 53	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_NL_R53	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	NL	Rating 53	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_NO_R53	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	NO	Rating 53	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_PL_R53	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	PL	Rating 53	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_PT_R53	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	PT	Rating 53	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_RO_R53	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	RO	Rating 53	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_RU_R53	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	RU	Rating 53	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_SE_R53	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	SE	Rating 53	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_SG_R53	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	SG	Rating 53	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_SI_R53	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	SI	Rating 53	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_SK_R53	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	SK	Rating 53	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_TR_R53	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	TR	Rating 53	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_US_R53	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	US	Rating 53	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
CORP_ALL_0086_CR_SLSC_x2_R53	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	Other countries	Rating 53	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_x0_R54	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	Not applicable	Rating 54	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_AT_R54	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	AT	Rating 54	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_AU_R54	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	AU	Rating 54	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_BE_R54	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	BE	Rating 54	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_BG_R54	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	BG	Rating 54	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_BR_R54	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	BR	Rating 54	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_CA_R54	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	CA	Rating 54	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_CH_R54	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	CH	Rating 54	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_CN_R54	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	CN	Rating 54	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_CY_R54	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	CY	Rating 54	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_CZ_R54	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	CZ	Rating 54	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_DE_R54	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	DE	Rating 54	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_DK_R54	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	DK	Rating 54	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_EE_R54	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	EE	Rating 54	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_ES_R54	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	ES	Rating 54	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_FI_R54	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	FI	Rating 54	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_FR_R54	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	FR	Rating 54	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_GB_R54	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	GB	Rating 54	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_GR_R54	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	GR	Rating 54	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_HK_R54	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	HK	Rating 54	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_HR_R54	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	HR	Rating 54	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
CORP_ALL_0086_CR_SLSC_HU_R54	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	HU	Rating 54	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_IE_R54	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	IE	Rating 54	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_IL_R54	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	IL	Rating 54	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_IT_R54	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	IT	Rating 54	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_JP_R54	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	JP	Rating 54	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_KR_R54	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	KR	Rating 54	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_LT_R54	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	LT	Rating 54	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_LU_R54	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	LU	Rating 54	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_LV_R54	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	LV	Rating 54	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_MT_R54	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	MT	Rating 54	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_NL_R54	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	NL	Rating 54	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_NO_R54	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	NO	Rating 54	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_PL_R54	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	PL	Rating 54	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_PT_R54	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	PT	Rating 54	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_RO_R54	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	RO	Rating 54	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_RU_R54	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	RU	Rating 54	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_SE_R54	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	SE	Rating 54	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_SG_R54	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	SG	Rating 54	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_SI_R54	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	SI	Rating 54	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_SK_R54	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	SK	Rating 54	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_TR_R54	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	TR	Rating 54	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_US_R54	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	US	Rating 54	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
CORP_ALL_0086_CR_SLSC_x2_R54	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	Other countries	Rating 54	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_x0_R55	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	Not applicable	Rating 55	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_AT_R55	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	AT	Rating 55	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_AU_R55	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	AU	Rating 55	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_BE_R55	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	BE	Rating 55	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_BG_R55	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	BG	Rating 55	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_BR_R55	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	BR	Rating 55	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_CA_R55	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	CA	Rating 55	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_CH_R55	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	CH	Rating 55	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_CN_R55	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	CN	Rating 55	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_CY_R55	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	CY	Rating 55	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_CZ_R55	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	CZ	Rating 55	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_DE_R55	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	DE	Rating 55	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_DK_R55	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	DK	Rating 55	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_EE_R55	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	EE	Rating 55	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_ES_R55	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	ES	Rating 55	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_FI_R55	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	FI	Rating 55	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_FR_R55	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	FR	Rating 55	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_GB_R55	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	GB	Rating 55	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_GR_R55	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	GR	Rating 55	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_HK_R55	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	HK	Rating 55	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_HR_R55	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	HR	Rating 55	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
CORP_ALL_0086_CR_SLSC_HU_R55	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	HU	Rating 55	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_IE_R55	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	IE	Rating 55	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_IL_R55	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	IL	Rating 55	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_IT_R55	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	IT	Rating 55	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_JP_R55	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	JP	Rating 55	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_KR_R55	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	KR	Rating 55	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_LT_R55	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	LT	Rating 55	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_LU_R55	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	LU	Rating 55	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_LV_R55	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	LV	Rating 55	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_MT_R55	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	MT	Rating 55	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_NL_R55	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	NL	Rating 55	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_NO_R55	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	NO	Rating 55	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_PL_R55	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	PL	Rating 55	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_PT_R55	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	PT	Rating 55	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_RO_R55	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	RO	Rating 55	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_RU_R55	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	RU	Rating 55	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_SE_R55	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	SE	Rating 55	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_SG_R55	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	SG	Rating 55	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_SI_R55	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	SI	Rating 55	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_SK_R55	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	SK	Rating 55	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_TR_R55	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	TR	Rating 55	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_US_R55	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	US	Rating 55	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
CORP_ALL_0086_CR_SLSC_x2_R55	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	Other countries	Rating 55	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_x0_R56	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	Not applicable	Rating 56	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_AT_R56	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	AT	Rating 56	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_AU_R56	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	AU	Rating 56	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_BE_R56	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	BE	Rating 56	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_BG_R56	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	BG	Rating 56	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_BR_R56	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	BR	Rating 56	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_CA_R56	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	CA	Rating 56	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_CH_R56	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	CH	Rating 56	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_CN_R56	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	CN	Rating 56	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_CY_R56	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	CY	Rating 56	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_CZ_R56	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	CZ	Rating 56	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_DE_R56	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	DE	Rating 56	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_DK_R56	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	DK	Rating 56	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_EE_R56	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	EE	Rating 56	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_ES_R56	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	ES	Rating 56	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_FI_R56	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	FI	Rating 56	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_FR_R56	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	FR	Rating 56	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_GB_R56	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	GB	Rating 56	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_GR_R56	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	GR	Rating 56	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_HK_R56	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	HK	Rating 56	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_HR_R56	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	HR	Rating 56	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
CORP_ALL_0086_CR_SLSC_HU_R56	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	HU	Rating 56	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_IE_R56	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	IE	Rating 56	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_IL_R56	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	IL	Rating 56	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_IT_R56	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	IT	Rating 56	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_JP_R56	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	JP	Rating 56	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_KR_R56	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	KR	Rating 56	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_LT_R56	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	LT	Rating 56	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_LU_R56	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	LU	Rating 56	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_LV_R56	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	LV	Rating 56	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_MT_R56	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	MT	Rating 56	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_NL_R56	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	NL	Rating 56	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_NO_R56	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	NO	Rating 56	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_PL_R56	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	PL	Rating 56	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_PT_R56	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	PT	Rating 56	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_RO_R56	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	RO	Rating 56	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_RU_R56	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	RU	Rating 56	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_SE_R56	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	SE	Rating 56	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_SG_R56	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	SG	Rating 56	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_SI_R56	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	SI	Rating 56	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_SK_R56	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	SK	Rating 56	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_TR_R56	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	TR	Rating 56	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_US_R56	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	US	Rating 56	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
CORP_ALL_0086_CR_SLSC_x2_R56	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	Other countries	Rating 56	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_x0_R57	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	Not applicable	Rating 57	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_AT_R57	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	AT	Rating 57	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_AU_R57	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	AU	Rating 57	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_BE_R57	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	BE	Rating 57	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_BG_R57	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	BG	Rating 57	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_BR_R57	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	BR	Rating 57	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_CA_R57	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	CA	Rating 57	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_CH_R57	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	CH	Rating 57	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_CN_R57	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	CN	Rating 57	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_CY_R57	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	CY	Rating 57	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_CZ_R57	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	CZ	Rating 57	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_DE_R57	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	DE	Rating 57	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_DK_R57	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	DK	Rating 57	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_EE_R57	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	EE	Rating 57	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_ES_R57	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	ES	Rating 57	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_FI_R57	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	FI	Rating 57	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_FR_R57	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	FR	Rating 57	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_GB_R57	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	GB	Rating 57	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_GR_R57	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	GR	Rating 57	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_HK_R57	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	HK	Rating 57	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_HR_R57	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	HR	Rating 57	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
CORP_ALL_0086_CR_SLSC_HU_R57	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	HU	Rating 57	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_IE_R57	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	IE	Rating 57	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_IL_R57	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	IL	Rating 57	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_IT_R57	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	IT	Rating 57	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_JP_R57	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	JP	Rating 57	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_KR_R57	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	KR	Rating 57	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_LT_R57	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	LT	Rating 57	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_LU_R57	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	LU	Rating 57	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_LV_R57	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	LV	Rating 57	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_MT_R57	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	MT	Rating 57	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_NL_R57	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	NL	Rating 57	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_NO_R57	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	NO	Rating 57	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_PL_R57	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	PL	Rating 57	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_PT_R57	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	PT	Rating 57	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_RO_R57	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	RO	Rating 57	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_RU_R57	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	RU	Rating 57	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_SE_R57	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	SE	Rating 57	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_SG_R57	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	SG	Rating 57	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_SI_R57	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	SI	Rating 57	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_SK_R57	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	SK	Rating 57	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_TR_R57	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	TR	Rating 57	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_US_R57	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	US	Rating 57	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
CORP_ALL_0086_CR_SLSC_x2_R57	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	Other countries	Rating 57	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_x0_R58	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	Not applicable	Rating 58	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_AT_R58	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	AT	Rating 58	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_AU_R58	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	AU	Rating 58	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_BE_R58	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	BE	Rating 58	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_BG_R58	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	BG	Rating 58	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_BR_R58	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	BR	Rating 58	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_CA_R58	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	CA	Rating 58	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_CH_R58	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	CH	Rating 58	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_CN_R58	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	CN	Rating 58	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_CY_R58	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	CY	Rating 58	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_CZ_R58	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	CZ	Rating 58	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_DE_R58	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	DE	Rating 58	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_DK_R58	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	DK	Rating 58	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_EE_R58	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	EE	Rating 58	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_ES_R58	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	ES	Rating 58	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_FI_R58	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	FI	Rating 58	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_FR_R58	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	FR	Rating 58	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_GB_R58	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	GB	Rating 58	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_GR_R58	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	GR	Rating 58	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_HK_R58	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	HK	Rating 58	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_HR_R58	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	HR	Rating 58	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
CORP_ALL_0086_CR_SLSC_HU_R58	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	HU	Rating 58	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_IE_R58	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	IE	Rating 58	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_IL_R58	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	IL	Rating 58	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_IT_R58	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	IT	Rating 58	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_JP_R58	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	JP	Rating 58	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_KR_R58	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	KR	Rating 58	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_LT_R58	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	LT	Rating 58	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_LU_R58	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	LU	Rating 58	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_LV_R58	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	LV	Rating 58	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_MT_R58	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	MT	Rating 58	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_NL_R58	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	NL	Rating 58	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_NO_R58	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	NO	Rating 58	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_PL_R58	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	PL	Rating 58	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_PT_R58	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	PT	Rating 58	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_RO_R58	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	RO	Rating 58	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_RU_R58	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	RU	Rating 58	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_SE_R58	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	SE	Rating 58	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_SG_R58	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	SG	Rating 58	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_SI_R58	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	SI	Rating 58	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_SK_R58	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	SK	Rating 58	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_TR_R58	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	TR	Rating 58	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_US_R58	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	US	Rating 58	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
CORP_ALL_0086_CR_SLSC_x2_R58	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	Other countries	Rating 58	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_x0_R59	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	Not applicable	Rating 59	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_AT_R59	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	AT	Rating 59	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_AU_R59	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	AU	Rating 59	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_BE_R59	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	BE	Rating 59	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_BG_R59	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	BG	Rating 59	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_BR_R59	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	BR	Rating 59	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_CA_R59	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	CA	Rating 59	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_CH_R59	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	CH	Rating 59	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_CN_R59	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	CN	Rating 59	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_CY_R59	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	CY	Rating 59	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_CZ_R59	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	CZ	Rating 59	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_DE_R59	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	DE	Rating 59	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_DK_R59	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	DK	Rating 59	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_EE_R59	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	EE	Rating 59	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_ES_R59	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	ES	Rating 59	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_FI_R59	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	FI	Rating 59	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_FR_R59	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	FR	Rating 59	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_GB_R59	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	GB	Rating 59	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_GR_R59	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	GR	Rating 59	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_HK_R59	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	HK	Rating 59	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_HR_R59	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	HR	Rating 59	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
CORP_ALL_0086_CR_SLSC_HU_R59	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	HU	Rating 59	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_IE_R59	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	IE	Rating 59	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_IL_R59	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	IL	Rating 59	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_IT_R59	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	IT	Rating 59	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_JP_R59	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	JP	Rating 59	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_KR_R59	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	KR	Rating 59	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_LT_R59	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	LT	Rating 59	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_LU_R59	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	LU	Rating 59	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_LV_R59	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	LV	Rating 59	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_MT_R59	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	MT	Rating 59	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_NL_R59	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	NL	Rating 59	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_NO_R59	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	NO	Rating 59	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_PL_R59	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	PL	Rating 59	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_PT_R59	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	PT	Rating 59	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_RO_R59	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	RO	Rating 59	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_RU_R59	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	RU	Rating 59	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_SE_R59	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	SE	Rating 59	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_SG_R59	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	SG	Rating 59	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_SI_R59	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	SI	Rating 59	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_SK_R59	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	SK	Rating 59	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_TR_R59	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	TR	Rating 59	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_US_R59	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	US	Rating 59	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
CORP_ALL_0086_CR_SLSC_x2_R59	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	Other countries	Rating 59	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_x0_R60	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	Not applicable	Rating 60	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_AT_R60	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	AT	Rating 60	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_AU_R60	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	AU	Rating 60	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_BE_R60	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	BE	Rating 60	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_BG_R60	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	BG	Rating 60	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_BR_R60	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	BR	Rating 60	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_CA_R60	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	CA	Rating 60	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_CH_R60	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	CH	Rating 60	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_CN_R60	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	CN	Rating 60	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_CY_R60	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	CY	Rating 60	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_CZ_R60	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	CZ	Rating 60	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_DE_R60	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	DE	Rating 60	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_DK_R60	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	DK	Rating 60	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_EE_R60	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	EE	Rating 60	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_ES_R60	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	ES	Rating 60	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_FI_R60	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	FI	Rating 60	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_FR_R60	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	FR	Rating 60	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_GB_R60	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	GB	Rating 60	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_GR_R60	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	GR	Rating 60	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_HK_R60	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	HK	Rating 60	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_HR_R60	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	HR	Rating 60	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
CORP_ALL_0086_CR_SLSC_HU_R60	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	HU	Rating 60	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_IE_R60	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	IE	Rating 60	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_IL_R60	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	IL	Rating 60	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_IT_R60	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	IT	Rating 60	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_JP_R60	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	JP	Rating 60	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_KR_R60	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	KR	Rating 60	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_LT_R60	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	LT	Rating 60	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_LU_R60	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	LU	Rating 60	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_LV_R60	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	LV	Rating 60	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_MT_R60	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	MT	Rating 60	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_NL_R60	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	NL	Rating 60	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_NO_R60	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	NO	Rating 60	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_PL_R60	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	PL	Rating 60	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_PT_R60	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	PT	Rating 60	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_RO_R60	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	RO	Rating 60	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_RU_R60	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	RU	Rating 60	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_SE_R60	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	SE	Rating 60	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_SG_R60	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	SG	Rating 60	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_SI_R60	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	SI	Rating 60	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_SK_R60	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	SK	Rating 60	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_TR_R60	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	TR	Rating 60	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_US_R60	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	US	Rating 60	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
CORP_ALL_0086_CR_SLSC_x2_R60	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	Other countries	Rating 60	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_x0_R61	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	Not applicable	Rating 61	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_AT_R61	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	AT	Rating 61	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_AU_R61	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	AU	Rating 61	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_BE_R61	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	BE	Rating 61	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_BG_R61	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	BG	Rating 61	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_BR_R61	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	BR	Rating 61	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_CA_R61	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	CA	Rating 61	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_CH_R61	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	CH	Rating 61	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_CN_R61	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	CN	Rating 61	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_CY_R61	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	CY	Rating 61	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_CZ_R61	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	CZ	Rating 61	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_DE_R61	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	DE	Rating 61	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_DK_R61	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	DK	Rating 61	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_EE_R61	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	EE	Rating 61	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_ES_R61	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	ES	Rating 61	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_FI_R61	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	FI	Rating 61	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_FR_R61	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	FR	Rating 61	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_GB_R61	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	GB	Rating 61	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_GR_R61	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	GR	Rating 61	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_HK_R61	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	HK	Rating 61	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_HR_R61	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	HR	Rating 61	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
CORP_ALL_0086_CR_SLSC_HU_R61	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	HU	Rating 61	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_IE_R61	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	IE	Rating 61	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_IL_R61	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	IL	Rating 61	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_IT_R61	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	IT	Rating 61	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_JP_R61	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	JP	Rating 61	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_KR_R61	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	KR	Rating 61	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_LT_R61	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	LT	Rating 61	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_LU_R61	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	LU	Rating 61	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_LV_R61	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	LV	Rating 61	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_MT_R61	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	MT	Rating 61	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_NL_R61	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	NL	Rating 61	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_NO_R61	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	NO	Rating 61	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_PL_R61	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	PL	Rating 61	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_PT_R61	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	PT	Rating 61	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_RO_R61	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	RO	Rating 61	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_RU_R61	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	RU	Rating 61	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_SE_R61	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	SE	Rating 61	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_SG_R61	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	SG	Rating 61	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_SI_R61	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	SI	Rating 61	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_SK_R61	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	SK	Rating 61	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_TR_R61	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	TR	Rating 61	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_US_R61	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	US	Rating 61	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
CORP_ALL_0086_CR_SLSC_x2_R61	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	Other countries	Rating 61	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_x0_R62	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	Not applicable	Rating 62	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_AT_R62	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	AT	Rating 62	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_AU_R62	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	AU	Rating 62	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_BE_R62	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	BE	Rating 62	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_BG_R62	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	BG	Rating 62	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_BR_R62	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	BR	Rating 62	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_CA_R62	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	CA	Rating 62	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_CH_R62	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	CH	Rating 62	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_CN_R62	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	CN	Rating 62	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_CY_R62	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	CY	Rating 62	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_CZ_R62	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	CZ	Rating 62	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_DE_R62	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	DE	Rating 62	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_DK_R62	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	DK	Rating 62	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_EE_R62	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	EE	Rating 62	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_ES_R62	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	ES	Rating 62	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_FI_R62	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	FI	Rating 62	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_FR_R62	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	FR	Rating 62	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_GB_R62	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	GB	Rating 62	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_GR_R62	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	GR	Rating 62	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_HK_R62	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	HK	Rating 62	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_HR_R62	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	HR	Rating 62	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
CORP_ALL_0086_CR_SLSC_HU_R62	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	HU	Rating 62	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_IE_R62	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	IE	Rating 62	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_IL_R62	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	IL	Rating 62	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_IT_R62	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	IT	Rating 62	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_JP_R62	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	JP	Rating 62	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_KR_R62	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	KR	Rating 62	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_LT_R62	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	LT	Rating 62	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_LU_R62	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	LU	Rating 62	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_LV_R62	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	LV	Rating 62	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_MT_R62	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	MT	Rating 62	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_NL_R62	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	NL	Rating 62	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_NO_R62	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	NO	Rating 62	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_PL_R62	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	PL	Rating 62	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_PT_R62	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	PT	Rating 62	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_RO_R62	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	RO	Rating 62	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_RU_R62	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	RU	Rating 62	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_SE_R62	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	SE	Rating 62	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_SG_R62	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	SG	Rating 62	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_SI_R62	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	SI	Rating 62	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_SK_R62	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	SK	Rating 62	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_TR_R62	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	TR	Rating 62	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_US_R62	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	US	Rating 62	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
CORP_ALL_0086_CR_SLSC_x2_R62	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	Other countries	Rating 62	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_x0_R63	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	Not applicable	Rating 63	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_AT_R63	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	AT	Rating 63	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_AU_R63	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	AU	Rating 63	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_BE_R63	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	BE	Rating 63	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_BG_R63	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	BG	Rating 63	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_BR_R63	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	BR	Rating 63	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_CA_R63	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	CA	Rating 63	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_CH_R63	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	CH	Rating 63	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_CN_R63	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	CN	Rating 63	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_CY_R63	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	CY	Rating 63	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_CZ_R63	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	CZ	Rating 63	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_DE_R63	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	DE	Rating 63	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_DK_R63	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	DK	Rating 63	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_EE_R63	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	EE	Rating 63	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_ES_R63	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	ES	Rating 63	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_FI_R63	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	FI	Rating 63	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_FR_R63	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	FR	Rating 63	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_GB_R63	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	GB	Rating 63	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_GR_R63	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	GR	Rating 63	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_HK_R63	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	HK	Rating 63	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_HR_R63	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	HR	Rating 63	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
CORP_ALL_0086_CR_SLSC_HU_R63	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	HU	Rating 63	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_IE_R63	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	IE	Rating 63	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_IL_R63	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	IL	Rating 63	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_IT_R63	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	IT	Rating 63	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_JP_R63	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	JP	Rating 63	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_KR_R63	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	KR	Rating 63	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_LT_R63	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	LT	Rating 63	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_LU_R63	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	LU	Rating 63	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_LV_R63	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	LV	Rating 63	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_MT_R63	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	MT	Rating 63	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_NL_R63	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	NL	Rating 63	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_NO_R63	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	NO	Rating 63	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_PL_R63	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	PL	Rating 63	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_PT_R63	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	PT	Rating 63	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_RO_R63	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	RO	Rating 63	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_RU_R63	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	RU	Rating 63	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_SE_R63	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	SE	Rating 63	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_SG_R63	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	SG	Rating 63	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_SI_R63	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	SI	Rating 63	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_SK_R63	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	SK	Rating 63	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_TR_R63	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	TR	Rating 63	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_US_R63	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	US	Rating 63	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
CORP_ALL_0086_CR_SLSC_x2_R63	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	Other countries	Rating 63	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_x0_R64	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	Not applicable	Rating 64	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_AT_R64	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	AT	Rating 64	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_AU_R64	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	AU	Rating 64	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_BE_R64	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	BE	Rating 64	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_BG_R64	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	BG	Rating 64	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_BR_R64	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	BR	Rating 64	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_CA_R64	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	CA	Rating 64	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_CH_R64	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	CH	Rating 64	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_CN_R64	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	CN	Rating 64	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_CY_R64	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	CY	Rating 64	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_CZ_R64	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	CZ	Rating 64	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_DE_R64	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	DE	Rating 64	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_DK_R64	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	DK	Rating 64	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_EE_R64	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	EE	Rating 64	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_ES_R64	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	ES	Rating 64	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_FI_R64	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	FI	Rating 64	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_FR_R64	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	FR	Rating 64	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_GB_R64	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	GB	Rating 64	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_GR_R64	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	GR	Rating 64	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_HK_R64	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	HK	Rating 64	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_HR_R64	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	HR	Rating 64	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
CORP_ALL_0086_CR_SLSC_HU_R64	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	HU	Rating 64	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_IE_R64	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	IE	Rating 64	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_IL_R64	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	IL	Rating 64	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_IT_R64	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	IT	Rating 64	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_JP_R64	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	JP	Rating 64	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_KR_R64	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	KR	Rating 64	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_LT_R64	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	LT	Rating 64	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_LU_R64	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	LU	Rating 64	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_LV_R64	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	LV	Rating 64	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_MT_R64	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	MT	Rating 64	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_NL_R64	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	NL	Rating 64	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_NO_R64	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	NO	Rating 64	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_PL_R64	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	PL	Rating 64	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_PT_R64	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	PT	Rating 64	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_RO_R64	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	RO	Rating 64	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_RU_R64	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	RU	Rating 64	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_SE_R64	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	SE	Rating 64	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_SG_R64	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	SG	Rating 64	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_SI_R64	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	SI	Rating 64	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_SK_R64	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	SK	Rating 64	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_TR_R64	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	TR	Rating 64	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_US_R64	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	US	Rating 64	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
CORP_ALL_0086_CR_SLSC_x2_R64	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	Other countries	Rating 64	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_x0_R65	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	Not applicable	Rating 65	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_AT_R65	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	AT	Rating 65	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_AU_R65	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	AU	Rating 65	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_BE_R65	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	BE	Rating 65	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_BG_R65	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	BG	Rating 65	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_BR_R65	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	BR	Rating 65	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_CA_R65	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	CA	Rating 65	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_CH_R65	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	CH	Rating 65	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_CN_R65	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	CN	Rating 65	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_CY_R65	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	CY	Rating 65	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_CZ_R65	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	CZ	Rating 65	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_DE_R65	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	DE	Rating 65	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_DK_R65	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	DK	Rating 65	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_EE_R65	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	EE	Rating 65	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_ES_R65	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	ES	Rating 65	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_FI_R65	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	FI	Rating 65	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_FR_R65	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	FR	Rating 65	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_GB_R65	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	GB	Rating 65	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_GR_R65	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	GR	Rating 65	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_HK_R65	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	HK	Rating 65	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_HR_R65	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	HR	Rating 65	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
CORP_ALL_0086_CR_SLSC_HU_R65	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	HU	Rating 65	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_IE_R65	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	IE	Rating 65	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_IL_R65	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	IL	Rating 65	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_IT_R65	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	IT	Rating 65	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_JP_R65	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	JP	Rating 65	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_KR_R65	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	KR	Rating 65	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_LT_R65	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	LT	Rating 65	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_LU_R65	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	LU	Rating 65	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_LV_R65	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	LV	Rating 65	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_MT_R65	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	MT	Rating 65	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_NL_R65	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	NL	Rating 65	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_NO_R65	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	NO	Rating 65	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_PL_R65	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	PL	Rating 65	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_PT_R65	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	PT	Rating 65	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_RO_R65	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	RO	Rating 65	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_RU_R65	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	RU	Rating 65	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_SE_R65	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	SE	Rating 65	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_SG_R65	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	SG	Rating 65	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_SI_R65	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	SI	Rating 65	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_SK_R65	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	SK	Rating 65	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_TR_R65	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	TR	Rating 65	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_US_R65	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	US	Rating 65	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
CORP_ALL_0086_CR_SLSC_x2_R65	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	Other countries	Rating 65	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_x0_R66	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	Not applicable	Rating 66	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_AT_R66	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	AT	Rating 66	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_AU_R66	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	AU	Rating 66	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_BE_R66	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	BE	Rating 66	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_BG_R66	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	BG	Rating 66	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_BR_R66	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	BR	Rating 66	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_CA_R66	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	CA	Rating 66	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_CH_R66	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	CH	Rating 66	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_CN_R66	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	CN	Rating 66	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_CY_R66	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	CY	Rating 66	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_CZ_R66	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	CZ	Rating 66	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_DE_R66	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	DE	Rating 66	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_DK_R66	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	DK	Rating 66	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_EE_R66	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	EE	Rating 66	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_ES_R66	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	ES	Rating 66	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_FI_R66	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	FI	Rating 66	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_FR_R66	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	FR	Rating 66	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_GB_R66	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	GB	Rating 66	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_GR_R66	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	GR	Rating 66	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_HK_R66	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	HK	Rating 66	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_HR_R66	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	HR	Rating 66	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
CORP_ALL_0086_CR_SLSC_HU_R66	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	HU	Rating 66	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_IE_R66	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	IE	Rating 66	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_IL_R66	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	IL	Rating 66	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_IT_R66	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	IT	Rating 66	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_JP_R66	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	JP	Rating 66	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_KR_R66	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	KR	Rating 66	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_LT_R66	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	LT	Rating 66	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_LU_R66	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	LU	Rating 66	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_LV_R66	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	LV	Rating 66	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_MT_R66	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	MT	Rating 66	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_NL_R66	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	NL	Rating 66	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_NO_R66	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	NO	Rating 66	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_PL_R66	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	PL	Rating 66	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_PT_R66	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	PT	Rating 66	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_RO_R66	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	RO	Rating 66	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_RU_R66	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	RU	Rating 66	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_SE_R66	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	SE	Rating 66	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_SG_R66	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	SG	Rating 66	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_SI_R66	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	SI	Rating 66	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_SK_R66	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	SK	Rating 66	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_TR_R66	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	TR	Rating 66	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_US_R66	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	US	Rating 66	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
CORP_ALL_0086_CR_SLSC_x2_R66	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	Other countries	Rating 66	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_x0_R67	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	Not applicable	Rating 67	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_AT_R67	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	AT	Rating 67	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_AU_R67	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	AU	Rating 67	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_BE_R67	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	BE	Rating 67	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_BG_R67	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	BG	Rating 67	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_BR_R67	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	BR	Rating 67	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_CA_R67	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	CA	Rating 67	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_CH_R67	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	CH	Rating 67	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_CN_R67	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	CN	Rating 67	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_CY_R67	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	CY	Rating 67	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_CZ_R67	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	CZ	Rating 67	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_DE_R67	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	DE	Rating 67	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_DK_R67	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	DK	Rating 67	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_EE_R67	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	EE	Rating 67	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_ES_R67	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	ES	Rating 67	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_FI_R67	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	FI	Rating 67	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_FR_R67	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	FR	Rating 67	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_GB_R67	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	GB	Rating 67	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_GR_R67	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	GR	Rating 67	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_HK_R67	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	HK	Rating 67	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_HR_R67	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	HR	Rating 67	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
CORP_ALL_0086_CR_SLSC_HU_R67	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	HU	Rating 67	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_IE_R67	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	IE	Rating 67	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_IL_R67	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	IL	Rating 67	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_IT_R67	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	IT	Rating 67	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_JP_R67	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	JP	Rating 67	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_KR_R67	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	KR	Rating 67	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_LT_R67	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	LT	Rating 67	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_LU_R67	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	LU	Rating 67	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_LV_R67	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	LV	Rating 67	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_MT_R67	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	MT	Rating 67	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_NL_R67	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	NL	Rating 67	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_NO_R67	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	NO	Rating 67	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_PL_R67	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	PL	Rating 67	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_PT_R67	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	PT	Rating 67	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_RO_R67	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	RO	Rating 67	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_RU_R67	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	RU	Rating 67	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_SE_R67	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	SE	Rating 67	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_SG_R67	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	SG	Rating 67	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_SI_R67	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	SI	Rating 67	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_SK_R67	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	SK	Rating 67	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_TR_R67	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	TR	Rating 67	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_US_R67	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	US	Rating 67	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
CORP_ALL_0086_CR_SLSC_x2_R67	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	Other countries	Rating 67	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_x0_R68	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	Not applicable	Rating 68	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_AT_R68	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	AT	Rating 68	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_AU_R68	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	AU	Rating 68	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_BE_R68	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	BE	Rating 68	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_BG_R68	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	BG	Rating 68	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_BR_R68	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	BR	Rating 68	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_CA_R68	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	CA	Rating 68	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_CH_R68	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	CH	Rating 68	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_CN_R68	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	CN	Rating 68	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_CY_R68	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	CY	Rating 68	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_CZ_R68	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	CZ	Rating 68	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_DE_R68	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	DE	Rating 68	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_DK_R68	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	DK	Rating 68	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_EE_R68	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	EE	Rating 68	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_ES_R68	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	ES	Rating 68	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_FI_R68	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	FI	Rating 68	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_FR_R68	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	FR	Rating 68	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_GB_R68	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	GB	Rating 68	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_GR_R68	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	GR	Rating 68	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_HK_R68	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	HK	Rating 68	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_HR_R68	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	HR	Rating 68	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
CORP_ALL_0086_CR_SLSC_HU_R68	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	HU	Rating 68	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_IE_R68	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	IE	Rating 68	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_IL_R68	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	IL	Rating 68	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_IT_R68	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	IT	Rating 68	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_JP_R68	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	JP	Rating 68	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_KR_R68	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	KR	Rating 68	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_LT_R68	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	LT	Rating 68	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_LU_R68	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	LU	Rating 68	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_LV_R68	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	LV	Rating 68	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_MT_R68	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	MT	Rating 68	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_NL_R68	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	NL	Rating 68	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_NO_R68	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	NO	Rating 68	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_PL_R68	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	PL	Rating 68	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_PT_R68	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	PT	Rating 68	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_RO_R68	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	RO	Rating 68	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_RU_R68	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	RU	Rating 68	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_SE_R68	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	SE	Rating 68	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_SG_R68	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	SG	Rating 68	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_SI_R68	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	SI	Rating 68	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_SK_R68	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	SK	Rating 68	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_TR_R68	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	TR	Rating 68	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_US_R68	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	US	Rating 68	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
CORP_ALL_0086_CR_SLSC_x2_R68	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	Other countries	Rating 68	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_x0_R69	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	Not applicable	Rating 69	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_AT_R69	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	AT	Rating 69	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_AU_R69	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	AU	Rating 69	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_BE_R69	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	BE	Rating 69	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_BG_R69	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	BG	Rating 69	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_BR_R69	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	BR	Rating 69	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_CA_R69	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	CA	Rating 69	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_CH_R69	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	CH	Rating 69	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_CN_R69	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	CN	Rating 69	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_CY_R69	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	CY	Rating 69	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_CZ_R69	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	CZ	Rating 69	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_DE_R69	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	DE	Rating 69	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_DK_R69	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	DK	Rating 69	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_EE_R69	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	EE	Rating 69	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_ES_R69	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	ES	Rating 69	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_FI_R69	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	FI	Rating 69	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_FR_R69	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	FR	Rating 69	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_GB_R69	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	GB	Rating 69	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_GR_R69	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	GR	Rating 69	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_HK_R69	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	HK	Rating 69	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_HR_R69	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	HR	Rating 69	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
CORP_ALL_0086_CR_SLSC_HU_R69	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	HU	Rating 69	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_IE_R69	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	IE	Rating 69	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_IL_R69	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	IL	Rating 69	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_IT_R69	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	IT	Rating 69	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_JP_R69	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	JP	Rating 69	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_KR_R69	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	KR	Rating 69	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_LT_R69	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	LT	Rating 69	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_LU_R69	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	LU	Rating 69	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_LV_R69	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	LV	Rating 69	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_MT_R69	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	MT	Rating 69	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_NL_R69	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	NL	Rating 69	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_NO_R69	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	NO	Rating 69	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_PL_R69	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	PL	Rating 69	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_PT_R69	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	PT	Rating 69	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_RO_R69	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	RO	Rating 69	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_RU_R69	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	RU	Rating 69	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_SE_R69	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	SE	Rating 69	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_SG_R69	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	SG	Rating 69	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_SI_R69	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	SI	Rating 69	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_SK_R69	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	SK	Rating 69	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_TR_R69	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	TR	Rating 69	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_US_R69	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	US	Rating 69	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
CORP_ALL_0086_CR_SLSC_x2_R69	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	Other countries	Rating 69	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_x0_R70	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	Not applicable	Rating 70	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_AT_R70	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	AT	Rating 70	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_AU_R70	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	AU	Rating 70	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_BE_R70	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	BE	Rating 70	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_BG_R70	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	BG	Rating 70	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_BR_R70	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	BR	Rating 70	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_CA_R70	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	CA	Rating 70	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_CH_R70	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	CH	Rating 70	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_CN_R70	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	CN	Rating 70	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_CY_R70	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	CY	Rating 70	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_CZ_R70	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	CZ	Rating 70	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_DE_R70	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	DE	Rating 70	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_DK_R70	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	DK	Rating 70	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_EE_R70	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	EE	Rating 70	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_ES_R70	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	ES	Rating 70	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_FI_R70	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	FI	Rating 70	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_FR_R70	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	FR	Rating 70	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_GB_R70	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	GB	Rating 70	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_GR_R70	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	GR	Rating 70	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_HK_R70	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	HK	Rating 70	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_HR_R70	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	HR	Rating 70	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
CORP_ALL_0086_CR_SLSC_HU_R70	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	HU	Rating 70	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_IE_R70	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	IE	Rating 70	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_IL_R70	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	IL	Rating 70	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_IT_R70	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	IT	Rating 70	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_JP_R70	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	JP	Rating 70	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_KR_R70	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	KR	Rating 70	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_LT_R70	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	LT	Rating 70	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_LU_R70	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	LU	Rating 70	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_LV_R70	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	LV	Rating 70	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_MT_R70	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	MT	Rating 70	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_NL_R70	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	NL	Rating 70	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_NO_R70	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	NO	Rating 70	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_PL_R70	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	PL	Rating 70	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_PT_R70	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	PT	Rating 70	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_RO_R70	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	RO	Rating 70	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_RU_R70	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	RU	Rating 70	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_SE_R70	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	SE	Rating 70	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_SG_R70	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	SG	Rating 70	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_SI_R70	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	SI	Rating 70	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_SK_R70	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	SK	Rating 70	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_TR_R70	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	TR	Rating 70	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_US_R70	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	US	Rating 70	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
CORP_ALL_0086_CR_SLSC_x2_R70	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	Other countries	Rating 70	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_x0_R71	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	Not applicable	Rating 71	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_AT_R71	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	AT	Rating 71	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_AU_R71	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	AU	Rating 71	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_BE_R71	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	BE	Rating 71	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_BG_R71	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	BG	Rating 71	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_BR_R71	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	BR	Rating 71	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_CA_R71	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	CA	Rating 71	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_CH_R71	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	CH	Rating 71	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_CN_R71	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	CN	Rating 71	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_CY_R71	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	CY	Rating 71	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_CZ_R71	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	CZ	Rating 71	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_DE_R71	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	DE	Rating 71	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_DK_R71	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	DK	Rating 71	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_EE_R71	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	EE	Rating 71	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_ES_R71	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	ES	Rating 71	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_FI_R71	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	FI	Rating 71	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_FR_R71	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	FR	Rating 71	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_GB_R71	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	GB	Rating 71	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_GR_R71	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	GR	Rating 71	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_HK_R71	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	HK	Rating 71	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_HR_R71	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	HR	Rating 71	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
CORP_ALL_0086_CR_SLSC_HU_R71	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	HU	Rating 71	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_IE_R71	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	IE	Rating 71	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_IL_R71	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	IL	Rating 71	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_IT_R71	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	IT	Rating 71	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_JP_R71	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	JP	Rating 71	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_KR_R71	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	KR	Rating 71	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_LT_R71	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	LT	Rating 71	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_LU_R71	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	LU	Rating 71	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_LV_R71	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	LV	Rating 71	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_MT_R71	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	MT	Rating 71	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_NL_R71	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	NL	Rating 71	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_NO_R71	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	NO	Rating 71	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_PL_R71	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	PL	Rating 71	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_PT_R71	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	PT	Rating 71	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_RO_R71	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	RO	Rating 71	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_RU_R71	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	RU	Rating 71	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_SE_R71	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	SE	Rating 71	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_SG_R71	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	SG	Rating 71	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_SI_R71	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	SI	Rating 71	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_SK_R71	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	SK	Rating 71	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_TR_R71	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	TR	Rating 71	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_US_R71	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	US	Rating 71	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
CORP_ALL_0086_CR_SLSC_x2_R71	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	Other countries	Rating 71	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_x0_R72	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	Not applicable	Rating 72	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_AT_R72	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	AT	Rating 72	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_AU_R72	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	AU	Rating 72	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_BE_R72	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	BE	Rating 72	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_BG_R72	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	BG	Rating 72	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_BR_R72	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	BR	Rating 72	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_CA_R72	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	CA	Rating 72	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_CH_R72	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	CH	Rating 72	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_CN_R72	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	CN	Rating 72	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_CY_R72	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	CY	Rating 72	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_CZ_R72	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	CZ	Rating 72	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_DE_R72	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	DE	Rating 72	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_DK_R72	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	DK	Rating 72	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_EE_R72	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	EE	Rating 72	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_ES_R72	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	ES	Rating 72	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_FI_R72	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	FI	Rating 72	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_FR_R72	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	FR	Rating 72	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_GB_R72	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	GB	Rating 72	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_GR_R72	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	GR	Rating 72	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_HK_R72	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	HK	Rating 72	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_HR_R72	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	HR	Rating 72	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
CORP_ALL_0086_CR_SLSC_HU_R72	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	HU	Rating 72	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_IE_R72	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	IE	Rating 72	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_IL_R72	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	IL	Rating 72	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_IT_R72	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	IT	Rating 72	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_JP_R72	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	JP	Rating 72	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_KR_R72	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	KR	Rating 72	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_LT_R72	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	LT	Rating 72	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_LU_R72	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	LU	Rating 72	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_LV_R72	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	LV	Rating 72	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_MT_R72	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	MT	Rating 72	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_NL_R72	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	NL	Rating 72	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_NO_R72	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	NO	Rating 72	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_PL_R72	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	PL	Rating 72	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_PT_R72	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	PT	Rating 72	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_RO_R72	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	RO	Rating 72	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_RU_R72	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	RU	Rating 72	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_SE_R72	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	SE	Rating 72	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_SG_R72	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	SG	Rating 72	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_SI_R72	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	SI	Rating 72	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_SK_R72	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	SK	Rating 72	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_TR_R72	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	TR	Rating 72	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_US_R72	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	US	Rating 72	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
CORP_ALL_0086_CR_SLSC_x2_R72	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	Other countries	Rating 72	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_x0_R73	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	Not applicable	Rating 73	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_AT_R73	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	AT	Rating 73	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_AU_R73	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	AU	Rating 73	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_BE_R73	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	BE	Rating 73	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_BG_R73	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	BG	Rating 73	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_BR_R73	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	BR	Rating 73	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_CA_R73	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	CA	Rating 73	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_CH_R73	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	CH	Rating 73	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_CN_R73	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	CN	Rating 73	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_CY_R73	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	CY	Rating 73	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_CZ_R73	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	CZ	Rating 73	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_DE_R73	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	DE	Rating 73	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_DK_R73	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	DK	Rating 73	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_EE_R73	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	EE	Rating 73	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_ES_R73	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	ES	Rating 73	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_FI_R73	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	FI	Rating 73	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_FR_R73	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	FR	Rating 73	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_GB_R73	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	GB	Rating 73	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_GR_R73	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	GR	Rating 73	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_HK_R73	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	HK	Rating 73	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_HR_R73	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	HR	Rating 73	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
CORP_ALL_0086_CR_SLSC_HU_R73	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	HU	Rating 73	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_IE_R73	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	IE	Rating 73	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_IL_R73	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	IL	Rating 73	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_IT_R73	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	IT	Rating 73	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_JP_R73	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	JP	Rating 73	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_KR_R73	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	KR	Rating 73	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_LT_R73	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	LT	Rating 73	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_LU_R73	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	LU	Rating 73	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_LV_R73	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	LV	Rating 73	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_MT_R73	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	MT	Rating 73	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_NL_R73	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	NL	Rating 73	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_NO_R73	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	NO	Rating 73	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_PL_R73	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	PL	Rating 73	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_PT_R73	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	PT	Rating 73	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_RO_R73	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	RO	Rating 73	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_RU_R73	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	RU	Rating 73	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_SE_R73	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	SE	Rating 73	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_SG_R73	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	SG	Rating 73	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_SI_R73	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	SI	Rating 73	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_SK_R73	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	SK	Rating 73	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_TR_R73	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	TR	Rating 73	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_US_R73	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	US	Rating 73	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
CORP_ALL_0086_CR_SLSC_x2_R73	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	Other countries	Rating 73	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_x0_R74	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	Not applicable	Rating 74	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_AT_R74	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	AT	Rating 74	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_AU_R74	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	AU	Rating 74	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_BE_R74	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	BE	Rating 74	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_BG_R74	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	BG	Rating 74	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_BR_R74	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	BR	Rating 74	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_CA_R74	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	CA	Rating 74	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_CH_R74	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	CH	Rating 74	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_CN_R74	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	CN	Rating 74	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_CY_R74	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	CY	Rating 74	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_CZ_R74	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	CZ	Rating 74	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_DE_R74	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	DE	Rating 74	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_DK_R74	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	DK	Rating 74	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_EE_R74	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	EE	Rating 74	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_ES_R74	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	ES	Rating 74	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_FI_R74	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	FI	Rating 74	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_FR_R74	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	FR	Rating 74	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_GB_R74	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	GB	Rating 74	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_GR_R74	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	GR	Rating 74	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_HK_R74	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	HK	Rating 74	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_HR_R74	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	HR	Rating 74	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
CORP_ALL_0086_CR_SLSC_HU_R74	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	HU	Rating 74	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_IE_R74	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	IE	Rating 74	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_IL_R74	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	IL	Rating 74	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_IT_R74	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	IT	Rating 74	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_JP_R74	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	JP	Rating 74	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_KR_R74	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	KR	Rating 74	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_LT_R74	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	LT	Rating 74	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_LU_R74	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	LU	Rating 74	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_LV_R74	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	LV	Rating 74	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_MT_R74	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	MT	Rating 74	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_NL_R74	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	NL	Rating 74	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_NO_R74	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	NO	Rating 74	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_PL_R74	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	PL	Rating 74	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_PT_R74	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	PT	Rating 74	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_RO_R74	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	RO	Rating 74	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_RU_R74	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	RU	Rating 74	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_SE_R74	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	SE	Rating 74	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_SG_R74	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	SG	Rating 74	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_SI_R74	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	SI	Rating 74	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_SK_R74	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	SK	Rating 74	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_TR_R74	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	TR	Rating 74	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_US_R74	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	US	Rating 74	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
CORP_ALL_0086_CR_SLSC_x2_R74	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	Other countries	Rating 74	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_x0_R75	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	Not applicable	Rating 75	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_AT_R75	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	AT	Rating 75	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_AU_R75	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	AU	Rating 75	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_BE_R75	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	BE	Rating 75	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_BG_R75	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	BG	Rating 75	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_BR_R75	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	BR	Rating 75	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_CA_R75	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	CA	Rating 75	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_CH_R75	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	CH	Rating 75	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_CN_R75	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	CN	Rating 75	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_CY_R75	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	CY	Rating 75	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_CZ_R75	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	CZ	Rating 75	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_DE_R75	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	DE	Rating 75	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_DK_R75	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	DK	Rating 75	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_EE_R75	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	EE	Rating 75	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_ES_R75	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	ES	Rating 75	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_FI_R75	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	FI	Rating 75	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_FR_R75	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	FR	Rating 75	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_GB_R75	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	GB	Rating 75	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_GR_R75	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	GR	Rating 75	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_HK_R75	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	HK	Rating 75	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_HR_R75	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	HR	Rating 75	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
CORP_ALL_0086_CR_SLSC_HU_R75	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	HU	Rating 75	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_IE_R75	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	IE	Rating 75	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_IL_R75	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	IL	Rating 75	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_IT_R75	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	IT	Rating 75	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_JP_R75	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	JP	Rating 75	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_KR_R75	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	KR	Rating 75	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_LT_R75	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	LT	Rating 75	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_LU_R75	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	LU	Rating 75	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_LV_R75	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	LV	Rating 75	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_MT_R75	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	MT	Rating 75	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_NL_R75	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	NL	Rating 75	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_NO_R75	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	NO	Rating 75	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_PL_R75	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	PL	Rating 75	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_PT_R75	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	PT	Rating 75	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_RO_R75	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	RO	Rating 75	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_RU_R75	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	RU	Rating 75	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_SE_R75	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	SE	Rating 75	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_SG_R75	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	SG	Rating 75	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_SI_R75	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	SI	Rating 75	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_SK_R75	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	SK	Rating 75	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_TR_R75	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	TR	Rating 75	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_US_R75	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	US	Rating 75	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
CORP_ALL_0086_CR_SLSC_x2_R75	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	Other countries	Rating 75	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_x0_R76	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	Not applicable	Rating 76	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_AT_R76	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	AT	Rating 76	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_AU_R76	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	AU	Rating 76	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_BE_R76	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	BE	Rating 76	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_BG_R76	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	BG	Rating 76	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_BR_R76	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	BR	Rating 76	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_CA_R76	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	CA	Rating 76	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_CH_R76	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	CH	Rating 76	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_CN_R76	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	CN	Rating 76	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_CY_R76	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	CY	Rating 76	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_CZ_R76	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	CZ	Rating 76	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_DE_R76	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	DE	Rating 76	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_DK_R76	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	DK	Rating 76	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_EE_R76	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	EE	Rating 76	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_ES_R76	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	ES	Rating 76	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_FI_R76	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	FI	Rating 76	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_FR_R76	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	FR	Rating 76	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_GB_R76	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	GB	Rating 76	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_GR_R76	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	GR	Rating 76	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_HK_R76	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	HK	Rating 76	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_HR_R76	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	HR	Rating 76	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
CORP_ALL_0086_CR_SLSC_HU_R76	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	HU	Rating 76	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_IE_R76	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	IE	Rating 76	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_IL_R76	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	IL	Rating 76	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_IT_R76	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	IT	Rating 76	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_JP_R76	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	JP	Rating 76	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_KR_R76	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	KR	Rating 76	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_LT_R76	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	LT	Rating 76	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_LU_R76	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	LU	Rating 76	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_LV_R76	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	LV	Rating 76	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_MT_R76	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	MT	Rating 76	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_NL_R76	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	NL	Rating 76	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_NO_R76	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	NO	Rating 76	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_PL_R76	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	PL	Rating 76	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_PT_R76	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	PT	Rating 76	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_RO_R76	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	RO	Rating 76	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_RU_R76	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	RU	Rating 76	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_SE_R76	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	SE	Rating 76	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_SG_R76	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	SG	Rating 76	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_SI_R76	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	SI	Rating 76	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_SK_R76	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	SK	Rating 76	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_TR_R76	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	TR	Rating 76	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_US_R76	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	US	Rating 76	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
CORP_ALL_0086_CR_SLSC_x2_R76	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	Other countries	Rating 76	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_x0_R77	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	Not applicable	Rating 77	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_AT_R77	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	AT	Rating 77	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_AU_R77	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	AU	Rating 77	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_BE_R77	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	BE	Rating 77	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_BG_R77	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	BG	Rating 77	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_BR_R77	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	BR	Rating 77	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_CA_R77	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	CA	Rating 77	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_CH_R77	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	CH	Rating 77	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_CN_R77	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	CN	Rating 77	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_CY_R77	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	CY	Rating 77	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_CZ_R77	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	CZ	Rating 77	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_DE_R77	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	DE	Rating 77	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_DK_R77	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	DK	Rating 77	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_EE_R77	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	EE	Rating 77	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_ES_R77	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	ES	Rating 77	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_FI_R77	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	FI	Rating 77	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_FR_R77	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	FR	Rating 77	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_GB_R77	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	GB	Rating 77	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_GR_R77	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	GR	Rating 77	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_HK_R77	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	HK	Rating 77	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_HR_R77	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	HR	Rating 77	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
CORP_ALL_0086_CR_SLSC_HU_R77	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	HU	Rating 77	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_IE_R77	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	IE	Rating 77	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_IL_R77	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	IL	Rating 77	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_IT_R77	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	IT	Rating 77	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_JP_R77	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	JP	Rating 77	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_KR_R77	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	KR	Rating 77	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_LT_R77	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	LT	Rating 77	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_LU_R77	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	LU	Rating 77	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_LV_R77	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	LV	Rating 77	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_MT_R77	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	MT	Rating 77	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_NL_R77	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	NL	Rating 77	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_NO_R77	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	NO	Rating 77	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_PL_R77	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	PL	Rating 77	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_PT_R77	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	PT	Rating 77	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_RO_R77	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	RO	Rating 77	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_RU_R77	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	RU	Rating 77	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_SE_R77	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	SE	Rating 77	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_SG_R77	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	SG	Rating 77	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_SI_R77	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	SI	Rating 77	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_SK_R77	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	SK	Rating 77	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_TR_R77	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	TR	Rating 77	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_US_R77	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	US	Rating 77	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
CORP_ALL_0086_CR_SLSC_x2_R77	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	Other countries	Rating 77	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_x0_R78	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	Not applicable	Rating 78	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_AT_R78	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	AT	Rating 78	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_AU_R78	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	AU	Rating 78	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_BE_R78	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	BE	Rating 78	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_BG_R78	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	BG	Rating 78	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_BR_R78	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	BR	Rating 78	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_CA_R78	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	CA	Rating 78	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_CH_R78	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	CH	Rating 78	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_CN_R78	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	CN	Rating 78	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_CY_R78	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	CY	Rating 78	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_CZ_R78	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	CZ	Rating 78	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_DE_R78	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	DE	Rating 78	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_DK_R78	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	DK	Rating 78	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_EE_R78	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	EE	Rating 78	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_ES_R78	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	ES	Rating 78	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_FI_R78	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	FI	Rating 78	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_FR_R78	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	FR	Rating 78	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_GB_R78	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	GB	Rating 78	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_GR_R78	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	GR	Rating 78	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_HK_R78	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	HK	Rating 78	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_HR_R78	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	HR	Rating 78	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
CORP_ALL_0086_CR_SLSC_HU_R78	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	HU	Rating 78	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_IE_R78	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	IE	Rating 78	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_IL_R78	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	IL	Rating 78	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_IT_R78	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	IT	Rating 78	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_JP_R78	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	JP	Rating 78	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_KR_R78	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	KR	Rating 78	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_LT_R78	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	LT	Rating 78	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_LU_R78	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	LU	Rating 78	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_LV_R78	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	LV	Rating 78	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_MT_R78	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	MT	Rating 78	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_NL_R78	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	NL	Rating 78	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_NO_R78	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	NO	Rating 78	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_PL_R78	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	PL	Rating 78	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_PT_R78	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	PT	Rating 78	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_RO_R78	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	RO	Rating 78	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_RU_R78	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	RU	Rating 78	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_SE_R78	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	SE	Rating 78	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_SG_R78	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	SG	Rating 78	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_SI_R78	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	SI	Rating 78	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_SK_R78	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	SK	Rating 78	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_TR_R78	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	TR	Rating 78	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_US_R78	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	US	Rating 78	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
CORP_ALL_0086_CR_SLSC_x2_R78	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	Other countries	Rating 78	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_x0_R79	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	Not applicable	Rating 79	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_AT_R79	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	AT	Rating 79	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_AU_R79	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	AU	Rating 79	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_BE_R79	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	BE	Rating 79	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_BG_R79	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	BG	Rating 79	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_BR_R79	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	BR	Rating 79	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_CA_R79	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	CA	Rating 79	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_CH_R79	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	CH	Rating 79	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_CN_R79	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	CN	Rating 79	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_CY_R79	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	CY	Rating 79	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_CZ_R79	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	CZ	Rating 79	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_DE_R79	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	DE	Rating 79	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_DK_R79	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	DK	Rating 79	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_EE_R79	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	EE	Rating 79	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_ES_R79	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	ES	Rating 79	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_FI_R79	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	FI	Rating 79	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_FR_R79	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	FR	Rating 79	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_GB_R79	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	GB	Rating 79	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_GR_R79	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	GR	Rating 79	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_HK_R79	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	HK	Rating 79	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_HR_R79	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	HR	Rating 79	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
CORP_ALL_0086_CR_SLSC_HU_R79	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	HU	Rating 79	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_IE_R79	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	IE	Rating 79	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_IL_R79	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	IL	Rating 79	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_IT_R79	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	IT	Rating 79	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_JP_R79	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	JP	Rating 79	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_KR_R79	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	KR	Rating 79	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_LT_R79	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	LT	Rating 79	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_LU_R79	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	LU	Rating 79	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_LV_R79	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	LV	Rating 79	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_MT_R79	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	MT	Rating 79	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_NL_R79	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	NL	Rating 79	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_NO_R79	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	NO	Rating 79	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_PL_R79	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	PL	Rating 79	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_PT_R79	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	PT	Rating 79	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_RO_R79	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	RO	Rating 79	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_RU_R79	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	RU	Rating 79	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_SE_R79	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	SE	Rating 79	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_SG_R79	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	SG	Rating 79	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_SI_R79	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	SI	Rating 79	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_SK_R79	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	SK	Rating 79	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_TR_R79	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	TR	Rating 79	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_US_R79	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	US	Rating 79	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
CORP_ALL_0086_CR_SLSC_x2_R79	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	Other countries	Rating 79	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_x0_R80	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	Not applicable	Rating 80	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_AT_R80	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	AT	Rating 80	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_AU_R80	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	AU	Rating 80	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_BE_R80	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	BE	Rating 80	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_BG_R80	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	BG	Rating 80	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_BR_R80	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	BR	Rating 80	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_CA_R80	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	CA	Rating 80	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_CH_R80	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	CH	Rating 80	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_CN_R80	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	CN	Rating 80	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_CY_R80	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	CY	Rating 80	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_CZ_R80	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	CZ	Rating 80	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_DE_R80	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	DE	Rating 80	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_DK_R80	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	DK	Rating 80	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_EE_R80	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	EE	Rating 80	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_ES_R80	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	ES	Rating 80	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_FI_R80	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	FI	Rating 80	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_FR_R80	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	FR	Rating 80	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_GB_R80	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	GB	Rating 80	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_GR_R80	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	GR	Rating 80	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_HK_R80	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	HK	Rating 80	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_HR_R80	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	HR	Rating 80	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
CORP_ALL_0086_CR_SLSC_HU_R80	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	HU	Rating 80	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_IE_R80	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	IE	Rating 80	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_IL_R80	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	IL	Rating 80	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_IT_R80	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	IT	Rating 80	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_JP_R80	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	JP	Rating 80	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_KR_R80	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	KR	Rating 80	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_LT_R80	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	LT	Rating 80	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_LU_R80	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	LU	Rating 80	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_LV_R80	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	LV	Rating 80	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_MT_R80	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	MT	Rating 80	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_NL_R80	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	NL	Rating 80	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_NO_R80	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	NO	Rating 80	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_PL_R80	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	PL	Rating 80	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_PT_R80	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	PT	Rating 80	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_RO_R80	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	RO	Rating 80	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_RU_R80	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	RU	Rating 80	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_SE_R80	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	SE	Rating 80	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_SG_R80	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	SG	Rating 80	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_SI_R80	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	SI	Rating 80	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_SK_R80	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	SK	Rating 80	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_TR_R80	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	TR	Rating 80	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_US_R80	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	US	Rating 80	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
CORP_ALL_0086_CR_SLSC_x2_R80	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	Other countries	Rating 80	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_x0_R81	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	Not applicable	Rating 81	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_AT_R81	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	AT	Rating 81	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_AU_R81	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	AU	Rating 81	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_BE_R81	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	BE	Rating 81	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_BG_R81	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	BG	Rating 81	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_BR_R81	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	BR	Rating 81	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_CA_R81	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	CA	Rating 81	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_CH_R81	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	CH	Rating 81	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_CN_R81	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	CN	Rating 81	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_CY_R81	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	CY	Rating 81	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_CZ_R81	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	CZ	Rating 81	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_DE_R81	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	DE	Rating 81	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_DK_R81	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	DK	Rating 81	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_EE_R81	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	EE	Rating 81	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_ES_R81	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	ES	Rating 81	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_FI_R81	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	FI	Rating 81	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_FR_R81	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	FR	Rating 81	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_GB_R81	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	GB	Rating 81	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_GR_R81	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	GR	Rating 81	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_HK_R81	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	HK	Rating 81	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_HR_R81	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	HR	Rating 81	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
CORP_ALL_0086_CR_SLSC_HU_R81	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	HU	Rating 81	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_IE_R81	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	IE	Rating 81	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_IL_R81	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	IL	Rating 81	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_IT_R81	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	IT	Rating 81	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_JP_R81	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	JP	Rating 81	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_KR_R81	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	KR	Rating 81	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_LT_R81	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	LT	Rating 81	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_LU_R81	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	LU	Rating 81	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_LV_R81	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	LV	Rating 81	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_MT_R81	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	MT	Rating 81	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_NL_R81	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	NL	Rating 81	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_NO_R81	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	NO	Rating 81	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_PL_R81	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	PL	Rating 81	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_PT_R81	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	PT	Rating 81	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_RO_R81	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	RO	Rating 81	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_RU_R81	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	RU	Rating 81	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_SE_R81	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	SE	Rating 81	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_SG_R81	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	SG	Rating 81	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_SI_R81	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	SI	Rating 81	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_SK_R81	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	SK	Rating 81	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_TR_R81	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	TR	Rating 81	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_US_R81	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	US	Rating 81	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
CORP_ALL_0086_CR_SLSC_x2_R81	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	Other countries	Rating 81	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_x0_R82	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	Not applicable	Rating 82	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_AT_R82	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	AT	Rating 82	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_AU_R82	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	AU	Rating 82	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_BE_R82	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	BE	Rating 82	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_BG_R82	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	BG	Rating 82	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_BR_R82	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	BR	Rating 82	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_CA_R82	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	CA	Rating 82	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_CH_R82	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	CH	Rating 82	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_CN_R82	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	CN	Rating 82	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_CY_R82	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	CY	Rating 82	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_CZ_R82	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	CZ	Rating 82	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_DE_R82	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	DE	Rating 82	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_DK_R82	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	DK	Rating 82	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_EE_R82	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	EE	Rating 82	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_ES_R82	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	ES	Rating 82	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_FI_R82	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	FI	Rating 82	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_FR_R82	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	FR	Rating 82	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_GB_R82	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	GB	Rating 82	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_GR_R82	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	GR	Rating 82	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_HK_R82	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	HK	Rating 82	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_HR_R82	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	HR	Rating 82	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
CORP_ALL_0086_CR_SLSC_HU_R82	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	HU	Rating 82	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_IE_R82	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	IE	Rating 82	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_IL_R82	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	IL	Rating 82	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_IT_R82	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	IT	Rating 82	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_JP_R82	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	JP	Rating 82	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_KR_R82	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	KR	Rating 82	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_LT_R82	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	LT	Rating 82	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_LU_R82	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	LU	Rating 82	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_LV_R82	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	LV	Rating 82	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_MT_R82	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	MT	Rating 82	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_NL_R82	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	NL	Rating 82	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_NO_R82	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	NO	Rating 82	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_PL_R82	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	PL	Rating 82	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_PT_R82	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	PT	Rating 82	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_RO_R82	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	RO	Rating 82	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_RU_R82	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	RU	Rating 82	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_SE_R82	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	SE	Rating 82	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_SG_R82	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	SG	Rating 82	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_SI_R82	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	SI	Rating 82	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_SK_R82	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	SK	Rating 82	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_TR_R82	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	TR	Rating 82	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_US_R82	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	US	Rating 82	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
CORP_ALL_0086_CR_SLSC_x2_R82	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	Other countries	Rating 82	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_x0_R83	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	Not applicable	Rating 83	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_AT_R83	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	AT	Rating 83	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_AU_R83	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	AU	Rating 83	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_BE_R83	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	BE	Rating 83	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_BG_R83	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	BG	Rating 83	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_BR_R83	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	BR	Rating 83	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_CA_R83	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	CA	Rating 83	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_CH_R83	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	CH	Rating 83	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_CN_R83	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	CN	Rating 83	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_CY_R83	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	CY	Rating 83	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_CZ_R83	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	CZ	Rating 83	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_DE_R83	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	DE	Rating 83	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_DK_R83	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	DK	Rating 83	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_EE_R83	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	EE	Rating 83	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_ES_R83	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	ES	Rating 83	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_FI_R83	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	FI	Rating 83	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_FR_R83	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	FR	Rating 83	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_GB_R83	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	GB	Rating 83	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_GR_R83	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	GR	Rating 83	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_HK_R83	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	HK	Rating 83	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_HR_R83	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	HR	Rating 83	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
CORP_ALL_0086_CR_SLSC_HU_R83	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	HU	Rating 83	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_IE_R83	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	IE	Rating 83	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_IL_R83	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	IL	Rating 83	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_IT_R83	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	IT	Rating 83	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_JP_R83	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	JP	Rating 83	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_KR_R83	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	KR	Rating 83	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_LT_R83	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	LT	Rating 83	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_LU_R83	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	LU	Rating 83	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_LV_R83	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	LV	Rating 83	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_MT_R83	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	MT	Rating 83	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_NL_R83	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	NL	Rating 83	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_NO_R83	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	NO	Rating 83	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_PL_R83	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	PL	Rating 83	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_PT_R83	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	PT	Rating 83	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_RO_R83	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	RO	Rating 83	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_RU_R83	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	RU	Rating 83	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_SE_R83	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	SE	Rating 83	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_SG_R83	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	SG	Rating 83	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_SI_R83	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	SI	Rating 83	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_SK_R83	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	SK	Rating 83	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_TR_R83	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	TR	Rating 83	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_US_R83	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	US	Rating 83	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
CORP_ALL_0086_CR_SLSC_x2_R83	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	Other countries	Rating 83	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_x0_R84	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	Not applicable	Rating 84	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_AT_R84	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	AT	Rating 84	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_AU_R84	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	AU	Rating 84	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_BE_R84	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	BE	Rating 84	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_BG_R84	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	BG	Rating 84	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_BR_R84	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	BR	Rating 84	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_CA_R84	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	CA	Rating 84	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_CH_R84	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	CH	Rating 84	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_CN_R84	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	CN	Rating 84	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_CY_R84	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	CY	Rating 84	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_CZ_R84	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	CZ	Rating 84	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_DE_R84	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	DE	Rating 84	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_DK_R84	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	DK	Rating 84	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_EE_R84	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	EE	Rating 84	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_ES_R84	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	ES	Rating 84	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_FI_R84	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	FI	Rating 84	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_FR_R84	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	FR	Rating 84	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_GB_R84	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	GB	Rating 84	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_GR_R84	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	GR	Rating 84	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_HK_R84	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	HK	Rating 84	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_HR_R84	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	HR	Rating 84	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
CORP_ALL_0086_CR_SLSC_HU_R84	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	HU	Rating 84	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_IE_R84	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	IE	Rating 84	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_IL_R84	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	IL	Rating 84	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_IT_R84	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	IT	Rating 84	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_JP_R84	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	JP	Rating 84	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_KR_R84	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	KR	Rating 84	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_LT_R84	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	LT	Rating 84	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_LU_R84	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	LU	Rating 84	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_LV_R84	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	LV	Rating 84	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_MT_R84	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	MT	Rating 84	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_NL_R84	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	NL	Rating 84	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_NO_R84	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	NO	Rating 84	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_PL_R84	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	PL	Rating 84	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_PT_R84	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	PT	Rating 84	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_RO_R84	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	RO	Rating 84	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_RU_R84	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	RU	Rating 84	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_SE_R84	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	SE	Rating 84	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_SG_R84	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	SG	Rating 84	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_SI_R84	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	SI	Rating 84	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_SK_R84	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	SK	Rating 84	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_TR_R84	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	TR	Rating 84	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_US_R84	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	US	Rating 84	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
CORP_ALL_0086_CR_SLSC_x2_R84	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	Other countries	Rating 84	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_x0_R85	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	Not applicable	Rating 85	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_AT_R85	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	AT	Rating 85	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_AU_R85	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	AU	Rating 85	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_BE_R85	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	BE	Rating 85	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_BG_R85	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	BG	Rating 85	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_BR_R85	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	BR	Rating 85	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_CA_R85	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	CA	Rating 85	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_CH_R85	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	CH	Rating 85	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_CN_R85	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	CN	Rating 85	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_CY_R85	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	CY	Rating 85	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_CZ_R85	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	CZ	Rating 85	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_DE_R85	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	DE	Rating 85	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_DK_R85	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	DK	Rating 85	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_EE_R85	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	EE	Rating 85	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_ES_R85	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	ES	Rating 85	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_FI_R85	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	FI	Rating 85	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_FR_R85	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	FR	Rating 85	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_GB_R85	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	GB	Rating 85	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_GR_R85	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	GR	Rating 85	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_HK_R85	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	HK	Rating 85	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_HR_R85	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	HR	Rating 85	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
CORP_ALL_0086_CR_SLSC_HU_R85	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	HU	Rating 85	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_IE_R85	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	IE	Rating 85	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_IL_R85	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	IL	Rating 85	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_IT_R85	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	IT	Rating 85	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_JP_R85	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	JP	Rating 85	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_KR_R85	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	KR	Rating 85	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_LT_R85	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	LT	Rating 85	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_LU_R85	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	LU	Rating 85	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_LV_R85	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	LV	Rating 85	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_MT_R85	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	MT	Rating 85	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_NL_R85	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	NL	Rating 85	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_NO_R85	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	NO	Rating 85	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_PL_R85	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	PL	Rating 85	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_PT_R85	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	PT	Rating 85	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_RO_R85	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	RO	Rating 85	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_RU_R85	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	RU	Rating 85	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_SE_R85	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	SE	Rating 85	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_SG_R85	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	SG	Rating 85	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_SI_R85	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	SI	Rating 85	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_SK_R85	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	SK	Rating 85	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_TR_R85	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	TR	Rating 85	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_US_R85	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	US	Rating 85	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
CORP_ALL_0086_CR_SLSC_x2_R85	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	Other countries	Rating 85	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_x0_R86	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	Not applicable	Rating 86	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_AT_R86	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	AT	Rating 86	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_AU_R86	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	AU	Rating 86	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_BE_R86	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	BE	Rating 86	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_BG_R86	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	BG	Rating 86	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_BR_R86	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	BR	Rating 86	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_CA_R86	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	CA	Rating 86	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_CH_R86	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	CH	Rating 86	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_CN_R86	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	CN	Rating 86	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_CY_R86	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	CY	Rating 86	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_CZ_R86	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	CZ	Rating 86	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_DE_R86	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	DE	Rating 86	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_DK_R86	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	DK	Rating 86	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_EE_R86	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	EE	Rating 86	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_ES_R86	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	ES	Rating 86	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_FI_R86	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	FI	Rating 86	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_FR_R86	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	FR	Rating 86	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_GB_R86	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	GB	Rating 86	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_GR_R86	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	GR	Rating 86	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_HK_R86	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	HK	Rating 86	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_HR_R86	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	HR	Rating 86	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
CORP_ALL_0086_CR_SLSC_HU_R86	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	HU	Rating 86	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_IE_R86	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	IE	Rating 86	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_IL_R86	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	IL	Rating 86	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_IT_R86	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	IT	Rating 86	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_JP_R86	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	JP	Rating 86	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_KR_R86	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	KR	Rating 86	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_LT_R86	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	LT	Rating 86	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_LU_R86	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	LU	Rating 86	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_LV_R86	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	LV	Rating 86	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_MT_R86	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	MT	Rating 86	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_NL_R86	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	NL	Rating 86	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_NO_R86	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	NO	Rating 86	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_PL_R86	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	PL	Rating 86	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_PT_R86	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	PT	Rating 86	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_RO_R86	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	RO	Rating 86	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_RU_R86	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	RU	Rating 86	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_SE_R86	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	SE	Rating 86	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_SG_R86	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	SG	Rating 86	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_SI_R86	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	SI	Rating 86	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_SK_R86	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	SK	Rating 86	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_TR_R86	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	TR	Rating 86	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_US_R86	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	US	Rating 86	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
CORP_ALL_0086_CR_SLSC_x2_R86	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	Other countries	Rating 86	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_x0_R87	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	Not applicable	Rating 87	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_AT_R87	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	AT	Rating 87	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_AU_R87	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	AU	Rating 87	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_BE_R87	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	BE	Rating 87	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_BG_R87	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	BG	Rating 87	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_BR_R87	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	BR	Rating 87	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_CA_R87	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	CA	Rating 87	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_CH_R87	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	CH	Rating 87	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_CN_R87	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	CN	Rating 87	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_CY_R87	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	CY	Rating 87	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_CZ_R87	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	CZ	Rating 87	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_DE_R87	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	DE	Rating 87	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_DK_R87	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	DK	Rating 87	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_EE_R87	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	EE	Rating 87	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_ES_R87	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	ES	Rating 87	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_FI_R87	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	FI	Rating 87	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_FR_R87	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	FR	Rating 87	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_GB_R87	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	GB	Rating 87	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_GR_R87	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	GR	Rating 87	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_HK_R87	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	HK	Rating 87	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_HR_R87	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	HR	Rating 87	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
CORP_ALL_0086_CR_SLSC_HU_R87	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	HU	Rating 87	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_IE_R87	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	IE	Rating 87	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_IL_R87	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	IL	Rating 87	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_IT_R87	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	IT	Rating 87	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_JP_R87	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	JP	Rating 87	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_KR_R87	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	KR	Rating 87	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_LT_R87	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	LT	Rating 87	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_LU_R87	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	LU	Rating 87	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_LV_R87	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	LV	Rating 87	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_MT_R87	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	MT	Rating 87	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_NL_R87	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	NL	Rating 87	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_NO_R87	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	NO	Rating 87	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_PL_R87	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	PL	Rating 87	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_PT_R87	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	PT	Rating 87	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_RO_R87	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	RO	Rating 87	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_RU_R87	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	RU	Rating 87	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_SE_R87	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	SE	Rating 87	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_SG_R87	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	SG	Rating 87	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_SI_R87	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	SI	Rating 87	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_SK_R87	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	SK	Rating 87	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_TR_R87	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	TR	Rating 87	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_US_R87	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	US	Rating 87	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
CORP_ALL_0086_CR_SLSC_x2_R87	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	Other countries	Rating 87	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_x0_R88	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	Not applicable	Rating 88	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_AT_R88	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	AT	Rating 88	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_AU_R88	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	AU	Rating 88	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_BE_R88	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	BE	Rating 88	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_BG_R88	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	BG	Rating 88	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_BR_R88	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	BR	Rating 88	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_CA_R88	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	CA	Rating 88	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_CH_R88	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	CH	Rating 88	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_CN_R88	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	CN	Rating 88	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_CY_R88	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	CY	Rating 88	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_CZ_R88	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	CZ	Rating 88	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_DE_R88	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	DE	Rating 88	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_DK_R88	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	DK	Rating 88	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_EE_R88	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	EE	Rating 88	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_ES_R88	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	ES	Rating 88	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_FI_R88	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	FI	Rating 88	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_FR_R88	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	FR	Rating 88	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_GB_R88	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	GB	Rating 88	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_GR_R88	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	GR	Rating 88	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_HK_R88	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	HK	Rating 88	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_HR_R88	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	HR	Rating 88	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
CORP_ALL_0086_CR_SLSC_HU_R88	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	HU	Rating 88	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_IE_R88	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	IE	Rating 88	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_IL_R88	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	IL	Rating 88	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_IT_R88	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	IT	Rating 88	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_JP_R88	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	JP	Rating 88	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_KR_R88	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	KR	Rating 88	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_LT_R88	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	LT	Rating 88	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_LU_R88	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	LU	Rating 88	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_LV_R88	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	LV	Rating 88	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_MT_R88	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	MT	Rating 88	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_NL_R88	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	NL	Rating 88	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_NO_R88	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	NO	Rating 88	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_PL_R88	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	PL	Rating 88	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_PT_R88	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	PT	Rating 88	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_RO_R88	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	RO	Rating 88	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_RU_R88	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	RU	Rating 88	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_SE_R88	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	SE	Rating 88	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_SG_R88	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	SG	Rating 88	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_SI_R88	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	SI	Rating 88	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_SK_R88	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	SK	Rating 88	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_TR_R88	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	TR	Rating 88	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_US_R88	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	US	Rating 88	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
CORP_ALL_0086_CR_SLSC_x2_R88	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	Other countries	Rating 88	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_x0_R89	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	Not applicable	Rating 89	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_AT_R89	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	AT	Rating 89	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_AU_R89	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	AU	Rating 89	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_BE_R89	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	BE	Rating 89	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_BG_R89	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	BG	Rating 89	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_BR_R89	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	BR	Rating 89	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_CA_R89	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	CA	Rating 89	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_CH_R89	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	CH	Rating 89	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_CN_R89	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	CN	Rating 89	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_CY_R89	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	CY	Rating 89	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_CZ_R89	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	CZ	Rating 89	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_DE_R89	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	DE	Rating 89	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_DK_R89	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	DK	Rating 89	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_EE_R89	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	EE	Rating 89	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_ES_R89	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	ES	Rating 89	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_FI_R89	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	FI	Rating 89	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_FR_R89	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	FR	Rating 89	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_GB_R89	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	GB	Rating 89	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_GR_R89	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	GR	Rating 89	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_HK_R89	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	HK	Rating 89	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_HR_R89	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	HR	Rating 89	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
CORP_ALL_0086_CR_SLSC_HU_R89	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	HU	Rating 89	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_IE_R89	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	IE	Rating 89	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_IL_R89	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	IL	Rating 89	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_IT_R89	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	IT	Rating 89	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_JP_R89	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	JP	Rating 89	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_KR_R89	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	KR	Rating 89	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_LT_R89	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	LT	Rating 89	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_LU_R89	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	LU	Rating 89	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_LV_R89	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	LV	Rating 89	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_MT_R89	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	MT	Rating 89	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_NL_R89	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	NL	Rating 89	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_NO_R89	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	NO	Rating 89	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_PL_R89	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	PL	Rating 89	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_PT_R89	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	PT	Rating 89	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_RO_R89	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	RO	Rating 89	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_RU_R89	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	RU	Rating 89	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_SE_R89	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	SE	Rating 89	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_SG_R89	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	SG	Rating 89	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_SI_R89	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	SI	Rating 89	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_SK_R89	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	SK	Rating 89	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_TR_R89	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	TR	Rating 89	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_US_R89	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	US	Rating 89	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
CORP_ALL_0086_CR_SLSC_x2_R89	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	Other countries	Rating 89	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_x0_R90	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	Not applicable	Rating 90	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_AT_R90	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	AT	Rating 90	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_AU_R90	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	AU	Rating 90	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_BE_R90	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	BE	Rating 90	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_BG_R90	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	BG	Rating 90	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_BR_R90	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	BR	Rating 90	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_CA_R90	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	CA	Rating 90	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_CH_R90	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	CH	Rating 90	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_CN_R90	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	CN	Rating 90	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_CY_R90	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	CY	Rating 90	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_CZ_R90	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	CZ	Rating 90	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_DE_R90	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	DE	Rating 90	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_DK_R90	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	DK	Rating 90	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_EE_R90	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	EE	Rating 90	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_ES_R90	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	ES	Rating 90	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_FI_R90	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	FI	Rating 90	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_FR_R90	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	FR	Rating 90	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_GB_R90	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	GB	Rating 90	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_GR_R90	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	GR	Rating 90	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_HK_R90	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	HK	Rating 90	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_HR_R90	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	HR	Rating 90	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
CORP_ALL_0086_CR_SLSC_HU_R90	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	HU	Rating 90	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_IE_R90	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	IE	Rating 90	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_IL_R90	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	IL	Rating 90	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_IT_R90	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	IT	Rating 90	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_JP_R90	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	JP	Rating 90	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_KR_R90	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	KR	Rating 90	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_LT_R90	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	LT	Rating 90	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_LU_R90	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	LU	Rating 90	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_LV_R90	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	LV	Rating 90	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_MT_R90	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	MT	Rating 90	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_NL_R90	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	NL	Rating 90	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_NO_R90	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	NO	Rating 90	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_PL_R90	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	PL	Rating 90	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_PT_R90	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	PT	Rating 90	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_RO_R90	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	RO	Rating 90	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_RU_R90	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	RU	Rating 90	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_SE_R90	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	SE	Rating 90	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_SG_R90	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	SG	Rating 90	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_SI_R90	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	SI	Rating 90	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_SK_R90	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	SK	Rating 90	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_TR_R90	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	TR	Rating 90	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_US_R90	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	US	Rating 90	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
CORP_ALL_0086_CR_SLSC_x2_R90	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	Other countries	Rating 90	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_x0_R91	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	Not applicable	Rating 91	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_AT_R91	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	AT	Rating 91	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_AU_R91	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	AU	Rating 91	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_BE_R91	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	BE	Rating 91	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_BG_R91	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	BG	Rating 91	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_BR_R91	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	BR	Rating 91	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_CA_R91	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	CA	Rating 91	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_CH_R91	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	CH	Rating 91	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_CN_R91	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	CN	Rating 91	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_CY_R91	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	CY	Rating 91	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_CZ_R91	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	CZ	Rating 91	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_DE_R91	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	DE	Rating 91	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_DK_R91	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	DK	Rating 91	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_EE_R91	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	EE	Rating 91	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_ES_R91	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	ES	Rating 91	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_FI_R91	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	FI	Rating 91	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_FR_R91	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	FR	Rating 91	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_GB_R91	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	GB	Rating 91	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_GR_R91	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	GR	Rating 91	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_HK_R91	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	HK	Rating 91	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_HR_R91	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	HR	Rating 91	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
CORP_ALL_0086_CR_SLSC_HU_R91	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	HU	Rating 91	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_IE_R91	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	IE	Rating 91	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_IL_R91	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	IL	Rating 91	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_IT_R91	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	IT	Rating 91	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_JP_R91	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	JP	Rating 91	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_KR_R91	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	KR	Rating 91	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_LT_R91	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	LT	Rating 91	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_LU_R91	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	LU	Rating 91	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_LV_R91	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	LV	Rating 91	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_MT_R91	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	MT	Rating 91	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_NL_R91	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	NL	Rating 91	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_NO_R91	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	NO	Rating 91	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_PL_R91	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	PL	Rating 91	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_PT_R91	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	PT	Rating 91	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_RO_R91	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	RO	Rating 91	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_RU_R91	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	RU	Rating 91	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_SE_R91	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	SE	Rating 91	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_SG_R91	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	SG	Rating 91	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_SI_R91	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	SI	Rating 91	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_SK_R91	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	SK	Rating 91	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_TR_R91	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	TR	Rating 91	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_US_R91	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	US	Rating 91	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
CORP_ALL_0086_CR_SLSC_x2_R91	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	Other countries	Rating 91	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_x0_R92	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	Not applicable	Rating 92	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_AT_R92	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	AT	Rating 92	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_AU_R92	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	AU	Rating 92	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_BE_R92	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	BE	Rating 92	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_BG_R92	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	BG	Rating 92	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_BR_R92	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	BR	Rating 92	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_CA_R92	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	CA	Rating 92	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_CH_R92	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	CH	Rating 92	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_CN_R92	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	CN	Rating 92	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_CY_R92	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	CY	Rating 92	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_CZ_R92	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	CZ	Rating 92	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_DE_R92	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	DE	Rating 92	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_DK_R92	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	DK	Rating 92	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_EE_R92	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	EE	Rating 92	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_ES_R92	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	ES	Rating 92	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_FI_R92	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	FI	Rating 92	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_FR_R92	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	FR	Rating 92	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_GB_R92	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	GB	Rating 92	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_GR_R92	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	GR	Rating 92	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_HK_R92	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	HK	Rating 92	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_HR_R92	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	HR	Rating 92	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
CORP_ALL_0086_CR_SLSC_HU_R92	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	HU	Rating 92	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_IE_R92	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	IE	Rating 92	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_IL_R92	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	IL	Rating 92	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_IT_R92	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	IT	Rating 92	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_JP_R92	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	JP	Rating 92	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_KR_R92	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	KR	Rating 92	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_LT_R92	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	LT	Rating 92	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_LU_R92	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	LU	Rating 92	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_LV_R92	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	LV	Rating 92	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_MT_R92	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	MT	Rating 92	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_NL_R92	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	NL	Rating 92	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_NO_R92	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	NO	Rating 92	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_PL_R92	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	PL	Rating 92	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_PT_R92	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	PT	Rating 92	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_RO_R92	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	RO	Rating 92	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_RU_R92	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	RU	Rating 92	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_SE_R92	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	SE	Rating 92	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_SG_R92	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	SG	Rating 92	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_SI_R92	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	SI	Rating 92	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_SK_R92	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	SK	Rating 92	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_TR_R92	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	TR	Rating 92	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_US_R92	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	US	Rating 92	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
CORP_ALL_0086_CR_SLSC_x2_R92	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	Other countries	Rating 92	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_x0_R93	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	Not applicable	Rating 93	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_AT_R93	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	AT	Rating 93	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_AU_R93	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	AU	Rating 93	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_BE_R93	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	BE	Rating 93	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_BG_R93	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	BG	Rating 93	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_BR_R93	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	BR	Rating 93	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_CA_R93	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	CA	Rating 93	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_CH_R93	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	CH	Rating 93	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_CN_R93	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	CN	Rating 93	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_CY_R93	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	CY	Rating 93	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_CZ_R93	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	CZ	Rating 93	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_DE_R93	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	DE	Rating 93	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_DK_R93	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	DK	Rating 93	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_EE_R93	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	EE	Rating 93	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_ES_R93	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	ES	Rating 93	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_FI_R93	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	FI	Rating 93	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_FR_R93	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	FR	Rating 93	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_GB_R93	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	GB	Rating 93	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_GR_R93	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	GR	Rating 93	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_HK_R93	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	HK	Rating 93	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_HR_R93	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	HR	Rating 93	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
CORP_ALL_0086_CR_SLSC_HU_R93	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	HU	Rating 93	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_IE_R93	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	IE	Rating 93	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_IL_R93	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	IL	Rating 93	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_IT_R93	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	IT	Rating 93	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_JP_R93	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	JP	Rating 93	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_KR_R93	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	KR	Rating 93	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_LT_R93	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	LT	Rating 93	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_LU_R93	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	LU	Rating 93	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_LV_R93	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	LV	Rating 93	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_MT_R93	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	MT	Rating 93	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_NL_R93	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	NL	Rating 93	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_NO_R93	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	NO	Rating 93	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_PL_R93	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	PL	Rating 93	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_PT_R93	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	PT	Rating 93	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_RO_R93	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	RO	Rating 93	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_RU_R93	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	RU	Rating 93	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_SE_R93	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	SE	Rating 93	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_SG_R93	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	SG	Rating 93	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_SI_R93	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	SI	Rating 93	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_SK_R93	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	SK	Rating 93	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_TR_R93	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	TR	Rating 93	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_US_R93	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	US	Rating 93	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
CORP_ALL_0086_CR_SLSC_x2_R93	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	Other countries	Rating 93	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_x0_R94	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	Not applicable	Rating 94	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_AT_R94	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	AT	Rating 94	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_AU_R94	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	AU	Rating 94	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_BE_R94	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	BE	Rating 94	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_BG_R94	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	BG	Rating 94	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_BR_R94	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	BR	Rating 94	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_CA_R94	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	CA	Rating 94	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_CH_R94	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	CH	Rating 94	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_CN_R94	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	CN	Rating 94	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_CY_R94	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	CY	Rating 94	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_CZ_R94	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	CZ	Rating 94	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_DE_R94	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	DE	Rating 94	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_DK_R94	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	DK	Rating 94	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_EE_R94	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	EE	Rating 94	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_ES_R94	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	ES	Rating 94	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_FI_R94	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	FI	Rating 94	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_FR_R94	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	FR	Rating 94	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_GB_R94	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	GB	Rating 94	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_GR_R94	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	GR	Rating 94	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_HK_R94	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	HK	Rating 94	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_HR_R94	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	HR	Rating 94	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
CORP_ALL_0086_CR_SLSC_HU_R94	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	HU	Rating 94	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_IE_R94	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	IE	Rating 94	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_IL_R94	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	IL	Rating 94	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_IT_R94	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	IT	Rating 94	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_JP_R94	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	JP	Rating 94	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_KR_R94	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	KR	Rating 94	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_LT_R94	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	LT	Rating 94	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_LU_R94	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	LU	Rating 94	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_LV_R94	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	LV	Rating 94	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_MT_R94	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	MT	Rating 94	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_NL_R94	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	NL	Rating 94	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_NO_R94	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	NO	Rating 94	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_PL_R94	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	PL	Rating 94	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_PT_R94	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	PT	Rating 94	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_RO_R94	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	RO	Rating 94	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_RU_R94	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	RU	Rating 94	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_SE_R94	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	SE	Rating 94	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_SG_R94	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	SG	Rating 94	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_SI_R94	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	SI	Rating 94	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_SK_R94	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	SK	Rating 94	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_TR_R94	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	TR	Rating 94	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_US_R94	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	US	Rating 94	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
CORP_ALL_0086_CR_SLSC_x2_R94	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	Other countries	Rating 94	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_x0_R95	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	Not applicable	Rating 95	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_AT_R95	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	AT	Rating 95	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_AU_R95	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	AU	Rating 95	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_BE_R95	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	BE	Rating 95	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_BG_R95	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	BG	Rating 95	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_BR_R95	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	BR	Rating 95	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_CA_R95	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	CA	Rating 95	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_CH_R95	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	CH	Rating 95	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_CN_R95	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	CN	Rating 95	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_CY_R95	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	CY	Rating 95	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_CZ_R95	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	CZ	Rating 95	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_DE_R95	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	DE	Rating 95	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_DK_R95	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	DK	Rating 95	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_EE_R95	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	EE	Rating 95	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_ES_R95	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	ES	Rating 95	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_FI_R95	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	FI	Rating 95	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_FR_R95	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	FR	Rating 95	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_GB_R95	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	GB	Rating 95	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_GR_R95	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	GR	Rating 95	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_HK_R95	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	HK	Rating 95	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_HR_R95	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	HR	Rating 95	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
CORP_ALL_0086_CR_SLSC_HU_R95	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	HU	Rating 95	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_IE_R95	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	IE	Rating 95	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_IL_R95	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	IL	Rating 95	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_IT_R95	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	IT	Rating 95	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_JP_R95	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	JP	Rating 95	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_KR_R95	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	KR	Rating 95	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_LT_R95	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	LT	Rating 95	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_LU_R95	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	LU	Rating 95	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_LV_R95	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	LV	Rating 95	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_MT_R95	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	MT	Rating 95	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_NL_R95	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	NL	Rating 95	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_NO_R95	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	NO	Rating 95	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_PL_R95	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	PL	Rating 95	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_PT_R95	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	PT	Rating 95	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_RO_R95	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	RO	Rating 95	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_RU_R95	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	RU	Rating 95	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_SE_R95	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	SE	Rating 95	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_SG_R95	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	SG	Rating 95	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_SI_R95	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	SI	Rating 95	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_SK_R95	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	SK	Rating 95	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_TR_R95	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	TR	Rating 95	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_US_R95	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	US	Rating 95	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
CORP_ALL_0086_CR_SLSC_x2_R95	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	Other countries	Rating 95	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_x0_R96	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	Not applicable	Rating 96	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_AT_R96	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	AT	Rating 96	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_AU_R96	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	AU	Rating 96	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_BE_R96	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	BE	Rating 96	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_BG_R96	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	BG	Rating 96	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_BR_R96	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	BR	Rating 96	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_CA_R96	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	CA	Rating 96	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_CH_R96	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	CH	Rating 96	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_CN_R96	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	CN	Rating 96	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_CY_R96	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	CY	Rating 96	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_CZ_R96	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	CZ	Rating 96	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_DE_R96	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	DE	Rating 96	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_DK_R96	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	DK	Rating 96	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_EE_R96	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	EE	Rating 96	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_ES_R96	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	ES	Rating 96	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_FI_R96	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	FI	Rating 96	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_FR_R96	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	FR	Rating 96	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_GB_R96	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	GB	Rating 96	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_GR_R96	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	GR	Rating 96	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_HK_R96	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	HK	Rating 96	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_HR_R96	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	HR	Rating 96	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
CORP_ALL_0086_CR_SLSC_HU_R96	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	HU	Rating 96	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_IE_R96	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	IE	Rating 96	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_IL_R96	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	IL	Rating 96	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_IT_R96	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	IT	Rating 96	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_JP_R96	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	JP	Rating 96	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_KR_R96	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	KR	Rating 96	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_LT_R96	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	LT	Rating 96	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_LU_R96	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	LU	Rating 96	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_LV_R96	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	LV	Rating 96	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_MT_R96	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	MT	Rating 96	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_NL_R96	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	NL	Rating 96	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_NO_R96	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	NO	Rating 96	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_PL_R96	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	PL	Rating 96	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_PT_R96	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	PT	Rating 96	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_RO_R96	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	RO	Rating 96	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_RU_R96	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	RU	Rating 96	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_SE_R96	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	SE	Rating 96	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_SG_R96	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	SG	Rating 96	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_SI_R96	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	SI	Rating 96	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_SK_R96	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	SK	Rating 96	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_TR_R96	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	TR	Rating 96	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_US_R96	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	US	Rating 96	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
CORP_ALL_0086_CR_SLSC_x2_R96	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	Other countries	Rating 96	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_x0_R97	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	Not applicable	Rating 97	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_AT_R97	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	AT	Rating 97	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_AU_R97	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	AU	Rating 97	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_BE_R97	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	BE	Rating 97	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_BG_R97	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	BG	Rating 97	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_BR_R97	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	BR	Rating 97	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_CA_R97	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	CA	Rating 97	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_CH_R97	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	CH	Rating 97	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_CN_R97	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	CN	Rating 97	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_CY_R97	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	CY	Rating 97	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_CZ_R97	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	CZ	Rating 97	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_DE_R97	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	DE	Rating 97	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_DK_R97	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	DK	Rating 97	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_EE_R97	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	EE	Rating 97	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_ES_R97	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	ES	Rating 97	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_FI_R97	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	FI	Rating 97	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_FR_R97	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	FR	Rating 97	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_GB_R97	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	GB	Rating 97	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_GR_R97	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	GR	Rating 97	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_HK_R97	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	HK	Rating 97	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_HR_R97	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	HR	Rating 97	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
CORP_ALL_0086_CR_SLSC_HU_R97	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	HU	Rating 97	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_IE_R97	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	IE	Rating 97	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_IL_R97	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	IL	Rating 97	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_IT_R97	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	IT	Rating 97	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_JP_R97	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	JP	Rating 97	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_KR_R97	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	KR	Rating 97	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_LT_R97	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	LT	Rating 97	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_LU_R97	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	LU	Rating 97	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_LV_R97	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	LV	Rating 97	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_MT_R97	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	MT	Rating 97	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_NL_R97	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	NL	Rating 97	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_NO_R97	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	NO	Rating 97	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_PL_R97	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	PL	Rating 97	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_PT_R97	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	PT	Rating 97	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_RO_R97	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	RO	Rating 97	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_RU_R97	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	RU	Rating 97	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_SE_R97	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	SE	Rating 97	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_SG_R97	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	SG	Rating 97	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_SI_R97	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	SI	Rating 97	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_SK_R97	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	SK	Rating 97	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_TR_R97	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	TR	Rating 97	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_US_R97	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	US	Rating 97	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
CORP_ALL_0086_CR_SLSC_x2_R97	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	Other countries	Rating 97	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_x0_R98	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	Not applicable	Rating 98	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_AT_R98	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	AT	Rating 98	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_AU_R98	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	AU	Rating 98	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_BE_R98	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	BE	Rating 98	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_BG_R98	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	BG	Rating 98	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_BR_R98	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	BR	Rating 98	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_CA_R98	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	CA	Rating 98	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_CH_R98	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	CH	Rating 98	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_CN_R98	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	CN	Rating 98	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_CY_R98	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	CY	Rating 98	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_CZ_R98	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	CZ	Rating 98	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_DE_R98	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	DE	Rating 98	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_DK_R98	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	DK	Rating 98	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_EE_R98	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	EE	Rating 98	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_ES_R98	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	ES	Rating 98	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_FI_R98	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	FI	Rating 98	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_FR_R98	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	FR	Rating 98	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_GB_R98	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	GB	Rating 98	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_GR_R98	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	GR	Rating 98	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_HK_R98	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	HK	Rating 98	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_HR_R98	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	HR	Rating 98	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
CORP_ALL_0086_CR_SLSC_HU_R98	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	HU	Rating 98	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_IE_R98	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	IE	Rating 98	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_IL_R98	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	IL	Rating 98	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_IT_R98	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	IT	Rating 98	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_JP_R98	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	JP	Rating 98	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_KR_R98	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	KR	Rating 98	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_LT_R98	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	LT	Rating 98	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_LU_R98	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	LU	Rating 98	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_LV_R98	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	LV	Rating 98	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_MT_R98	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	MT	Rating 98	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_NL_R98	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	NL	Rating 98	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_NO_R98	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	NO	Rating 98	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_PL_R98	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	PL	Rating 98	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_PT_R98	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	PT	Rating 98	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_RO_R98	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	RO	Rating 98	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_RU_R98	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	RU	Rating 98	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_SE_R98	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	SE	Rating 98	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_SG_R98	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	SG	Rating 98	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_SI_R98	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	SI	Rating 98	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_SK_R98	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	SK	Rating 98	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_TR_R98	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	TR	Rating 98	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_US_R98	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	US	Rating 98	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
CORP_ALL_0086_CR_SLSC_x2_R98	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	Other countries	Rating 98	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_x0_R99	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	Not applicable	Rating 99	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_AT_R99	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	AT	Rating 99	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_AU_R99	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	AU	Rating 99	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_BE_R99	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	BE	Rating 99	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_BG_R99	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	BG	Rating 99	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_BR_R99	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	BR	Rating 99	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_CA_R99	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	CA	Rating 99	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_CH_R99	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	CH	Rating 99	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_CN_R99	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	CN	Rating 99	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_CY_R99	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	CY	Rating 99	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_CZ_R99	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	CZ	Rating 99	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_DE_R99	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	DE	Rating 99	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_DK_R99	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	DK	Rating 99	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_EE_R99	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	EE	Rating 99	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_ES_R99	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	ES	Rating 99	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_FI_R99	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	FI	Rating 99	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_FR_R99	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	FR	Rating 99	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_GB_R99	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	GB	Rating 99	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_GR_R99	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	GR	Rating 99	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_HK_R99	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	HK	Rating 99	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_HR_R99	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	HR	Rating 99	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
CORP_ALL_0086_CR_SLSC_HU_R99	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	HU	Rating 99	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_IE_R99	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	IE	Rating 99	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_IL_R99	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	IL	Rating 99	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_IT_R99	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	IT	Rating 99	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_JP_R99	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	JP	Rating 99	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_KR_R99	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	KR	Rating 99	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_LT_R99	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	LT	Rating 99	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_LU_R99	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	LU	Rating 99	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_LV_R99	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	LV	Rating 99	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_MT_R99	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	MT	Rating 99	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_NL_R99	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	NL	Rating 99	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_NO_R99	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	NO	Rating 99	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_PL_R99	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	PL	Rating 99	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_PT_R99	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	PT	Rating 99	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_RO_R99	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	RO	Rating 99	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_RU_R99	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	RU	Rating 99	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_SE_R99	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	SE	Rating 99	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_SG_R99	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	SG	Rating 99	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_SI_R99	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	SI	Rating 99	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_SK_R99	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	SK	Rating 99	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_TR_R99	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	TR	Rating 99	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CR_SLSC_US_R99	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	US	Rating 99	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
CORP_ALL_0086_CR_SLSC_x2_R99	CORP Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	Other countries	Rating 99	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_x0_R01	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	Not applicable	Rating 1	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_AT_R01	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	AT	Rating 1	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_AU_R01	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	AU	Rating 1	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_BE_R01	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	BE	Rating 1	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_BG_R01	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	BG	Rating 1	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_BR_R01	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	BR	Rating 1	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_CA_R01	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	CA	Rating 1	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_CH_R01	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	CH	Rating 1	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_CN_R01	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	CN	Rating 1	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_CY_R01	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	CY	Rating 1	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_CZ_R01	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	CZ	Rating 1	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_DE_R01	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	DE	Rating 1	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_DK_R01	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	DK	Rating 1	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_EE_R01	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	EE	Rating 1	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_ES_R01	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	ES	Rating 1	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_FI_R01	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	FI	Rating 1	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_FR_R01	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	FR	Rating 1	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_GB_R01	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	GB	Rating 1	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_GR_R01	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	GR	Rating 1	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_HK_R01	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	HK	Rating 1	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_HR_R01	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	HR	Rating 1	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMEC_ALL_0106_CR_SLSC_HU_R01	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	HU	Rating 1	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_IE_R01	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	IE	Rating 1	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_IL_R01	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	IL	Rating 1	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_IT_R01	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	IT	Rating 1	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_JP_R01	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	JP	Rating 1	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_KR_R01	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	KR	Rating 1	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_LT_R01	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	LT	Rating 1	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_LU_R01	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	LU	Rating 1	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_LV_R01	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	LV	Rating 1	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_MT_R01	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	MT	Rating 1	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_NL_R01	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	NL	Rating 1	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_NO_R01	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	NO	Rating 1	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_PL_R01	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	PL	Rating 1	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_PT_R01	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	PT	Rating 1	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_RO_R01	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	RO	Rating 1	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_RU_R01	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	RU	Rating 1	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_SE_R01	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	SE	Rating 1	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_SG_R01	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	SG	Rating 1	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_SI_R01	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	SI	Rating 1	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_SK_R01	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	SK	Rating 1	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_TR_R01	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	TR	Rating 1	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_US_R01	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	US	Rating 1	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMEC_ALL_0106_CR_SLSC_x2_R01	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	Other countries	Rating 1	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_x0_R02	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	Not applicable	Rating 2	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_AT_R02	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	AT	Rating 2	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_AU_R02	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	AU	Rating 2	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_BE_R02	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	BE	Rating 2	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_BG_R02	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	BG	Rating 2	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_BR_R02	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	BR	Rating 2	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_CA_R02	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	CA	Rating 2	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_CH_R02	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	CH	Rating 2	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_CN_R02	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	CN	Rating 2	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_CY_R02	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	CY	Rating 2	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_CZ_R02	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	CZ	Rating 2	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_DE_R02	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	DE	Rating 2	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_DK_R02	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	DK	Rating 2	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_EE_R02	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	EE	Rating 2	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_ES_R02	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	ES	Rating 2	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_FI_R02	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	FI	Rating 2	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_FR_R02	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	FR	Rating 2	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_GB_R02	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	GB	Rating 2	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_GR_R02	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	GR	Rating 2	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_HK_R02	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	HK	Rating 2	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_HR_R02	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	HR	Rating 2	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMEC_ALL_0106_CR_SLSC_HU_R02	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	HU	Rating 2	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_IE_R02	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	IE	Rating 2	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_IL_R02	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	IL	Rating 2	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_IT_R02	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	IT	Rating 2	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_JP_R02	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	JP	Rating 2	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_KR_R02	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	KR	Rating 2	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_LT_R02	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	LT	Rating 2	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_LU_R02	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	LU	Rating 2	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_LV_R02	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	LV	Rating 2	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_MT_R02	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	MT	Rating 2	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_NL_R02	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	NL	Rating 2	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_NO_R02	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	NO	Rating 2	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_PL_R02	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	PL	Rating 2	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_PT_R02	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	PT	Rating 2	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_RO_R02	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	RO	Rating 2	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_RU_R02	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	RU	Rating 2	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_SE_R02	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	SE	Rating 2	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_SG_R02	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	SG	Rating 2	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_SI_R02	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	SI	Rating 2	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_SK_R02	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	SK	Rating 2	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_TR_R02	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	TR	Rating 2	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_US_R02	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	US	Rating 2	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMEC_ALL_0106_CR_SLSC_x2_R03	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	Other countries	Rating 2	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_x0_R03	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	Not applicable	Rating 3	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_AT_R03	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	AT	Rating 3	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_AU_R03	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	AU	Rating 3	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_BE_R03	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	BE	Rating 3	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_BG_R03	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	BG	Rating 3	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_BR_R03	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	BR	Rating 3	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_CA_R03	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	CA	Rating 3	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_CH_R03	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	CH	Rating 3	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_CN_R03	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	CN	Rating 3	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_CY_R03	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	CY	Rating 3	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_CZ_R03	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	CZ	Rating 3	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_DE_R03	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	DE	Rating 3	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_DK_R03	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	DK	Rating 3	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_EE_R03	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	EE	Rating 3	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_ES_R03	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	ES	Rating 3	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_FI_R03	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	FI	Rating 3	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_FR_R03	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	FR	Rating 3	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_GB_R03	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	GB	Rating 3	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_GR_R03	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	GR	Rating 3	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_HK_R03	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	HK	Rating 3	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_HR_R03	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	HR	Rating 3	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMEC_ALL_0106_CR_SLSC_HU_R03	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	HU	Rating 3	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_IE_R03	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	IE	Rating 3	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_IL_R03	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	IL	Rating 3	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_IT_R03	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	IT	Rating 3	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_JP_R03	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	JP	Rating 3	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_KR_R03	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	KR	Rating 3	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_LT_R03	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	LT	Rating 3	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_LU_R03	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	LU	Rating 3	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_LV_R03	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	LV	Rating 3	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_MT_R03	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	MT	Rating 3	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_NL_R03	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	NL	Rating 3	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_NO_R03	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	NO	Rating 3	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_PL_R03	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	PL	Rating 3	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_PT_R03	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	PT	Rating 3	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_RO_R03	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	RO	Rating 3	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_RU_R03	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	RU	Rating 3	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_SE_R03	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	SE	Rating 3	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_SG_R03	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	SG	Rating 3	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_SI_R03	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	SI	Rating 3	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_SK_R03	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	SK	Rating 3	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_TR_R03	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	TR	Rating 3	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_US_R03	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	US	Rating 3	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMEC_ALL_0106_CR_SLSC_x2_R03	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	Other countries	Rating 3	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_x0_R04	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	Not applicable	Rating 4	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_AT_R04	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	AT	Rating 4	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_AU_R04	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	AU	Rating 4	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_BE_R04	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	BE	Rating 4	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_BG_R04	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	BG	Rating 4	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_BR_R04	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	BR	Rating 4	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_CA_R04	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	CA	Rating 4	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_CH_R04	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	CH	Rating 4	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_CN_R04	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	CN	Rating 4	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_CY_R04	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	CY	Rating 4	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_CZ_R04	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	CZ	Rating 4	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_DE_R04	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	DE	Rating 4	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_DK_R04	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	DK	Rating 4	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_EE_R04	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	EE	Rating 4	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_ES_R04	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	ES	Rating 4	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_FI_R04	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	FI	Rating 4	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_FR_R04	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	FR	Rating 4	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_GB_R04	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	GB	Rating 4	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_GR_R04	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	GR	Rating 4	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_HK_R04	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	HK	Rating 4	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_HR_R04	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	HR	Rating 4	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMEC_ALL_0106_CR_SLSC_HU_R04	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	HU	Rating 4	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_IE_R04	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	IE	Rating 4	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_IL_R04	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	IL	Rating 4	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_IT_R04	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	IT	Rating 4	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_JP_R04	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	JP	Rating 4	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_KR_R04	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	KR	Rating 4	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_LT_R04	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	LT	Rating 4	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_LU_R04	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	LU	Rating 4	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_LV_R04	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	LV	Rating 4	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_MT_R04	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	MT	Rating 4	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_NL_R04	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	NL	Rating 4	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_NO_R04	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	NO	Rating 4	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_PL_R04	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	PL	Rating 4	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_PT_R04	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	PT	Rating 4	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_RO_R04	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	RO	Rating 4	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_RU_R04	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	RU	Rating 4	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_SE_R04	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	SE	Rating 4	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_SG_R04	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	SG	Rating 4	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_SI_R04	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	SI	Rating 4	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_SK_R04	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	SK	Rating 4	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_TR_R04	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	TR	Rating 4	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_US_R04	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	US	Rating 4	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMEC_ALL_0106_CR_SLSC_x2_R04	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	Other countries	Rating 4	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_x0_R05	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	Not applicable	Rating 5	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_AT_R05	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	AT	Rating 5	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_AU_R05	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	AU	Rating 5	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_BE_R05	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	BE	Rating 5	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_BG_R05	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	BG	Rating 5	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_BR_R05	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	BR	Rating 5	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_CA_R05	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	CA	Rating 5	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_CH_R05	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	CH	Rating 5	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_CN_R05	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	CN	Rating 5	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_CY_R05	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	CY	Rating 5	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_CZ_R05	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	CZ	Rating 5	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_DE_R05	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	DE	Rating 5	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_DK_R05	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	DK	Rating 5	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_EE_R05	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	EE	Rating 5	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_ES_R05	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	ES	Rating 5	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_FI_R05	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	FI	Rating 5	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_FR_R05	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	FR	Rating 5	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_GB_R05	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	GB	Rating 5	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_GR_R05	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	GR	Rating 5	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_HK_R05	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	HK	Rating 5	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_HR_R05	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	HR	Rating 5	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMEC_ALL_0106_CR_SLSC_HU_R05	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	HU	Rating 5	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_IE_R05	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	IE	Rating 5	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_IL_R05	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	IL	Rating 5	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_IT_R05	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	IT	Rating 5	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_JP_R05	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	JP	Rating 5	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_KR_R05	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	KR	Rating 5	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_LT_R05	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	LT	Rating 5	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_LU_R05	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	LU	Rating 5	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_LV_R05	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	LV	Rating 5	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_MT_R05	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	MT	Rating 5	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_NL_R05	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	NL	Rating 5	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_NO_R05	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	NO	Rating 5	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_PL_R05	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	PL	Rating 5	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_PT_R05	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	PT	Rating 5	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_RO_R05	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	RO	Rating 5	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_RU_R05	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	RU	Rating 5	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_SE_R05	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	SE	Rating 5	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_SG_R05	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	SG	Rating 5	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_SI_R05	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	SI	Rating 5	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_SK_R05	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	SK	Rating 5	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_TR_R05	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	TR	Rating 5	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_US_R05	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	US	Rating 5	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMEC_ALL_0106_CR_SLSC_x2_R05	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	Other countries	Rating 5	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_x0_R06	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	Not applicable	Rating 6	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_AT_R06	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	AT	Rating 6	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_AU_R06	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	AU	Rating 6	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_BE_R06	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	BE	Rating 6	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_BG_R06	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	BG	Rating 6	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_BR_R06	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	BR	Rating 6	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_CA_R06	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	CA	Rating 6	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_CH_R06	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	CH	Rating 6	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_CN_R06	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	CN	Rating 6	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_CY_R06	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	CY	Rating 6	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_CZ_R06	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	CZ	Rating 6	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_DE_R06	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	DE	Rating 6	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_DK_R06	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	DK	Rating 6	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_EE_R06	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	EE	Rating 6	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_ES_R06	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	ES	Rating 6	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_FI_R06	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	FI	Rating 6	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_FR_R06	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	FR	Rating 6	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_GB_R06	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	GB	Rating 6	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_GR_R06	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	GR	Rating 6	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_HK_R06	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	HK	Rating 6	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_HR_R06	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	HR	Rating 6	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMEC_ALL_0106_CR_SLSC_HU_R06	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	HU	Rating 6	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_IE_R06	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	IE	Rating 6	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_IL_R06	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	IL	Rating 6	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_IT_R06	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	IT	Rating 6	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_JP_R06	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	JP	Rating 6	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_KR_R06	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	KR	Rating 6	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_LT_R06	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	LT	Rating 6	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_LU_R06	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	LU	Rating 6	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_LV_R06	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	LV	Rating 6	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_MT_R06	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	MT	Rating 6	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_NL_R06	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	NL	Rating 6	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_NO_R06	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	NO	Rating 6	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_PL_R06	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	PL	Rating 6	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_PT_R06	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	PT	Rating 6	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_RO_R06	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	RO	Rating 6	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_RU_R06	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	RU	Rating 6	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_SE_R06	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	SE	Rating 6	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_SG_R06	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	SG	Rating 6	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_SI_R06	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	SI	Rating 6	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_SK_R06	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	SK	Rating 6	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_TR_R06	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	TR	Rating 6	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_US_R06	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	US	Rating 6	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMEC_ALL_0106_CR_SLSC_x2_R06	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	Other countries	Rating 6	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_x0_R07	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	Not applicable	Rating 7	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_AT_R07	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	AT	Rating 7	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_AU_R07	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	AU	Rating 7	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_BE_R07	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	BE	Rating 7	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_BG_R07	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	BG	Rating 7	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_BR_R07	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	BR	Rating 7	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_CA_R07	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	CA	Rating 7	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_CH_R07	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	CH	Rating 7	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_CN_R07	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	CN	Rating 7	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_CY_R07	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	CY	Rating 7	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_CZ_R07	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	CZ	Rating 7	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_DE_R07	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	DE	Rating 7	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_DK_R07	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	DK	Rating 7	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_EE_R07	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	EE	Rating 7	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_ES_R07	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	ES	Rating 7	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_FI_R07	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	FI	Rating 7	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_FR_R07	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	FR	Rating 7	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_GB_R07	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	GB	Rating 7	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_GR_R07	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	GR	Rating 7	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_HK_R07	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	HK	Rating 7	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_HR_R07	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	HR	Rating 7	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMEC_ALL_0106_CR_SLSC_HU_R07	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	HU	Rating 7	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_IE_R07	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	IE	Rating 7	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_IL_R07	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	IL	Rating 7	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_IT_R07	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	IT	Rating 7	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_JP_R07	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	JP	Rating 7	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_KR_R07	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	KR	Rating 7	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_LT_R07	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	LT	Rating 7	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_LU_R07	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	LU	Rating 7	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_LV_R07	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	LV	Rating 7	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_MT_R07	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	MT	Rating 7	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_NL_R07	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	NL	Rating 7	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_NO_R07	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	NO	Rating 7	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_PL_R07	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	PL	Rating 7	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_PT_R07	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	PT	Rating 7	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_RO_R07	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	RO	Rating 7	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_RU_R07	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	RU	Rating 7	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_SE_R07	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	SE	Rating 7	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_SG_R07	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	SG	Rating 7	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_SI_R07	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	SI	Rating 7	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_SK_R07	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	SK	Rating 7	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_TR_R07	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	TR	Rating 7	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_US_R07	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	US	Rating 7	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMEC_ALL_0106_CR_SLSC_x2_R07	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	Other countries	Rating 7	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_x0_R08	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	Not applicable	Rating 8	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_AT_R08	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	AT	Rating 8	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_AU_R08	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	AU	Rating 8	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_BE_R08	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	BE	Rating 8	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_BG_R08	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	BG	Rating 8	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_BR_R08	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	BR	Rating 8	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_CA_R08	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	CA	Rating 8	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_CH_R08	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	CH	Rating 8	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_CN_R08	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	CN	Rating 8	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_CY_R08	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	CY	Rating 8	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_CZ_R08	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	CZ	Rating 8	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_DE_R08	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	DE	Rating 8	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_DK_R08	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	DK	Rating 8	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_EE_R08	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	EE	Rating 8	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_ES_R08	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	ES	Rating 8	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_FI_R08	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	FI	Rating 8	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_FR_R08	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	FR	Rating 8	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_GB_R08	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	GB	Rating 8	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_GR_R08	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	GR	Rating 8	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_HK_R08	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	HK	Rating 8	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_HR_R08	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	HR	Rating 8	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMEC_ALL_0106_CR_SLSC_HU_R08	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	HU	Rating 8	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_IE_R08	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	IE	Rating 8	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_IL_R08	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	IL	Rating 8	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_IT_R08	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	IT	Rating 8	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_JP_R08	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	JP	Rating 8	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_KR_R08	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	KR	Rating 8	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_LT_R08	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	LT	Rating 8	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_LU_R08	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	LU	Rating 8	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_LV_R08	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	LV	Rating 8	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_MT_R08	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	MT	Rating 8	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_NL_R08	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	NL	Rating 8	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_NO_R08	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	NO	Rating 8	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_PL_R08	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	PL	Rating 8	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_PT_R08	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	PT	Rating 8	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_RO_R08	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	RO	Rating 8	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_RU_R08	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	RU	Rating 8	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_SE_R08	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	SE	Rating 8	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_SG_R08	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	SG	Rating 8	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_SI_R08	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	SI	Rating 8	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_SK_R08	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	SK	Rating 8	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_TR_R08	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	TR	Rating 8	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_US_R08	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	US	Rating 8	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMEC_ALL_0106_CR_SLSC_x2_R08	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	Other countries	Rating 8	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_x0_R09	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	Not applicable	Rating 9	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_AT_R09	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	AT	Rating 9	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_AU_R09	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	AU	Rating 9	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_BE_R09	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	BE	Rating 9	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_BG_R09	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	BG	Rating 9	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_BR_R09	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	BR	Rating 9	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_CA_R09	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	CA	Rating 9	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_CH_R09	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	CH	Rating 9	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_CN_R09	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	CN	Rating 9	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_CY_R09	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	CY	Rating 9	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_CZ_R09	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	CZ	Rating 9	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_DE_R09	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	DE	Rating 9	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_DK_R09	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	DK	Rating 9	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_EE_R09	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	EE	Rating 9	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_ES_R09	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	ES	Rating 9	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_FI_R09	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	FI	Rating 9	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_FR_R09	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	FR	Rating 9	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_GB_R09	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	GB	Rating 9	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_GR_R09	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	GR	Rating 9	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_HK_R09	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	HK	Rating 9	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_HR_R09	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	HR	Rating 9	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMEC_ALL_0106_CR_SLSC_HU_R09	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	HU	Rating 9	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_IE_R09	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	IE	Rating 9	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_IL_R09	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	IL	Rating 9	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_IT_R09	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	IT	Rating 9	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_JP_R09	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	JP	Rating 9	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_KR_R09	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	KR	Rating 9	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_LT_R09	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	LT	Rating 9	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_LU_R09	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	LU	Rating 9	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_LV_R09	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	LV	Rating 9	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_MT_R09	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	MT	Rating 9	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_NL_R09	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	NL	Rating 9	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_NO_R09	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	NO	Rating 9	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_PL_R09	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	PL	Rating 9	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_PT_R09	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	PT	Rating 9	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_RO_R09	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	RO	Rating 9	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_RU_R09	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	RU	Rating 9	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_SE_R09	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	SE	Rating 9	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_SG_R09	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	SG	Rating 9	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_SI_R09	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	SI	Rating 9	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_SK_R09	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	SK	Rating 9	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_TR_R09	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	TR	Rating 9	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_US_R09	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	US	Rating 9	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMEC_ALL_0106_CR_SLSC_x2_R09	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	Other countries	Rating 9	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_x0_R10	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	Not applicable	Rating 10	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_AT_R10	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	AT	Rating 10	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_AU_R10	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	AU	Rating 10	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_BE_R10	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	BE	Rating 10	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_BG_R10	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	BG	Rating 10	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_BR_R10	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	BR	Rating 10	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_CA_R10	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	CA	Rating 10	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_CH_R10	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	CH	Rating 10	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_CN_R10	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	CN	Rating 10	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_CY_R10	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	CY	Rating 10	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_CZ_R10	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	CZ	Rating 10	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_DE_R10	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	DE	Rating 10	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_DK_R10	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	DK	Rating 10	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_EE_R10	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	EE	Rating 10	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_ES_R10	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	ES	Rating 10	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_FI_R10	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	FI	Rating 10	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_FR_R10	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	FR	Rating 10	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_GB_R10	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	GB	Rating 10	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_GR_R10	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	GR	Rating 10	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_HK_R10	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	HK	Rating 10	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_HR_R10	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	HR	Rating 10	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMEC_ALL_0106_CR_SLSC_HU_R10	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	HU	Rating 10	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_IE_R10	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	IE	Rating 10	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_IL_R10	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	IL	Rating 10	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_IT_R10	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	IT	Rating 10	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_JP_R10	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	JP	Rating 10	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_KR_R10	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	KR	Rating 10	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_LT_R10	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	LT	Rating 10	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_LU_R10	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	LU	Rating 10	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_LV_R10	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	LV	Rating 10	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_MT_R10	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	MT	Rating 10	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_NL_R10	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	NL	Rating 10	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_NO_R10	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	NO	Rating 10	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_PL_R10	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	PL	Rating 10	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_PT_R10	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	PT	Rating 10	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_RO_R10	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	RO	Rating 10	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_RU_R10	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	RU	Rating 10	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_SE_R10	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	SE	Rating 10	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_SG_R10	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	SG	Rating 10	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_SI_R10	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	SI	Rating 10	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_SK_R10	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	SK	Rating 10	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_TR_R10	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	TR	Rating 10	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_US_R10	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	US	Rating 10	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMEC_ALL_0106_CR_SLSC_x2_R10	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	Other countries	Rating 10	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_x0_R11	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	Not applicable	Rating 11	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_AT_R11	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	AT	Rating 11	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_AU_R11	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	AU	Rating 11	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_BE_R11	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	BE	Rating 11	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_BG_R11	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	BG	Rating 11	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_BR_R11	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	BR	Rating 11	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_CA_R11	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	CA	Rating 11	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_CH_R11	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	CH	Rating 11	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_CN_R11	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	CN	Rating 11	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_CY_R11	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	CY	Rating 11	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_CZ_R11	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	CZ	Rating 11	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_DE_R11	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	DE	Rating 11	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_DK_R11	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	DK	Rating 11	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_EE_R11	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	EE	Rating 11	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_ES_R11	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	ES	Rating 11	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_FI_R11	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	FI	Rating 11	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_FR_R11	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	FR	Rating 11	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_GB_R11	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	GB	Rating 11	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_GR_R11	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	GR	Rating 11	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_HK_R11	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	HK	Rating 11	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_HR_R11	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	HR	Rating 11	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMEC_ALL_0106_CR_SLSC_HU_R11	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	HU	Rating 11	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_IE_R11	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	IE	Rating 11	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_IL_R11	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	IL	Rating 11	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_IT_R11	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	IT	Rating 11	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_JP_R11	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	JP	Rating 11	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_KR_R11	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	KR	Rating 11	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_LT_R11	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	LT	Rating 11	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_LU_R11	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	LU	Rating 11	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_LV_R11	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	LV	Rating 11	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_MT_R11	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	MT	Rating 11	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_NL_R11	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	NL	Rating 11	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_NO_R11	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	NO	Rating 11	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_PL_R11	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	PL	Rating 11	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_PT_R11	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	PT	Rating 11	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_RO_R11	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	RO	Rating 11	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_RU_R11	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	RU	Rating 11	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_SE_R11	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	SE	Rating 11	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_SG_R11	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	SG	Rating 11	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_SI_R11	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	SI	Rating 11	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_SK_R11	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	SK	Rating 11	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_TR_R11	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	TR	Rating 11	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_US_R11	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	US	Rating 11	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMEC_ALL_0106_CR_SLSC_x2_R11	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	Other countries	Rating 11	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_x0_R12	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	Not applicable	Rating 12	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_AT_R12	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	AT	Rating 12	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_AU_R12	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	AU	Rating 12	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_BE_R12	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	BE	Rating 12	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_BG_R12	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	BG	Rating 12	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_BR_R12	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	BR	Rating 12	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_CA_R12	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	CA	Rating 12	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_CH_R12	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	CH	Rating 12	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_CN_R12	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	CN	Rating 12	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_CY_R12	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	CY	Rating 12	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_CZ_R12	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	CZ	Rating 12	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_DE_R12	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	DE	Rating 12	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_DK_R12	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	DK	Rating 12	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_EE_R12	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	EE	Rating 12	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_ES_R12	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	ES	Rating 12	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_FI_R12	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	FI	Rating 12	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_FR_R12	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	FR	Rating 12	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_GB_R12	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	GB	Rating 12	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_GR_R12	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	GR	Rating 12	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_HK_R12	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	HK	Rating 12	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_HR_R12	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	HR	Rating 12	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMEC_ALL_0106_CR_SLSC_HU_R12	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	HU	Rating 12	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_IE_R12	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	IE	Rating 12	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_IL_R12	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	IL	Rating 12	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_IT_R12	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	IT	Rating 12	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_JP_R12	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	JP	Rating 12	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_KR_R12	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	KR	Rating 12	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_LT_R12	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	LT	Rating 12	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_LU_R12	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	LU	Rating 12	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_LV_R12	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	LV	Rating 12	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_MT_R12	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	MT	Rating 12	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_NL_R12	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	NL	Rating 12	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_NO_R12	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	NO	Rating 12	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_PL_R12	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	PL	Rating 12	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_PT_R12	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	PT	Rating 12	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_RO_R12	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	RO	Rating 12	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_RU_R12	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	RU	Rating 12	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_SE_R12	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	SE	Rating 12	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_SG_R12	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	SG	Rating 12	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_SI_R12	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	SI	Rating 12	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_SK_R12	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	SK	Rating 12	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_TR_R12	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	TR	Rating 12	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_US_R12	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	US	Rating 12	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMEC_ALL_0106_CR_SLSC_x2_R13	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	Other countries	Rating 13	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_x0_R13	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	Not applicable	Rating 13	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_AT_R13	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	AT	Rating 13	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_AU_R13	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	AU	Rating 13	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_BE_R13	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	BE	Rating 13	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_BG_R13	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	BG	Rating 13	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_BR_R13	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	BR	Rating 13	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_CA_R13	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	CA	Rating 13	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_CH_R13	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	CH	Rating 13	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_CN_R13	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	CN	Rating 13	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_CY_R13	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	CY	Rating 13	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_CZ_R13	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	CZ	Rating 13	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_DE_R13	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	DE	Rating 13	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_DK_R13	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	DK	Rating 13	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_EE_R13	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	EE	Rating 13	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_ES_R13	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	ES	Rating 13	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_FI_R13	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	FI	Rating 13	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_FR_R13	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	FR	Rating 13	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_GB_R13	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	GB	Rating 13	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_GR_R13	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	GR	Rating 13	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_HK_R13	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	HK	Rating 13	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_HR_R13	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	HR	Rating 13	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMEC_ALL_0106_CR_SLSC_HU_R13	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	HU	Rating 13	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_IE_R13	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	IE	Rating 13	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_IL_R13	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	IL	Rating 13	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_IT_R13	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	IT	Rating 13	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_JP_R13	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	JP	Rating 13	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_KR_R13	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	KR	Rating 13	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_LT_R13	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	LT	Rating 13	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_LU_R13	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	LU	Rating 13	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_LV_R13	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	LV	Rating 13	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_MT_R13	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	MT	Rating 13	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_NL_R13	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	NL	Rating 13	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_NO_R13	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	NO	Rating 13	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_PL_R13	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	PL	Rating 13	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_PT_R13	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	PT	Rating 13	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_RO_R13	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	RO	Rating 13	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_RU_R13	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	RU	Rating 13	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_SE_R13	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	SE	Rating 13	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_SG_R13	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	SG	Rating 13	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_SI_R13	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	SI	Rating 13	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_SK_R13	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	SK	Rating 13	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_TR_R13	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	TR	Rating 13	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_US_R13	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	US	Rating 13	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMEC_ALL_0106_CR_SLSC_x2_R13	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	Other countries	Rating 13	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_x0_R14	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	Not applicable	Rating 14	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_AT_R14	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	AT	Rating 14	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_AU_R14	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	AU	Rating 14	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_BE_R14	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	BE	Rating 14	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_BG_R14	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	BG	Rating 14	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_BR_R14	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	BR	Rating 14	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_CA_R14	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	CA	Rating 14	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_CH_R14	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	CH	Rating 14	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_CN_R14	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	CN	Rating 14	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_CY_R14	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	CY	Rating 14	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_CZ_R14	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	CZ	Rating 14	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_DE_R14	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	DE	Rating 14	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_DK_R14	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	DK	Rating 14	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_EE_R14	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	EE	Rating 14	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_ES_R14	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	ES	Rating 14	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_FI_R14	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	FI	Rating 14	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_FR_R14	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	FR	Rating 14	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_GB_R14	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	GB	Rating 14	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_GR_R14	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	GR	Rating 14	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_HK_R14	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	HK	Rating 14	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_HR_R14	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	HR	Rating 14	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMEC_ALL_0106_CR_SLSC_HU_R14	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	HU	Rating 14	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_IE_R14	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	IE	Rating 14	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_IL_R14	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	IL	Rating 14	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_IT_R14	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	IT	Rating 14	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_JP_R14	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	JP	Rating 14	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_KR_R14	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	KR	Rating 14	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_LT_R14	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	LT	Rating 14	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_LU_R14	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	LU	Rating 14	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_LV_R14	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	LV	Rating 14	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_MT_R14	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	MT	Rating 14	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_NL_R14	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	NL	Rating 14	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_NO_R14	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	NO	Rating 14	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_PL_R14	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	PL	Rating 14	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_PT_R14	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	PT	Rating 14	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_RO_R14	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	RO	Rating 14	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_RU_R14	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	RU	Rating 14	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_SE_R14	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	SE	Rating 14	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_SG_R14	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	SG	Rating 14	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_SI_R14	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	SI	Rating 14	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_SK_R14	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	SK	Rating 14	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_TR_R14	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	TR	Rating 14	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_US_R14	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	US	Rating 14	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMEC_ALL_0106_CR_SLSC_x2_R14	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	Other countries	Rating 14	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_x0_R15	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	Not applicable	Rating 15	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_AT_R15	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	AT	Rating 15	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_AU_R15	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	AU	Rating 15	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_BE_R15	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	BE	Rating 15	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_BG_R15	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	BG	Rating 15	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_BR_R15	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	BR	Rating 15	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_CA_R15	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	CA	Rating 15	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_CH_R15	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	CH	Rating 15	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_CN_R15	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	CN	Rating 15	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_CY_R15	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	CY	Rating 15	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_CZ_R15	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	CZ	Rating 15	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_DE_R15	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	DE	Rating 15	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_DK_R15	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	DK	Rating 15	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_EE_R15	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	EE	Rating 15	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_ES_R15	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	ES	Rating 15	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_FI_R15	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	FI	Rating 15	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_FR_R15	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	FR	Rating 15	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_GB_R15	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	GB	Rating 15	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_GR_R15	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	GR	Rating 15	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_HK_R15	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	HK	Rating 15	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_HR_R15	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	HR	Rating 15	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMEC_ALL_0106_CR_SLSC_HU_R15	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	HU	Rating 15	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_IE_R15	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	IE	Rating 15	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_IL_R15	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	IL	Rating 15	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_IT_R15	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	IT	Rating 15	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_JP_R15	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	JP	Rating 15	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_KR_R15	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	KR	Rating 15	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_LT_R15	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	LT	Rating 15	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_LU_R15	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	LU	Rating 15	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_LV_R15	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	LV	Rating 15	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_MT_R15	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	MT	Rating 15	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_NL_R15	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	NL	Rating 15	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_NO_R15	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	NO	Rating 15	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_PL_R15	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	PL	Rating 15	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_PT_R15	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	PT	Rating 15	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_RO_R15	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	RO	Rating 15	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_RU_R15	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	RU	Rating 15	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_SE_R15	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	SE	Rating 15	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_SG_R15	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	SG	Rating 15	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_SI_R15	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	SI	Rating 15	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_SK_R15	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	SK	Rating 15	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_TR_R15	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	TR	Rating 15	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_US_R15	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	US	Rating 15	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMEC_ALL_0106_CR_SLSC_x2_R15	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	Other countries	Rating 15	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_x0_R16	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	Not applicable	Rating 16	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_AT_R16	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	AT	Rating 16	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_AU_R16	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	AU	Rating 16	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_BE_R16	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	BE	Rating 16	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_BG_R16	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	BG	Rating 16	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_BR_R16	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	BR	Rating 16	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_CA_R16	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	CA	Rating 16	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_CH_R16	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	CH	Rating 16	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_CN_R16	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	CN	Rating 16	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_CY_R16	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	CY	Rating 16	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_CZ_R16	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	CZ	Rating 16	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_DE_R16	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	DE	Rating 16	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_DK_R16	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	DK	Rating 16	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_EE_R16	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	EE	Rating 16	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_ES_R16	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	ES	Rating 16	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_FI_R16	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	FI	Rating 16	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_FR_R16	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	FR	Rating 16	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_GB_R16	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	GB	Rating 16	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_GR_R16	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	GR	Rating 16	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_HK_R16	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	HK	Rating 16	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_HR_R16	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	HR	Rating 16	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMEC_ALL_0106_CR_SLSC_HU_R16	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	HU	Rating 16	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_IE_R16	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	IE	Rating 16	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_IL_R16	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	IL	Rating 16	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_IT_R16	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	IT	Rating 16	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_JP_R16	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	JP	Rating 16	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_KR_R16	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	KR	Rating 16	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_LT_R16	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	LT	Rating 16	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_LU_R16	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	LU	Rating 16	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_LV_R16	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	LV	Rating 16	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_MT_R16	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	MT	Rating 16	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_NL_R16	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	NL	Rating 16	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_NO_R16	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	NO	Rating 16	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_PL_R16	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	PL	Rating 16	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_PT_R16	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	PT	Rating 16	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_RO_R16	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	RO	Rating 16	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_RU_R16	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	RU	Rating 16	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_SE_R16	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	SE	Rating 16	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_SG_R16	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	SG	Rating 16	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_SI_R16	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	SI	Rating 16	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_SK_R16	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	SK	Rating 16	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_TR_R16	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	TR	Rating 16	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_US_R16	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	US	Rating 16	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMEC_ALL_0106_CR_SLSC_x2_R16	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	Other countries	Rating 16	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_x0_R17	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	Not applicable	Rating 17	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_AT_R17	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	AT	Rating 17	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_AU_R17	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	AU	Rating 17	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_BE_R17	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	BE	Rating 17	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_BG_R17	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	BG	Rating 17	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_BR_R17	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	BR	Rating 17	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_CA_R17	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	CA	Rating 17	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_CH_R17	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	CH	Rating 17	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_CN_R17	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	CN	Rating 17	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_CY_R17	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	CY	Rating 17	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_CZ_R17	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	CZ	Rating 17	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_DE_R17	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	DE	Rating 17	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_DK_R17	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	DK	Rating 17	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_EE_R17	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	EE	Rating 17	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_ES_R17	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	ES	Rating 17	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_FI_R17	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	FI	Rating 17	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_FR_R17	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	FR	Rating 17	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_GB_R17	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	GB	Rating 17	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_GR_R17	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	GR	Rating 17	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_HK_R17	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	HK	Rating 17	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_HR_R17	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	HR	Rating 17	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMEC_ALL_0106_CR_SLSC_HU_R17	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	HU	Rating 17	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_IE_R17	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	IE	Rating 17	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_IL_R17	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	IL	Rating 17	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_IT_R17	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	IT	Rating 17	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_JP_R17	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	JP	Rating 17	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_KR_R17	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	KR	Rating 17	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_LT_R17	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	LT	Rating 17	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_LU_R17	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	LU	Rating 17	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_LV_R17	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	LV	Rating 17	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_MT_R17	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	MT	Rating 17	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_NL_R17	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	NL	Rating 17	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_NO_R17	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	NO	Rating 17	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_PL_R17	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	PL	Rating 17	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_PT_R17	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	PT	Rating 17	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_RO_R17	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	RO	Rating 17	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_RU_R17	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	RU	Rating 17	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_SE_R17	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	SE	Rating 17	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_SG_R17	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	SG	Rating 17	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_SI_R17	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	SI	Rating 17	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_SK_R17	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	SK	Rating 17	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_TR_R17	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	TR	Rating 17	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_US_R17	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	US	Rating 17	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMEC_ALL_0106_CR_SLSC_x2_R17	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	Other countries	Rating 17	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_x0_R18	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	Not applicable	Rating 18	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_AT_R18	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	AT	Rating 18	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_AU_R18	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	AU	Rating 18	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_BE_R18	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	BE	Rating 18	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_BG_R18	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	BG	Rating 18	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_BR_R18	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	BR	Rating 18	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_CA_R18	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	CA	Rating 18	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_CH_R18	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	CH	Rating 18	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_CN_R18	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	CN	Rating 18	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_CY_R18	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	CY	Rating 18	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_CZ_R18	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	CZ	Rating 18	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_DE_R18	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	DE	Rating 18	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_DK_R18	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	DK	Rating 18	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_EE_R18	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	EE	Rating 18	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_ES_R18	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	ES	Rating 18	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_FI_R18	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	FI	Rating 18	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_FR_R18	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	FR	Rating 18	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_GB_R18	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	GB	Rating 18	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_GR_R18	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	GR	Rating 18	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_HK_R18	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	HK	Rating 18	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_HR_R18	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	HR	Rating 18	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMEC_ALL_0106_CR_SLSC_HU_R18	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	HU	Rating 18	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_IE_R18	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	IE	Rating 18	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_IL_R18	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	IL	Rating 18	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_IT_R18	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	IT	Rating 18	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_JP_R18	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	JP	Rating 18	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_KR_R18	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	KR	Rating 18	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_LT_R18	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	LT	Rating 18	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_LU_R18	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	LU	Rating 18	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_LV_R18	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	LV	Rating 18	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_MT_R18	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	MT	Rating 18	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_NL_R18	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	NL	Rating 18	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_NO_R18	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	NO	Rating 18	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_PL_R18	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	PL	Rating 18	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_PT_R18	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	PT	Rating 18	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_RO_R18	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	RO	Rating 18	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_RU_R18	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	RU	Rating 18	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_SE_R18	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	SE	Rating 18	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_SG_R18	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	SG	Rating 18	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_SI_R18	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	SI	Rating 18	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_SK_R18	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	SK	Rating 18	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_TR_R18	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	TR	Rating 18	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_US_R18	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	US	Rating 18	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMEC_ALL_0106_CR_SLSC_x2_R18	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	Other countries	Rating 18	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_x0_R19	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	Not applicable	Rating 19	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_AT_R19	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	AT	Rating 19	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_AU_R19	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	AU	Rating 19	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_BE_R19	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	BE	Rating 19	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_BG_R19	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	BG	Rating 19	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_BR_R19	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	BR	Rating 19	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_CA_R19	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	CA	Rating 19	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_CH_R19	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	CH	Rating 19	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_CN_R19	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	CN	Rating 19	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_CY_R19	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	CY	Rating 19	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_CZ_R19	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	CZ	Rating 19	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_DE_R19	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	DE	Rating 19	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_DK_R19	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	DK	Rating 19	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_EE_R19	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	EE	Rating 19	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_ES_R19	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	ES	Rating 19	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_FI_R19	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	FI	Rating 19	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_FR_R19	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	FR	Rating 19	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_GB_R19	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	GB	Rating 19	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_GR_R19	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	GR	Rating 19	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_HK_R19	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	HK	Rating 19	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_HR_R19	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	HR	Rating 19	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMEC_ALL_0106_CR_SLSC_HU_R19	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	HU	Rating 19	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_IE_R19	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	IE	Rating 19	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_IL_R19	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	IL	Rating 19	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_IT_R19	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	IT	Rating 19	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_JP_R19	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	JP	Rating 19	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_KR_R19	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	KR	Rating 19	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_LT_R19	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	LT	Rating 19	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_LU_R19	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	LU	Rating 19	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_LV_R19	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	LV	Rating 19	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_MT_R19	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	MT	Rating 19	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_NL_R19	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	NL	Rating 19	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_NO_R19	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	NO	Rating 19	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_PL_R19	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	PL	Rating 19	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_PT_R19	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	PT	Rating 19	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_RO_R19	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	RO	Rating 19	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_RU_R19	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	RU	Rating 19	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_SE_R19	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	SE	Rating 19	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_SG_R19	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	SG	Rating 19	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_SI_R19	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	SI	Rating 19	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_SK_R19	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	SK	Rating 19	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_TR_R19	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	TR	Rating 19	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_US_R19	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	US	Rating 19	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMEC_ALL_0106_CR_SLSC_x2_R19	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	Other countries	Rating 19	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_x0_R20	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	Not applicable	Rating 20	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_AT_R20	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	AT	Rating 20	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_AU_R20	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	AU	Rating 20	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_BE_R20	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	BE	Rating 20	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_BG_R20	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	BG	Rating 20	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_BR_R20	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	BR	Rating 20	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_CA_R20	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	CA	Rating 20	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_CH_R20	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	CH	Rating 20	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_CN_R20	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	CN	Rating 20	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_CY_R20	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	CY	Rating 20	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_CZ_R20	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	CZ	Rating 20	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_DE_R20	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	DE	Rating 20	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_DK_R20	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	DK	Rating 20	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_EE_R20	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	EE	Rating 20	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_ES_R20	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	ES	Rating 20	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_FI_R20	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	FI	Rating 20	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_FR_R20	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	FR	Rating 20	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_GB_R20	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	GB	Rating 20	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_GR_R20	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	GR	Rating 20	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_HK_R20	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	HK	Rating 20	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_HR_R20	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	HR	Rating 20	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMEC_ALL_0106_CR_SLSC_HU_R20	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	HU	Rating 20	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_IE_R20	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	IE	Rating 20	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_IL_R20	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	IL	Rating 20	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_IT_R20	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	IT	Rating 20	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_JP_R20	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	JP	Rating 20	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_KR_R20	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	KR	Rating 20	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_LT_R20	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	LT	Rating 20	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_LU_R20	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	LU	Rating 20	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_LV_R20	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	LV	Rating 20	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_MT_R20	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	MT	Rating 20	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_NL_R20	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	NL	Rating 20	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_NO_R20	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	NO	Rating 20	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_PL_R20	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	PL	Rating 20	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_PT_R20	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	PT	Rating 20	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_RO_R20	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	RO	Rating 20	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_RU_R20	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	RU	Rating 20	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_SE_R20	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	SE	Rating 20	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_SG_R20	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	SG	Rating 20	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_SI_R20	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	SI	Rating 20	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_SK_R20	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	SK	Rating 20	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_TR_R20	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	TR	Rating 20	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_US_R20	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	US	Rating 20	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMEC_ALL_0106_CR_SLSC_x2_R20	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	Other countries	Rating 20	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_x0_R21	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	Not applicable	Rating 21	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_AT_R21	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	AT	Rating 21	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_AU_R21	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	AU	Rating 21	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_BE_R21	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	BE	Rating 21	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_BG_R21	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	BG	Rating 21	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_BR_R21	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	BR	Rating 21	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_CA_R21	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	CA	Rating 21	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_CH_R21	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	CH	Rating 21	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_CN_R21	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	CN	Rating 21	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_CY_R21	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	CY	Rating 21	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_CZ_R21	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	CZ	Rating 21	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_DE_R21	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	DE	Rating 21	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_DK_R21	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	DK	Rating 21	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_EE_R21	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	EE	Rating 21	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_ES_R21	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	ES	Rating 21	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_FI_R21	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	FI	Rating 21	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_FR_R21	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	FR	Rating 21	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_GB_R21	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	GB	Rating 21	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_GR_R21	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	GR	Rating 21	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_HK_R21	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	HK	Rating 21	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_HR_R21	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	HR	Rating 21	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMEC_ALL_0106_CR_SLSC_HU_R21	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	HU	Rating 21	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_IE_R21	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	IE	Rating 21	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_IL_R21	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	IL	Rating 21	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_IT_R21	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	IT	Rating 21	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_JP_R21	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	JP	Rating 21	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_KR_R21	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	KR	Rating 21	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_LT_R21	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	LT	Rating 21	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_LU_R21	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	LU	Rating 21	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_LV_R21	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	LV	Rating 21	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_MT_R21	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	MT	Rating 21	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_NL_R21	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	NL	Rating 21	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_NO_R21	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	NO	Rating 21	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_PL_R21	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	PL	Rating 21	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_PT_R21	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	PT	Rating 21	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_RO_R21	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	RO	Rating 21	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_RU_R21	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	RU	Rating 21	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_SE_R21	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	SE	Rating 21	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_SG_R21	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	SG	Rating 21	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_SI_R21	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	SI	Rating 21	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_SK_R21	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	SK	Rating 21	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_TR_R21	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	TR	Rating 21	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_US_R21	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	US	Rating 21	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMEC_ALL_0106_CR_SLSC_x2_R21	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	Other countries	Rating 21	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_x0_R22	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	Not applicable	Rating 22	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_AT_R22	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	AT	Rating 22	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_AU_R22	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	AU	Rating 22	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_BE_R22	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	BE	Rating 22	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_BG_R22	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	BG	Rating 22	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_BR_R22	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	BR	Rating 22	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_CA_R22	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	CA	Rating 22	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_CH_R22	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	CH	Rating 22	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_CN_R22	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	CN	Rating 22	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_CY_R22	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	CY	Rating 22	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_CZ_R22	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	CZ	Rating 22	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_DE_R22	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	DE	Rating 22	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_DK_R22	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	DK	Rating 22	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_EE_R22	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	EE	Rating 22	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_ES_R22	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	ES	Rating 22	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_FI_R22	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	FI	Rating 22	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_FR_R22	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	FR	Rating 22	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_GB_R22	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	GB	Rating 22	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_GR_R22	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	GR	Rating 22	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_HK_R22	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	HK	Rating 22	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_HR_R22	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	HR	Rating 22	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMEC_ALL_0106_CR_SLSC_HU_R22	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	HU	Rating 22	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_IE_R22	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	IE	Rating 22	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_IL_R22	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	IL	Rating 22	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_IT_R22	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	IT	Rating 22	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_JP_R22	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	JP	Rating 22	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_KR_R22	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	KR	Rating 22	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_LT_R22	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	LT	Rating 22	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_LU_R22	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	LU	Rating 22	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_LV_R22	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	LV	Rating 22	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_MT_R22	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	MT	Rating 22	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_NL_R22	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	NL	Rating 22	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_NO_R22	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	NO	Rating 22	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_PL_R22	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	PL	Rating 22	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_PT_R22	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	PT	Rating 22	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_RO_R22	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	RO	Rating 22	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_RU_R22	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	RU	Rating 22	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_SE_R22	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	SE	Rating 22	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_SG_R22	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	SG	Rating 22	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_SI_R22	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	SI	Rating 22	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_SK_R22	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	SK	Rating 22	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_TR_R22	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	TR	Rating 22	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_US_R22	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	US	Rating 22	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMEC_ALL_0106_CR_SLSC_x2_R22	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	Other countries	Rating 22	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_x0_R23	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	Not applicable	Rating 23	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_AT_R23	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	AT	Rating 23	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_AU_R23	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	AU	Rating 23	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_BE_R23	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	BE	Rating 23	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_BG_R23	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	BG	Rating 23	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_BR_R23	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	BR	Rating 23	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_CA_R23	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	CA	Rating 23	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_CH_R23	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	CH	Rating 23	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_CN_R23	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	CN	Rating 23	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_CY_R23	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	CY	Rating 23	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_CZ_R23	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	CZ	Rating 23	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_DE_R23	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	DE	Rating 23	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_DK_R23	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	DK	Rating 23	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_EE_R23	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	EE	Rating 23	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_ES_R23	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	ES	Rating 23	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_FI_R23	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	FI	Rating 23	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_FR_R23	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	FR	Rating 23	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_GB_R23	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	GB	Rating 23	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_GR_R23	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	GR	Rating 23	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_HK_R23	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	HK	Rating 23	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_HR_R23	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	HR	Rating 23	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMEC_ALL_0106_CR_SLSC_HU_R23	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	HU	Rating 23	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_IE_R23	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	IE	Rating 23	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_IL_R23	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	IL	Rating 23	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_IT_R23	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	IT	Rating 23	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_JP_R23	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	JP	Rating 23	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_KR_R23	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	KR	Rating 23	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_LT_R23	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	LT	Rating 23	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_LU_R23	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	LU	Rating 23	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_LV_R23	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	LV	Rating 23	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_MT_R23	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	MT	Rating 23	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_NL_R23	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	NL	Rating 23	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_NO_R23	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	NO	Rating 23	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_PL_R23	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	PL	Rating 23	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_PT_R23	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	PT	Rating 23	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_RO_R23	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	RO	Rating 23	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_RU_R23	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	RU	Rating 23	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_SE_R23	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	SE	Rating 23	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_SG_R23	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	SG	Rating 23	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_SI_R23	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	SI	Rating 23	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_SK_R23	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	SK	Rating 23	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_TR_R23	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	TR	Rating 23	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_US_R23	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	US	Rating 23	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMEC_ALL_0106_CR_SLSC_x2_R23	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	Other countries	Rating 23	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_x0_R24	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	Not applicable	Rating 24	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_AT_R24	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	AT	Rating 24	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_AU_R24	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	AU	Rating 24	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_BE_R24	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	BE	Rating 24	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_BG_R24	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	BG	Rating 24	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_BR_R24	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	BR	Rating 24	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_CA_R24	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	CA	Rating 24	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_CH_R24	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	CH	Rating 24	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_CN_R24	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	CN	Rating 24	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_CY_R24	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	CY	Rating 24	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_CZ_R24	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	CZ	Rating 24	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_DE_R24	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	DE	Rating 24	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_DK_R24	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	DK	Rating 24	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_EE_R24	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	EE	Rating 24	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_ES_R24	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	ES	Rating 24	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_FI_R24	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	FI	Rating 24	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_FR_R24	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	FR	Rating 24	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_GB_R24	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	GB	Rating 24	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_GR_R24	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	GR	Rating 24	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_HK_R24	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	HK	Rating 24	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_HR_R24	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	HR	Rating 24	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMEC_ALL_0106_CR_SLSC_HU_R24	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	HU	Rating 24	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_IE_R24	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	IE	Rating 24	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_IL_R24	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	IL	Rating 24	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_IT_R24	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	IT	Rating 24	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_JP_R24	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	JP	Rating 24	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_KR_R24	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	KR	Rating 24	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_LT_R24	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	LT	Rating 24	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_LU_R24	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	LU	Rating 24	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_LV_R24	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	LV	Rating 24	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_MT_R24	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	MT	Rating 24	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_NL_R24	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	NL	Rating 24	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_NO_R24	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	NO	Rating 24	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_PL_R24	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	PL	Rating 24	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_PT_R24	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	PT	Rating 24	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_RO_R24	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	RO	Rating 24	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_RU_R24	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	RU	Rating 24	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_SE_R24	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	SE	Rating 24	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_SG_R24	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	SG	Rating 24	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_SI_R24	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	SI	Rating 24	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_SK_R24	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	SK	Rating 24	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_TR_R24	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	TR	Rating 24	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_US_R24	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	US	Rating 24	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMEC_ALL_0106_CR_SLSC_x2_R24	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	Other countries	Rating 24	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_x0_R25	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	Not applicable	Rating 25	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_AT_R25	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	AT	Rating 25	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_AU_R25	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	AU	Rating 25	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_BE_R25	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	BE	Rating 25	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_BG_R25	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	BG	Rating 25	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_BR_R25	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	BR	Rating 25	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_CA_R25	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	CA	Rating 25	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_CH_R25	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	CH	Rating 25	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_CN_R25	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	CN	Rating 25	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_CY_R25	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	CY	Rating 25	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_CZ_R25	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	CZ	Rating 25	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_DE_R25	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	DE	Rating 25	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_DK_R25	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	DK	Rating 25	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_EE_R25	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	EE	Rating 25	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_ES_R25	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	ES	Rating 25	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_FI_R25	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	FI	Rating 25	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_FR_R25	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	FR	Rating 25	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_GB_R25	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	GB	Rating 25	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_GR_R25	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	GR	Rating 25	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_HK_R25	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	HK	Rating 25	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_HR_R25	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	HR	Rating 25	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMEC_ALL_0106_CR_SLSC_HU_R25	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	HU	Rating 25	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_IE_R25	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	IE	Rating 25	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_IL_R25	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	IL	Rating 25	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_IT_R25	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	IT	Rating 25	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_JP_R25	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	JP	Rating 25	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_KR_R25	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	KR	Rating 25	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_LT_R25	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	LT	Rating 25	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_LU_R25	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	LU	Rating 25	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_LV_R25	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	LV	Rating 25	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_MT_R25	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	MT	Rating 25	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_NL_R25	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	NL	Rating 25	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_NO_R25	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	NO	Rating 25	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_PL_R25	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	PL	Rating 25	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_PT_R25	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	PT	Rating 25	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_RO_R25	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	RO	Rating 25	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_RU_R25	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	RU	Rating 25	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_SE_R25	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	SE	Rating 25	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_SG_R25	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	SG	Rating 25	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_SI_R25	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	SI	Rating 25	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_SK_R25	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	SK	Rating 25	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_TR_R25	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	TR	Rating 25	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_US_R25	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	US	Rating 25	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMEC_ALL_0106_CR_SLSC_x2_R25	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	Other countries	Rating 25	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_x0_R26	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	Not applicable	Rating 26	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_AT_R26	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	AT	Rating 26	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_AU_R26	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	AU	Rating 26	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_BE_R26	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	BE	Rating 26	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_BG_R26	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	BG	Rating 26	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_BR_R26	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	BR	Rating 26	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_CA_R26	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	CA	Rating 26	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_CH_R26	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	CH	Rating 26	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_CN_R26	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	CN	Rating 26	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_CY_R26	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	CY	Rating 26	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_CZ_R26	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	CZ	Rating 26	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_DE_R26	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	DE	Rating 26	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_DK_R26	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	DK	Rating 26	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_EE_R26	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	EE	Rating 26	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_ES_R26	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	ES	Rating 26	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_FI_R26	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	FI	Rating 26	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_FR_R26	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	FR	Rating 26	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_GB_R26	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	GB	Rating 26	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_GR_R26	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	GR	Rating 26	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_HK_R26	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	HK	Rating 26	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_HR_R26	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	HR	Rating 26	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMEC_ALL_0106_CR_SLSC_HU_R26	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	HU	Rating 26	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_IE_R26	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	IE	Rating 26	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_IL_R26	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	IL	Rating 26	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_IT_R26	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	IT	Rating 26	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_JP_R26	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	JP	Rating 26	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_KR_R26	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	KR	Rating 26	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_LT_R26	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	LT	Rating 26	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_LU_R26	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	LU	Rating 26	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_LV_R26	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	LV	Rating 26	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_MT_R26	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	MT	Rating 26	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_NL_R26	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	NL	Rating 26	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_NO_R26	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	NO	Rating 26	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_PL_R26	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	PL	Rating 26	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_PT_R26	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	PT	Rating 26	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_RO_R26	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	RO	Rating 26	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_RU_R26	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	RU	Rating 26	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_SE_R26	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	SE	Rating 26	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_SG_R26	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	SG	Rating 26	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_SI_R26	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	SI	Rating 26	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_SK_R26	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	SK	Rating 26	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_TR_R26	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	TR	Rating 26	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_US_R26	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	US	Rating 26	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMEC_ALL_0106_CR_SLSC_x2_R26	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	Other countries	Rating 26	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_x0_R27	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	Not applicable	Rating 27	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_AT_R27	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	AT	Rating 27	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_AU_R27	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	AU	Rating 27	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_BE_R27	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	BE	Rating 27	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_BG_R27	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	BG	Rating 27	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_BR_R27	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	BR	Rating 27	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_CA_R27	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	CA	Rating 27	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_CH_R27	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	CH	Rating 27	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_CN_R27	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	CN	Rating 27	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_CY_R27	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	CY	Rating 27	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_CZ_R27	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	CZ	Rating 27	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_DE_R27	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	DE	Rating 27	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_DK_R27	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	DK	Rating 27	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_EE_R27	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	EE	Rating 27	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_ES_R27	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	ES	Rating 27	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_FI_R27	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	FI	Rating 27	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_FR_R27	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	FR	Rating 27	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_GB_R27	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	GB	Rating 27	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_GR_R27	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	GR	Rating 27	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_HK_R27	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	HK	Rating 27	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_HR_R27	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	HR	Rating 27	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMEC_ALL_0106_CR_SLSC_HU_R27	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	HU	Rating 27	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_IE_R27	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	IE	Rating 27	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_IL_R27	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	IL	Rating 27	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_IT_R27	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	IT	Rating 27	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_JP_R27	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	JP	Rating 27	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_KR_R27	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	KR	Rating 27	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_LT_R27	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	LT	Rating 27	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_LU_R27	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	LU	Rating 27	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_LV_R27	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	LV	Rating 27	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_MT_R27	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	MT	Rating 27	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_NL_R27	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	NL	Rating 27	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_NO_R27	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	NO	Rating 27	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_PL_R27	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	PL	Rating 27	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_PT_R27	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	PT	Rating 27	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_RO_R27	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	RO	Rating 27	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_RU_R27	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	RU	Rating 27	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_SE_R27	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	SE	Rating 27	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_SG_R27	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	SG	Rating 27	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_SI_R27	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	SI	Rating 27	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_SK_R27	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	SK	Rating 27	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_TR_R27	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	TR	Rating 27	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_US_R27	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	US	Rating 27	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMEC_ALL_0106_CR_SLSC_x2_R27	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	Other countries	Rating 27	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_x0_R28	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	Not applicable	Rating 28	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_AT_R28	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	AT	Rating 28	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_AU_R28	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	AU	Rating 28	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_BE_R28	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	BE	Rating 28	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_BG_R28	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	BG	Rating 28	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_BR_R28	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	BR	Rating 28	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_CA_R28	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	CA	Rating 28	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_CH_R28	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	CH	Rating 28	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_CN_R28	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	CN	Rating 28	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_CY_R28	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	CY	Rating 28	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_CZ_R28	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	CZ	Rating 28	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_DE_R28	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	DE	Rating 28	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_DK_R28	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	DK	Rating 28	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_EE_R28	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	EE	Rating 28	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_ES_R28	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	ES	Rating 28	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_FI_R28	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	FI	Rating 28	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_FR_R28	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	FR	Rating 28	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_GB_R28	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	GB	Rating 28	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_GR_R28	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	GR	Rating 28	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_HK_R28	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	HK	Rating 28	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_HR_R28	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	HR	Rating 28	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMEC_ALL_0106_CR_SLSC_HU_R28	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	HU	Rating 28	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_IE_R28	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	IE	Rating 28	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_IL_R28	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	IL	Rating 28	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_IT_R28	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	IT	Rating 28	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_JP_R28	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	JP	Rating 28	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_KR_R28	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	KR	Rating 28	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_LT_R28	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	LT	Rating 28	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_LU_R28	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	LU	Rating 28	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_LV_R28	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	LV	Rating 28	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_MT_R28	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	MT	Rating 28	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_NL_R28	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	NL	Rating 28	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_NO_R28	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	NO	Rating 28	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_PL_R28	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	PL	Rating 28	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_PT_R28	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	PT	Rating 28	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_RO_R28	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	RO	Rating 28	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_RU_R28	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	RU	Rating 28	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_SE_R28	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	SE	Rating 28	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_SG_R28	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	SG	Rating 28	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_SI_R28	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	SI	Rating 28	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_SK_R28	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	SK	Rating 28	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_TR_R28	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	TR	Rating 28	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_US_R28	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	US	Rating 28	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMEC_ALL_0106_CR_SLSC_x2_R28	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	Other countries	Rating 28	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_x0_R29	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	Not applicable	Rating 29	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_AT_R29	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	AT	Rating 29	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_AU_R29	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	AU	Rating 29	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_BE_R29	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	BE	Rating 29	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_BG_R29	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	BG	Rating 29	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_BR_R29	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	BR	Rating 29	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_CA_R29	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	CA	Rating 29	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_CH_R29	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	CH	Rating 29	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_CN_R29	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	CN	Rating 29	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_CY_R29	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	CY	Rating 29	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_CZ_R29	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	CZ	Rating 29	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_DE_R29	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	DE	Rating 29	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_DK_R29	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	DK	Rating 29	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_EE_R29	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	EE	Rating 29	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_ES_R29	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	ES	Rating 29	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_FI_R29	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	FI	Rating 29	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_FR_R29	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	FR	Rating 29	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_GB_R29	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	GB	Rating 29	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_GR_R29	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	GR	Rating 29	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_HK_R29	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	HK	Rating 29	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_HR_R29	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	HR	Rating 29	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMEC_ALL_0106_CR_SLSC_HU_R29	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	HU	Rating 29	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_IE_R29	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	IE	Rating 29	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_IL_R29	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	IL	Rating 29	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_IT_R29	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	IT	Rating 29	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_JP_R29	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	JP	Rating 29	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_KR_R29	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	KR	Rating 29	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_LT_R29	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	LT	Rating 29	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_LU_R29	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	LU	Rating 29	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_LV_R29	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	LV	Rating 29	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_MT_R29	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	MT	Rating 29	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_NL_R29	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	NL	Rating 29	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_NO_R29	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	NO	Rating 29	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_PL_R29	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	PL	Rating 29	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_PT_R29	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	PT	Rating 29	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_RO_R29	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	RO	Rating 29	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_RU_R29	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	RU	Rating 29	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_SE_R29	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	SE	Rating 29	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_SG_R29	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	SG	Rating 29	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_SI_R29	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	SI	Rating 29	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_SK_R29	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	SK	Rating 29	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_TR_R29	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	TR	Rating 29	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_US_R29	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	US	Rating 29	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMEC_ALL_0106_CR_SLSC_x2_R29	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	Other countries	Rating 29	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_x0_R30	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	Not applicable	Rating 30	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_AT_R30	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	AT	Rating 30	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_AU_R30	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	AU	Rating 30	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_BE_R30	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	BE	Rating 30	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_BG_R30	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	BG	Rating 30	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_BR_R30	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	BR	Rating 30	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_CA_R30	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	CA	Rating 30	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_CH_R30	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	CH	Rating 30	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_CN_R30	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	CN	Rating 30	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_CY_R30	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	CY	Rating 30	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_CZ_R30	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	CZ	Rating 30	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_DE_R30	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	DE	Rating 30	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_DK_R30	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	DK	Rating 30	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_EE_R30	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	EE	Rating 30	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_ES_R30	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	ES	Rating 30	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_FI_R30	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	FI	Rating 30	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_FR_R30	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	FR	Rating 30	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_GB_R30	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	GB	Rating 30	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_GR_R30	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	GR	Rating 30	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_HK_R30	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	HK	Rating 30	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_HR_R30	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	HR	Rating 30	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMEC_ALL_0106_CR_SLSC_HU_R30	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	HU	Rating 30	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_IE_R30	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	IE	Rating 30	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_IL_R30	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	IL	Rating 30	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_IT_R30	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	IT	Rating 30	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_JP_R30	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	JP	Rating 30	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_KR_R30	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	KR	Rating 30	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_LT_R30	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	LT	Rating 30	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_LU_R30	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	LU	Rating 30	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_LV_R30	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	LV	Rating 30	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_MT_R30	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	MT	Rating 30	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_NL_R30	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	NL	Rating 30	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_NO_R30	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	NO	Rating 30	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_PL_R30	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	PL	Rating 30	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_PT_R30	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	PT	Rating 30	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_RO_R30	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	RO	Rating 30	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_RU_R30	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	RU	Rating 30	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_SE_R30	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	SE	Rating 30	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_SG_R30	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	SG	Rating 30	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_SI_R30	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	SI	Rating 30	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_SK_R30	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	SK	Rating 30	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_TR_R30	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	TR	Rating 30	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_US_R30	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	US	Rating 30	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMEC_ALL_0106_CR_SLSC_x2_R30	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	Other countries	Rating 30	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_x0_R31	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	Not applicable	Rating 31	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_AT_R31	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	AT	Rating 31	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_AU_R31	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	AU	Rating 31	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_BE_R31	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	BE	Rating 31	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_BG_R31	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	BG	Rating 31	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_BR_R31	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	BR	Rating 31	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_CA_R31	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	CA	Rating 31	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_CH_R31	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	CH	Rating 31	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_CN_R31	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	CN	Rating 31	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_CY_R31	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	CY	Rating 31	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_CZ_R31	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	CZ	Rating 31	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_DE_R31	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	DE	Rating 31	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_DK_R31	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	DK	Rating 31	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_EE_R31	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	EE	Rating 31	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_ES_R31	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	ES	Rating 31	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_FI_R31	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	FI	Rating 31	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_FR_R31	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	FR	Rating 31	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_GB_R31	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	GB	Rating 31	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_GR_R31	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	GR	Rating 31	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_HK_R31	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	HK	Rating 31	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_HR_R31	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	HR	Rating 31	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMEC_ALL_0106_CR_SLSC_HU_R31	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	HU	Rating 31	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_IE_R31	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	IE	Rating 31	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_IL_R31	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	IL	Rating 31	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_IT_R31	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	IT	Rating 31	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_JP_R31	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	JP	Rating 31	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_KR_R31	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	KR	Rating 31	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_LT_R31	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	LT	Rating 31	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_LU_R31	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	LU	Rating 31	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_LV_R31	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	LV	Rating 31	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_MT_R31	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	MT	Rating 31	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_NL_R31	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	NL	Rating 31	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_NO_R31	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	NO	Rating 31	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_PL_R31	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	PL	Rating 31	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_PT_R31	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	PT	Rating 31	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_RO_R31	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	RO	Rating 31	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_RU_R31	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	RU	Rating 31	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_SE_R31	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	SE	Rating 31	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_SG_R31	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	SG	Rating 31	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_SI_R31	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	SI	Rating 31	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_SK_R31	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	SK	Rating 31	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_TR_R31	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	TR	Rating 31	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_US_R31	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	US	Rating 31	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMEC_ALL_0106_CR_SLSC_x2_R31	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	Other countries	Rating 31	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_x0_R32	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	Not applicable	Rating 32	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_AT_R32	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	AT	Rating 32	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_AU_R32	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	AU	Rating 32	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_BE_R32	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	BE	Rating 32	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_BG_R32	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	BG	Rating 32	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_BR_R32	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	BR	Rating 32	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_CA_R32	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	CA	Rating 32	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_CH_R32	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	CH	Rating 32	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_CN_R32	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	CN	Rating 32	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_CY_R32	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	CY	Rating 32	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_CZ_R32	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	CZ	Rating 32	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_DE_R32	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	DE	Rating 32	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_DK_R32	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	DK	Rating 32	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_EE_R32	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	EE	Rating 32	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_ES_R32	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	ES	Rating 32	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_FI_R32	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	FI	Rating 32	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_FR_R32	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	FR	Rating 32	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_GB_R32	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	GB	Rating 32	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_GR_R32	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	GR	Rating 32	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_HK_R32	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	HK	Rating 32	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_HR_R32	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	HR	Rating 32	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMEC_ALL_0106_CR_SLSC_HU_R32	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	HU	Rating 32	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_IE_R32	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	IE	Rating 32	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_IL_R32	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	IL	Rating 32	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_IT_R32	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	IT	Rating 32	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_JP_R32	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	JP	Rating 32	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_KR_R32	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	KR	Rating 32	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_LT_R32	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	LT	Rating 32	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_LU_R32	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	LU	Rating 32	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_LV_R32	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	LV	Rating 32	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_MT_R32	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	MT	Rating 32	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_NL_R32	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	NL	Rating 32	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_NO_R32	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	NO	Rating 32	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_PL_R32	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	PL	Rating 32	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_PT_R32	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	PT	Rating 32	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_RO_R32	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	RO	Rating 32	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_RU_R32	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	RU	Rating 32	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_SE_R32	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	SE	Rating 32	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_SG_R32	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	SG	Rating 32	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_SI_R32	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	SI	Rating 32	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_SK_R32	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	SK	Rating 32	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_TR_R32	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	TR	Rating 32	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_US_R32	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	US	Rating 32	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMEC_ALL_0106_CR_SLSC_x2_R32	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	Other countries	Rating 32	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_x0_R33	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	Not applicable	Rating 33	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_AT_R33	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	AT	Rating 33	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_AU_R33	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	AU	Rating 33	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_BE_R33	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	BE	Rating 33	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_BG_R33	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	BG	Rating 33	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_BR_R33	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	BR	Rating 33	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_CA_R33	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	CA	Rating 33	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_CH_R33	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	CH	Rating 33	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_CN_R33	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	CN	Rating 33	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_CY_R33	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	CY	Rating 33	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_CZ_R33	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	CZ	Rating 33	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_DE_R33	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	DE	Rating 33	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_DK_R33	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	DK	Rating 33	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_EE_R33	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	EE	Rating 33	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_ES_R33	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	ES	Rating 33	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_FI_R33	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	FI	Rating 33	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_FR_R33	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	FR	Rating 33	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_GB_R33	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	GB	Rating 33	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_GR_R33	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	GR	Rating 33	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_HK_R33	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	HK	Rating 33	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_HR_R33	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	HR	Rating 33	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMEC_ALL_0106_CR_SLSC_HU_R33	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	HU	Rating 33	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_IE_R33	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	IE	Rating 33	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_IL_R33	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	IL	Rating 33	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_IT_R33	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	IT	Rating 33	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_JP_R33	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	JP	Rating 33	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_KR_R33	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	KR	Rating 33	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_LT_R33	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	LT	Rating 33	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_LU_R33	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	LU	Rating 33	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_LV_R33	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	LV	Rating 33	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_MT_R33	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	MT	Rating 33	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_NL_R33	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	NL	Rating 33	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_NO_R33	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	NO	Rating 33	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_PL_R33	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	PL	Rating 33	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_PT_R33	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	PT	Rating 33	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_RO_R33	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	RO	Rating 33	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_RU_R33	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	RU	Rating 33	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_SE_R33	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	SE	Rating 33	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_SG_R33	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	SG	Rating 33	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_SI_R33	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	SI	Rating 33	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_SK_R33	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	SK	Rating 33	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_TR_R33	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	TR	Rating 33	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_US_R33	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	US	Rating 33	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMEC_ALL_0106_CR_SLSC_x2_R33	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	Other countries	Rating 33	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_x0_R34	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	Not applicable	Rating 34	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_AT_R34	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	AT	Rating 34	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_AU_R34	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	AU	Rating 34	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_BE_R34	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	BE	Rating 34	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_BG_R34	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	BG	Rating 34	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_BR_R34	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	BR	Rating 34	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_CA_R34	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	CA	Rating 34	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_CH_R34	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	CH	Rating 34	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_CN_R34	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	CN	Rating 34	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_CY_R34	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	CY	Rating 34	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_CZ_R34	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	CZ	Rating 34	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_DE_R34	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	DE	Rating 34	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_DK_R34	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	DK	Rating 34	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_EE_R34	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	EE	Rating 34	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_ES_R34	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	ES	Rating 34	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_FI_R34	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	FI	Rating 34	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_FR_R34	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	FR	Rating 34	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_GB_R34	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	GB	Rating 34	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_GR_R34	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	GR	Rating 34	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_HK_R34	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	HK	Rating 34	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_HR_R34	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	HR	Rating 34	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMEC_ALL_0106_CR_SLSC_HU_R34	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	HU	Rating 34	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_IE_R34	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	IE	Rating 34	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_IL_R34	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	IL	Rating 34	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_IT_R34	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	IT	Rating 34	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_JP_R34	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	JP	Rating 34	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_KR_R34	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	KR	Rating 34	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_LT_R34	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	LT	Rating 34	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_LU_R34	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	LU	Rating 34	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_LV_R34	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	LV	Rating 34	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_MT_R34	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	MT	Rating 34	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_NL_R34	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	NL	Rating 34	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_NO_R34	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	NO	Rating 34	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_PL_R34	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	PL	Rating 34	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_PT_R34	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	PT	Rating 34	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_RO_R34	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	RO	Rating 34	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_RU_R34	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	RU	Rating 34	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_SE_R34	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	SE	Rating 34	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_SG_R34	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	SG	Rating 34	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_SI_R34	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	SI	Rating 34	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_SK_R34	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	SK	Rating 34	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_TR_R34	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	TR	Rating 34	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_US_R34	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	US	Rating 34	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMEC_ALL_0106_CR_SLSC_x2_R34	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	Other countries	Rating 34	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_x0_R35	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	Not applicable	Rating 35	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_AT_R35	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	AT	Rating 35	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_AU_R35	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	AU	Rating 35	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_BE_R35	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	BE	Rating 35	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_BG_R35	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	BG	Rating 35	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_BR_R35	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	BR	Rating 35	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_CA_R35	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	CA	Rating 35	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_CH_R35	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	CH	Rating 35	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_CN_R35	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	CN	Rating 35	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_CY_R35	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	CY	Rating 35	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_CZ_R35	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	CZ	Rating 35	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_DE_R35	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	DE	Rating 35	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_DK_R35	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	DK	Rating 35	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_EE_R35	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	EE	Rating 35	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_ES_R35	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	ES	Rating 35	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_FI_R35	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	FI	Rating 35	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_FR_R35	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	FR	Rating 35	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_GB_R35	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	GB	Rating 35	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_GR_R35	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	GR	Rating 35	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_HK_R35	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	HK	Rating 35	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_HR_R35	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	HR	Rating 35	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMEC_ALL_0106_CR_SLSC_HU_R35	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	HU	Rating 35	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_IE_R35	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	IE	Rating 35	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_IL_R35	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	IL	Rating 35	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_IT_R35	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	IT	Rating 35	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_JP_R35	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	JP	Rating 35	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_KR_R35	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	KR	Rating 35	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_LT_R35	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	LT	Rating 35	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_LU_R35	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	LU	Rating 35	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_LV_R35	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	LV	Rating 35	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_MT_R35	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	MT	Rating 35	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_NL_R35	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	NL	Rating 35	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_NO_R35	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	NO	Rating 35	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_PL_R35	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	PL	Rating 35	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_PT_R35	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	PT	Rating 35	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_RO_R35	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	RO	Rating 35	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_RU_R35	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	RU	Rating 35	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_SE_R35	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	SE	Rating 35	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_SG_R35	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	SG	Rating 35	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_SI_R35	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	SI	Rating 35	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_SK_R35	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	SK	Rating 35	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_TR_R35	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	TR	Rating 35	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_US_R35	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	US	Rating 35	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMEC_ALL_0106_CR_SLSC_x2_R35	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	Other countries	Rating 35	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_x0_R36	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	Not applicable	Rating 36	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_AT_R36	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	AT	Rating 36	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_AU_R36	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	AU	Rating 36	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_BE_R36	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	BE	Rating 36	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_BG_R36	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	BG	Rating 36	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_BR_R36	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	BR	Rating 36	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_CA_R36	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	CA	Rating 36	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_CH_R36	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	CH	Rating 36	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_CN_R36	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	CN	Rating 36	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_CY_R36	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	CY	Rating 36	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_CZ_R36	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	CZ	Rating 36	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_DE_R36	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	DE	Rating 36	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_DK_R36	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	DK	Rating 36	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_EE_R36	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	EE	Rating 36	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_ES_R36	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	ES	Rating 36	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_FI_R36	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	FI	Rating 36	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_FR_R36	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	FR	Rating 36	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_GB_R36	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	GB	Rating 36	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_GR_R36	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	GR	Rating 36	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_HK_R36	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	HK	Rating 36	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_HR_R36	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	HR	Rating 36	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMEC_ALL_0106_CR_SLSC_HU_R36	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	HU	Rating 36	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_IE_R36	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	IE	Rating 36	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_IL_R36	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	IL	Rating 36	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_IT_R36	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	IT	Rating 36	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_JP_R36	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	JP	Rating 36	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_KR_R36	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	KR	Rating 36	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_LT_R36	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	LT	Rating 36	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_LU_R36	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	LU	Rating 36	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_LV_R36	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	LV	Rating 36	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_MT_R36	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	MT	Rating 36	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_NL_R36	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	NL	Rating 36	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_NO_R36	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	NO	Rating 36	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_PL_R36	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	PL	Rating 36	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_PT_R36	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	PT	Rating 36	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_RO_R36	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	RO	Rating 36	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_RU_R36	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	RU	Rating 36	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_SE_R36	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	SE	Rating 36	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_SG_R36	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	SG	Rating 36	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_SI_R36	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	SI	Rating 36	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_SK_R36	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	SK	Rating 36	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_TR_R36	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	TR	Rating 36	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_US_R36	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	US	Rating 36	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMEC_ALL_0106_CR_SLSC_x2_R36	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	Other countries	Rating 36	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_x0_R37	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	Not applicable	Rating 37	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_AT_R37	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	AT	Rating 37	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_AU_R37	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	AU	Rating 37	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_BE_R37	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	BE	Rating 37	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_BG_R37	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	BG	Rating 37	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_BR_R37	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	BR	Rating 37	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_CA_R37	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	CA	Rating 37	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_CH_R37	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	CH	Rating 37	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_CN_R37	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	CN	Rating 37	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_CY_R37	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	CY	Rating 37	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_CZ_R37	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	CZ	Rating 37	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_DE_R37	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	DE	Rating 37	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_DK_R37	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	DK	Rating 37	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_EE_R37	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	EE	Rating 37	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_ES_R37	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	ES	Rating 37	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_FI_R37	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	FI	Rating 37	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_FR_R37	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	FR	Rating 37	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_GB_R37	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	GB	Rating 37	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_GR_R37	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	GR	Rating 37	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_HK_R37	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	HK	Rating 37	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_HR_R37	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	HR	Rating 37	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMEC_ALL_0106_CR_SLSC_HU_R37	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	HU	Rating 37	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_IE_R37	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	IE	Rating 37	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_IL_R37	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	IL	Rating 37	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_IT_R37	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	IT	Rating 37	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_JP_R37	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	JP	Rating 37	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_KR_R37	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	KR	Rating 37	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_LT_R37	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	LT	Rating 37	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_LU_R37	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	LU	Rating 37	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_LV_R37	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	LV	Rating 37	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_MT_R37	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	MT	Rating 37	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_NL_R37	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	NL	Rating 37	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_NO_R37	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	NO	Rating 37	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_PL_R37	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	PL	Rating 37	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_PT_R37	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	PT	Rating 37	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_RO_R37	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	RO	Rating 37	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_RU_R37	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	RU	Rating 37	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_SE_R37	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	SE	Rating 37	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_SG_R37	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	SG	Rating 37	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_SI_R37	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	SI	Rating 37	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_SK_R37	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	SK	Rating 37	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_TR_R37	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	TR	Rating 37	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_US_R37	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	US	Rating 37	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMEC_ALL_0106_CR_SLSC_x2_R37	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	Other countries	Rating 37	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_x0_R38	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	Not applicable	Rating 38	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_AT_R38	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	AT	Rating 38	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_AU_R38	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	AU	Rating 38	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_BE_R38	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	BE	Rating 38	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_BG_R38	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	BG	Rating 38	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_BR_R38	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	BR	Rating 38	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_CA_R38	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	CA	Rating 38	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_CH_R38	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	CH	Rating 38	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_CN_R38	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	CN	Rating 38	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_CY_R38	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	CY	Rating 38	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_CZ_R38	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	CZ	Rating 38	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_DE_R38	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	DE	Rating 38	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_DK_R38	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	DK	Rating 38	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_EE_R38	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	EE	Rating 38	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_ES_R38	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	ES	Rating 38	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_FI_R38	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	FI	Rating 38	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_FR_R38	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	FR	Rating 38	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_GB_R38	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	GB	Rating 38	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_GR_R38	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	GR	Rating 38	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_HK_R38	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	HK	Rating 38	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_HR_R38	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	HR	Rating 38	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMEC_ALL_0106_CR_SLSC_HU_R38	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	HU	Rating 38	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_IE_R38	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	IE	Rating 38	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_IL_R38	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	IL	Rating 38	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_IT_R38	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	IT	Rating 38	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_JP_R38	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	JP	Rating 38	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_KR_R38	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	KR	Rating 38	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_LT_R38	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	LT	Rating 38	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_LU_R38	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	LU	Rating 38	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_LV_R38	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	LV	Rating 38	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_MT_R38	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	MT	Rating 38	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_NL_R38	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	NL	Rating 38	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_NO_R38	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	NO	Rating 38	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_PL_R38	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	PL	Rating 38	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_PT_R38	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	PT	Rating 38	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_RO_R38	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	RO	Rating 38	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_RU_R38	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	RU	Rating 38	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_SE_R38	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	SE	Rating 38	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_SG_R38	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	SG	Rating 38	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_SI_R38	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	SI	Rating 38	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_SK_R38	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	SK	Rating 38	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_TR_R38	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	TR	Rating 38	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_US_R38	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	US	Rating 38	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMEC_ALL_0106_CR_SLSC_x2_R38	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	Other countries	Rating 38	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_x0_R39	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	Not applicable	Rating 39	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_AT_R39	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	AT	Rating 39	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_AU_R39	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	AU	Rating 39	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_BE_R39	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	BE	Rating 39	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_BG_R39	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	BG	Rating 39	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_BR_R39	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	BR	Rating 39	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_CA_R39	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	CA	Rating 39	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_CH_R39	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	CH	Rating 39	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_CN_R39	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	CN	Rating 39	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_CY_R39	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	CY	Rating 39	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_CZ_R39	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	CZ	Rating 39	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_DE_R39	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	DE	Rating 39	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_DK_R39	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	DK	Rating 39	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_EE_R39	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	EE	Rating 39	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_ES_R39	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	ES	Rating 39	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_FI_R39	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	FI	Rating 39	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_FR_R39	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	FR	Rating 39	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_GB_R39	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	GB	Rating 39	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_GR_R39	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	GR	Rating 39	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_HK_R39	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	HK	Rating 39	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_HR_R39	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	HR	Rating 39	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMEC_ALL_0106_CR_SLSC_HU_R39	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	HU	Rating 39	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_IE_R39	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	IE	Rating 39	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_IL_R39	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	IL	Rating 39	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_IT_R39	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	IT	Rating 39	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_JP_R39	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	JP	Rating 39	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_KR_R39	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	KR	Rating 39	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_LT_R39	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	LT	Rating 39	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_LU_R39	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	LU	Rating 39	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_LV_R39	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	LV	Rating 39	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_MT_R39	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	MT	Rating 39	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_NL_R39	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	NL	Rating 39	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_NO_R39	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	NO	Rating 39	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_PL_R39	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	PL	Rating 39	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_PT_R39	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	PT	Rating 39	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_RO_R39	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	RO	Rating 39	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_RU_R39	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	RU	Rating 39	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_SE_R39	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	SE	Rating 39	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_SG_R39	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	SG	Rating 39	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_SI_R39	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	SI	Rating 39	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_SK_R39	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	SK	Rating 39	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_TR_R39	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	TR	Rating 39	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_US_R39	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	US	Rating 39	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMEC_ALL_0106_CR_SLSC_x2_R39	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	Other countries	Rating 39	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_x0_R40	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	Not applicable	Rating 40	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_AT_R40	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	AT	Rating 40	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_AU_R40	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	AU	Rating 40	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_BE_R40	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	BE	Rating 40	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_BG_R40	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	BG	Rating 40	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_BR_R40	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	BR	Rating 40	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_CA_R40	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	CA	Rating 40	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_CH_R40	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	CH	Rating 40	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_CN_R40	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	CN	Rating 40	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_CY_R40	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	CY	Rating 40	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_CZ_R40	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	CZ	Rating 40	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_DE_R40	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	DE	Rating 40	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_DK_R40	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	DK	Rating 40	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_EE_R40	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	EE	Rating 40	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_ES_R40	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	ES	Rating 40	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_FI_R40	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	FI	Rating 40	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_FR_R40	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	FR	Rating 40	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_GB_R40	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	GB	Rating 40	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_GR_R40	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	GR	Rating 40	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_HK_R40	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	HK	Rating 40	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_HR_R40	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	HR	Rating 40	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMEC_ALL_0106_CR_SLSC_HU_R40	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	HU	Rating 40	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_IE_R40	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	IE	Rating 40	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_IL_R40	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	IL	Rating 40	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_IT_R40	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	IT	Rating 40	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_JP_R40	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	JP	Rating 40	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_KR_R40	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	KR	Rating 40	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_LT_R40	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	LT	Rating 40	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_LU_R40	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	LU	Rating 40	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_LV_R40	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	LV	Rating 40	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_MT_R40	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	MT	Rating 40	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_NL_R40	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	NL	Rating 40	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_NO_R40	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	NO	Rating 40	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_PL_R40	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	PL	Rating 40	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_PT_R40	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	PT	Rating 40	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_RO_R40	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	RO	Rating 40	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_RU_R40	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	RU	Rating 40	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_SE_R40	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	SE	Rating 40	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_SG_R40	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	SG	Rating 40	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_SI_R40	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	SI	Rating 40	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_SK_R40	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	SK	Rating 40	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_TR_R40	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	TR	Rating 40	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_US_R40	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	US	Rating 40	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMEC_ALL_0106_CR_SLSC_x2_R40	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	Other countries	Rating 40	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_x0_R41	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	Not applicable	Rating 41	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_AT_R41	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	AT	Rating 41	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_AU_R41	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	AU	Rating 41	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_BE_R41	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	BE	Rating 41	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_BG_R41	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	BG	Rating 41	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_BR_R41	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	BR	Rating 41	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_CA_R41	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	CA	Rating 41	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_CH_R41	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	CH	Rating 41	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_CN_R41	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	CN	Rating 41	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_CY_R41	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	CY	Rating 41	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_CZ_R41	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	CZ	Rating 41	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_DE_R41	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	DE	Rating 41	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_DK_R41	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	DK	Rating 41	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_EE_R41	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	EE	Rating 41	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_ES_R41	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	ES	Rating 41	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_FI_R41	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	FI	Rating 41	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_FR_R41	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	FR	Rating 41	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_GB_R41	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	GB	Rating 41	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_GR_R41	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	GR	Rating 41	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_HK_R41	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	HK	Rating 41	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_HR_R41	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	HR	Rating 41	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMEC_ALL_0106_CR_SLSC_HU_R41	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	HU	Rating 41	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_IE_R41	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	IE	Rating 41	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_IL_R41	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	IL	Rating 41	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_IT_R41	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	IT	Rating 41	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_JP_R41	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	JP	Rating 41	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_KR_R41	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	KR	Rating 41	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_LT_R41	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	LT	Rating 41	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_LU_R41	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	LU	Rating 41	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_LV_R41	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	LV	Rating 41	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_MT_R41	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	MT	Rating 41	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_NL_R41	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	NL	Rating 41	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_NO_R41	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	NO	Rating 41	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_PL_R41	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	PL	Rating 41	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_PT_R41	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	PT	Rating 41	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_RO_R41	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	RO	Rating 41	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_RU_R41	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	RU	Rating 41	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_SE_R41	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	SE	Rating 41	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_SG_R41	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	SG	Rating 41	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_SI_R41	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	SI	Rating 41	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_SK_R41	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	SK	Rating 41	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_TR_R41	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	TR	Rating 41	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_US_R41	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	US	Rating 41	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMEC_ALL_0106_CR_SLSC_x2_R41	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	Other countries	Rating 41	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_x0_R42	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	Not applicable	Rating 42	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_AT_R42	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	AT	Rating 42	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_AU_R42	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	AU	Rating 42	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_BE_R42	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	BE	Rating 42	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_BG_R42	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	BG	Rating 42	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_BR_R42	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	BR	Rating 42	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_CA_R42	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	CA	Rating 42	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_CH_R42	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	CH	Rating 42	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_CN_R42	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	CN	Rating 42	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_CY_R42	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	CY	Rating 42	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_CZ_R42	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	CZ	Rating 42	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_DE_R42	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	DE	Rating 42	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_DK_R42	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	DK	Rating 42	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_EE_R42	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	EE	Rating 42	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_ES_R42	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	ES	Rating 42	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_FI_R42	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	FI	Rating 42	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_FR_R42	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	FR	Rating 42	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_GB_R42	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	GB	Rating 42	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_GR_R42	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	GR	Rating 42	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_HK_R42	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	HK	Rating 42	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_HR_R42	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	HR	Rating 42	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMEC_ALL_0106_CR_SLSC_HU_R42	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	HU	Rating 42	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_IE_R42	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	IE	Rating 42	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_IL_R42	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	IL	Rating 42	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_IT_R42	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	IT	Rating 42	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_JP_R42	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	JP	Rating 42	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_KR_R42	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	KR	Rating 42	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_LT_R42	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	LT	Rating 42	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_LU_R42	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	LU	Rating 42	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_LV_R42	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	LV	Rating 42	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_MT_R42	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	MT	Rating 42	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_NL_R42	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	NL	Rating 42	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_NO_R42	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	NO	Rating 42	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_PL_R42	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	PL	Rating 42	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_PT_R42	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	PT	Rating 42	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_RO_R42	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	RO	Rating 42	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_RU_R42	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	RU	Rating 42	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_SE_R42	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	SE	Rating 42	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_SG_R42	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	SG	Rating 42	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_SI_R42	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	SI	Rating 42	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_SK_R42	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	SK	Rating 42	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_TR_R42	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	TR	Rating 42	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_US_R42	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	US	Rating 42	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMEC_ALL_0106_CR_SLSC_x2_R42	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	Other countries	Rating 42	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_x0_R43	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	Not applicable	Rating 43	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_AT_R43	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	AT	Rating 43	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_AU_R43	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	AU	Rating 43	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_BE_R43	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	BE	Rating 43	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_BG_R43	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	BG	Rating 43	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_BR_R43	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	BR	Rating 43	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_CA_R43	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	CA	Rating 43	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_CH_R43	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	CH	Rating 43	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_CN_R43	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	CN	Rating 43	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_CY_R43	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	CY	Rating 43	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_CZ_R43	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	CZ	Rating 43	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_DE_R43	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	DE	Rating 43	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_DK_R43	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	DK	Rating 43	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_EE_R43	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	EE	Rating 43	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_ES_R43	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	ES	Rating 43	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_FI_R43	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	FI	Rating 43	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_FR_R43	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	FR	Rating 43	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_GB_R43	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	GB	Rating 43	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_GR_R43	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	GR	Rating 43	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_HK_R43	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	HK	Rating 43	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_HR_R43	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	HR	Rating 43	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMEC_ALL_0106_CR_SLSC_HU_R43	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	HU	Rating 43	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_IE_R43	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	IE	Rating 43	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_IL_R43	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	IL	Rating 43	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_IT_R43	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	IT	Rating 43	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_JP_R43	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	JP	Rating 43	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_KR_R43	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	KR	Rating 43	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_LT_R43	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	LT	Rating 43	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_LU_R43	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	LU	Rating 43	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_LV_R43	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	LV	Rating 43	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_MT_R43	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	MT	Rating 43	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_NL_R43	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	NL	Rating 43	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_NO_R43	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	NO	Rating 43	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_PL_R43	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	PL	Rating 43	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_PT_R43	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	PT	Rating 43	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_RO_R43	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	RO	Rating 43	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_RU_R43	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	RU	Rating 43	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_SE_R43	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	SE	Rating 43	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_SG_R43	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	SG	Rating 43	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_SI_R43	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	SI	Rating 43	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_SK_R43	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	SK	Rating 43	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_TR_R43	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	TR	Rating 43	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_US_R43	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	US	Rating 43	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMEC_ALL_0106_CR_SLSC_x2_R43	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	Other countries	Rating 43	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_x0_R44	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	Not applicable	Rating 44	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_AT_R44	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	AT	Rating 44	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_AU_R44	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	AU	Rating 44	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_BE_R44	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	BE	Rating 44	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_BG_R44	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	BG	Rating 44	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_BR_R44	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	BR	Rating 44	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_CA_R44	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	CA	Rating 44	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_CH_R44	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	CH	Rating 44	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_CN_R44	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	CN	Rating 44	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_CY_R44	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	CY	Rating 44	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_CZ_R44	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	CZ	Rating 44	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_DE_R44	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	DE	Rating 44	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_DK_R44	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	DK	Rating 44	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_EE_R44	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	EE	Rating 44	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_ES_R44	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	ES	Rating 44	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_FI_R44	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	FI	Rating 44	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_FR_R44	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	FR	Rating 44	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_GB_R44	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	GB	Rating 44	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_GR_R44	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	GR	Rating 44	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_HK_R44	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	HK	Rating 44	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_HR_R44	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	HR	Rating 44	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMEC_ALL_0106_CR_SLSC_HU_R44	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	HU	Rating 44	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_IE_R44	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	IE	Rating 44	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_IL_R44	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	IL	Rating 44	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_IT_R44	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	IT	Rating 44	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_JP_R44	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	JP	Rating 44	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_KR_R44	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	KR	Rating 44	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_LT_R44	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	LT	Rating 44	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_LU_R44	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	LU	Rating 44	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_LV_R44	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	LV	Rating 44	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_MT_R44	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	MT	Rating 44	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_NL_R44	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	NL	Rating 44	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_NO_R44	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	NO	Rating 44	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_PL_R44	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	PL	Rating 44	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_PT_R44	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	PT	Rating 44	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_RO_R44	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	RO	Rating 44	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_RU_R44	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	RU	Rating 44	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_SE_R44	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	SE	Rating 44	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_SG_R44	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	SG	Rating 44	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_SI_R44	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	SI	Rating 44	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_SK_R44	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	SK	Rating 44	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_TR_R44	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	TR	Rating 44	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_US_R44	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	US	Rating 44	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMEC_ALL_0106_CR_SLSC_x2_R44	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	Other countries	Rating 44	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_x0_R45	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	Not applicable	Rating 45	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_AT_R45	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	AT	Rating 45	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_AU_R45	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	AU	Rating 45	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_BE_R45	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	BE	Rating 45	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_BG_R45	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	BG	Rating 45	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_BR_R45	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	BR	Rating 45	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_CA_R45	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	CA	Rating 45	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_CH_R45	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	CH	Rating 45	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_CN_R45	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	CN	Rating 45	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_CY_R45	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	CY	Rating 45	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_CZ_R45	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	CZ	Rating 45	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_DE_R45	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	DE	Rating 45	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_DK_R45	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	DK	Rating 45	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_EE_R45	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	EE	Rating 45	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_ES_R45	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	ES	Rating 45	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_FI_R45	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	FI	Rating 45	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_FR_R45	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	FR	Rating 45	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_GB_R45	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	GB	Rating 45	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_GR_R45	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	GR	Rating 45	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_HK_R45	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	HK	Rating 45	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_HR_R45	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	HR	Rating 45	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMEC_ALL_0106_CR_SLSC_HU_R45	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	HU	Rating 45	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_IE_R45	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	IE	Rating 45	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_IL_R45	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	IL	Rating 45	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_IT_R45	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	IT	Rating 45	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_JP_R45	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	JP	Rating 45	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_KR_R45	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	KR	Rating 45	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_LT_R45	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	LT	Rating 45	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_LU_R45	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	LU	Rating 45	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_LV_R45	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	LV	Rating 45	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_MT_R45	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	MT	Rating 45	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_NL_R45	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	NL	Rating 45	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_NO_R45	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	NO	Rating 45	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_PL_R45	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	PL	Rating 45	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_PT_R45	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	PT	Rating 45	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_RO_R45	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	RO	Rating 45	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_RU_R45	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	RU	Rating 45	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_SE_R45	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	SE	Rating 45	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_SG_R45	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	SG	Rating 45	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_SI_R45	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	SI	Rating 45	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_SK_R45	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	SK	Rating 45	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_TR_R45	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	TR	Rating 45	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_US_R45	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	US	Rating 45	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMEC_ALL_0106_CR_SLSC_x2_R45	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	Other countries	Rating 45	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_x0_R46	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	Not applicable	Rating 46	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_AT_R46	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	AT	Rating 46	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_AU_R46	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	AU	Rating 46	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_BE_R46	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	BE	Rating 46	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_BG_R46	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	BG	Rating 46	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_BR_R46	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	BR	Rating 46	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_CA_R46	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	CA	Rating 46	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_CH_R46	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	CH	Rating 46	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_CN_R46	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	CN	Rating 46	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_CY_R46	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	CY	Rating 46	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_CZ_R46	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	CZ	Rating 46	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_DE_R46	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	DE	Rating 46	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_DK_R46	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	DK	Rating 46	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_EE_R46	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	EE	Rating 46	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_ES_R46	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	ES	Rating 46	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_FI_R46	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	FI	Rating 46	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_FR_R46	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	FR	Rating 46	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_GB_R46	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	GB	Rating 46	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_GR_R46	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	GR	Rating 46	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_HK_R46	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	HK	Rating 46	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_HR_R46	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	HR	Rating 46	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMEC_ALL_0106_CR_SLSC_HU_R46	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	HU	Rating 46	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_IE_R46	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	IE	Rating 46	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_IL_R46	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	IL	Rating 46	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_IT_R46	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	IT	Rating 46	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_JP_R46	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	JP	Rating 46	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_KR_R46	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	KR	Rating 46	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_LT_R46	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	LT	Rating 46	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_LU_R46	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	LU	Rating 46	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_LV_R46	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	LV	Rating 46	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_MT_R46	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	MT	Rating 46	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_NL_R46	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	NL	Rating 46	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_NO_R46	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	NO	Rating 46	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_PL_R46	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	PL	Rating 46	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_PT_R46	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	PT	Rating 46	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_RO_R46	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	RO	Rating 46	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_RU_R46	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	RU	Rating 46	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_SE_R46	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	SE	Rating 46	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_SG_R46	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	SG	Rating 46	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_SI_R46	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	SI	Rating 46	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_SK_R46	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	SK	Rating 46	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_TR_R46	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	TR	Rating 46	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_US_R46	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	US	Rating 46	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMEC_ALL_0106_CR_SLSC_x2_R46	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	Other countries	Rating 46	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_x0_R47	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	Not applicable	Rating 47	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_AT_R47	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	AT	Rating 47	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_AU_R47	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	AU	Rating 47	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_BE_R47	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	BE	Rating 47	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_BG_R47	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	BG	Rating 47	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_BR_R47	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	BR	Rating 47	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_CA_R47	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	CA	Rating 47	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_CH_R47	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	CH	Rating 47	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_CN_R47	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	CN	Rating 47	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_CY_R47	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	CY	Rating 47	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_CZ_R47	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	CZ	Rating 47	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_DE_R47	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	DE	Rating 47	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_DK_R47	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	DK	Rating 47	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_EE_R47	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	EE	Rating 47	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_ES_R47	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	ES	Rating 47	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_FI_R47	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	FI	Rating 47	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_FR_R47	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	FR	Rating 47	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_GB_R47	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	GB	Rating 47	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_GR_R47	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	GR	Rating 47	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_HK_R47	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	HK	Rating 47	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_HR_R47	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	HR	Rating 47	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMEC_ALL_0106_CR_SLSC_HU_R47	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	HU	Rating 47	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_IE_R47	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	IE	Rating 47	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_IL_R47	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	IL	Rating 47	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_IT_R47	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	IT	Rating 47	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_JP_R47	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	JP	Rating 47	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_KR_R47	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	KR	Rating 47	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_LT_R47	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	LT	Rating 47	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_LU_R47	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	LU	Rating 47	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_LV_R47	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	LV	Rating 47	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_MT_R47	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	MT	Rating 47	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_NL_R47	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	NL	Rating 47	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_NO_R47	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	NO	Rating 47	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_PL_R47	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	PL	Rating 47	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_PT_R47	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	PT	Rating 47	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_RO_R47	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	RO	Rating 47	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_RU_R47	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	RU	Rating 47	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_SE_R47	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	SE	Rating 47	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_SG_R47	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	SG	Rating 47	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_SI_R47	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	SI	Rating 47	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_SK_R47	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	SK	Rating 47	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_TR_R47	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	TR	Rating 47	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_US_R47	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	US	Rating 47	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMEC_ALL_0106_CR_SLSC_x2_R47	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	Other countries	Rating 47	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_x0_R48	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	Not applicable	Rating 48	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_AT_R48	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	AT	Rating 48	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_AU_R48	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	AU	Rating 48	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_BE_R48	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	BE	Rating 48	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_BG_R48	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	BG	Rating 48	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_BR_R48	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	BR	Rating 48	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_CA_R48	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	CA	Rating 48	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_CH_R48	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	CH	Rating 48	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_CN_R48	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	CN	Rating 48	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_CY_R48	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	CY	Rating 48	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_CZ_R48	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	CZ	Rating 48	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_DE_R48	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	DE	Rating 48	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_DK_R48	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	DK	Rating 48	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_EE_R48	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	EE	Rating 48	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_ES_R48	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	ES	Rating 48	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_FI_R48	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	FI	Rating 48	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_FR_R48	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	FR	Rating 48	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_GB_R48	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	GB	Rating 48	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_GR_R48	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	GR	Rating 48	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_HK_R48	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	HK	Rating 48	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_HR_R48	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	HR	Rating 48	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMEC_ALL_0106_CR_SLSC_HU_R48	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	HU	Rating 48	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_IE_R48	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	IE	Rating 48	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_IL_R48	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	IL	Rating 48	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_IT_R48	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	IT	Rating 48	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_JP_R48	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	JP	Rating 48	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_KR_R48	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	KR	Rating 48	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_LT_R48	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	LT	Rating 48	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_LU_R48	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	LU	Rating 48	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_LV_R48	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	LV	Rating 48	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_MT_R48	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	MT	Rating 48	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_NL_R48	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	NL	Rating 48	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_NO_R48	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	NO	Rating 48	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_PL_R48	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	PL	Rating 48	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_PT_R48	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	PT	Rating 48	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_RO_R48	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	RO	Rating 48	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_RU_R48	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	RU	Rating 48	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_SE_R48	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	SE	Rating 48	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_SG_R48	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	SG	Rating 48	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_SI_R48	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	SI	Rating 48	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_SK_R48	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	SK	Rating 48	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_TR_R48	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	TR	Rating 48	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_US_R48	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	US	Rating 48	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMEC_ALL_0106_CR_SLSC_x2_R48	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	Other countries	Rating 48	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_x0_R49	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	Not applicable	Rating 49	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_AT_R49	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	AT	Rating 49	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_AU_R49	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	AU	Rating 49	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_BE_R49	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	BE	Rating 49	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_BG_R49	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	BG	Rating 49	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_BR_R49	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	BR	Rating 49	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_CA_R49	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	CA	Rating 49	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_CH_R49	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	CH	Rating 49	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_CN_R49	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	CN	Rating 49	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_CY_R49	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	CY	Rating 49	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_CZ_R49	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	CZ	Rating 49	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_DE_R49	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	DE	Rating 49	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_DK_R49	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	DK	Rating 49	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_EE_R49	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	EE	Rating 49	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_ES_R49	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	ES	Rating 49	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_FI_R49	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	FI	Rating 49	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_FR_R49	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	FR	Rating 49	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_GB_R49	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	GB	Rating 49	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_GR_R49	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	GR	Rating 49	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_HK_R49	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	HK	Rating 49	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_HR_R49	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	HR	Rating 49	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMEC_ALL_0106_CR_SLSC_HU_R49	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	HU	Rating 49	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_IE_R49	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	IE	Rating 49	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_IL_R49	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	IL	Rating 49	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_IT_R49	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	IT	Rating 49	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_JP_R49	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	JP	Rating 49	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_KR_R49	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	KR	Rating 49	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_LT_R49	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	LT	Rating 49	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_LU_R49	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	LU	Rating 49	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_LV_R49	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	LV	Rating 49	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_MT_R49	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	MT	Rating 49	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_NL_R49	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	NL	Rating 49	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_NO_R49	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	NO	Rating 49	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_PL_R49	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	PL	Rating 49	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_PT_R49	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	PT	Rating 49	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_RO_R49	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	RO	Rating 49	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_RU_R49	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	RU	Rating 49	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_SE_R49	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	SE	Rating 49	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_SG_R49	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	SG	Rating 49	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_SI_R49	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	SI	Rating 49	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_SK_R49	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	SK	Rating 49	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_TR_R49	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	TR	Rating 49	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_US_R49	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	US	Rating 49	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMEC_ALL_0106_CR_SLSC_x2_R49	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	Other countries	Rating 49	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_x0_R50	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	Not applicable	Rating 50	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_AT_R50	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	AT	Rating 50	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_AU_R50	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	AU	Rating 50	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_BE_R50	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	BE	Rating 50	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_BG_R50	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	BG	Rating 50	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_BR_R50	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	BR	Rating 50	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_CA_R50	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	CA	Rating 50	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_CH_R50	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	CH	Rating 50	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_CN_R50	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	CN	Rating 50	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_CY_R50	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	CY	Rating 50	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_CZ_R50	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	CZ	Rating 50	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_DE_R50	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	DE	Rating 50	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_DK_R50	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	DK	Rating 50	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_EE_R50	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	EE	Rating 50	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_ES_R50	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	ES	Rating 50	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_FI_R50	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	FI	Rating 50	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_FR_R50	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	FR	Rating 50	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_GB_R50	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	GB	Rating 50	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_GR_R50	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	GR	Rating 50	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_HK_R50	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	HK	Rating 50	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_HR_R50	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	HR	Rating 50	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMEC_ALL_0106_CR_SLSC_HU_R50	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	HU	Rating 50	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_IE_R50	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	IE	Rating 50	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_IL_R50	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	IL	Rating 50	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_IT_R50	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	IT	Rating 50	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_JP_R50	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	JP	Rating 50	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_KR_R50	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	KR	Rating 50	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_LT_R50	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	LT	Rating 50	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_LU_R50	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	LU	Rating 50	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_LV_R50	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	LV	Rating 50	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_MT_R50	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	MT	Rating 50	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_NL_R50	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	NL	Rating 50	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_NO_R50	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	NO	Rating 50	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_PL_R50	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	PL	Rating 50	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_PT_R50	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	PT	Rating 50	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_RO_R50	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	RO	Rating 50	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_RU_R50	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	RU	Rating 50	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_SE_R50	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	SE	Rating 50	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_SG_R50	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	SG	Rating 50	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_SI_R50	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	SI	Rating 50	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_SK_R50	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	SK	Rating 50	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_TR_R50	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	TR	Rating 50	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_US_R50	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	US	Rating 50	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMEC_ALL_0106_CR_SLSC_x2_R50	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	Other countries	Rating 50	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_x0_R51	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	Not applicable	Rating 51	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_AT_R51	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	AT	Rating 51	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_AU_R51	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	AU	Rating 51	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_BE_R51	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	BE	Rating 51	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_BG_R51	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	BG	Rating 51	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_BR_R51	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	BR	Rating 51	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_CA_R51	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	CA	Rating 51	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_CH_R51	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	CH	Rating 51	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_CN_R51	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	CN	Rating 51	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_CY_R51	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	CY	Rating 51	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_CZ_R51	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	CZ	Rating 51	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_DE_R51	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	DE	Rating 51	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_DK_R51	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	DK	Rating 51	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_EE_R51	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	EE	Rating 51	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_ES_R51	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	ES	Rating 51	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_FI_R51	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	FI	Rating 51	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_FR_R51	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	FR	Rating 51	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_GB_R51	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	GB	Rating 51	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_GR_R51	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	GR	Rating 51	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_HK_R51	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	HK	Rating 51	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_HR_R51	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	HR	Rating 51	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMEC_ALL_0106_CR_SLSC_HU_R51	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	HU	Rating 51	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_IE_R51	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	IE	Rating 51	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_IL_R51	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	IL	Rating 51	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_IT_R51	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	IT	Rating 51	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_JP_R51	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	JP	Rating 51	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_KR_R51	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	KR	Rating 51	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_LT_R51	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	LT	Rating 51	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_LU_R51	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	LU	Rating 51	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_LV_R51	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	LV	Rating 51	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_MT_R51	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	MT	Rating 51	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_NL_R51	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	NL	Rating 51	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_NO_R51	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	NO	Rating 51	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_PL_R51	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	PL	Rating 51	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_PT_R51	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	PT	Rating 51	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_RO_R51	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	RO	Rating 51	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_RU_R51	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	RU	Rating 51	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_SE_R51	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	SE	Rating 51	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_SG_R51	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	SG	Rating 51	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_SI_R51	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	SI	Rating 51	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_SK_R51	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	SK	Rating 51	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_TR_R51	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	TR	Rating 51	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_US_R51	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	US	Rating 51	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMEC_ALL_0106_CR_SLSC_x2_R52	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	Other countries	Rating 52	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_x0_R52	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	Not applicable	Rating 52	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_AT_R52	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	AT	Rating 52	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_AU_R52	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	AU	Rating 52	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_BE_R52	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	BE	Rating 52	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_BG_R52	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	BG	Rating 52	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_BR_R52	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	BR	Rating 52	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_CA_R52	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	CA	Rating 52	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_CH_R52	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	CH	Rating 52	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_CN_R52	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	CN	Rating 52	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_CY_R52	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	CY	Rating 52	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_CZ_R52	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	CZ	Rating 52	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_DE_R52	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	DE	Rating 52	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_DK_R52	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	DK	Rating 52	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_EE_R52	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	EE	Rating 52	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_ES_R52	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	ES	Rating 52	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_FI_R52	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	FI	Rating 52	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_FR_R52	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	FR	Rating 52	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_GB_R52	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	GB	Rating 52	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_GR_R52	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	GR	Rating 52	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_HK_R52	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	HK	Rating 52	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_HR_R52	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	HR	Rating 52	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMEC_ALL_0106_CR_SLSC_HU_R52	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	HU	Rating 52	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_IE_R52	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	IE	Rating 52	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_IL_R52	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	IL	Rating 52	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_IT_R52	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	IT	Rating 52	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_JP_R52	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	JP	Rating 52	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_KR_R52	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	KR	Rating 52	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_LT_R52	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	LT	Rating 52	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_LU_R52	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	LU	Rating 52	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_LV_R52	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	LV	Rating 52	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_MT_R52	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	MT	Rating 52	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_NL_R52	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	NL	Rating 52	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_NO_R52	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	NO	Rating 52	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_PL_R52	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	PL	Rating 52	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_PT_R52	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	PT	Rating 52	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_RO_R52	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	RO	Rating 52	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_RU_R52	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	RU	Rating 52	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_SE_R52	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	SE	Rating 52	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_SG_R52	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	SG	Rating 52	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_SI_R52	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	SI	Rating 52	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_SK_R52	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	SK	Rating 52	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_TR_R52	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	TR	Rating 52	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_US_R52	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	US	Rating 52	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMEC_ALL_0106_CR_SLSC_x2_R53	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	Other countries	Rating 53	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_x0_R53	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	Not applicable	Rating 53	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_AT_R53	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	AT	Rating 53	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_AU_R53	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	AU	Rating 53	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_BE_R53	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	BE	Rating 53	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_BG_R53	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	BG	Rating 53	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_BR_R53	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	BR	Rating 53	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_CA_R53	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	CA	Rating 53	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_CH_R53	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	CH	Rating 53	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_CN_R53	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	CN	Rating 53	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_CY_R53	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	CY	Rating 53	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_CZ_R53	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	CZ	Rating 53	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_DE_R53	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	DE	Rating 53	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_DK_R53	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	DK	Rating 53	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_EE_R53	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	EE	Rating 53	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_ES_R53	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	ES	Rating 53	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_FI_R53	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	FI	Rating 53	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_FR_R53	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	FR	Rating 53	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_GB_R53	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	GB	Rating 53	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_GR_R53	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	GR	Rating 53	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_HK_R53	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	HK	Rating 53	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_HR_R53	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	HR	Rating 53	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMEC_ALL_0106_CR_SLSC_HU_R53	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	HU	Rating 53	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_IE_R53	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	IE	Rating 53	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_IL_R53	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	IL	Rating 53	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_IT_R53	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	IT	Rating 53	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_JP_R53	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	JP	Rating 53	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_KR_R53	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	KR	Rating 53	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_LT_R53	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	LT	Rating 53	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_LU_R53	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	LU	Rating 53	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_LV_R53	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	LV	Rating 53	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_MT_R53	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	MT	Rating 53	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_NL_R53	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	NL	Rating 53	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_NO_R53	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	NO	Rating 53	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_PL_R53	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	PL	Rating 53	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_PT_R53	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	PT	Rating 53	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_RO_R53	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	RO	Rating 53	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_RU_R53	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	RU	Rating 53	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_SE_R53	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	SE	Rating 53	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_SG_R53	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	SG	Rating 53	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_SI_R53	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	SI	Rating 53	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_SK_R53	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	SK	Rating 53	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_TR_R53	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	TR	Rating 53	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_US_R53	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	US	Rating 53	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMEC_ALL_0106_CR_SLSC_x2_R53	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	Other countries	Rating 53	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_x0_R54	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	Not applicable	Rating 54	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_AT_R54	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	AT	Rating 54	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_AU_R54	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	AU	Rating 54	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_BE_R54	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	BE	Rating 54	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_BG_R54	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	BG	Rating 54	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_BR_R54	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	BR	Rating 54	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_CA_R54	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	CA	Rating 54	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_CH_R54	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	CH	Rating 54	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_CN_R54	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	CN	Rating 54	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_CY_R54	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	CY	Rating 54	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_CZ_R54	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	CZ	Rating 54	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_DE_R54	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	DE	Rating 54	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_DK_R54	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	DK	Rating 54	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_EE_R54	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	EE	Rating 54	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_ES_R54	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	ES	Rating 54	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_FI_R54	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	FI	Rating 54	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_FR_R54	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	FR	Rating 54	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_GB_R54	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	GB	Rating 54	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_GR_R54	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	GR	Rating 54	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_HK_R54	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	HK	Rating 54	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_HR_R54	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	HR	Rating 54	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMEC_ALL_0106_CR_SLSC_HU_R54	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	HU	Rating 54	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_IE_R54	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	IE	Rating 54	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_IL_R54	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	IL	Rating 54	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_IT_R54	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	IT	Rating 54	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_JP_R54	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	JP	Rating 54	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_KR_R54	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	KR	Rating 54	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_LT_R54	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	LT	Rating 54	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_LU_R54	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	LU	Rating 54	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_LV_R54	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	LV	Rating 54	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_MT_R54	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	MT	Rating 54	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_NL_R54	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	NL	Rating 54	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_NO_R54	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	NO	Rating 54	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_PL_R54	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	PL	Rating 54	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_PT_R54	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	PT	Rating 54	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_RO_R54	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	RO	Rating 54	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_RU_R54	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	RU	Rating 54	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_SE_R54	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	SE	Rating 54	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_SG_R54	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	SG	Rating 54	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_SI_R54	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	SI	Rating 54	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_SK_R54	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	SK	Rating 54	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_TR_R54	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	TR	Rating 54	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_US_R54	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	US	Rating 54	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMEC_ALL_0106_CR_SLSC_x2_R54	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	Other countries	Rating 54	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_x0_R55	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	Not applicable	Rating 55	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_AT_R55	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	AT	Rating 55	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_AU_R55	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	AU	Rating 55	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_BE_R55	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	BE	Rating 55	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_BG_R55	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	BG	Rating 55	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_BR_R55	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	BR	Rating 55	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_CA_R55	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	CA	Rating 55	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_CH_R55	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	CH	Rating 55	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_CN_R55	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	CN	Rating 55	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_CY_R55	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	CY	Rating 55	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_CZ_R55	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	CZ	Rating 55	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_DE_R55	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	DE	Rating 55	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_DK_R55	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	DK	Rating 55	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_EE_R55	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	EE	Rating 55	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_ES_R55	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	ES	Rating 55	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_FI_R55	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	FI	Rating 55	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_FR_R55	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	FR	Rating 55	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_GB_R55	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	GB	Rating 55	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_GR_R55	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	GR	Rating 55	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_HK_R55	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	HK	Rating 55	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_HR_R55	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	HR	Rating 55	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMEC_ALL_0106_CR_SLSC_HU_R55	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	HU	Rating 55	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_IE_R55	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	IE	Rating 55	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_IL_R55	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	IL	Rating 55	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_IT_R55	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	IT	Rating 55	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_JP_R55	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	JP	Rating 55	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_KR_R55	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	KR	Rating 55	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_LT_R55	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	LT	Rating 55	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_LU_R55	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	LU	Rating 55	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_LV_R55	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	LV	Rating 55	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_MT_R55	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	MT	Rating 55	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_NL_R55	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	NL	Rating 55	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_NO_R55	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	NO	Rating 55	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_PL_R55	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	PL	Rating 55	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_PT_R55	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	PT	Rating 55	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_RO_R55	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	RO	Rating 55	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_RU_R55	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	RU	Rating 55	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_SE_R55	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	SE	Rating 55	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_SG_R55	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	SG	Rating 55	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_SI_R55	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	SI	Rating 55	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_SK_R55	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	SK	Rating 55	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_TR_R55	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	TR	Rating 55	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_US_R55	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	US	Rating 55	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMEC_ALL_0106_CR_SLSC_x2_R55	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	Other countries	Rating 55	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_x0_R56	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	Not applicable	Rating 56	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_AT_R56	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	AT	Rating 56	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_AU_R56	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	AU	Rating 56	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_BE_R56	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	BE	Rating 56	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_BG_R56	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	BG	Rating 56	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_BR_R56	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	BR	Rating 56	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_CA_R56	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	CA	Rating 56	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_CH_R56	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	CH	Rating 56	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_CN_R56	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	CN	Rating 56	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_CY_R56	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	CY	Rating 56	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_CZ_R56	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	CZ	Rating 56	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_DE_R56	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	DE	Rating 56	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_DK_R56	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	DK	Rating 56	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_EE_R56	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	EE	Rating 56	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_ES_R56	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	ES	Rating 56	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_FI_R56	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	FI	Rating 56	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_FR_R56	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	FR	Rating 56	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_GB_R56	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	GB	Rating 56	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_GR_R56	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	GR	Rating 56	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_HK_R56	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	HK	Rating 56	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_HR_R56	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	HR	Rating 56	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMEC_ALL_0106_CR_SLSC_HU_R56	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	HU	Rating 56	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_IE_R56	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	IE	Rating 56	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_IL_R56	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	IL	Rating 56	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_IT_R56	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	IT	Rating 56	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_JP_R56	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	JP	Rating 56	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_KR_R56	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	KR	Rating 56	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_LT_R56	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	LT	Rating 56	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_LU_R56	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	LU	Rating 56	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_LV_R56	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	LV	Rating 56	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_MT_R56	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	MT	Rating 56	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_NL_R56	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	NL	Rating 56	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_NO_R56	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	NO	Rating 56	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_PL_R56	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	PL	Rating 56	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_PT_R56	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	PT	Rating 56	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_RO_R56	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	RO	Rating 56	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_RU_R56	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	RU	Rating 56	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_SE_R56	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	SE	Rating 56	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_SG_R56	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	SG	Rating 56	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_SI_R56	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	SI	Rating 56	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_SK_R56	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	SK	Rating 56	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_TR_R56	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	TR	Rating 56	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_US_R56	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	US	Rating 56	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMEC_ALL_0106_CR_SLSC_x2_R56	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	Other countries	Rating 56	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_x0_R57	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	Not applicable	Rating 57	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_AT_R57	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	AT	Rating 57	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_AU_R57	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	AU	Rating 57	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_BE_R57	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	BE	Rating 57	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_BG_R57	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	BG	Rating 57	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_BR_R57	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	BR	Rating 57	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_CA_R57	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	CA	Rating 57	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_CH_R57	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	CH	Rating 57	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_CN_R57	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	CN	Rating 57	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_CY_R57	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	CY	Rating 57	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_CZ_R57	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	CZ	Rating 57	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_DE_R57	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	DE	Rating 57	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_DK_R57	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	DK	Rating 57	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_EE_R57	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	EE	Rating 57	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_ES_R57	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	ES	Rating 57	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_FI_R57	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	FI	Rating 57	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_FR_R57	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	FR	Rating 57	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_GB_R57	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	GB	Rating 57	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_GR_R57	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	GR	Rating 57	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_HK_R57	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	HK	Rating 57	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_HR_R57	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	HR	Rating 57	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMEC_ALL_0106_CR_SLSC_HU_R57	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	HU	Rating 57	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_IE_R57	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	IE	Rating 57	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_IL_R57	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	IL	Rating 57	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_IT_R57	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	IT	Rating 57	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_JP_R57	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	JP	Rating 57	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_KR_R57	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	KR	Rating 57	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_LT_R57	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	LT	Rating 57	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_LU_R57	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	LU	Rating 57	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_LV_R57	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	LV	Rating 57	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_MT_R57	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	MT	Rating 57	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_NL_R57	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	NL	Rating 57	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_NO_R57	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	NO	Rating 57	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_PL_R57	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	PL	Rating 57	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_PT_R57	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	PT	Rating 57	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_RO_R57	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	RO	Rating 57	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_RU_R57	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	RU	Rating 57	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_SE_R57	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	SE	Rating 57	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_SG_R57	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	SG	Rating 57	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_SI_R57	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	SI	Rating 57	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_SK_R57	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	SK	Rating 57	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_TR_R57	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	TR	Rating 57	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_US_R57	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	US	Rating 57	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMEC_ALL_0106_CR_SLSC_x2_R57	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	Other countries	Rating 57	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_x0_R58	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	Not applicable	Rating 58	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_AT_R58	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	AT	Rating 58	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_AU_R58	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	AU	Rating 58	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_BE_R58	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	BE	Rating 58	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_BG_R58	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	BG	Rating 58	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_BR_R58	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	BR	Rating 58	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_CA_R58	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	CA	Rating 58	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_CH_R58	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	CH	Rating 58	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_CN_R58	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	CN	Rating 58	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_CY_R58	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	CY	Rating 58	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_CZ_R58	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	CZ	Rating 58	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_DE_R58	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	DE	Rating 58	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_DK_R58	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	DK	Rating 58	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_EE_R58	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	EE	Rating 58	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_ES_R58	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	ES	Rating 58	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_FI_R58	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	FI	Rating 58	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_FR_R58	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	FR	Rating 58	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_GB_R58	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	GB	Rating 58	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_GR_R58	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	GR	Rating 58	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_HK_R58	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	HK	Rating 58	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_HR_R58	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	HR	Rating 58	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMEC_ALL_0106_CR_SLSC_HU_R58	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	HU	Rating 58	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_IE_R58	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	IE	Rating 58	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_IL_R58	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	IL	Rating 58	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_IT_R58	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	IT	Rating 58	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_JP_R58	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	JP	Rating 58	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_KR_R58	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	KR	Rating 58	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_LT_R58	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	LT	Rating 58	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_LU_R58	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	LU	Rating 58	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_LV_R58	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	LV	Rating 58	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_MT_R58	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	MT	Rating 58	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_NL_R58	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	NL	Rating 58	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_NO_R58	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	NO	Rating 58	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_PL_R58	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	PL	Rating 58	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_PT_R58	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	PT	Rating 58	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_RO_R58	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	RO	Rating 58	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_RU_R58	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	RU	Rating 58	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_SE_R58	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	SE	Rating 58	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_SG_R58	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	SG	Rating 58	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_SI_R58	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	SI	Rating 58	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_SK_R58	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	SK	Rating 58	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_TR_R58	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	TR	Rating 58	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_US_R58	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	US	Rating 58	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMEC_ALL_0106_CR_SLSC_x2_R58	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	Other countries	Rating 58	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_x0_R59	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	Not applicable	Rating 59	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_AT_R59	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	AT	Rating 59	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_AU_R59	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	AU	Rating 59	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_BE_R59	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	BE	Rating 59	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_BG_R59	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	BG	Rating 59	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_BR_R59	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	BR	Rating 59	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_CA_R59	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	CA	Rating 59	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_CH_R59	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	CH	Rating 59	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_CN_R59	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	CN	Rating 59	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_CY_R59	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	CY	Rating 59	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_CZ_R59	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	CZ	Rating 59	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_DE_R59	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	DE	Rating 59	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_DK_R59	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	DK	Rating 59	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_EE_R59	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	EE	Rating 59	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_ES_R59	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	ES	Rating 59	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_FI_R59	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	FI	Rating 59	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_FR_R59	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	FR	Rating 59	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_GB_R59	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	GB	Rating 59	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_GR_R59	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	GR	Rating 59	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_HK_R59	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	HK	Rating 59	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_HR_R59	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	HR	Rating 59	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMEC_ALL_0106_CR_SLSC_HU_R59	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	HU	Rating 59	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_IE_R59	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	IE	Rating 59	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_IL_R59	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	IL	Rating 59	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_IT_R59	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	IT	Rating 59	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_JP_R59	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	JP	Rating 59	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_KR_R59	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	KR	Rating 59	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_LT_R59	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	LT	Rating 59	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_LU_R59	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	LU	Rating 59	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_LV_R59	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	LV	Rating 59	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_MT_R59	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	MT	Rating 59	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_NL_R59	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	NL	Rating 59	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_NO_R59	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	NO	Rating 59	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_PL_R59	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	PL	Rating 59	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_PT_R59	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	PT	Rating 59	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_RO_R59	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	RO	Rating 59	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_RU_R59	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	RU	Rating 59	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_SE_R59	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	SE	Rating 59	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_SG_R59	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	SG	Rating 59	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_SI_R59	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	SI	Rating 59	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_SK_R59	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	SK	Rating 59	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_TR_R59	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	TR	Rating 59	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_US_R59	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	US	Rating 59	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMEC_ALL_0106_CR_SLSC_x2_R59	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	Other countries	Rating 59	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_x0_R60	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	Not applicable	Rating 60	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_AT_R60	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	AT	Rating 60	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_AU_R60	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	AU	Rating 60	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_BE_R60	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	BE	Rating 60	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_BG_R60	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	BG	Rating 60	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_BR_R60	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	BR	Rating 60	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_CA_R60	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	CA	Rating 60	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_CH_R60	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	CH	Rating 60	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_CN_R60	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	CN	Rating 60	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_CY_R60	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	CY	Rating 60	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_CZ_R60	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	CZ	Rating 60	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_DE_R60	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	DE	Rating 60	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_DK_R60	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	DK	Rating 60	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_EE_R60	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	EE	Rating 60	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_ES_R60	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	ES	Rating 60	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_FI_R60	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	FI	Rating 60	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_FR_R60	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	FR	Rating 60	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_GB_R60	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	GB	Rating 60	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_GR_R60	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	GR	Rating 60	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_HK_R60	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	HK	Rating 60	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_HR_R60	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	HR	Rating 60	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMEC_ALL_0106_CR_SLSC_HU_R60	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	HU	Rating 60	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_IE_R60	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	IE	Rating 60	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_IL_R60	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	IL	Rating 60	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_IT_R60	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	IT	Rating 60	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_JP_R60	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	JP	Rating 60	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_KR_R60	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	KR	Rating 60	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_LT_R60	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	LT	Rating 60	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_LU_R60	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	LU	Rating 60	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_LV_R60	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	LV	Rating 60	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_MT_R60	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	MT	Rating 60	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_NL_R60	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	NL	Rating 60	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_NO_R60	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	NO	Rating 60	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_PL_R60	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	PL	Rating 60	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_PT_R60	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	PT	Rating 60	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_RO_R60	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	RO	Rating 60	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_RU_R60	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	RU	Rating 60	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_SE_R60	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	SE	Rating 60	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_SG_R60	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	SG	Rating 60	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_SI_R60	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	SI	Rating 60	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_SK_R60	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	SK	Rating 60	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_TR_R60	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	TR	Rating 60	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_US_R60	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	US	Rating 60	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMEC_ALL_0106_CR_SLSC_x2_R60	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	Other countries	Rating 60	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_x0_R61	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	Not applicable	Rating 61	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_AT_R61	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	AT	Rating 61	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_AU_R61	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	AU	Rating 61	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_BE_R61	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	BE	Rating 61	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_BG_R61	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	BG	Rating 61	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_BR_R61	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	BR	Rating 61	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_CA_R61	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	CA	Rating 61	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_CH_R61	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	CH	Rating 61	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_CN_R61	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	CN	Rating 61	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_CY_R61	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	CY	Rating 61	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_CZ_R61	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	CZ	Rating 61	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_DE_R61	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	DE	Rating 61	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_DK_R61	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	DK	Rating 61	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_EE_R61	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	EE	Rating 61	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_ES_R61	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	ES	Rating 61	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_FI_R61	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	FI	Rating 61	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_FR_R61	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	FR	Rating 61	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_GB_R61	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	GB	Rating 61	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_GR_R61	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	GR	Rating 61	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_HK_R61	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	HK	Rating 61	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_HR_R61	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	HR	Rating 61	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMEC_ALL_0106_CR_SLSC_HU_R61	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	HU	Rating 61	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_IE_R61	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	IE	Rating 61	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_IL_R61	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	IL	Rating 61	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_IT_R61	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	IT	Rating 61	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_JP_R61	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	JP	Rating 61	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_KR_R61	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	KR	Rating 61	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_LT_R61	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	LT	Rating 61	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_LU_R61	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	LU	Rating 61	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_LV_R61	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	LV	Rating 61	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_MT_R61	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	MT	Rating 61	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_NL_R61	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	NL	Rating 61	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_NO_R61	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	NO	Rating 61	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_PL_R61	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	PL	Rating 61	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_PT_R61	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	PT	Rating 61	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_RO_R61	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	RO	Rating 61	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_RU_R61	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	RU	Rating 61	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_SE_R61	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	SE	Rating 61	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_SG_R61	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	SG	Rating 61	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_SI_R61	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	SI	Rating 61	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_SK_R61	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	SK	Rating 61	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_TR_R61	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	TR	Rating 61	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_US_R61	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	US	Rating 61	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMEC_ALL_0106_CR_SLSC_x2_R61	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	Other countries	Rating 61	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_x0_R62	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	Not applicable	Rating 62	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_AT_R62	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	AT	Rating 62	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_AU_R62	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	AU	Rating 62	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_BE_R62	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	BE	Rating 62	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_BG_R62	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	BG	Rating 62	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_BR_R62	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	BR	Rating 62	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_CA_R62	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	CA	Rating 62	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_CH_R62	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	CH	Rating 62	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_CN_R62	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	CN	Rating 62	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_CY_R62	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	CY	Rating 62	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_CZ_R62	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	CZ	Rating 62	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_DE_R62	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	DE	Rating 62	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_DK_R62	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	DK	Rating 62	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_EE_R62	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	EE	Rating 62	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_ES_R62	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	ES	Rating 62	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_FI_R62	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	FI	Rating 62	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_FR_R62	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	FR	Rating 62	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_GB_R62	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	GB	Rating 62	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_GR_R62	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	GR	Rating 62	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_HK_R62	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	HK	Rating 62	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_HR_R62	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	HR	Rating 62	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMEC_ALL_0106_CR_SLSC_HU_R62	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	HU	Rating 62	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_IE_R62	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	IE	Rating 62	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_IL_R62	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	IL	Rating 62	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_IT_R62	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	IT	Rating 62	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_JP_R62	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	JP	Rating 62	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_KR_R62	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	KR	Rating 62	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_LT_R62	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	LT	Rating 62	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_LU_R62	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	LU	Rating 62	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_LV_R62	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	LV	Rating 62	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_MT_R62	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	MT	Rating 62	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_NL_R62	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	NL	Rating 62	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_NO_R62	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	NO	Rating 62	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_PL_R62	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	PL	Rating 62	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_PT_R62	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	PT	Rating 62	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_RO_R62	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	RO	Rating 62	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_RU_R62	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	RU	Rating 62	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_SE_R62	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	SE	Rating 62	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_SG_R62	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	SG	Rating 62	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_SI_R62	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	SI	Rating 62	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_SK_R62	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	SK	Rating 62	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_TR_R62	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	TR	Rating 62	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_US_R62	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	US	Rating 62	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMEC_ALL_0106_CR_SLSC_x2_R62	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	Other countries	Rating 62	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_x0_R63	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	Not applicable	Rating 63	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_AT_R63	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	AT	Rating 63	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_AU_R63	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	AU	Rating 63	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_BE_R63	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	BE	Rating 63	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_BG_R63	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	BG	Rating 63	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_BR_R63	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	BR	Rating 63	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_CA_R63	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	CA	Rating 63	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_CH_R63	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	CH	Rating 63	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_CN_R63	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	CN	Rating 63	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_CY_R63	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	CY	Rating 63	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_CZ_R63	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	CZ	Rating 63	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_DE_R63	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	DE	Rating 63	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_DK_R63	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	DK	Rating 63	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_EE_R63	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	EE	Rating 63	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_ES_R63	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	ES	Rating 63	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_FI_R63	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	FI	Rating 63	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_FR_R63	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	FR	Rating 63	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_GB_R63	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	GB	Rating 63	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_GR_R63	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	GR	Rating 63	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_HK_R63	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	HK	Rating 63	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_HR_R63	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	HR	Rating 63	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMEC_ALL_0106_CR_SLSC_HU_R63	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	HU	Rating 63	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_IE_R63	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	IE	Rating 63	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_IL_R63	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	IL	Rating 63	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_IT_R63	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	IT	Rating 63	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_JP_R63	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	JP	Rating 63	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_KR_R63	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	KR	Rating 63	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_LT_R63	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	LT	Rating 63	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_LU_R63	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	LU	Rating 63	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_LV_R63	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	LV	Rating 63	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_MT_R63	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	MT	Rating 63	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_NL_R63	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	NL	Rating 63	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_NO_R63	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	NO	Rating 63	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_PL_R63	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	PL	Rating 63	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_PT_R63	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	PT	Rating 63	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_RO_R63	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	RO	Rating 63	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_RU_R63	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	RU	Rating 63	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_SE_R63	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	SE	Rating 63	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_SG_R63	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	SG	Rating 63	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_SI_R63	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	SI	Rating 63	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_SK_R63	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	SK	Rating 63	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_TR_R63	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	TR	Rating 63	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_US_R63	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	US	Rating 63	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMEC_ALL_0106_CR_SLSC_x2_R63	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	Other countries	Rating 63	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_x0_R64	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	Not applicable	Rating 64	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_AT_R64	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	AT	Rating 64	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_AU_R64	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	AU	Rating 64	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_BE_R64	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	BE	Rating 64	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_BG_R64	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	BG	Rating 64	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_BR_R64	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	BR	Rating 64	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_CA_R64	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	CA	Rating 64	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_CH_R64	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	CH	Rating 64	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_CN_R64	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	CN	Rating 64	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_CY_R64	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	CY	Rating 64	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_CZ_R64	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	CZ	Rating 64	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_DE_R64	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	DE	Rating 64	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_DK_R64	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	DK	Rating 64	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_EE_R64	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	EE	Rating 64	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_ES_R64	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	ES	Rating 64	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_FI_R64	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	FI	Rating 64	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_FR_R64	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	FR	Rating 64	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_GB_R64	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	GB	Rating 64	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_GR_R64	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	GR	Rating 64	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_HK_R64	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	HK	Rating 64	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_HR_R64	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	HR	Rating 64	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMEC_ALL_0106_CR_SLSC_HU_R64	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	HU	Rating 64	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_IE_R64	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	IE	Rating 64	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_IL_R64	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	IL	Rating 64	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_IT_R64	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	IT	Rating 64	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_JP_R64	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	JP	Rating 64	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_KR_R64	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	KR	Rating 64	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_LT_R64	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	LT	Rating 64	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_LU_R64	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	LU	Rating 64	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_LV_R64	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	LV	Rating 64	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_MT_R64	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	MT	Rating 64	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_NL_R64	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	NL	Rating 64	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_NO_R64	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	NO	Rating 64	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_PL_R64	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	PL	Rating 64	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_PT_R64	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	PT	Rating 64	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_RO_R64	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	RO	Rating 64	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_RU_R64	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	RU	Rating 64	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_SE_R64	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	SE	Rating 64	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_SG_R64	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	SG	Rating 64	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_SI_R64	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	SI	Rating 64	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_SK_R64	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	SK	Rating 64	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_TR_R64	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	TR	Rating 64	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_US_R64	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	US	Rating 64	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMEC_ALL_0106_CR_SLSC_x2_R64	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	Other countries	Rating 64	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_x0_R65	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	Not applicable	Rating 65	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_AT_R65	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	AT	Rating 65	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_AU_R65	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	AU	Rating 65	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_BE_R65	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	BE	Rating 65	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_BG_R65	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	BG	Rating 65	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_BR_R65	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	BR	Rating 65	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_CA_R65	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	CA	Rating 65	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_CH_R65	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	CH	Rating 65	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_CN_R65	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	CN	Rating 65	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_CY_R65	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	CY	Rating 65	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_CZ_R65	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	CZ	Rating 65	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_DE_R65	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	DE	Rating 65	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_DK_R65	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	DK	Rating 65	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_EE_R65	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	EE	Rating 65	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_ES_R65	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	ES	Rating 65	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_FI_R65	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	FI	Rating 65	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_FR_R65	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	FR	Rating 65	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_GB_R65	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	GB	Rating 65	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_GR_R65	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	GR	Rating 65	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_HK_R65	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	HK	Rating 65	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_HR_R65	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	HR	Rating 65	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMEC_ALL_0106_CR_SLSC_HU_R65	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	HU	Rating 65	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_IE_R65	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	IE	Rating 65	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_IL_R65	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	IL	Rating 65	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_IT_R65	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	IT	Rating 65	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_JP_R65	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	JP	Rating 65	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_KR_R65	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	KR	Rating 65	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_LT_R65	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	LT	Rating 65	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_LU_R65	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	LU	Rating 65	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_LV_R65	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	LV	Rating 65	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_MT_R65	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	MT	Rating 65	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_NL_R65	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	NL	Rating 65	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_NO_R65	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	NO	Rating 65	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_PL_R65	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	PL	Rating 65	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_PT_R65	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	PT	Rating 65	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_RO_R65	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	RO	Rating 65	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_RU_R65	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	RU	Rating 65	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_SE_R65	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	SE	Rating 65	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_SG_R65	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	SG	Rating 65	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_SI_R65	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	SI	Rating 65	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_SK_R65	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	SK	Rating 65	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_TR_R65	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	TR	Rating 65	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_US_R65	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	US	Rating 65	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMEC_ALL_0106_CR_SLSC_x2_R65	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	Other countries	Rating 65	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_x0_R66	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	Not applicable	Rating 66	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_AT_R66	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	AT	Rating 66	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_AU_R66	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	AU	Rating 66	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_BE_R66	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	BE	Rating 66	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_BG_R66	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	BG	Rating 66	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_BR_R66	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	BR	Rating 66	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_CA_R66	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	CA	Rating 66	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_CH_R66	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	CH	Rating 66	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_CN_R66	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	CN	Rating 66	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_CY_R66	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	CY	Rating 66	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_CZ_R66	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	CZ	Rating 66	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_DE_R66	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	DE	Rating 66	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_DK_R66	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	DK	Rating 66	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_EE_R66	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	EE	Rating 66	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_ES_R66	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	ES	Rating 66	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_FI_R66	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	FI	Rating 66	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_FR_R66	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	FR	Rating 66	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_GB_R66	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	GB	Rating 66	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_GR_R66	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	GR	Rating 66	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_HK_R66	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	HK	Rating 66	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_HR_R66	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	HR	Rating 66	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMEC_ALL_0106_CR_SLSC_HU_R66	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	HU	Rating 66	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_IE_R66	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	IE	Rating 66	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_IL_R66	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	IL	Rating 66	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_IT_R66	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	IT	Rating 66	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_JP_R66	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	JP	Rating 66	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_KR_R66	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	KR	Rating 66	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_LT_R66	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	LT	Rating 66	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_LU_R66	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	LU	Rating 66	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_LV_R66	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	LV	Rating 66	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_MT_R66	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	MT	Rating 66	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_NL_R66	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	NL	Rating 66	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_NO_R66	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	NO	Rating 66	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_PL_R66	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	PL	Rating 66	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_PT_R66	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	PT	Rating 66	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_RO_R66	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	RO	Rating 66	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_RU_R66	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	RU	Rating 66	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_SE_R66	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	SE	Rating 66	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_SG_R66	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	SG	Rating 66	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_SI_R66	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	SI	Rating 66	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_SK_R66	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	SK	Rating 66	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_TR_R66	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	TR	Rating 66	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_US_R66	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	US	Rating 66	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMEC_ALL_0106_CR_SLSC_x2_R66	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	Other countries	Rating 66	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_x0_R67	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	Not applicable	Rating 67	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_AT_R67	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	AT	Rating 67	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_AU_R67	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	AU	Rating 67	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_BE_R67	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	BE	Rating 67	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_BG_R67	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	BG	Rating 67	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_BR_R67	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	BR	Rating 67	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_CA_R67	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	CA	Rating 67	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_CH_R67	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	CH	Rating 67	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_CN_R67	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	CN	Rating 67	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_CY_R67	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	CY	Rating 67	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_CZ_R67	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	CZ	Rating 67	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_DE_R67	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	DE	Rating 67	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_DK_R67	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	DK	Rating 67	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_EE_R67	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	EE	Rating 67	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_ES_R67	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	ES	Rating 67	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_FI_R67	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	FI	Rating 67	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_FR_R67	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	FR	Rating 67	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_GB_R67	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	GB	Rating 67	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_GR_R67	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	GR	Rating 67	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_HK_R67	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	HK	Rating 67	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_HR_R67	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	HR	Rating 67	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMEC_ALL_0106_CR_SLSC_HU_R67	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	HU	Rating 67	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_IE_R67	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	IE	Rating 67	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_IL_R67	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	IL	Rating 67	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_IT_R67	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	IT	Rating 67	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_JP_R67	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	JP	Rating 67	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_KR_R67	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	KR	Rating 67	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_LT_R67	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	LT	Rating 67	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_LU_R67	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	LU	Rating 67	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_LV_R67	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	LV	Rating 67	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_MT_R67	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	MT	Rating 67	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_NL_R67	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	NL	Rating 67	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_NO_R67	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	NO	Rating 67	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_PL_R67	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	PL	Rating 67	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_PT_R67	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	PT	Rating 67	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_RO_R67	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	RO	Rating 67	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_RU_R67	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	RU	Rating 67	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_SE_R67	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	SE	Rating 67	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_SG_R67	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	SG	Rating 67	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_SI_R67	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	SI	Rating 67	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_SK_R67	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	SK	Rating 67	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_TR_R67	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	TR	Rating 67	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_US_R67	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	US	Rating 67	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMEC_ALL_0106_CR_SLSC_x2_R67	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	Other countries	Rating 67	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_x0_R68	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	Not applicable	Rating 68	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_AT_R68	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	AT	Rating 68	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_AU_R68	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	AU	Rating 68	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_BE_R68	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	BE	Rating 68	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_BG_R68	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	BG	Rating 68	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_BR_R68	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	BR	Rating 68	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_CA_R68	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	CA	Rating 68	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_CH_R68	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	CH	Rating 68	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_CN_R68	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	CN	Rating 68	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_CY_R68	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	CY	Rating 68	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_CZ_R68	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	CZ	Rating 68	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_DE_R68	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	DE	Rating 68	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_DK_R68	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	DK	Rating 68	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_EE_R68	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	EE	Rating 68	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_ES_R68	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	ES	Rating 68	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_FI_R68	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	FI	Rating 68	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_FR_R68	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	FR	Rating 68	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_GB_R68	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	GB	Rating 68	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_GR_R68	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	GR	Rating 68	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_HK_R68	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	HK	Rating 68	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_HR_R68	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	HR	Rating 68	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMEC_ALL_0106_CR_SLSC_HU_R68	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	HU	Rating 68	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_IE_R68	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	IE	Rating 68	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_IL_R68	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	IL	Rating 68	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_IT_R68	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	IT	Rating 68	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_JP_R68	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	JP	Rating 68	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_KR_R68	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	KR	Rating 68	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_LT_R68	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	LT	Rating 68	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_LU_R68	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	LU	Rating 68	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_LV_R68	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	LV	Rating 68	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_MT_R68	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	MT	Rating 68	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_NL_R68	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	NL	Rating 68	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_NO_R68	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	NO	Rating 68	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_PL_R68	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	PL	Rating 68	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_PT_R68	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	PT	Rating 68	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_RO_R68	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	RO	Rating 68	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_RU_R68	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	RU	Rating 68	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_SE_R68	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	SE	Rating 68	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_SG_R68	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	SG	Rating 68	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_SI_R68	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	SI	Rating 68	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_SK_R68	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	SK	Rating 68	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_TR_R68	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	TR	Rating 68	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_US_R68	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	US	Rating 68	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMEC_ALL_0106_CR_SLSC_x2_R68	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	Other countries	Rating 68	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_x0_R69	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	Not applicable	Rating 69	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_AT_R69	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	AT	Rating 69	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_AU_R69	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	AU	Rating 69	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_BE_R69	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	BE	Rating 69	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_BG_R69	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	BG	Rating 69	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_BR_R69	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	BR	Rating 69	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_CA_R69	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	CA	Rating 69	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_CH_R69	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	CH	Rating 69	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_CN_R69	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	CN	Rating 69	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_CY_R69	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	CY	Rating 69	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_CZ_R69	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	CZ	Rating 69	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_DE_R69	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	DE	Rating 69	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_DK_R69	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	DK	Rating 69	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_EE_R69	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	EE	Rating 69	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_ES_R69	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	ES	Rating 69	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_FI_R69	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	FI	Rating 69	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_FR_R69	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	FR	Rating 69	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_GB_R69	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	GB	Rating 69	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_GR_R69	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	GR	Rating 69	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_HK_R69	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	HK	Rating 69	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_HR_R69	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	HR	Rating 69	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMEC_ALL_0106_CR_SLSC_HU_R69	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	HU	Rating 69	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_IE_R69	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	IE	Rating 69	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_IL_R69	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	IL	Rating 69	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_IT_R69	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	IT	Rating 69	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_JP_R69	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	JP	Rating 69	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_KR_R69	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	KR	Rating 69	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_LT_R69	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	LT	Rating 69	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_LU_R69	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	LU	Rating 69	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_LV_R69	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	LV	Rating 69	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_MT_R69	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	MT	Rating 69	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_NL_R69	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	NL	Rating 69	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_NO_R69	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	NO	Rating 69	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_PL_R69	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	PL	Rating 69	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_PT_R69	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	PT	Rating 69	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_RO_R69	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	RO	Rating 69	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_RU_R69	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	RU	Rating 69	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_SE_R69	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	SE	Rating 69	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_SG_R69	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	SG	Rating 69	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_SI_R69	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	SI	Rating 69	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_SK_R69	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	SK	Rating 69	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_TR_R69	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	TR	Rating 69	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_US_R69	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	US	Rating 69	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMEC_ALL_0106_CR_SLSC_x2_R69	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	Other countries	Rating 69	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_x0_R70	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	Not applicable	Rating 70	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_AT_R70	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	AT	Rating 70	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_AU_R70	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	AU	Rating 70	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_BE_R70	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	BE	Rating 70	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_BG_R70	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	BG	Rating 70	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_BR_R70	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	BR	Rating 70	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_CA_R70	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	CA	Rating 70	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_CH_R70	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	CH	Rating 70	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_CN_R70	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	CN	Rating 70	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_CY_R70	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	CY	Rating 70	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_CZ_R70	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	CZ	Rating 70	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_DE_R70	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	DE	Rating 70	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_DK_R70	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	DK	Rating 70	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_EE_R70	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	EE	Rating 70	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_ES_R70	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	ES	Rating 70	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_FI_R70	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	FI	Rating 70	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_FR_R70	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	FR	Rating 70	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_GB_R70	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	GB	Rating 70	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_GR_R70	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	GR	Rating 70	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_HK_R70	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	HK	Rating 70	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_HR_R70	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	HR	Rating 70	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMEC_ALL_0106_CR_SLSC_HU_R70	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	HU	Rating 70	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_IE_R70	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	IE	Rating 70	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_IL_R70	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	IL	Rating 70	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_IT_R70	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	IT	Rating 70	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_JP_R70	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	JP	Rating 70	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_KR_R70	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	KR	Rating 70	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_LT_R70	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	LT	Rating 70	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_LU_R70	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	LU	Rating 70	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_LV_R70	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	LV	Rating 70	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_MT_R70	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	MT	Rating 70	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_NL_R70	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	NL	Rating 70	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_NO_R70	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	NO	Rating 70	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_PL_R70	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	PL	Rating 70	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_PT_R70	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	PT	Rating 70	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_RO_R70	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	RO	Rating 70	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_RU_R70	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	RU	Rating 70	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_SE_R70	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	SE	Rating 70	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_SG_R70	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	SG	Rating 70	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_SI_R70	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	SI	Rating 70	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_SK_R70	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	SK	Rating 70	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_TR_R70	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	TR	Rating 70	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_US_R70	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	US	Rating 70	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMEC_ALL_0106_CR_SLSC_x2_R70	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	Other countries	Rating 70	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_x0_R71	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	Not applicable	Rating 71	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_AT_R71	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	AT	Rating 71	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_AU_R71	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	AU	Rating 71	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_BE_R71	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	BE	Rating 71	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_BG_R71	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	BG	Rating 71	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_BR_R71	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	BR	Rating 71	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_CA_R71	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	CA	Rating 71	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_CH_R71	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	CH	Rating 71	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_CN_R71	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	CN	Rating 71	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_CY_R71	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	CY	Rating 71	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_CZ_R71	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	CZ	Rating 71	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_DE_R71	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	DE	Rating 71	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_DK_R71	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	DK	Rating 71	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_EE_R71	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	EE	Rating 71	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_ES_R71	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	ES	Rating 71	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_FI_R71	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	FI	Rating 71	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_FR_R71	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	FR	Rating 71	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_GB_R71	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	GB	Rating 71	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_GR_R71	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	GR	Rating 71	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_HK_R71	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	HK	Rating 71	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_HR_R71	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	HR	Rating 71	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMEC_ALL_0106_CR_SLSC_HU_R71	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	HU	Rating 71	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_IE_R71	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	IE	Rating 71	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_IL_R71	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	IL	Rating 71	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_IT_R71	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	IT	Rating 71	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_JP_R71	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	JP	Rating 71	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_KR_R71	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	KR	Rating 71	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_LT_R71	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	LT	Rating 71	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_LU_R71	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	LU	Rating 71	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_LV_R71	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	LV	Rating 71	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_MT_R71	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	MT	Rating 71	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_NL_R71	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	NL	Rating 71	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_NO_R71	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	NO	Rating 71	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_PL_R71	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	PL	Rating 71	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_PT_R71	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	PT	Rating 71	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_RO_R71	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	RO	Rating 71	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_RU_R71	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	RU	Rating 71	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_SE_R71	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	SE	Rating 71	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_SG_R71	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	SG	Rating 71	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_SI_R71	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	SI	Rating 71	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_SK_R71	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	SK	Rating 71	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_TR_R71	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	TR	Rating 71	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_US_R71	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	US	Rating 71	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMEC_ALL_0106_CR_SLSC_x2_R71	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	Other countries	Rating 71	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_x0_R72	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	Not applicable	Rating 72	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_AT_R72	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	AT	Rating 72	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_AU_R72	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	AU	Rating 72	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_BE_R72	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	BE	Rating 72	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_BG_R72	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	BG	Rating 72	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_BR_R72	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	BR	Rating 72	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_CA_R72	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	CA	Rating 72	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_CH_R72	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	CH	Rating 72	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_CN_R72	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	CN	Rating 72	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_CY_R72	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	CY	Rating 72	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_CZ_R72	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	CZ	Rating 72	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_DE_R72	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	DE	Rating 72	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_DK_R72	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	DK	Rating 72	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_EE_R72	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	EE	Rating 72	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_ES_R72	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	ES	Rating 72	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_FI_R72	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	FI	Rating 72	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_FR_R72	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	FR	Rating 72	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_GB_R72	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	GB	Rating 72	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_GR_R72	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	GR	Rating 72	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_HK_R72	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	HK	Rating 72	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_HR_R72	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	HR	Rating 72	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMEC_ALL_0106_CR_SLSC_HU_R72	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	HU	Rating 72	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_IE_R72	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	IE	Rating 72	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_IL_R72	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	IL	Rating 72	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_IT_R72	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	IT	Rating 72	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_JP_R72	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	JP	Rating 72	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_KR_R72	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	KR	Rating 72	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_LT_R72	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	LT	Rating 72	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_LU_R72	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	LU	Rating 72	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_LV_R72	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	LV	Rating 72	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_MT_R72	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	MT	Rating 72	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_NL_R72	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	NL	Rating 72	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_NO_R72	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	NO	Rating 72	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_PL_R72	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	PL	Rating 72	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_PT_R72	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	PT	Rating 72	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_RO_R72	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	RO	Rating 72	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_RU_R72	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	RU	Rating 72	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_SE_R72	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	SE	Rating 72	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_SG_R72	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	SG	Rating 72	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_SI_R72	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	SI	Rating 72	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_SK_R72	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	SK	Rating 72	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_TR_R72	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	TR	Rating 72	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_US_R72	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	US	Rating 72	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMEC_ALL_0106_CR_SLSC_x2_R72	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	Other countries	Rating 72	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_x0_R73	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	Not applicable	Rating 73	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_AT_R73	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	AT	Rating 73	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_AU_R73	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	AU	Rating 73	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_BE_R73	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	BE	Rating 73	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_BG_R73	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	BG	Rating 73	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_BR_R73	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	BR	Rating 73	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_CA_R73	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	CA	Rating 73	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_CH_R73	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	CH	Rating 73	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_CN_R73	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	CN	Rating 73	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_CY_R73	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	CY	Rating 73	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_CZ_R73	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	CZ	Rating 73	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_DE_R73	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	DE	Rating 73	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_DK_R73	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	DK	Rating 73	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_EE_R73	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	EE	Rating 73	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_ES_R73	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	ES	Rating 73	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_FI_R73	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	FI	Rating 73	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_FR_R73	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	FR	Rating 73	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_GB_R73	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	GB	Rating 73	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_GR_R73	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	GR	Rating 73	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_HK_R73	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	HK	Rating 73	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_HR_R73	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	HR	Rating 73	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMEC_ALL_0106_CR_SLSC_HU_R73	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	HU	Rating 73	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_IE_R73	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	IE	Rating 73	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_IL_R73	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	IL	Rating 73	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_IT_R73	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	IT	Rating 73	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_JP_R73	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	JP	Rating 73	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_KR_R73	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	KR	Rating 73	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_LT_R73	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	LT	Rating 73	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_LU_R73	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	LU	Rating 73	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_LV_R73	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	LV	Rating 73	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_MT_R73	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	MT	Rating 73	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_NL_R73	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	NL	Rating 73	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_NO_R73	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	NO	Rating 73	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_PL_R73	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	PL	Rating 73	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_PT_R73	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	PT	Rating 73	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_RO_R73	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	RO	Rating 73	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_RU_R73	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	RU	Rating 73	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_SE_R73	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	SE	Rating 73	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_SG_R73	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	SG	Rating 73	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_SI_R73	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	SI	Rating 73	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_SK_R73	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	SK	Rating 73	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_TR_R73	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	TR	Rating 73	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_US_R73	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	US	Rating 73	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMEC_ALL_0106_CR_SLSC_x2_R73	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	Other countries	Rating 73	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_x0_R74	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	Not applicable	Rating 74	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_AT_R74	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	AT	Rating 74	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_AU_R74	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	AU	Rating 74	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_BE_R74	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	BE	Rating 74	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_BG_R74	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	BG	Rating 74	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_BR_R74	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	BR	Rating 74	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_CA_R74	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	CA	Rating 74	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_CH_R74	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	CH	Rating 74	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_CN_R74	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	CN	Rating 74	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_CY_R74	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	CY	Rating 74	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_CZ_R74	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	CZ	Rating 74	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_DE_R74	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	DE	Rating 74	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_DK_R74	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	DK	Rating 74	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_EE_R74	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	EE	Rating 74	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_ES_R74	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	ES	Rating 74	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_FI_R74	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	FI	Rating 74	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_FR_R74	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	FR	Rating 74	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_GB_R74	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	GB	Rating 74	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_GR_R74	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	GR	Rating 74	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_HK_R74	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	HK	Rating 74	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_HR_R74	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	HR	Rating 74	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMEC_ALL_0106_CR_SLSC_HU_R74	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	HU	Rating 74	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_IE_R74	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	IE	Rating 74	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_IL_R74	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	IL	Rating 74	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_IT_R74	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	IT	Rating 74	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_JP_R74	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	JP	Rating 74	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_KR_R74	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	KR	Rating 74	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_LT_R74	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	LT	Rating 74	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_LU_R74	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	LU	Rating 74	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_LV_R74	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	LV	Rating 74	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_MT_R74	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	MT	Rating 74	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_NL_R74	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	NL	Rating 74	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_NO_R74	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	NO	Rating 74	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_PL_R74	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	PL	Rating 74	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_PT_R74	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	PT	Rating 74	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_RO_R74	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	RO	Rating 74	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_RU_R74	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	RU	Rating 74	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_SE_R74	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	SE	Rating 74	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_SG_R74	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	SG	Rating 74	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_SI_R74	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	SI	Rating 74	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_SK_R74	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	SK	Rating 74	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_TR_R74	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	TR	Rating 74	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_US_R74	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	US	Rating 74	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMEC_ALL_0106_CR_SLSC_x2_R74	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	Other countries	Rating 74	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_x0_R75	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	Not applicable	Rating 75	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_AT_R75	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	AT	Rating 75	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_AU_R75	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	AU	Rating 75	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_BE_R75	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	BE	Rating 75	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_BG_R75	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	BG	Rating 75	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_BR_R75	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	BR	Rating 75	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_CA_R75	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	CA	Rating 75	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_CH_R75	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	CH	Rating 75	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_CN_R75	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	CN	Rating 75	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_CY_R75	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	CY	Rating 75	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_CZ_R75	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	CZ	Rating 75	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_DE_R75	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	DE	Rating 75	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_DK_R75	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	DK	Rating 75	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_EE_R75	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	EE	Rating 75	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_ES_R75	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	ES	Rating 75	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_FI_R75	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	FI	Rating 75	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_FR_R75	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	FR	Rating 75	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_GB_R75	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	GB	Rating 75	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_GR_R75	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	GR	Rating 75	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_HK_R75	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	HK	Rating 75	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_HR_R75	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	HR	Rating 75	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMEC_ALL_0106_CR_SLSC_HU_R75	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	HU	Rating 75	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_IE_R75	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	IE	Rating 75	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_IL_R75	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	IL	Rating 75	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_IT_R75	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	IT	Rating 75	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_JP_R75	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	JP	Rating 75	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_KR_R75	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	KR	Rating 75	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_LT_R75	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	LT	Rating 75	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_LU_R75	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	LU	Rating 75	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_LV_R75	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	LV	Rating 75	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_MT_R75	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	MT	Rating 75	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_NL_R75	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	NL	Rating 75	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_NO_R75	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	NO	Rating 75	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_PL_R75	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	PL	Rating 75	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_PT_R75	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	PT	Rating 75	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_RO_R75	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	RO	Rating 75	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_RU_R75	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	RU	Rating 75	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_SE_R75	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	SE	Rating 75	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_SG_R75	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	SG	Rating 75	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_SI_R75	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	SI	Rating 75	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_SK_R75	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	SK	Rating 75	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_TR_R75	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	TR	Rating 75	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_US_R75	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	US	Rating 75	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMEC_ALL_0106_CR_SLSC_x2_R75	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	Other countries	Rating 75	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_x0_R76	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	Not applicable	Rating 76	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_AT_R76	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	AT	Rating 76	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_AU_R76	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	AU	Rating 76	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_BE_R76	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	BE	Rating 76	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_BG_R76	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	BG	Rating 76	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_BR_R76	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	BR	Rating 76	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_CA_R76	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	CA	Rating 76	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_CH_R76	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	CH	Rating 76	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_CN_R76	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	CN	Rating 76	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_CY_R76	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	CY	Rating 76	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_CZ_R76	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	CZ	Rating 76	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_DE_R76	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	DE	Rating 76	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_DK_R76	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	DK	Rating 76	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_EE_R76	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	EE	Rating 76	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_ES_R76	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	ES	Rating 76	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_FI_R76	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	FI	Rating 76	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_FR_R76	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	FR	Rating 76	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_GB_R76	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	GB	Rating 76	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_GR_R76	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	GR	Rating 76	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_HK_R76	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	HK	Rating 76	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_HR_R76	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	HR	Rating 76	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMEC_ALL_0106_CR_SLSC_HU_R76	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	HU	Rating 76	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_IE_R76	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	IE	Rating 76	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_IL_R76	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	IL	Rating 76	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_IT_R76	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	IT	Rating 76	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_JP_R76	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	JP	Rating 76	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_KR_R76	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	KR	Rating 76	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_LT_R76	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	LT	Rating 76	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_LU_R76	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	LU	Rating 76	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_LV_R76	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	LV	Rating 76	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_MT_R76	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	MT	Rating 76	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_NL_R76	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	NL	Rating 76	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_NO_R76	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	NO	Rating 76	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_PL_R76	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	PL	Rating 76	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_PT_R76	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	PT	Rating 76	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_RO_R76	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	RO	Rating 76	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_RU_R76	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	RU	Rating 76	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_SE_R76	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	SE	Rating 76	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_SG_R76	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	SG	Rating 76	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_SI_R76	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	SI	Rating 76	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_SK_R76	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	SK	Rating 76	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_TR_R76	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	TR	Rating 76	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_US_R76	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	US	Rating 76	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMEC_ALL_0106_CR_SLSC_x2_R76	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	Other countries	Rating 76	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_x0_R77	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	Not applicable	Rating 77	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_AT_R77	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	AT	Rating 77	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_AU_R77	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	AU	Rating 77	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_BE_R77	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	BE	Rating 77	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_BG_R77	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	BG	Rating 77	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_BR_R77	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	BR	Rating 77	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_CA_R77	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	CA	Rating 77	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_CH_R77	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	CH	Rating 77	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_CN_R77	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	CN	Rating 77	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_CY_R77	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	CY	Rating 77	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_CZ_R77	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	CZ	Rating 77	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_DE_R77	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	DE	Rating 77	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_DK_R77	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	DK	Rating 77	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_EE_R77	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	EE	Rating 77	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_ES_R77	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	ES	Rating 77	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_FI_R77	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	FI	Rating 77	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_FR_R77	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	FR	Rating 77	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_GB_R77	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	GB	Rating 77	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_GR_R77	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	GR	Rating 77	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_HK_R77	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	HK	Rating 77	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_HR_R77	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	HR	Rating 77	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMEC_ALL_0106_CR_SLSC_HU_R77	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	HU	Rating 77	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_IE_R77	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	IE	Rating 77	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_IL_R77	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	IL	Rating 77	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_IT_R77	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	IT	Rating 77	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_JP_R77	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	JP	Rating 77	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_KR_R77	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	KR	Rating 77	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_LT_R77	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	LT	Rating 77	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_LU_R77	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	LU	Rating 77	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_LV_R77	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	LV	Rating 77	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_MT_R77	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	MT	Rating 77	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_NL_R77	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	NL	Rating 77	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_NO_R77	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	NO	Rating 77	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_PL_R77	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	PL	Rating 77	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_PT_R77	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	PT	Rating 77	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_RO_R77	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	RO	Rating 77	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_RU_R77	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	RU	Rating 77	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_SE_R77	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	SE	Rating 77	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_SG_R77	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	SG	Rating 77	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_SI_R77	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	SI	Rating 77	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_SK_R77	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	SK	Rating 77	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_TR_R77	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	TR	Rating 77	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_US_R77	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	US	Rating 77	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMEC_ALL_0106_CR_SLSC_x2_R77	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	Other countries	Rating 77	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_x0_R78	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	Not applicable	Rating 78	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_AT_R78	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	AT	Rating 78	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_AU_R78	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	AU	Rating 78	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_BE_R78	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	BE	Rating 78	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_BG_R78	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	BG	Rating 78	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_BR_R78	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	BR	Rating 78	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_CA_R78	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	CA	Rating 78	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_CH_R78	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	CH	Rating 78	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_CN_R78	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	CN	Rating 78	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_CY_R78	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	CY	Rating 78	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_CZ_R78	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	CZ	Rating 78	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_DE_R78	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	DE	Rating 78	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_DK_R78	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	DK	Rating 78	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_EE_R78	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	EE	Rating 78	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_ES_R78	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	ES	Rating 78	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_FI_R78	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	FI	Rating 78	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_FR_R78	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	FR	Rating 78	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_GB_R78	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	GB	Rating 78	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_GR_R78	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	GR	Rating 78	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_HK_R78	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	HK	Rating 78	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_HR_R78	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	HR	Rating 78	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMEC_ALL_0106_CR_SLSC_HU_R78	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	HU	Rating 78	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_IE_R78	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	IE	Rating 78	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_IL_R78	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	IL	Rating 78	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_IT_R78	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	IT	Rating 78	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_JP_R78	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	JP	Rating 78	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_KR_R78	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	KR	Rating 78	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_LT_R78	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	LT	Rating 78	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_LU_R78	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	LU	Rating 78	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_LV_R78	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	LV	Rating 78	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_MT_R78	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	MT	Rating 78	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_NL_R78	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	NL	Rating 78	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_NO_R78	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	NO	Rating 78	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_PL_R78	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	PL	Rating 78	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_PT_R78	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	PT	Rating 78	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_RO_R78	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	RO	Rating 78	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_RU_R78	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	RU	Rating 78	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_SE_R78	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	SE	Rating 78	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_SG_R78	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	SG	Rating 78	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_SI_R78	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	SI	Rating 78	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_SK_R78	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	SK	Rating 78	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_TR_R78	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	TR	Rating 78	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_US_R78	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	US	Rating 78	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMEC_ALL_0106_CR_SLSC_x2_R78	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	Other countries	Rating 78	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_x0_R79	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	Not applicable	Rating 79	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_AT_R79	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	AT	Rating 79	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_AU_R79	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	AU	Rating 79	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_BE_R79	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	BE	Rating 79	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_BG_R79	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	BG	Rating 79	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_BR_R79	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	BR	Rating 79	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_CA_R79	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	CA	Rating 79	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_CH_R79	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	CH	Rating 79	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_CN_R79	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	CN	Rating 79	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_CY_R79	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	CY	Rating 79	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_CZ_R79	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	CZ	Rating 79	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_DE_R79	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	DE	Rating 79	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_DK_R79	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	DK	Rating 79	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_EE_R79	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	EE	Rating 79	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_ES_R79	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	ES	Rating 79	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_FI_R79	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	FI	Rating 79	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_FR_R79	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	FR	Rating 79	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_GB_R79	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	GB	Rating 79	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_GR_R79	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	GR	Rating 79	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_HK_R79	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	HK	Rating 79	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_HR_R79	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	HR	Rating 79	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMEC_ALL_0106_CR_SLSC_HU_R79	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	HU	Rating 79	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_IE_R79	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	IE	Rating 79	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_IL_R79	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	IL	Rating 79	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_IT_R79	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	IT	Rating 79	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_JP_R79	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	JP	Rating 79	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_KR_R79	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	KR	Rating 79	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_LT_R79	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	LT	Rating 79	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_LU_R79	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	LU	Rating 79	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_LV_R79	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	LV	Rating 79	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_MT_R79	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	MT	Rating 79	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_NL_R79	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	NL	Rating 79	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_NO_R79	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	NO	Rating 79	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_PL_R79	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	PL	Rating 79	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_PT_R79	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	PT	Rating 79	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_RO_R79	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	RO	Rating 79	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_RU_R79	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	RU	Rating 79	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_SE_R79	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	SE	Rating 79	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_SG_R79	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	SG	Rating 79	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_SI_R79	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	SI	Rating 79	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_SK_R79	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	SK	Rating 79	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_TR_R79	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	TR	Rating 79	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_US_R79	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	US	Rating 79	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMEC_ALL_0106_CR_SLSC_x2_R79	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	Other countries	Rating 79	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_x0_R80	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	Not applicable	Rating 80	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_AT_R80	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	AT	Rating 80	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_AU_R80	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	AU	Rating 80	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_BE_R80	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	BE	Rating 80	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_BG_R80	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	BG	Rating 80	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_BR_R80	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	BR	Rating 80	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_CA_R80	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	CA	Rating 80	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_CH_R80	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	CH	Rating 80	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_CN_R80	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	CN	Rating 80	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_CY_R80	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	CY	Rating 80	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_CZ_R80	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	CZ	Rating 80	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_DE_R80	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	DE	Rating 80	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_DK_R80	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	DK	Rating 80	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_EE_R80	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	EE	Rating 80	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_ES_R80	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	ES	Rating 80	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_FI_R80	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	FI	Rating 80	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_FR_R80	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	FR	Rating 80	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_GB_R80	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	GB	Rating 80	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_GR_R80	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	GR	Rating 80	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_HK_R80	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	HK	Rating 80	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_HR_R80	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	HR	Rating 80	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMEC_ALL_0106_CR_SLSC_HU_R80	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	HU	Rating 80	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_IE_R80	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	IE	Rating 80	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_IL_R80	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	IL	Rating 80	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_IT_R80	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	IT	Rating 80	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_JP_R80	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	JP	Rating 80	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_KR_R80	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	KR	Rating 80	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_LT_R80	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	LT	Rating 80	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_LU_R80	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	LU	Rating 80	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_LV_R80	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	LV	Rating 80	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_MT_R80	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	MT	Rating 80	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_NL_R80	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	NL	Rating 80	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_NO_R80	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	NO	Rating 80	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_PL_R80	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	PL	Rating 80	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_PT_R80	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	PT	Rating 80	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_RO_R80	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	RO	Rating 80	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_RU_R80	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	RU	Rating 80	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_SE_R80	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	SE	Rating 80	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_SG_R80	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	SG	Rating 80	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_SI_R80	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	SI	Rating 80	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_SK_R80	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	SK	Rating 80	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_TR_R80	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	TR	Rating 80	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_US_R80	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	US	Rating 80	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMEC_ALL_0106_CR_SLSC_x2_R80	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	Other countries	Rating 80	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_x0_R81	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	Not applicable	Rating 81	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_AT_R81	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	AT	Rating 81	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_AU_R81	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	AU	Rating 81	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_BE_R81	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	BE	Rating 81	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_BG_R81	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	BG	Rating 81	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_BR_R81	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	BR	Rating 81	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_CA_R81	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	CA	Rating 81	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_CH_R81	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	CH	Rating 81	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_CN_R81	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	CN	Rating 81	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_CY_R81	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	CY	Rating 81	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_CZ_R81	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	CZ	Rating 81	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_DE_R81	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	DE	Rating 81	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_DK_R81	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	DK	Rating 81	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_EE_R81	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	EE	Rating 81	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_ES_R81	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	ES	Rating 81	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_FI_R81	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	FI	Rating 81	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_FR_R81	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	FR	Rating 81	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_GB_R81	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	GB	Rating 81	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_GR_R81	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	GR	Rating 81	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_HK_R81	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	HK	Rating 81	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_HR_R81	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	HR	Rating 81	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMEC_ALL_0106_CR_SLSC_HU_R81	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	HU	Rating 81	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_IE_R81	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	IE	Rating 81	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_IL_R81	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	IL	Rating 81	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_IT_R81	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	IT	Rating 81	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_JP_R81	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	JP	Rating 81	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_KR_R81	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	KR	Rating 81	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_LT_R81	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	LT	Rating 81	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_LU_R81	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	LU	Rating 81	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_LV_R81	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	LV	Rating 81	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_MT_R81	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	MT	Rating 81	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_NL_R81	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	NL	Rating 81	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_NO_R81	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	NO	Rating 81	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_PL_R81	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	PL	Rating 81	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_PT_R81	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	PT	Rating 81	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_RO_R81	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	RO	Rating 81	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_RU_R81	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	RU	Rating 81	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_SE_R81	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	SE	Rating 81	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_SG_R81	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	SG	Rating 81	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_SI_R81	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	SI	Rating 81	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_SK_R81	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	SK	Rating 81	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_TR_R81	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	TR	Rating 81	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_US_R81	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	US	Rating 81	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMEC_ALL_0106_CR_SLSC_x2_R81	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	Other countries	Rating 81	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_x0_R82	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	Not applicable	Rating 82	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_AT_R82	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	AT	Rating 82	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_AU_R82	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	AU	Rating 82	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_BE_R82	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	BE	Rating 82	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_BG_R82	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	BG	Rating 82	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_BR_R82	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	BR	Rating 82	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_CA_R82	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	CA	Rating 82	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_CH_R82	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	CH	Rating 82	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_CN_R82	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	CN	Rating 82	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_CY_R82	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	CY	Rating 82	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_CZ_R82	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	CZ	Rating 82	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_DE_R82	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	DE	Rating 82	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_DK_R82	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	DK	Rating 82	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_EE_R82	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	EE	Rating 82	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_ES_R82	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	ES	Rating 82	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_FI_R82	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	FI	Rating 82	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_FR_R82	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	FR	Rating 82	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_GB_R82	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	GB	Rating 82	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_GR_R82	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	GR	Rating 82	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_HK_R82	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	HK	Rating 82	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_HR_R82	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	HR	Rating 82	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMEC_ALL_0106_CR_SLSC_HU_R82	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	HU	Rating 82	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_IE_R82	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	IE	Rating 82	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_IL_R82	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	IL	Rating 82	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_IT_R82	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	IT	Rating 82	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_JP_R82	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	JP	Rating 82	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_KR_R82	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	KR	Rating 82	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_LT_R82	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	LT	Rating 82	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_LU_R82	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	LU	Rating 82	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_LV_R82	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	LV	Rating 82	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_MT_R82	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	MT	Rating 82	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_NL_R82	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	NL	Rating 82	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_NO_R82	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	NO	Rating 82	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_PL_R82	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	PL	Rating 82	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_PT_R82	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	PT	Rating 82	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_RO_R82	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	RO	Rating 82	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_RU_R82	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	RU	Rating 82	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_SE_R82	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	SE	Rating 82	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_SG_R82	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	SG	Rating 82	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_SI_R82	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	SI	Rating 82	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_SK_R82	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	SK	Rating 82	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_TR_R82	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	TR	Rating 82	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_US_R82	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	US	Rating 82	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMEC_ALL_0106_CR_SLSC_x2_R82	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	Other countries	Rating 82	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_x0_R83	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	Not applicable	Rating 83	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_AT_R83	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	AT	Rating 83	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_AU_R83	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	AU	Rating 83	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_BE_R83	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	BE	Rating 83	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_BG_R83	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	BG	Rating 83	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_BR_R83	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	BR	Rating 83	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_CA_R83	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	CA	Rating 83	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_CH_R83	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	CH	Rating 83	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_CN_R83	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	CN	Rating 83	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_CY_R83	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	CY	Rating 83	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_CZ_R83	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	CZ	Rating 83	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_DE_R83	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	DE	Rating 83	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_DK_R83	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	DK	Rating 83	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_EE_R83	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	EE	Rating 83	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_ES_R83	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	ES	Rating 83	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_FI_R83	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	FI	Rating 83	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_FR_R83	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	FR	Rating 83	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_GB_R83	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	GB	Rating 83	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_GR_R83	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	GR	Rating 83	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_HK_R83	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	HK	Rating 83	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_HR_R83	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	HR	Rating 83	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMEC_ALL_0106_CR_SLSC_HU_R83	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	HU	Rating 83	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_IE_R83	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	IE	Rating 83	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_IL_R83	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	IL	Rating 83	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_IT_R83	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	IT	Rating 83	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_JP_R83	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	JP	Rating 83	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_KR_R83	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	KR	Rating 83	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_LT_R83	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	LT	Rating 83	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_LU_R83	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	LU	Rating 83	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_LV_R83	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	LV	Rating 83	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_MT_R83	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	MT	Rating 83	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_NL_R83	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	NL	Rating 83	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_NO_R83	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	NO	Rating 83	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_PL_R83	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	PL	Rating 83	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_PT_R83	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	PT	Rating 83	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_RO_R83	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	RO	Rating 83	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_RU_R83	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	RU	Rating 83	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_SE_R83	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	SE	Rating 83	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_SG_R83	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	SG	Rating 83	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_SI_R83	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	SI	Rating 83	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_SK_R83	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	SK	Rating 83	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_TR_R83	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	TR	Rating 83	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_US_R83	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	US	Rating 83	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMEC_ALL_0106_CR_SLSC_x2_R83	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	Other countries	Rating 83	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_x0_R84	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	Not applicable	Rating 84	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_AT_R84	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	AT	Rating 84	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_AU_R84	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	AU	Rating 84	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_BE_R84	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	BE	Rating 84	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_BG_R84	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	BG	Rating 84	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_BR_R84	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	BR	Rating 84	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_CA_R84	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	CA	Rating 84	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_CH_R84	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	CH	Rating 84	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_CN_R84	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	CN	Rating 84	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_CY_R84	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	CY	Rating 84	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_CZ_R84	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	CZ	Rating 84	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_DE_R84	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	DE	Rating 84	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_DK_R84	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	DK	Rating 84	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_EE_R84	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	EE	Rating 84	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_ES_R84	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	ES	Rating 84	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_FI_R84	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	FI	Rating 84	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_FR_R84	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	FR	Rating 84	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_GB_R84	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	GB	Rating 84	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_GR_R84	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	GR	Rating 84	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_HK_R84	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	HK	Rating 84	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_HR_R84	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	HR	Rating 84	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMEC_ALL_0106_CR_SLSC_HU_R84	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	HU	Rating 84	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_IE_R84	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	IE	Rating 84	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_IL_R84	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	IL	Rating 84	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_IT_R84	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	IT	Rating 84	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_JP_R84	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	JP	Rating 84	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_KR_R84	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	KR	Rating 84	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_LT_R84	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	LT	Rating 84	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_LU_R84	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	LU	Rating 84	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_LV_R84	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	LV	Rating 84	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_MT_R84	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	MT	Rating 84	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_NL_R84	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	NL	Rating 84	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_NO_R84	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	NO	Rating 84	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_PL_R84	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	PL	Rating 84	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_PT_R84	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	PT	Rating 84	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_RO_R84	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	RO	Rating 84	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_RU_R84	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	RU	Rating 84	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_SE_R84	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	SE	Rating 84	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_SG_R84	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	SG	Rating 84	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_SI_R84	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	SI	Rating 84	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_SK_R84	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	SK	Rating 84	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_TR_R84	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	TR	Rating 84	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_US_R84	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	US	Rating 84	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMEC_ALL_0106_CR_SLSC_x2_R84	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	Other countries	Rating 84	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_x0_R85	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	Not applicable	Rating 85	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_AT_R85	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	AT	Rating 85	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_AU_R85	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	AU	Rating 85	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_BE_R85	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	BE	Rating 85	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_BG_R85	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	BG	Rating 85	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_BR_R85	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	BR	Rating 85	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_CA_R85	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	CA	Rating 85	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_CH_R85	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	CH	Rating 85	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_CN_R85	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	CN	Rating 85	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_CY_R85	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	CY	Rating 85	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_CZ_R85	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	CZ	Rating 85	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_DE_R85	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	DE	Rating 85	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_DK_R85	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	DK	Rating 85	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_EE_R85	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	EE	Rating 85	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_ES_R85	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	ES	Rating 85	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_FI_R85	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	FI	Rating 85	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_FR_R85	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	FR	Rating 85	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_GB_R85	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	GB	Rating 85	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_GR_R85	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	GR	Rating 85	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_HK_R85	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	HK	Rating 85	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_HR_R85	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	HR	Rating 85	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMEC_ALL_0106_CR_SLSC_HU_R85	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	HU	Rating 85	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_IE_R85	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	IE	Rating 85	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_IL_R85	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	IL	Rating 85	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_IT_R85	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	IT	Rating 85	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_JP_R85	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	JP	Rating 85	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_KR_R85	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	KR	Rating 85	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_LT_R85	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	LT	Rating 85	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_LU_R85	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	LU	Rating 85	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_LV_R85	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	LV	Rating 85	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_MT_R85	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	MT	Rating 85	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_NL_R85	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	NL	Rating 85	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_NO_R85	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	NO	Rating 85	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_PL_R85	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	PL	Rating 85	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_PT_R85	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	PT	Rating 85	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_RO_R85	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	RO	Rating 85	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_RU_R85	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	RU	Rating 85	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_SE_R85	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	SE	Rating 85	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_SG_R85	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	SG	Rating 85	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_SI_R85	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	SI	Rating 85	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_SK_R85	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	SK	Rating 85	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_TR_R85	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	TR	Rating 85	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_US_R85	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	US	Rating 85	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMEC_ALL_0106_CR_SLSC_x2_R85	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	Other countries	Rating 85	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_x0_R86	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	Not applicable	Rating 86	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_AT_R86	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	AT	Rating 86	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_AU_R86	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	AU	Rating 86	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_BE_R86	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	BE	Rating 86	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_BG_R86	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	BG	Rating 86	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_BR_R86	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	BR	Rating 86	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_CA_R86	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	CA	Rating 86	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_CH_R86	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	CH	Rating 86	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_CN_R86	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	CN	Rating 86	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_CY_R86	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	CY	Rating 86	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_CZ_R86	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	CZ	Rating 86	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_DE_R86	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	DE	Rating 86	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_DK_R86	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	DK	Rating 86	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_EE_R86	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	EE	Rating 86	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_ES_R86	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	ES	Rating 86	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_FI_R86	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	FI	Rating 86	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_FR_R86	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	FR	Rating 86	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_GB_R86	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	GB	Rating 86	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_GR_R86	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	GR	Rating 86	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_HK_R86	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	HK	Rating 86	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_HR_R86	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	HR	Rating 86	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMEC_ALL_0106_CR_SLSC_HU_R86	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	HU	Rating 86	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_IE_R86	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	IE	Rating 86	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_IL_R86	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	IL	Rating 86	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_IT_R86	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	IT	Rating 86	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_JP_R86	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	JP	Rating 86	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_KR_R86	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	KR	Rating 86	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_LT_R86	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	LT	Rating 86	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_LU_R86	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	LU	Rating 86	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_LV_R86	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	LV	Rating 86	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_MT_R86	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	MT	Rating 86	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_NL_R86	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	NL	Rating 86	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_NO_R86	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	NO	Rating 86	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_PL_R86	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	PL	Rating 86	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_PT_R86	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	PT	Rating 86	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_RO_R86	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	RO	Rating 86	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_RU_R86	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	RU	Rating 86	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_SE_R86	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	SE	Rating 86	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_SG_R86	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	SG	Rating 86	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_SI_R86	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	SI	Rating 86	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_SK_R86	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	SK	Rating 86	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_TR_R86	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	TR	Rating 86	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_US_R86	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	US	Rating 86	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMEC_ALL_0106_CR_SLSC_x2_R86	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	Other countries	Rating 86	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_x0_R87	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	Not applicable	Rating 87	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_AT_R87	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	AT	Rating 87	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_AU_R87	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	AU	Rating 87	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_BE_R87	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	BE	Rating 87	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_BG_R87	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	BG	Rating 87	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_BR_R87	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	BR	Rating 87	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_CA_R87	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	CA	Rating 87	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_CH_R87	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	CH	Rating 87	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_CN_R87	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	CN	Rating 87	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_CY_R87	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	CY	Rating 87	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_CZ_R87	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	CZ	Rating 87	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_DE_R87	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	DE	Rating 87	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_DK_R87	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	DK	Rating 87	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_EE_R87	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	EE	Rating 87	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_ES_R87	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	ES	Rating 87	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_FI_R87	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	FI	Rating 87	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_FR_R87	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	FR	Rating 87	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_GB_R87	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	GB	Rating 87	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_GR_R87	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	GR	Rating 87	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_HK_R87	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	HK	Rating 87	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_HR_R87	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	HR	Rating 87	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMEC_ALL_0106_CR_SLSC_HU_R87	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	HU	Rating 87	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_IE_R87	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	IE	Rating 87	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_IL_R87	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	IL	Rating 87	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_IT_R87	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	IT	Rating 87	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_JP_R87	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	JP	Rating 87	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_KR_R87	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	KR	Rating 87	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_LT_R87	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	LT	Rating 87	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_LU_R87	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	LU	Rating 87	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_LV_R87	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	LV	Rating 87	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_MT_R87	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	MT	Rating 87	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_NL_R87	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	NL	Rating 87	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_NO_R87	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	NO	Rating 87	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_PL_R87	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	PL	Rating 87	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_PT_R87	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	PT	Rating 87	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_RO_R87	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	RO	Rating 87	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_RU_R87	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	RU	Rating 87	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_SE_R87	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	SE	Rating 87	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_SG_R87	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	SG	Rating 87	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_SI_R87	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	SI	Rating 87	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_SK_R87	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	SK	Rating 87	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_TR_R87	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	TR	Rating 87	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_US_R87	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	US	Rating 87	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMEC_ALL_0106_CR_SLSC_x2_R87	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	Other countries	Rating 87	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_x0_R88	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	Not applicable	Rating 88	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_AT_R88	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	AT	Rating 88	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_AU_R88	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	AU	Rating 88	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_BE_R88	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	BE	Rating 88	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_BG_R88	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	BG	Rating 88	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_BR_R88	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	BR	Rating 88	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_CA_R88	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	CA	Rating 88	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_CH_R88	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	CH	Rating 88	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_CN_R88	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	CN	Rating 88	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_CY_R88	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	CY	Rating 88	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_CZ_R88	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	CZ	Rating 88	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_DE_R88	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	DE	Rating 88	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_DK_R88	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	DK	Rating 88	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_EE_R88	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	EE	Rating 88	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_ES_R88	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	ES	Rating 88	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_FI_R88	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	FI	Rating 88	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_FR_R88	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	FR	Rating 88	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_GB_R88	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	GB	Rating 88	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_GR_R88	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	GR	Rating 88	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_HK_R88	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	HK	Rating 88	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_HR_R88	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	HR	Rating 88	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMEC_ALL_0106_CR_SLSC_HU_R88	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	HU	Rating 88	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_IE_R88	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	IE	Rating 88	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_IL_R88	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	IL	Rating 88	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_IT_R88	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	IT	Rating 88	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_JP_R88	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	JP	Rating 88	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_KR_R88	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	KR	Rating 88	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_LT_R88	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	LT	Rating 88	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_LU_R88	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	LU	Rating 88	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_LV_R88	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	LV	Rating 88	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_MT_R88	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	MT	Rating 88	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_NL_R88	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	NL	Rating 88	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_NO_R88	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	NO	Rating 88	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_PL_R88	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	PL	Rating 88	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_PT_R88	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	PT	Rating 88	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_RO_R88	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	RO	Rating 88	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_RU_R88	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	RU	Rating 88	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_SE_R88	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	SE	Rating 88	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_SG_R88	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	SG	Rating 88	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_SI_R88	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	SI	Rating 88	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_SK_R88	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	SK	Rating 88	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_TR_R88	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	TR	Rating 88	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_US_R88	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	US	Rating 88	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMEC_ALL_0106_CR_SLSC_x2_R88	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	Other countries	Rating 88	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_x0_R89	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	Not applicable	Rating 89	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_AT_R89	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	AT	Rating 89	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_AU_R89	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	AU	Rating 89	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_BE_R89	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	BE	Rating 89	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_BG_R89	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	BG	Rating 89	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_BR_R89	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	BR	Rating 89	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_CA_R89	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	CA	Rating 89	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_CH_R89	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	CH	Rating 89	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_CN_R89	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	CN	Rating 89	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_CY_R89	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	CY	Rating 89	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_CZ_R89	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	CZ	Rating 89	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_DE_R89	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	DE	Rating 89	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_DK_R89	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	DK	Rating 89	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_EE_R89	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	EE	Rating 89	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_ES_R89	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	ES	Rating 89	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_FI_R89	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	FI	Rating 89	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_FR_R89	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	FR	Rating 89	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_GB_R89	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	GB	Rating 89	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_GR_R89	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	GR	Rating 89	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_HK_R89	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	HK	Rating 89	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_HR_R89	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	HR	Rating 89	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMEC_ALL_0106_CR_SLSC_HU_R89	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	HU	Rating 89	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_IE_R89	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	IE	Rating 89	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_IL_R89	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	IL	Rating 89	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_IT_R89	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	IT	Rating 89	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_JP_R89	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	JP	Rating 89	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_KR_R89	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	KR	Rating 89	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_LT_R89	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	LT	Rating 89	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_LU_R89	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	LU	Rating 89	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_LV_R89	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	LV	Rating 89	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_MT_R89	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	MT	Rating 89	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_NL_R89	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	NL	Rating 89	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_NO_R89	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	NO	Rating 89	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_PL_R89	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	PL	Rating 89	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_PT_R89	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	PT	Rating 89	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_RO_R89	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	RO	Rating 89	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_RU_R89	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	RU	Rating 89	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_SE_R89	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	SE	Rating 89	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_SG_R89	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	SG	Rating 89	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_SI_R89	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	SI	Rating 89	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_SK_R89	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	SK	Rating 89	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_TR_R89	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	TR	Rating 89	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_US_R89	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	US	Rating 89	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMEC_ALL_0106_CR_SLSC_x2_R89	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	Other countries	Rating 89	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_x0_R90	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	Not applicable	Rating 90	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_AT_R90	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	AT	Rating 90	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_AU_R90	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	AU	Rating 90	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_BE_R90	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	BE	Rating 90	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_BG_R90	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	BG	Rating 90	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_BR_R90	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	BR	Rating 90	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_CA_R90	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	CA	Rating 90	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_CH_R90	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	CH	Rating 90	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_CN_R90	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	CN	Rating 90	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_CY_R90	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	CY	Rating 90	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_CZ_R90	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	CZ	Rating 90	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_DE_R90	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	DE	Rating 90	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_DK_R90	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	DK	Rating 90	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_EE_R90	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	EE	Rating 90	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_ES_R90	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	ES	Rating 90	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_FI_R90	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	FI	Rating 90	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_FR_R90	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	FR	Rating 90	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_GB_R90	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	GB	Rating 90	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_GR_R90	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	GR	Rating 90	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_HK_R90	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	HK	Rating 90	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_HR_R90	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	HR	Rating 90	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMEC_ALL_0106_CR_SLSC_HU_R90	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	HU	Rating 90	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_IE_R90	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	IE	Rating 90	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_IL_R90	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	IL	Rating 90	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_IT_R90	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	IT	Rating 90	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_JP_R90	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	JP	Rating 90	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_KR_R90	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	KR	Rating 90	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_LT_R90	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	LT	Rating 90	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_LU_R90	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	LU	Rating 90	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_LV_R90	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	LV	Rating 90	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_MT_R90	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	MT	Rating 90	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_NL_R90	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	NL	Rating 90	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_NO_R90	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	NO	Rating 90	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_PL_R90	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	PL	Rating 90	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_PT_R90	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	PT	Rating 90	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_RO_R90	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	RO	Rating 90	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_RU_R90	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	RU	Rating 90	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_SE_R90	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	SE	Rating 90	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_SG_R90	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	SG	Rating 90	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_SI_R90	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	SI	Rating 90	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_SK_R90	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	SK	Rating 90	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_TR_R90	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	TR	Rating 90	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_US_R90	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	US	Rating 90	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMEC_ALL_0106_CR_SLSC_x2_R90	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	Other countries	Rating 90	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_x0_R91	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	Not applicable	Rating 91	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_AT_R91	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	AT	Rating 91	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_AU_R91	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	AU	Rating 91	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_BE_R91	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	BE	Rating 91	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_BG_R91	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	BG	Rating 91	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_BR_R91	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	BR	Rating 91	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_CA_R91	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	CA	Rating 91	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_CH_R91	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	CH	Rating 91	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_CN_R91	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	CN	Rating 91	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_CY_R91	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	CY	Rating 91	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_CZ_R91	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	CZ	Rating 91	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_DE_R91	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	DE	Rating 91	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_DK_R91	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	DK	Rating 91	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_EE_R91	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	EE	Rating 91	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_ES_R91	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	ES	Rating 91	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_FI_R91	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	FI	Rating 91	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_FR_R91	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	FR	Rating 91	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_GB_R91	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	GB	Rating 91	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_GR_R91	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	GR	Rating 91	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_HK_R91	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	HK	Rating 91	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_HR_R91	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	HR	Rating 91	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMEC_ALL_0106_CR_SLSC_HU_R91	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	HU	Rating 91	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_IE_R91	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	IE	Rating 91	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_IL_R91	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	IL	Rating 91	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_IT_R91	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	IT	Rating 91	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_JP_R91	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	JP	Rating 91	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_KR_R91	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	KR	Rating 91	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_LT_R91	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	LT	Rating 91	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_LU_R91	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	LU	Rating 91	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_LV_R91	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	LV	Rating 91	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_MT_R91	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	MT	Rating 91	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_NL_R91	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	NL	Rating 91	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_NO_R91	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	NO	Rating 91	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_PL_R91	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	PL	Rating 91	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_PT_R91	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	PT	Rating 91	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_RO_R91	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	RO	Rating 91	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_RU_R91	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	RU	Rating 91	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_SE_R91	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	SE	Rating 91	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_SG_R91	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	SG	Rating 91	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_SI_R91	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	SI	Rating 91	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_SK_R91	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	SK	Rating 91	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_TR_R91	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	TR	Rating 91	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_US_R91	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	US	Rating 91	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMEC_ALL_0106_CR_SLSC_x2_R91	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	Other countries	Rating 91	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_x0_R92	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	Not applicable	Rating 92	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_AT_R92	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	AT	Rating 92	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_AU_R92	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	AU	Rating 92	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_BE_R92	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	BE	Rating 92	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_BG_R92	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	BG	Rating 92	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_BR_R92	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	BR	Rating 92	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_CA_R92	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	CA	Rating 92	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_CH_R92	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	CH	Rating 92	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_CN_R92	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	CN	Rating 92	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_CY_R92	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	CY	Rating 92	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_CZ_R92	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	CZ	Rating 92	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_DE_R92	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	DE	Rating 92	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_DK_R92	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	DK	Rating 92	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_EE_R92	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	EE	Rating 92	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_ES_R92	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	ES	Rating 92	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_FI_R92	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	FI	Rating 92	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_FR_R92	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	FR	Rating 92	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_GB_R92	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	GB	Rating 92	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_GR_R92	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	GR	Rating 92	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_HK_R92	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	HK	Rating 92	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_HR_R92	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	HR	Rating 92	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMEC_ALL_0106_CR_SLSC_HU_R92	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	HU	Rating 92	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_IE_R92	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	IE	Rating 92	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_IL_R92	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	IL	Rating 92	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_IT_R92	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	IT	Rating 92	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_JP_R92	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	JP	Rating 92	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_KR_R92	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	KR	Rating 92	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_LT_R92	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	LT	Rating 92	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_LU_R92	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	LU	Rating 92	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_LV_R92	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	LV	Rating 92	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_MT_R92	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	MT	Rating 92	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_NL_R92	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	NL	Rating 92	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_NO_R92	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	NO	Rating 92	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_PL_R92	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	PL	Rating 92	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_PT_R92	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	PT	Rating 92	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_RO_R92	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	RO	Rating 92	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_RU_R92	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	RU	Rating 92	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_SE_R92	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	SE	Rating 92	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_SG_R92	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	SG	Rating 92	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_SI_R92	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	SI	Rating 92	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_SK_R92	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	SK	Rating 92	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_TR_R92	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	TR	Rating 92	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_US_R92	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	US	Rating 92	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMEC_ALL_0106_CR_SLSC_x2_R92	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	Other countries	Rating 92	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_x0_R93	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	Not applicable	Rating 93	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_AT_R93	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	AT	Rating 93	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_AU_R93	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	AU	Rating 93	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_BE_R93	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	BE	Rating 93	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_BG_R93	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	BG	Rating 93	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_BR_R93	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	BR	Rating 93	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_CA_R93	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	CA	Rating 93	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_CH_R93	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	CH	Rating 93	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_CN_R93	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	CN	Rating 93	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_CY_R93	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	CY	Rating 93	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_CZ_R93	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	CZ	Rating 93	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_DE_R93	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	DE	Rating 93	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_DK_R93	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	DK	Rating 93	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_EE_R93	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	EE	Rating 93	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_ES_R93	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	ES	Rating 93	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_FI_R93	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	FI	Rating 93	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_FR_R93	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	FR	Rating 93	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_GB_R93	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	GB	Rating 93	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_GR_R93	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	GR	Rating 93	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_HK_R93	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	HK	Rating 93	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_HR_R93	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	HR	Rating 93	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMEC_ALL_0106_CR_SLSC_HU_R93	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	HU	Rating 93	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_IE_R93	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	IE	Rating 93	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_IL_R93	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	IL	Rating 93	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_IT_R93	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	IT	Rating 93	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_JP_R93	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	JP	Rating 93	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_KR_R93	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	KR	Rating 93	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_LT_R93	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	LT	Rating 93	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_LU_R93	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	LU	Rating 93	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_LV_R93	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	LV	Rating 93	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_MT_R93	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	MT	Rating 93	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_NL_R93	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	NL	Rating 93	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_NO_R93	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	NO	Rating 93	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_PL_R93	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	PL	Rating 93	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_PT_R93	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	PT	Rating 93	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_RO_R93	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	RO	Rating 93	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_RU_R93	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	RU	Rating 93	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_SE_R93	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	SE	Rating 93	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_SG_R93	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	SG	Rating 93	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_SI_R93	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	SI	Rating 93	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_SK_R93	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	SK	Rating 93	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_TR_R93	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	TR	Rating 93	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_US_R93	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	US	Rating 93	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMEC_ALL_0106_CR_SLSC_x2_R93	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	Other countries	Rating 93	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_x0_R94	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	Not applicable	Rating 94	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_AT_R94	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	AT	Rating 94	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_AU_R94	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	AU	Rating 94	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_BE_R94	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	BE	Rating 94	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_BG_R94	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	BG	Rating 94	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_BR_R94	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	BR	Rating 94	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_CA_R94	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	CA	Rating 94	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_CH_R94	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	CH	Rating 94	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_CN_R94	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	CN	Rating 94	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_CY_R94	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	CY	Rating 94	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_CZ_R94	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	CZ	Rating 94	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_DE_R94	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	DE	Rating 94	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_DK_R94	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	DK	Rating 94	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_EE_R94	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	EE	Rating 94	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_ES_R94	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	ES	Rating 94	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_FI_R94	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	FI	Rating 94	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_FR_R94	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	FR	Rating 94	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_GB_R94	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	GB	Rating 94	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_GR_R94	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	GR	Rating 94	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_HK_R94	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	HK	Rating 94	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_HR_R94	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	HR	Rating 94	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMEC_ALL_0106_CR_SLSC_HU_R94	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	HU	Rating 94	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_IE_R94	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	IE	Rating 94	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_IL_R94	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	IL	Rating 94	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_IT_R94	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	IT	Rating 94	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_JP_R94	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	JP	Rating 94	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_KR_R94	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	KR	Rating 94	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_LT_R94	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	LT	Rating 94	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_LU_R94	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	LU	Rating 94	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_LV_R94	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	LV	Rating 94	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_MT_R94	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	MT	Rating 94	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_NL_R94	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	NL	Rating 94	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_NO_R94	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	NO	Rating 94	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_PL_R94	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	PL	Rating 94	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_PT_R94	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	PT	Rating 94	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_RO_R94	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	RO	Rating 94	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_RU_R94	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	RU	Rating 94	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_SE_R94	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	SE	Rating 94	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_SG_R94	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	SG	Rating 94	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_SI_R94	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	SI	Rating 94	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_SK_R94	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	SK	Rating 94	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_TR_R94	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	TR	Rating 94	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_US_R94	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	US	Rating 94	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMEC_ALL_0106_CR_SLSC_x2_R94	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	Other countries	Rating 94	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_x0_R95	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	Not applicable	Rating 95	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_AT_R95	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	AT	Rating 95	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_AU_R95	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	AU	Rating 95	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_BE_R95	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	BE	Rating 95	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_BG_R95	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	BG	Rating 95	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_BR_R95	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	BR	Rating 95	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_CA_R95	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	CA	Rating 95	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_CH_R95	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	CH	Rating 95	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_CN_R95	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	CN	Rating 95	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_CY_R95	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	CY	Rating 95	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_CZ_R95	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	CZ	Rating 95	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_DE_R95	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	DE	Rating 95	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_DK_R95	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	DK	Rating 95	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_EE_R95	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	EE	Rating 95	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_ES_R95	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	ES	Rating 95	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_FI_R95	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	FI	Rating 95	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_FR_R95	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	FR	Rating 95	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_GB_R95	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	GB	Rating 95	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_GR_R95	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	GR	Rating 95	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_HK_R95	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	HK	Rating 95	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_HR_R95	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	HR	Rating 95	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMEC_ALL_0106_CR_SLSC_HU_R95	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	HU	Rating 95	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_IE_R95	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	IE	Rating 95	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_IL_R95	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	IL	Rating 95	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_IT_R95	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	IT	Rating 95	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_JP_R95	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	JP	Rating 95	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_KR_R95	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	KR	Rating 95	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_LT_R95	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	LT	Rating 95	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_LU_R95	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	LU	Rating 95	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_LV_R95	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	LV	Rating 95	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_MT_R95	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	MT	Rating 95	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_NL_R95	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	NL	Rating 95	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_NO_R95	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	NO	Rating 95	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_PL_R95	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	PL	Rating 95	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_PT_R95	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	PT	Rating 95	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_RO_R95	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	RO	Rating 95	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_RU_R95	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	RU	Rating 95	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_SE_R95	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	SE	Rating 95	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_SG_R95	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	SG	Rating 95	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_SI_R95	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	SI	Rating 95	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_SK_R95	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	SK	Rating 95	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_TR_R95	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	TR	Rating 95	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_US_R95	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	US	Rating 95	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMEC_ALL_0106_CR_SLSC_x2_R95	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	Other countries	Rating 95	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_x0_R96	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	Not applicable	Rating 96	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_AT_R96	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	AT	Rating 96	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_AU_R96	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	AU	Rating 96	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_BE_R96	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	BE	Rating 96	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_BG_R96	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	BG	Rating 96	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_BR_R96	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	BR	Rating 96	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_CA_R96	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	CA	Rating 96	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_CH_R96	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	CH	Rating 96	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_CN_R96	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	CN	Rating 96	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_CY_R96	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	CY	Rating 96	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_CZ_R96	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	CZ	Rating 96	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_DE_R96	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	DE	Rating 96	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_DK_R96	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	DK	Rating 96	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_EE_R96	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	EE	Rating 96	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_ES_R96	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	ES	Rating 96	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_FI_R96	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	FI	Rating 96	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_FR_R96	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	FR	Rating 96	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_GB_R96	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	GB	Rating 96	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_GR_R96	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	GR	Rating 96	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_HK_R96	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	HK	Rating 96	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_HR_R96	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	HR	Rating 96	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMEC_ALL_0106_CR_SLSC_HU_R96	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	HU	Rating 96	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_IE_R96	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	IE	Rating 96	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_IL_R96	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	IL	Rating 96	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_IT_R96	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	IT	Rating 96	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_JP_R96	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	JP	Rating 96	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_KR_R96	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	KR	Rating 96	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_LT_R96	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	LT	Rating 96	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_LU_R96	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	LU	Rating 96	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_LV_R96	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	LV	Rating 96	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_MT_R96	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	MT	Rating 96	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_NL_R96	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	NL	Rating 96	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_NO_R96	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	NO	Rating 96	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_PL_R96	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	PL	Rating 96	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_PT_R96	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	PT	Rating 96	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_RO_R96	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	RO	Rating 96	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_RU_R96	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	RU	Rating 96	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_SE_R96	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	SE	Rating 96	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_SG_R96	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	SG	Rating 96	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_SI_R96	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	SI	Rating 96	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_SK_R96	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	SK	Rating 96	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_TR_R96	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	TR	Rating 96	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_US_R96	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	US	Rating 96	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMEC_ALL_0106_CR_SLSC_x2_R96	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	Other countries	Rating 96	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_x0_R97	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	Not applicable	Rating 97	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_AT_R97	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	AT	Rating 97	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_AU_R97	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	AU	Rating 97	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_BE_R97	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	BE	Rating 97	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_BG_R97	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	BG	Rating 97	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_BR_R97	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	BR	Rating 97	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_CA_R97	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	CA	Rating 97	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_CH_R97	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	CH	Rating 97	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_CN_R97	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	CN	Rating 97	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_CY_R97	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	CY	Rating 97	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_CZ_R97	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	CZ	Rating 97	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_DE_R97	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	DE	Rating 97	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_DK_R97	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	DK	Rating 97	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_EE_R97	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	EE	Rating 97	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_ES_R97	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	ES	Rating 97	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_FI_R97	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	FI	Rating 97	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_FR_R97	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	FR	Rating 97	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_GB_R97	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	GB	Rating 97	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_GR_R97	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	GR	Rating 97	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_HK_R97	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	HK	Rating 97	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_HR_R97	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	HR	Rating 97	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMEC_ALL_0106_CR_SLSC_HU_R97	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	HU	Rating 97	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_IE_R97	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	IE	Rating 97	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_IL_R97	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	IL	Rating 97	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_IT_R97	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	IT	Rating 97	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_JP_R97	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	JP	Rating 97	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_KR_R97	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	KR	Rating 97	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_LT_R97	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	LT	Rating 97	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_LU_R97	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	LU	Rating 97	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_LV_R97	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	LV	Rating 97	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_MT_R97	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	MT	Rating 97	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_NL_R97	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	NL	Rating 97	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_NO_R97	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	NO	Rating 97	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_PL_R97	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	PL	Rating 97	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_PT_R97	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	PT	Rating 97	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_RO_R97	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	RO	Rating 97	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_RU_R97	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	RU	Rating 97	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_SE_R97	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	SE	Rating 97	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_SG_R97	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	SG	Rating 97	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_SI_R97	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	SI	Rating 97	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_SK_R97	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	SK	Rating 97	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_TR_R97	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	TR	Rating 97	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_US_R97	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	US	Rating 97	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMEC_ALL_0106_CR_SLSC_x2_R97	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	Other countries	Rating 97	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_x0_R98	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	Not applicable	Rating 98	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_AT_R98	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	AT	Rating 98	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_AU_R98	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	AU	Rating 98	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_BE_R98	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	BE	Rating 98	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_BG_R98	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	BG	Rating 98	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_BR_R98	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	BR	Rating 98	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_CA_R98	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	CA	Rating 98	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_CH_R98	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	CH	Rating 98	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_CN_R98	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	CN	Rating 98	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_CY_R98	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	CY	Rating 98	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_CZ_R98	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	CZ	Rating 98	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_DE_R98	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	DE	Rating 98	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_DK_R98	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	DK	Rating 98	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_EE_R98	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	EE	Rating 98	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_ES_R98	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	ES	Rating 98	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_FI_R98	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	FI	Rating 98	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_FR_R98	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	FR	Rating 98	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_GB_R98	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	GB	Rating 98	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_GR_R98	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	GR	Rating 98	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_HK_R98	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	HK	Rating 98	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_HR_R98	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	HR	Rating 98	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMEC_ALL_0106_CR_SLSC_HU_R98	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	HU	Rating 98	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_IE_R98	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	IE	Rating 98	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_IL_R98	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	IL	Rating 98	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_IT_R98	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	IT	Rating 98	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_JP_R98	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	JP	Rating 98	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_KR_R98	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	KR	Rating 98	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_LT_R98	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	LT	Rating 98	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_LU_R98	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	LU	Rating 98	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_LV_R98	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	LV	Rating 98	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_MT_R98	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	MT	Rating 98	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_NL_R98	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	NL	Rating 98	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_NO_R98	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	NO	Rating 98	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_PL_R98	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	PL	Rating 98	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_PT_R98	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	PT	Rating 98	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_RO_R98	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	RO	Rating 98	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_RU_R98	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	RU	Rating 98	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_SE_R98	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	SE	Rating 98	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_SG_R98	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	SG	Rating 98	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_SI_R98	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	SI	Rating 98	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_SK_R98	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	SK	Rating 98	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_TR_R98	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	TR	Rating 98	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_US_R98	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	US	Rating 98	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMEC_ALL_0106_CR_SLSC_x2_R98	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	Other countries	Rating 98	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_x0_R99	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	Not applicable	Rating 99	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_AT_R99	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	AT	Rating 99	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_AU_R99	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	AU	Rating 99	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_BE_R99	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	BE	Rating 99	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_BG_R99	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	BG	Rating 99	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_BR_R99	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	BR	Rating 99	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_CA_R99	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	CA	Rating 99	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_CH_R99	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	CH	Rating 99	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_CN_R99	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	CN	Rating 99	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_CY_R99	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	CY	Rating 99	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_CZ_R99	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	CZ	Rating 99	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_DE_R99	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	DE	Rating 99	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_DK_R99	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	DK	Rating 99	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_EE_R99	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	EE	Rating 99	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_ES_R99	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	ES	Rating 99	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_FI_R99	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	FI	Rating 99	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_FR_R99	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	FR	Rating 99	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_GB_R99	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	GB	Rating 99	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_GR_R99	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	GR	Rating 99	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_HK_R99	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	HK	Rating 99	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_HR_R99	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	HR	Rating 99	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMEC_ALL_0106_CR_SLSC_HU_R99	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	HU	Rating 99	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_IE_R99	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	IE	Rating 99	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_IL_R99	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	IL	Rating 99	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_IT_R99	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	IT	Rating 99	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_JP_R99	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	JP	Rating 99	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_KR_R99	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	KR	Rating 99	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_LT_R99	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	LT	Rating 99	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_LU_R99	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	LU	Rating 99	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_LV_R99	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	LV	Rating 99	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_MT_R99	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	MT	Rating 99	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_NL_R99	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	NL	Rating 99	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_NO_R99	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	NO	Rating 99	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_PL_R99	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	PL	Rating 99	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_PT_R99	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	PT	Rating 99	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_RO_R99	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	RO	Rating 99	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_RU_R99	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	RU	Rating 99	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_SE_R99	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	SE	Rating 99	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_SG_R99	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	SG	Rating 99	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_SI_R99	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	SI	Rating 99	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_SK_R99	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	SK	Rating 99	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_TR_R99	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	TR	Rating 99	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CR_SLSC_US_R99	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	US	Rating 99	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMEC_ALL_0106_CR_SLSC_x2_R99	SMEC Non-Defaulted	Credit risk and free deliveries	Specialized lending slotting criteria	Other countries	Rating 99	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0085_CC_SLSC_x0_Rx0	CORP Defaulted	Counterparty credit risk	Specialized lending slotting criteria	Not applicable	Not applicable	Corporates - No SME	Not applicable	Defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0085_CC_SLSC_AT_Rx0	CORP Defaulted	Counterparty credit risk	Specialized lending slotting criteria	AT	Not applicable	Corporates - No SME	Not applicable	Defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0085_CC_SLSC_AU_Rx0	CORP Defaulted	Counterparty credit risk	Specialized lending slotting criteria	AU	Not applicable	Corporates - No SME	Not applicable	Defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0085_CC_SLSC_BE_Rx0	CORP Defaulted	Counterparty credit risk	Specialized lending slotting criteria	BE	Not applicable	Corporates - No SME	Not applicable	Defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0085_CC_SLSC_BG_Rx0	CORP Defaulted	Counterparty credit risk	Specialized lending slotting criteria	BG	Not applicable	Corporates - No SME	Not applicable	Defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0085_CC_SLSC_BR_Rx0	CORP Defaulted	Counterparty credit risk	Specialized lending slotting criteria	BR	Not applicable	Corporates - No SME	Not applicable	Defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0085_CC_SLSC_CA_Rx0	CORP Defaulted	Counterparty credit risk	Specialized lending slotting criteria	CA	Not applicable	Corporates - No SME	Not applicable	Defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0085_CC_SLSC_CH_Rx0	CORP Defaulted	Counterparty credit risk	Specialized lending slotting criteria	CH	Not applicable	Corporates - No SME	Not applicable	Defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0085_CC_SLSC_CN_Rx0	CORP Defaulted	Counterparty credit risk	Specialized lending slotting criteria	CN	Not applicable	Corporates - No SME	Not applicable	Defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0085_CC_SLSC_CY_Rx0	CORP Defaulted	Counterparty credit risk	Specialized lending slotting criteria	CY	Not applicable	Corporates - No SME	Not applicable	Defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0085_CC_SLSC_CZ_Rx0	CORP Defaulted	Counterparty credit risk	Specialized lending slotting criteria	CZ	Not applicable	Corporates - No SME	Not applicable	Defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0085_CC_SLSC_DE_Rx0	CORP Defaulted	Counterparty credit risk	Specialized lending slotting criteria	DE	Not applicable	Corporates - No SME	Not applicable	Defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0085_CC_SLSC_DK_Rx0	CORP Defaulted	Counterparty credit risk	Specialized lending slotting criteria	DK	Not applicable	Corporates - No SME	Not applicable	Defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0085_CC_SLSC_EE_Rx0	CORP Defaulted	Counterparty credit risk	Specialized lending slotting criteria	EE	Not applicable	Corporates - No SME	Not applicable	Defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0085_CC_SLSC_ES_Rx0	CORP Defaulted	Counterparty credit risk	Specialized lending slotting criteria	ES	Not applicable	Corporates - No SME	Not applicable	Defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0085_CC_SLSC_FI_Rx0	CORP Defaulted	Counterparty credit risk	Specialized lending slotting criteria	FI	Not applicable	Corporates - No SME	Not applicable	Defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0085_CC_SLSC_FR_Rx0	CORP Defaulted	Counterparty credit risk	Specialized lending slotting criteria	FR	Not applicable	Corporates - No SME	Not applicable	Defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0085_CC_SLSC_GB_Rx0	CORP Defaulted	Counterparty credit risk	Specialized lending slotting criteria	GB	Not applicable	Corporates - No SME	Not applicable	Defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0085_CC_SLSC_GR_Rx0	CORP Defaulted	Counterparty credit risk	Specialized lending slotting criteria	GR	Not applicable	Corporates - No SME	Not applicable	Defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0085_CC_SLSC_HK_Rx0	CORP Defaulted	Counterparty credit risk	Specialized lending slotting criteria	HK	Not applicable	Corporates - No SME	Not applicable	Defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0085_CC_SLSC_HR_Rx0	CORP Defaulted	Counterparty credit risk	Specialized lending slotting criteria	HR	Not applicable	Corporates - No SME	Not applicable	Defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
CORP_ALL_0085_CC_SLSC_HU_Rx0	CORP Defaulted	Counterparty credit risk	Specialized lending slotting criteria	HU	Not applicable	Corporates - No SME	Not applicable	Defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0085_CC_SLSC_IE_Rx0	CORP Defaulted	Counterparty credit risk	Specialized lending slotting criteria	IE	Not applicable	Corporates - No SME	Not applicable	Defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0085_CC_SLSC_IL_Rx0	CORP Defaulted	Counterparty credit risk	Specialized lending slotting criteria	IL	Not applicable	Corporates - No SME	Not applicable	Defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0085_CC_SLSC_IT_Rx0	CORP Defaulted	Counterparty credit risk	Specialized lending slotting criteria	IT	Not applicable	Corporates - No SME	Not applicable	Defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0085_CC_SLSC_JP_Rx0	CORP Defaulted	Counterparty credit risk	Specialized lending slotting criteria	JP	Not applicable	Corporates - No SME	Not applicable	Defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0085_CC_SLSC_KR_Rx0	CORP Defaulted	Counterparty credit risk	Specialized lending slotting criteria	KR	Not applicable	Corporates - No SME	Not applicable	Defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0085_CC_SLSC_LT_Rx0	CORP Defaulted	Counterparty credit risk	Specialized lending slotting criteria	LT	Not applicable	Corporates - No SME	Not applicable	Defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0085_CC_SLSC_LU_Rx0	CORP Defaulted	Counterparty credit risk	Specialized lending slotting criteria	LU	Not applicable	Corporates - No SME	Not applicable	Defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0085_CC_SLSC_LV_Rx0	CORP Defaulted	Counterparty credit risk	Specialized lending slotting criteria	LV	Not applicable	Corporates - No SME	Not applicable	Defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0085_CC_SLSC_MT_Rx0	CORP Defaulted	Counterparty credit risk	Specialized lending slotting criteria	MT	Not applicable	Corporates - No SME	Not applicable	Defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0085_CC_SLSC_NL_Rx0	CORP Defaulted	Counterparty credit risk	Specialized lending slotting criteria	NL	Not applicable	Corporates - No SME	Not applicable	Defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0085_CC_SLSC_NO_Rx0	CORP Defaulted	Counterparty credit risk	Specialized lending slotting criteria	NO	Not applicable	Corporates - No SME	Not applicable	Defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0085_CC_SLSC_PL_Rx0	CORP Defaulted	Counterparty credit risk	Specialized lending slotting criteria	PL	Not applicable	Corporates - No SME	Not applicable	Defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0085_CC_SLSC_PT_Rx0	CORP Defaulted	Counterparty credit risk	Specialized lending slotting criteria	PT	Not applicable	Corporates - No SME	Not applicable	Defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0085_CC_SLSC_RO_Rx0	CORP Defaulted	Counterparty credit risk	Specialized lending slotting criteria	RO	Not applicable	Corporates - No SME	Not applicable	Defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0085_CC_SLSC_RU_Rx0	CORP Defaulted	Counterparty credit risk	Specialized lending slotting criteria	RU	Not applicable	Corporates - No SME	Not applicable	Defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0085_CC_SLSC_SE_Rx0	CORP Defaulted	Counterparty credit risk	Specialized lending slotting criteria	SE	Not applicable	Corporates - No SME	Not applicable	Defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0085_CC_SLSC_SG_Rx0	CORP Defaulted	Counterparty credit risk	Specialized lending slotting criteria	SG	Not applicable	Corporates - No SME	Not applicable	Defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0085_CC_SLSC_SI_Rx0	CORP Defaulted	Counterparty credit risk	Specialized lending slotting criteria	SI	Not applicable	Corporates - No SME	Not applicable	Defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0085_CC_SLSC_SK_Rx0	CORP Defaulted	Counterparty credit risk	Specialized lending slotting criteria	SK	Not applicable	Corporates - No SME	Not applicable	Defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0085_CC_SLSC_TR_Rx0	CORP Defaulted	Counterparty credit risk	Specialized lending slotting criteria	TR	Not applicable	Corporates - No SME	Not applicable	Defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0085_CC_SLSC_US_Rx0	CORP Defaulted	Counterparty credit risk	Specialized lending slotting criteria	US	Not applicable	Corporates - No SME	Not applicable	Defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
CORP_ALL_0085_CC_SLSC_x2_Rx0	CORP Defaulted	Counterparty credit risk	Specialized lending slotting criteria	Other countries	Not applicable	Corporates - No SME	Not applicable	Defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_x0_Rx0	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	Not applicable	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_AT_Rx0	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	AT	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_AU_Rx0	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	AU	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_BE_Rx0	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	BE	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_BG_Rx0	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	BG	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_BR_Rx0	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	BR	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_CA_Rx0	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	CA	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_CH_Rx0	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	CH	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_CN_Rx0	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	CN	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_CY_Rx0	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	CY	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_CZ_Rx0	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	CZ	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_DE_Rx0	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	DE	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_DK_Rx0	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	DK	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_EE_Rx0	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	EE	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_ES_Rx0	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	ES	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_FI_Rx0	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	FI	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_FR_Rx0	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	FR	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_GB_Rx0	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	GB	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_GR_Rx0	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	GR	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_HK_Rx0	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	HK	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_HR_Rx0	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	HR	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
CORP_ALL_0086_CC_SLSC_HU_Rx0	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	HU	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_IE_Rx0	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	IE	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_IL_Rx0	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	IL	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_IT_Rx0	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	IT	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_JP_Rx0	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	JP	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_KR_Rx0	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	KR	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_LT_Rx0	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	LT	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_LU_Rx0	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	LU	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_LV_Rx0	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	LV	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_MT_Rx0	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	MT	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_NL_Rx0	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	NL	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_NO_Rx0	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	NO	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_PL_Rx0	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	PL	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_PT_Rx0	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	PT	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_RO_Rx0	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	RO	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_RU_Rx0	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	RU	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_SE_Rx0	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	SE	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_SG_Rx0	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	SG	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_SI_Rx0	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	SI	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_SK_Rx0	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	SK	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_TR_Rx0	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	TR	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_US_Rx0	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	US	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
CORP_ALL_0086_CC_SLSC_x2_Rx0	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	Other countries	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0088_CC_SLSC_x0_Rx0	CORP Non-defaulted Secured	Counterparty credit risk	Specialized lending slotting criteria	Not applicable	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0088_CC_SLSC_AT_Rx0	CORP Non-defaulted Secured	Counterparty credit risk	Specialized lending slotting criteria	AT	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0088_CC_SLSC_AU_Rx0	CORP Non-defaulted Secured	Counterparty credit risk	Specialized lending slotting criteria	AU	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0088_CC_SLSC_BE_Rx0	CORP Non-defaulted Secured	Counterparty credit risk	Specialized lending slotting criteria	BE	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0088_CC_SLSC_BG_Rx0	CORP Non-defaulted Secured	Counterparty credit risk	Specialized lending slotting criteria	BG	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0088_CC_SLSC_BR_Rx0	CORP Non-defaulted Secured	Counterparty credit risk	Specialized lending slotting criteria	BR	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0088_CC_SLSC_CA_Rx0	CORP Non-defaulted Secured	Counterparty credit risk	Specialized lending slotting criteria	CA	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0088_CC_SLSC_CH_Rx0	CORP Non-defaulted Secured	Counterparty credit risk	Specialized lending slotting criteria	CH	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0088_CC_SLSC_CN_Rx0	CORP Non-defaulted Secured	Counterparty credit risk	Specialized lending slotting criteria	CN	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0088_CC_SLSC_CY_Rx0	CORP Non-defaulted Secured	Counterparty credit risk	Specialized lending slotting criteria	CY	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0088_CC_SLSC_CZ_Rx0	CORP Non-defaulted Secured	Counterparty credit risk	Specialized lending slotting criteria	CZ	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0088_CC_SLSC_DE_Rx0	CORP Non-defaulted Secured	Counterparty credit risk	Specialized lending slotting criteria	DE	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0088_CC_SLSC_DK_Rx0	CORP Non-defaulted Secured	Counterparty credit risk	Specialized lending slotting criteria	DK	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0088_CC_SLSC_EE_Rx0	CORP Non-defaulted Secured	Counterparty credit risk	Specialized lending slotting criteria	EE	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0088_CC_SLSC_ES_Rx0	CORP Non-defaulted Secured	Counterparty credit risk	Specialized lending slotting criteria	ES	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0088_CC_SLSC_FI_Rx0	CORP Non-defaulted Secured	Counterparty credit risk	Specialized lending slotting criteria	FI	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0088_CC_SLSC_FR_Rx0	CORP Non-defaulted Secured	Counterparty credit risk	Specialized lending slotting criteria	FR	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0088_CC_SLSC_GB_Rx0	CORP Non-defaulted Secured	Counterparty credit risk	Specialized lending slotting criteria	GB	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0088_CC_SLSC_GR_Rx0	CORP Non-defaulted Secured	Counterparty credit risk	Specialized lending slotting criteria	GR	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0088_CC_SLSC_HK_Rx0	CORP Non-defaulted Secured	Counterparty credit risk	Specialized lending slotting criteria	HK	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0088_CC_SLSC_HR_Rx0	CORP Non-defaulted Secured	Counterparty credit risk	Specialized lending slotting criteria	HR	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
CORP_ALL_0088_CC_SLSC_HU_Rx0	CORP Non-defaulted Secured	Counterparty credit risk	Specialized lending slotting criteria	HU	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0088_CC_SLSC_IE_Rx0	CORP Non-defaulted Secured	Counterparty credit risk	Specialized lending slotting criteria	IE	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0088_CC_SLSC_IL_Rx0	CORP Non-defaulted Secured	Counterparty credit risk	Specialized lending slotting criteria	IL	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0088_CC_SLSC_IT_Rx0	CORP Non-defaulted Secured	Counterparty credit risk	Specialized lending slotting criteria	IT	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0088_CC_SLSC_JP_Rx0	CORP Non-defaulted Secured	Counterparty credit risk	Specialized lending slotting criteria	JP	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0088_CC_SLSC_KR_Rx0	CORP Non-defaulted Secured	Counterparty credit risk	Specialized lending slotting criteria	KR	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0088_CC_SLSC_LT_Rx0	CORP Non-defaulted Secured	Counterparty credit risk	Specialized lending slotting criteria	LT	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0088_CC_SLSC_LU_Rx0	CORP Non-defaulted Secured	Counterparty credit risk	Specialized lending slotting criteria	LU	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0088_CC_SLSC_LV_Rx0	CORP Non-defaulted Secured	Counterparty credit risk	Specialized lending slotting criteria	LV	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0088_CC_SLSC_MT_Rx0	CORP Non-defaulted Secured	Counterparty credit risk	Specialized lending slotting criteria	MT	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0088_CC_SLSC_NL_Rx0	CORP Non-defaulted Secured	Counterparty credit risk	Specialized lending slotting criteria	NL	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0088_CC_SLSC_NO_Rx0	CORP Non-defaulted Secured	Counterparty credit risk	Specialized lending slotting criteria	NO	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0088_CC_SLSC_PL_Rx0	CORP Non-defaulted Secured	Counterparty credit risk	Specialized lending slotting criteria	PL	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0088_CC_SLSC_PT_Rx0	CORP Non-defaulted Secured	Counterparty credit risk	Specialized lending slotting criteria	PT	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0088_CC_SLSC_RO_Rx0	CORP Non-defaulted Secured	Counterparty credit risk	Specialized lending slotting criteria	RO	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0088_CC_SLSC_RU_Rx0	CORP Non-defaulted Secured	Counterparty credit risk	Specialized lending slotting criteria	RU	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0088_CC_SLSC_SE_Rx0	CORP Non-defaulted Secured	Counterparty credit risk	Specialized lending slotting criteria	SE	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0088_CC_SLSC_SG_Rx0	CORP Non-defaulted Secured	Counterparty credit risk	Specialized lending slotting criteria	SG	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0088_CC_SLSC_SI_Rx0	CORP Non-defaulted Secured	Counterparty credit risk	Specialized lending slotting criteria	SI	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0088_CC_SLSC_SK_Rx0	CORP Non-defaulted Secured	Counterparty credit risk	Specialized lending slotting criteria	SK	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0088_CC_SLSC_TR_Rx0	CORP Non-defaulted Secured	Counterparty credit risk	Specialized lending slotting criteria	TR	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0088_CC_SLSC_US_Rx0	CORP Non-defaulted Secured	Counterparty credit risk	Specialized lending slotting criteria	US	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
CORP_ALL_0088_CC_SLSC_x2_Rx0	CORP Non-defaulted Secured	Counterparty credit risk	Specialized lending slotting criteria	Other countries	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0087_CC_SLSC_x0_Rx0	CORP Non-defaulted Unsecured	Counterparty credit risk	Specialized lending slotting criteria	Not applicable	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Exposures without credit protection	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0087_CC_SLSC_AT_Rx0	CORP Non-defaulted Unsecured	Counterparty credit risk	Specialized lending slotting criteria	AT	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Exposures without credit protection	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0087_CC_SLSC_AU_Rx0	CORP Non-defaulted Unsecured	Counterparty credit risk	Specialized lending slotting criteria	AU	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Exposures without credit protection	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0087_CC_SLSC_BE_Rx0	CORP Non-defaulted Unsecured	Counterparty credit risk	Specialized lending slotting criteria	BE	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Exposures without credit protection	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0087_CC_SLSC_BG_Rx0	CORP Non-defaulted Unsecured	Counterparty credit risk	Specialized lending slotting criteria	BG	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Exposures without credit protection	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0087_CC_SLSC_BR_Rx0	CORP Non-defaulted Unsecured	Counterparty credit risk	Specialized lending slotting criteria	BR	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Exposures without credit protection	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0087_CC_SLSC_CA_Rx0	CORP Non-defaulted Unsecured	Counterparty credit risk	Specialized lending slotting criteria	CA	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Exposures without credit protection	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0087_CC_SLSC_CH_Rx0	CORP Non-defaulted Unsecured	Counterparty credit risk	Specialized lending slotting criteria	CH	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Exposures without credit protection	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0087_CC_SLSC_CN_Rx0	CORP Non-defaulted Unsecured	Counterparty credit risk	Specialized lending slotting criteria	CN	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Exposures without credit protection	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0087_CC_SLSC_CY_Rx0	CORP Non-defaulted Unsecured	Counterparty credit risk	Specialized lending slotting criteria	CY	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Exposures without credit protection	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0087_CC_SLSC_CZ_Rx0	CORP Non-defaulted Unsecured	Counterparty credit risk	Specialized lending slotting criteria	CZ	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Exposures without credit protection	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0087_CC_SLSC_DE_Rx0	CORP Non-defaulted Unsecured	Counterparty credit risk	Specialized lending slotting criteria	DE	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Exposures without credit protection	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0087_CC_SLSC_DK_Rx0	CORP Non-defaulted Unsecured	Counterparty credit risk	Specialized lending slotting criteria	DK	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Exposures without credit protection	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0087_CC_SLSC_EE_Rx0	CORP Non-defaulted Unsecured	Counterparty credit risk	Specialized lending slotting criteria	EE	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Exposures without credit protection	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0087_CC_SLSC_ES_Rx0	CORP Non-defaulted Unsecured	Counterparty credit risk	Specialized lending slotting criteria	ES	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Exposures without credit protection	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0087_CC_SLSC_FI_Rx0	CORP Non-defaulted Unsecured	Counterparty credit risk	Specialized lending slotting criteria	FI	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Exposures without credit protection	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0087_CC_SLSC_FR_Rx0	CORP Non-defaulted Unsecured	Counterparty credit risk	Specialized lending slotting criteria	FR	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Exposures without credit protection	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0087_CC_SLSC_GB_Rx0	CORP Non-defaulted Unsecured	Counterparty credit risk	Specialized lending slotting criteria	GB	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Exposures without credit protection	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0087_CC_SLSC_GR_Rx0	CORP Non-defaulted Unsecured	Counterparty credit risk	Specialized lending slotting criteria	GR	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Exposures without credit protection	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0087_CC_SLSC_HK_Rx0	CORP Non-defaulted Unsecured	Counterparty credit risk	Specialized lending slotting criteria	HK	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Exposures without credit protection	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0087_CC_SLSC_HR_Rx0	CORP Non-defaulted Unsecured	Counterparty credit risk	Specialized lending slotting criteria	HR	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Exposures without credit protection	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
CORP_ALL_0087_CC_SLSC_HU_Rx0	CORP Non-defaulted Unsecured	Counterparty credit risk	Specialized lending slotting criteria	HU	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Exposures without credit protection	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0087_CC_SLSC_IE_Rx0	CORP Non-defaulted Unsecured	Counterparty credit risk	Specialized lending slotting criteria	IE	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Exposures without credit protection	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0087_CC_SLSC_IL_Rx0	CORP Non-defaulted Unsecured	Counterparty credit risk	Specialized lending slotting criteria	IL	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Exposures without credit protection	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0087_CC_SLSC_IT_Rx0	CORP Non-defaulted Unsecured	Counterparty credit risk	Specialized lending slotting criteria	IT	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Exposures without credit protection	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0087_CC_SLSC_JP_Rx0	CORP Non-defaulted Unsecured	Counterparty credit risk	Specialized lending slotting criteria	JP	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Exposures without credit protection	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0087_CC_SLSC_KR_Rx0	CORP Non-defaulted Unsecured	Counterparty credit risk	Specialized lending slotting criteria	KR	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Exposures without credit protection	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0087_CC_SLSC_LT_Rx0	CORP Non-defaulted Unsecured	Counterparty credit risk	Specialized lending slotting criteria	LT	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Exposures without credit protection	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0087_CC_SLSC_LU_Rx0	CORP Non-defaulted Unsecured	Counterparty credit risk	Specialized lending slotting criteria	LU	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Exposures without credit protection	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0087_CC_SLSC_LV_Rx0	CORP Non-defaulted Unsecured	Counterparty credit risk	Specialized lending slotting criteria	LV	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Exposures without credit protection	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0087_CC_SLSC_MT_Rx0	CORP Non-defaulted Unsecured	Counterparty credit risk	Specialized lending slotting criteria	MT	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Exposures without credit protection	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0087_CC_SLSC_NL_Rx0	CORP Non-defaulted Unsecured	Counterparty credit risk	Specialized lending slotting criteria	NL	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Exposures without credit protection	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0087_CC_SLSC_NO_Rx0	CORP Non-defaulted Unsecured	Counterparty credit risk	Specialized lending slotting criteria	NO	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Exposures without credit protection	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0087_CC_SLSC_PL_Rx0	CORP Non-defaulted Unsecured	Counterparty credit risk	Specialized lending slotting criteria	PL	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Exposures without credit protection	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0087_CC_SLSC_PT_Rx0	CORP Non-defaulted Unsecured	Counterparty credit risk	Specialized lending slotting criteria	PT	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Exposures without credit protection	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0087_CC_SLSC_RO_Rx0	CORP Non-defaulted Unsecured	Counterparty credit risk	Specialized lending slotting criteria	RO	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Exposures without credit protection	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0087_CC_SLSC_RU_Rx0	CORP Non-defaulted Unsecured	Counterparty credit risk	Specialized lending slotting criteria	RU	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Exposures without credit protection	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0087_CC_SLSC_SE_Rx0	CORP Non-defaulted Unsecured	Counterparty credit risk	Specialized lending slotting criteria	SE	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Exposures without credit protection	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0087_CC_SLSC_SG_Rx0	CORP Non-defaulted Unsecured	Counterparty credit risk	Specialized lending slotting criteria	SG	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Exposures without credit protection	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0087_CC_SLSC_SI_Rx0	CORP Non-defaulted Unsecured	Counterparty credit risk	Specialized lending slotting criteria	SI	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Exposures without credit protection	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0087_CC_SLSC_SK_Rx0	CORP Non-defaulted Unsecured	Counterparty credit risk	Specialized lending slotting criteria	SK	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Exposures without credit protection	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0087_CC_SLSC_TR_Rx0	CORP Non-defaulted Unsecured	Counterparty credit risk	Specialized lending slotting criteria	TR	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Exposures without credit protection	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0087_CC_SLSC_US_Rx0	CORP Non-defaulted Unsecured	Counterparty credit risk	Specialized lending slotting criteria	US	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Exposures without credit protection	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
CORP_ALL_0087_CC_SLSC_x2_Rx0	CORP Non-defaulted Unsecured	Counterparty credit risk	Specialized lending slotting criteria	Other countries	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Exposures without credit protection	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0089_CC_SLSC_x0_Rx0	CORP Non-defaulted Secured	Counterparty credit risk	Specialized lending slotting criteria	Not applicable	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Real estate collateral	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0089_CC_SLSC_AT_Rx0	CORP Non-defaulted Secured	Counterparty credit risk	Specialized lending slotting criteria	AT	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Real estate collateral	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0089_CC_SLSC_AU_Rx0	CORP Non-defaulted Secured	Counterparty credit risk	Specialized lending slotting criteria	AU	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Real estate collateral	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0089_CC_SLSC_BE_Rx0	CORP Non-defaulted Secured	Counterparty credit risk	Specialized lending slotting criteria	BE	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Real estate collateral	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0089_CC_SLSC_BG_Rx0	CORP Non-defaulted Secured	Counterparty credit risk	Specialized lending slotting criteria	BG	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Real estate collateral	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0089_CC_SLSC_BR_Rx0	CORP Non-defaulted Secured	Counterparty credit risk	Specialized lending slotting criteria	BR	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Real estate collateral	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0089_CC_SLSC_CA_Rx0	CORP Non-defaulted Secured	Counterparty credit risk	Specialized lending slotting criteria	CA	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Real estate collateral	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0089_CC_SLSC_CH_Rx0	CORP Non-defaulted Secured	Counterparty credit risk	Specialized lending slotting criteria	CH	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Real estate collateral	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0089_CC_SLSC_CN_Rx0	CORP Non-defaulted Secured	Counterparty credit risk	Specialized lending slotting criteria	CN	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Real estate collateral	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0089_CC_SLSC_CY_Rx0	CORP Non-defaulted Secured	Counterparty credit risk	Specialized lending slotting criteria	CY	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Real estate collateral	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0089_CC_SLSC_CZ_Rx0	CORP Non-defaulted Secured	Counterparty credit risk	Specialized lending slotting criteria	CZ	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Real estate collateral	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0089_CC_SLSC_DE_Rx0	CORP Non-defaulted Secured	Counterparty credit risk	Specialized lending slotting criteria	DE	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Real estate collateral	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0089_CC_SLSC_DK_Rx0	CORP Non-defaulted Secured	Counterparty credit risk	Specialized lending slotting criteria	DK	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Real estate collateral	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0089_CC_SLSC_EE_Rx0	CORP Non-defaulted Secured	Counterparty credit risk	Specialized lending slotting criteria	EE	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Real estate collateral	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0089_CC_SLSC_ES_Rx0	CORP Non-defaulted Secured	Counterparty credit risk	Specialized lending slotting criteria	ES	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Real estate collateral	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0089_CC_SLSC_FI_Rx0	CORP Non-defaulted Secured	Counterparty credit risk	Specialized lending slotting criteria	FI	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Real estate collateral	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0089_CC_SLSC_FR_Rx0	CORP Non-defaulted Secured	Counterparty credit risk	Specialized lending slotting criteria	FR	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Real estate collateral	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0089_CC_SLSC_GB_Rx0	CORP Non-defaulted Secured	Counterparty credit risk	Specialized lending slotting criteria	GB	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Real estate collateral	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0089_CC_SLSC_GR_Rx0	CORP Non-defaulted Secured	Counterparty credit risk	Specialized lending slotting criteria	GR	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Real estate collateral	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0089_CC_SLSC_HK_Rx0	CORP Non-defaulted Secured	Counterparty credit risk	Specialized lending slotting criteria	HK	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Real estate collateral	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0089_CC_SLSC_HR_Rx0	CORP Non-defaulted Secured	Counterparty credit risk	Specialized lending slotting criteria	HR	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Real estate collateral	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
CORP_ALL_0089_CC_SLSC_HU_Rx0	CORP Non-defaulted Secured	Counterparty credit risk	Specialized lending slotting criteria	HU	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Real estate collateral	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0089_CC_SLSC_IE_Rx0	CORP Non-defaulted Secured	Counterparty credit risk	Specialized lending slotting criteria	IE	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Real estate collateral	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0089_CC_SLSC_IL_Rx0	CORP Non-defaulted Secured	Counterparty credit risk	Specialized lending slotting criteria	IL	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Real estate collateral	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0089_CC_SLSC_IT_Rx0	CORP Non-defaulted Secured	Counterparty credit risk	Specialized lending slotting criteria	IT	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Real estate collateral	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0089_CC_SLSC_JP_Rx0	CORP Non-defaulted Secured	Counterparty credit risk	Specialized lending slotting criteria	JP	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Real estate collateral	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0089_CC_SLSC_KR_Rx0	CORP Non-defaulted Secured	Counterparty credit risk	Specialized lending slotting criteria	KR	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Real estate collateral	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0089_CC_SLSC_LT_Rx0	CORP Non-defaulted Secured	Counterparty credit risk	Specialized lending slotting criteria	LT	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Real estate collateral	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0089_CC_SLSC_LU_Rx0	CORP Non-defaulted Secured	Counterparty credit risk	Specialized lending slotting criteria	LU	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Real estate collateral	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0089_CC_SLSC_LV_Rx0	CORP Non-defaulted Secured	Counterparty credit risk	Specialized lending slotting criteria	LV	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Real estate collateral	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0089_CC_SLSC_MT_Rx0	CORP Non-defaulted Secured	Counterparty credit risk	Specialized lending slotting criteria	MT	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Real estate collateral	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0089_CC_SLSC_NL_Rx0	CORP Non-defaulted Secured	Counterparty credit risk	Specialized lending slotting criteria	NL	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Real estate collateral	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0089_CC_SLSC_NO_Rx0	CORP Non-defaulted Secured	Counterparty credit risk	Specialized lending slotting criteria	NO	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Real estate collateral	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0089_CC_SLSC_PL_Rx0	CORP Non-defaulted Secured	Counterparty credit risk	Specialized lending slotting criteria	PL	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Real estate collateral	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0089_CC_SLSC_PT_Rx0	CORP Non-defaulted Secured	Counterparty credit risk	Specialized lending slotting criteria	PT	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Real estate collateral	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0089_CC_SLSC_RO_Rx0	CORP Non-defaulted Secured	Counterparty credit risk	Specialized lending slotting criteria	RO	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Real estate collateral	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0089_CC_SLSC_RU_Rx0	CORP Non-defaulted Secured	Counterparty credit risk	Specialized lending slotting criteria	RU	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Real estate collateral	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0089_CC_SLSC_SE_Rx0	CORP Non-defaulted Secured	Counterparty credit risk	Specialized lending slotting criteria	SE	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Real estate collateral	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0089_CC_SLSC_SG_Rx0	CORP Non-defaulted Secured	Counterparty credit risk	Specialized lending slotting criteria	SG	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Real estate collateral	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0089_CC_SLSC_SI_Rx0	CORP Non-defaulted Secured	Counterparty credit risk	Specialized lending slotting criteria	SI	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Real estate collateral	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0089_CC_SLSC_SK_Rx0	CORP Non-defaulted Secured	Counterparty credit risk	Specialized lending slotting criteria	SK	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Real estate collateral	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0089_CC_SLSC_TR_Rx0	CORP Non-defaulted Secured	Counterparty credit risk	Specialized lending slotting criteria	TR	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Real estate collateral	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0089_CC_SLSC_US_Rx0	CORP Non-defaulted Secured	Counterparty credit risk	Specialized lending slotting criteria	US	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Real estate collateral	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
CORP_ALL_0089_CC_SLSC_x2_Rx0	CORP Non-defaulted Secured	Counterparty credit risk	Specialized lending slotting criteria	Other countries	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Real estate collateral	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0090_CC_SLSC_x0_Rx0	CORP Non-defaulted Secured	Counterparty credit risk	Specialized lending slotting criteria	Not applicable	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Eligible collateral other than real estate	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0090_CC_SLSC_AT_Rx0	CORP Non-defaulted Secured	Counterparty credit risk	Specialized lending slotting criteria	AT	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Eligible collateral other than real estate	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0090_CC_SLSC_AU_Rx0	CORP Non-defaulted Secured	Counterparty credit risk	Specialized lending slotting criteria	AU	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Eligible collateral other than real estate	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0090_CC_SLSC_BE_Rx0	CORP Non-defaulted Secured	Counterparty credit risk	Specialized lending slotting criteria	BE	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Eligible collateral other than real estate	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0090_CC_SLSC_BG_Rx0	CORP Non-defaulted Secured	Counterparty credit risk	Specialized lending slotting criteria	BG	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Eligible collateral other than real estate	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0090_CC_SLSC_BR_Rx0	CORP Non-defaulted Secured	Counterparty credit risk	Specialized lending slotting criteria	BR	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Eligible collateral other than real estate	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0090_CC_SLSC_CA_Rx0	CORP Non-defaulted Secured	Counterparty credit risk	Specialized lending slotting criteria	CA	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Eligible collateral other than real estate	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0090_CC_SLSC_CH_Rx0	CORP Non-defaulted Secured	Counterparty credit risk	Specialized lending slotting criteria	CH	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Eligible collateral other than real estate	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0090_CC_SLSC_CN_Rx0	CORP Non-defaulted Secured	Counterparty credit risk	Specialized lending slotting criteria	CN	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Eligible collateral other than real estate	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0090_CC_SLSC_CY_Rx0	CORP Non-defaulted Secured	Counterparty credit risk	Specialized lending slotting criteria	CY	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Eligible collateral other than real estate	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0090_CC_SLSC_CZ_Rx0	CORP Non-defaulted Secured	Counterparty credit risk	Specialized lending slotting criteria	CZ	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Eligible collateral other than real estate	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0090_CC_SLSC_DE_Rx0	CORP Non-defaulted Secured	Counterparty credit risk	Specialized lending slotting criteria	DE	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Eligible collateral other than real estate	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0090_CC_SLSC_DK_Rx0	CORP Non-defaulted Secured	Counterparty credit risk	Specialized lending slotting criteria	DK	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Eligible collateral other than real estate	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0090_CC_SLSC_EE_Rx0	CORP Non-defaulted Secured	Counterparty credit risk	Specialized lending slotting criteria	EE	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Eligible collateral other than real estate	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0090_CC_SLSC_ES_Rx0	CORP Non-defaulted Secured	Counterparty credit risk	Specialized lending slotting criteria	ES	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Eligible collateral other than real estate	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0090_CC_SLSC_FI_Rx0	CORP Non-defaulted Secured	Counterparty credit risk	Specialized lending slotting criteria	FI	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Eligible collateral other than real estate	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0090_CC_SLSC_FR_Rx0	CORP Non-defaulted Secured	Counterparty credit risk	Specialized lending slotting criteria	FR	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Eligible collateral other than real estate	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0090_CC_SLSC_GB_Rx0	CORP Non-defaulted Secured	Counterparty credit risk	Specialized lending slotting criteria	GB	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Eligible collateral other than real estate	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0090_CC_SLSC_GR_Rx0	CORP Non-defaulted Secured	Counterparty credit risk	Specialized lending slotting criteria	GR	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Eligible collateral other than real estate	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0090_CC_SLSC_HK_Rx0	CORP Non-defaulted Secured	Counterparty credit risk	Specialized lending slotting criteria	HK	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Eligible collateral other than real estate	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0090_CC_SLSC_HR_Rx0	CORP Non-defaulted Secured	Counterparty credit risk	Specialized lending slotting criteria	HR	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Eligible collateral other than real estate	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
CORP_ALL_0090_CC_SLSC_HU_Rx0	CORP Non-defaulted Secured	Counterparty credit risk	Specialized lending slotting criteria	HU	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Eligible collateral other than real estate	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0090_CC_SLSC_IE_Rx0	CORP Non-defaulted Secured	Counterparty credit risk	Specialized lending slotting criteria	IE	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Eligible collateral other than real estate	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0090_CC_SLSC_IL_Rx0	CORP Non-defaulted Secured	Counterparty credit risk	Specialized lending slotting criteria	IL	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Eligible collateral other than real estate	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0090_CC_SLSC_IT_Rx0	CORP Non-defaulted Secured	Counterparty credit risk	Specialized lending slotting criteria	IT	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Eligible collateral other than real estate	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0090_CC_SLSC_JP_Rx0	CORP Non-defaulted Secured	Counterparty credit risk	Specialized lending slotting criteria	JP	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Eligible collateral other than real estate	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0090_CC_SLSC_KR_Rx0	CORP Non-defaulted Secured	Counterparty credit risk	Specialized lending slotting criteria	KR	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Eligible collateral other than real estate	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0090_CC_SLSC_LT_Rx0	CORP Non-defaulted Secured	Counterparty credit risk	Specialized lending slotting criteria	LT	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Eligible collateral other than real estate	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0090_CC_SLSC_LU_Rx0	CORP Non-defaulted Secured	Counterparty credit risk	Specialized lending slotting criteria	LU	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Eligible collateral other than real estate	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0090_CC_SLSC_LV_Rx0	CORP Non-defaulted Secured	Counterparty credit risk	Specialized lending slotting criteria	LV	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Eligible collateral other than real estate	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0090_CC_SLSC_MT_Rx0	CORP Non-defaulted Secured	Counterparty credit risk	Specialized lending slotting criteria	MT	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Eligible collateral other than real estate	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0090_CC_SLSC_NL_Rx0	CORP Non-defaulted Secured	Counterparty credit risk	Specialized lending slotting criteria	NL	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Eligible collateral other than real estate	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0090_CC_SLSC_NO_Rx0	CORP Non-defaulted Secured	Counterparty credit risk	Specialized lending slotting criteria	NO	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Eligible collateral other than real estate	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0090_CC_SLSC_PL_Rx0	CORP Non-defaulted Secured	Counterparty credit risk	Specialized lending slotting criteria	PL	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Eligible collateral other than real estate	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0090_CC_SLSC_PT_Rx0	CORP Non-defaulted Secured	Counterparty credit risk	Specialized lending slotting criteria	PT	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Eligible collateral other than real estate	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0090_CC_SLSC_RO_Rx0	CORP Non-defaulted Secured	Counterparty credit risk	Specialized lending slotting criteria	RO	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Eligible collateral other than real estate	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0090_CC_SLSC_RU_Rx0	CORP Non-defaulted Secured	Counterparty credit risk	Specialized lending slotting criteria	RU	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Eligible collateral other than real estate	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0090_CC_SLSC_SE_Rx0	CORP Non-defaulted Secured	Counterparty credit risk	Specialized lending slotting criteria	SE	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Eligible collateral other than real estate	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0090_CC_SLSC_SG_Rx0	CORP Non-defaulted Secured	Counterparty credit risk	Specialized lending slotting criteria	SG	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Eligible collateral other than real estate	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0090_CC_SLSC_SI_Rx0	CORP Non-defaulted Secured	Counterparty credit risk	Specialized lending slotting criteria	SI	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Eligible collateral other than real estate	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0090_CC_SLSC_SK_Rx0	CORP Non-defaulted Secured	Counterparty credit risk	Specialized lending slotting criteria	SK	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Eligible collateral other than real estate	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0090_CC_SLSC_TR_Rx0	CORP Non-defaulted Secured	Counterparty credit risk	Specialized lending slotting criteria	TR	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Eligible collateral other than real estate	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0090_CC_SLSC_US_Rx0	CORP Non-defaulted Secured	Counterparty credit risk	Specialized lending slotting criteria	US	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Eligible collateral other than real estate	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
CORP_ALL_0090_CC_SLSC_x2_Rx0	CORP Non-defaulted Secured	Counterparty credit risk	Specialized lending slotting criteria	Other countries	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Eligible collateral other than real estate	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0091_CC_SLSC_x0_Rx0	CORP Non-defaulted Unsecured Construction	Counterparty credit risk	Specialized lending slotting criteria	Not applicable	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Exposures without credit protection	Not applicable	F Construction	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0091_CC_SLSC_AT_Rx0	CORP Non-defaulted Unsecured Construction	Counterparty credit risk	Specialized lending slotting criteria	AT	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Exposures without credit protection	Not applicable	F Construction	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0091_CC_SLSC_AU_Rx0	CORP Non-defaulted Unsecured Construction	Counterparty credit risk	Specialized lending slotting criteria	AU	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Exposures without credit protection	Not applicable	F Construction	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0091_CC_SLSC_BE_Rx0	CORP Non-defaulted Unsecured Construction	Counterparty credit risk	Specialized lending slotting criteria	BE	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Exposures without credit protection	Not applicable	F Construction	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0091_CC_SLSC_BG_Rx0	CORP Non-defaulted Unsecured Construction	Counterparty credit risk	Specialized lending slotting criteria	BG	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Exposures without credit protection	Not applicable	F Construction	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0091_CC_SLSC_BR_Rx0	CORP Non-defaulted Unsecured Construction	Counterparty credit risk	Specialized lending slotting criteria	BR	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Exposures without credit protection	Not applicable	F Construction	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0091_CC_SLSC_CA_Rx0	CORP Non-defaulted Unsecured Construction	Counterparty credit risk	Specialized lending slotting criteria	CA	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Exposures without credit protection	Not applicable	F Construction	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0091_CC_SLSC_CH_Rx0	CORP Non-defaulted Unsecured Construction	Counterparty credit risk	Specialized lending slotting criteria	CH	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Exposures without credit protection	Not applicable	F Construction	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0091_CC_SLSC_CN_Rx0	CORP Non-defaulted Unsecured Construction	Counterparty credit risk	Specialized lending slotting criteria	CN	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Exposures without credit protection	Not applicable	F Construction	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0091_CC_SLSC_CY_Rx0	CORP Non-defaulted Unsecured Construction	Counterparty credit risk	Specialized lending slotting criteria	CY	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Exposures without credit protection	Not applicable	F Construction	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0091_CC_SLSC_CZ_Rx0	CORP Non-defaulted Unsecured Construction	Counterparty credit risk	Specialized lending slotting criteria	CZ	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Exposures without credit protection	Not applicable	F Construction	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0091_CC_SLSC_DE_Rx0	CORP Non-defaulted Unsecured Construction	Counterparty credit risk	Specialized lending slotting criteria	DE	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Exposures without credit protection	Not applicable	F Construction	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0091_CC_SLSC_DK_Rx0	CORP Non-defaulted Unsecured Construction	Counterparty credit risk	Specialized lending slotting criteria	DK	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Exposures without credit protection	Not applicable	F Construction	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0091_CC_SLSC_EE_Rx0	CORP Non-defaulted Unsecured Construction	Counterparty credit risk	Specialized lending slotting criteria	EE	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Exposures without credit protection	Not applicable	F Construction	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0091_CC_SLSC_ES_Rx0	CORP Non-defaulted Unsecured Construction	Counterparty credit risk	Specialized lending slotting criteria	ES	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Exposures without credit protection	Not applicable	F Construction	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0091_CC_SLSC_FI_Rx0	CORP Non-defaulted Unsecured Construction	Counterparty credit risk	Specialized lending slotting criteria	FI	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Exposures without credit protection	Not applicable	F Construction	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0091_CC_SLSC_FR_Rx0	CORP Non-defaulted Unsecured Construction	Counterparty credit risk	Specialized lending slotting criteria	FR	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Exposures without credit protection	Not applicable	F Construction	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0091_CC_SLSC_GB_Rx0	CORP Non-defaulted Unsecured Construction	Counterparty credit risk	Specialized lending slotting criteria	GB	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Exposures without credit protection	Not applicable	F Construction	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0091_CC_SLSC_GR_Rx0	CORP Non-defaulted Unsecured Construction	Counterparty credit risk	Specialized lending slotting criteria	GR	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Exposures without credit protection	Not applicable	F Construction	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0091_CC_SLSC_HK_Rx0	CORP Non-defaulted Unsecured Construction	Counterparty credit risk	Specialized lending slotting criteria	HK	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Exposures without credit protection	Not applicable	F Construction	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0091_CC_SLSC_HR_Rx0	CORP Non-defaulted Unsecured Construction	Counterparty credit risk	Specialized lending slotting criteria	HR	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Exposures without credit protection	Not applicable	F Construction	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
CORP_ALL_0091_CC_SLSC_HU_Rx0	CORP Non-defaulted Unsecured Construction	Counterparty credit risk	Specialized lending slotting criteria	HU	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Exposures without credit protection	Not applicable	F Construction	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0091_CC_SLSC_IE_Rx0	CORP Non-defaulted Unsecured Construction	Counterparty credit risk	Specialized lending slotting criteria	IE	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Exposures without credit protection	Not applicable	F Construction	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0091_CC_SLSC_IL_Rx0	CORP Non-defaulted Unsecured Construction	Counterparty credit risk	Specialized lending slotting criteria	IL	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Exposures without credit protection	Not applicable	F Construction	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0091_CC_SLSC_IT_Rx0	CORP Non-defaulted Unsecured Construction	Counterparty credit risk	Specialized lending slotting criteria	IT	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Exposures without credit protection	Not applicable	F Construction	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0091_CC_SLSC_JP_Rx0	CORP Non-defaulted Unsecured Construction	Counterparty credit risk	Specialized lending slotting criteria	JP	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Exposures without credit protection	Not applicable	F Construction	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0091_CC_SLSC_KR_Rx0	CORP Non-defaulted Unsecured Construction	Counterparty credit risk	Specialized lending slotting criteria	KR	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Exposures without credit protection	Not applicable	F Construction	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0091_CC_SLSC_LT_Rx0	CORP Non-defaulted Unsecured Construction	Counterparty credit risk	Specialized lending slotting criteria	LT	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Exposures without credit protection	Not applicable	F Construction	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0091_CC_SLSC_LU_Rx0	CORP Non-defaulted Unsecured Construction	Counterparty credit risk	Specialized lending slotting criteria	LU	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Exposures without credit protection	Not applicable	F Construction	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0091_CC_SLSC_LV_Rx0	CORP Non-defaulted Unsecured Construction	Counterparty credit risk	Specialized lending slotting criteria	LV	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Exposures without credit protection	Not applicable	F Construction	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0091_CC_SLSC_MT_Rx0	CORP Non-defaulted Unsecured Construction	Counterparty credit risk	Specialized lending slotting criteria	MT	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Exposures without credit protection	Not applicable	F Construction	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0091_CC_SLSC_NL_Rx0	CORP Non-defaulted Unsecured Construction	Counterparty credit risk	Specialized lending slotting criteria	NL	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Exposures without credit protection	Not applicable	F Construction	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0091_CC_SLSC_NO_Rx0	CORP Non-defaulted Unsecured Construction	Counterparty credit risk	Specialized lending slotting criteria	NO	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Exposures without credit protection	Not applicable	F Construction	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0091_CC_SLSC_PL_Rx0	CORP Non-defaulted Unsecured Construction	Counterparty credit risk	Specialized lending slotting criteria	PL	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Exposures without credit protection	Not applicable	F Construction	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0091_CC_SLSC_PT_Rx0	CORP Non-defaulted Unsecured Construction	Counterparty credit risk	Specialized lending slotting criteria	PT	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Exposures without credit protection	Not applicable	F Construction	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0091_CC_SLSC_RO_Rx0	CORP Non-defaulted Unsecured Construction	Counterparty credit risk	Specialized lending slotting criteria	RO	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Exposures without credit protection	Not applicable	F Construction	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0091_CC_SLSC_RU_Rx0	CORP Non-defaulted Unsecured Construction	Counterparty credit risk	Specialized lending slotting criteria	RU	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Exposures without credit protection	Not applicable	F Construction	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0091_CC_SLSC_SE_Rx0	CORP Non-defaulted Unsecured Construction	Counterparty credit risk	Specialized lending slotting criteria	SE	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Exposures without credit protection	Not applicable	F Construction	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0091_CC_SLSC_SG_Rx0	CORP Non-defaulted Unsecured Construction	Counterparty credit risk	Specialized lending slotting criteria	SG	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Exposures without credit protection	Not applicable	F Construction	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0091_CC_SLSC_SI_Rx0	CORP Non-defaulted Unsecured Construction	Counterparty credit risk	Specialized lending slotting criteria	SI	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Exposures without credit protection	Not applicable	F Construction	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0091_CC_SLSC_SK_Rx0	CORP Non-defaulted Unsecured Construction	Counterparty credit risk	Specialized lending slotting criteria	SK	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Exposures without credit protection	Not applicable	F Construction	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0091_CC_SLSC_TR_Rx0	CORP Non-defaulted Unsecured Construction	Counterparty credit risk	Specialized lending slotting criteria	TR	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Exposures without credit protection	Not applicable	F Construction	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0091_CC_SLSC_US_Rx0	CORP Non-defaulted Unsecured Construction	Counterparty credit risk	Specialized lending slotting criteria	US	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Exposures without credit protection	Not applicable	F Construction	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
CORP_ALL_0091_CC_SLSC_x2_Rx0	CORP Non-defaulted Unsecured Construction	Counterparty credit risk	Specialized lending slotting criteria	Other countries	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Exposures without credit protection	Not applicable	F Construction	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0092_CC_SLSC_x0_Rx0	CORP Non-defaulted Secured Construction	Counterparty credit risk	Specialized lending slotting criteria	Not applicable	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Not applicable	F Construction	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0092_CC_SLSC_AT_Rx0	CORP Non-defaulted Secured Construction	Counterparty credit risk	Specialized lending slotting criteria	AT	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Not applicable	F Construction	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0092_CC_SLSC_AU_Rx0	CORP Non-defaulted Secured Construction	Counterparty credit risk	Specialized lending slotting criteria	AU	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Not applicable	F Construction	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0092_CC_SLSC_BE_Rx0	CORP Non-defaulted Secured Construction	Counterparty credit risk	Specialized lending slotting criteria	BE	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Not applicable	F Construction	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0092_CC_SLSC_BG_Rx0	CORP Non-defaulted Secured Construction	Counterparty credit risk	Specialized lending slotting criteria	BG	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Not applicable	F Construction	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0092_CC_SLSC_BR_Rx0	CORP Non-defaulted Secured Construction	Counterparty credit risk	Specialized lending slotting criteria	BR	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Not applicable	F Construction	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0092_CC_SLSC_CA_Rx0	CORP Non-defaulted Secured Construction	Counterparty credit risk	Specialized lending slotting criteria	CA	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Not applicable	F Construction	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0092_CC_SLSC_CH_Rx0	CORP Non-defaulted Secured Construction	Counterparty credit risk	Specialized lending slotting criteria	CH	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Not applicable	F Construction	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0092_CC_SLSC_CN_Rx0	CORP Non-defaulted Secured Construction	Counterparty credit risk	Specialized lending slotting criteria	CN	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Not applicable	F Construction	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0092_CC_SLSC_CY_Rx0	CORP Non-defaulted Secured Construction	Counterparty credit risk	Specialized lending slotting criteria	CY	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Not applicable	F Construction	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0092_CC_SLSC_CZ_Rx0	CORP Non-defaulted Secured Construction	Counterparty credit risk	Specialized lending slotting criteria	CZ	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Not applicable	F Construction	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0092_CC_SLSC_DE_Rx0	CORP Non-defaulted Secured Construction	Counterparty credit risk	Specialized lending slotting criteria	DE	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Not applicable	F Construction	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0092_CC_SLSC_DK_Rx0	CORP Non-defaulted Secured Construction	Counterparty credit risk	Specialized lending slotting criteria	DK	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Not applicable	F Construction	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0092_CC_SLSC_EE_Rx0	CORP Non-defaulted Secured Construction	Counterparty credit risk	Specialized lending slotting criteria	EE	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Not applicable	F Construction	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0092_CC_SLSC_ES_Rx0	CORP Non-defaulted Secured Construction	Counterparty credit risk	Specialized lending slotting criteria	ES	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Not applicable	F Construction	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0092_CC_SLSC_FI_Rx0	CORP Non-defaulted Secured Construction	Counterparty credit risk	Specialized lending slotting criteria	FI	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Not applicable	F Construction	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0092_CC_SLSC_FR_Rx0	CORP Non-defaulted Secured Construction	Counterparty credit risk	Specialized lending slotting criteria	FR	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Not applicable	F Construction	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0092_CC_SLSC_GB_Rx0	CORP Non-defaulted Secured Construction	Counterparty credit risk	Specialized lending slotting criteria	GB	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Not applicable	F Construction	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0092_CC_SLSC_GR_Rx0	CORP Non-defaulted Secured Construction	Counterparty credit risk	Specialized lending slotting criteria	GR	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Not applicable	F Construction	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0092_CC_SLSC_HK_Rx0	CORP Non-defaulted Secured Construction	Counterparty credit risk	Specialized lending slotting criteria	HK	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Not applicable	F Construction	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0092_CC_SLSC_HR_Rx0	CORP Non-defaulted Secured Construction	Counterparty credit risk	Specialized lending slotting criteria	HR	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Not applicable	F Construction	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
CORP_ALL_0092_CC_SLSC_HU_Rx0	CORP Non-defaulted Secured Construction	Counterparty credit risk	Specialized lending slotting criteria	HU	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Not applicable	F Construction	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0092_CC_SLSC_IE_Rx0	CORP Non-defaulted Secured Construction	Counterparty credit risk	Specialized lending slotting criteria	IE	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Not applicable	F Construction	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0092_CC_SLSC_IL_Rx0	CORP Non-defaulted Secured Construction	Counterparty credit risk	Specialized lending slotting criteria	IL	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Not applicable	F Construction	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0092_CC_SLSC_IT_Rx0	CORP Non-defaulted Secured Construction	Counterparty credit risk	Specialized lending slotting criteria	IT	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Not applicable	F Construction	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0092_CC_SLSC_JP_Rx0	CORP Non-defaulted Secured Construction	Counterparty credit risk	Specialized lending slotting criteria	JP	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Not applicable	F Construction	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0092_CC_SLSC_KR_Rx0	CORP Non-defaulted Secured Construction	Counterparty credit risk	Specialized lending slotting criteria	KR	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Not applicable	F Construction	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0092_CC_SLSC_LT_Rx0	CORP Non-defaulted Secured Construction	Counterparty credit risk	Specialized lending slotting criteria	LT	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Not applicable	F Construction	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0092_CC_SLSC_LU_Rx0	CORP Non-defaulted Secured Construction	Counterparty credit risk	Specialized lending slotting criteria	LU	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Not applicable	F Construction	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0092_CC_SLSC_LV_Rx0	CORP Non-defaulted Secured Construction	Counterparty credit risk	Specialized lending slotting criteria	LV	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Not applicable	F Construction	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0092_CC_SLSC_MT_Rx0	CORP Non-defaulted Secured Construction	Counterparty credit risk	Specialized lending slotting criteria	MT	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Not applicable	F Construction	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0092_CC_SLSC_NL_Rx0	CORP Non-defaulted Secured Construction	Counterparty credit risk	Specialized lending slotting criteria	NL	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Not applicable	F Construction	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0092_CC_SLSC_NO_Rx0	CORP Non-defaulted Secured Construction	Counterparty credit risk	Specialized lending slotting criteria	NO	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Not applicable	F Construction	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0092_CC_SLSC_PL_Rx0	CORP Non-defaulted Secured Construction	Counterparty credit risk	Specialized lending slotting criteria	PL	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Not applicable	F Construction	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0092_CC_SLSC_PT_Rx0	CORP Non-defaulted Secured Construction	Counterparty credit risk	Specialized lending slotting criteria	PT	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Not applicable	F Construction	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0092_CC_SLSC_RO_Rx0	CORP Non-defaulted Secured Construction	Counterparty credit risk	Specialized lending slotting criteria	RO	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Not applicable	F Construction	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0092_CC_SLSC_RU_Rx0	CORP Non-defaulted Secured Construction	Counterparty credit risk	Specialized lending slotting criteria	RU	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Not applicable	F Construction	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0092_CC_SLSC_SE_Rx0	CORP Non-defaulted Secured Construction	Counterparty credit risk	Specialized lending slotting criteria	SE	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Not applicable	F Construction	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0092_CC_SLSC_SG_Rx0	CORP Non-defaulted Secured Construction	Counterparty credit risk	Specialized lending slotting criteria	SG	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Not applicable	F Construction	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0092_CC_SLSC_SI_Rx0	CORP Non-defaulted Secured Construction	Counterparty credit risk	Specialized lending slotting criteria	SI	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Not applicable	F Construction	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0092_CC_SLSC_SK_Rx0	CORP Non-defaulted Secured Construction	Counterparty credit risk	Specialized lending slotting criteria	SK	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Not applicable	F Construction	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0092_CC_SLSC_TR_Rx0	CORP Non-defaulted Secured Construction	Counterparty credit risk	Specialized lending slotting criteria	TR	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Not applicable	F Construction	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0092_CC_SLSC_US_Rx0	CORP Non-defaulted Secured Construction	Counterparty credit risk	Specialized lending slotting criteria	US	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Not applicable	F Construction	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
CORP_ALL_0092_CC_SLSC_x2_Rx0	CORP Non-defaulted Secured Construction	Counterparty credit risk	Specialized lending slotting criteria	Other countries	Not applicable	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Not applicable	F Construction	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0105_CC_SLSC_x0_Rx0	SMEC Defaulted	Counterparty credit risk	Specialized lending slotting criteria	Not applicable	Not applicable	Corporates - SME	Not applicable	Defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0105_CC_SLSC_AT_Rx0	SMEC Defaulted	Counterparty credit risk	Specialized lending slotting criteria	AT	Not applicable	Corporates - SME	Not applicable	Defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0105_CC_SLSC_AU_Rx0	SMEC Defaulted	Counterparty credit risk	Specialized lending slotting criteria	AU	Not applicable	Corporates - SME	Not applicable	Defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0105_CC_SLSC_BE_Rx0	SMEC Defaulted	Counterparty credit risk	Specialized lending slotting criteria	BE	Not applicable	Corporates - SME	Not applicable	Defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0105_CC_SLSC_BG_Rx0	SMEC Defaulted	Counterparty credit risk	Specialized lending slotting criteria	BG	Not applicable	Corporates - SME	Not applicable	Defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0105_CC_SLSC_BR_Rx0	SMEC Defaulted	Counterparty credit risk	Specialized lending slotting criteria	BR	Not applicable	Corporates - SME	Not applicable	Defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0105_CC_SLSC_CA_Rx0	SMEC Defaulted	Counterparty credit risk	Specialized lending slotting criteria	CA	Not applicable	Corporates - SME	Not applicable	Defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0105_CC_SLSC_CH_Rx0	SMEC Defaulted	Counterparty credit risk	Specialized lending slotting criteria	CH	Not applicable	Corporates - SME	Not applicable	Defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0105_CC_SLSC_CN_Rx0	SMEC Defaulted	Counterparty credit risk	Specialized lending slotting criteria	CN	Not applicable	Corporates - SME	Not applicable	Defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0105_CC_SLSC_CY_Rx0	SMEC Defaulted	Counterparty credit risk	Specialized lending slotting criteria	CY	Not applicable	Corporates - SME	Not applicable	Defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0105_CC_SLSC_CZ_Rx0	SMEC Defaulted	Counterparty credit risk	Specialized lending slotting criteria	CZ	Not applicable	Corporates - SME	Not applicable	Defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0105_CC_SLSC_DE_Rx0	SMEC Defaulted	Counterparty credit risk	Specialized lending slotting criteria	DE	Not applicable	Corporates - SME	Not applicable	Defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0105_CC_SLSC_DK_Rx0	SMEC Defaulted	Counterparty credit risk	Specialized lending slotting criteria	DK	Not applicable	Corporates - SME	Not applicable	Defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0105_CC_SLSC_EE_Rx0	SMEC Defaulted	Counterparty credit risk	Specialized lending slotting criteria	EE	Not applicable	Corporates - SME	Not applicable	Defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0105_CC_SLSC_ES_Rx0	SMEC Defaulted	Counterparty credit risk	Specialized lending slotting criteria	ES	Not applicable	Corporates - SME	Not applicable	Defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0105_CC_SLSC_FI_Rx0	SMEC Defaulted	Counterparty credit risk	Specialized lending slotting criteria	FI	Not applicable	Corporates - SME	Not applicable	Defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0105_CC_SLSC_FR_Rx0	SMEC Defaulted	Counterparty credit risk	Specialized lending slotting criteria	FR	Not applicable	Corporates - SME	Not applicable	Defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0105_CC_SLSC_GB_Rx0	SMEC Defaulted	Counterparty credit risk	Specialized lending slotting criteria	GB	Not applicable	Corporates - SME	Not applicable	Defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0105_CC_SLSC_GR_Rx0	SMEC Defaulted	Counterparty credit risk	Specialized lending slotting criteria	GR	Not applicable	Corporates - SME	Not applicable	Defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0105_CC_SLSC_HK_Rx0	SMEC Defaulted	Counterparty credit risk	Specialized lending slotting criteria	HK	Not applicable	Corporates - SME	Not applicable	Defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0105_CC_SLSC_HR_Rx0	SMEC Defaulted	Counterparty credit risk	Specialized lending slotting criteria	HR	Not applicable	Corporates - SME	Not applicable	Defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMEC_ALL_0105_CC_SLSC_HU_Rx0	SMEC Defaulted	Counterparty credit risk	Specialized lending slotting criteria	HU	Not applicable	Corporates - SME	Not applicable	Defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0105_CC_SLSC_IE_Rx0	SMEC Defaulted	Counterparty credit risk	Specialized lending slotting criteria	IE	Not applicable	Corporates - SME	Not applicable	Defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0105_CC_SLSC_IL_Rx0	SMEC Defaulted	Counterparty credit risk	Specialized lending slotting criteria	IL	Not applicable	Corporates - SME	Not applicable	Defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0105_CC_SLSC_IT_Rx0	SMEC Defaulted	Counterparty credit risk	Specialized lending slotting criteria	IT	Not applicable	Corporates - SME	Not applicable	Defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0105_CC_SLSC_JP_Rx0	SMEC Defaulted	Counterparty credit risk	Specialized lending slotting criteria	JP	Not applicable	Corporates - SME	Not applicable	Defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0105_CC_SLSC_KR_Rx0	SMEC Defaulted	Counterparty credit risk	Specialized lending slotting criteria	KR	Not applicable	Corporates - SME	Not applicable	Defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0105_CC_SLSC_LT_Rx0	SMEC Defaulted	Counterparty credit risk	Specialized lending slotting criteria	LT	Not applicable	Corporates - SME	Not applicable	Defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0105_CC_SLSC_LU_Rx0	SMEC Defaulted	Counterparty credit risk	Specialized lending slotting criteria	LU	Not applicable	Corporates - SME	Not applicable	Defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0105_CC_SLSC_LV_Rx0	SMEC Defaulted	Counterparty credit risk	Specialized lending slotting criteria	LV	Not applicable	Corporates - SME	Not applicable	Defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0105_CC_SLSC_MT_Rx0	SMEC Defaulted	Counterparty credit risk	Specialized lending slotting criteria	MT	Not applicable	Corporates - SME	Not applicable	Defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0105_CC_SLSC_NL_Rx0	SMEC Defaulted	Counterparty credit risk	Specialized lending slotting criteria	NL	Not applicable	Corporates - SME	Not applicable	Defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0105_CC_SLSC_NO_Rx0	SMEC Defaulted	Counterparty credit risk	Specialized lending slotting criteria	NO	Not applicable	Corporates - SME	Not applicable	Defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0105_CC_SLSC_PL_Rx0	SMEC Defaulted	Counterparty credit risk	Specialized lending slotting criteria	PL	Not applicable	Corporates - SME	Not applicable	Defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0105_CC_SLSC_PT_Rx0	SMEC Defaulted	Counterparty credit risk	Specialized lending slotting criteria	PT	Not applicable	Corporates - SME	Not applicable	Defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0105_CC_SLSC_RO_Rx0	SMEC Defaulted	Counterparty credit risk	Specialized lending slotting criteria	RO	Not applicable	Corporates - SME	Not applicable	Defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0105_CC_SLSC_RU_Rx0	SMEC Defaulted	Counterparty credit risk	Specialized lending slotting criteria	RU	Not applicable	Corporates - SME	Not applicable	Defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0105_CC_SLSC_SE_Rx0	SMEC Defaulted	Counterparty credit risk	Specialized lending slotting criteria	SE	Not applicable	Corporates - SME	Not applicable	Defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0105_CC_SLSC_SG_Rx0	SMEC Defaulted	Counterparty credit risk	Specialized lending slotting criteria	SG	Not applicable	Corporates - SME	Not applicable	Defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0105_CC_SLSC_SI_Rx0	SMEC Defaulted	Counterparty credit risk	Specialized lending slotting criteria	SI	Not applicable	Corporates - SME	Not applicable	Defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0105_CC_SLSC_SK_Rx0	SMEC Defaulted	Counterparty credit risk	Specialized lending slotting criteria	SK	Not applicable	Corporates - SME	Not applicable	Defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0105_CC_SLSC_TR_Rx0	SMEC Defaulted	Counterparty credit risk	Specialized lending slotting criteria	TR	Not applicable	Corporates - SME	Not applicable	Defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0105_CC_SLSC_US_Rx0	SMEC Defaulted	Counterparty credit risk	Specialized lending slotting criteria	US	Not applicable	Corporates - SME	Not applicable	Defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMEC_ALL_0105_CC_SLSC_x2_Rx0	SMEC Defaulted	Counterparty credit risk	Specialized lending slotting criteria	Other countries	Not applicable	Corporates - SME	Not applicable	Defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_x0_Rx0	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	Not applicable	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_AT_Rx0	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	AT	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_AU_Rx0	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	AU	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_BE_Rx0	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	BE	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_BG_Rx0	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	BG	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_BR_Rx0	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	BR	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_CA_Rx0	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	CA	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_CH_Rx0	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	CH	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_CN_Rx0	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	CN	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_CY_Rx0	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	CY	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_CZ_Rx0	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	CZ	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_DE_Rx0	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	DE	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_DK_Rx0	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	DK	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_EE_Rx0	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	EE	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_ES_Rx0	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	ES	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_FI_Rx0	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	FI	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_FR_Rx0	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	FR	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_GB_Rx0	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	GB	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_GR_Rx0	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	GR	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_HK_Rx0	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	HK	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_HR_Rx0	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	HR	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMEC_ALL_0106_CC_SLSC_HU_Rx0	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	HU	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_IE_Rx0	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	IE	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_IL_Rx0	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	IL	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_IT_Rx0	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	IT	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_JP_Rx0	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	JP	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_KR_Rx0	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	KR	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_LT_Rx0	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	LT	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_LU_Rx0	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	LU	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_LV_Rx0	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	LV	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_MT_Rx0	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	MT	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_NL_Rx0	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	NL	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_NO_Rx0	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	NO	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_PL_Rx0	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	PL	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_PT_Rx0	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	PT	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_RO_Rx0	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	RO	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_RU_Rx0	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	RU	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_SE_Rx0	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	SE	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_SG_Rx0	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	SG	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_SI_Rx0	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	SI	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_SK_Rx0	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	SK	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_TR_Rx0	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	TR	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_US_Rx0	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	US	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMEC_ALL_0106_CC_SLSC_x2_Rx0	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	Other countries	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0108_CC_SLSC_x0_Rx0	SMEC Non-defaulted Secured	Counterparty credit risk	Specialized lending slotting criteria	Not applicable	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0108_CC_SLSC_AT_Rx0	SMEC Non-defaulted Secured	Counterparty credit risk	Specialized lending slotting criteria	AT	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0108_CC_SLSC_AU_Rx0	SMEC Non-defaulted Secured	Counterparty credit risk	Specialized lending slotting criteria	AU	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0108_CC_SLSC_BE_Rx0	SMEC Non-defaulted Secured	Counterparty credit risk	Specialized lending slotting criteria	BE	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0108_CC_SLSC_BG_Rx0	SMEC Non-defaulted Secured	Counterparty credit risk	Specialized lending slotting criteria	BG	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0108_CC_SLSC_BR_Rx0	SMEC Non-defaulted Secured	Counterparty credit risk	Specialized lending slotting criteria	BR	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0108_CC_SLSC_CA_Rx0	SMEC Non-defaulted Secured	Counterparty credit risk	Specialized lending slotting criteria	CA	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0108_CC_SLSC_CH_Rx0	SMEC Non-defaulted Secured	Counterparty credit risk	Specialized lending slotting criteria	CH	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0108_CC_SLSC_CN_Rx0	SMEC Non-defaulted Secured	Counterparty credit risk	Specialized lending slotting criteria	CN	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0108_CC_SLSC_CY_Rx0	SMEC Non-defaulted Secured	Counterparty credit risk	Specialized lending slotting criteria	CY	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0108_CC_SLSC_CZ_Rx0	SMEC Non-defaulted Secured	Counterparty credit risk	Specialized lending slotting criteria	CZ	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0108_CC_SLSC_DE_Rx0	SMEC Non-defaulted Secured	Counterparty credit risk	Specialized lending slotting criteria	DE	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0108_CC_SLSC_DK_Rx0	SMEC Non-defaulted Secured	Counterparty credit risk	Specialized lending slotting criteria	DK	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0108_CC_SLSC_EE_Rx0	SMEC Non-defaulted Secured	Counterparty credit risk	Specialized lending slotting criteria	EE	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0108_CC_SLSC_ES_Rx0	SMEC Non-defaulted Secured	Counterparty credit risk	Specialized lending slotting criteria	ES	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0108_CC_SLSC_FI_Rx0	SMEC Non-defaulted Secured	Counterparty credit risk	Specialized lending slotting criteria	FI	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0108_CC_SLSC_FR_Rx0	SMEC Non-defaulted Secured	Counterparty credit risk	Specialized lending slotting criteria	FR	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0108_CC_SLSC_GB_Rx0	SMEC Non-defaulted Secured	Counterparty credit risk	Specialized lending slotting criteria	GB	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0108_CC_SLSC_GR_Rx0	SMEC Non-defaulted Secured	Counterparty credit risk	Specialized lending slotting criteria	GR	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0108_CC_SLSC_HK_Rx0	SMEC Non-defaulted Secured	Counterparty credit risk	Specialized lending slotting criteria	HK	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0108_CC_SLSC_HR_Rx0	SMEC Non-defaulted Secured	Counterparty credit risk	Specialized lending slotting criteria	HR	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMEC_ALL_0108_CC_SLSC_HU_Rx0	SMEC Non-defaulted Secured	Counterparty credit risk	Specialized lending slotting criteria	HU	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0108_CC_SLSC_IE_Rx0	SMEC Non-defaulted Secured	Counterparty credit risk	Specialized lending slotting criteria	IE	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0108_CC_SLSC_IL_Rx0	SMEC Non-defaulted Secured	Counterparty credit risk	Specialized lending slotting criteria	IL	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0108_CC_SLSC_IT_Rx0	SMEC Non-defaulted Secured	Counterparty credit risk	Specialized lending slotting criteria	IT	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0108_CC_SLSC_JP_Rx0	SMEC Non-defaulted Secured	Counterparty credit risk	Specialized lending slotting criteria	JP	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0108_CC_SLSC_KR_Rx0	SMEC Non-defaulted Secured	Counterparty credit risk	Specialized lending slotting criteria	KR	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0108_CC_SLSC_LT_Rx0	SMEC Non-defaulted Secured	Counterparty credit risk	Specialized lending slotting criteria	LT	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0108_CC_SLSC_LU_Rx0	SMEC Non-defaulted Secured	Counterparty credit risk	Specialized lending slotting criteria	LU	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0108_CC_SLSC_LV_Rx0	SMEC Non-defaulted Secured	Counterparty credit risk	Specialized lending slotting criteria	LV	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0108_CC_SLSC_MT_Rx0	SMEC Non-defaulted Secured	Counterparty credit risk	Specialized lending slotting criteria	MT	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0108_CC_SLSC_NL_Rx0	SMEC Non-defaulted Secured	Counterparty credit risk	Specialized lending slotting criteria	NL	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0108_CC_SLSC_NO_Rx0	SMEC Non-defaulted Secured	Counterparty credit risk	Specialized lending slotting criteria	NO	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0108_CC_SLSC_PL_Rx0	SMEC Non-defaulted Secured	Counterparty credit risk	Specialized lending slotting criteria	PL	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0108_CC_SLSC_PT_Rx0	SMEC Non-defaulted Secured	Counterparty credit risk	Specialized lending slotting criteria	PT	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0108_CC_SLSC_RO_Rx0	SMEC Non-defaulted Secured	Counterparty credit risk	Specialized lending slotting criteria	RO	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0108_CC_SLSC_RU_Rx0	SMEC Non-defaulted Secured	Counterparty credit risk	Specialized lending slotting criteria	RU	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0108_CC_SLSC_SE_Rx0	SMEC Non-defaulted Secured	Counterparty credit risk	Specialized lending slotting criteria	SE	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0108_CC_SLSC_SG_Rx0	SMEC Non-defaulted Secured	Counterparty credit risk	Specialized lending slotting criteria	SG	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0108_CC_SLSC_SI_Rx0	SMEC Non-defaulted Secured	Counterparty credit risk	Specialized lending slotting criteria	SI	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0108_CC_SLSC_SK_Rx0	SMEC Non-defaulted Secured	Counterparty credit risk	Specialized lending slotting criteria	SK	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0108_CC_SLSC_TR_Rx0	SMEC Non-defaulted Secured	Counterparty credit risk	Specialized lending slotting criteria	TR	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0108_CC_SLSC_US_Rx0	SMEC Non-defaulted Secured	Counterparty credit risk	Specialized lending slotting criteria	US	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMEC_ALL_0108_CC_SLSC_x2_Rx0	SMEC Non-defaulted Secured	Counterparty credit risk	Specialized lending slotting criteria	Other countries	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0107_CC_SLSC_x0_Rx0	SMEC Non-defaulted Unsecured	Counterparty credit risk	Specialized lending slotting criteria	Not applicable	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Exposures without credit protection	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0107_CC_SLSC_AT_Rx0	SMEC Non-defaulted Unsecured	Counterparty credit risk	Specialized lending slotting criteria	AT	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Exposures without credit protection	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0107_CC_SLSC_AU_Rx0	SMEC Non-defaulted Unsecured	Counterparty credit risk	Specialized lending slotting criteria	AU	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Exposures without credit protection	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0107_CC_SLSC_BE_Rx0	SMEC Non-defaulted Unsecured	Counterparty credit risk	Specialized lending slotting criteria	BE	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Exposures without credit protection	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0107_CC_SLSC_BG_Rx0	SMEC Non-defaulted Unsecured	Counterparty credit risk	Specialized lending slotting criteria	BG	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Exposures without credit protection	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0107_CC_SLSC_BR_Rx0	SMEC Non-defaulted Unsecured	Counterparty credit risk	Specialized lending slotting criteria	BR	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Exposures without credit protection	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0107_CC_SLSC_CA_Rx0	SMEC Non-defaulted Unsecured	Counterparty credit risk	Specialized lending slotting criteria	CA	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Exposures without credit protection	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0107_CC_SLSC_CH_Rx0	SMEC Non-defaulted Unsecured	Counterparty credit risk	Specialized lending slotting criteria	CH	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Exposures without credit protection	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0107_CC_SLSC_CN_Rx0	SMEC Non-defaulted Unsecured	Counterparty credit risk	Specialized lending slotting criteria	CN	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Exposures without credit protection	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0107_CC_SLSC_CY_Rx0	SMEC Non-defaulted Unsecured	Counterparty credit risk	Specialized lending slotting criteria	CY	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Exposures without credit protection	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0107_CC_SLSC_CZ_Rx0	SMEC Non-defaulted Unsecured	Counterparty credit risk	Specialized lending slotting criteria	CZ	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Exposures without credit protection	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0107_CC_SLSC_DE_Rx0	SMEC Non-defaulted Unsecured	Counterparty credit risk	Specialized lending slotting criteria	DE	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Exposures without credit protection	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0107_CC_SLSC_DK_Rx0	SMEC Non-defaulted Unsecured	Counterparty credit risk	Specialized lending slotting criteria	DK	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Exposures without credit protection	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0107_CC_SLSC_EE_Rx0	SMEC Non-defaulted Unsecured	Counterparty credit risk	Specialized lending slotting criteria	EE	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Exposures without credit protection	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0107_CC_SLSC_ES_Rx0	SMEC Non-defaulted Unsecured	Counterparty credit risk	Specialized lending slotting criteria	ES	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Exposures without credit protection	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0107_CC_SLSC_FI_Rx0	SMEC Non-defaulted Unsecured	Counterparty credit risk	Specialized lending slotting criteria	FI	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Exposures without credit protection	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0107_CC_SLSC_FR_Rx0	SMEC Non-defaulted Unsecured	Counterparty credit risk	Specialized lending slotting criteria	FR	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Exposures without credit protection	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0107_CC_SLSC_GB_Rx0	SMEC Non-defaulted Unsecured	Counterparty credit risk	Specialized lending slotting criteria	GB	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Exposures without credit protection	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0107_CC_SLSC_GR_Rx0	SMEC Non-defaulted Unsecured	Counterparty credit risk	Specialized lending slotting criteria	GR	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Exposures without credit protection	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0107_CC_SLSC_HK_Rx0	SMEC Non-defaulted Unsecured	Counterparty credit risk	Specialized lending slotting criteria	HK	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Exposures without credit protection	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0107_CC_SLSC_HR_Rx0	SMEC Non-defaulted Unsecured	Counterparty credit risk	Specialized lending slotting criteria	HR	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Exposures without credit protection	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMEC_ALL_0107_CC_SLSC_HU_Rx0	SMEC Non-defaulted Unsecured	Counterparty credit risk	Specialized lending slotting criteria	HU	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Exposures without credit protection	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0107_CC_SLSC_IE_Rx0	SMEC Non-defaulted Unsecured	Counterparty credit risk	Specialized lending slotting criteria	IE	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Exposures without credit protection	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0107_CC_SLSC_IL_Rx0	SMEC Non-defaulted Unsecured	Counterparty credit risk	Specialized lending slotting criteria	IL	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Exposures without credit protection	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0107_CC_SLSC_IT_Rx0	SMEC Non-defaulted Unsecured	Counterparty credit risk	Specialized lending slotting criteria	IT	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Exposures without credit protection	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0107_CC_SLSC_JP_Rx0	SMEC Non-defaulted Unsecured	Counterparty credit risk	Specialized lending slotting criteria	JP	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Exposures without credit protection	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0107_CC_SLSC_KR_Rx0	SMEC Non-defaulted Unsecured	Counterparty credit risk	Specialized lending slotting criteria	KR	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Exposures without credit protection	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0107_CC_SLSC_LT_Rx0	SMEC Non-defaulted Unsecured	Counterparty credit risk	Specialized lending slotting criteria	LT	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Exposures without credit protection	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0107_CC_SLSC_LU_Rx0	SMEC Non-defaulted Unsecured	Counterparty credit risk	Specialized lending slotting criteria	LU	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Exposures without credit protection	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0107_CC_SLSC_LV_Rx0	SMEC Non-defaulted Unsecured	Counterparty credit risk	Specialized lending slotting criteria	LV	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Exposures without credit protection	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0107_CC_SLSC_MT_Rx0	SMEC Non-defaulted Unsecured	Counterparty credit risk	Specialized lending slotting criteria	MT	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Exposures without credit protection	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0107_CC_SLSC_NL_Rx0	SMEC Non-defaulted Unsecured	Counterparty credit risk	Specialized lending slotting criteria	NL	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Exposures without credit protection	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0107_CC_SLSC_NO_Rx0	SMEC Non-defaulted Unsecured	Counterparty credit risk	Specialized lending slotting criteria	NO	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Exposures without credit protection	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0107_CC_SLSC_PL_Rx0	SMEC Non-defaulted Unsecured	Counterparty credit risk	Specialized lending slotting criteria	PL	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Exposures without credit protection	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0107_CC_SLSC_PT_Rx0	SMEC Non-defaulted Unsecured	Counterparty credit risk	Specialized lending slotting criteria	PT	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Exposures without credit protection	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0107_CC_SLSC_RO_Rx0	SMEC Non-defaulted Unsecured	Counterparty credit risk	Specialized lending slotting criteria	RO	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Exposures without credit protection	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0107_CC_SLSC_RU_Rx0	SMEC Non-defaulted Unsecured	Counterparty credit risk	Specialized lending slotting criteria	RU	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Exposures without credit protection	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0107_CC_SLSC_SE_Rx0	SMEC Non-defaulted Unsecured	Counterparty credit risk	Specialized lending slotting criteria	SE	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Exposures without credit protection	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0107_CC_SLSC_SG_Rx0	SMEC Non-defaulted Unsecured	Counterparty credit risk	Specialized lending slotting criteria	SG	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Exposures without credit protection	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0107_CC_SLSC_SI_Rx0	SMEC Non-defaulted Unsecured	Counterparty credit risk	Specialized lending slotting criteria	SI	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Exposures without credit protection	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0107_CC_SLSC_SK_Rx0	SMEC Non-defaulted Unsecured	Counterparty credit risk	Specialized lending slotting criteria	SK	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Exposures without credit protection	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0107_CC_SLSC_TR_Rx0	SMEC Non-defaulted Unsecured	Counterparty credit risk	Specialized lending slotting criteria	TR	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Exposures without credit protection	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0107_CC_SLSC_US_Rx0	SMEC Non-defaulted Unsecured	Counterparty credit risk	Specialized lending slotting criteria	US	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Exposures without credit protection	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMEC_ALL_0107_CC_SLSC_x2_Rx0	SMEC Non-defaulted Unsecured	Counterparty credit risk	Specialized lending slotting criteria	Other countries	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Exposures without credit protection	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0109_CC_SLSC_x0_Rx0	SMEC Non-defaulted Secured	Counterparty credit risk	Specialized lending slotting criteria	Not applicable	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Real estate collateral	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0109_CC_SLSC_AT_Rx0	SMEC Non-defaulted Secured	Counterparty credit risk	Specialized lending slotting criteria	AT	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Real estate collateral	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0109_CC_SLSC_AU_Rx0	SMEC Non-defaulted Secured	Counterparty credit risk	Specialized lending slotting criteria	AU	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Real estate collateral	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0109_CC_SLSC_BE_Rx0	SMEC Non-defaulted Secured	Counterparty credit risk	Specialized lending slotting criteria	BE	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Real estate collateral	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0109_CC_SLSC_BG_Rx0	SMEC Non-defaulted Secured	Counterparty credit risk	Specialized lending slotting criteria	BG	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Real estate collateral	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0109_CC_SLSC_BR_Rx0	SMEC Non-defaulted Secured	Counterparty credit risk	Specialized lending slotting criteria	BR	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Real estate collateral	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0109_CC_SLSC_CA_Rx0	SMEC Non-defaulted Secured	Counterparty credit risk	Specialized lending slotting criteria	CA	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Real estate collateral	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0109_CC_SLSC_CH_Rx0	SMEC Non-defaulted Secured	Counterparty credit risk	Specialized lending slotting criteria	CH	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Real estate collateral	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0109_CC_SLSC_CN_Rx0	SMEC Non-defaulted Secured	Counterparty credit risk	Specialized lending slotting criteria	CN	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Real estate collateral	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0109_CC_SLSC_CY_Rx0	SMEC Non-defaulted Secured	Counterparty credit risk	Specialized lending slotting criteria	CY	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Real estate collateral	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0109_CC_SLSC_CZ_Rx0	SMEC Non-defaulted Secured	Counterparty credit risk	Specialized lending slotting criteria	CZ	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Real estate collateral	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0109_CC_SLSC_DE_Rx0	SMEC Non-defaulted Secured	Counterparty credit risk	Specialized lending slotting criteria	DE	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Real estate collateral	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0109_CC_SLSC_DK_Rx0	SMEC Non-defaulted Secured	Counterparty credit risk	Specialized lending slotting criteria	DK	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Real estate collateral	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0109_CC_SLSC_EE_Rx0	SMEC Non-defaulted Secured	Counterparty credit risk	Specialized lending slotting criteria	EE	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Real estate collateral	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0109_CC_SLSC_ES_Rx0	SMEC Non-defaulted Secured	Counterparty credit risk	Specialized lending slotting criteria	ES	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Real estate collateral	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0109_CC_SLSC_FI_Rx0	SMEC Non-defaulted Secured	Counterparty credit risk	Specialized lending slotting criteria	FI	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Real estate collateral	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0109_CC_SLSC_FR_Rx0	SMEC Non-defaulted Secured	Counterparty credit risk	Specialized lending slotting criteria	FR	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Real estate collateral	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0109_CC_SLSC_GB_Rx0	SMEC Non-defaulted Secured	Counterparty credit risk	Specialized lending slotting criteria	GB	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Real estate collateral	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0109_CC_SLSC_GR_Rx0	SMEC Non-defaulted Secured	Counterparty credit risk	Specialized lending slotting criteria	GR	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Real estate collateral	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0109_CC_SLSC_HK_Rx0	SMEC Non-defaulted Secured	Counterparty credit risk	Specialized lending slotting criteria	HK	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Real estate collateral	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0109_CC_SLSC_HR_Rx0	SMEC Non-defaulted Secured	Counterparty credit risk	Specialized lending slotting criteria	HR	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Real estate collateral	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMEC_ALL_0109_CC_SLSC_HU_Rx0	SMEC Non-defaulted Secured	Counterparty credit risk	Specialized lending slotting criteria	HU	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Real estate collateral	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0109_CC_SLSC_IE_Rx0	SMEC Non-defaulted Secured	Counterparty credit risk	Specialized lending slotting criteria	IE	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Real estate collateral	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0109_CC_SLSC_IL_Rx0	SMEC Non-defaulted Secured	Counterparty credit risk	Specialized lending slotting criteria	IL	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Real estate collateral	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0109_CC_SLSC_IT_Rx0	SMEC Non-defaulted Secured	Counterparty credit risk	Specialized lending slotting criteria	IT	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Real estate collateral	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0109_CC_SLSC_JP_Rx0	SMEC Non-defaulted Secured	Counterparty credit risk	Specialized lending slotting criteria	JP	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Real estate collateral	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0109_CC_SLSC_KR_Rx0	SMEC Non-defaulted Secured	Counterparty credit risk	Specialized lending slotting criteria	KR	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Real estate collateral	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0109_CC_SLSC_LT_Rx0	SMEC Non-defaulted Secured	Counterparty credit risk	Specialized lending slotting criteria	LT	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Real estate collateral	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0109_CC_SLSC_LU_Rx0	SMEC Non-defaulted Secured	Counterparty credit risk	Specialized lending slotting criteria	LU	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Real estate collateral	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0109_CC_SLSC_LV_Rx0	SMEC Non-defaulted Secured	Counterparty credit risk	Specialized lending slotting criteria	LV	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Real estate collateral	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0109_CC_SLSC_MT_Rx0	SMEC Non-defaulted Secured	Counterparty credit risk	Specialized lending slotting criteria	MT	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Real estate collateral	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0109_CC_SLSC_NL_Rx0	SMEC Non-defaulted Secured	Counterparty credit risk	Specialized lending slotting criteria	NL	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Real estate collateral	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0109_CC_SLSC_NO_Rx0	SMEC Non-defaulted Secured	Counterparty credit risk	Specialized lending slotting criteria	NO	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Real estate collateral	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0109_CC_SLSC_PL_Rx0	SMEC Non-defaulted Secured	Counterparty credit risk	Specialized lending slotting criteria	PL	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Real estate collateral	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0109_CC_SLSC_PT_Rx0	SMEC Non-defaulted Secured	Counterparty credit risk	Specialized lending slotting criteria	PT	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Real estate collateral	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0109_CC_SLSC_RO_Rx0	SMEC Non-defaulted Secured	Counterparty credit risk	Specialized lending slotting criteria	RO	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Real estate collateral	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0109_CC_SLSC_RU_Rx0	SMEC Non-defaulted Secured	Counterparty credit risk	Specialized lending slotting criteria	RU	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Real estate collateral	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0109_CC_SLSC_SE_Rx0	SMEC Non-defaulted Secured	Counterparty credit risk	Specialized lending slotting criteria	SE	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Real estate collateral	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0109_CC_SLSC_SG_Rx0	SMEC Non-defaulted Secured	Counterparty credit risk	Specialized lending slotting criteria	SG	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Real estate collateral	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0109_CC_SLSC_SI_Rx0	SMEC Non-defaulted Secured	Counterparty credit risk	Specialized lending slotting criteria	SI	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Real estate collateral	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0109_CC_SLSC_SK_Rx0	SMEC Non-defaulted Secured	Counterparty credit risk	Specialized lending slotting criteria	SK	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Real estate collateral	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0109_CC_SLSC_TR_Rx0	SMEC Non-defaulted Secured	Counterparty credit risk	Specialized lending slotting criteria	TR	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Real estate collateral	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0109_CC_SLSC_US_Rx0	SMEC Non-defaulted Secured	Counterparty credit risk	Specialized lending slotting criteria	US	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Real estate collateral	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMEC_ALL_0109_CC_SLSC_x2_Rx0	SMEC Non-defaulted Secured	Counterparty credit risk	Specialized lending slotting criteria	Other countries	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Real estate collateral	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0110_CC_SLSC_x0_Rx0	SMEC Non-defaulted Secured	Counterparty credit risk	Specialized lending slotting criteria	Not applicable	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Eligible collateral other than real estate	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0110_CC_SLSC_AT_Rx0	SMEC Non-defaulted Secured	Counterparty credit risk	Specialized lending slotting criteria	AT	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Eligible collateral other than real estate	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0110_CC_SLSC_AU_Rx0	SMEC Non-defaulted Secured	Counterparty credit risk	Specialized lending slotting criteria	AU	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Eligible collateral other than real estate	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0110_CC_SLSC_BE_Rx0	SMEC Non-defaulted Secured	Counterparty credit risk	Specialized lending slotting criteria	BE	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Eligible collateral other than real estate	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0110_CC_SLSC_BG_Rx0	SMEC Non-defaulted Secured	Counterparty credit risk	Specialized lending slotting criteria	BG	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Eligible collateral other than real estate	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0110_CC_SLSC_BR_Rx0	SMEC Non-defaulted Secured	Counterparty credit risk	Specialized lending slotting criteria	BR	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Eligible collateral other than real estate	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0110_CC_SLSC_CA_Rx0	SMEC Non-defaulted Secured	Counterparty credit risk	Specialized lending slotting criteria	CA	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Eligible collateral other than real estate	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0110_CC_SLSC_CH_Rx0	SMEC Non-defaulted Secured	Counterparty credit risk	Specialized lending slotting criteria	CH	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Eligible collateral other than real estate	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0110_CC_SLSC_CN_Rx0	SMEC Non-defaulted Secured	Counterparty credit risk	Specialized lending slotting criteria	CN	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Eligible collateral other than real estate	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0110_CC_SLSC_CY_Rx0	SMEC Non-defaulted Secured	Counterparty credit risk	Specialized lending slotting criteria	CY	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Eligible collateral other than real estate	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0110_CC_SLSC_CZ_Rx0	SMEC Non-defaulted Secured	Counterparty credit risk	Specialized lending slotting criteria	CZ	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Eligible collateral other than real estate	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0110_CC_SLSC_DE_Rx0	SMEC Non-defaulted Secured	Counterparty credit risk	Specialized lending slotting criteria	DE	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Eligible collateral other than real estate	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0110_CC_SLSC_DK_Rx0	SMEC Non-defaulted Secured	Counterparty credit risk	Specialized lending slotting criteria	DK	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Eligible collateral other than real estate	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0110_CC_SLSC_EE_Rx0	SMEC Non-defaulted Secured	Counterparty credit risk	Specialized lending slotting criteria	EE	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Eligible collateral other than real estate	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0110_CC_SLSC_ES_Rx0	SMEC Non-defaulted Secured	Counterparty credit risk	Specialized lending slotting criteria	ES	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Eligible collateral other than real estate	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0110_CC_SLSC_FI_Rx0	SMEC Non-defaulted Secured	Counterparty credit risk	Specialized lending slotting criteria	FI	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Eligible collateral other than real estate	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0110_CC_SLSC_FR_Rx0	SMEC Non-defaulted Secured	Counterparty credit risk	Specialized lending slotting criteria	FR	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Eligible collateral other than real estate	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0110_CC_SLSC_GB_Rx0	SMEC Non-defaulted Secured	Counterparty credit risk	Specialized lending slotting criteria	GB	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Eligible collateral other than real estate	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0110_CC_SLSC_GR_Rx0	SMEC Non-defaulted Secured	Counterparty credit risk	Specialized lending slotting criteria	GR	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Eligible collateral other than real estate	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0110_CC_SLSC_HK_Rx0	SMEC Non-defaulted Secured	Counterparty credit risk	Specialized lending slotting criteria	HK	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Eligible collateral other than real estate	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0110_CC_SLSC_HR_Rx0	SMEC Non-defaulted Secured	Counterparty credit risk	Specialized lending slotting criteria	HR	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Eligible collateral other than real estate	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMEC_ALL_0110_CC_SLSC_HU_Rx0	SMEC Non-defaulted Secured	Counterparty credit risk	Specialized lending slotting criteria	HU	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Eligible collateral other than real estate	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0110_CC_SLSC_IE_Rx0	SMEC Non-defaulted Secured	Counterparty credit risk	Specialized lending slotting criteria	IE	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Eligible collateral other than real estate	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0110_CC_SLSC_IL_Rx0	SMEC Non-defaulted Secured	Counterparty credit risk	Specialized lending slotting criteria	IL	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Eligible collateral other than real estate	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0110_CC_SLSC_IT_Rx0	SMEC Non-defaulted Secured	Counterparty credit risk	Specialized lending slotting criteria	IT	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Eligible collateral other than real estate	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0110_CC_SLSC_JP_Rx0	SMEC Non-defaulted Secured	Counterparty credit risk	Specialized lending slotting criteria	JP	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Eligible collateral other than real estate	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0110_CC_SLSC_KR_Rx0	SMEC Non-defaulted Secured	Counterparty credit risk	Specialized lending slotting criteria	KR	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Eligible collateral other than real estate	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0110_CC_SLSC_LT_Rx0	SMEC Non-defaulted Secured	Counterparty credit risk	Specialized lending slotting criteria	LT	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Eligible collateral other than real estate	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0110_CC_SLSC_LU_Rx0	SMEC Non-defaulted Secured	Counterparty credit risk	Specialized lending slotting criteria	LU	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Eligible collateral other than real estate	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0110_CC_SLSC_LV_Rx0	SMEC Non-defaulted Secured	Counterparty credit risk	Specialized lending slotting criteria	LV	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Eligible collateral other than real estate	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0110_CC_SLSC_MT_Rx0	SMEC Non-defaulted Secured	Counterparty credit risk	Specialized lending slotting criteria	MT	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Eligible collateral other than real estate	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0110_CC_SLSC_NL_Rx0	SMEC Non-defaulted Secured	Counterparty credit risk	Specialized lending slotting criteria	NL	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Eligible collateral other than real estate	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0110_CC_SLSC_NO_Rx0	SMEC Non-defaulted Secured	Counterparty credit risk	Specialized lending slotting criteria	NO	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Eligible collateral other than real estate	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0110_CC_SLSC_PL_Rx0	SMEC Non-defaulted Secured	Counterparty credit risk	Specialized lending slotting criteria	PL	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Eligible collateral other than real estate	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0110_CC_SLSC_PT_Rx0	SMEC Non-defaulted Secured	Counterparty credit risk	Specialized lending slotting criteria	PT	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Eligible collateral other than real estate	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0110_CC_SLSC_RO_Rx0	SMEC Non-defaulted Secured	Counterparty credit risk	Specialized lending slotting criteria	RO	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Eligible collateral other than real estate	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0110_CC_SLSC_RU_Rx0	SMEC Non-defaulted Secured	Counterparty credit risk	Specialized lending slotting criteria	RU	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Eligible collateral other than real estate	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0110_CC_SLSC_SE_Rx0	SMEC Non-defaulted Secured	Counterparty credit risk	Specialized lending slotting criteria	SE	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Eligible collateral other than real estate	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0110_CC_SLSC_SG_Rx0	SMEC Non-defaulted Secured	Counterparty credit risk	Specialized lending slotting criteria	SG	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Eligible collateral other than real estate	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0110_CC_SLSC_SI_Rx0	SMEC Non-defaulted Secured	Counterparty credit risk	Specialized lending slotting criteria	SI	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Eligible collateral other than real estate	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0110_CC_SLSC_SK_Rx0	SMEC Non-defaulted Secured	Counterparty credit risk	Specialized lending slotting criteria	SK	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Eligible collateral other than real estate	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0110_CC_SLSC_TR_Rx0	SMEC Non-defaulted Secured	Counterparty credit risk	Specialized lending slotting criteria	TR	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Eligible collateral other than real estate	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0110_CC_SLSC_US_Rx0	SMEC Non-defaulted Secured	Counterparty credit risk	Specialized lending slotting criteria	US	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Eligible collateral other than real estate	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMEC_ALL_0110_CC_SLSC_x2_Rx0	SMEC Non-defaulted Secured	Counterparty credit risk	Specialized lending slotting criteria	Other countries	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Eligible collateral other than real estate	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0111_CC_SLSC_x0_Rx0	SMEC Non-defaulted Unsecured Construction	Counterparty credit risk	Specialized lending slotting criteria	Not applicable	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Exposures without credit protection	Not applicable	F Construction	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0111_CC_SLSC_AT_Rx0	SMEC Non-defaulted Unsecured Construction	Counterparty credit risk	Specialized lending slotting criteria	AT	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Exposures without credit protection	Not applicable	F Construction	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0111_CC_SLSC_AU_Rx0	SMEC Non-defaulted Unsecured Construction	Counterparty credit risk	Specialized lending slotting criteria	AU	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Exposures without credit protection	Not applicable	F Construction	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0111_CC_SLSC_BE_Rx0	SMEC Non-defaulted Unsecured Construction	Counterparty credit risk	Specialized lending slotting criteria	BE	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Exposures without credit protection	Not applicable	F Construction	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0111_CC_SLSC_BG_Rx0	SMEC Non-defaulted Unsecured Construction	Counterparty credit risk	Specialized lending slotting criteria	BG	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Exposures without credit protection	Not applicable	F Construction	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0111_CC_SLSC_BR_Rx0	SMEC Non-defaulted Unsecured Construction	Counterparty credit risk	Specialized lending slotting criteria	BR	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Exposures without credit protection	Not applicable	F Construction	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0111_CC_SLSC_CA_Rx0	SMEC Non-defaulted Unsecured Construction	Counterparty credit risk	Specialized lending slotting criteria	CA	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Exposures without credit protection	Not applicable	F Construction	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0111_CC_SLSC_CH_Rx0	SMEC Non-defaulted Unsecured Construction	Counterparty credit risk	Specialized lending slotting criteria	CH	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Exposures without credit protection	Not applicable	F Construction	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0111_CC_SLSC_CN_Rx0	SMEC Non-defaulted Unsecured Construction	Counterparty credit risk	Specialized lending slotting criteria	CN	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Exposures without credit protection	Not applicable	F Construction	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0111_CC_SLSC_CY_Rx0	SMEC Non-defaulted Unsecured Construction	Counterparty credit risk	Specialized lending slotting criteria	CY	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Exposures without credit protection	Not applicable	F Construction	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0111_CC_SLSC_CZ_Rx0	SMEC Non-defaulted Unsecured Construction	Counterparty credit risk	Specialized lending slotting criteria	CZ	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Exposures without credit protection	Not applicable	F Construction	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0111_CC_SLSC_DE_Rx0	SMEC Non-defaulted Unsecured Construction	Counterparty credit risk	Specialized lending slotting criteria	DE	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Exposures without credit protection	Not applicable	F Construction	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0111_CC_SLSC_DK_Rx0	SMEC Non-defaulted Unsecured Construction	Counterparty credit risk	Specialized lending slotting criteria	DK	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Exposures without credit protection	Not applicable	F Construction	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0111_CC_SLSC_EE_Rx0	SMEC Non-defaulted Unsecured Construction	Counterparty credit risk	Specialized lending slotting criteria	EE	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Exposures without credit protection	Not applicable	F Construction	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0111_CC_SLSC_ES_Rx0	SMEC Non-defaulted Unsecured Construction	Counterparty credit risk	Specialized lending slotting criteria	ES	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Exposures without credit protection	Not applicable	F Construction	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0111_CC_SLSC_FI_Rx0	SMEC Non-defaulted Unsecured Construction	Counterparty credit risk	Specialized lending slotting criteria	FI	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Exposures without credit protection	Not applicable	F Construction	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0111_CC_SLSC_FR_Rx0	SMEC Non-defaulted Unsecured Construction	Counterparty credit risk	Specialized lending slotting criteria	FR	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Exposures without credit protection	Not applicable	F Construction	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0111_CC_SLSC_GB_Rx0	SMEC Non-defaulted Unsecured Construction	Counterparty credit risk	Specialized lending slotting criteria	GB	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Exposures without credit protection	Not applicable	F Construction	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0111_CC_SLSC_GR_Rx0	SMEC Non-defaulted Unsecured Construction	Counterparty credit risk	Specialized lending slotting criteria	GR	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Exposures without credit protection	Not applicable	F Construction	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0111_CC_SLSC_HK_Rx0	SMEC Non-defaulted Unsecured Construction	Counterparty credit risk	Specialized lending slotting criteria	HK	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Exposures without credit protection	Not applicable	F Construction	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0111_CC_SLSC_HR_Rx0	SMEC Non-defaulted Unsecured Construction	Counterparty credit risk	Specialized lending slotting criteria	HR	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Exposures without credit protection	Not applicable	F Construction	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMEC_ALL_0111_CC_SLSC_HU_Rx0	SMEC Non-defaulted Unsecured Construction	Counterparty credit risk	Specialized lending slotting criteria	HU	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Exposures without credit protection	Not applicable	F Construction	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0111_CC_SLSC_IE_Rx0	SMEC Non-defaulted Unsecured Construction	Counterparty credit risk	Specialized lending slotting criteria	IE	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Exposures without credit protection	Not applicable	F Construction	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0111_CC_SLSC_IL_Rx0	SMEC Non-defaulted Unsecured Construction	Counterparty credit risk	Specialized lending slotting criteria	IL	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Exposures without credit protection	Not applicable	F Construction	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0111_CC_SLSC_IT_Rx0	SMEC Non-defaulted Unsecured Construction	Counterparty credit risk	Specialized lending slotting criteria	IT	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Exposures without credit protection	Not applicable	F Construction	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0111_CC_SLSC_JP_Rx0	SMEC Non-defaulted Unsecured Construction	Counterparty credit risk	Specialized lending slotting criteria	JP	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Exposures without credit protection	Not applicable	F Construction	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0111_CC_SLSC_KR_Rx0	SMEC Non-defaulted Unsecured Construction	Counterparty credit risk	Specialized lending slotting criteria	KR	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Exposures without credit protection	Not applicable	F Construction	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0111_CC_SLSC_LT_Rx0	SMEC Non-defaulted Unsecured Construction	Counterparty credit risk	Specialized lending slotting criteria	LT	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Exposures without credit protection	Not applicable	F Construction	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0111_CC_SLSC_LU_Rx0	SMEC Non-defaulted Unsecured Construction	Counterparty credit risk	Specialized lending slotting criteria	LU	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Exposures without credit protection	Not applicable	F Construction	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0111_CC_SLSC_LV_Rx0	SMEC Non-defaulted Unsecured Construction	Counterparty credit risk	Specialized lending slotting criteria	LV	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Exposures without credit protection	Not applicable	F Construction	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0111_CC_SLSC_MT_Rx0	SMEC Non-defaulted Unsecured Construction	Counterparty credit risk	Specialized lending slotting criteria	MT	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Exposures without credit protection	Not applicable	F Construction	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0111_CC_SLSC_NL_Rx0	SMEC Non-defaulted Unsecured Construction	Counterparty credit risk	Specialized lending slotting criteria	NL	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Exposures without credit protection	Not applicable	F Construction	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0111_CC_SLSC_NO_Rx0	SMEC Non-defaulted Unsecured Construction	Counterparty credit risk	Specialized lending slotting criteria	NO	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Exposures without credit protection	Not applicable	F Construction	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0111_CC_SLSC_PL_Rx0	SMEC Non-defaulted Unsecured Construction	Counterparty credit risk	Specialized lending slotting criteria	PL	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Exposures without credit protection	Not applicable	F Construction	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0111_CC_SLSC_PT_Rx0	SMEC Non-defaulted Unsecured Construction	Counterparty credit risk	Specialized lending slotting criteria	PT	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Exposures without credit protection	Not applicable	F Construction	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0111_CC_SLSC_RO_Rx0	SMEC Non-defaulted Unsecured Construction	Counterparty credit risk	Specialized lending slotting criteria	RO	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Exposures without credit protection	Not applicable	F Construction	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0111_CC_SLSC_RU_Rx0	SMEC Non-defaulted Unsecured Construction	Counterparty credit risk	Specialized lending slotting criteria	RU	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Exposures without credit protection	Not applicable	F Construction	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0111_CC_SLSC_SE_Rx0	SMEC Non-defaulted Unsecured Construction	Counterparty credit risk	Specialized lending slotting criteria	SE	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Exposures without credit protection	Not applicable	F Construction	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0111_CC_SLSC_SG_Rx0	SMEC Non-defaulted Unsecured Construction	Counterparty credit risk	Specialized lending slotting criteria	SG	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Exposures without credit protection	Not applicable	F Construction	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0111_CC_SLSC_SI_Rx0	SMEC Non-defaulted Unsecured Construction	Counterparty credit risk	Specialized lending slotting criteria	SI	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Exposures without credit protection	Not applicable	F Construction	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0111_CC_SLSC_SK_Rx0	SMEC Non-defaulted Unsecured Construction	Counterparty credit risk	Specialized lending slotting criteria	SK	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Exposures without credit protection	Not applicable	F Construction	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0111_CC_SLSC_TR_Rx0	SMEC Non-defaulted Unsecured Construction	Counterparty credit risk	Specialized lending slotting criteria	TR	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Exposures without credit protection	Not applicable	F Construction	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0111_CC_SLSC_US_Rx0	SMEC Non-defaulted Unsecured Construction	Counterparty credit risk	Specialized lending slotting criteria	US	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Exposures without credit protection	Not applicable	F Construction	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMEC_ALL_0111_CC_SLSC_x2_Rx0	SMEC Non-defaulted Unsecured Construction	Counterparty credit risk	Specialized lending slotting criteria	Other countries	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Exposures without credit protection	Not applicable	F Construction	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0112_CC_SLSC_x0_Rx0	SMEC Non-defaulted Secured Construction	Counterparty credit risk	Specialized lending slotting criteria	Not applicable	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Not applicable	F Construction	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0112_CC_SLSC_AT_Rx0	SMEC Non-defaulted Secured Construction	Counterparty credit risk	Specialized lending slotting criteria	AT	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Not applicable	F Construction	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0112_CC_SLSC_AU_Rx0	SMEC Non-defaulted Secured Construction	Counterparty credit risk	Specialized lending slotting criteria	AU	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Not applicable	F Construction	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0112_CC_SLSC_BE_Rx0	SMEC Non-defaulted Secured Construction	Counterparty credit risk	Specialized lending slotting criteria	BE	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Not applicable	F Construction	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0112_CC_SLSC_BG_Rx0	SMEC Non-defaulted Secured Construction	Counterparty credit risk	Specialized lending slotting criteria	BG	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Not applicable	F Construction	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0112_CC_SLSC_BR_Rx0	SMEC Non-defaulted Secured Construction	Counterparty credit risk	Specialized lending slotting criteria	BR	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Not applicable	F Construction	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0112_CC_SLSC_CA_Rx0	SMEC Non-defaulted Secured Construction	Counterparty credit risk	Specialized lending slotting criteria	CA	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Not applicable	F Construction	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0112_CC_SLSC_CH_Rx0	SMEC Non-defaulted Secured Construction	Counterparty credit risk	Specialized lending slotting criteria	CH	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Not applicable	F Construction	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0112_CC_SLSC_CN_Rx0	SMEC Non-defaulted Secured Construction	Counterparty credit risk	Specialized lending slotting criteria	CN	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Not applicable	F Construction	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0112_CC_SLSC_CY_Rx0	SMEC Non-defaulted Secured Construction	Counterparty credit risk	Specialized lending slotting criteria	CY	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Not applicable	F Construction	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0112_CC_SLSC_CZ_Rx0	SMEC Non-defaulted Secured Construction	Counterparty credit risk	Specialized lending slotting criteria	CZ	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Not applicable	F Construction	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0112_CC_SLSC_DE_Rx0	SMEC Non-defaulted Secured Construction	Counterparty credit risk	Specialized lending slotting criteria	DE	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Not applicable	F Construction	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0112_CC_SLSC_DK_Rx0	SMEC Non-defaulted Secured Construction	Counterparty credit risk	Specialized lending slotting criteria	DK	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Not applicable	F Construction	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0112_CC_SLSC_EE_Rx0	SMEC Non-defaulted Secured Construction	Counterparty credit risk	Specialized lending slotting criteria	EE	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Not applicable	F Construction	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0112_CC_SLSC_ES_Rx0	SMEC Non-defaulted Secured Construction	Counterparty credit risk	Specialized lending slotting criteria	ES	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Not applicable	F Construction	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0112_CC_SLSC_FI_Rx0	SMEC Non-defaulted Secured Construction	Counterparty credit risk	Specialized lending slotting criteria	FI	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Not applicable	F Construction	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0112_CC_SLSC_FR_Rx0	SMEC Non-defaulted Secured Construction	Counterparty credit risk	Specialized lending slotting criteria	FR	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Not applicable	F Construction	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0112_CC_SLSC_GB_Rx0	SMEC Non-defaulted Secured Construction	Counterparty credit risk	Specialized lending slotting criteria	GB	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Not applicable	F Construction	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0112_CC_SLSC_GR_Rx0	SMEC Non-defaulted Secured Construction	Counterparty credit risk	Specialized lending slotting criteria	GR	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Not applicable	F Construction	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0112_CC_SLSC_HK_Rx0	SMEC Non-defaulted Secured Construction	Counterparty credit risk	Specialized lending slotting criteria	HK	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Not applicable	F Construction	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0112_CC_SLSC_HR_Rx0	SMEC Non-defaulted Secured Construction	Counterparty credit risk	Specialized lending slotting criteria	HR	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Not applicable	F Construction	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMEC_ALL_0112_CC_SLSC_HU_Rx0	SMEC Non-defaulted Secured Construction	Counterparty credit risk	Specialized lending slotting criteria	HU	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Not applicable	F Construction	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0112_CC_SLSC_IE_Rx0	SMEC Non-defaulted Secured Construction	Counterparty credit risk	Specialized lending slotting criteria	IE	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Not applicable	F Construction	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0112_CC_SLSC_IL_Rx0	SMEC Non-defaulted Secured Construction	Counterparty credit risk	Specialized lending slotting criteria	IL	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Not applicable	F Construction	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0112_CC_SLSC_IT_Rx0	SMEC Non-defaulted Secured Construction	Counterparty credit risk	Specialized lending slotting criteria	IT	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Not applicable	F Construction	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0112_CC_SLSC_JP_Rx0	SMEC Non-defaulted Secured Construction	Counterparty credit risk	Specialized lending slotting criteria	JP	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Not applicable	F Construction	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0112_CC_SLSC_KR_Rx0	SMEC Non-defaulted Secured Construction	Counterparty credit risk	Specialized lending slotting criteria	KR	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Not applicable	F Construction	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0112_CC_SLSC_LT_Rx0	SMEC Non-defaulted Secured Construction	Counterparty credit risk	Specialized lending slotting criteria	LT	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Not applicable	F Construction	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0112_CC_SLSC_LU_Rx0	SMEC Non-defaulted Secured Construction	Counterparty credit risk	Specialized lending slotting criteria	LU	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Not applicable	F Construction	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0112_CC_SLSC_LV_Rx0	SMEC Non-defaulted Secured Construction	Counterparty credit risk	Specialized lending slotting criteria	LV	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Not applicable	F Construction	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0112_CC_SLSC_MT_Rx0	SMEC Non-defaulted Secured Construction	Counterparty credit risk	Specialized lending slotting criteria	MT	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Not applicable	F Construction	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0112_CC_SLSC_NL_Rx0	SMEC Non-defaulted Secured Construction	Counterparty credit risk	Specialized lending slotting criteria	NL	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Not applicable	F Construction	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0112_CC_SLSC_NO_Rx0	SMEC Non-defaulted Secured Construction	Counterparty credit risk	Specialized lending slotting criteria	NO	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Not applicable	F Construction	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0112_CC_SLSC_PL_Rx0	SMEC Non-defaulted Secured Construction	Counterparty credit risk	Specialized lending slotting criteria	PL	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Not applicable	F Construction	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0112_CC_SLSC_PT_Rx0	SMEC Non-defaulted Secured Construction	Counterparty credit risk	Specialized lending slotting criteria	PT	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Not applicable	F Construction	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0112_CC_SLSC_RO_Rx0	SMEC Non-defaulted Secured Construction	Counterparty credit risk	Specialized lending slotting criteria	RO	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Not applicable	F Construction	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0112_CC_SLSC_RU_Rx0	SMEC Non-defaulted Secured Construction	Counterparty credit risk	Specialized lending slotting criteria	RU	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Not applicable	F Construction	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0112_CC_SLSC_SE_Rx0	SMEC Non-defaulted Secured Construction	Counterparty credit risk	Specialized lending slotting criteria	SE	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Not applicable	F Construction	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0112_CC_SLSC_SG_Rx0	SMEC Non-defaulted Secured Construction	Counterparty credit risk	Specialized lending slotting criteria	SG	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Not applicable	F Construction	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0112_CC_SLSC_SI_Rx0	SMEC Non-defaulted Secured Construction	Counterparty credit risk	Specialized lending slotting criteria	SI	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Not applicable	F Construction	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0112_CC_SLSC_SK_Rx0	SMEC Non-defaulted Secured Construction	Counterparty credit risk	Specialized lending slotting criteria	SK	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Not applicable	F Construction	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0112_CC_SLSC_TR_Rx0	SMEC Non-defaulted Secured Construction	Counterparty credit risk	Specialized lending slotting criteria	TR	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Not applicable	F Construction	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0112_CC_SLSC_US_Rx0	SMEC Non-defaulted Secured Construction	Counterparty credit risk	Specialized lending slotting criteria	US	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Not applicable	F Construction	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMEC_ALL_0112_CC_SLSC_x2_Rx0	SMEC Non-defaulted Secured Construction	Counterparty credit risk	Specialized lending slotting criteria	Other countries	Not applicable	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Exposures with credit protection	Not applicable	F Construction	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_x0_R01	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	Not applicable	Rating 1	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_AT_R01	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	AT	Rating 1	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_AU_R01	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	AU	Rating 1	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_BE_R01	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	BE	Rating 1	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_BG_R01	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	BG	Rating 1	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_BR_R01	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	BR	Rating 1	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_CA_R01	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	CA	Rating 1	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_CH_R01	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	CH	Rating 1	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_CN_R01	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	CN	Rating 1	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_CY_R01	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	CY	Rating 1	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_CZ_R01	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	CZ	Rating 1	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_DE_R01	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	DE	Rating 1	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_DK_R01	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	DK	Rating 1	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_EE_R01	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	EE	Rating 1	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_ES_R01	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	ES	Rating 1	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_FI_R01	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	FI	Rating 1	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_FR_R01	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	FR	Rating 1	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_GB_R01	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	GB	Rating 1	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_GR_R01	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	GR	Rating 1	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_HK_R01	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	HK	Rating 1	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_HR_R01	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	HR	Rating 1	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
CORP_ALL_0086_CC_SLSC_HU_R01	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	HU	Rating 1	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_IE_R01	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	IE	Rating 1	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_IL_R01	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	IL	Rating 1	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_IT_R01	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	IT	Rating 1	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_JP_R01	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	JP	Rating 1	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_KR_R01	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	KR	Rating 1	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_LT_R01	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	LT	Rating 1	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_LU_R01	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	LU	Rating 1	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_LV_R01	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	LV	Rating 1	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_MT_R01	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	MT	Rating 1	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_NL_R01	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	NL	Rating 1	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_NO_R01	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	NO	Rating 1	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_PL_R01	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	PL	Rating 1	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_PT_R01	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	PT	Rating 1	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_RO_R01	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	RO	Rating 1	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_RU_R01	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	RU	Rating 1	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_SE_R01	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	SE	Rating 1	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_SG_R01	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	SG	Rating 1	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_SI_R01	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	SI	Rating 1	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_SK_R01	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	SK	Rating 1	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_TR_R01	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	TR	Rating 1	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_US_R01	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	US	Rating 1	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
CORP_ALL_0086_CC_SLSC_x2_R01	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	Other countries	Rating 1	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_x0_R02	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	Not applicable	Rating 2	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_AT_R02	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	AT	Rating 2	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_AU_R02	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	AU	Rating 2	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_BE_R02	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	BE	Rating 2	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_BG_R02	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	BG	Rating 2	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_BR_R02	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	BR	Rating 2	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_CA_R02	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	CA	Rating 2	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_CH_R02	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	CH	Rating 2	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_CN_R02	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	CN	Rating 2	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_CY_R02	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	CY	Rating 2	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_CZ_R02	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	CZ	Rating 2	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_DE_R02	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	DE	Rating 2	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_DK_R02	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	DK	Rating 2	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_EE_R02	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	EE	Rating 2	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_ES_R02	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	ES	Rating 2	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_FI_R02	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	FI	Rating 2	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_FR_R02	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	FR	Rating 2	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_GB_R02	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	GB	Rating 2	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_GR_R02	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	GR	Rating 2	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_HK_R02	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	HK	Rating 2	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_HR_R02	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	HR	Rating 2	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
CORP_ALL_0086_CC_SLSC_HU_R02	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	HU	Rating 2	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_IE_R02	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	IE	Rating 2	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_IL_R02	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	IL	Rating 2	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_IT_R02	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	IT	Rating 2	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_JP_R02	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	JP	Rating 2	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_KR_R02	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	KR	Rating 2	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_LT_R02	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	LT	Rating 2	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_LU_R02	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	LU	Rating 2	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_LV_R02	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	LV	Rating 2	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_MT_R02	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	MT	Rating 2	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_NL_R02	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	NL	Rating 2	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_NO_R02	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	NO	Rating 2	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_PL_R02	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	PL	Rating 2	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_PT_R02	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	PT	Rating 2	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_RO_R02	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	RO	Rating 2	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_RU_R02	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	RU	Rating 2	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_SE_R02	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	SE	Rating 2	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_SG_R02	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	SG	Rating 2	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_SI_R02	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	SI	Rating 2	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_SK_R02	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	SK	Rating 2	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_TR_R02	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	TR	Rating 2	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_US_R02	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	US	Rating 2	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
CORP_ALL_0086_CC_SLSC_x2_R02	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	Other countries	Rating 2	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_x0_R03	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	Not applicable	Rating 3	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_AT_R03	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	AT	Rating 3	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_AU_R03	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	AU	Rating 3	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_BE_R03	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	BE	Rating 3	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_BG_R03	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	BG	Rating 3	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_BR_R03	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	BR	Rating 3	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_CA_R03	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	CA	Rating 3	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_CH_R03	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	CH	Rating 3	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_CN_R03	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	CN	Rating 3	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_CY_R03	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	CY	Rating 3	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_CZ_R03	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	CZ	Rating 3	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_DE_R03	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	DE	Rating 3	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_DK_R03	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	DK	Rating 3	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_EE_R03	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	EE	Rating 3	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_ES_R03	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	ES	Rating 3	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_FI_R03	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	FI	Rating 3	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_FR_R03	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	FR	Rating 3	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_GB_R03	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	GB	Rating 3	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_GR_R03	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	GR	Rating 3	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_HK_R03	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	HK	Rating 3	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_HR_R03	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	HR	Rating 3	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
CORP_ALL_0086_CC_SLSC_HU_R03	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	HU	Rating 3	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_IE_R03	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	IE	Rating 3	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_IL_R03	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	IL	Rating 3	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_IT_R03	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	IT	Rating 3	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_JP_R03	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	JP	Rating 3	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_KR_R03	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	KR	Rating 3	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_LT_R03	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	LT	Rating 3	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_LU_R03	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	LU	Rating 3	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_LV_R03	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	LV	Rating 3	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_MT_R03	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	MT	Rating 3	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_NL_R03	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	NL	Rating 3	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_NO_R03	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	NO	Rating 3	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_PL_R03	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	PL	Rating 3	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_PT_R03	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	PT	Rating 3	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_RO_R03	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	RO	Rating 3	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_RU_R03	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	RU	Rating 3	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_SE_R03	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	SE	Rating 3	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_SG_R03	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	SG	Rating 3	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_SI_R03	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	SI	Rating 3	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_SK_R03	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	SK	Rating 3	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_TR_R03	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	TR	Rating 3	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_US_R03	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	US	Rating 3	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
CORP_ALL_0086_CC_SLSC_x2_R03	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	Other countries	Rating 3	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_x0_R04	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	Not applicable	Rating 4	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_AT_R04	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	AT	Rating 4	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_AU_R04	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	AU	Rating 4	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_BE_R04	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	BE	Rating 4	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_BG_R04	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	BG	Rating 4	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_BR_R04	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	BR	Rating 4	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_CA_R04	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	CA	Rating 4	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_CH_R04	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	CH	Rating 4	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_CN_R04	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	CN	Rating 4	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_CY_R04	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	CY	Rating 4	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_CZ_R04	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	CZ	Rating 4	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_DE_R04	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	DE	Rating 4	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_DK_R04	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	DK	Rating 4	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_EE_R04	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	EE	Rating 4	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_ES_R04	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	ES	Rating 4	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_FI_R04	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	FI	Rating 4	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_FR_R04	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	FR	Rating 4	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_GB_R04	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	GB	Rating 4	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_GR_R04	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	GR	Rating 4	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_HK_R04	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	HK	Rating 4	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_HR_R04	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	HR	Rating 4	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
CORP_ALL_0086_CC_SLSC_HU_R04	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	HU	Rating 4	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_IE_R04	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	IE	Rating 4	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_IL_R04	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	IL	Rating 4	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_IT_R04	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	IT	Rating 4	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_JP_R04	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	JP	Rating 4	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_KR_R04	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	KR	Rating 4	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_LT_R04	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	LT	Rating 4	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_LU_R04	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	LU	Rating 4	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_LV_R04	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	LV	Rating 4	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_MT_R04	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	MT	Rating 4	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_NL_R04	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	NL	Rating 4	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_NO_R04	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	NO	Rating 4	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_PL_R04	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	PL	Rating 4	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_PT_R04	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	PT	Rating 4	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_RO_R04	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	RO	Rating 4	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_RU_R04	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	RU	Rating 4	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_SE_R04	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	SE	Rating 4	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_SG_R04	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	SG	Rating 4	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_SI_R04	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	SI	Rating 4	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_SK_R04	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	SK	Rating 4	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_TR_R04	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	TR	Rating 4	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_US_R04	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	US	Rating 4	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
CORP_ALL_0086_CC_SLSC_x2_R04	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	Other countries	Rating 4	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_x0_R05	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	Not applicable	Rating 5	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_AT_R05	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	AT	Rating 5	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_AU_R05	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	AU	Rating 5	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_BE_R05	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	BE	Rating 5	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_BG_R05	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	BG	Rating 5	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_BR_R05	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	BR	Rating 5	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_CA_R05	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	CA	Rating 5	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_CH_R05	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	CH	Rating 5	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_CN_R05	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	CN	Rating 5	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_CY_R05	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	CY	Rating 5	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_CZ_R05	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	CZ	Rating 5	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_DE_R05	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	DE	Rating 5	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_DK_R05	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	DK	Rating 5	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_EE_R05	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	EE	Rating 5	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_ES_R05	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	ES	Rating 5	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_FI_R05	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	FI	Rating 5	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_FR_R05	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	FR	Rating 5	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_GB_R05	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	GB	Rating 5	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_GR_R05	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	GR	Rating 5	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_HK_R05	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	HK	Rating 5	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_HR_R05	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	HR	Rating 5	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
CORP_ALL_0086_CC_SLSC_HU_R05	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	HU	Rating 5	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_IE_R05	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	IE	Rating 5	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_IL_R05	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	IL	Rating 5	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_IT_R05	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	IT	Rating 5	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_JP_R05	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	JP	Rating 5	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_KR_R05	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	KR	Rating 5	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_LT_R05	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	LT	Rating 5	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_LU_R05	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	LU	Rating 5	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_LV_R05	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	LV	Rating 5	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_MT_R05	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	MT	Rating 5	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_NL_R05	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	NL	Rating 5	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_NO_R05	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	NO	Rating 5	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_PL_R05	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	PL	Rating 5	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_PT_R05	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	PT	Rating 5	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_RO_R05	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	RO	Rating 5	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_RU_R05	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	RU	Rating 5	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_SE_R05	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	SE	Rating 5	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_SG_R05	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	SG	Rating 5	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_SI_R05	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	SI	Rating 5	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_SK_R05	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	SK	Rating 5	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_TR_R05	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	TR	Rating 5	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_US_R05	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	US	Rating 5	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
CORP_ALL_0086_CC_SLSC_x2_R05	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	Other countries	Rating 5	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_x0_R06	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	Not applicable	Rating 6	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_AT_R06	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	AT	Rating 6	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_AU_R06	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	AU	Rating 6	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_BE_R06	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	BE	Rating 6	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_BG_R06	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	BG	Rating 6	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_BR_R06	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	BR	Rating 6	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_CA_R06	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	CA	Rating 6	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_CH_R06	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	CH	Rating 6	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_CN_R06	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	CN	Rating 6	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_CY_R06	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	CY	Rating 6	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_CZ_R06	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	CZ	Rating 6	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_DE_R06	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	DE	Rating 6	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_DK_R06	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	DK	Rating 6	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_EE_R06	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	EE	Rating 6	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_ES_R06	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	ES	Rating 6	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_FI_R06	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	FI	Rating 6	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_FR_R06	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	FR	Rating 6	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_GB_R06	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	GB	Rating 6	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_GR_R06	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	GR	Rating 6	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_HK_R06	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	HK	Rating 6	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_HR_R06	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	HR	Rating 6	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
CORP_ALL_0086_CC_SLSC_HU_R06	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	HU	Rating 6	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_IE_R06	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	IE	Rating 6	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_IL_R06	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	IL	Rating 6	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_IT_R06	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	IT	Rating 6	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_JP_R06	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	JP	Rating 6	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_KR_R06	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	KR	Rating 6	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_LT_R06	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	LT	Rating 6	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_LU_R06	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	LU	Rating 6	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_LV_R06	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	LV	Rating 6	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_MT_R06	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	MT	Rating 6	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_NL_R06	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	NL	Rating 6	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_NO_R06	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	NO	Rating 6	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_PL_R06	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	PL	Rating 6	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_PT_R06	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	PT	Rating 6	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_RO_R06	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	RO	Rating 6	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_RU_R06	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	RU	Rating 6	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_SE_R06	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	SE	Rating 6	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_SG_R06	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	SG	Rating 6	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_SI_R06	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	SI	Rating 6	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_SK_R06	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	SK	Rating 6	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_TR_R06	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	TR	Rating 6	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_US_R06	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	US	Rating 6	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
CORP_ALL_0086_CC_SLSC_x2_R06	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	Other countries	Rating 6	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_x0_R07	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	Not applicable	Rating 7	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_AT_R07	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	AT	Rating 7	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_AU_R07	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	AU	Rating 7	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_BE_R07	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	BE	Rating 7	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_BG_R07	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	BG	Rating 7	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_BR_R07	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	BR	Rating 7	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_CA_R07	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	CA	Rating 7	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_CH_R07	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	CH	Rating 7	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_CN_R07	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	CN	Rating 7	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_CY_R07	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	CY	Rating 7	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_CZ_R07	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	CZ	Rating 7	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_DE_R07	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	DE	Rating 7	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_DK_R07	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	DK	Rating 7	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_EE_R07	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	EE	Rating 7	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_ES_R07	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	ES	Rating 7	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_FI_R07	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	FI	Rating 7	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_FR_R07	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	FR	Rating 7	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_GB_R07	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	GB	Rating 7	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_GR_R07	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	GR	Rating 7	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_HK_R07	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	HK	Rating 7	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_HR_R07	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	HR	Rating 7	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
CORP_ALL_0086_CC_SLSC_HU_R07	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	HU	Rating 7	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_IE_R07	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	IE	Rating 7	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_IL_R07	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	IL	Rating 7	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_IT_R07	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	IT	Rating 7	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_JP_R07	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	JP	Rating 7	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_KR_R07	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	KR	Rating 7	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_LT_R07	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	LT	Rating 7	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_LU_R07	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	LU	Rating 7	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_LV_R07	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	LV	Rating 7	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_MT_R07	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	MT	Rating 7	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_NL_R07	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	NL	Rating 7	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_NO_R07	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	NO	Rating 7	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_PL_R07	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	PL	Rating 7	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_PT_R07	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	PT	Rating 7	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_RO_R07	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	RO	Rating 7	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_RU_R07	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	RU	Rating 7	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_SE_R07	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	SE	Rating 7	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_SG_R07	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	SG	Rating 7	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_SI_R07	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	SI	Rating 7	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_SK_R07	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	SK	Rating 7	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_TR_R07	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	TR	Rating 7	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_US_R07	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	US	Rating 7	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
CORP_ALL_0086_CC_SLSC_x2_R07	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	Other countries	Rating 7	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_x0_R08	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	Not applicable	Rating 8	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_AT_R08	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	AT	Rating 8	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_AU_R08	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	AU	Rating 8	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_BE_R08	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	BE	Rating 8	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_BG_R08	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	BG	Rating 8	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_BR_R08	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	BR	Rating 8	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_CA_R08	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	CA	Rating 8	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_CH_R08	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	CH	Rating 8	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_CN_R08	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	CN	Rating 8	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_CY_R08	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	CY	Rating 8	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_CZ_R08	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	CZ	Rating 8	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_DE_R08	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	DE	Rating 8	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_DK_R08	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	DK	Rating 8	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_EE_R08	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	EE	Rating 8	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_ES_R08	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	ES	Rating 8	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_FI_R08	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	FI	Rating 8	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_FR_R08	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	FR	Rating 8	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_GB_R08	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	GB	Rating 8	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_GR_R08	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	GR	Rating 8	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_HK_R08	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	HK	Rating 8	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_HR_R08	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	HR	Rating 8	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
CORP_ALL_0086_CC_SLSC_HU_R08	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	HU	Rating 8	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_IE_R08	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	IE	Rating 8	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_IL_R08	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	IL	Rating 8	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_IT_R08	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	IT	Rating 8	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_JP_R08	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	JP	Rating 8	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_KR_R08	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	KR	Rating 8	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_LT_R08	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	LT	Rating 8	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_LU_R08	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	LU	Rating 8	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_LV_R08	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	LV	Rating 8	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_MT_R08	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	MT	Rating 8	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_NL_R08	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	NL	Rating 8	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_NO_R08	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	NO	Rating 8	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_PL_R08	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	PL	Rating 8	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_PT_R08	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	PT	Rating 8	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_RO_R08	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	RO	Rating 8	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_RU_R08	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	RU	Rating 8	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_SE_R08	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	SE	Rating 8	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_SG_R08	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	SG	Rating 8	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_SI_R08	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	SI	Rating 8	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_SK_R08	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	SK	Rating 8	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_TR_R08	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	TR	Rating 8	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_US_R08	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	US	Rating 8	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
CORP_ALL_0086_CC_SLSC_x2_R08	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	Other countries	Rating 8	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_x0_R09	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	Not applicable	Rating 9	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_AT_R09	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	AT	Rating 9	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_AU_R09	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	AU	Rating 9	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_BE_R09	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	BE	Rating 9	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_BG_R09	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	BG	Rating 9	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_BR_R09	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	BR	Rating 9	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_CA_R09	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	CA	Rating 9	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_CH_R09	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	CH	Rating 9	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_CN_R09	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	CN	Rating 9	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_CY_R09	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	CY	Rating 9	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_CZ_R09	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	CZ	Rating 9	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_DE_R09	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	DE	Rating 9	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_DK_R09	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	DK	Rating 9	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_EE_R09	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	EE	Rating 9	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_ES_R09	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	ES	Rating 9	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_FI_R09	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	FI	Rating 9	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_FR_R09	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	FR	Rating 9	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_GB_R09	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	GB	Rating 9	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_GR_R09	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	GR	Rating 9	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_HK_R09	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	HK	Rating 9	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_HR_R09	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	HR	Rating 9	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
CORP_ALL_0086_CC_SLSC_HU_R09	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	HU	Rating 9	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_IE_R09	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	IE	Rating 9	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_IL_R09	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	IL	Rating 9	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_IT_R09	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	IT	Rating 9	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_JP_R09	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	JP	Rating 9	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_KR_R09	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	KR	Rating 9	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_LT_R09	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	LT	Rating 9	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_LU_R09	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	LU	Rating 9	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_LV_R09	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	LV	Rating 9	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_MT_R09	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	MT	Rating 9	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_NL_R09	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	NL	Rating 9	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_NO_R09	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	NO	Rating 9	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_PL_R09	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	PL	Rating 9	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_PT_R09	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	PT	Rating 9	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_RO_R09	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	RO	Rating 9	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_RU_R09	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	RU	Rating 9	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_SE_R09	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	SE	Rating 9	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_SG_R09	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	SG	Rating 9	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_SI_R09	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	SI	Rating 9	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_SK_R09	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	SK	Rating 9	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_TR_R09	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	TR	Rating 9	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_US_R09	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	US	Rating 9	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
CORP_ALL_0086_CC_SLSC_x2_R09	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	Other countries	Rating 9	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_x0_R10	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	Not applicable	Rating 10	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_AT_R10	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	AT	Rating 10	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_AU_R10	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	AU	Rating 10	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_BE_R10	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	BE	Rating 10	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_BG_R10	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	BG	Rating 10	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_BR_R10	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	BR	Rating 10	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_CA_R10	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	CA	Rating 10	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_CH_R10	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	CH	Rating 10	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_CN_R10	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	CN	Rating 10	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_CY_R10	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	CY	Rating 10	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_CZ_R10	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	CZ	Rating 10	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_DE_R10	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	DE	Rating 10	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_DK_R10	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	DK	Rating 10	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_EE_R10	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	EE	Rating 10	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_ES_R10	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	ES	Rating 10	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_FI_R10	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	FI	Rating 10	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_FR_R10	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	FR	Rating 10	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_GB_R10	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	GB	Rating 10	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_GR_R10	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	GR	Rating 10	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_HK_R10	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	HK	Rating 10	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_HR_R10	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	HR	Rating 10	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
CORP_ALL_0086_CC_SLSC_HU_R10	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	HU	Rating 10	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_IE_R10	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	IE	Rating 10	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_IL_R10	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	IL	Rating 10	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_IT_R10	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	IT	Rating 10	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_JP_R10	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	JP	Rating 10	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_KR_R10	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	KR	Rating 10	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_LT_R10	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	LT	Rating 10	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_LU_R10	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	LU	Rating 10	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_LV_R10	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	LV	Rating 10	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_MT_R10	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	MT	Rating 10	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_NL_R10	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	NL	Rating 10	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_NO_R10	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	NO	Rating 10	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_PL_R10	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	PL	Rating 10	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_PT_R10	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	PT	Rating 10	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_RO_R10	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	RO	Rating 10	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_RU_R10	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	RU	Rating 10	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_SE_R10	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	SE	Rating 10	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_SG_R10	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	SG	Rating 10	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_SI_R10	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	SI	Rating 10	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_SK_R10	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	SK	Rating 10	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_TR_R10	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	TR	Rating 10	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_US_R10	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	US	Rating 10	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
CORP_ALL_0086_CC_SLSC_x2_R10	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	Other countries	Rating 10	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_x0_R11	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	Not applicable	Rating 11	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_AT_R11	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	AT	Rating 11	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_AU_R11	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	AU	Rating 11	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_BE_R11	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	BE	Rating 11	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_BG_R11	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	BG	Rating 11	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_BR_R11	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	BR	Rating 11	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_CA_R11	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	CA	Rating 11	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_CH_R11	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	CH	Rating 11	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_CN_R11	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	CN	Rating 11	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_CY_R11	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	CY	Rating 11	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_CZ_R11	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	CZ	Rating 11	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_DE_R11	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	DE	Rating 11	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_DK_R11	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	DK	Rating 11	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_EE_R11	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	EE	Rating 11	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_ES_R11	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	ES	Rating 11	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_FI_R11	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	FI	Rating 11	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_FR_R11	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	FR	Rating 11	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_GB_R11	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	GB	Rating 11	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_GR_R11	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	GR	Rating 11	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_HK_R11	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	HK	Rating 11	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_HR_R11	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	HR	Rating 11	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
CORP_ALL_0086_CC_SLSC_HU_R11	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	HU	Rating 11	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_IE_R11	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	IE	Rating 11	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_IL_R11	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	IL	Rating 11	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_IT_R11	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	IT	Rating 11	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_JP_R11	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	JP	Rating 11	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_KR_R11	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	KR	Rating 11	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_LT_R11	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	LT	Rating 11	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_LU_R11	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	LU	Rating 11	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_LV_R11	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	LV	Rating 11	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_MT_R11	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	MT	Rating 11	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_NL_R11	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	NL	Rating 11	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_NO_R11	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	NO	Rating 11	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_PL_R11	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	PL	Rating 11	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_PT_R11	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	PT	Rating 11	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_RO_R11	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	RO	Rating 11	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_RU_R11	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	RU	Rating 11	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_SE_R11	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	SE	Rating 11	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_SG_R11	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	SG	Rating 11	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_SI_R11	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	SI	Rating 11	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_SK_R11	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	SK	Rating 11	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_TR_R11	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	TR	Rating 11	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_US_R11	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	US	Rating 11	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
CORP_ALL_0086_CC_SLSC_x2_R11	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	Other countries	Rating 11	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_x0_R12	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	Not applicable	Rating 12	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_AT_R12	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	AT	Rating 12	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_AU_R12	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	AU	Rating 12	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_BE_R12	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	BE	Rating 12	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_BG_R12	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	BG	Rating 12	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_BR_R12	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	BR	Rating 12	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_CA_R12	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	CA	Rating 12	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_CH_R12	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	CH	Rating 12	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_CN_R12	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	CN	Rating 12	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_CY_R12	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	CY	Rating 12	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_CZ_R12	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	CZ	Rating 12	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_DE_R12	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	DE	Rating 12	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_DK_R12	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	DK	Rating 12	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_EE_R12	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	EE	Rating 12	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_ES_R12	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	ES	Rating 12	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_FI_R12	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	FI	Rating 12	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_FR_R12	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	FR	Rating 12	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_GB_R12	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	GB	Rating 12	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_GR_R12	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	GR	Rating 12	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_HK_R12	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	HK	Rating 12	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_HR_R12	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	HR	Rating 12	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
CORP_ALL_0086_CC_SLSC_HU_R12	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	HU	Rating 12	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_IE_R12	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	IE	Rating 12	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_IL_R12	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	IL	Rating 12	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_IT_R12	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	IT	Rating 12	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_JP_R12	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	JP	Rating 12	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_KR_R12	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	KR	Rating 12	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_LT_R12	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	LT	Rating 12	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_LU_R12	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	LU	Rating 12	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_LV_R12	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	LV	Rating 12	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_MT_R12	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	MT	Rating 12	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_NL_R12	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	NL	Rating 12	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_NO_R12	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	NO	Rating 12	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_PL_R12	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	PL	Rating 12	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_PT_R12	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	PT	Rating 12	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_RO_R12	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	RO	Rating 12	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_RU_R12	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	RU	Rating 12	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_SE_R12	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	SE	Rating 12	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_SG_R12	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	SG	Rating 12	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_SI_R12	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	SI	Rating 12	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_SK_R12	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	SK	Rating 12	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_TR_R12	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	TR	Rating 12	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_US_R12	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	US	Rating 12	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
CORP_ALL_0086_CC_SLSC_x2_R13	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	Other countries	Rating 13	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_x0_R13	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	Not applicable	Rating 13	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_AT_R13	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	AT	Rating 13	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_AU_R13	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	AU	Rating 13	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_BE_R13	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	BE	Rating 13	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_BG_R13	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	BG	Rating 13	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_BR_R13	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	BR	Rating 13	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_CA_R13	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	CA	Rating 13	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_CH_R13	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	CH	Rating 13	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_CN_R13	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	CN	Rating 13	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_CY_R13	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	CY	Rating 13	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_CZ_R13	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	CZ	Rating 13	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_DE_R13	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	DE	Rating 13	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_DK_R13	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	DK	Rating 13	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_EE_R13	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	EE	Rating 13	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_ES_R13	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	ES	Rating 13	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_FI_R13	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	FI	Rating 13	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_FR_R13	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	FR	Rating 13	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_GB_R13	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	GB	Rating 13	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_GR_R13	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	GR	Rating 13	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_HK_R13	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	HK	Rating 13	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_HR_R13	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	HR	Rating 13	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
CORP_ALL_0086_CC_SLSC_HU_R13	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	HU	Rating 13	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_IE_R13	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	IE	Rating 13	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_IL_R13	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	IL	Rating 13	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_IT_R13	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	IT	Rating 13	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_JP_R13	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	JP	Rating 13	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_KR_R13	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	KR	Rating 13	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_LT_R13	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	LT	Rating 13	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_LU_R13	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	LU	Rating 13	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_LV_R13	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	LV	Rating 13	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_MT_R13	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	MT	Rating 13	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_NL_R13	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	NL	Rating 13	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_NO_R13	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	NO	Rating 13	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_PL_R13	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	PL	Rating 13	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_PT_R13	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	PT	Rating 13	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_RO_R13	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	RO	Rating 13	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_RU_R13	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	RU	Rating 13	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_SE_R13	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	SE	Rating 13	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_SG_R13	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	SG	Rating 13	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_SI_R13	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	SI	Rating 13	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_SK_R13	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	SK	Rating 13	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_TR_R13	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	TR	Rating 13	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_US_R13	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	US	Rating 13	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
CORP_ALL_0086_CC_SLSC_x2_R13	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	Other countries	Rating 13	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_x0_R14	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	Not applicable	Rating 14	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_AT_R14	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	AT	Rating 14	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_AU_R14	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	AU	Rating 14	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_BE_R14	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	BE	Rating 14	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_BG_R14	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	BG	Rating 14	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_BR_R14	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	BR	Rating 14	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_CA_R14	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	CA	Rating 14	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_CH_R14	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	CH	Rating 14	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_CN_R14	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	CN	Rating 14	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_CY_R14	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	CY	Rating 14	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_CZ_R14	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	CZ	Rating 14	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_DE_R14	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	DE	Rating 14	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_DK_R14	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	DK	Rating 14	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_EE_R14	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	EE	Rating 14	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_ES_R14	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	ES	Rating 14	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_FI_R14	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	FI	Rating 14	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_FR_R14	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	FR	Rating 14	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_GB_R14	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	GB	Rating 14	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_GR_R14	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	GR	Rating 14	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_HK_R14	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	HK	Rating 14	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_HR_R14	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	HR	Rating 14	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
CORP_ALL_0086_CC_SLSC_HU_R14	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	HU	Rating 14	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_IE_R14	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	IE	Rating 14	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_IL_R14	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	IL	Rating 14	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_IT_R14	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	IT	Rating 14	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_JP_R14	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	JP	Rating 14	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_KR_R14	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	KR	Rating 14	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_LT_R14	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	LT	Rating 14	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_LU_R14	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	LU	Rating 14	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_LV_R14	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	LV	Rating 14	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_MT_R14	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	MT	Rating 14	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_NL_R14	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	NL	Rating 14	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_NO_R14	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	NO	Rating 14	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_PL_R14	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	PL	Rating 14	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_PT_R14	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	PT	Rating 14	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_RO_R14	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	RO	Rating 14	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_RU_R14	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	RU	Rating 14	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_SE_R14	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	SE	Rating 14	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_SG_R14	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	SG	Rating 14	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_SI_R14	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	SI	Rating 14	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_SK_R14	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	SK	Rating 14	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_TR_R14	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	TR	Rating 14	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_US_R14	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	US	Rating 14	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
CORP_ALL_0086_CC_SLSC_x2_R14	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	Other countries	Rating 14	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_x0_R15	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	Not applicable	Rating 15	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_AT_R15	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	AT	Rating 15	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_AU_R15	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	AU	Rating 15	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_BE_R15	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	BE	Rating 15	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_BG_R15	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	BG	Rating 15	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_BR_R15	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	BR	Rating 15	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_CA_R15	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	CA	Rating 15	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_CH_R15	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	CH	Rating 15	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_CN_R15	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	CN	Rating 15	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_CY_R15	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	CY	Rating 15	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_CZ_R15	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	CZ	Rating 15	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_DE_R15	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	DE	Rating 15	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_DK_R15	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	DK	Rating 15	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_EE_R15	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	EE	Rating 15	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_ES_R15	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	ES	Rating 15	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_FI_R15	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	FI	Rating 15	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_FR_R15	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	FR	Rating 15	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_GB_R15	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	GB	Rating 15	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_GR_R15	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	GR	Rating 15	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_HK_R15	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	HK	Rating 15	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_HR_R15	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	HR	Rating 15	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
CORP_ALL_0086_CC_SLSC_HU_R15	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	HU	Rating 15	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_IE_R15	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	IE	Rating 15	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_IL_R15	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	IL	Rating 15	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_IT_R15	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	IT	Rating 15	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_JP_R15	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	JP	Rating 15	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_KR_R15	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	KR	Rating 15	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_LT_R15	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	LT	Rating 15	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_LU_R15	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	LU	Rating 15	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_LV_R15	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	LV	Rating 15	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_MT_R15	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	MT	Rating 15	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_NL_R15	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	NL	Rating 15	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_NO_R15	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	NO	Rating 15	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_PL_R15	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	PL	Rating 15	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_PT_R15	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	PT	Rating 15	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_RO_R15	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	RO	Rating 15	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_RU_R15	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	RU	Rating 15	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_SE_R15	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	SE	Rating 15	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_SG_R15	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	SG	Rating 15	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_SI_R15	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	SI	Rating 15	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_SK_R15	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	SK	Rating 15	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_TR_R15	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	TR	Rating 15	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_US_R15	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	US	Rating 15	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
CORP_ALL_0086_CC_SLSC_x2_R15	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	Other countries	Rating 15	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_x0_R16	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	Not applicable	Rating 16	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_AT_R16	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	AT	Rating 16	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_AU_R16	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	AU	Rating 16	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_BE_R16	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	BE	Rating 16	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_BG_R16	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	BG	Rating 16	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_BR_R16	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	BR	Rating 16	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_CA_R16	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	CA	Rating 16	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_CH_R16	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	CH	Rating 16	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_CN_R16	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	CN	Rating 16	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_CY_R16	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	CY	Rating 16	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_CZ_R16	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	CZ	Rating 16	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_DE_R16	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	DE	Rating 16	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_DK_R16	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	DK	Rating 16	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_EE_R16	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	EE	Rating 16	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_ES_R16	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	ES	Rating 16	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_FI_R16	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	FI	Rating 16	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_FR_R16	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	FR	Rating 16	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_GB_R16	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	GB	Rating 16	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_GR_R16	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	GR	Rating 16	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_HK_R16	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	HK	Rating 16	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_HR_R16	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	HR	Rating 16	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
CORP_ALL_0086_CC_SLSC_HU_R16	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	HU	Rating 16	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_IE_R16	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	IE	Rating 16	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_IL_R16	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	IL	Rating 16	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_IT_R16	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	IT	Rating 16	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_JP_R16	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	JP	Rating 16	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_KR_R16	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	KR	Rating 16	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_LT_R16	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	LT	Rating 16	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_LU_R16	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	LU	Rating 16	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_LV_R16	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	LV	Rating 16	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_MT_R16	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	MT	Rating 16	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_NL_R16	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	NL	Rating 16	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_NO_R16	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	NO	Rating 16	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_PL_R16	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	PL	Rating 16	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_PT_R16	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	PT	Rating 16	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_RO_R16	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	RO	Rating 16	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_RU_R16	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	RU	Rating 16	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_SE_R16	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	SE	Rating 16	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_SG_R16	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	SG	Rating 16	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_SI_R16	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	SI	Rating 16	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_SK_R16	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	SK	Rating 16	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_TR_R16	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	TR	Rating 16	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_US_R16	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	US	Rating 16	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
CORP_ALL_0086_CC_SLSC_x2_R16	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	Other countries	Rating 16	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_x0_R17	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	Not applicable	Rating 17	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_AT_R17	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	AT	Rating 17	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_AU_R17	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	AU	Rating 17	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_BE_R17	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	BE	Rating 17	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_BG_R17	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	BG	Rating 17	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_BR_R17	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	BR	Rating 17	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_CA_R17	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	CA	Rating 17	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_CH_R17	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	CH	Rating 17	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_CN_R17	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	CN	Rating 17	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_CY_R17	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	CY	Rating 17	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_CZ_R17	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	CZ	Rating 17	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_DE_R17	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	DE	Rating 17	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_DK_R17	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	DK	Rating 17	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_EE_R17	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	EE	Rating 17	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_ES_R17	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	ES	Rating 17	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_FI_R17	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	FI	Rating 17	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_FR_R17	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	FR	Rating 17	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_GB_R17	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	GB	Rating 17	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_GR_R17	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	GR	Rating 17	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_HK_R17	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	HK	Rating 17	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_HR_R17	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	HR	Rating 17	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
CORP_ALL_0086_CC_SLSC_HU_R17	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	HU	Rating 17	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_IE_R17	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	IE	Rating 17	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_IL_R17	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	IL	Rating 17	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_IT_R17	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	IT	Rating 17	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_JP_R17	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	JP	Rating 17	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_KR_R17	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	KR	Rating 17	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_LT_R17	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	LT	Rating 17	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_LU_R17	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	LU	Rating 17	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_LV_R17	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	LV	Rating 17	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_MT_R17	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	MT	Rating 17	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_NL_R17	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	NL	Rating 17	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_NO_R17	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	NO	Rating 17	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_PL_R17	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	PL	Rating 17	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_PT_R17	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	PT	Rating 17	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_RO_R17	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	RO	Rating 17	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_RU_R17	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	RU	Rating 17	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_SE_R17	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	SE	Rating 17	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_SG_R17	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	SG	Rating 17	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_SI_R17	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	SI	Rating 17	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_SK_R17	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	SK	Rating 17	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_TR_R17	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	TR	Rating 17	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_US_R17	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	US	Rating 17	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
CORP_ALL_0086_CC_SLSC_x2_R17	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	Other countries	Rating 17	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_x0_R18	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	Not applicable	Rating 18	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_AT_R18	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	AT	Rating 18	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_AU_R18	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	AU	Rating 18	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_BE_R18	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	BE	Rating 18	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_BG_R18	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	BG	Rating 18	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_BR_R18	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	BR	Rating 18	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_CA_R18	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	CA	Rating 18	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_CH_R18	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	CH	Rating 18	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_CN_R18	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	CN	Rating 18	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_CY_R18	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	CY	Rating 18	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_CZ_R18	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	CZ	Rating 18	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_DE_R18	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	DE	Rating 18	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_DK_R18	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	DK	Rating 18	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_EE_R18	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	EE	Rating 18	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_ES_R18	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	ES	Rating 18	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_FI_R18	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	FI	Rating 18	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_FR_R18	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	FR	Rating 18	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_GB_R18	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	GB	Rating 18	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_GR_R18	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	GR	Rating 18	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_HK_R18	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	HK	Rating 18	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_HR_R18	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	HR	Rating 18	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
CORP_ALL_0086_CC_SLSC_HU_R18	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	HU	Rating 18	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_IE_R18	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	IE	Rating 18	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_IL_R18	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	IL	Rating 18	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_IT_R18	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	IT	Rating 18	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_JP_R18	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	JP	Rating 18	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_KR_R18	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	KR	Rating 18	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_LT_R18	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	LT	Rating 18	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_LU_R18	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	LU	Rating 18	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_LV_R18	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	LV	Rating 18	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_MT_R18	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	MT	Rating 18	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_NL_R18	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	NL	Rating 18	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_NO_R18	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	NO	Rating 18	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_PL_R18	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	PL	Rating 18	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_PT_R18	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	PT	Rating 18	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_RO_R18	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	RO	Rating 18	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_RU_R18	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	RU	Rating 18	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_SE_R18	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	SE	Rating 18	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_SG_R18	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	SG	Rating 18	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_SI_R18	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	SI	Rating 18	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_SK_R18	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	SK	Rating 18	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_TR_R18	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	TR	Rating 18	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_US_R18	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	US	Rating 18	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
CORP_ALL_0086_CC_SLSC_x2_R18	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	Other countries	Rating 18	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_x0_R19	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	Not applicable	Rating 19	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_AT_R19	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	AT	Rating 19	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_AU_R19	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	AU	Rating 19	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_BE_R19	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	BE	Rating 19	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_BG_R19	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	BG	Rating 19	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_BR_R19	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	BR	Rating 19	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_CA_R19	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	CA	Rating 19	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_CH_R19	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	CH	Rating 19	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_CN_R19	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	CN	Rating 19	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_CY_R19	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	CY	Rating 19	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_CZ_R19	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	CZ	Rating 19	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_DE_R19	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	DE	Rating 19	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_DK_R19	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	DK	Rating 19	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_EE_R19	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	EE	Rating 19	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_ES_R19	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	ES	Rating 19	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_FI_R19	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	FI	Rating 19	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_FR_R19	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	FR	Rating 19	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_GB_R19	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	GB	Rating 19	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_GR_R19	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	GR	Rating 19	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_HK_R19	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	HK	Rating 19	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_HR_R19	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	HR	Rating 19	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
CORP_ALL_0086_CC_SLSC_HU_R19	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	HU	Rating 19	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_IE_R19	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	IE	Rating 19	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_IL_R19	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	IL	Rating 19	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_IT_R19	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	IT	Rating 19	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_JP_R19	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	JP	Rating 19	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_KR_R19	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	KR	Rating 19	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_LT_R19	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	LT	Rating 19	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_LU_R19	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	LU	Rating 19	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_LV_R19	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	LV	Rating 19	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_MT_R19	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	MT	Rating 19	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_NL_R19	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	NL	Rating 19	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_NO_R19	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	NO	Rating 19	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_PL_R19	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	PL	Rating 19	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_PT_R19	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	PT	Rating 19	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_RO_R19	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	RO	Rating 19	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_RU_R19	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	RU	Rating 19	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_SE_R19	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	SE	Rating 19	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_SG_R19	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	SG	Rating 19	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_SI_R19	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	SI	Rating 19	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_SK_R19	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	SK	Rating 19	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_TR_R19	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	TR	Rating 19	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_US_R19	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	US	Rating 19	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
CORP_ALL_0086_CC_SLSC_x2_R19	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	Other countries	Rating 19	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_x0_R20	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	Not applicable	Rating 20	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_AT_R20	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	AT	Rating 20	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_AU_R20	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	AU	Rating 20	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_BE_R20	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	BE	Rating 20	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_BG_R20	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	BG	Rating 20	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_BR_R20	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	BR	Rating 20	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_CA_R20	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	CA	Rating 20	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_CH_R20	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	CH	Rating 20	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_CN_R20	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	CN	Rating 20	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_CY_R20	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	CY	Rating 20	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_CZ_R20	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	CZ	Rating 20	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_DE_R20	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	DE	Rating 20	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_DK_R20	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	DK	Rating 20	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_EE_R20	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	EE	Rating 20	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_ES_R20	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	ES	Rating 20	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_FI_R20	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	FI	Rating 20	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_FR_R20	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	FR	Rating 20	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_GB_R20	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	GB	Rating 20	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_GR_R20	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	GR	Rating 20	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_HK_R20	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	HK	Rating 20	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_HR_R20	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	HR	Rating 20	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
CORP_ALL_0086_CC_SLSC_HU_R20	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	HU	Rating 20	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_IE_R20	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	IE	Rating 20	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_IL_R20	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	IL	Rating 20	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_IT_R20	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	IT	Rating 20	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_JP_R20	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	JP	Rating 20	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_KR_R20	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	KR	Rating 20	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_LT_R20	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	LT	Rating 20	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_LU_R20	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	LU	Rating 20	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_LV_R20	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	LV	Rating 20	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_MT_R20	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	MT	Rating 20	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_NL_R20	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	NL	Rating 20	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_NO_R20	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	NO	Rating 20	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_PL_R20	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	PL	Rating 20	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_PT_R20	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	PT	Rating 20	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_RO_R20	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	RO	Rating 20	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_RU_R20	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	RU	Rating 20	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_SE_R20	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	SE	Rating 20	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_SG_R20	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	SG	Rating 20	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_SI_R20	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	SI	Rating 20	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_SK_R20	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	SK	Rating 20	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_TR_R20	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	TR	Rating 20	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_US_R20	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	US	Rating 20	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
CORP_ALL_0086_CC_SLSC_x2_R20	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	Other countries	Rating 20	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_x0_R21	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	Not applicable	Rating 21	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_AT_R21	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	AT	Rating 21	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_AU_R21	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	AU	Rating 21	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_BE_R21	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	BE	Rating 21	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_BG_R21	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	BG	Rating 21	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_BR_R21	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	BR	Rating 21	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_CA_R21	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	CA	Rating 21	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_CH_R21	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	CH	Rating 21	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_CN_R21	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	CN	Rating 21	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_CY_R21	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	CY	Rating 21	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_CZ_R21	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	CZ	Rating 21	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_DE_R21	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	DE	Rating 21	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_DK_R21	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	DK	Rating 21	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_EE_R21	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	EE	Rating 21	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_ES_R21	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	ES	Rating 21	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_FI_R21	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	FI	Rating 21	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_FR_R21	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	FR	Rating 21	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_GB_R21	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	GB	Rating 21	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_GR_R21	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	GR	Rating 21	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_HK_R21	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	HK	Rating 21	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_HR_R21	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	HR	Rating 21	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
CORP_ALL_0086_CC_SLSC_HU_R21	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	HU	Rating 21	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_IE_R21	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	IE	Rating 21	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_IL_R21	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	IL	Rating 21	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_IT_R21	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	IT	Rating 21	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_JP_R21	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	JP	Rating 21	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_KR_R21	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	KR	Rating 21	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_LT_R21	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	LT	Rating 21	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_LU_R21	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	LU	Rating 21	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_LV_R21	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	LV	Rating 21	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_MT_R21	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	MT	Rating 21	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_NL_R21	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	NL	Rating 21	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_NO_R21	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	NO	Rating 21	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_PL_R21	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	PL	Rating 21	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_PT_R21	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	PT	Rating 21	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_RO_R21	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	RO	Rating 21	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_RU_R21	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	RU	Rating 21	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_SE_R21	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	SE	Rating 21	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_SG_R21	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	SG	Rating 21	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_SI_R21	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	SI	Rating 21	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_SK_R21	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	SK	Rating 21	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_TR_R21	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	TR	Rating 21	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_US_R21	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	US	Rating 21	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
CORP_ALL_0086_CC_SLSC_x2_R21	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	Other countries	Rating 21	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_x0_R22	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	Not applicable	Rating 22	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_AT_R22	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	AT	Rating 22	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_AU_R22	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	AU	Rating 22	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_BE_R22	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	BE	Rating 22	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_BG_R22	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	BG	Rating 22	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_BR_R22	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	BR	Rating 22	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_CA_R22	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	CA	Rating 22	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_CH_R22	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	CH	Rating 22	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_CN_R22	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	CN	Rating 22	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_CY_R22	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	CY	Rating 22	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_CZ_R22	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	CZ	Rating 22	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_DE_R22	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	DE	Rating 22	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_DK_R22	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	DK	Rating 22	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_EE_R22	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	EE	Rating 22	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_ES_R22	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	ES	Rating 22	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_FI_R22	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	FI	Rating 22	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_FR_R22	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	FR	Rating 22	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_GB_R22	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	GB	Rating 22	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_GR_R22	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	GR	Rating 22	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_HK_R22	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	HK	Rating 22	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_HR_R22	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	HR	Rating 22	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
CORP_ALL_0086_CC_SLSC_HU_R22	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	HU	Rating 22	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_IE_R22	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	IE	Rating 22	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_IL_R22	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	IL	Rating 22	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_IT_R22	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	IT	Rating 22	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_JP_R22	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	JP	Rating 22	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_KR_R22	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	KR	Rating 22	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_LT_R22	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	LT	Rating 22	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_LU_R22	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	LU	Rating 22	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_LV_R22	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	LV	Rating 22	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_MT_R22	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	MT	Rating 22	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_NL_R22	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	NL	Rating 22	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_NO_R22	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	NO	Rating 22	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_PL_R22	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	PL	Rating 22	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_PT_R22	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	PT	Rating 22	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_RO_R22	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	RO	Rating 22	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_RU_R22	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	RU	Rating 22	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_SE_R22	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	SE	Rating 22	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_SG_R22	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	SG	Rating 22	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_SI_R22	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	SI	Rating 22	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_SK_R22	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	SK	Rating 22	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_TR_R22	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	TR	Rating 22	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_US_R22	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	US	Rating 22	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
CORP_ALL_0086_CC_SLSC_x2_R23	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	Other countries	Rating 22	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_x0_R23	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	Not applicable	Rating 23	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_AT_R23	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	AT	Rating 23	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_AU_R23	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	AU	Rating 23	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_BE_R23	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	BE	Rating 23	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_BG_R23	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	BG	Rating 23	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_BR_R23	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	BR	Rating 23	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_CA_R23	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	CA	Rating 23	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_CH_R23	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	CH	Rating 23	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_CN_R23	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	CN	Rating 23	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_CY_R23	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	CY	Rating 23	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_CZ_R23	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	CZ	Rating 23	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_DE_R23	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	DE	Rating 23	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_DK_R23	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	DK	Rating 23	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_EE_R23	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	EE	Rating 23	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_ES_R23	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	ES	Rating 23	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_FI_R23	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	FI	Rating 23	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_FR_R23	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	FR	Rating 23	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_GB_R23	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	GB	Rating 23	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_GR_R23	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	GR	Rating 23	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_HK_R23	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	HK	Rating 23	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_HR_R23	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	HR	Rating 23	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
CORP_ALL_0086_CC_SLSC_HU_R23	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	HU	Rating 23	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_IE_R23	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	IE	Rating 23	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_IL_R23	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	IL	Rating 23	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_IT_R23	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	IT	Rating 23	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_JP_R23	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	JP	Rating 23	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_KR_R23	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	KR	Rating 23	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_LT_R23	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	LT	Rating 23	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_LU_R23	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	LU	Rating 23	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_LV_R23	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	LV	Rating 23	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_MT_R23	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	MT	Rating 23	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_NL_R23	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	NL	Rating 23	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_NO_R23	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	NO	Rating 23	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_PL_R23	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	PL	Rating 23	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_PT_R23	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	PT	Rating 23	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_RO_R23	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	RO	Rating 23	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_RU_R23	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	RU	Rating 23	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_SE_R23	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	SE	Rating 23	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_SG_R23	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	SG	Rating 23	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_SI_R23	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	SI	Rating 23	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_SK_R23	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	SK	Rating 23	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_TR_R23	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	TR	Rating 23	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_US_R23	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	US	Rating 23	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
CORP_ALL_0086_CC_SLSC_x2_R23	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	Other countries	Rating 23	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_x0_R24	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	Not applicable	Rating 24	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_AT_R24	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	AT	Rating 24	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_AU_R24	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	AU	Rating 24	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_BE_R24	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	BE	Rating 24	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_BG_R24	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	BG	Rating 24	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_BR_R24	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	BR	Rating 24	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_CA_R24	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	CA	Rating 24	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_CH_R24	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	CH	Rating 24	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_CN_R24	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	CN	Rating 24	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_CY_R24	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	CY	Rating 24	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_CZ_R24	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	CZ	Rating 24	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_DE_R24	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	DE	Rating 24	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_DK_R24	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	DK	Rating 24	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_EE_R24	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	EE	Rating 24	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_ES_R24	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	ES	Rating 24	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_FI_R24	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	FI	Rating 24	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_FR_R24	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	FR	Rating 24	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_GB_R24	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	GB	Rating 24	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_GR_R24	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	GR	Rating 24	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_HK_R24	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	HK	Rating 24	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_HR_R24	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	HR	Rating 24	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
CORP_ALL_0086_CC_SLSC_HU_R24	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	HU	Rating 24	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_IE_R24	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	IE	Rating 24	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_IL_R24	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	IL	Rating 24	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_IT_R24	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	IT	Rating 24	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_JP_R24	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	JP	Rating 24	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_KR_R24	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	KR	Rating 24	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_LT_R24	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	LT	Rating 24	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_LU_R24	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	LU	Rating 24	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_LV_R24	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	LV	Rating 24	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_MT_R24	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	MT	Rating 24	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_NL_R24	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	NL	Rating 24	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_NO_R24	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	NO	Rating 24	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_PL_R24	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	PL	Rating 24	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_PT_R24	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	PT	Rating 24	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_RO_R24	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	RO	Rating 24	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_RU_R24	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	RU	Rating 24	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_SE_R24	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	SE	Rating 24	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_SG_R24	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	SG	Rating 24	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_SI_R24	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	SI	Rating 24	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_SK_R24	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	SK	Rating 24	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_TR_R24	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	TR	Rating 24	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_US_R24	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	US	Rating 24	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
CORP_ALL_0086_CC_SLSC_x2_R24	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	Other countries	Rating 24	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_x0_R25	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	Not applicable	Rating 25	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_AT_R25	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	AT	Rating 25	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_AU_R25	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	AU	Rating 25	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_BE_R25	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	BE	Rating 25	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_BG_R25	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	BG	Rating 25	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_BR_R25	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	BR	Rating 25	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_CA_R25	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	CA	Rating 25	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_CH_R25	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	CH	Rating 25	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_CN_R25	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	CN	Rating 25	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_CY_R25	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	CY	Rating 25	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_CZ_R25	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	CZ	Rating 25	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_DE_R25	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	DE	Rating 25	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_DK_R25	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	DK	Rating 25	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_EE_R25	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	EE	Rating 25	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_ES_R25	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	ES	Rating 25	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_FI_R25	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	FI	Rating 25	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_FR_R25	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	FR	Rating 25	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_GB_R25	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	GB	Rating 25	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_GR_R25	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	GR	Rating 25	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_HK_R25	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	HK	Rating 25	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_HR_R25	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	HR	Rating 25	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
CORP_ALL_0086_CC_SLSC_HU_R25	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	HU	Rating 25	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_IE_R25	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	IE	Rating 25	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_IL_R25	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	IL	Rating 25	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_IT_R25	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	IT	Rating 25	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_JP_R25	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	JP	Rating 25	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_KR_R25	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	KR	Rating 25	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_LT_R25	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	LT	Rating 25	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_LU_R25	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	LU	Rating 25	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_LV_R25	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	LV	Rating 25	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_MT_R25	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	MT	Rating 25	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_NL_R25	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	NL	Rating 25	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_NO_R25	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	NO	Rating 25	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_PL_R25	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	PL	Rating 25	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_PT_R25	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	PT	Rating 25	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_RO_R25	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	RO	Rating 25	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_RU_R25	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	RU	Rating 25	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_SE_R25	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	SE	Rating 25	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_SG_R25	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	SG	Rating 25	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_SI_R25	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	SI	Rating 25	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_SK_R25	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	SK	Rating 25	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_TR_R25	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	TR	Rating 25	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_US_R25	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	US	Rating 25	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
CORP_ALL_0086_CC_SLSC_x2_R25	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	Other countries	Rating 25	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_x0_R26	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	Not applicable	Rating 26	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_AT_R26	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	AT	Rating 26	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_AU_R26	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	AU	Rating 26	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_BE_R26	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	BE	Rating 26	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_BG_R26	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	BG	Rating 26	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_BR_R26	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	BR	Rating 26	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_CA_R26	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	CA	Rating 26	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_CH_R26	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	CH	Rating 26	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_CN_R26	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	CN	Rating 26	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_CY_R26	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	CY	Rating 26	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_CZ_R26	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	CZ	Rating 26	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_DE_R26	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	DE	Rating 26	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_DK_R26	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	DK	Rating 26	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_EE_R26	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	EE	Rating 26	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_ES_R26	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	ES	Rating 26	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_FI_R26	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	FI	Rating 26	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_FR_R26	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	FR	Rating 26	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_GB_R26	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	GB	Rating 26	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_GR_R26	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	GR	Rating 26	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_HK_R26	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	HK	Rating 26	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_HR_R26	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	HR	Rating 26	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
CORP_ALL_0086_CC_SLSC_HU_R26	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	HU	Rating 26	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_IE_R26	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	IE	Rating 26	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_IL_R26	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	IL	Rating 26	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_IT_R26	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	IT	Rating 26	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_JP_R26	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	JP	Rating 26	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_KR_R26	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	KR	Rating 26	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_LT_R26	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	LT	Rating 26	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_LU_R26	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	LU	Rating 26	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_LV_R26	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	LV	Rating 26	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_MT_R26	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	MT	Rating 26	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_NL_R26	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	NL	Rating 26	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_NO_R26	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	NO	Rating 26	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_PL_R26	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	PL	Rating 26	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_PT_R26	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	PT	Rating 26	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_RO_R26	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	RO	Rating 26	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_RU_R26	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	RU	Rating 26	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_SE_R26	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	SE	Rating 26	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_SG_R26	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	SG	Rating 26	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_SI_R26	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	SI	Rating 26	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_SK_R26	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	SK	Rating 26	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_TR_R26	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	TR	Rating 26	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_US_R26	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	US	Rating 26	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
CORP_ALL_0086_CC_SLSC_x2_R26	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	Other countries	Rating 26	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_x0_R27	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	Not applicable	Rating 27	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_AT_R27	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	AT	Rating 27	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_AU_R27	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	AU	Rating 27	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_BE_R27	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	BE	Rating 27	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_BG_R27	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	BG	Rating 27	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_BR_R27	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	BR	Rating 27	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_CA_R27	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	CA	Rating 27	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_CH_R27	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	CH	Rating 27	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_CN_R27	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	CN	Rating 27	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_CY_R27	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	CY	Rating 27	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_CZ_R27	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	CZ	Rating 27	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_DE_R27	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	DE	Rating 27	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_DK_R27	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	DK	Rating 27	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_EE_R27	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	EE	Rating 27	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_ES_R27	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	ES	Rating 27	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_FI_R27	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	FI	Rating 27	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_FR_R27	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	FR	Rating 27	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_GB_R27	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	GB	Rating 27	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_GR_R27	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	GR	Rating 27	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_HK_R27	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	HK	Rating 27	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_HR_R27	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	HR	Rating 27	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
CORP_ALL_0086_CC_SLSC_HU_R27	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	HU	Rating 27	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_IE_R27	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	IE	Rating 27	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_IL_R27	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	IL	Rating 27	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_IT_R27	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	IT	Rating 27	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_JP_R27	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	JP	Rating 27	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_KR_R27	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	KR	Rating 27	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_LT_R27	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	LT	Rating 27	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_LU_R27	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	LU	Rating 27	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_LV_R27	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	LV	Rating 27	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_MT_R27	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	MT	Rating 27	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_NL_R27	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	NL	Rating 27	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_NO_R27	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	NO	Rating 27	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_PL_R27	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	PL	Rating 27	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_PT_R27	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	PT	Rating 27	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_RO_R27	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	RO	Rating 27	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_RU_R27	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	RU	Rating 27	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_SE_R27	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	SE	Rating 27	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_SG_R27	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	SG	Rating 27	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_SI_R27	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	SI	Rating 27	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_SK_R27	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	SK	Rating 27	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_TR_R27	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	TR	Rating 27	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_US_R27	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	US	Rating 27	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
CORP_ALL_0086_CC_SLSC_x2_R27	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	Other countries	Rating 27	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_x0_R28	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	Not applicable	Rating 28	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_AT_R28	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	AT	Rating 28	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_AU_R28	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	AU	Rating 28	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_BE_R28	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	BE	Rating 28	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_BG_R28	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	BG	Rating 28	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_BR_R28	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	BR	Rating 28	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_CA_R28	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	CA	Rating 28	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_CH_R28	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	CH	Rating 28	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_CN_R28	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	CN	Rating 28	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_CY_R28	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	CY	Rating 28	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_CZ_R28	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	CZ	Rating 28	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_DE_R28	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	DE	Rating 28	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_DK_R28	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	DK	Rating 28	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_EE_R28	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	EE	Rating 28	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_ES_R28	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	ES	Rating 28	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_FI_R28	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	FI	Rating 28	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_FR_R28	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	FR	Rating 28	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_GB_R28	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	GB	Rating 28	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_GR_R28	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	GR	Rating 28	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_HK_R28	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	HK	Rating 28	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_HR_R28	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	HR	Rating 28	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
CORP_ALL_0086_CC_SLSC_HU_R28	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	HU	Rating 28	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_IE_R28	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	IE	Rating 28	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_IL_R28	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	IL	Rating 28	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_IT_R28	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	IT	Rating 28	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_JP_R28	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	JP	Rating 28	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_KR_R28	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	KR	Rating 28	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_LT_R28	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	LT	Rating 28	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_LU_R28	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	LU	Rating 28	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_LV_R28	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	LV	Rating 28	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_MT_R28	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	MT	Rating 28	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_NL_R28	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	NL	Rating 28	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_NO_R28	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	NO	Rating 28	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_PL_R28	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	PL	Rating 28	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_PT_R28	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	PT	Rating 28	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_RO_R28	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	RO	Rating 28	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_RU_R28	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	RU	Rating 28	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_SE_R28	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	SE	Rating 28	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_SG_R28	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	SG	Rating 28	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_SI_R28	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	SI	Rating 28	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_SK_R28	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	SK	Rating 28	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_TR_R28	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	TR	Rating 28	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_US_R28	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	US	Rating 28	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
CORP_ALL_0086_CC_SLSC_x2_R28	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	Other countries	Rating 28	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_x0_R29	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	Not applicable	Rating 29	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_AT_R29	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	AT	Rating 29	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_AU_R29	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	AU	Rating 29	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_BE_R29	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	BE	Rating 29	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_BG_R29	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	BG	Rating 29	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_BR_R29	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	BR	Rating 29	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_CA_R29	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	CA	Rating 29	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_CH_R29	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	CH	Rating 29	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_CN_R29	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	CN	Rating 29	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_CY_R29	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	CY	Rating 29	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_CZ_R29	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	CZ	Rating 29	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_DE_R29	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	DE	Rating 29	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_DK_R29	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	DK	Rating 29	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_EE_R29	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	EE	Rating 29	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_ES_R29	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	ES	Rating 29	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_FI_R29	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	FI	Rating 29	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_FR_R29	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	FR	Rating 29	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_GB_R29	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	GB	Rating 29	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_GR_R29	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	GR	Rating 29	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_HK_R29	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	HK	Rating 29	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_HR_R29	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	HR	Rating 29	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
CORP_ALL_0086_CC_SLSC_HU_R29	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	HU	Rating 29	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_IE_R29	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	IE	Rating 29	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_IL_R29	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	IL	Rating 29	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_IT_R29	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	IT	Rating 29	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_JP_R29	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	JP	Rating 29	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_KR_R29	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	KR	Rating 29	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_LT_R29	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	LT	Rating 29	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_LU_R29	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	LU	Rating 29	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_LV_R29	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	LV	Rating 29	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_MT_R29	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	MT	Rating 29	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_NL_R29	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	NL	Rating 29	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_NO_R29	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	NO	Rating 29	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_PL_R29	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	PL	Rating 29	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_PT_R29	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	PT	Rating 29	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_RO_R29	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	RO	Rating 29	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_RU_R29	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	RU	Rating 29	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_SE_R29	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	SE	Rating 29	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_SG_R29	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	SG	Rating 29	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_SI_R29	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	SI	Rating 29	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_SK_R29	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	SK	Rating 29	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_TR_R29	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	TR	Rating 29	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_US_R29	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	US	Rating 29	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
CORP_ALL_0086_CC_SLSC_x2_R29	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	Other countries	Rating 29	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_x0_R30	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	Not applicable	Rating 30	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_AT_R30	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	AT	Rating 30	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_AU_R30	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	AU	Rating 30	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_BE_R30	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	BE	Rating 30	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_BG_R30	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	BG	Rating 30	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_BR_R30	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	BR	Rating 30	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_CA_R30	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	CA	Rating 30	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_CH_R30	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	CH	Rating 30	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_CN_R30	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	CN	Rating 30	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_CY_R30	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	CY	Rating 30	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_CZ_R30	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	CZ	Rating 30	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_DE_R30	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	DE	Rating 30	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_DK_R30	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	DK	Rating 30	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_EE_R30	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	EE	Rating 30	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_ES_R30	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	ES	Rating 30	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_FI_R30	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	FI	Rating 30	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_FR_R30	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	FR	Rating 30	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_GB_R30	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	GB	Rating 30	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_GR_R30	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	GR	Rating 30	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_HK_R30	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	HK	Rating 30	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_HR_R30	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	HR	Rating 30	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
CORP_ALL_0086_CC_SLSC_HU_R30	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	HU	Rating 30	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_IE_R30	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	IE	Rating 30	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_IL_R30	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	IL	Rating 30	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_IT_R30	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	IT	Rating 30	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_JP_R30	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	JP	Rating 30	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_KR_R30	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	KR	Rating 30	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_LT_R30	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	LT	Rating 30	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_LU_R30	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	LU	Rating 30	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_LV_R30	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	LV	Rating 30	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_MT_R30	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	MT	Rating 30	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_NL_R30	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	NL	Rating 30	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_NO_R30	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	NO	Rating 30	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_PL_R30	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	PL	Rating 30	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_PT_R30	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	PT	Rating 30	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_RO_R30	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	RO	Rating 30	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_RU_R30	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	RU	Rating 30	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_SE_R30	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	SE	Rating 30	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_SG_R30	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	SG	Rating 30	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_SI_R30	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	SI	Rating 30	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_SK_R30	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	SK	Rating 30	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_TR_R30	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	TR	Rating 30	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_US_R30	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	US	Rating 30	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
CORP_ALL_0086_CC_SLSC_x2_R30	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	Other countries	Rating 30	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_x0_R31	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	Not applicable	Rating 31	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_AT_R31	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	AT	Rating 31	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_AU_R31	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	AU	Rating 31	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_BE_R31	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	BE	Rating 31	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_BG_R31	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	BG	Rating 31	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_BR_R31	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	BR	Rating 31	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_CA_R31	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	CA	Rating 31	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_CH_R31	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	CH	Rating 31	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_CN_R31	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	CN	Rating 31	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_CY_R31	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	CY	Rating 31	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_CZ_R31	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	CZ	Rating 31	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_DE_R31	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	DE	Rating 31	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_DK_R31	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	DK	Rating 31	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_EE_R31	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	EE	Rating 31	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_ES_R31	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	ES	Rating 31	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_FI_R31	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	FI	Rating 31	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_FR_R31	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	FR	Rating 31	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_GB_R31	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	GB	Rating 31	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_GR_R31	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	GR	Rating 31	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_HK_R31	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	HK	Rating 31	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_HR_R31	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	HR	Rating 31	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
CORP_ALL_0086_CC_SLSC_HU_R31	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	HU	Rating 31	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_IE_R31	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	IE	Rating 31	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_IL_R31	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	IL	Rating 31	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_IT_R31	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	IT	Rating 31	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_JP_R31	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	JP	Rating 31	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_KR_R31	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	KR	Rating 31	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_LT_R31	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	LT	Rating 31	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_LU_R31	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	LU	Rating 31	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_LV_R31	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	LV	Rating 31	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_MT_R31	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	MT	Rating 31	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_NL_R31	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	NL	Rating 31	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_NO_R31	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	NO	Rating 31	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_PL_R31	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	PL	Rating 31	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_PT_R31	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	PT	Rating 31	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_RO_R31	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	RO	Rating 31	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_RU_R31	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	RU	Rating 31	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_SE_R31	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	SE	Rating 31	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_SG_R31	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	SG	Rating 31	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_SI_R31	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	SI	Rating 31	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_SK_R31	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	SK	Rating 31	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_TR_R31	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	TR	Rating 31	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_US_R31	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	US	Rating 31	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
CORP_ALL_0086_CC_SLSC_x2_R31	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	Other countries	Rating 31	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_x0_R32	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	Not applicable	Rating 32	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_AT_R32	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	AT	Rating 32	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_AU_R32	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	AU	Rating 32	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_BE_R32	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	BE	Rating 32	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_BG_R32	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	BG	Rating 32	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_BR_R32	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	BR	Rating 32	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_CA_R32	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	CA	Rating 32	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_CH_R32	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	CH	Rating 32	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_CN_R32	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	CN	Rating 32	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_CY_R32	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	CY	Rating 32	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_CZ_R32	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	CZ	Rating 32	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_DE_R32	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	DE	Rating 32	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_DK_R32	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	DK	Rating 32	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_EE_R32	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	EE	Rating 32	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_ES_R32	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	ES	Rating 32	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_FI_R32	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	FI	Rating 32	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_FR_R32	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	FR	Rating 32	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_GB_R32	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	GB	Rating 32	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_GR_R32	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	GR	Rating 32	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_HK_R32	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	HK	Rating 32	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_HR_R32	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	HR	Rating 32	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
CORP_ALL_0086_CC_SLSC_HU_R32	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	HU	Rating 32	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_IE_R32	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	IE	Rating 32	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_IL_R32	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	IL	Rating 32	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_IT_R32	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	IT	Rating 32	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_JP_R32	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	JP	Rating 32	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_KR_R32	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	KR	Rating 32	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_LT_R32	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	LT	Rating 32	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_LU_R32	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	LU	Rating 32	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_LV_R32	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	LV	Rating 32	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_MT_R32	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	MT	Rating 32	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_NL_R32	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	NL	Rating 32	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_NO_R32	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	NO	Rating 32	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_PL_R32	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	PL	Rating 32	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_PT_R32	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	PT	Rating 32	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_RO_R32	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	RO	Rating 32	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_RU_R32	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	RU	Rating 32	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_SE_R32	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	SE	Rating 32	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_SG_R32	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	SG	Rating 32	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_SI_R32	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	SI	Rating 32	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_SK_R32	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	SK	Rating 32	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_TR_R32	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	TR	Rating 32	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_US_R32	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	US	Rating 32	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
CORP_ALL_0086_CC_SLSC_x2_R32	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	Other countries	Rating 32	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_x0_R33	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	Not applicable	Rating 33	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_AT_R33	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	AT	Rating 33	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_AU_R33	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	AU	Rating 33	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_BE_R33	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	BE	Rating 33	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_BG_R33	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	BG	Rating 33	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_BR_R33	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	BR	Rating 33	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_CA_R33	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	CA	Rating 33	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_CH_R33	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	CH	Rating 33	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_CN_R33	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	CN	Rating 33	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_CY_R33	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	CY	Rating 33	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_CZ_R33	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	CZ	Rating 33	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_DE_R33	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	DE	Rating 33	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_DK_R33	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	DK	Rating 33	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_EE_R33	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	EE	Rating 33	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_ES_R33	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	ES	Rating 33	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_FI_R33	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	FI	Rating 33	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_FR_R33	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	FR	Rating 33	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_GB_R33	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	GB	Rating 33	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_GR_R33	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	GR	Rating 33	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_HK_R33	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	HK	Rating 33	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_HR_R33	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	HR	Rating 33	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
CORP_ALL_0086_CC_SLSC_HU_R33	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	HU	Rating 33	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_IE_R33	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	IE	Rating 33	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_IL_R33	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	IL	Rating 33	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_IT_R33	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	IT	Rating 33	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_JP_R33	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	JP	Rating 33	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_KR_R33	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	KR	Rating 33	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_LT_R33	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	LT	Rating 33	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_LU_R33	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	LU	Rating 33	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_LV_R33	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	LV	Rating 33	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_MT_R33	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	MT	Rating 33	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_NL_R33	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	NL	Rating 33	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_NO_R33	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	NO	Rating 33	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_PL_R33	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	PL	Rating 33	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_PT_R33	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	PT	Rating 33	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_RO_R33	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	RO	Rating 33	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_RU_R33	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	RU	Rating 33	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_SE_R33	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	SE	Rating 33	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_SG_R33	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	SG	Rating 33	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_SI_R33	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	SI	Rating 33	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_SK_R33	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	SK	Rating 33	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_TR_R33	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	TR	Rating 33	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_US_R33	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	US	Rating 33	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
CORP_ALL_0086_CC_SLSC_x2_R33	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	Other countries	Rating 33	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_x0_R34	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	Not applicable	Rating 34	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_AT_R34	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	AT	Rating 34	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_AU_R34	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	AU	Rating 34	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_BE_R34	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	BE	Rating 34	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_BG_R34	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	BG	Rating 34	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_BR_R34	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	BR	Rating 34	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_CA_R34	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	CA	Rating 34	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_CH_R34	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	CH	Rating 34	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_CN_R34	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	CN	Rating 34	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_CY_R34	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	CY	Rating 34	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_CZ_R34	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	CZ	Rating 34	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_DE_R34	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	DE	Rating 34	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_DK_R34	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	DK	Rating 34	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_EE_R34	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	EE	Rating 34	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_ES_R34	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	ES	Rating 34	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_FI_R34	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	FI	Rating 34	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_FR_R34	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	FR	Rating 34	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_GB_R34	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	GB	Rating 34	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_GR_R34	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	GR	Rating 34	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_HK_R34	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	HK	Rating 34	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_HR_R34	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	HR	Rating 34	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
CORP_ALL_0086_CC_SLSC_HU_R34	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	HU	Rating 34	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_IE_R34	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	IE	Rating 34	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_IL_R34	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	IL	Rating 34	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_IT_R34	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	IT	Rating 34	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_JP_R34	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	JP	Rating 34	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_KR_R34	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	KR	Rating 34	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_LT_R34	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	LT	Rating 34	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_LU_R34	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	LU	Rating 34	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_LV_R34	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	LV	Rating 34	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_MT_R34	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	MT	Rating 34	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_NL_R34	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	NL	Rating 34	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_NO_R34	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	NO	Rating 34	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_PL_R34	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	PL	Rating 34	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_PT_R34	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	PT	Rating 34	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_RO_R34	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	RO	Rating 34	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_RU_R34	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	RU	Rating 34	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_SE_R34	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	SE	Rating 34	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_SG_R34	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	SG	Rating 34	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_SI_R34	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	SI	Rating 34	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_SK_R34	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	SK	Rating 34	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_TR_R34	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	TR	Rating 34	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_US_R34	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	US	Rating 34	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
CORP_ALL_0086_CC_SLSC_x2_R34	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	Other countries	Rating 34	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_x0_R35	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	Not applicable	Rating 35	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_AT_R35	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	AT	Rating 35	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_AU_R35	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	AU	Rating 35	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_BE_R35	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	BE	Rating 35	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_BG_R35	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	BG	Rating 35	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_BR_R35	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	BR	Rating 35	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_CA_R35	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	CA	Rating 35	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_CH_R35	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	CH	Rating 35	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_CN_R35	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	CN	Rating 35	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_CY_R35	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	CY	Rating 35	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_CZ_R35	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	CZ	Rating 35	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_DE_R35	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	DE	Rating 35	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_DK_R35	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	DK	Rating 35	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_EE_R35	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	EE	Rating 35	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_ES_R35	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	ES	Rating 35	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_FI_R35	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	FI	Rating 35	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_FR_R35	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	FR	Rating 35	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_GB_R35	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	GB	Rating 35	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_GR_R35	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	GR	Rating 35	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_HK_R35	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	HK	Rating 35	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_HR_R35	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	HR	Rating 35	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
CORP_ALL_0086_CC_SLSC_HU_R35	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	HU	Rating 35	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_IE_R35	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	IE	Rating 35	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_IL_R35	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	IL	Rating 35	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_IT_R35	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	IT	Rating 35	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_JP_R35	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	JP	Rating 35	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_KR_R35	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	KR	Rating 35	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_LT_R35	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	LT	Rating 35	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_LU_R35	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	LU	Rating 35	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_LV_R35	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	LV	Rating 35	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_MT_R35	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	MT	Rating 35	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_NL_R35	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	NL	Rating 35	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_NO_R35	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	NO	Rating 35	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_PL_R35	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	PL	Rating 35	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_PT_R35	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	PT	Rating 35	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_RO_R35	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	RO	Rating 35	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_RU_R35	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	RU	Rating 35	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_SE_R35	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	SE	Rating 35	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_SG_R35	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	SG	Rating 35	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_SI_R35	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	SI	Rating 35	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_SK_R35	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	SK	Rating 35	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_TR_R35	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	TR	Rating 35	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_US_R35	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	US	Rating 35	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
CORP_ALL_0086_CC_SLSC_x2_R35	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	Other countries	Rating 35	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_x0_R36	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	Not applicable	Rating 36	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_AT_R36	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	AT	Rating 36	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_AU_R36	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	AU	Rating 36	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_BE_R36	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	BE	Rating 36	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_BG_R36	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	BG	Rating 36	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_BR_R36	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	BR	Rating 36	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_CA_R36	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	CA	Rating 36	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_CH_R36	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	CH	Rating 36	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_CN_R36	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	CN	Rating 36	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_CY_R36	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	CY	Rating 36	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_CZ_R36	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	CZ	Rating 36	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_DE_R36	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	DE	Rating 36	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_DK_R36	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	DK	Rating 36	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_EE_R36	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	EE	Rating 36	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_ES_R36	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	ES	Rating 36	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_FI_R36	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	FI	Rating 36	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_FR_R36	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	FR	Rating 36	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_GB_R36	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	GB	Rating 36	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_GR_R36	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	GR	Rating 36	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_HK_R36	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	HK	Rating 36	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_HR_R36	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	HR	Rating 36	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
CORP_ALL_0086_CC_SLSC_HU_R36	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	HU	Rating 36	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_IE_R36	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	IE	Rating 36	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_IL_R36	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	IL	Rating 36	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_IT_R36	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	IT	Rating 36	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_JP_R36	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	JP	Rating 36	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_KR_R36	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	KR	Rating 36	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_LT_R36	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	LT	Rating 36	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_LU_R36	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	LU	Rating 36	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_LV_R36	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	LV	Rating 36	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_MT_R36	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	MT	Rating 36	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_NL_R36	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	NL	Rating 36	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_NO_R36	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	NO	Rating 36	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_PL_R36	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	PL	Rating 36	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_PT_R36	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	PT	Rating 36	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_RO_R36	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	RO	Rating 36	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_RU_R36	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	RU	Rating 36	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_SE_R36	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	SE	Rating 36	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_SG_R36	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	SG	Rating 36	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_SI_R36	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	SI	Rating 36	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_SK_R36	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	SK	Rating 36	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_TR_R36	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	TR	Rating 36	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_US_R36	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	US	Rating 36	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
CORP_ALL_0086_CC_SLSC_x2_R36	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	Other countries	Rating 36	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_x0_R37	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	Not applicable	Rating 37	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_AT_R37	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	AT	Rating 37	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_AU_R37	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	AU	Rating 37	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_BE_R37	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	BE	Rating 37	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_BG_R37	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	BG	Rating 37	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_BR_R37	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	BR	Rating 37	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_CA_R37	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	CA	Rating 37	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_CH_R37	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	CH	Rating 37	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_CN_R37	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	CN	Rating 37	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_CY_R37	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	CY	Rating 37	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_CZ_R37	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	CZ	Rating 37	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_DE_R37	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	DE	Rating 37	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_DK_R37	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	DK	Rating 37	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_EE_R37	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	EE	Rating 37	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_ES_R37	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	ES	Rating 37	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_FI_R37	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	FI	Rating 37	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_FR_R37	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	FR	Rating 37	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_GB_R37	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	GB	Rating 37	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_GR_R37	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	GR	Rating 37	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_HK_R37	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	HK	Rating 37	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_HR_R37	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	HR	Rating 37	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
CORP_ALL_0086_CC_SLSC_HU_R37	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	HU	Rating 37	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_IE_R37	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	IE	Rating 37	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_IL_R37	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	IL	Rating 37	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_IT_R37	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	IT	Rating 37	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_JP_R37	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	JP	Rating 37	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_KR_R37	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	KR	Rating 37	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_LT_R37	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	LT	Rating 37	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_LU_R37	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	LU	Rating 37	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_LV_R37	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	LV	Rating 37	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_MT_R37	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	MT	Rating 37	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_NL_R37	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	NL	Rating 37	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_NO_R37	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	NO	Rating 37	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_PL_R37	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	PL	Rating 37	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_PT_R37	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	PT	Rating 37	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_RO_R37	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	RO	Rating 37	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_RU_R37	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	RU	Rating 37	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_SE_R37	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	SE	Rating 37	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_SG_R37	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	SG	Rating 37	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_SI_R37	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	SI	Rating 37	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_SK_R37	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	SK	Rating 37	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_TR_R37	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	TR	Rating 37	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_US_R37	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	US	Rating 37	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
CORP_ALL_0086_CC_SLSC_x2_R37	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	Other countries	Rating 37	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_x0_R38	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	Not applicable	Rating 38	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_AT_R38	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	AT	Rating 38	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_AU_R38	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	AU	Rating 38	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_BE_R38	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	BE	Rating 38	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_BG_R38	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	BG	Rating 38	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_BR_R38	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	BR	Rating 38	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_CA_R38	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	CA	Rating 38	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_CH_R38	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	CH	Rating 38	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_CN_R38	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	CN	Rating 38	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_CY_R38	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	CY	Rating 38	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_CZ_R38	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	CZ	Rating 38	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_DE_R38	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	DE	Rating 38	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_DK_R38	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	DK	Rating 38	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_EE_R38	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	EE	Rating 38	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_ES_R38	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	ES	Rating 38	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_FI_R38	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	FI	Rating 38	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_FR_R38	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	FR	Rating 38	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_GB_R38	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	GB	Rating 38	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_GR_R38	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	GR	Rating 38	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_HK_R38	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	HK	Rating 38	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_HR_R38	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	HR	Rating 38	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
CORP_ALL_0086_CC_SLSC_HU_R38	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	HU	Rating 38	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_IE_R38	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	IE	Rating 38	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_IL_R38	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	IL	Rating 38	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_IT_R38	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	IT	Rating 38	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_JP_R38	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	JP	Rating 38	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_KR_R38	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	KR	Rating 38	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_LT_R38	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	LT	Rating 38	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_LU_R38	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	LU	Rating 38	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_LV_R38	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	LV	Rating 38	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_MT_R38	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	MT	Rating 38	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_NL_R38	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	NL	Rating 38	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_NO_R38	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	NO	Rating 38	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_PL_R38	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	PL	Rating 38	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_PT_R38	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	PT	Rating 38	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_RO_R38	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	RO	Rating 38	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_RU_R38	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	RU	Rating 38	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_SE_R38	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	SE	Rating 38	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_SG_R38	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	SG	Rating 38	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_SI_R38	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	SI	Rating 38	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_SK_R38	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	SK	Rating 38	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_TR_R38	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	TR	Rating 38	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_US_R38	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	US	Rating 38	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
CORP_ALL_0086_CC_SLSC_x2_R38	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	Other countries	Rating 38	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_x0_R39	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	Not applicable	Rating 39	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_AT_R39	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	AT	Rating 39	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_AU_R39	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	AU	Rating 39	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_BE_R39	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	BE	Rating 39	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_BG_R39	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	BG	Rating 39	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_BR_R39	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	BR	Rating 39	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_CA_R39	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	CA	Rating 39	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_CH_R39	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	CH	Rating 39	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_CN_R39	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	CN	Rating 39	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_CY_R39	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	CY	Rating 39	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_CZ_R39	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	CZ	Rating 39	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_DE_R39	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	DE	Rating 39	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_DK_R39	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	DK	Rating 39	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_EE_R39	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	EE	Rating 39	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_ES_R39	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	ES	Rating 39	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_FI_R39	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	FI	Rating 39	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_FR_R39	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	FR	Rating 39	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_GB_R39	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	GB	Rating 39	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_GR_R39	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	GR	Rating 39	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_HK_R39	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	HK	Rating 39	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_HR_R39	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	HR	Rating 39	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
CORP_ALL_0086_CC_SLSC_HU_R39	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	HU	Rating 39	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_IE_R39	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	IE	Rating 39	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_IL_R39	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	IL	Rating 39	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_IT_R39	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	IT	Rating 39	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_JP_R39	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	JP	Rating 39	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_KR_R39	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	KR	Rating 39	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_LT_R39	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	LT	Rating 39	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_LU_R39	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	LU	Rating 39	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_LV_R39	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	LV	Rating 39	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_MT_R39	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	MT	Rating 39	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_NL_R39	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	NL	Rating 39	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_NO_R39	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	NO	Rating 39	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_PL_R39	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	PL	Rating 39	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_PT_R39	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	PT	Rating 39	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_RO_R39	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	RO	Rating 39	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_RU_R39	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	RU	Rating 39	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_SE_R39	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	SE	Rating 39	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_SG_R39	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	SG	Rating 39	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_SI_R39	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	SI	Rating 39	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_SK_R39	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	SK	Rating 39	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_TR_R39	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	TR	Rating 39	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_US_R39	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	US	Rating 39	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
CORP_ALL_0086_CC_SLSC_x2_R39	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	Other countries	Rating 39	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_x0_R40	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	Not applicable	Rating 40	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_AT_R40	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	AT	Rating 40	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_AU_R40	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	AU	Rating 40	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_BE_R40	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	BE	Rating 40	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_BG_R40	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	BG	Rating 40	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_BR_R40	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	BR	Rating 40	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_CA_R40	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	CA	Rating 40	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_CH_R40	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	CH	Rating 40	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_CN_R40	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	CN	Rating 40	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_CY_R40	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	CY	Rating 40	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_CZ_R40	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	CZ	Rating 40	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_DE_R40	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	DE	Rating 40	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_DK_R40	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	DK	Rating 40	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_EE_R40	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	EE	Rating 40	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_ES_R40	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	ES	Rating 40	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_FI_R40	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	FI	Rating 40	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_FR_R40	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	FR	Rating 40	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_GB_R40	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	GB	Rating 40	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_GR_R40	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	GR	Rating 40	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_HK_R40	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	HK	Rating 40	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_HR_R40	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	HR	Rating 40	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
CORP_ALL_0086_CC_SLSC_HU_R40	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	HU	Rating 40	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_IE_R40	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	IE	Rating 40	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_IL_R40	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	IL	Rating 40	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_IT_R40	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	IT	Rating 40	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_JP_R40	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	JP	Rating 40	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_KR_R40	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	KR	Rating 40	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_LT_R40	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	LT	Rating 40	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_LU_R40	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	LU	Rating 40	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_LV_R40	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	LV	Rating 40	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_MT_R40	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	MT	Rating 40	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_NL_R40	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	NL	Rating 40	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_NO_R40	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	NO	Rating 40	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_PL_R40	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	PL	Rating 40	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_PT_R40	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	PT	Rating 40	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_RO_R40	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	RO	Rating 40	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_RU_R40	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	RU	Rating 40	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_SE_R40	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	SE	Rating 40	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_SG_R40	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	SG	Rating 40	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_SI_R40	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	SI	Rating 40	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_SK_R40	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	SK	Rating 40	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_TR_R40	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	TR	Rating 40	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_US_R40	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	US	Rating 40	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
CORP_ALL_0086_CC_SLSC_x2_R40	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	Other countries	Rating 40	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_x0_R41	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	Not applicable	Rating 41	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_AT_R41	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	AT	Rating 41	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_AU_R41	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	AU	Rating 41	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_BE_R41	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	BE	Rating 41	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_BG_R41	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	BG	Rating 41	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_BR_R41	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	BR	Rating 41	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_CA_R41	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	CA	Rating 41	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_CH_R41	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	CH	Rating 41	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_CN_R41	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	CN	Rating 41	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_CY_R41	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	CY	Rating 41	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_CZ_R41	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	CZ	Rating 41	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_DE_R41	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	DE	Rating 41	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_DK_R41	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	DK	Rating 41	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_EE_R41	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	EE	Rating 41	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_ES_R41	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	ES	Rating 41	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_FI_R41	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	FI	Rating 41	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_FR_R41	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	FR	Rating 41	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_GB_R41	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	GB	Rating 41	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_GR_R41	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	GR	Rating 41	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_HK_R41	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	HK	Rating 41	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_HR_R41	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	HR	Rating 41	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
CORP_ALL_0086_CC_SLSC_HU_R41	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	HU	Rating 41	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_IE_R41	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	IE	Rating 41	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_IL_R41	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	IL	Rating 41	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_IT_R41	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	IT	Rating 41	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_JP_R41	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	JP	Rating 41	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_KR_R41	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	KR	Rating 41	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_LT_R41	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	LT	Rating 41	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_LU_R41	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	LU	Rating 41	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_LV_R41	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	LV	Rating 41	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_MT_R41	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	MT	Rating 41	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_NL_R41	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	NL	Rating 41	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_NO_R41	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	NO	Rating 41	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_PL_R41	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	PL	Rating 41	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_PT_R41	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	PT	Rating 41	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_RO_R41	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	RO	Rating 41	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_RU_R41	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	RU	Rating 41	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_SE_R41	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	SE	Rating 41	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_SG_R41	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	SG	Rating 41	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_SI_R41	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	SI	Rating 41	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_SK_R41	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	SK	Rating 41	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_TR_R41	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	TR	Rating 41	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_US_R41	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	US	Rating 41	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
CORP_ALL_0086_CC_SLSC_x2_R41	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	Other countries	Rating 41	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_x0_R42	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	Not applicable	Rating 42	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_AT_R42	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	AT	Rating 42	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_AU_R42	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	AU	Rating 42	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_BE_R42	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	BE	Rating 42	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_BG_R42	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	BG	Rating 42	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_BR_R42	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	BR	Rating 42	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_CA_R42	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	CA	Rating 42	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_CH_R42	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	CH	Rating 42	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_CN_R42	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	CN	Rating 42	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_CY_R42	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	CY	Rating 42	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_CZ_R42	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	CZ	Rating 42	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_DE_R42	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	DE	Rating 42	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_DK_R42	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	DK	Rating 42	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_EE_R42	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	EE	Rating 42	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_ES_R42	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	ES	Rating 42	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_FI_R42	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	FI	Rating 42	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_FR_R42	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	FR	Rating 42	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_GB_R42	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	GB	Rating 42	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_GR_R42	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	GR	Rating 42	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_HK_R42	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	HK	Rating 42	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_HR_R42	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	HR	Rating 42	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
CORP_ALL_0086_CC_SLSC_HU_R42	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	HU	Rating 42	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_IE_R42	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	IE	Rating 42	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_IL_R42	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	IL	Rating 42	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_IT_R42	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	IT	Rating 42	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_JP_R42	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	JP	Rating 42	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_KR_R42	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	KR	Rating 42	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_LT_R42	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	LT	Rating 42	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_LU_R42	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	LU	Rating 42	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_LV_R42	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	LV	Rating 42	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_MT_R42	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	MT	Rating 42	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_NL_R42	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	NL	Rating 42	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_NO_R42	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	NO	Rating 42	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_PL_R42	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	PL	Rating 42	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_PT_R42	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	PT	Rating 42	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_RO_R42	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	RO	Rating 42	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_RU_R42	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	RU	Rating 42	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_SE_R42	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	SE	Rating 42	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_SG_R42	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	SG	Rating 42	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_SI_R42	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	SI	Rating 42	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_SK_R42	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	SK	Rating 42	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_TR_R42	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	TR	Rating 42	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_US_R42	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	US	Rating 42	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
CORP_ALL_0086_CC_SLSC_x2_R42	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	Other countries	Rating 42	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_x0_R43	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	Not applicable	Rating 43	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_AT_R43	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	AT	Rating 43	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_AU_R43	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	AU	Rating 43	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_BE_R43	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	BE	Rating 43	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_BG_R43	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	BG	Rating 43	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_BR_R43	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	BR	Rating 43	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_CA_R43	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	CA	Rating 43	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_CH_R43	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	CH	Rating 43	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_CN_R43	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	CN	Rating 43	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_CY_R43	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	CY	Rating 43	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_CZ_R43	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	CZ	Rating 43	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_DE_R43	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	DE	Rating 43	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_DK_R43	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	DK	Rating 43	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_EE_R43	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	EE	Rating 43	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_ES_R43	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	ES	Rating 43	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_FI_R43	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	FI	Rating 43	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_FR_R43	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	FR	Rating 43	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_GB_R43	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	GB	Rating 43	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_GR_R43	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	GR	Rating 43	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_HK_R43	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	HK	Rating 43	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_HR_R43	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	HR	Rating 43	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
CORP_ALL_0086_CC_SLSC_HU_R43	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	HU	Rating 43	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_IE_R43	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	IE	Rating 43	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_IL_R43	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	IL	Rating 43	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_IT_R43	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	IT	Rating 43	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_JP_R43	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	JP	Rating 43	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_KR_R43	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	KR	Rating 43	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_LT_R43	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	LT	Rating 43	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_LU_R43	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	LU	Rating 43	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_LV_R43	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	LV	Rating 43	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_MT_R43	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	MT	Rating 43	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_NL_R43	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	NL	Rating 43	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_NO_R43	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	NO	Rating 43	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_PL_R43	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	PL	Rating 43	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_PT_R43	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	PT	Rating 43	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_RO_R43	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	RO	Rating 43	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_RU_R43	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	RU	Rating 43	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_SE_R43	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	SE	Rating 43	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_SG_R43	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	SG	Rating 43	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_SI_R43	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	SI	Rating 43	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_SK_R43	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	SK	Rating 43	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_TR_R43	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	TR	Rating 43	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_US_R43	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	US	Rating 43	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
CORP_ALL_0086_CC_SLSC_x2_R43	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	Other countries	Rating 43	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_x0_R44	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	Not applicable	Rating 44	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_AT_R44	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	AT	Rating 44	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_AU_R44	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	AU	Rating 44	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_BE_R44	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	BE	Rating 44	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_BG_R44	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	BG	Rating 44	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_BR_R44	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	BR	Rating 44	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_CA_R44	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	CA	Rating 44	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_CH_R44	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	CH	Rating 44	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_CN_R44	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	CN	Rating 44	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_CY_R44	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	CY	Rating 44	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_CZ_R44	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	CZ	Rating 44	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_DE_R44	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	DE	Rating 44	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_DK_R44	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	DK	Rating 44	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_EE_R44	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	EE	Rating 44	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_ES_R44	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	ES	Rating 44	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_FI_R44	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	FI	Rating 44	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_FR_R44	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	FR	Rating 44	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_GB_R44	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	GB	Rating 44	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_GR_R44	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	GR	Rating 44	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_HK_R44	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	HK	Rating 44	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_HR_R44	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	HR	Rating 44	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
CORP_ALL_0086_CC_SLSC_HU_R44	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	HU	Rating 44	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_IE_R44	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	IE	Rating 44	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_IL_R44	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	IL	Rating 44	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_IT_R44	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	IT	Rating 44	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_JP_R44	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	JP	Rating 44	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_KR_R44	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	KR	Rating 44	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_LT_R44	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	LT	Rating 44	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_LU_R44	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	LU	Rating 44	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_LV_R44	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	LV	Rating 44	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_MT_R44	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	MT	Rating 44	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_NL_R44	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	NL	Rating 44	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_NO_R44	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	NO	Rating 44	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_PL_R44	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	PL	Rating 44	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_PT_R44	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	PT	Rating 44	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_RO_R44	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	RO	Rating 44	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_RU_R44	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	RU	Rating 44	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_SE_R44	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	SE	Rating 44	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_SG_R44	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	SG	Rating 44	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_SI_R44	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	SI	Rating 44	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_SK_R44	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	SK	Rating 44	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_TR_R44	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	TR	Rating 44	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_US_R44	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	US	Rating 44	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
CORP_ALL_0086_CC_SLSC_x2_R44	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	Other countries	Rating 44	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_x0_R45	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	Not applicable	Rating 45	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_AT_R45	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	AT	Rating 45	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_AU_R45	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	AU	Rating 45	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_BE_R45	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	BE	Rating 45	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_BG_R45	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	BG	Rating 45	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_BR_R45	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	BR	Rating 45	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_CA_R45	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	CA	Rating 45	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_CH_R45	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	CH	Rating 45	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_CN_R45	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	CN	Rating 45	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_CY_R45	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	CY	Rating 45	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_CZ_R45	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	CZ	Rating 45	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_DE_R45	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	DE	Rating 45	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_DK_R45	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	DK	Rating 45	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_EE_R45	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	EE	Rating 45	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_ES_R45	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	ES	Rating 45	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_FI_R45	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	FI	Rating 45	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_FR_R45	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	FR	Rating 45	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_GB_R45	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	GB	Rating 45	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_GR_R45	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	GR	Rating 45	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_HK_R45	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	HK	Rating 45	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_HR_R45	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	HR	Rating 45	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
CORP_ALL_0086_CC_SLSC_HU_R45	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	HU	Rating 45	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_IE_R45	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	IE	Rating 45	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_IL_R45	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	IL	Rating 45	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_IT_R45	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	IT	Rating 45	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_JP_R45	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	JP	Rating 45	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_KR_R45	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	KR	Rating 45	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_LT_R45	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	LT	Rating 45	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_LU_R45	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	LU	Rating 45	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_LV_R45	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	LV	Rating 45	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_MT_R45	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	MT	Rating 45	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_NL_R45	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	NL	Rating 45	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_NO_R45	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	NO	Rating 45	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_PL_R45	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	PL	Rating 45	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_PT_R45	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	PT	Rating 45	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_RO_R45	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	RO	Rating 45	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_RU_R45	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	RU	Rating 45	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_SE_R45	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	SE	Rating 45	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_SG_R45	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	SG	Rating 45	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_SI_R45	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	SI	Rating 45	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_SK_R45	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	SK	Rating 45	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_TR_R45	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	TR	Rating 45	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_US_R45	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	US	Rating 45	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
CORP_ALL_0086_CC_SLSC_x2_R45	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	Other countries	Rating 45	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_x0_R46	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	Not applicable	Rating 46	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_AT_R46	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	AT	Rating 46	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_AU_R46	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	AU	Rating 46	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_BE_R46	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	BE	Rating 46	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_BG_R46	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	BG	Rating 46	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_BR_R46	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	BR	Rating 46	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_CA_R46	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	CA	Rating 46	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_CH_R46	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	CH	Rating 46	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_CN_R46	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	CN	Rating 46	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_CY_R46	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	CY	Rating 46	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_CZ_R46	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	CZ	Rating 46	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_DE_R46	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	DE	Rating 46	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_DK_R46	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	DK	Rating 46	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_EE_R46	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	EE	Rating 46	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_ES_R46	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	ES	Rating 46	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_FI_R46	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	FI	Rating 46	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_FR_R46	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	FR	Rating 46	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_GB_R46	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	GB	Rating 46	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_GR_R46	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	GR	Rating 46	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_HK_R46	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	HK	Rating 46	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_HR_R46	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	HR	Rating 46	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
CORP_ALL_0086_CC_SLSC_HU_R46	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	HU	Rating 46	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_IE_R46	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	IE	Rating 46	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_IL_R46	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	IL	Rating 46	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_IT_R46	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	IT	Rating 46	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_JP_R46	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	JP	Rating 46	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_KR_R46	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	KR	Rating 46	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_LT_R46	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	LT	Rating 46	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_LU_R46	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	LU	Rating 46	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_LV_R46	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	LV	Rating 46	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_MT_R46	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	MT	Rating 46	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_NL_R46	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	NL	Rating 46	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_NO_R46	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	NO	Rating 46	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_PL_R46	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	PL	Rating 46	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_PT_R46	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	PT	Rating 46	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_RO_R46	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	RO	Rating 46	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_RU_R46	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	RU	Rating 46	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_SE_R46	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	SE	Rating 46	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_SG_R46	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	SG	Rating 46	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_SI_R46	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	SI	Rating 46	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_SK_R46	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	SK	Rating 46	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_TR_R46	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	TR	Rating 46	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_US_R46	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	US	Rating 46	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
CORP_ALL_0086_CC_SLSC_x2_R46	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	Other countries	Rating 46	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_x0_R47	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	Not applicable	Rating 47	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_AT_R47	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	AT	Rating 47	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_AU_R47	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	AU	Rating 47	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_BE_R47	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	BE	Rating 47	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_BG_R47	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	BG	Rating 47	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_BR_R47	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	BR	Rating 47	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_CA_R47	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	CA	Rating 47	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_CH_R47	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	CH	Rating 47	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_CN_R47	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	CN	Rating 47	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_CY_R47	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	CY	Rating 47	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_CZ_R47	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	CZ	Rating 47	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_DE_R47	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	DE	Rating 47	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_DK_R47	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	DK	Rating 47	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_EE_R47	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	EE	Rating 47	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_ES_R47	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	ES	Rating 47	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_FI_R47	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	FI	Rating 47	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_FR_R47	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	FR	Rating 47	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_GB_R47	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	GB	Rating 47	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_GR_R47	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	GR	Rating 47	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_HK_R47	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	HK	Rating 47	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_HR_R47	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	HR	Rating 47	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
CORP_ALL_0086_CC_SLSC_HU_R47	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	HU	Rating 47	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_IE_R47	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	IE	Rating 47	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_IL_R47	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	IL	Rating 47	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_IT_R47	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	IT	Rating 47	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_JP_R47	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	JP	Rating 47	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_KR_R47	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	KR	Rating 47	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_LT_R47	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	LT	Rating 47	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_LU_R47	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	LU	Rating 47	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_LV_R47	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	LV	Rating 47	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_MT_R47	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	MT	Rating 47	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_NL_R47	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	NL	Rating 47	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_NO_R47	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	NO	Rating 47	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_PL_R47	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	PL	Rating 47	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_PT_R47	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	PT	Rating 47	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_RO_R47	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	RO	Rating 47	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_RU_R47	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	RU	Rating 47	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_SE_R47	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	SE	Rating 47	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_SG_R47	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	SG	Rating 47	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_SI_R47	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	SI	Rating 47	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_SK_R47	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	SK	Rating 47	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_TR_R47	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	TR	Rating 47	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_US_R47	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	US	Rating 47	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
CORP_ALL_0086_CC_SLSC_x2_R47	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	Other countries	Rating 47	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_x0_R48	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	Not applicable	Rating 48	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_AT_R48	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	AT	Rating 48	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_AU_R48	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	AU	Rating 48	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_BE_R48	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	BE	Rating 48	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_BG_R48	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	BG	Rating 48	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_BR_R48	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	BR	Rating 48	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_CA_R48	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	CA	Rating 48	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_CH_R48	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	CH	Rating 48	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_CN_R48	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	CN	Rating 48	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_CY_R48	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	CY	Rating 48	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_CZ_R48	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	CZ	Rating 48	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_DE_R48	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	DE	Rating 48	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_DK_R48	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	DK	Rating 48	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_EE_R48	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	EE	Rating 48	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_ES_R48	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	ES	Rating 48	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_FI_R48	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	FI	Rating 48	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_FR_R48	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	FR	Rating 48	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_GB_R48	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	GB	Rating 48	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_GR_R48	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	GR	Rating 48	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_HK_R48	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	HK	Rating 48	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_HR_R48	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	HR	Rating 48	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
CORP_ALL_0086_CC_SLSC_HU_R48	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	HU	Rating 48	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_IE_R48	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	IE	Rating 48	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_IL_R48	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	IL	Rating 48	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_IT_R48	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	IT	Rating 48	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_JP_R48	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	JP	Rating 48	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_KR_R48	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	KR	Rating 48	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_LT_R48	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	LT	Rating 48	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_LU_R48	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	LU	Rating 48	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_LV_R48	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	LV	Rating 48	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_MT_R48	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	MT	Rating 48	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_NL_R48	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	NL	Rating 48	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_NO_R48	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	NO	Rating 48	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_PL_R48	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	PL	Rating 48	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_PT_R48	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	PT	Rating 48	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_RO_R48	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	RO	Rating 48	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_RU_R48	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	RU	Rating 48	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_SE_R48	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	SE	Rating 48	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_SG_R48	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	SG	Rating 48	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_SI_R48	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	SI	Rating 48	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_SK_R48	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	SK	Rating 48	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_TR_R48	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	TR	Rating 48	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_US_R48	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	US	Rating 48	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
CORP_ALL_0086_CC_SLSC_x2_R48	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	Other countries	Rating 48	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_x0_R49	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	Not applicable	Rating 49	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_AT_R49	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	AT	Rating 49	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_AU_R49	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	AU	Rating 49	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_BE_R49	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	BE	Rating 49	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_BG_R49	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	BG	Rating 49	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_BR_R49	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	BR	Rating 49	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_CA_R49	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	CA	Rating 49	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_CH_R49	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	CH	Rating 49	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_CN_R49	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	CN	Rating 49	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_CY_R49	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	CY	Rating 49	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_CZ_R49	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	CZ	Rating 49	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_DE_R49	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	DE	Rating 49	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_DK_R49	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	DK	Rating 49	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_EE_R49	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	EE	Rating 49	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_ES_R49	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	ES	Rating 49	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_FI_R49	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	FI	Rating 49	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_FR_R49	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	FR	Rating 49	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_GB_R49	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	GB	Rating 49	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_GR_R49	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	GR	Rating 49	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_HK_R49	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	HK	Rating 49	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_HR_R49	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	HR	Rating 49	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
CORP_ALL_0086_CC_SLSC_HU_R49	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	HU	Rating 49	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_IE_R49	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	IE	Rating 49	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_IL_R49	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	IL	Rating 49	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_IT_R49	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	IT	Rating 49	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_JP_R49	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	JP	Rating 49	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_KR_R49	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	KR	Rating 49	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_LT_R49	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	LT	Rating 49	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_LU_R49	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	LU	Rating 49	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_LV_R49	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	LV	Rating 49	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_MT_R49	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	MT	Rating 49	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_NL_R49	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	NL	Rating 49	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_NO_R49	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	NO	Rating 49	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_PL_R49	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	PL	Rating 49	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_PT_R49	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	PT	Rating 49	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_RO_R49	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	RO	Rating 49	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_RU_R49	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	RU	Rating 49	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_SE_R49	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	SE	Rating 49	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_SG_R49	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	SG	Rating 49	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_SI_R49	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	SI	Rating 49	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_SK_R49	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	SK	Rating 49	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_TR_R49	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	TR	Rating 49	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_US_R49	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	US	Rating 49	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
CORP_ALL_0086_CC_SLSC_x2_R49	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	Other countries	Rating 49	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_x0_R50	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	Not applicable	Rating 50	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_AT_R50	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	AT	Rating 50	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_AU_R50	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	AU	Rating 50	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_BE_R50	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	BE	Rating 50	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_BG_R50	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	BG	Rating 50	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_BR_R50	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	BR	Rating 50	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_CA_R50	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	CA	Rating 50	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_CH_R50	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	CH	Rating 50	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_CN_R50	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	CN	Rating 50	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_CY_R50	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	CY	Rating 50	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_CZ_R50	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	CZ	Rating 50	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_DE_R50	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	DE	Rating 50	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_DK_R50	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	DK	Rating 50	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_EE_R50	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	EE	Rating 50	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_ES_R50	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	ES	Rating 50	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_FI_R50	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	FI	Rating 50	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_FR_R50	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	FR	Rating 50	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_GB_R50	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	GB	Rating 50	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_GR_R50	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	GR	Rating 50	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_HK_R50	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	HK	Rating 50	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_HR_R50	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	HR	Rating 50	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
CORP_ALL_0086_CC_SLSC_HU_R50	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	HU	Rating 50	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_IE_R50	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	IE	Rating 50	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_IL_R50	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	IL	Rating 50	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_IT_R50	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	IT	Rating 50	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_JP_R50	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	JP	Rating 50	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_KR_R50	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	KR	Rating 50	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_LT_R50	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	LT	Rating 50	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_LU_R50	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	LU	Rating 50	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_LV_R50	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	LV	Rating 50	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_MT_R50	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	MT	Rating 50	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_NL_R50	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	NL	Rating 50	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_NO_R50	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	NO	Rating 50	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_PL_R50	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	PL	Rating 50	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_PT_R50	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	PT	Rating 50	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_RO_R50	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	RO	Rating 50	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_RU_R50	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	RU	Rating 50	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_SE_R50	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	SE	Rating 50	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_SG_R50	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	SG	Rating 50	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_SI_R50	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	SI	Rating 50	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_SK_R50	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	SK	Rating 50	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_TR_R50	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	TR	Rating 50	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_US_R50	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	US	Rating 50	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
CORP_ALL_0086_CC_SLSC_x2_R50	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	Other countries	Rating 50	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_x0_R51	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	Not applicable	Rating 51	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_AT_R51	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	AT	Rating 51	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_AU_R51	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	AU	Rating 51	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_BE_R51	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	BE	Rating 51	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_BG_R51	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	BG	Rating 51	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_BR_R51	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	BR	Rating 51	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_CA_R51	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	CA	Rating 51	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_CH_R51	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	CH	Rating 51	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_CN_R51	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	CN	Rating 51	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_CY_R51	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	CY	Rating 51	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_CZ_R51	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	CZ	Rating 51	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_DE_R51	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	DE	Rating 51	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_DK_R51	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	DK	Rating 51	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_EE_R51	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	EE	Rating 51	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_ES_R51	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	ES	Rating 51	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_FI_R51	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	FI	Rating 51	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_FR_R51	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	FR	Rating 51	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_GB_R51	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	GB	Rating 51	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_GR_R51	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	GR	Rating 51	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_HK_R51	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	HK	Rating 51	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_HR_R51	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	HR	Rating 51	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
CORP_ALL_0086_CC_SLSC_HU_R51	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	HU	Rating 51	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_IE_R51	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	IE	Rating 51	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_IL_R51	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	IL	Rating 51	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_IT_R51	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	IT	Rating 51	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_JP_R51	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	JP	Rating 51	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_KR_R51	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	KR	Rating 51	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_LT_R51	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	LT	Rating 51	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_LU_R51	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	LU	Rating 51	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_LV_R51	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	LV	Rating 51	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_MT_R51	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	MT	Rating 51	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_NL_R51	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	NL	Rating 51	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_NO_R51	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	NO	Rating 51	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_PL_R51	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	PL	Rating 51	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_PT_R51	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	PT	Rating 51	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_RO_R51	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	RO	Rating 51	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_RU_R51	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	RU	Rating 51	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_SE_R51	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	SE	Rating 51	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_SG_R51	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	SG	Rating 51	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_SI_R51	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	SI	Rating 51	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_SK_R51	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	SK	Rating 51	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_TR_R51	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	TR	Rating 51	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_US_R51	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	US	Rating 51	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
CORP_ALL_0086_CC_SLSC_x2_R51	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	Other countries	Rating 51	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_x0_R52	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	Not applicable	Rating 52	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_AT_R52	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	AT	Rating 52	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_AU_R52	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	AU	Rating 52	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_BE_R52	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	BE	Rating 52	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_BG_R52	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	BG	Rating 52	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_BR_R52	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	BR	Rating 52	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_CA_R52	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	CA	Rating 52	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_CH_R52	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	CH	Rating 52	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_CN_R52	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	CN	Rating 52	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_CY_R52	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	CY	Rating 52	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_CZ_R52	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	CZ	Rating 52	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_DE_R52	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	DE	Rating 52	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_DK_R52	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	DK	Rating 52	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_EE_R52	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	EE	Rating 52	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_ES_R52	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	ES	Rating 52	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_FI_R52	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	FI	Rating 52	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_FR_R52	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	FR	Rating 52	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_GB_R52	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	GB	Rating 52	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_GR_R52	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	GR	Rating 52	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_HK_R52	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	HK	Rating 52	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_HR_R52	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	HR	Rating 52	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
CORP_ALL_0086_CC_SLSC_HU_R52	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	HU	Rating 52	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_IE_R52	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	IE	Rating 52	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_IL_R52	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	IL	Rating 52	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_IT_R52	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	IT	Rating 52	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_JP_R52	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	JP	Rating 52	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_KR_R52	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	KR	Rating 52	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_LT_R52	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	LT	Rating 52	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_LU_R52	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	LU	Rating 52	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_LV_R52	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	LV	Rating 52	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_MT_R52	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	MT	Rating 52	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_NL_R52	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	NL	Rating 52	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_NO_R52	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	NO	Rating 52	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_PL_R52	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	PL	Rating 52	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_PT_R52	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	PT	Rating 52	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_RO_R52	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	RO	Rating 52	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_RU_R52	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	RU	Rating 52	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_SE_R52	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	SE	Rating 52	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_SG_R52	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	SG	Rating 52	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_SI_R52	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	SI	Rating 52	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_SK_R52	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	SK	Rating 52	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_TR_R52	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	TR	Rating 52	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_US_R52	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	US	Rating 52	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
CORP_ALL_0086_CC_SLSC_x2_R52	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	Other countries	Rating 52	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_x0_R53	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	Not applicable	Rating 53	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_AT_R53	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	AT	Rating 53	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_AU_R53	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	AU	Rating 53	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_BE_R53	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	BE	Rating 53	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_BG_R53	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	BG	Rating 53	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_BR_R53	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	BR	Rating 53	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_CA_R53	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	CA	Rating 53	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_CH_R53	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	CH	Rating 53	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_CN_R53	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	CN	Rating 53	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_CY_R53	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	CY	Rating 53	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_CZ_R53	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	CZ	Rating 53	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_DE_R53	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	DE	Rating 53	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_DK_R53	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	DK	Rating 53	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_EE_R53	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	EE	Rating 53	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_ES_R53	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	ES	Rating 53	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_FI_R53	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	FI	Rating 53	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_FR_R53	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	FR	Rating 53	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_GB_R53	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	GB	Rating 53	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_GR_R53	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	GR	Rating 53	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_HK_R53	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	HK	Rating 53	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_HR_R53	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	HR	Rating 53	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
CORP_ALL_0086_CC_SLSC_HU_R53	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	HU	Rating 53	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_IE_R53	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	IE	Rating 53	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_IL_R53	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	IL	Rating 53	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_IT_R53	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	IT	Rating 53	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_JP_R53	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	JP	Rating 53	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_KR_R53	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	KR	Rating 53	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_LT_R53	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	LT	Rating 53	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_LU_R53	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	LU	Rating 53	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_LV_R53	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	LV	Rating 53	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_MT_R53	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	MT	Rating 53	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_NL_R53	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	NL	Rating 53	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_NO_R53	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	NO	Rating 53	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_PL_R53	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	PL	Rating 53	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_PT_R53	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	PT	Rating 53	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_RO_R53	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	RO	Rating 53	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_RU_R53	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	RU	Rating 53	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_SE_R53	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	SE	Rating 53	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_SG_R53	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	SG	Rating 53	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_SI_R53	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	SI	Rating 53	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_SK_R53	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	SK	Rating 53	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_TR_R53	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	TR	Rating 53	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_US_R53	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	US	Rating 53	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
CORP_ALL_0086_CC_SLSC_x2_R53	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	Other countries	Rating 53	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_x0_R54	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	Not applicable	Rating 54	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_AT_R54	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	AT	Rating 54	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_AU_R54	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	AU	Rating 54	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_BE_R54	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	BE	Rating 54	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_BG_R54	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	BG	Rating 54	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_BR_R54	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	BR	Rating 54	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_CA_R54	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	CA	Rating 54	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_CH_R54	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	CH	Rating 54	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_CN_R54	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	CN	Rating 54	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_CY_R54	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	CY	Rating 54	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_CZ_R54	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	CZ	Rating 54	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_DE_R54	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	DE	Rating 54	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_DK_R54	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	DK	Rating 54	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_EE_R54	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	EE	Rating 54	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_ES_R54	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	ES	Rating 54	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_FI_R54	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	FI	Rating 54	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_FR_R54	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	FR	Rating 54	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_GB_R54	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	GB	Rating 54	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_GR_R54	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	GR	Rating 54	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_HK_R54	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	HK	Rating 54	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_HR_R54	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	HR	Rating 54	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
CORP_ALL_0086_CC_SLSC_HU_R54	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	HU	Rating 54	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_IE_R54	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	IE	Rating 54	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_IL_R54	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	IL	Rating 54	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_IT_R54	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	IT	Rating 54	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_JP_R54	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	JP	Rating 54	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_KR_R54	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	KR	Rating 54	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_LT_R54	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	LT	Rating 54	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_LU_R54	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	LU	Rating 54	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_LV_R54	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	LV	Rating 54	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_MT_R54	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	MT	Rating 54	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_NL_R54	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	NL	Rating 54	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_NO_R54	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	NO	Rating 54	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_PL_R54	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	PL	Rating 54	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_PT_R54	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	PT	Rating 54	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_RO_R54	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	RO	Rating 54	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_RU_R54	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	RU	Rating 54	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_SE_R54	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	SE	Rating 54	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_SG_R54	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	SG	Rating 54	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_SI_R54	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	SI	Rating 54	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_SK_R54	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	SK	Rating 54	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_TR_R54	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	TR	Rating 54	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_US_R54	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	US	Rating 54	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
CORP_ALL_0086_CC_SLSC_x2_R54	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	Other countries	Rating 54	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_x0_R55	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	Not applicable	Rating 55	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_AT_R55	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	AT	Rating 55	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_AU_R55	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	AU	Rating 55	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_BE_R55	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	BE	Rating 55	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_BG_R55	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	BG	Rating 55	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_BR_R55	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	BR	Rating 55	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_CA_R55	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	CA	Rating 55	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_CH_R55	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	CH	Rating 55	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_CN_R55	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	CN	Rating 55	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_CY_R55	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	CY	Rating 55	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_CZ_R55	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	CZ	Rating 55	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_DE_R55	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	DE	Rating 55	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_DK_R55	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	DK	Rating 55	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_EE_R55	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	EE	Rating 55	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_ES_R55	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	ES	Rating 55	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_FI_R55	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	FI	Rating 55	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_FR_R55	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	FR	Rating 55	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_GB_R55	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	GB	Rating 55	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_GR_R55	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	GR	Rating 55	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_HK_R55	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	HK	Rating 55	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_HR_R55	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	HR	Rating 55	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
CORP_ALL_0086_CC_SLSC_HU_R55	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	HU	Rating 55	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_IE_R55	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	IE	Rating 55	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_IL_R55	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	IL	Rating 55	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_IT_R55	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	IT	Rating 55	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_JP_R55	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	JP	Rating 55	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_KR_R55	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	KR	Rating 55	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_LT_R55	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	LT	Rating 55	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_LU_R55	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	LU	Rating 55	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_LV_R55	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	LV	Rating 55	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_MT_R55	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	MT	Rating 55	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_NL_R55	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	NL	Rating 55	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_NO_R55	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	NO	Rating 55	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_PL_R55	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	PL	Rating 55	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_PT_R55	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	PT	Rating 55	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_RO_R55	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	RO	Rating 55	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_RU_R55	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	RU	Rating 55	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_SE_R55	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	SE	Rating 55	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_SG_R55	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	SG	Rating 55	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_SI_R55	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	SI	Rating 55	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_SK_R55	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	SK	Rating 55	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_TR_R55	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	TR	Rating 55	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_US_R55	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	US	Rating 55	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
CORP_ALL_0086_CC_SLSC_x2_R55	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	Other countries	Rating 55	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_x0_R56	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	Not applicable	Rating 56	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_AT_R56	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	AT	Rating 56	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_AU_R56	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	AU	Rating 56	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_BE_R56	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	BE	Rating 56	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_BG_R56	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	BG	Rating 56	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_BR_R56	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	BR	Rating 56	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_CA_R56	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	CA	Rating 56	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_CH_R56	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	CH	Rating 56	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_CN_R56	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	CN	Rating 56	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_CY_R56	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	CY	Rating 56	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_CZ_R56	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	CZ	Rating 56	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_DE_R56	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	DE	Rating 56	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_DK_R56	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	DK	Rating 56	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_EE_R56	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	EE	Rating 56	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_ES_R56	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	ES	Rating 56	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_FI_R56	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	FI	Rating 56	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_FR_R56	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	FR	Rating 56	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_GB_R56	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	GB	Rating 56	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_GR_R56	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	GR	Rating 56	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_HK_R56	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	HK	Rating 56	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_HR_R56	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	HR	Rating 56	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
CORP_ALL_0086_CC_SLSC_HU_R56	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	HU	Rating 56	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_IE_R56	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	IE	Rating 56	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_IL_R56	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	IL	Rating 56	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_IT_R56	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	IT	Rating 56	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_JP_R56	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	JP	Rating 56	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_KR_R56	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	KR	Rating 56	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_LT_R56	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	LT	Rating 56	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_LU_R56	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	LU	Rating 56	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_LV_R56	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	LV	Rating 56	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_MT_R56	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	MT	Rating 56	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_NL_R56	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	NL	Rating 56	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_NO_R56	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	NO	Rating 56	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_PL_R56	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	PL	Rating 56	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_PT_R56	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	PT	Rating 56	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_RO_R56	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	RO	Rating 56	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_RU_R56	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	RU	Rating 56	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_SE_R56	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	SE	Rating 56	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_SG_R56	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	SG	Rating 56	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_SI_R56	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	SI	Rating 56	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_SK_R56	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	SK	Rating 56	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_TR_R56	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	TR	Rating 56	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_US_R56	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	US	Rating 56	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
CORP_ALL_0086_CC_SLSC_x2_R56	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	Other countries	Rating 56	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_x0_R57	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	Not applicable	Rating 57	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_AT_R57	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	AT	Rating 57	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_AU_R57	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	AU	Rating 57	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_BE_R57	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	BE	Rating 57	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_BG_R57	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	BG	Rating 57	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_BR_R57	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	BR	Rating 57	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_CA_R57	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	CA	Rating 57	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_CH_R57	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	CH	Rating 57	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_CN_R57	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	CN	Rating 57	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_CY_R57	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	CY	Rating 57	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_CZ_R57	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	CZ	Rating 57	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_DE_R57	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	DE	Rating 57	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_DK_R57	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	DK	Rating 57	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_EE_R57	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	EE	Rating 57	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_ES_R57	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	ES	Rating 57	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_FI_R57	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	FI	Rating 57	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_FR_R57	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	FR	Rating 57	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_GB_R57	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	GB	Rating 57	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_GR_R57	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	GR	Rating 57	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_HK_R57	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	HK	Rating 57	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_HR_R57	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	HR	Rating 57	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
CORP_ALL_0086_CC_SLSC_HU_R57	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	HU	Rating 57	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_IE_R57	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	IE	Rating 57	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_IL_R57	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	IL	Rating 57	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_IT_R57	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	IT	Rating 57	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_JP_R57	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	JP	Rating 57	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_KR_R57	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	KR	Rating 57	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_LT_R57	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	LT	Rating 57	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_LU_R57	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	LU	Rating 57	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_LV_R57	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	LV	Rating 57	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_MT_R57	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	MT	Rating 57	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_NL_R57	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	NL	Rating 57	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_NO_R57	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	NO	Rating 57	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_PL_R57	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	PL	Rating 57	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_PT_R57	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	PT	Rating 57	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_RO_R57	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	RO	Rating 57	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_RU_R57	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	RU	Rating 57	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_SE_R57	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	SE	Rating 57	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_SG_R57	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	SG	Rating 57	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_SI_R57	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	SI	Rating 57	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_SK_R57	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	SK	Rating 57	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_TR_R57	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	TR	Rating 57	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_US_R57	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	US	Rating 57	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
CORP_ALL_0086_CC_SLSC_x2_R57	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	Other countries	Rating 57	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_x0_R58	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	Not applicable	Rating 58	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_AT_R58	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	AT	Rating 58	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_AU_R58	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	AU	Rating 58	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_BE_R58	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	BE	Rating 58	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_BG_R58	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	BG	Rating 58	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_BR_R58	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	BR	Rating 58	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_CA_R58	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	CA	Rating 58	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_CH_R58	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	CH	Rating 58	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_CN_R58	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	CN	Rating 58	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_CY_R58	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	CY	Rating 58	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_CZ_R58	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	CZ	Rating 58	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_DE_R58	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	DE	Rating 58	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_DK_R58	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	DK	Rating 58	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_EE_R58	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	EE	Rating 58	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_ES_R58	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	ES	Rating 58	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_FI_R58	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	FI	Rating 58	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_FR_R58	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	FR	Rating 58	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_GB_R58	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	GB	Rating 58	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_GR_R58	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	GR	Rating 58	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_HK_R58	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	HK	Rating 58	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_HR_R58	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	HR	Rating 58	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
CORP_ALL_0086_CC_SLSC_HU_R58	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	HU	Rating 58	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_IE_R58	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	IE	Rating 58	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_IL_R58	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	IL	Rating 58	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_IT_R58	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	IT	Rating 58	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_JP_R58	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	JP	Rating 58	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_KR_R58	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	KR	Rating 58	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_LT_R58	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	LT	Rating 58	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_LU_R58	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	LU	Rating 58	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_LV_R58	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	LV	Rating 58	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_MT_R58	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	MT	Rating 58	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_NL_R58	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	NL	Rating 58	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_NO_R58	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	NO	Rating 58	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_PL_R58	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	PL	Rating 58	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_PT_R58	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	PT	Rating 58	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_RO_R58	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	RO	Rating 58	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_RU_R58	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	RU	Rating 58	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_SE_R58	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	SE	Rating 58	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_SG_R58	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	SG	Rating 58	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_SI_R58	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	SI	Rating 58	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_SK_R58	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	SK	Rating 58	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_TR_R58	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	TR	Rating 58	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_US_R58	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	US	Rating 58	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
CORP_ALL_0086_CC_SLSC_x2_R58	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	Other countries	Rating 58	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_x0_R59	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	Not applicable	Rating 59	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_AT_R59	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	AT	Rating 59	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_AU_R59	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	AU	Rating 59	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_BE_R59	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	BE	Rating 59	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_BG_R59	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	BG	Rating 59	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_BR_R59	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	BR	Rating 59	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_CA_R59	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	CA	Rating 59	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_CH_R59	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	CH	Rating 59	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_CN_R59	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	CN	Rating 59	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_CY_R59	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	CY	Rating 59	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_CZ_R59	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	CZ	Rating 59	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_DE_R59	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	DE	Rating 59	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_DK_R59	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	DK	Rating 59	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_EE_R59	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	EE	Rating 59	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_ES_R59	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	ES	Rating 59	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_FI_R59	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	FI	Rating 59	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_FR_R59	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	FR	Rating 59	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_GB_R59	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	GB	Rating 59	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_GR_R59	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	GR	Rating 59	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_HK_R59	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	HK	Rating 59	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_HR_R59	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	HR	Rating 59	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
CORP_ALL_0086_CC_SLSC_HU_R59	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	HU	Rating 59	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_IE_R59	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	IE	Rating 59	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_IL_R59	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	IL	Rating 59	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_IT_R59	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	IT	Rating 59	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_JP_R59	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	JP	Rating 59	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_KR_R59	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	KR	Rating 59	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_LT_R59	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	LT	Rating 59	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_LU_R59	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	LU	Rating 59	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_LV_R59	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	LV	Rating 59	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_MT_R59	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	MT	Rating 59	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_NL_R59	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	NL	Rating 59	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_NO_R59	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	NO	Rating 59	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_PL_R59	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	PL	Rating 59	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_PT_R59	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	PT	Rating 59	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_RO_R59	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	RO	Rating 59	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_RU_R59	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	RU	Rating 59	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_SE_R59	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	SE	Rating 59	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_SG_R59	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	SG	Rating 59	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_SI_R59	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	SI	Rating 59	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_SK_R59	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	SK	Rating 59	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_TR_R59	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	TR	Rating 59	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_US_R59	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	US	Rating 59	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
CORP_ALL_0086_CC_SLSC_x2_R59	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	Other countries	Rating 59	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_x0_R60	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	Not applicable	Rating 60	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_AT_R60	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	AT	Rating 60	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_AU_R60	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	AU	Rating 60	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_BE_R60	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	BE	Rating 60	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_BG_R60	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	BG	Rating 60	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_BR_R60	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	BR	Rating 60	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_CA_R60	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	CA	Rating 60	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_CH_R60	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	CH	Rating 60	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_CN_R60	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	CN	Rating 60	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_CY_R60	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	CY	Rating 60	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_CZ_R60	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	CZ	Rating 60	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_DE_R60	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	DE	Rating 60	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_DK_R60	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	DK	Rating 60	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_EE_R60	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	EE	Rating 60	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_ES_R60	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	ES	Rating 60	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_FI_R60	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	FI	Rating 60	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_FR_R60	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	FR	Rating 60	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_GB_R60	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	GB	Rating 60	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_GR_R60	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	GR	Rating 60	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_HK_R60	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	HK	Rating 60	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_HR_R60	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	HR	Rating 60	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
CORP_ALL_0086_CC_SLSC_HU_R60	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	HU	Rating 60	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_IE_R60	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	IE	Rating 60	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_IL_R60	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	IL	Rating 60	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_IT_R60	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	IT	Rating 60	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_JP_R60	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	JP	Rating 60	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_KR_R60	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	KR	Rating 60	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_LT_R60	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	LT	Rating 60	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_LU_R60	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	LU	Rating 60	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_LV_R60	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	LV	Rating 60	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_MT_R60	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	MT	Rating 60	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_NL_R60	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	NL	Rating 60	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_NO_R60	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	NO	Rating 60	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_PL_R60	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	PL	Rating 60	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_PT_R60	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	PT	Rating 60	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_RO_R60	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	RO	Rating 60	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_RU_R60	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	RU	Rating 60	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_SE_R60	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	SE	Rating 60	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_SG_R60	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	SG	Rating 60	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_SI_R60	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	SI	Rating 60	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_SK_R60	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	SK	Rating 60	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_TR_R60	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	TR	Rating 60	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_US_R60	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	US	Rating 60	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
CORP_ALL_0086_CC_SLSC_x2_R60	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	Other countries	Rating 60	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_x0_R61	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	Not applicable	Rating 61	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_AT_R61	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	AT	Rating 61	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_AU_R61	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	AU	Rating 61	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_BE_R61	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	BE	Rating 61	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_BG_R61	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	BG	Rating 61	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_BR_R61	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	BR	Rating 61	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_CA_R61	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	CA	Rating 61	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_CH_R61	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	CH	Rating 61	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_CN_R61	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	CN	Rating 61	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_CY_R61	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	CY	Rating 61	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_CZ_R61	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	CZ	Rating 61	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_DE_R61	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	DE	Rating 61	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_DK_R61	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	DK	Rating 61	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_EE_R61	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	EE	Rating 61	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_ES_R61	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	ES	Rating 61	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_FI_R61	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	FI	Rating 61	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_FR_R61	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	FR	Rating 61	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_GB_R61	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	GB	Rating 61	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_GR_R61	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	GR	Rating 61	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_HK_R61	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	HK	Rating 61	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_HR_R61	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	HR	Rating 61	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
CORP_ALL_0086_CC_SLSC_HU_R61	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	HU	Rating 61	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_IE_R61	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	IE	Rating 61	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_IL_R61	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	IL	Rating 61	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_IT_R61	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	IT	Rating 61	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_JP_R61	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	JP	Rating 61	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_KR_R61	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	KR	Rating 61	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_LT_R61	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	LT	Rating 61	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_LU_R61	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	LU	Rating 61	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_LV_R61	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	LV	Rating 61	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_MT_R61	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	MT	Rating 61	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_NL_R61	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	NL	Rating 61	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_NO_R61	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	NO	Rating 61	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_PL_R61	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	PL	Rating 61	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_PT_R61	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	PT	Rating 61	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_RO_R61	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	RO	Rating 61	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_RU_R61	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	RU	Rating 61	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_SE_R61	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	SE	Rating 61	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_SG_R61	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	SG	Rating 61	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_SI_R61	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	SI	Rating 61	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_SK_R61	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	SK	Rating 61	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_TR_R61	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	TR	Rating 61	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_US_R61	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	US	Rating 61	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
CORP_ALL_0086_CC_SLSC_x2_R61	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	Other countries	Rating 61	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_x0_R62	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	Not applicable	Rating 62	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_AT_R62	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	AT	Rating 62	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_AU_R62	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	AU	Rating 62	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_BE_R62	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	BE	Rating 62	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_BG_R62	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	BG	Rating 62	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_BR_R62	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	BR	Rating 62	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_CA_R62	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	CA	Rating 62	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_CH_R62	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	CH	Rating 62	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_CN_R62	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	CN	Rating 62	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_CY_R62	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	CY	Rating 62	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_CZ_R62	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	CZ	Rating 62	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_DE_R62	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	DE	Rating 62	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_DK_R62	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	DK	Rating 62	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_EE_R62	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	EE	Rating 62	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_ES_R62	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	ES	Rating 62	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_FI_R62	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	FI	Rating 62	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_FR_R62	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	FR	Rating 62	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_GB_R62	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	GB	Rating 62	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_GR_R62	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	GR	Rating 62	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_HK_R62	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	HK	Rating 62	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_HR_R62	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	HR	Rating 62	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
CORP_ALL_0086_CC_SLSC_HU_R62	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	HU	Rating 62	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_IE_R62	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	IE	Rating 62	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_IL_R62	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	IL	Rating 62	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_IT_R62	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	IT	Rating 62	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_JP_R62	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	JP	Rating 62	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_KR_R62	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	KR	Rating 62	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_LT_R62	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	LT	Rating 62	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_LU_R62	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	LU	Rating 62	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_LV_R62	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	LV	Rating 62	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_MT_R62	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	MT	Rating 62	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_NL_R62	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	NL	Rating 62	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_NO_R62	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	NO	Rating 62	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_PL_R62	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	PL	Rating 62	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_PT_R62	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	PT	Rating 62	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_RO_R62	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	RO	Rating 62	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_RU_R62	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	RU	Rating 62	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_SE_R62	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	SE	Rating 62	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_SG_R62	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	SG	Rating 62	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_SI_R62	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	SI	Rating 62	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_SK_R62	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	SK	Rating 62	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_TR_R62	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	TR	Rating 62	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_US_R62	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	US	Rating 62	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
CORP_ALL_0086_CC_SLSC_x2_R63	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	Other countries	Rating 63	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_x0_R63	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	Not applicable	Rating 63	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_AT_R63	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	AT	Rating 63	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_AU_R63	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	AU	Rating 63	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_BE_R63	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	BE	Rating 63	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_BG_R63	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	BG	Rating 63	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_BR_R63	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	BR	Rating 63	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_CA_R63	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	CA	Rating 63	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_CH_R63	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	CH	Rating 63	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_CN_R63	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	CN	Rating 63	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_CY_R63	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	CY	Rating 63	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_CZ_R63	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	CZ	Rating 63	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_DE_R63	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	DE	Rating 63	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_DK_R63	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	DK	Rating 63	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_EE_R63	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	EE	Rating 63	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_ES_R63	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	ES	Rating 63	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_FI_R63	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	FI	Rating 63	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_FR_R63	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	FR	Rating 63	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_GB_R63	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	GB	Rating 63	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_GR_R63	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	GR	Rating 63	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_HK_R63	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	HK	Rating 63	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_HR_R63	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	HR	Rating 63	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
CORP_ALL_0086_CC_SLSC_HU_R63	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	HU	Rating 63	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_IE_R63	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	IE	Rating 63	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_IL_R63	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	IL	Rating 63	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_IT_R63	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	IT	Rating 63	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_JP_R63	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	JP	Rating 63	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_KR_R63	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	KR	Rating 63	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_LT_R63	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	LT	Rating 63	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_LU_R63	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	LU	Rating 63	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_LV_R63	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	LV	Rating 63	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_MT_R63	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	MT	Rating 63	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_NL_R63	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	NL	Rating 63	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_NO_R63	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	NO	Rating 63	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_PL_R63	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	PL	Rating 63	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_PT_R63	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	PT	Rating 63	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_RO_R63	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	RO	Rating 63	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_RU_R63	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	RU	Rating 63	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_SE_R63	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	SE	Rating 63	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_SG_R63	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	SG	Rating 63	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_SI_R63	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	SI	Rating 63	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_SK_R63	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	SK	Rating 63	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_TR_R63	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	TR	Rating 63	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_US_R63	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	US	Rating 63	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
CORP_ALL_0086_CC_SLSC_x2_R63	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	Other countries	Rating 63	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_x0_R64	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	Not applicable	Rating 64	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_AT_R64	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	AT	Rating 64	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_AU_R64	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	AU	Rating 64	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_BE_R64	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	BE	Rating 64	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_BG_R64	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	BG	Rating 64	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_BR_R64	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	BR	Rating 64	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_CA_R64	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	CA	Rating 64	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_CH_R64	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	CH	Rating 64	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_CN_R64	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	CN	Rating 64	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_CY_R64	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	CY	Rating 64	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_CZ_R64	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	CZ	Rating 64	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_DE_R64	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	DE	Rating 64	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_DK_R64	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	DK	Rating 64	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_EE_R64	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	EE	Rating 64	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_ES_R64	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	ES	Rating 64	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_FI_R64	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	FI	Rating 64	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_FR_R64	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	FR	Rating 64	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_GB_R64	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	GB	Rating 64	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_GR_R64	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	GR	Rating 64	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_HK_R64	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	HK	Rating 64	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_HR_R64	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	HR	Rating 64	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
CORP_ALL_0086_CC_SLSC_HU_R64	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	HU	Rating 64	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_IE_R64	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	IE	Rating 64	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_IL_R64	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	IL	Rating 64	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_IT_R64	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	IT	Rating 64	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_JP_R64	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	JP	Rating 64	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_KR_R64	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	KR	Rating 64	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_LT_R64	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	LT	Rating 64	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_LU_R64	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	LU	Rating 64	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_LV_R64	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	LV	Rating 64	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_MT_R64	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	MT	Rating 64	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_NL_R64	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	NL	Rating 64	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_NO_R64	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	NO	Rating 64	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_PL_R64	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	PL	Rating 64	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_PT_R64	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	PT	Rating 64	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_RO_R64	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	RO	Rating 64	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_RU_R64	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	RU	Rating 64	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_SE_R64	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	SE	Rating 64	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_SG_R64	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	SG	Rating 64	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_SI_R64	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	SI	Rating 64	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_SK_R64	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	SK	Rating 64	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_TR_R64	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	TR	Rating 64	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_US_R64	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	US	Rating 64	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
CORP_ALL_0086_CC_SLSC_x2_R64	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	Other countries	Rating 64	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_x0_R65	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	Not applicable	Rating 65	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_AT_R65	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	AT	Rating 65	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_AU_R65	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	AU	Rating 65	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_BE_R65	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	BE	Rating 65	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_BG_R65	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	BG	Rating 65	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_BR_R65	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	BR	Rating 65	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_CA_R65	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	CA	Rating 65	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_CH_R65	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	CH	Rating 65	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_CN_R65	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	CN	Rating 65	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_CY_R65	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	CY	Rating 65	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_CZ_R65	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	CZ	Rating 65	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_DE_R65	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	DE	Rating 65	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_DK_R65	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	DK	Rating 65	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_EE_R65	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	EE	Rating 65	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_ES_R65	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	ES	Rating 65	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_FI_R65	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	FI	Rating 65	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_FR_R65	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	FR	Rating 65	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_GB_R65	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	GB	Rating 65	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_GR_R65	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	GR	Rating 65	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_HK_R65	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	HK	Rating 65	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_HR_R65	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	HR	Rating 65	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
CORP_ALL_0086_CC_SLSC_HU_R65	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	HU	Rating 65	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_IE_R65	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	IE	Rating 65	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_IL_R65	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	IL	Rating 65	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_IT_R65	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	IT	Rating 65	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_JP_R65	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	JP	Rating 65	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_KR_R65	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	KR	Rating 65	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_LT_R65	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	LT	Rating 65	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_LU_R65	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	LU	Rating 65	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_LV_R65	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	LV	Rating 65	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_MT_R65	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	MT	Rating 65	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_NL_R65	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	NL	Rating 65	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_NO_R65	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	NO	Rating 65	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_PL_R65	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	PL	Rating 65	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_PT_R65	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	PT	Rating 65	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_RO_R65	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	RO	Rating 65	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_RU_R65	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	RU	Rating 65	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_SE_R65	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	SE	Rating 65	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_SG_R65	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	SG	Rating 65	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_SI_R65	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	SI	Rating 65	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_SK_R65	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	SK	Rating 65	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_TR_R65	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	TR	Rating 65	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_US_R65	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	US	Rating 65	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
CORP_ALL_0086_CC_SLSC_x2_R65	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	Other countries	Rating 65	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_x0_R66	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	Not applicable	Rating 66	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_AT_R66	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	AT	Rating 66	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_AU_R66	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	AU	Rating 66	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_BE_R66	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	BE	Rating 66	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_BG_R66	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	BG	Rating 66	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_BR_R66	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	BR	Rating 66	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_CA_R66	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	CA	Rating 66	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_CH_R66	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	CH	Rating 66	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_CN_R66	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	CN	Rating 66	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_CY_R66	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	CY	Rating 66	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_CZ_R66	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	CZ	Rating 66	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_DE_R66	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	DE	Rating 66	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_DK_R66	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	DK	Rating 66	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_EE_R66	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	EE	Rating 66	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_ES_R66	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	ES	Rating 66	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_FI_R66	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	FI	Rating 66	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_FR_R66	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	FR	Rating 66	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_GB_R66	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	GB	Rating 66	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_GR_R66	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	GR	Rating 66	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_HK_R66	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	HK	Rating 66	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_HR_R66	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	HR	Rating 66	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
CORP_ALL_0086_CC_SLSC_HU_R66	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	HU	Rating 66	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_IE_R66	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	IE	Rating 66	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_IL_R66	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	IL	Rating 66	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_IT_R66	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	IT	Rating 66	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_JP_R66	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	JP	Rating 66	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_KR_R66	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	KR	Rating 66	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_LT_R66	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	LT	Rating 66	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_LU_R66	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	LU	Rating 66	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_LV_R66	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	LV	Rating 66	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_MT_R66	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	MT	Rating 66	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_NL_R66	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	NL	Rating 66	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_NO_R66	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	NO	Rating 66	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_PL_R66	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	PL	Rating 66	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_PT_R66	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	PT	Rating 66	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_RO_R66	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	RO	Rating 66	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_RU_R66	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	RU	Rating 66	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_SE_R66	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	SE	Rating 66	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_SG_R66	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	SG	Rating 66	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_SI_R66	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	SI	Rating 66	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_SK_R66	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	SK	Rating 66	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_TR_R66	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	TR	Rating 66	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_US_R66	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	US	Rating 66	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
CORP_ALL_0086_CC_SLSC_x2_R66	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	Other countries	Rating 66	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_x0_R67	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	Not applicable	Rating 67	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_AT_R67	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	AT	Rating 67	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_AU_R67	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	AU	Rating 67	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_BE_R67	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	BE	Rating 67	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_BG_R67	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	BG	Rating 67	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_BR_R67	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	BR	Rating 67	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_CA_R67	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	CA	Rating 67	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_CH_R67	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	CH	Rating 67	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_CN_R67	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	CN	Rating 67	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_CY_R67	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	CY	Rating 67	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_CZ_R67	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	CZ	Rating 67	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_DE_R67	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	DE	Rating 67	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_DK_R67	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	DK	Rating 67	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_EE_R67	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	EE	Rating 67	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_ES_R67	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	ES	Rating 67	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_FI_R67	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	FI	Rating 67	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_FR_R67	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	FR	Rating 67	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_GB_R67	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	GB	Rating 67	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_GR_R67	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	GR	Rating 67	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_HK_R67	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	HK	Rating 67	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_HR_R67	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	HR	Rating 67	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
CORP_ALL_0086_CC_SLSC_HU_R67	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	HU	Rating 67	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_IE_R67	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	IE	Rating 67	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_IL_R67	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	IL	Rating 67	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_IT_R67	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	IT	Rating 67	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_JP_R67	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	JP	Rating 67	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_KR_R67	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	KR	Rating 67	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_LT_R67	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	LT	Rating 67	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_LU_R67	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	LU	Rating 67	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_LV_R67	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	LV	Rating 67	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_MT_R67	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	MT	Rating 67	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_NL_R67	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	NL	Rating 67	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_NO_R67	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	NO	Rating 67	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_PL_R67	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	PL	Rating 67	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_PT_R67	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	PT	Rating 67	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_RO_R67	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	RO	Rating 67	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_RU_R67	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	RU	Rating 67	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_SE_R67	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	SE	Rating 67	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_SG_R67	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	SG	Rating 67	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_SI_R67	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	SI	Rating 67	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_SK_R67	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	SK	Rating 67	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_TR_R67	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	TR	Rating 67	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_US_R67	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	US	Rating 67	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
CORP_ALL_0086_CC_SLSC_x2_R67	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	Other countries	Rating 67	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_x0_R68	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	Not applicable	Rating 68	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_AT_R68	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	AT	Rating 68	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_AU_R68	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	AU	Rating 68	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_BE_R68	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	BE	Rating 68	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_BG_R68	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	BG	Rating 68	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_BR_R68	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	BR	Rating 68	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_CA_R68	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	CA	Rating 68	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_CH_R68	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	CH	Rating 68	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_CN_R68	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	CN	Rating 68	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_CY_R68	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	CY	Rating 68	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_CZ_R68	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	CZ	Rating 68	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_DE_R68	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	DE	Rating 68	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_DK_R68	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	DK	Rating 68	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_EE_R68	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	EE	Rating 68	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_ES_R68	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	ES	Rating 68	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_FI_R68	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	FI	Rating 68	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_FR_R68	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	FR	Rating 68	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_GB_R68	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	GB	Rating 68	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_GR_R68	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	GR	Rating 68	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_HK_R68	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	HK	Rating 68	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_HR_R68	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	HR	Rating 68	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
CORP_ALL_0086_CC_SLSC_HU_R68	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	HU	Rating 68	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_IE_R68	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	IE	Rating 68	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_IL_R68	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	IL	Rating 68	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_IT_R68	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	IT	Rating 68	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_JP_R68	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	JP	Rating 68	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_KR_R68	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	KR	Rating 68	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_LT_R68	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	LT	Rating 68	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_LU_R68	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	LU	Rating 68	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_LV_R68	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	LV	Rating 68	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_MT_R68	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	MT	Rating 68	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_NL_R68	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	NL	Rating 68	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_NO_R68	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	NO	Rating 68	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_PL_R68	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	PL	Rating 68	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_PT_R68	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	PT	Rating 68	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_RO_R68	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	RO	Rating 68	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_RU_R68	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	RU	Rating 68	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_SE_R68	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	SE	Rating 68	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_SG_R68	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	SG	Rating 68	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_SI_R68	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	SI	Rating 68	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_SK_R68	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	SK	Rating 68	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_TR_R68	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	TR	Rating 68	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_US_R68	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	US	Rating 68	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
CORP_ALL_0086_CC_SLSC_x2_R68	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	Other countries	Rating 68	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_x0_R69	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	Not applicable	Rating 69	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_AT_R69	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	AT	Rating 69	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_AU_R69	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	AU	Rating 69	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_BE_R69	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	BE	Rating 69	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_BG_R69	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	BG	Rating 69	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_BR_R69	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	BR	Rating 69	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_CA_R69	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	CA	Rating 69	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_CH_R69	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	CH	Rating 69	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_CN_R69	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	CN	Rating 69	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_CY_R69	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	CY	Rating 69	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_CZ_R69	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	CZ	Rating 69	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_DE_R69	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	DE	Rating 69	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_DK_R69	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	DK	Rating 69	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_EE_R69	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	EE	Rating 69	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_ES_R69	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	ES	Rating 69	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_FI_R69	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	FI	Rating 69	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_FR_R69	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	FR	Rating 69	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_GB_R69	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	GB	Rating 69	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_GR_R69	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	GR	Rating 69	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_HK_R69	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	HK	Rating 69	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_HR_R69	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	HR	Rating 69	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
CORP_ALL_0086_CC_SLSC_HU_R69	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	HU	Rating 69	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_IE_R69	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	IE	Rating 69	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_IL_R69	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	IL	Rating 69	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_IT_R69	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	IT	Rating 69	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_JP_R69	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	JP	Rating 69	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_KR_R69	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	KR	Rating 69	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_LT_R69	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	LT	Rating 69	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_LU_R69	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	LU	Rating 69	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_LV_R69	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	LV	Rating 69	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_MT_R69	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	MT	Rating 69	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_NL_R69	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	NL	Rating 69	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_NO_R69	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	NO	Rating 69	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_PL_R69	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	PL	Rating 69	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_PT_R69	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	PT	Rating 69	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_RO_R69	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	RO	Rating 69	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_RU_R69	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	RU	Rating 69	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_SE_R69	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	SE	Rating 69	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_SG_R69	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	SG	Rating 69	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_SI_R69	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	SI	Rating 69	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_SK_R69	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	SK	Rating 69	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_TR_R69	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	TR	Rating 69	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_US_R69	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	US	Rating 69	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
CORP_ALL_0086_CC_SLSC_x2_R69	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	Other countries	Rating 69	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_x0_R70	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	Not applicable	Rating 70	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_AT_R70	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	AT	Rating 70	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_AU_R70	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	AU	Rating 70	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_BE_R70	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	BE	Rating 70	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_BG_R70	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	BG	Rating 70	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_BR_R70	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	BR	Rating 70	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_CA_R70	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	CA	Rating 70	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_CH_R70	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	CH	Rating 70	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_CN_R70	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	CN	Rating 70	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_CY_R70	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	CY	Rating 70	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_CZ_R70	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	CZ	Rating 70	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_DE_R70	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	DE	Rating 70	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_DK_R70	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	DK	Rating 70	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_EE_R70	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	EE	Rating 70	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_ES_R70	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	ES	Rating 70	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_FI_R70	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	FI	Rating 70	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_FR_R70	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	FR	Rating 70	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_GB_R70	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	GB	Rating 70	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_GR_R70	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	GR	Rating 70	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_HK_R70	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	HK	Rating 70	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_HR_R70	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	HR	Rating 70	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
CORP_ALL_0086_CC_SLSC_HU_R70	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	HU	Rating 70	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_IE_R70	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	IE	Rating 70	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_IL_R70	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	IL	Rating 70	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_IT_R70	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	IT	Rating 70	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_JP_R70	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	JP	Rating 70	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_KR_R70	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	KR	Rating 70	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_LT_R70	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	LT	Rating 70	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_LU_R70	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	LU	Rating 70	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_LV_R70	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	LV	Rating 70	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_MT_R70	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	MT	Rating 70	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_NL_R70	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	NL	Rating 70	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_NO_R70	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	NO	Rating 70	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_PL_R70	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	PL	Rating 70	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_PT_R70	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	PT	Rating 70	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_RO_R70	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	RO	Rating 70	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_RU_R70	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	RU	Rating 70	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_SE_R70	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	SE	Rating 70	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_SG_R70	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	SG	Rating 70	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_SI_R70	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	SI	Rating 70	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_SK_R70	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	SK	Rating 70	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_TR_R70	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	TR	Rating 70	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_US_R70	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	US	Rating 70	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
CORP_ALL_0086_CC_SLSC_x2_R70	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	Other countries	Rating 70	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_x0_R71	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	Not applicable	Rating 71	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_AT_R71	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	AT	Rating 71	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_AU_R71	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	AU	Rating 71	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_BE_R71	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	BE	Rating 71	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_BG_R71	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	BG	Rating 71	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_BR_R71	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	BR	Rating 71	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_CA_R71	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	CA	Rating 71	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_CH_R71	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	CH	Rating 71	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_CN_R71	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	CN	Rating 71	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_CY_R71	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	CY	Rating 71	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_CZ_R71	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	CZ	Rating 71	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_DE_R71	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	DE	Rating 71	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_DK_R71	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	DK	Rating 71	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_EE_R71	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	EE	Rating 71	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_ES_R71	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	ES	Rating 71	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_FI_R71	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	FI	Rating 71	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_FR_R71	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	FR	Rating 71	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_GB_R71	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	GB	Rating 71	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_GR_R71	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	GR	Rating 71	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_HK_R71	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	HK	Rating 71	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_HR_R71	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	HR	Rating 71	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
CORP_ALL_0086_CC_SLSC_HU_R71	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	HU	Rating 71	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_IE_R71	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	IE	Rating 71	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_IL_R71	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	IL	Rating 71	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_IT_R71	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	IT	Rating 71	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_JP_R71	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	JP	Rating 71	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_KR_R71	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	KR	Rating 71	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_LT_R71	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	LT	Rating 71	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_LU_R71	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	LU	Rating 71	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_LV_R71	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	LV	Rating 71	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_MT_R71	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	MT	Rating 71	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_NL_R71	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	NL	Rating 71	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_NO_R71	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	NO	Rating 71	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_PL_R71	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	PL	Rating 71	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_PT_R71	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	PT	Rating 71	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_RO_R71	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	RO	Rating 71	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_RU_R71	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	RU	Rating 71	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_SE_R71	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	SE	Rating 71	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_SG_R71	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	SG	Rating 71	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_SI_R71	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	SI	Rating 71	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_SK_R71	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	SK	Rating 71	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_TR_R71	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	TR	Rating 71	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_US_R71	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	US	Rating 71	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
CORP_ALL_0086_CC_SLSC_x2_R71	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	Other countries	Rating 71	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_x0_R72	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	Not applicable	Rating 72	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_AT_R72	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	AT	Rating 72	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_AU_R72	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	AU	Rating 72	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_BE_R72	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	BE	Rating 72	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_BG_R72	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	BG	Rating 72	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_BR_R72	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	BR	Rating 72	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_CA_R72	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	CA	Rating 72	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_CH_R72	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	CH	Rating 72	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_CN_R72	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	CN	Rating 72	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_CY_R72	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	CY	Rating 72	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_CZ_R72	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	CZ	Rating 72	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_DE_R72	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	DE	Rating 72	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_DK_R72	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	DK	Rating 72	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_EE_R72	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	EE	Rating 72	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_ES_R72	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	ES	Rating 72	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_FI_R72	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	FI	Rating 72	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_FR_R72	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	FR	Rating 72	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_GB_R72	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	GB	Rating 72	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_GR_R72	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	GR	Rating 72	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_HK_R72	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	HK	Rating 72	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_HR_R72	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	HR	Rating 72	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
CORP_ALL_0086_CC_SLSC_HU_R72	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	HU	Rating 72	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_IE_R72	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	IE	Rating 72	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_IL_R72	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	IL	Rating 72	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_IT_R72	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	IT	Rating 72	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_JP_R72	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	JP	Rating 72	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_KR_R72	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	KR	Rating 72	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_LT_R72	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	LT	Rating 72	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_LU_R72	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	LU	Rating 72	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_LV_R72	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	LV	Rating 72	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_MT_R72	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	MT	Rating 72	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_NL_R72	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	NL	Rating 72	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_NO_R72	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	NO	Rating 72	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_PL_R72	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	PL	Rating 72	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_PT_R72	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	PT	Rating 72	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_RO_R72	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	RO	Rating 72	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_RU_R72	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	RU	Rating 72	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_SE_R72	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	SE	Rating 72	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_SG_R72	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	SG	Rating 72	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_SI_R72	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	SI	Rating 72	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_SK_R72	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	SK	Rating 72	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_TR_R72	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	TR	Rating 72	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_US_R72	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	US	Rating 72	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
CORP_ALL_0086_CC_SLSC_x2_R72	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	Other countries	Rating 72	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_x0_R73	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	Not applicable	Rating 73	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_AT_R73	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	AT	Rating 73	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_AU_R73	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	AU	Rating 73	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_BE_R73	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	BE	Rating 73	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_BG_R73	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	BG	Rating 73	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_BR_R73	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	BR	Rating 73	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_CA_R73	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	CA	Rating 73	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_CH_R73	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	CH	Rating 73	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_CN_R73	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	CN	Rating 73	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_CY_R73	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	CY	Rating 73	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_CZ_R73	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	CZ	Rating 73	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_DE_R73	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	DE	Rating 73	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_DK_R73	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	DK	Rating 73	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_EE_R73	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	EE	Rating 73	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_ES_R73	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	ES	Rating 73	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_FI_R73	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	FI	Rating 73	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_FR_R73	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	FR	Rating 73	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_GB_R73	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	GB	Rating 73	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_GR_R73	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	GR	Rating 73	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_HK_R73	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	HK	Rating 73	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_HR_R73	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	HR	Rating 73	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
CORP_ALL_0086_CC_SLSC_HU_R73	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	HU	Rating 73	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_IE_R73	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	IE	Rating 73	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_IL_R73	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	IL	Rating 73	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_IT_R73	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	IT	Rating 73	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_JP_R73	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	JP	Rating 73	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_KR_R73	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	KR	Rating 73	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_LT_R73	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	LT	Rating 73	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_LU_R73	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	LU	Rating 73	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_LV_R73	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	LV	Rating 73	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_MT_R73	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	MT	Rating 73	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_NL_R73	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	NL	Rating 73	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_NO_R73	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	NO	Rating 73	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_PL_R73	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	PL	Rating 73	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_PT_R73	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	PT	Rating 73	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_RO_R73	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	RO	Rating 73	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_RU_R73	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	RU	Rating 73	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_SE_R73	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	SE	Rating 73	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_SG_R73	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	SG	Rating 73	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_SI_R73	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	SI	Rating 73	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_SK_R73	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	SK	Rating 73	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_TR_R73	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	TR	Rating 73	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_US_R73	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	US	Rating 73	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
CORP_ALL_0086_CC_SLSC_x2_R73	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	Other countries	Rating 73	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_x0_R74	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	Not applicable	Rating 74	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_AT_R74	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	AT	Rating 74	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_AU_R74	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	AU	Rating 74	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_BE_R74	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	BE	Rating 74	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_BG_R74	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	BG	Rating 74	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_BR_R74	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	BR	Rating 74	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_CA_R74	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	CA	Rating 74	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_CH_R74	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	CH	Rating 74	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_CN_R74	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	CN	Rating 74	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_CY_R74	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	CY	Rating 74	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_CZ_R74	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	CZ	Rating 74	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_DE_R74	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	DE	Rating 74	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_DK_R74	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	DK	Rating 74	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_EE_R74	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	EE	Rating 74	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_ES_R74	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	ES	Rating 74	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_FI_R74	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	FI	Rating 74	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_FR_R74	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	FR	Rating 74	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_GB_R74	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	GB	Rating 74	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_GR_R74	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	GR	Rating 74	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_HK_R74	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	HK	Rating 74	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_HR_R74	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	HR	Rating 74	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
CORP_ALL_0086_CC_SLSC_HU_R74	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	HU	Rating 74	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_IE_R74	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	IE	Rating 74	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_IL_R74	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	IL	Rating 74	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_IT_R74	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	IT	Rating 74	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_JP_R74	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	JP	Rating 74	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_KR_R74	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	KR	Rating 74	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_LT_R74	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	LT	Rating 74	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_LU_R74	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	LU	Rating 74	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_LV_R74	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	LV	Rating 74	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_MT_R74	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	MT	Rating 74	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_NL_R74	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	NL	Rating 74	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_NO_R74	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	NO	Rating 74	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_PL_R74	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	PL	Rating 74	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_PT_R74	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	PT	Rating 74	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_RO_R74	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	RO	Rating 74	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_RU_R74	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	RU	Rating 74	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_SE_R74	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	SE	Rating 74	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_SG_R74	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	SG	Rating 74	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_SI_R74	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	SI	Rating 74	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_SK_R74	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	SK	Rating 74	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_TR_R74	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	TR	Rating 74	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_US_R74	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	US	Rating 74	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
CORP_ALL_0086_CC_SLSC_x2_R74	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	Other countries	Rating 74	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_x0_R75	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	Not applicable	Rating 75	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_AT_R75	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	AT	Rating 75	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_AU_R75	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	AU	Rating 75	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_BE_R75	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	BE	Rating 75	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_BG_R75	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	BG	Rating 75	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_BR_R75	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	BR	Rating 75	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_CA_R75	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	CA	Rating 75	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_CH_R75	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	CH	Rating 75	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_CN_R75	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	CN	Rating 75	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_CY_R75	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	CY	Rating 75	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_CZ_R75	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	CZ	Rating 75	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_DE_R75	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	DE	Rating 75	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_DK_R75	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	DK	Rating 75	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_EE_R75	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	EE	Rating 75	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_ES_R75	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	ES	Rating 75	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_FI_R75	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	FI	Rating 75	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_FR_R75	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	FR	Rating 75	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_GB_R75	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	GB	Rating 75	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_GR_R75	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	GR	Rating 75	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_HK_R75	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	HK	Rating 75	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_HR_R75	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	HR	Rating 75	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
CORP_ALL_0086_CC_SLSC_HU_R75	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	HU	Rating 75	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_IE_R75	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	IE	Rating 75	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_IL_R75	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	IL	Rating 75	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_IT_R75	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	IT	Rating 75	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_JP_R75	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	JP	Rating 75	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_KR_R75	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	KR	Rating 75	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_LT_R75	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	LT	Rating 75	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_LU_R75	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	LU	Rating 75	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_LV_R75	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	LV	Rating 75	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_MT_R75	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	MT	Rating 75	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_NL_R75	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	NL	Rating 75	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_NO_R75	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	NO	Rating 75	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_PL_R75	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	PL	Rating 75	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_PT_R75	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	PT	Rating 75	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_RO_R75	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	RO	Rating 75	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_RU_R75	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	RU	Rating 75	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_SE_R75	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	SE	Rating 75	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_SG_R75	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	SG	Rating 75	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_SI_R75	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	SI	Rating 75	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_SK_R75	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	SK	Rating 75	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_TR_R75	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	TR	Rating 75	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_US_R75	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	US	Rating 75	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
CORP_ALL_0086_CC_SLSC_x2_R75	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	Other countries	Rating 75	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_x0_R76	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	Not applicable	Rating 76	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_AT_R76	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	AT	Rating 76	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_AU_R76	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	AU	Rating 76	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_BE_R76	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	BE	Rating 76	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_BG_R76	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	BG	Rating 76	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_BR_R76	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	BR	Rating 76	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_CA_R76	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	CA	Rating 76	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_CH_R76	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	CH	Rating 76	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_CN_R76	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	CN	Rating 76	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_CY_R76	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	CY	Rating 76	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_CZ_R76	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	CZ	Rating 76	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_DE_R76	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	DE	Rating 76	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_DK_R76	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	DK	Rating 76	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_EE_R76	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	EE	Rating 76	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_ES_R76	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	ES	Rating 76	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_FI_R76	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	FI	Rating 76	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_FR_R76	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	FR	Rating 76	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_GB_R76	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	GB	Rating 76	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_GR_R76	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	GR	Rating 76	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_HK_R76	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	HK	Rating 76	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_HR_R76	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	HR	Rating 76	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
CORP_ALL_0086_CC_SLSC_HU_R76	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	HU	Rating 76	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_IE_R76	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	IE	Rating 76	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_IL_R76	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	IL	Rating 76	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_IT_R76	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	IT	Rating 76	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_JP_R76	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	JP	Rating 76	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_KR_R76	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	KR	Rating 76	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_LT_R76	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	LT	Rating 76	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_LU_R76	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	LU	Rating 76	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_LV_R76	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	LV	Rating 76	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_MT_R76	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	MT	Rating 76	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_NL_R76	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	NL	Rating 76	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_NO_R76	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	NO	Rating 76	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_PL_R76	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	PL	Rating 76	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_PT_R76	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	PT	Rating 76	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_RO_R76	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	RO	Rating 76	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_RU_R76	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	RU	Rating 76	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_SE_R76	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	SE	Rating 76	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_SG_R76	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	SG	Rating 76	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_SI_R76	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	SI	Rating 76	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_SK_R76	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	SK	Rating 76	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_TR_R76	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	TR	Rating 76	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_US_R76	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	US	Rating 76	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
CORP_ALL_0086_CC_SLSC_x2_R76	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	Other countries	Rating 76	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_x0_R77	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	Not applicable	Rating 77	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_AT_R77	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	AT	Rating 77	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_AU_R77	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	AU	Rating 77	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_BE_R77	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	BE	Rating 77	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_BG_R77	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	BG	Rating 77	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_BR_R77	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	BR	Rating 77	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_CA_R77	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	CA	Rating 77	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_CH_R77	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	CH	Rating 77	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_CN_R77	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	CN	Rating 77	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_CY_R77	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	CY	Rating 77	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_CZ_R77	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	CZ	Rating 77	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_DE_R77	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	DE	Rating 77	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_DK_R77	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	DK	Rating 77	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_EE_R77	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	EE	Rating 77	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_ES_R77	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	ES	Rating 77	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_FI_R77	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	FI	Rating 77	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_FR_R77	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	FR	Rating 77	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_GB_R77	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	GB	Rating 77	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_GR_R77	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	GR	Rating 77	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_HK_R77	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	HK	Rating 77	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_HR_R77	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	HR	Rating 77	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
CORP_ALL_0086_CC_SLSC_HU_R77	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	HU	Rating 77	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_IE_R77	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	IE	Rating 77	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_IL_R77	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	IL	Rating 77	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_IT_R77	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	IT	Rating 77	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_JP_R77	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	JP	Rating 77	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_KR_R77	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	KR	Rating 77	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_LT_R77	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	LT	Rating 77	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_LU_R77	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	LU	Rating 77	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_LV_R77	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	LV	Rating 77	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_MT_R77	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	MT	Rating 77	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_NL_R77	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	NL	Rating 77	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_NO_R77	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	NO	Rating 77	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_PL_R77	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	PL	Rating 77	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_PT_R77	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	PT	Rating 77	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_RO_R77	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	RO	Rating 77	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_RU_R77	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	RU	Rating 77	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_SE_R77	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	SE	Rating 77	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_SG_R77	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	SG	Rating 77	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_SI_R77	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	SI	Rating 77	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_SK_R77	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	SK	Rating 77	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_TR_R77	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	TR	Rating 77	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_US_R77	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	US	Rating 77	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
CORP_ALL_0086_CC_SLSC_x2_R77	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	Other countries	Rating 77	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_x0_R78	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	Not applicable	Rating 78	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_AT_R78	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	AT	Rating 78	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_AU_R78	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	AU	Rating 78	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_BE_R78	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	BE	Rating 78	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_BG_R78	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	BG	Rating 78	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_BR_R78	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	BR	Rating 78	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_CA_R78	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	CA	Rating 78	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_CH_R78	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	CH	Rating 78	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_CN_R78	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	CN	Rating 78	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_CY_R78	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	CY	Rating 78	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_CZ_R78	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	CZ	Rating 78	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_DE_R78	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	DE	Rating 78	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_DK_R78	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	DK	Rating 78	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_EE_R78	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	EE	Rating 78	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_ES_R78	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	ES	Rating 78	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_FI_R78	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	FI	Rating 78	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_FR_R78	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	FR	Rating 78	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_GB_R78	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	GB	Rating 78	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_GR_R78	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	GR	Rating 78	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_HK_R78	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	HK	Rating 78	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_HR_R78	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	HR	Rating 78	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
CORP_ALL_0086_CC_SLSC_HU_R78	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	HU	Rating 78	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_IE_R78	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	IE	Rating 78	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_IL_R78	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	IL	Rating 78	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_IT_R78	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	IT	Rating 78	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_JP_R78	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	JP	Rating 78	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_KR_R78	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	KR	Rating 78	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_LT_R78	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	LT	Rating 78	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_LU_R78	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	LU	Rating 78	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_LV_R78	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	LV	Rating 78	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_MT_R78	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	MT	Rating 78	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_NL_R78	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	NL	Rating 78	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_NO_R78	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	NO	Rating 78	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_PL_R78	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	PL	Rating 78	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_PT_R78	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	PT	Rating 78	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_RO_R78	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	RO	Rating 78	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_RU_R78	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	RU	Rating 78	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_SE_R78	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	SE	Rating 78	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_SG_R78	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	SG	Rating 78	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_SI_R78	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	SI	Rating 78	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_SK_R78	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	SK	Rating 78	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_TR_R78	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	TR	Rating 78	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_US_R78	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	US	Rating 78	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
CORP_ALL_0086_CC_SLSC_x2_R78	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	Other countries	Rating 78	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_x0_R79	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	Not applicable	Rating 79	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_AT_R79	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	AT	Rating 79	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_AU_R79	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	AU	Rating 79	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_BE_R79	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	BE	Rating 79	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_BG_R79	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	BG	Rating 79	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_BR_R79	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	BR	Rating 79	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_CA_R79	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	CA	Rating 79	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_CH_R79	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	CH	Rating 79	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_CN_R79	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	CN	Rating 79	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_CY_R79	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	CY	Rating 79	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_CZ_R79	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	CZ	Rating 79	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_DE_R79	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	DE	Rating 79	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_DK_R79	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	DK	Rating 79	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_EE_R79	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	EE	Rating 79	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_ES_R79	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	ES	Rating 79	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_FI_R79	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	FI	Rating 79	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_FR_R79	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	FR	Rating 79	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_GB_R79	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	GB	Rating 79	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_GR_R79	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	GR	Rating 79	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_HK_R79	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	HK	Rating 79	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_HR_R79	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	HR	Rating 79	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
CORP_ALL_0086_CC_SLSC_HU_R79	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	HU	Rating 79	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_IE_R79	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	IE	Rating 79	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_IL_R79	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	IL	Rating 79	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_IT_R79	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	IT	Rating 79	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_JP_R79	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	JP	Rating 79	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_KR_R79	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	KR	Rating 79	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_LT_R79	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	LT	Rating 79	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_LU_R79	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	LU	Rating 79	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_LV_R79	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	LV	Rating 79	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_MT_R79	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	MT	Rating 79	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_NL_R79	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	NL	Rating 79	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_NO_R79	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	NO	Rating 79	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_PL_R79	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	PL	Rating 79	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_PT_R79	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	PT	Rating 79	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_RO_R79	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	RO	Rating 79	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_RU_R79	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	RU	Rating 79	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_SE_R79	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	SE	Rating 79	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_SG_R79	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	SG	Rating 79	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_SI_R79	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	SI	Rating 79	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_SK_R79	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	SK	Rating 79	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_TR_R79	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	TR	Rating 79	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_US_R79	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	US	Rating 79	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
CORP_ALL_0086_CC_SLSC_x2_R79	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	Other countries	Rating 79	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_x0_R80	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	Not applicable	Rating 80	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_AT_R80	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	AT	Rating 80	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_AU_R80	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	AU	Rating 80	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_BE_R80	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	BE	Rating 80	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_BG_R80	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	BG	Rating 80	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_BR_R80	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	BR	Rating 80	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_CA_R80	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	CA	Rating 80	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_CH_R80	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	CH	Rating 80	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_CN_R80	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	CN	Rating 80	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_CY_R80	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	CY	Rating 80	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_CZ_R80	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	CZ	Rating 80	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_DE_R80	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	DE	Rating 80	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_DK_R80	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	DK	Rating 80	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_EE_R80	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	EE	Rating 80	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_ES_R80	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	ES	Rating 80	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_FI_R80	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	FI	Rating 80	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_FR_R80	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	FR	Rating 80	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_GB_R80	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	GB	Rating 80	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_GR_R80	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	GR	Rating 80	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_HK_R80	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	HK	Rating 80	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_HR_R80	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	HR	Rating 80	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
CORP_ALL_0086_CC_SLSC_HU_R80	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	HU	Rating 80	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_IE_R80	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	IE	Rating 80	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_IL_R80	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	IL	Rating 80	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_IT_R80	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	IT	Rating 80	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_JP_R80	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	JP	Rating 80	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_KR_R80	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	KR	Rating 80	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_LT_R80	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	LT	Rating 80	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_LU_R80	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	LU	Rating 80	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_LV_R80	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	LV	Rating 80	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_MT_R80	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	MT	Rating 80	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_NL_R80	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	NL	Rating 80	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_NO_R80	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	NO	Rating 80	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_PL_R80	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	PL	Rating 80	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_PT_R80	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	PT	Rating 80	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_RO_R80	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	RO	Rating 80	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_RU_R80	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	RU	Rating 80	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_SE_R80	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	SE	Rating 80	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_SG_R80	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	SG	Rating 80	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_SI_R80	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	SI	Rating 80	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_SK_R80	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	SK	Rating 80	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_TR_R80	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	TR	Rating 80	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_US_R80	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	US	Rating 80	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
CORP_ALL_0086_CC_SLSC_x2_R80	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	Other countries	Rating 80	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_x0_R81	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	Not applicable	Rating 81	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_AT_R81	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	AT	Rating 81	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_AU_R81	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	AU	Rating 81	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_BE_R81	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	BE	Rating 81	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_BG_R81	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	BG	Rating 81	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_BR_R81	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	BR	Rating 81	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_CA_R81	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	CA	Rating 81	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_CH_R81	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	CH	Rating 81	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_CN_R81	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	CN	Rating 81	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_CY_R81	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	CY	Rating 81	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_CZ_R81	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	CZ	Rating 81	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_DE_R81	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	DE	Rating 81	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_DK_R81	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	DK	Rating 81	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_EE_R81	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	EE	Rating 81	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_ES_R81	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	ES	Rating 81	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_FI_R81	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	FI	Rating 81	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_FR_R81	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	FR	Rating 81	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_GB_R81	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	GB	Rating 81	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_GR_R81	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	GR	Rating 81	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_HK_R81	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	HK	Rating 81	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_HR_R81	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	HR	Rating 81	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
CORP_ALL_0086_CC_SLSC_HU_R81	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	HU	Rating 81	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_IE_R81	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	IE	Rating 81	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_IL_R81	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	IL	Rating 81	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_IT_R81	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	IT	Rating 81	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_JP_R81	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	JP	Rating 81	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_KR_R81	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	KR	Rating 81	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_LT_R81	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	LT	Rating 81	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_LU_R81	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	LU	Rating 81	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_LV_R81	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	LV	Rating 81	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_MT_R81	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	MT	Rating 81	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_NL_R81	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	NL	Rating 81	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_NO_R81	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	NO	Rating 81	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_PL_R81	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	PL	Rating 81	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_PT_R81	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	PT	Rating 81	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_RO_R81	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	RO	Rating 81	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_RU_R81	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	RU	Rating 81	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_SE_R81	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	SE	Rating 81	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_SG_R81	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	SG	Rating 81	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_SI_R81	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	SI	Rating 81	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_SK_R81	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	SK	Rating 81	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_TR_R81	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	TR	Rating 81	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_US_R81	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	US	Rating 81	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
CORP_ALL_0086_CC_SLSC_x2_R81	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	Other countries	Rating 81	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_x0_R82	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	Not applicable	Rating 82	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_AT_R82	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	AT	Rating 82	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_AU_R82	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	AU	Rating 82	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_BE_R82	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	BE	Rating 82	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_BG_R82	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	BG	Rating 82	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_BR_R82	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	BR	Rating 82	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_CA_R82	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	CA	Rating 82	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_CH_R82	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	CH	Rating 82	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_CN_R82	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	CN	Rating 82	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_CY_R82	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	CY	Rating 82	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_CZ_R82	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	CZ	Rating 82	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_DE_R82	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	DE	Rating 82	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_DK_R82	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	DK	Rating 82	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_EE_R82	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	EE	Rating 82	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_ES_R82	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	ES	Rating 82	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_FI_R82	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	FI	Rating 82	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_FR_R82	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	FR	Rating 82	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_GB_R82	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	GB	Rating 82	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_GR_R82	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	GR	Rating 82	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_HK_R82	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	HK	Rating 82	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_HR_R82	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	HR	Rating 82	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
CORP_ALL_0086_CC_SLSC_HU_R82	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	HU	Rating 82	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_IE_R82	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	IE	Rating 82	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_IL_R82	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	IL	Rating 82	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_IT_R82	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	IT	Rating 82	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_JP_R82	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	JP	Rating 82	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_KR_R82	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	KR	Rating 82	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_LT_R82	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	LT	Rating 82	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_LU_R82	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	LU	Rating 82	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_LV_R82	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	LV	Rating 82	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_MT_R82	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	MT	Rating 82	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_NL_R82	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	NL	Rating 82	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_NO_R82	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	NO	Rating 82	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_PL_R82	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	PL	Rating 82	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_PT_R82	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	PT	Rating 82	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_RO_R82	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	RO	Rating 82	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_RU_R82	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	RU	Rating 82	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_SE_R82	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	SE	Rating 82	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_SG_R82	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	SG	Rating 82	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_SI_R82	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	SI	Rating 82	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_SK_R82	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	SK	Rating 82	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_TR_R82	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	TR	Rating 82	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_US_R82	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	US	Rating 82	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
CORP_ALL_0086_CC_SLSC_x2_R82	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	Other countries	Rating 82	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_x0_R83	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	Not applicable	Rating 83	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_AT_R83	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	AT	Rating 83	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_AU_R83	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	AU	Rating 83	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_BE_R83	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	BE	Rating 83	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_BG_R83	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	BG	Rating 83	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_BR_R83	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	BR	Rating 83	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_CA_R83	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	CA	Rating 83	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_CH_R83	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	CH	Rating 83	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_CN_R83	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	CN	Rating 83	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_CY_R83	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	CY	Rating 83	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_CZ_R83	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	CZ	Rating 83	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_DE_R83	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	DE	Rating 83	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_DK_R83	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	DK	Rating 83	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_EE_R83	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	EE	Rating 83	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_ES_R83	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	ES	Rating 83	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_FI_R83	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	FI	Rating 83	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_FR_R83	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	FR	Rating 83	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_GB_R83	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	GB	Rating 83	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_GR_R83	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	GR	Rating 83	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_HK_R83	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	HK	Rating 83	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_HR_R83	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	HR	Rating 83	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
CORP_ALL_0086_CC_SLSC_HU_R83	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	HU	Rating 83	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_IE_R83	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	IE	Rating 83	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_IL_R83	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	IL	Rating 83	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_IT_R83	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	IT	Rating 83	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_JP_R83	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	JP	Rating 83	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_KR_R83	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	KR	Rating 83	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_LT_R83	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	LT	Rating 83	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_LU_R83	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	LU	Rating 83	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_LV_R83	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	LV	Rating 83	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_MT_R83	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	MT	Rating 83	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_NL_R83	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	NL	Rating 83	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_NO_R83	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	NO	Rating 83	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_PL_R83	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	PL	Rating 83	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_PT_R83	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	PT	Rating 83	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_RO_R83	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	RO	Rating 83	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_RU_R83	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	RU	Rating 83	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_SE_R83	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	SE	Rating 83	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_SG_R83	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	SG	Rating 83	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_SI_R83	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	SI	Rating 83	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_SK_R83	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	SK	Rating 83	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_TR_R83	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	TR	Rating 83	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_US_R83	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	US	Rating 83	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
CORP_ALL_0086_CC_SLSC_x2_R83	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	Other countries	Rating 83	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_x0_R84	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	Not applicable	Rating 84	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_AT_R84	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	AT	Rating 84	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_AU_R84	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	AU	Rating 84	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_BE_R84	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	BE	Rating 84	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_BG_R84	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	BG	Rating 84	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_BR_R84	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	BR	Rating 84	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_CA_R84	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	CA	Rating 84	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_CH_R84	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	CH	Rating 84	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_CN_R84	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	CN	Rating 84	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_CY_R84	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	CY	Rating 84	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_CZ_R84	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	CZ	Rating 84	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_DE_R84	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	DE	Rating 84	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_DK_R84	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	DK	Rating 84	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_EE_R84	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	EE	Rating 84	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_ES_R84	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	ES	Rating 84	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_FI_R84	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	FI	Rating 84	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_FR_R84	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	FR	Rating 84	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_GB_R84	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	GB	Rating 84	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_GR_R84	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	GR	Rating 84	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_HK_R84	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	HK	Rating 84	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_HR_R84	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	HR	Rating 84	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
CORP_ALL_0086_CC_SLSC_HU_R84	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	HU	Rating 84	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_IE_R84	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	IE	Rating 84	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_IL_R84	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	IL	Rating 84	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_IT_R84	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	IT	Rating 84	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_JP_R84	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	JP	Rating 84	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_KR_R84	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	KR	Rating 84	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_LT_R84	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	LT	Rating 84	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_LU_R84	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	LU	Rating 84	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_LV_R84	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	LV	Rating 84	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_MT_R84	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	MT	Rating 84	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_NL_R84	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	NL	Rating 84	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_NO_R84	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	NO	Rating 84	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_PL_R84	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	PL	Rating 84	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_PT_R84	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	PT	Rating 84	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_RO_R84	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	RO	Rating 84	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_RU_R84	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	RU	Rating 84	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_SE_R84	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	SE	Rating 84	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_SG_R84	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	SG	Rating 84	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_SI_R84	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	SI	Rating 84	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_SK_R84	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	SK	Rating 84	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_TR_R84	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	TR	Rating 84	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_US_R84	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	US	Rating 84	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
CORP_ALL_0086_CC_SLSC_x2_R84	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	Other countries	Rating 84	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_x0_R85	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	Not applicable	Rating 85	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_AT_R85	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	AT	Rating 85	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_AU_R85	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	AU	Rating 85	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_BE_R85	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	BE	Rating 85	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_BG_R85	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	BG	Rating 85	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_BR_R85	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	BR	Rating 85	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_CA_R85	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	CA	Rating 85	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_CH_R85	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	CH	Rating 85	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_CN_R85	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	CN	Rating 85	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_CY_R85	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	CY	Rating 85	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_CZ_R85	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	CZ	Rating 85	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_DE_R85	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	DE	Rating 85	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_DK_R85	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	DK	Rating 85	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_EE_R85	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	EE	Rating 85	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_ES_R85	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	ES	Rating 85	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_FI_R85	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	FI	Rating 85	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_FR_R85	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	FR	Rating 85	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_GB_R85	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	GB	Rating 85	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_GR_R85	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	GR	Rating 85	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_HK_R85	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	HK	Rating 85	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_HR_R85	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	HR	Rating 85	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
CORP_ALL_0086_CC_SLSC_HU_R85	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	HU	Rating 85	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_IE_R85	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	IE	Rating 85	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_IL_R85	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	IL	Rating 85	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_IT_R85	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	IT	Rating 85	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_JP_R85	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	JP	Rating 85	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_KR_R85	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	KR	Rating 85	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_LT_R85	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	LT	Rating 85	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_LU_R85	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	LU	Rating 85	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_LV_R85	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	LV	Rating 85	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_MT_R85	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	MT	Rating 85	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_NL_R85	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	NL	Rating 85	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_NO_R85	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	NO	Rating 85	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_PL_R85	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	PL	Rating 85	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_PT_R85	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	PT	Rating 85	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_RO_R85	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	RO	Rating 85	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_RU_R85	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	RU	Rating 85	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_SE_R85	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	SE	Rating 85	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_SG_R85	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	SG	Rating 85	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_SI_R85	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	SI	Rating 85	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_SK_R85	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	SK	Rating 85	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_TR_R85	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	TR	Rating 85	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_US_R85	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	US	Rating 85	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
CORP_ALL_0086_CC_SLSC_x2_R85	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	Other countries	Rating 85	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_x0_R86	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	Not applicable	Rating 86	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_AT_R86	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	AT	Rating 86	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_AU_R86	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	AU	Rating 86	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_BE_R86	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	BE	Rating 86	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_BG_R86	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	BG	Rating 86	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_BR_R86	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	BR	Rating 86	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_CA_R86	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	CA	Rating 86	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_CH_R86	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	CH	Rating 86	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_CN_R86	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	CN	Rating 86	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_CY_R86	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	CY	Rating 86	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_CZ_R86	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	CZ	Rating 86	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_DE_R86	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	DE	Rating 86	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_DK_R86	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	DK	Rating 86	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_EE_R86	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	EE	Rating 86	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_ES_R86	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	ES	Rating 86	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_FI_R86	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	FI	Rating 86	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_FR_R86	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	FR	Rating 86	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_GB_R86	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	GB	Rating 86	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_GR_R86	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	GR	Rating 86	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_HK_R86	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	HK	Rating 86	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_HR_R86	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	HR	Rating 86	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
CORP_ALL_0086_CC_SLSC_HU_R86	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	HU	Rating 86	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_IE_R86	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	IE	Rating 86	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_IL_R86	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	IL	Rating 86	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_IT_R86	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	IT	Rating 86	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_JP_R86	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	JP	Rating 86	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_KR_R86	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	KR	Rating 86	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_LT_R86	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	LT	Rating 86	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_LU_R86	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	LU	Rating 86	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_LV_R86	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	LV	Rating 86	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_MT_R86	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	MT	Rating 86	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_NL_R86	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	NL	Rating 86	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_NO_R86	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	NO	Rating 86	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_PL_R86	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	PL	Rating 86	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_PT_R86	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	PT	Rating 86	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_RO_R86	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	RO	Rating 86	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_RU_R86	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	RU	Rating 86	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_SE_R86	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	SE	Rating 86	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_SG_R86	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	SG	Rating 86	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_SI_R86	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	SI	Rating 86	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_SK_R86	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	SK	Rating 86	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_TR_R86	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	TR	Rating 86	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_US_R86	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	US	Rating 86	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
CORP_ALL_0086_CC_SLSC_x2_R86	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	Other countries	Rating 86	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_x0_R87	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	Not applicable	Rating 87	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_AT_R87	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	AT	Rating 87	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_AU_R87	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	AU	Rating 87	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_BE_R87	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	BE	Rating 87	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_BG_R87	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	BG	Rating 87	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_BR_R87	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	BR	Rating 87	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_CA_R87	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	CA	Rating 87	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_CH_R87	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	CH	Rating 87	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_CN_R87	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	CN	Rating 87	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_CY_R87	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	CY	Rating 87	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_CZ_R87	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	CZ	Rating 87	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_DE_R87	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	DE	Rating 87	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_DK_R87	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	DK	Rating 87	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_EE_R87	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	EE	Rating 87	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_ES_R87	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	ES	Rating 87	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_FI_R87	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	FI	Rating 87	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_FR_R87	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	FR	Rating 87	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_GB_R87	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	GB	Rating 87	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_GR_R87	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	GR	Rating 87	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_HK_R87	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	HK	Rating 87	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_HR_R87	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	HR	Rating 87	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
CORP_ALL_0086_CC_SLSC_HU_R87	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	HU	Rating 87	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_IE_R87	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	IE	Rating 87	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_IL_R87	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	IL	Rating 87	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_IT_R87	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	IT	Rating 87	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_JP_R87	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	JP	Rating 87	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_KR_R87	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	KR	Rating 87	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_LT_R87	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	LT	Rating 87	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_LU_R87	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	LU	Rating 87	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_LV_R87	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	LV	Rating 87	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_MT_R87	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	MT	Rating 87	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_NL_R87	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	NL	Rating 87	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_NO_R87	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	NO	Rating 87	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_PL_R87	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	PL	Rating 87	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_PT_R87	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	PT	Rating 87	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_RO_R87	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	RO	Rating 87	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_RU_R87	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	RU	Rating 87	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_SE_R87	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	SE	Rating 87	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_SG_R87	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	SG	Rating 87	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_SI_R87	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	SI	Rating 87	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_SK_R87	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	SK	Rating 87	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_TR_R87	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	TR	Rating 87	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_US_R87	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	US	Rating 87	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
CORP_ALL_0086_CC_SLSC_x2_R87	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	Other countries	Rating 87	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_x0_R88	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	Not applicable	Rating 88	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_AT_R88	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	AT	Rating 88	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_AU_R88	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	AU	Rating 88	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_BE_R88	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	BE	Rating 88	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_BG_R88	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	BG	Rating 88	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_BR_R88	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	BR	Rating 88	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_CA_R88	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	CA	Rating 88	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_CH_R88	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	CH	Rating 88	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_CN_R88	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	CN	Rating 88	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_CY_R88	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	CY	Rating 88	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_CZ_R88	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	CZ	Rating 88	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_DE_R88	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	DE	Rating 88	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_DK_R88	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	DK	Rating 88	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_EE_R88	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	EE	Rating 88	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_ES_R88	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	ES	Rating 88	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_FI_R88	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	FI	Rating 88	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_FR_R88	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	FR	Rating 88	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_GB_R88	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	GB	Rating 88	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_GR_R88	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	GR	Rating 88	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_HK_R88	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	HK	Rating 88	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_HR_R88	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	HR	Rating 88	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
CORP_ALL_0086_CC_SLSC_HU_R88	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	HU	Rating 88	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_IE_R88	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	IE	Rating 88	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_IL_R88	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	IL	Rating 88	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_IT_R88	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	IT	Rating 88	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_JP_R88	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	JP	Rating 88	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_KR_R88	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	KR	Rating 88	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_LT_R88	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	LT	Rating 88	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_LU_R88	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	LU	Rating 88	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_LV_R88	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	LV	Rating 88	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_MT_R88	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	MT	Rating 88	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_NL_R88	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	NL	Rating 88	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_NO_R88	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	NO	Rating 88	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_PL_R88	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	PL	Rating 88	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_PT_R88	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	PT	Rating 88	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_RO_R88	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	RO	Rating 88	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_RU_R88	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	RU	Rating 88	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_SE_R88	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	SE	Rating 88	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_SG_R88	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	SG	Rating 88	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_SI_R88	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	SI	Rating 88	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_SK_R88	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	SK	Rating 88	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_TR_R88	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	TR	Rating 88	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_US_R88	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	US	Rating 88	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
CORP_ALL_0086_CC_SLSC_x2_R88	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	Other countries	Rating 88	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_x0_R89	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	Not applicable	Rating 89	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_AT_R89	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	AT	Rating 89	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_AU_R89	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	AU	Rating 89	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_BE_R89	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	BE	Rating 89	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_BG_R89	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	BG	Rating 89	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_BR_R89	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	BR	Rating 89	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_CA_R89	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	CA	Rating 89	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_CH_R89	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	CH	Rating 89	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_CN_R89	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	CN	Rating 89	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_CY_R89	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	CY	Rating 89	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_CZ_R89	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	CZ	Rating 89	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_DE_R89	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	DE	Rating 89	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_DK_R89	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	DK	Rating 89	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_EE_R89	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	EE	Rating 89	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_ES_R89	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	ES	Rating 89	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_FI_R89	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	FI	Rating 89	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_FR_R89	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	FR	Rating 89	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_GB_R89	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	GB	Rating 89	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_GR_R89	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	GR	Rating 89	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_HK_R89	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	HK	Rating 89	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_HR_R89	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	HR	Rating 89	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
CORP_ALL_0086_CC_SLSC_HU_R89	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	HU	Rating 89	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_IE_R89	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	IE	Rating 89	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_IL_R89	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	IL	Rating 89	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_IT_R89	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	IT	Rating 89	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_JP_R89	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	JP	Rating 89	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_KR_R89	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	KR	Rating 89	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_LT_R89	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	LT	Rating 89	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_LU_R89	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	LU	Rating 89	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_LV_R89	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	LV	Rating 89	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_MT_R89	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	MT	Rating 89	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_NL_R89	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	NL	Rating 89	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_NO_R89	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	NO	Rating 89	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_PL_R89	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	PL	Rating 89	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_PT_R89	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	PT	Rating 89	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_RO_R89	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	RO	Rating 89	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_RU_R89	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	RU	Rating 89	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_SE_R89	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	SE	Rating 89	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_SG_R89	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	SG	Rating 89	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_SI_R89	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	SI	Rating 89	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_SK_R89	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	SK	Rating 89	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_TR_R89	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	TR	Rating 89	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_US_R89	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	US	Rating 89	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
CORP_ALL_0086_CC_SLSC_x2_R89	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	Other countries	Rating 89	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_x0_R90	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	Not applicable	Rating 90	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_AT_R90	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	AT	Rating 90	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_AU_R90	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	AU	Rating 90	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_BE_R90	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	BE	Rating 90	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_BG_R90	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	BG	Rating 90	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_BR_R90	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	BR	Rating 90	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_CA_R90	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	CA	Rating 90	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_CH_R90	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	CH	Rating 90	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_CN_R90	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	CN	Rating 90	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_CY_R90	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	CY	Rating 90	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_CZ_R90	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	CZ	Rating 90	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_DE_R90	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	DE	Rating 90	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_DK_R90	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	DK	Rating 90	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_EE_R90	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	EE	Rating 90	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_ES_R90	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	ES	Rating 90	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_FI_R90	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	FI	Rating 90	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_FR_R90	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	FR	Rating 90	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_GB_R90	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	GB	Rating 90	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_GR_R90	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	GR	Rating 90	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_HK_R90	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	HK	Rating 90	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_HR_R90	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	HR	Rating 90	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
CORP_ALL_0086_CC_SLSC_HU_R90	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	HU	Rating 90	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_IE_R90	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	IE	Rating 90	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_IL_R90	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	IL	Rating 90	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_IT_R90	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	IT	Rating 90	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_JP_R90	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	JP	Rating 90	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_KR_R90	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	KR	Rating 90	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_LT_R90	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	LT	Rating 90	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_LU_R90	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	LU	Rating 90	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_LV_R90	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	LV	Rating 90	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_MT_R90	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	MT	Rating 90	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_NL_R90	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	NL	Rating 90	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_NO_R90	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	NO	Rating 90	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_PL_R90	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	PL	Rating 90	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_PT_R90	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	PT	Rating 90	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_RO_R90	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	RO	Rating 90	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_RU_R90	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	RU	Rating 90	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_SE_R90	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	SE	Rating 90	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_SG_R90	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	SG	Rating 90	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_SI_R90	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	SI	Rating 90	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_SK_R90	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	SK	Rating 90	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_TR_R90	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	TR	Rating 90	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_US_R90	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	US	Rating 90	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
CORP_ALL_0086_CC_SLSC_x2_R90	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	Other countries	Rating 90	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_x0_R91	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	Not applicable	Rating 91	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_AT_R91	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	AT	Rating 91	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_AU_R91	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	AU	Rating 91	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_BE_R91	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	BE	Rating 91	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_BG_R91	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	BG	Rating 91	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_BR_R91	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	BR	Rating 91	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_CA_R91	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	CA	Rating 91	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_CH_R91	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	CH	Rating 91	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_CN_R91	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	CN	Rating 91	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_CY_R91	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	CY	Rating 91	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_CZ_R91	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	CZ	Rating 91	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_DE_R91	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	DE	Rating 91	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_DK_R91	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	DK	Rating 91	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_EE_R91	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	EE	Rating 91	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_ES_R91	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	ES	Rating 91	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_FI_R91	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	FI	Rating 91	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_FR_R91	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	FR	Rating 91	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_GB_R91	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	GB	Rating 91	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_GR_R91	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	GR	Rating 91	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_HK_R91	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	HK	Rating 91	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_HR_R91	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	HR	Rating 91	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
CORP_ALL_0086_CC_SLSC_HU_R91	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	HU	Rating 91	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_IE_R91	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	IE	Rating 91	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_IL_R91	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	IL	Rating 91	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_IT_R91	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	IT	Rating 91	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_JP_R91	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	JP	Rating 91	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_KR_R91	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	KR	Rating 91	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_LT_R91	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	LT	Rating 91	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_LU_R91	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	LU	Rating 91	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_LV_R91	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	LV	Rating 91	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_MT_R91	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	MT	Rating 91	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_NL_R91	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	NL	Rating 91	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_NO_R91	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	NO	Rating 91	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_PL_R91	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	PL	Rating 91	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_PT_R91	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	PT	Rating 91	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_RO_R91	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	RO	Rating 91	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_RU_R91	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	RU	Rating 91	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_SE_R91	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	SE	Rating 91	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_SG_R91	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	SG	Rating 91	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_SI_R91	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	SI	Rating 91	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_SK_R91	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	SK	Rating 91	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_TR_R91	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	TR	Rating 91	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_US_R91	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	US	Rating 91	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
CORP_ALL_0086_CC_SLSC_x2_R91	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	Other countries	Rating 91	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_x0_R92	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	Not applicable	Rating 92	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_AT_R92	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	AT	Rating 92	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_AU_R92	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	AU	Rating 92	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_BE_R92	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	BE	Rating 92	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_BG_R92	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	BG	Rating 92	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_BR_R92	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	BR	Rating 92	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_CA_R92	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	CA	Rating 92	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_CH_R92	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	CH	Rating 92	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_CN_R92	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	CN	Rating 92	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_CY_R92	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	CY	Rating 92	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_CZ_R92	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	CZ	Rating 92	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_DE_R92	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	DE	Rating 92	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_DK_R92	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	DK	Rating 92	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_EE_R92	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	EE	Rating 92	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_ES_R92	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	ES	Rating 92	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_FI_R92	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	FI	Rating 92	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_FR_R92	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	FR	Rating 92	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_GB_R92	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	GB	Rating 92	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_GR_R92	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	GR	Rating 92	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_HK_R92	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	HK	Rating 92	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_HR_R92	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	HR	Rating 92	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
CORP_ALL_0086_CC_SLSC_HU_R92	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	HU	Rating 92	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_IE_R92	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	IE	Rating 92	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_IL_R92	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	IL	Rating 92	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_IT_R92	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	IT	Rating 92	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_JP_R92	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	JP	Rating 92	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_KR_R92	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	KR	Rating 92	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_LT_R92	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	LT	Rating 92	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_LU_R92	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	LU	Rating 92	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_LV_R92	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	LV	Rating 92	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_MT_R92	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	MT	Rating 92	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_NL_R92	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	NL	Rating 92	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_NO_R92	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	NO	Rating 92	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_PL_R92	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	PL	Rating 92	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_PT_R92	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	PT	Rating 92	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_RO_R92	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	RO	Rating 92	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_RU_R92	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	RU	Rating 92	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_SE_R92	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	SE	Rating 92	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_SG_R92	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	SG	Rating 92	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_SI_R92	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	SI	Rating 92	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_SK_R92	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	SK	Rating 92	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_TR_R92	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	TR	Rating 92	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_US_R92	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	US	Rating 92	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
CORP_ALL_0086_CC_SLSC_x2_R92	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	Other countries	Rating 92	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_x0_R93	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	Not applicable	Rating 93	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_AT_R93	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	AT	Rating 93	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_AU_R93	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	AU	Rating 93	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_BE_R93	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	BE	Rating 93	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_BG_R93	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	BG	Rating 93	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_BR_R93	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	BR	Rating 93	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_CA_R93	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	CA	Rating 93	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_CH_R93	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	CH	Rating 93	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_CN_R93	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	CN	Rating 93	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_CY_R93	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	CY	Rating 93	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_CZ_R93	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	CZ	Rating 93	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_DE_R93	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	DE	Rating 93	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_DK_R93	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	DK	Rating 93	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_EE_R93	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	EE	Rating 93	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_ES_R93	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	ES	Rating 93	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_FI_R93	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	FI	Rating 93	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_FR_R93	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	FR	Rating 93	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_GB_R93	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	GB	Rating 93	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_GR_R93	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	GR	Rating 93	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_HK_R93	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	HK	Rating 93	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_HR_R93	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	HR	Rating 93	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
CORP_ALL_0086_CC_SLSC_HU_R93	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	HU	Rating 93	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_IE_R93	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	IE	Rating 93	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_IL_R93	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	IL	Rating 93	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_IT_R93	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	IT	Rating 93	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_JP_R93	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	JP	Rating 93	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_KR_R93	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	KR	Rating 93	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_LT_R93	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	LT	Rating 93	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_LU_R93	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	LU	Rating 93	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_LV_R93	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	LV	Rating 93	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_MT_R93	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	MT	Rating 93	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_NL_R93	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	NL	Rating 93	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_NO_R93	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	NO	Rating 93	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_PL_R93	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	PL	Rating 93	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_PT_R93	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	PT	Rating 93	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_RO_R93	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	RO	Rating 93	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_RU_R93	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	RU	Rating 93	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_SE_R93	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	SE	Rating 93	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_SG_R93	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	SG	Rating 93	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_SI_R93	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	SI	Rating 93	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_SK_R93	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	SK	Rating 93	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_TR_R93	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	TR	Rating 93	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_US_R93	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	US	Rating 93	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
CORP_ALL_0086_CC_SLSC_x2_R93	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	Other countries	Rating 93	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_x0_R94	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	Not applicable	Rating 94	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_AT_R94	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	AT	Rating 94	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_AU_R94	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	AU	Rating 94	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_BE_R94	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	BE	Rating 94	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_BG_R94	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	BG	Rating 94	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_BR_R94	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	BR	Rating 94	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_CA_R94	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	CA	Rating 94	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_CH_R94	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	CH	Rating 94	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_CN_R94	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	CN	Rating 94	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_CY_R94	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	CY	Rating 94	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_CZ_R94	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	CZ	Rating 94	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_DE_R94	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	DE	Rating 94	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_DK_R94	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	DK	Rating 94	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_EE_R94	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	EE	Rating 94	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_ES_R94	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	ES	Rating 94	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_FI_R94	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	FI	Rating 94	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_FR_R94	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	FR	Rating 94	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_GB_R94	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	GB	Rating 94	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_GR_R94	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	GR	Rating 94	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_HK_R94	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	HK	Rating 94	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_HR_R94	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	HR	Rating 94	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
CORP_ALL_0086_CC_SLSC_HU_R94	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	HU	Rating 94	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_IE_R94	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	IE	Rating 94	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_IL_R94	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	IL	Rating 94	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_IT_R94	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	IT	Rating 94	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_JP_R94	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	JP	Rating 94	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_KR_R94	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	KR	Rating 94	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_LT_R94	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	LT	Rating 94	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_LU_R94	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	LU	Rating 94	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_LV_R94	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	LV	Rating 94	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_MT_R94	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	MT	Rating 94	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_NL_R94	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	NL	Rating 94	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_NO_R94	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	NO	Rating 94	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_PL_R94	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	PL	Rating 94	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_PT_R94	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	PT	Rating 94	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_RO_R94	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	RO	Rating 94	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_RU_R94	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	RU	Rating 94	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_SE_R94	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	SE	Rating 94	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_SG_R94	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	SG	Rating 94	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_SI_R94	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	SI	Rating 94	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_SK_R94	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	SK	Rating 94	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_TR_R94	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	TR	Rating 94	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_US_R94	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	US	Rating 94	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
CORP_ALL_0086_CC_SLSC_x2_R94	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	Other countries	Rating 94	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_x0_R95	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	Not applicable	Rating 95	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_AT_R95	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	AT	Rating 95	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_AU_R95	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	AU	Rating 95	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_BE_R95	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	BE	Rating 95	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_BG_R95	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	BG	Rating 95	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_BR_R95	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	BR	Rating 95	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_CA_R95	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	CA	Rating 95	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_CH_R95	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	CH	Rating 95	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_CN_R95	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	CN	Rating 95	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_CY_R95	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	CY	Rating 95	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_CZ_R95	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	CZ	Rating 95	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_DE_R95	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	DE	Rating 95	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_DK_R95	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	DK	Rating 95	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_EE_R95	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	EE	Rating 95	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_ES_R95	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	ES	Rating 95	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_FI_R95	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	FI	Rating 95	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_FR_R95	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	FR	Rating 95	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_GB_R95	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	GB	Rating 95	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_GR_R95	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	GR	Rating 95	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_HK_R95	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	HK	Rating 95	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_HR_R95	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	HR	Rating 95	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
CORP_ALL_0086_CC_SLSC_HU_R95	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	HU	Rating 95	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_IE_R95	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	IE	Rating 95	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_IL_R95	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	IL	Rating 95	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_IT_R95	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	IT	Rating 95	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_JP_R95	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	JP	Rating 95	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_KR_R95	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	KR	Rating 95	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_LT_R95	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	LT	Rating 95	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_LU_R95	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	LU	Rating 95	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_LV_R95	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	LV	Rating 95	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_MT_R95	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	MT	Rating 95	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_NL_R95	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	NL	Rating 95	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_NO_R95	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	NO	Rating 95	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_PL_R95	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	PL	Rating 95	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_PT_R95	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	PT	Rating 95	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_RO_R95	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	RO	Rating 95	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_RU_R95	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	RU	Rating 95	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_SE_R95	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	SE	Rating 95	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_SG_R95	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	SG	Rating 95	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_SI_R95	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	SI	Rating 95	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_SK_R95	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	SK	Rating 95	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_TR_R95	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	TR	Rating 95	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_US_R95	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	US	Rating 95	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
CORP_ALL_0086_CC_SLSC_x2_R95	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	Other countries	Rating 95	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_x0_R96	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	Not applicable	Rating 96	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_AT_R96	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	AT	Rating 96	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_AU_R96	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	AU	Rating 96	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_BE_R96	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	BE	Rating 96	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_BG_R96	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	BG	Rating 96	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_BR_R96	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	BR	Rating 96	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_CA_R96	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	CA	Rating 96	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_CH_R96	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	CH	Rating 96	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_CN_R96	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	CN	Rating 96	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_CY_R96	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	CY	Rating 96	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_CZ_R96	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	CZ	Rating 96	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_DE_R96	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	DE	Rating 96	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_DK_R96	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	DK	Rating 96	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_EE_R96	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	EE	Rating 96	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_ES_R96	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	ES	Rating 96	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_FI_R96	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	FI	Rating 96	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_FR_R96	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	FR	Rating 96	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_GB_R96	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	GB	Rating 96	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_GR_R96	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	GR	Rating 96	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_HK_R96	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	HK	Rating 96	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_HR_R96	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	HR	Rating 96	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
CORP_ALL_0086_CC_SLSC_HU_R96	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	HU	Rating 96	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_IE_R96	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	IE	Rating 96	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_IL_R96	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	IL	Rating 96	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_IT_R96	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	IT	Rating 96	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_JP_R96	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	JP	Rating 96	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_KR_R96	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	KR	Rating 96	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_LT_R96	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	LT	Rating 96	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_LU_R96	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	LU	Rating 96	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_LV_R96	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	LV	Rating 96	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_MT_R96	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	MT	Rating 96	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_NL_R96	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	NL	Rating 96	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_NO_R96	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	NO	Rating 96	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_PL_R96	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	PL	Rating 96	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_PT_R96	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	PT	Rating 96	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_RO_R96	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	RO	Rating 96	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_RU_R96	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	RU	Rating 96	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_SE_R96	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	SE	Rating 96	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_SG_R96	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	SG	Rating 96	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_SI_R96	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	SI	Rating 96	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_SK_R96	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	SK	Rating 96	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_TR_R96	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	TR	Rating 96	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_US_R96	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	US	Rating 96	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
CORP_ALL_0086_CC_SLSC_x2_R96	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	Other countries	Rating 96	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_x0_R97	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	Not applicable	Rating 97	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_AT_R97	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	AT	Rating 97	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_AU_R97	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	AU	Rating 97	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_BE_R97	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	BE	Rating 97	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_BG_R97	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	BG	Rating 97	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_BR_R97	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	BR	Rating 97	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_CA_R97	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	CA	Rating 97	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_CH_R97	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	CH	Rating 97	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_CN_R97	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	CN	Rating 97	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_CY_R97	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	CY	Rating 97	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_CZ_R97	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	CZ	Rating 97	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_DE_R97	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	DE	Rating 97	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_DK_R97	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	DK	Rating 97	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_EE_R97	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	EE	Rating 97	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_ES_R97	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	ES	Rating 97	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_FI_R97	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	FI	Rating 97	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_FR_R97	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	FR	Rating 97	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_GB_R97	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	GB	Rating 97	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_GR_R97	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	GR	Rating 97	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_HK_R97	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	HK	Rating 97	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_HR_R97	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	HR	Rating 97	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
CORP_ALL_0086_CC_SLSC_HU_R97	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	HU	Rating 97	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_IE_R97	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	IE	Rating 97	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_IL_R97	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	IL	Rating 97	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_IT_R97	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	IT	Rating 97	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_JP_R97	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	JP	Rating 97	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_KR_R97	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	KR	Rating 97	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_LT_R97	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	LT	Rating 97	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_LU_R97	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	LU	Rating 97	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_LV_R97	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	LV	Rating 97	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_MT_R97	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	MT	Rating 97	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_NL_R97	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	NL	Rating 97	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_NO_R97	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	NO	Rating 97	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_PL_R97	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	PL	Rating 97	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_PT_R97	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	PT	Rating 97	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_RO_R97	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	RO	Rating 97	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_RU_R97	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	RU	Rating 97	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_SE_R97	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	SE	Rating 97	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_SG_R97	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	SG	Rating 97	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_SI_R97	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	SI	Rating 97	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_SK_R97	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	SK	Rating 97	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_TR_R97	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	TR	Rating 97	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_US_R97	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	US	Rating 97	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
CORP_ALL_0086_CC_SLSC_x2_R97	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	Other countries	Rating 97	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_x0_R98	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	Not applicable	Rating 98	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_AT_R98	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	AT	Rating 98	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_AU_R98	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	AU	Rating 98	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_BE_R98	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	BE	Rating 98	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_BG_R98	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	BG	Rating 98	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_BR_R98	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	BR	Rating 98	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_CA_R98	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	CA	Rating 98	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_CH_R98	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	CH	Rating 98	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_CN_R98	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	CN	Rating 98	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_CY_R98	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	CY	Rating 98	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_CZ_R98	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	CZ	Rating 98	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_DE_R98	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	DE	Rating 98	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_DK_R98	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	DK	Rating 98	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_EE_R98	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	EE	Rating 98	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_ES_R98	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	ES	Rating 98	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_FI_R98	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	FI	Rating 98	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_FR_R98	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	FR	Rating 98	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_GB_R98	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	GB	Rating 98	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_GR_R98	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	GR	Rating 98	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_HK_R98	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	HK	Rating 98	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_HR_R98	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	HR	Rating 98	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
CORP_ALL_0086_CC_SLSC_HU_R98	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	HU	Rating 98	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_IE_R98	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	IE	Rating 98	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_IL_R98	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	IL	Rating 98	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_IT_R98	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	IT	Rating 98	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_JP_R98	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	JP	Rating 98	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_KR_R98	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	KR	Rating 98	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_LT_R98	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	LT	Rating 98	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_LU_R98	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	LU	Rating 98	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_LV_R98	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	LV	Rating 98	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_MT_R98	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	MT	Rating 98	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_NL_R98	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	NL	Rating 98	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_NO_R98	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	NO	Rating 98	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_PL_R98	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	PL	Rating 98	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_PT_R98	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	PT	Rating 98	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_RO_R98	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	RO	Rating 98	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_RU_R98	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	RU	Rating 98	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_SE_R98	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	SE	Rating 98	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_SG_R98	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	SG	Rating 98	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_SI_R98	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	SI	Rating 98	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_SK_R98	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	SK	Rating 98	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_TR_R98	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	TR	Rating 98	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_US_R98	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	US	Rating 98	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
CORP_ALL_0086_CC_SLSC_x2_R98	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	Other countries	Rating 98	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_x0_R99	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	Not applicable	Rating 99	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_AT_R99	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	AT	Rating 99	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_AU_R99	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	AU	Rating 99	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_BE_R99	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	BE	Rating 99	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_BG_R99	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	BG	Rating 99	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_BR_R99	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	BR	Rating 99	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_CA_R99	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	CA	Rating 99	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_CH_R99	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	CH	Rating 99	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_CN_R99	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	CN	Rating 99	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_CY_R99	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	CY	Rating 99	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_CZ_R99	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	CZ	Rating 99	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_DE_R99	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	DE	Rating 99	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_DK_R99	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	DK	Rating 99	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_EE_R99	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	EE	Rating 99	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_ES_R99	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	ES	Rating 99	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_FI_R99	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	FI	Rating 99	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_FR_R99	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	FR	Rating 99	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_GB_R99	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	GB	Rating 99	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_GR_R99	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	GR	Rating 99	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_HK_R99	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	HK	Rating 99	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_HR_R99	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	HR	Rating 99	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
CORP_ALL_0086_CC_SLSC_HU_R99	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	HU	Rating 99	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_IE_R99	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	IE	Rating 99	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_IL_R99	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	IL	Rating 99	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_IT_R99	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	IT	Rating 99	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_JP_R99	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	JP	Rating 99	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_KR_R99	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	KR	Rating 99	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_LT_R99	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	LT	Rating 99	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_LU_R99	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	LU	Rating 99	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_LV_R99	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	LV	Rating 99	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_MT_R99	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	MT	Rating 99	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_NL_R99	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	NL	Rating 99	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_NO_R99	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	NO	Rating 99	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_PL_R99	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	PL	Rating 99	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_PT_R99	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	PT	Rating 99	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_RO_R99	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	RO	Rating 99	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_RU_R99	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	RU	Rating 99	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_SE_R99	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	SE	Rating 99	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_SG_R99	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	SG	Rating 99	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_SI_R99	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	SI	Rating 99	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_SK_R99	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	SK	Rating 99	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_TR_R99	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	TR	Rating 99	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0086_CC_SLSC_US_R99	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	US	Rating 99	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
CORP_ALL_0086_CC_SLSC_x2_R99	CORP Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	Other countries	Rating 99	Corporates - No SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_x0_R01	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	Not applicable	Rating 1	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_AT_R01	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	AT	Rating 1	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_AU_R01	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	AU	Rating 1	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_BE_R01	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	BE	Rating 1	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_BG_R01	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	BG	Rating 1	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_BR_R01	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	BR	Rating 1	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_CA_R01	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	CA	Rating 1	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_CH_R01	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	CH	Rating 1	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_CN_R01	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	CN	Rating 1	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_CY_R01	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	CY	Rating 1	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_CZ_R01	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	CZ	Rating 1	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_DE_R01	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	DE	Rating 1	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_DK_R01	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	DK	Rating 1	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_EE_R01	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	EE	Rating 1	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_ES_R01	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	ES	Rating 1	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_FI_R01	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	FI	Rating 1	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_FR_R01	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	FR	Rating 1	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_GB_R01	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	GB	Rating 1	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_GR_R01	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	GR	Rating 1	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_HK_R01	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	HK	Rating 1	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_HR_R01	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	HR	Rating 1	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMEC_ALL_0106_CC_SLSC_HU_R01	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	HU	Rating 1	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_IE_R01	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	IE	Rating 1	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_IL_R01	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	IL	Rating 1	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_IT_R01	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	IT	Rating 1	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_JP_R01	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	JP	Rating 1	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_KR_R01	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	KR	Rating 1	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_LT_R01	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	LT	Rating 1	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_LU_R01	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	LU	Rating 1	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_LV_R01	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	LV	Rating 1	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_MT_R01	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	MT	Rating 1	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_NL_R01	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	NL	Rating 1	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_NO_R01	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	NO	Rating 1	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_PL_R01	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	PL	Rating 1	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_PT_R01	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	PT	Rating 1	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_RO_R01	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	RO	Rating 1	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_RU_R01	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	RU	Rating 1	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_SE_R01	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	SE	Rating 1	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_SG_R01	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	SG	Rating 1	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_SI_R01	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	SI	Rating 1	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_SK_R01	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	SK	Rating 1	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_TR_R01	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	TR	Rating 1	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_US_R01	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	US	Rating 1	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMEC_ALL_0106_CC_SLSC_x2_R01	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	Other countries	Rating 1	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_x0_R02	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	Not applicable	Rating 2	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_AT_R02	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	AT	Rating 2	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_AU_R02	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	AU	Rating 2	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_BE_R02	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	BE	Rating 2	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_BG_R02	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	BG	Rating 2	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_BR_R02	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	BR	Rating 2	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_CA_R02	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	CA	Rating 2	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_CH_R02	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	CH	Rating 2	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_CN_R02	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	CN	Rating 2	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_CY_R02	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	CY	Rating 2	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_CZ_R02	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	CZ	Rating 2	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_DE_R02	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	DE	Rating 2	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_DK_R02	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	DK	Rating 2	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_EE_R02	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	EE	Rating 2	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_ES_R02	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	ES	Rating 2	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_FI_R02	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	FI	Rating 2	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_FR_R02	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	FR	Rating 2	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_GB_R02	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	GB	Rating 2	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_GR_R02	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	GR	Rating 2	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_HK_R02	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	HK	Rating 2	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_HR_R02	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	HR	Rating 2	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMEC_ALL_0106_CC_SLSC_HU_R02	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	HU	Rating 2	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_IE_R02	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	IE	Rating 2	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_IL_R02	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	IL	Rating 2	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_IT_R02	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	IT	Rating 2	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_JP_R02	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	JP	Rating 2	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_KR_R02	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	KR	Rating 2	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_LT_R02	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	LT	Rating 2	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_LU_R02	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	LU	Rating 2	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_LV_R02	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	LV	Rating 2	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_MT_R02	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	MT	Rating 2	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_NL_R02	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	NL	Rating 2	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_NO_R02	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	NO	Rating 2	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_PL_R02	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	PL	Rating 2	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_PT_R02	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	PT	Rating 2	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_RO_R02	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	RO	Rating 2	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_RU_R02	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	RU	Rating 2	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_SE_R02	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	SE	Rating 2	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_SG_R02	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	SG	Rating 2	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_SI_R02	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	SI	Rating 2	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_SK_R02	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	SK	Rating 2	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_TR_R02	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	TR	Rating 2	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_US_R02	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	US	Rating 2	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMEC_ALL_0106_CC_SLSC_x2_R02	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	Other countries	Rating 2	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_x0_R03	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	Not applicable	Rating 3	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_AT_R03	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	AT	Rating 3	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_AU_R03	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	AU	Rating 3	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_BE_R03	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	BE	Rating 3	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_BG_R03	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	BG	Rating 3	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_BR_R03	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	BR	Rating 3	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_CA_R03	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	CA	Rating 3	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_CH_R03	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	CH	Rating 3	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_CN_R03	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	CN	Rating 3	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_CY_R03	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	CY	Rating 3	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_CZ_R03	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	CZ	Rating 3	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_DE_R03	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	DE	Rating 3	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_DK_R03	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	DK	Rating 3	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_EE_R03	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	EE	Rating 3	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_ES_R03	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	ES	Rating 3	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_FI_R03	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	FI	Rating 3	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_FR_R03	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	FR	Rating 3	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_GB_R03	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	GB	Rating 3	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_GR_R03	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	GR	Rating 3	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_HK_R03	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	HK	Rating 3	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_HR_R03	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	HR	Rating 3	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMEC_ALL_0106_CC_SLSC_HU_R03	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	HU	Rating 3	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_IE_R03	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	IE	Rating 3	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_IL_R03	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	IL	Rating 3	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_IT_R03	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	IT	Rating 3	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_JP_R03	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	JP	Rating 3	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_KR_R03	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	KR	Rating 3	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_LT_R03	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	LT	Rating 3	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_LU_R03	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	LU	Rating 3	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_LV_R03	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	LV	Rating 3	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_MT_R03	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	MT	Rating 3	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_NL_R03	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	NL	Rating 3	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_NO_R03	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	NO	Rating 3	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_PL_R03	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	PL	Rating 3	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_PT_R03	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	PT	Rating 3	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_RO_R03	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	RO	Rating 3	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_RU_R03	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	RU	Rating 3	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_SE_R03	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	SE	Rating 3	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_SG_R03	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	SG	Rating 3	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_SI_R03	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	SI	Rating 3	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_SK_R03	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	SK	Rating 3	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_TR_R03	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	TR	Rating 3	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_US_R03	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	US	Rating 3	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMEC_ALL_0106_CC_SLSC_x2_R03	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	Other countries	Rating 3	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_x0_R04	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	Not applicable	Rating 4	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_AT_R04	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	AT	Rating 4	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_AU_R04	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	AU	Rating 4	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_BE_R04	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	BE	Rating 4	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_BG_R04	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	BG	Rating 4	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_BR_R04	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	BR	Rating 4	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_CA_R04	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	CA	Rating 4	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_CH_R04	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	CH	Rating 4	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_CN_R04	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	CN	Rating 4	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_CY_R04	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	CY	Rating 4	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_CZ_R04	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	CZ	Rating 4	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_DE_R04	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	DE	Rating 4	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_DK_R04	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	DK	Rating 4	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_EE_R04	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	EE	Rating 4	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_ES_R04	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	ES	Rating 4	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_FI_R04	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	FI	Rating 4	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_FR_R04	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	FR	Rating 4	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_GB_R04	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	GB	Rating 4	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_GR_R04	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	GR	Rating 4	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_HK_R04	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	HK	Rating 4	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_HR_R04	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	HR	Rating 4	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMEC_ALL_0106_CC_SLSC_HU_R04	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	HU	Rating 4	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_IE_R04	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	IE	Rating 4	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_IL_R04	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	IL	Rating 4	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_IT_R04	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	IT	Rating 4	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_JP_R04	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	JP	Rating 4	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_KR_R04	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	KR	Rating 4	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_LT_R04	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	LT	Rating 4	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_LU_R04	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	LU	Rating 4	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_LV_R04	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	LV	Rating 4	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_MT_R04	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	MT	Rating 4	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_NL_R04	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	NL	Rating 4	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_NO_R04	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	NO	Rating 4	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_PL_R04	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	PL	Rating 4	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_PT_R04	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	PT	Rating 4	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_RO_R04	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	RO	Rating 4	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_RU_R04	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	RU	Rating 4	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_SE_R04	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	SE	Rating 4	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_SG_R04	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	SG	Rating 4	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_SI_R04	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	SI	Rating 4	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_SK_R04	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	SK	Rating 4	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_TR_R04	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	TR	Rating 4	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_US_R04	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	US	Rating 4	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMEC_ALL_0106_CC_SLSC_x2_R04	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	Other countries	Rating 4	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_x0_R05	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	Not applicable	Rating 5	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_AT_R05	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	AT	Rating 5	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_AU_R05	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	AU	Rating 5	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_BE_R05	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	BE	Rating 5	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_BG_R05	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	BG	Rating 5	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_BR_R05	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	BR	Rating 5	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_CA_R05	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	CA	Rating 5	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_CH_R05	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	CH	Rating 5	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_CN_R05	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	CN	Rating 5	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_CY_R05	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	CY	Rating 5	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_CZ_R05	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	CZ	Rating 5	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_DE_R05	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	DE	Rating 5	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_DK_R05	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	DK	Rating 5	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_EE_R05	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	EE	Rating 5	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_ES_R05	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	ES	Rating 5	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_FI_R05	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	FI	Rating 5	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_FR_R05	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	FR	Rating 5	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_GB_R05	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	GB	Rating 5	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_GR_R05	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	GR	Rating 5	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_HK_R05	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	HK	Rating 5	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_HR_R05	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	HR	Rating 5	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMEC_ALL_0106_CC_SLSC_HU_R05	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	HU	Rating 5	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_IE_R05	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	IE	Rating 5	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_IL_R05	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	IL	Rating 5	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_IT_R05	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	IT	Rating 5	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_JP_R05	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	JP	Rating 5	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_KR_R05	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	KR	Rating 5	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_LT_R05	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	LT	Rating 5	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_LU_R05	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	LU	Rating 5	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_LV_R05	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	LV	Rating 5	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_MT_R05	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	MT	Rating 5	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_NL_R05	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	NL	Rating 5	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_NO_R05	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	NO	Rating 5	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_PL_R05	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	PL	Rating 5	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_PT_R05	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	PT	Rating 5	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_RO_R05	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	RO	Rating 5	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_RU_R05	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	RU	Rating 5	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_SE_R05	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	SE	Rating 5	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_SG_R05	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	SG	Rating 5	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_SI_R05	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	SI	Rating 5	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_SK_R05	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	SK	Rating 5	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_TR_R05	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	TR	Rating 5	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_US_R05	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	US	Rating 5	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMEC_ALL_0106_CC_SLSC_x2_R05	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	Other countries	Rating 5	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_x0_R06	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	Not applicable	Rating 6	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_AT_R06	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	AT	Rating 6	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_AU_R06	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	AU	Rating 6	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_BE_R06	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	BE	Rating 6	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_BG_R06	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	BG	Rating 6	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_BR_R06	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	BR	Rating 6	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_CA_R06	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	CA	Rating 6	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_CH_R06	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	CH	Rating 6	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_CN_R06	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	CN	Rating 6	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_CY_R06	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	CY	Rating 6	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_CZ_R06	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	CZ	Rating 6	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_DE_R06	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	DE	Rating 6	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_DK_R06	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	DK	Rating 6	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_EE_R06	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	EE	Rating 6	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_ES_R06	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	ES	Rating 6	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_FI_R06	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	FI	Rating 6	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_FR_R06	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	FR	Rating 6	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_GB_R06	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	GB	Rating 6	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_GR_R06	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	GR	Rating 6	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_HK_R06	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	HK	Rating 6	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_HR_R06	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	HR	Rating 6	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMEC_ALL_0106_CC_SLSC_HU_R06	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	HU	Rating 6	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_IE_R06	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	IE	Rating 6	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_IL_R06	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	IL	Rating 6	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_IT_R06	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	IT	Rating 6	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_JP_R06	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	JP	Rating 6	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_KR_R06	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	KR	Rating 6	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_LT_R06	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	LT	Rating 6	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_LU_R06	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	LU	Rating 6	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_LV_R06	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	LV	Rating 6	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_MT_R06	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	MT	Rating 6	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_NL_R06	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	NL	Rating 6	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_NO_R06	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	NO	Rating 6	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_PL_R06	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	PL	Rating 6	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_PT_R06	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	PT	Rating 6	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_RO_R06	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	RO	Rating 6	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_RU_R06	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	RU	Rating 6	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_SE_R06	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	SE	Rating 6	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_SG_R06	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	SG	Rating 6	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_SI_R06	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	SI	Rating 6	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_SK_R06	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	SK	Rating 6	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_TR_R06	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	TR	Rating 6	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_US_R06	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	US	Rating 6	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMEC_ALL_0106_CC_SLSC_x2_R06	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	Other countries	Rating 6	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_x0_R07	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	Not applicable	Rating 7	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_AT_R07	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	AT	Rating 7	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_AU_R07	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	AU	Rating 7	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_BE_R07	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	BE	Rating 7	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_BG_R07	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	BG	Rating 7	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_BR_R07	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	BR	Rating 7	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_CA_R07	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	CA	Rating 7	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_CH_R07	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	CH	Rating 7	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_CN_R07	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	CN	Rating 7	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_CY_R07	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	CY	Rating 7	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_CZ_R07	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	CZ	Rating 7	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_DE_R07	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	DE	Rating 7	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_DK_R07	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	DK	Rating 7	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_EE_R07	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	EE	Rating 7	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_ES_R07	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	ES	Rating 7	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_FI_R07	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	FI	Rating 7	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_FR_R07	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	FR	Rating 7	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_GB_R07	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	GB	Rating 7	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_GR_R07	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	GR	Rating 7	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_HK_R07	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	HK	Rating 7	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_HR_R07	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	HR	Rating 7	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMEC_ALL_0106_CC_SLSC_HU_R07	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	HU	Rating 7	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_IE_R07	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	IE	Rating 7	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_IL_R07	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	IL	Rating 7	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_IT_R07	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	IT	Rating 7	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_JP_R07	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	JP	Rating 7	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_KR_R07	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	KR	Rating 7	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_LT_R07	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	LT	Rating 7	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_LU_R07	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	LU	Rating 7	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_LV_R07	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	LV	Rating 7	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_MT_R07	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	MT	Rating 7	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_NL_R07	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	NL	Rating 7	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_NO_R07	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	NO	Rating 7	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_PL_R07	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	PL	Rating 7	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_PT_R07	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	PT	Rating 7	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_RO_R07	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	RO	Rating 7	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_RU_R07	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	RU	Rating 7	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_SE_R07	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	SE	Rating 7	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_SG_R07	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	SG	Rating 7	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_SI_R07	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	SI	Rating 7	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_SK_R07	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	SK	Rating 7	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_TR_R07	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	TR	Rating 7	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_US_R07	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	US	Rating 7	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMEC_ALL_0106_CC_SLSC_x2_R07	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	Other countries	Rating 7	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_x0_R08	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	Not applicable	Rating 8	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_AT_R08	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	AT	Rating 8	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_AU_R08	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	AU	Rating 8	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_BE_R08	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	BE	Rating 8	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_BG_R08	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	BG	Rating 8	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_BR_R08	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	BR	Rating 8	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_CA_R08	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	CA	Rating 8	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_CH_R08	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	CH	Rating 8	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_CN_R08	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	CN	Rating 8	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_CY_R08	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	CY	Rating 8	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_CZ_R08	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	CZ	Rating 8	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_DE_R08	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	DE	Rating 8	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_DK_R08	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	DK	Rating 8	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_EE_R08	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	EE	Rating 8	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_ES_R08	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	ES	Rating 8	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_FI_R08	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	FI	Rating 8	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_FR_R08	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	FR	Rating 8	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_GB_R08	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	GB	Rating 8	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_GR_R08	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	GR	Rating 8	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_HK_R08	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	HK	Rating 8	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_HR_R08	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	HR	Rating 8	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMEC_ALL_0106_CC_SLSC_HU_R08	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	HU	Rating 8	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_IE_R08	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	IE	Rating 8	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_IL_R08	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	IL	Rating 8	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_IT_R08	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	IT	Rating 8	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_JP_R08	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	JP	Rating 8	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_KR_R08	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	KR	Rating 8	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_LT_R08	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	LT	Rating 8	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_LU_R08	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	LU	Rating 8	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_LV_R08	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	LV	Rating 8	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_MT_R08	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	MT	Rating 8	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_NL_R08	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	NL	Rating 8	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_NO_R08	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	NO	Rating 8	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_PL_R08	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	PL	Rating 8	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_PT_R08	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	PT	Rating 8	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_RO_R08	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	RO	Rating 8	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_RU_R08	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	RU	Rating 8	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_SE_R08	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	SE	Rating 8	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_SG_R08	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	SG	Rating 8	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_SI_R08	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	SI	Rating 8	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_SK_R08	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	SK	Rating 8	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_TR_R08	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	TR	Rating 8	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_US_R08	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	US	Rating 8	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMEC_ALL_0106_CC_SLSC_x2_R08	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	Other countries	Rating 8	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_x0_R09	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	Not applicable	Rating 9	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_AT_R09	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	AT	Rating 9	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_AU_R09	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	AU	Rating 9	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_BE_R09	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	BE	Rating 9	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_BG_R09	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	BG	Rating 9	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_BR_R09	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	BR	Rating 9	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_CA_R09	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	CA	Rating 9	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_CH_R09	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	CH	Rating 9	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_CN_R09	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	CN	Rating 9	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_CY_R09	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	CY	Rating 9	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_CZ_R09	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	CZ	Rating 9	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_DE_R09	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	DE	Rating 9	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_DK_R09	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	DK	Rating 9	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_EE_R09	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	EE	Rating 9	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_ES_R09	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	ES	Rating 9	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_FI_R09	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	FI	Rating 9	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_FR_R09	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	FR	Rating 9	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_GB_R09	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	GB	Rating 9	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_GR_R09	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	GR	Rating 9	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_HK_R09	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	HK	Rating 9	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_HR_R09	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	HR	Rating 9	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMEC_ALL_0106_CC_SLSC_HU_R09	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	HU	Rating 9	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_IE_R09	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	IE	Rating 9	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_IL_R09	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	IL	Rating 9	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_IT_R09	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	IT	Rating 9	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_JP_R09	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	JP	Rating 9	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_KR_R09	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	KR	Rating 9	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_LT_R09	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	LT	Rating 9	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_LU_R09	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	LU	Rating 9	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_LV_R09	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	LV	Rating 9	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_MT_R09	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	MT	Rating 9	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_NL_R09	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	NL	Rating 9	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_NO_R09	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	NO	Rating 9	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_PL_R09	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	PL	Rating 9	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_PT_R09	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	PT	Rating 9	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_RO_R09	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	RO	Rating 9	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_RU_R09	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	RU	Rating 9	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_SE_R09	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	SE	Rating 9	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_SG_R09	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	SG	Rating 9	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_SI_R09	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	SI	Rating 9	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_SK_R09	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	SK	Rating 9	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_TR_R09	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	TR	Rating 9	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_US_R09	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	US	Rating 9	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMEC_ALL_0106_CC_SLSC_x2_R09	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	Other countries	Rating 9	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_x0_R10	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	Not applicable	Rating 10	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_AT_R10	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	AT	Rating 10	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_AU_R10	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	AU	Rating 10	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_BE_R10	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	BE	Rating 10	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_BG_R10	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	BG	Rating 10	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_BR_R10	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	BR	Rating 10	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_CA_R10	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	CA	Rating 10	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_CH_R10	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	CH	Rating 10	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_CN_R10	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	CN	Rating 10	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_CY_R10	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	CY	Rating 10	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_CZ_R10	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	CZ	Rating 10	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_DE_R10	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	DE	Rating 10	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_DK_R10	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	DK	Rating 10	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_EE_R10	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	EE	Rating 10	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_ES_R10	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	ES	Rating 10	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_FI_R10	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	FI	Rating 10	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_FR_R10	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	FR	Rating 10	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_GB_R10	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	GB	Rating 10	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_GR_R10	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	GR	Rating 10	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_HK_R10	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	HK	Rating 10	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_HR_R10	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	HR	Rating 10	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMEC_ALL_0106_CC_SLSC_HU_R10	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	HU	Rating 10	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_IE_R10	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	IE	Rating 10	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_IL_R10	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	IL	Rating 10	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_IT_R10	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	IT	Rating 10	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_JP_R10	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	JP	Rating 10	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_KR_R10	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	KR	Rating 10	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_LT_R10	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	LT	Rating 10	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_LU_R10	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	LU	Rating 10	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_LV_R10	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	LV	Rating 10	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_MT_R10	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	MT	Rating 10	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_NL_R10	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	NL	Rating 10	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_NO_R10	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	NO	Rating 10	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_PL_R10	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	PL	Rating 10	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_PT_R10	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	PT	Rating 10	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_RO_R10	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	RO	Rating 10	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_RU_R10	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	RU	Rating 10	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_SE_R10	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	SE	Rating 10	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_SG_R10	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	SG	Rating 10	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_SI_R10	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	SI	Rating 10	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_SK_R10	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	SK	Rating 10	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_TR_R10	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	TR	Rating 10	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_US_R10	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	US	Rating 10	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMEC_ALL_0106_CC_SLSC_x2_R10	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	Other countries	Rating 10	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_x0_R11	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	Not applicable	Rating 11	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_AT_R11	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	AT	Rating 11	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_AU_R11	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	AU	Rating 11	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_BE_R11	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	BE	Rating 11	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_BG_R11	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	BG	Rating 11	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_BR_R11	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	BR	Rating 11	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_CA_R11	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	CA	Rating 11	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_CH_R11	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	CH	Rating 11	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_CN_R11	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	CN	Rating 11	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_CY_R11	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	CY	Rating 11	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_CZ_R11	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	CZ	Rating 11	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_DE_R11	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	DE	Rating 11	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_DK_R11	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	DK	Rating 11	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_EE_R11	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	EE	Rating 11	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_ES_R11	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	ES	Rating 11	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_FI_R11	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	FI	Rating 11	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_FR_R11	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	FR	Rating 11	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_GB_R11	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	GB	Rating 11	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_GR_R11	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	GR	Rating 11	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_HK_R11	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	HK	Rating 11	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_HR_R11	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	HR	Rating 11	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMEC_ALL_0106_CC_SLSC_HU_R11	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	HU	Rating 11	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_IE_R11	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	IE	Rating 11	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_IL_R11	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	IL	Rating 11	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_IT_R11	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	IT	Rating 11	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_JP_R11	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	JP	Rating 11	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_KR_R11	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	KR	Rating 11	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_LT_R11	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	LT	Rating 11	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_LU_R11	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	LU	Rating 11	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_LV_R11	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	LV	Rating 11	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_MT_R11	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	MT	Rating 11	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_NL_R11	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	NL	Rating 11	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_NO_R11	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	NO	Rating 11	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_PL_R11	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	PL	Rating 11	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_PT_R11	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	PT	Rating 11	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_RO_R11	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	RO	Rating 11	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_RU_R11	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	RU	Rating 11	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_SE_R11	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	SE	Rating 11	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_SG_R11	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	SG	Rating 11	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_SI_R11	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	SI	Rating 11	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_SK_R11	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	SK	Rating 11	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_TR_R11	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	TR	Rating 11	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_US_R11	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	US	Rating 11	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMEC_ALL_0106_CC_SLSC_x2_R11	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	Other countries	Rating 11	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_x0_R12	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	Not applicable	Rating 12	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_AT_R12	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	AT	Rating 12	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_AU_R12	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	AU	Rating 12	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_BE_R12	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	BE	Rating 12	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_BG_R12	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	BG	Rating 12	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_BR_R12	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	BR	Rating 12	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_CA_R12	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	CA	Rating 12	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_CH_R12	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	CH	Rating 12	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_CN_R12	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	CN	Rating 12	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_CY_R12	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	CY	Rating 12	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_CZ_R12	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	CZ	Rating 12	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_DE_R12	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	DE	Rating 12	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_DK_R12	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	DK	Rating 12	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_EE_R12	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	EE	Rating 12	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_ES_R12	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	ES	Rating 12	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_FI_R12	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	FI	Rating 12	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_FR_R12	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	FR	Rating 12	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_GB_R12	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	GB	Rating 12	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_GR_R12	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	GR	Rating 12	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_HK_R12	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	HK	Rating 12	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_HR_R12	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	HR	Rating 12	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMEC_ALL_0106_CC_SLSC_HU_R12	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	HU	Rating 12	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_IE_R12	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	IE	Rating 12	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_IL_R12	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	IL	Rating 12	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_IT_R12	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	IT	Rating 12	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_JP_R12	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	JP	Rating 12	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_KR_R12	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	KR	Rating 12	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_LT_R12	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	LT	Rating 12	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_LU_R12	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	LU	Rating 12	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_LV_R12	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	LV	Rating 12	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_MT_R12	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	MT	Rating 12	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_NL_R12	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	NL	Rating 12	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_NO_R12	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	NO	Rating 12	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_PL_R12	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	PL	Rating 12	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_PT_R12	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	PT	Rating 12	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_RO_R12	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	RO	Rating 12	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_RU_R12	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	RU	Rating 12	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_SE_R12	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	SE	Rating 12	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_SG_R12	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	SG	Rating 12	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_SI_R12	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	SI	Rating 12	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_SK_R12	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	SK	Rating 12	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_TR_R12	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	TR	Rating 12	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_US_R12	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	US	Rating 12	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMEC_ALL_0106_CC_SLSC_x2_R13	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	Other countries	Rating 13	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_x0_R13	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	Not applicable	Rating 13	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_AT_R13	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	AT	Rating 13	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_AU_R13	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	AU	Rating 13	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_BE_R13	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	BE	Rating 13	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_BG_R13	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	BG	Rating 13	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_BR_R13	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	BR	Rating 13	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_CA_R13	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	CA	Rating 13	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_CH_R13	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	CH	Rating 13	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_CN_R13	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	CN	Rating 13	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_CY_R13	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	CY	Rating 13	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_CZ_R13	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	CZ	Rating 13	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_DE_R13	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	DE	Rating 13	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_DK_R13	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	DK	Rating 13	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_EE_R13	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	EE	Rating 13	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_ES_R13	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	ES	Rating 13	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_FI_R13	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	FI	Rating 13	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_FR_R13	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	FR	Rating 13	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_GB_R13	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	GB	Rating 13	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_GR_R13	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	GR	Rating 13	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_HK_R13	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	HK	Rating 13	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_HR_R13	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	HR	Rating 13	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMEC_ALL_0106_CC_SLSC_HU_R13	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	HU	Rating 13	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_IE_R13	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	IE	Rating 13	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_IL_R13	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	IL	Rating 13	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_IT_R13	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	IT	Rating 13	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_JP_R13	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	JP	Rating 13	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_KR_R13	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	KR	Rating 13	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_LT_R13	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	LT	Rating 13	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_LU_R13	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	LU	Rating 13	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_LV_R13	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	LV	Rating 13	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_MT_R13	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	MT	Rating 13	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_NL_R13	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	NL	Rating 13	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_NO_R13	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	NO	Rating 13	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_PL_R13	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	PL	Rating 13	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_PT_R13	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	PT	Rating 13	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_RO_R13	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	RO	Rating 13	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_RU_R13	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	RU	Rating 13	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_SE_R13	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	SE	Rating 13	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_SG_R13	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	SG	Rating 13	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_SI_R13	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	SI	Rating 13	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_SK_R13	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	SK	Rating 13	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_TR_R13	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	TR	Rating 13	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_US_R13	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	US	Rating 13	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMEC_ALL_0106_CC_SLSC_x2_R13	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	Other countries	Rating 13	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_x0_R14	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	Not applicable	Rating 14	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_AT_R14	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	AT	Rating 14	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_AU_R14	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	AU	Rating 14	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_BE_R14	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	BE	Rating 14	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_BG_R14	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	BG	Rating 14	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_BR_R14	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	BR	Rating 14	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_CA_R14	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	CA	Rating 14	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_CH_R14	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	CH	Rating 14	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_CN_R14	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	CN	Rating 14	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_CY_R14	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	CY	Rating 14	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_CZ_R14	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	CZ	Rating 14	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_DE_R14	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	DE	Rating 14	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_DK_R14	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	DK	Rating 14	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_EE_R14	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	EE	Rating 14	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_ES_R14	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	ES	Rating 14	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_FI_R14	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	FI	Rating 14	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_FR_R14	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	FR	Rating 14	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_GB_R14	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	GB	Rating 14	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_GR_R14	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	GR	Rating 14	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_HK_R14	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	HK	Rating 14	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_HR_R14	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	HR	Rating 14	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMEC_ALL_0106_CC_SLSC_HU_R14	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	HU	Rating 14	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_IE_R14	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	IE	Rating 14	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_IL_R14	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	IL	Rating 14	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_IT_R14	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	IT	Rating 14	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_JP_R14	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	JP	Rating 14	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_KR_R14	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	KR	Rating 14	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_LT_R14	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	LT	Rating 14	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_LU_R14	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	LU	Rating 14	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_LV_R14	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	LV	Rating 14	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_MT_R14	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	MT	Rating 14	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_NL_R14	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	NL	Rating 14	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_NO_R14	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	NO	Rating 14	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_PL_R14	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	PL	Rating 14	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_PT_R14	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	PT	Rating 14	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_RO_R14	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	RO	Rating 14	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_RU_R14	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	RU	Rating 14	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_SE_R14	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	SE	Rating 14	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_SG_R14	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	SG	Rating 14	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_SI_R14	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	SI	Rating 14	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_SK_R14	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	SK	Rating 14	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_TR_R14	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	TR	Rating 14	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_US_R14	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	US	Rating 14	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMEC_ALL_0106_CC_SLSC_x2_R14	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	Other countries	Rating 14	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_x0_R15	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	Not applicable	Rating 15	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_AT_R15	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	AT	Rating 15	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_AU_R15	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	AU	Rating 15	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_BE_R15	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	BE	Rating 15	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_BG_R15	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	BG	Rating 15	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_BR_R15	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	BR	Rating 15	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_CA_R15	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	CA	Rating 15	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_CH_R15	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	CH	Rating 15	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_CN_R15	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	CN	Rating 15	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_CY_R15	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	CY	Rating 15	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_CZ_R15	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	CZ	Rating 15	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_DE_R15	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	DE	Rating 15	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_DK_R15	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	DK	Rating 15	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_EE_R15	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	EE	Rating 15	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_ES_R15	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	ES	Rating 15	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_FI_R15	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	FI	Rating 15	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_FR_R15	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	FR	Rating 15	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_GB_R15	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	GB	Rating 15	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_GR_R15	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	GR	Rating 15	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_HK_R15	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	HK	Rating 15	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_HR_R15	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	HR	Rating 15	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMEC_ALL_0106_CC_SLSC_HU_R15	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	HU	Rating 15	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_IE_R15	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	IE	Rating 15	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_IL_R15	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	IL	Rating 15	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_IT_R15	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	IT	Rating 15	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_JP_R15	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	JP	Rating 15	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_KR_R15	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	KR	Rating 15	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_LT_R15	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	LT	Rating 15	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_LU_R15	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	LU	Rating 15	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_LV_R15	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	LV	Rating 15	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_MT_R15	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	MT	Rating 15	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_NL_R15	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	NL	Rating 15	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_NO_R15	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	NO	Rating 15	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_PL_R15	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	PL	Rating 15	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_PT_R15	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	PT	Rating 15	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_RO_R15	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	RO	Rating 15	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_RU_R15	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	RU	Rating 15	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_SE_R15	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	SE	Rating 15	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_SG_R15	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	SG	Rating 15	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_SI_R15	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	SI	Rating 15	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_SK_R15	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	SK	Rating 15	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_TR_R15	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	TR	Rating 15	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_US_R15	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	US	Rating 15	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMEC_ALL_0106_CC_SLSC_x2_R15	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	Other countries	Rating 15	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_x0_R16	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	Not applicable	Rating 16	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_AT_R16	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	AT	Rating 16	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_AU_R16	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	AU	Rating 16	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_BE_R16	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	BE	Rating 16	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_BG_R16	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	BG	Rating 16	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_BR_R16	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	BR	Rating 16	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_CA_R16	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	CA	Rating 16	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_CH_R16	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	CH	Rating 16	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_CN_R16	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	CN	Rating 16	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_CY_R16	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	CY	Rating 16	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_CZ_R16	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	CZ	Rating 16	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_DE_R16	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	DE	Rating 16	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_DK_R16	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	DK	Rating 16	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_EE_R16	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	EE	Rating 16	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_ES_R16	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	ES	Rating 16	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_FI_R16	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	FI	Rating 16	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_FR_R16	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	FR	Rating 16	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_GB_R16	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	GB	Rating 16	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_GR_R16	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	GR	Rating 16	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_HK_R16	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	HK	Rating 16	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_HR_R16	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	HR	Rating 16	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMEC_ALL_0106_CC_SLSC_HU_R16	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	HU	Rating 16	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_IE_R16	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	IE	Rating 16	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_IL_R16	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	IL	Rating 16	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_IT_R16	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	IT	Rating 16	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_JP_R16	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	JP	Rating 16	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_KR_R16	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	KR	Rating 16	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_LT_R16	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	LT	Rating 16	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_LU_R16	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	LU	Rating 16	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_LV_R16	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	LV	Rating 16	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_MT_R16	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	MT	Rating 16	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_NL_R16	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	NL	Rating 16	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_NO_R16	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	NO	Rating 16	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_PL_R16	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	PL	Rating 16	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_PT_R16	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	PT	Rating 16	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_RO_R16	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	RO	Rating 16	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_RU_R16	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	RU	Rating 16	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_SE_R16	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	SE	Rating 16	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_SG_R16	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	SG	Rating 16	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_SI_R16	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	SI	Rating 16	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_SK_R16	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	SK	Rating 16	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_TR_R16	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	TR	Rating 16	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_US_R16	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	US	Rating 16	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMEC_ALL_0106_CC_SLSC_x2_R16	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	Other countries	Rating 16	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_x0_R17	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	Not applicable	Rating 17	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_AT_R17	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	AT	Rating 17	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_AU_R17	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	AU	Rating 17	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_BE_R17	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	BE	Rating 17	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_BG_R17	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	BG	Rating 17	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_BR_R17	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	BR	Rating 17	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_CA_R17	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	CA	Rating 17	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_CH_R17	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	CH	Rating 17	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_CN_R17	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	CN	Rating 17	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_CY_R17	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	CY	Rating 17	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_CZ_R17	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	CZ	Rating 17	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_DE_R17	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	DE	Rating 17	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_DK_R17	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	DK	Rating 17	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_EE_R17	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	EE	Rating 17	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_ES_R17	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	ES	Rating 17	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_FI_R17	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	FI	Rating 17	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_FR_R17	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	FR	Rating 17	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_GB_R17	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	GB	Rating 17	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_GR_R17	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	GR	Rating 17	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_HK_R17	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	HK	Rating 17	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_HR_R17	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	HR	Rating 17	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMEC_ALL_0106_CC_SLSC_HU_R17	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	HU	Rating 17	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_IE_R17	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	IE	Rating 17	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_IL_R17	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	IL	Rating 17	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_IT_R17	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	IT	Rating 17	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_JP_R17	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	JP	Rating 17	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_KR_R17	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	KR	Rating 17	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_LT_R17	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	LT	Rating 17	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_LU_R17	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	LU	Rating 17	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_LV_R17	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	LV	Rating 17	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_MT_R17	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	MT	Rating 17	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_NL_R17	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	NL	Rating 17	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_NO_R17	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	NO	Rating 17	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_PL_R17	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	PL	Rating 17	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_PT_R17	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	PT	Rating 17	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_RO_R17	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	RO	Rating 17	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_RU_R17	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	RU	Rating 17	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_SE_R17	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	SE	Rating 17	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_SG_R17	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	SG	Rating 17	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_SI_R17	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	SI	Rating 17	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_SK_R17	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	SK	Rating 17	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_TR_R17	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	TR	Rating 17	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_US_R17	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	US	Rating 17	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMEC_ALL_0106_CC_SLSC_x2_R17	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	Other countries	Rating 17	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_x0_R18	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	Not applicable	Rating 18	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_AT_R18	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	AT	Rating 18	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_AU_R18	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	AU	Rating 18	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_BE_R18	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	BE	Rating 18	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_BG_R18	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	BG	Rating 18	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_BR_R18	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	BR	Rating 18	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_CA_R18	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	CA	Rating 18	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_CH_R18	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	CH	Rating 18	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_CN_R18	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	CN	Rating 18	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_CY_R18	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	CY	Rating 18	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_CZ_R18	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	CZ	Rating 18	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_DE_R18	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	DE	Rating 18	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_DK_R18	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	DK	Rating 18	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_EE_R18	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	EE	Rating 18	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_ES_R18	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	ES	Rating 18	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_FI_R18	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	FI	Rating 18	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_FR_R18	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	FR	Rating 18	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_GB_R18	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	GB	Rating 18	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_GR_R18	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	GR	Rating 18	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_HK_R18	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	HK	Rating 18	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_HR_R18	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	HR	Rating 18	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMEC_ALL_0106_CC_SLSC_HU_R18	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	HU	Rating 18	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_IE_R18	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	IE	Rating 18	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_IL_R18	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	IL	Rating 18	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_IT_R18	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	IT	Rating 18	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_JP_R18	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	JP	Rating 18	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_KR_R18	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	KR	Rating 18	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_LT_R18	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	LT	Rating 18	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_LU_R18	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	LU	Rating 18	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_LV_R18	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	LV	Rating 18	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_MT_R18	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	MT	Rating 18	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_NL_R18	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	NL	Rating 18	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_NO_R18	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	NO	Rating 18	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_PL_R18	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	PL	Rating 18	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_PT_R18	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	PT	Rating 18	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_RO_R18	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	RO	Rating 18	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_RU_R18	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	RU	Rating 18	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_SE_R18	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	SE	Rating 18	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_SG_R18	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	SG	Rating 18	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_SI_R18	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	SI	Rating 18	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_SK_R18	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	SK	Rating 18	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_TR_R18	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	TR	Rating 18	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_US_R18	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	US	Rating 18	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMEC_ALL_0106_CC_SLSC_x2_R18	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	Other countries	Rating 18	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_x0_R19	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	Not applicable	Rating 19	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_AT_R19	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	AT	Rating 19	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_AU_R19	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	AU	Rating 19	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_BE_R19	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	BE	Rating 19	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_BG_R19	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	BG	Rating 19	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_BR_R19	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	BR	Rating 19	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_CA_R19	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	CA	Rating 19	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_CH_R19	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	CH	Rating 19	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_CN_R19	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	CN	Rating 19	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_CY_R19	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	CY	Rating 19	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_CZ_R19	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	CZ	Rating 19	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_DE_R19	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	DE	Rating 19	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_DK_R19	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	DK	Rating 19	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_EE_R19	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	EE	Rating 19	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_ES_R19	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	ES	Rating 19	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_FI_R19	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	FI	Rating 19	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_FR_R19	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	FR	Rating 19	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_GB_R19	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	GB	Rating 19	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_GR_R19	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	GR	Rating 19	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_HK_R19	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	HK	Rating 19	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_HR_R19	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	HR	Rating 19	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMEC_ALL_0106_CC_SLSC_HU_R19	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	HU	Rating 19	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_IE_R19	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	IE	Rating 19	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_IL_R19	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	IL	Rating 19	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_IT_R19	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	IT	Rating 19	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_JP_R19	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	JP	Rating 19	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_KR_R19	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	KR	Rating 19	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_LT_R19	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	LT	Rating 19	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_LU_R19	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	LU	Rating 19	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_LV_R19	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	LV	Rating 19	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_MT_R19	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	MT	Rating 19	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_NL_R19	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	NL	Rating 19	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_NO_R19	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	NO	Rating 19	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_PL_R19	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	PL	Rating 19	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_PT_R19	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	PT	Rating 19	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_RO_R19	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	RO	Rating 19	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_RU_R19	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	RU	Rating 19	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_SE_R19	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	SE	Rating 19	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_SG_R19	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	SG	Rating 19	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_SI_R19	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	SI	Rating 19	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_SK_R19	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	SK	Rating 19	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_TR_R19	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	TR	Rating 19	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_US_R19	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	US	Rating 19	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMEC_ALL_0106_CC_SLSC_x2_R19	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	Other countries	Rating 19	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_x0_R20	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	Not applicable	Rating 20	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_AT_R20	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	AT	Rating 20	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_AU_R20	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	AU	Rating 20	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_BE_R20	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	BE	Rating 20	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_BG_R20	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	BG	Rating 20	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_BR_R20	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	BR	Rating 20	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_CA_R20	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	CA	Rating 20	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_CH_R20	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	CH	Rating 20	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_CN_R20	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	CN	Rating 20	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_CY_R20	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	CY	Rating 20	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_CZ_R20	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	CZ	Rating 20	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_DE_R20	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	DE	Rating 20	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_DK_R20	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	DK	Rating 20	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_EE_R20	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	EE	Rating 20	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_ES_R20	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	ES	Rating 20	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_FI_R20	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	FI	Rating 20	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_FR_R20	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	FR	Rating 20	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_GB_R20	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	GB	Rating 20	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_GR_R20	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	GR	Rating 20	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_HK_R20	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	HK	Rating 20	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_HR_R20	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	HR	Rating 20	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMEC_ALL_0106_CC_SLSC_HU_R20	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	HU	Rating 20	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_IE_R20	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	IE	Rating 20	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_IL_R20	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	IL	Rating 20	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_IT_R20	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	IT	Rating 20	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_JP_R20	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	JP	Rating 20	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_KR_R20	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	KR	Rating 20	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_LT_R20	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	LT	Rating 20	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_LU_R20	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	LU	Rating 20	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_LV_R20	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	LV	Rating 20	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_MT_R20	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	MT	Rating 20	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_NL_R20	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	NL	Rating 20	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_NO_R20	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	NO	Rating 20	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_PL_R20	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	PL	Rating 20	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_PT_R20	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	PT	Rating 20	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_RO_R20	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	RO	Rating 20	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_RU_R20	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	RU	Rating 20	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_SE_R20	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	SE	Rating 20	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_SG_R20	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	SG	Rating 20	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_SI_R20	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	SI	Rating 20	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_SK_R20	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	SK	Rating 20	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_TR_R20	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	TR	Rating 20	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_US_R20	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	US	Rating 20	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMEC_ALL_0106_CC_SLSC_x2_R20	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	Other countries	Rating 20	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_x0_R21	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	Not applicable	Rating 21	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_AT_R21	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	AT	Rating 21	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_AU_R21	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	AU	Rating 21	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_BE_R21	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	BE	Rating 21	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_BG_R21	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	BG	Rating 21	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_BR_R21	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	BR	Rating 21	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_CA_R21	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	CA	Rating 21	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_CH_R21	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	CH	Rating 21	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_CN_R21	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	CN	Rating 21	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_CY_R21	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	CY	Rating 21	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_CZ_R21	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	CZ	Rating 21	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_DE_R21	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	DE	Rating 21	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_DK_R21	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	DK	Rating 21	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_EE_R21	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	EE	Rating 21	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_ES_R21	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	ES	Rating 21	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_FI_R21	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	FI	Rating 21	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_FR_R21	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	FR	Rating 21	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_GB_R21	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	GB	Rating 21	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_GR_R21	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	GR	Rating 21	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_HK_R21	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	HK	Rating 21	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_HR_R21	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	HR	Rating 21	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMEC_ALL_0106_CC_SLSC_HU_R21	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	HU	Rating 21	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_IE_R21	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	IE	Rating 21	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_IL_R21	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	IL	Rating 21	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_IT_R21	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	IT	Rating 21	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_JP_R21	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	JP	Rating 21	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_KR_R21	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	KR	Rating 21	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_LT_R21	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	LT	Rating 21	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_LU_R21	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	LU	Rating 21	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_LV_R21	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	LV	Rating 21	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_MT_R21	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	MT	Rating 21	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_NL_R21	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	NL	Rating 21	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_NO_R21	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	NO	Rating 21	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_PL_R21	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	PL	Rating 21	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_PT_R21	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	PT	Rating 21	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_RO_R21	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	RO	Rating 21	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_RU_R21	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	RU	Rating 21	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_SE_R21	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	SE	Rating 21	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_SG_R21	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	SG	Rating 21	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_SI_R21	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	SI	Rating 21	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_SK_R21	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	SK	Rating 21	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_TR_R21	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	TR	Rating 21	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_US_R21	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	US	Rating 21	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMEC_ALL_0106_CC_SLSC_x2_R21	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	Other countries	Rating 21	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_x0_R22	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	Not applicable	Rating 22	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_AT_R22	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	AT	Rating 22	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_AU_R22	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	AU	Rating 22	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_BE_R22	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	BE	Rating 22	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_BG_R22	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	BG	Rating 22	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_BR_R22	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	BR	Rating 22	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_CA_R22	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	CA	Rating 22	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_CH_R22	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	CH	Rating 22	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_CN_R22	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	CN	Rating 22	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_CY_R22	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	CY	Rating 22	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_CZ_R22	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	CZ	Rating 22	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_DE_R22	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	DE	Rating 22	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_DK_R22	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	DK	Rating 22	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_EE_R22	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	EE	Rating 22	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_ES_R22	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	ES	Rating 22	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_FI_R22	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	FI	Rating 22	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_FR_R22	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	FR	Rating 22	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_GB_R22	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	GB	Rating 22	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_GR_R22	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	GR	Rating 22	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_HK_R22	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	HK	Rating 22	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_HR_R22	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	HR	Rating 22	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMEC_ALL_0106_CC_SLSC_HU_R22	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	HU	Rating 22	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_IE_R22	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	IE	Rating 22	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_IL_R22	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	IL	Rating 22	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_IT_R22	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	IT	Rating 22	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_JP_R22	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	JP	Rating 22	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_KR_R22	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	KR	Rating 22	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_LT_R22	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	LT	Rating 22	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_LU_R22	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	LU	Rating 22	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_LV_R22	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	LV	Rating 22	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_MT_R22	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	MT	Rating 22	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_NL_R22	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	NL	Rating 22	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_NO_R22	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	NO	Rating 22	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_PL_R22	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	PL	Rating 22	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_PT_R22	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	PT	Rating 22	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_RO_R22	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	RO	Rating 22	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_RU_R22	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	RU	Rating 22	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_SE_R22	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	SE	Rating 22	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_SG_R22	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	SG	Rating 22	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_SI_R22	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	SI	Rating 22	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_SK_R22	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	SK	Rating 22	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_TR_R22	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	TR	Rating 22	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_US_R22	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	US	Rating 22	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMEC_ALL_0106_CC_SLSC_x2_R23	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	Other countries	Rating 22	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_x0_R23	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	Not applicable	Rating 23	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_AT_R23	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	AT	Rating 23	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_AU_R23	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	AU	Rating 23	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_BE_R23	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	BE	Rating 23	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_BG_R23	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	BG	Rating 23	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_BR_R23	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	BR	Rating 23	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_CA_R23	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	CA	Rating 23	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_CH_R23	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	CH	Rating 23	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_CN_R23	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	CN	Rating 23	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_CY_R23	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	CY	Rating 23	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_CZ_R23	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	CZ	Rating 23	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_DE_R23	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	DE	Rating 23	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_DK_R23	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	DK	Rating 23	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_EE_R23	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	EE	Rating 23	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_ES_R23	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	ES	Rating 23	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_FI_R23	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	FI	Rating 23	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_FR_R23	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	FR	Rating 23	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_GB_R23	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	GB	Rating 23	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_GR_R23	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	GR	Rating 23	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_HK_R23	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	HK	Rating 23	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_HR_R23	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	HR	Rating 23	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMEC_ALL_0106_CC_SLSC_HU_R23	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	HU	Rating 23	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_IE_R23	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	IE	Rating 23	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_IL_R23	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	IL	Rating 23	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_IT_R23	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	IT	Rating 23	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_JP_R23	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	JP	Rating 23	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_KR_R23	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	KR	Rating 23	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_LT_R23	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	LT	Rating 23	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_LU_R23	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	LU	Rating 23	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_LV_R23	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	LV	Rating 23	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_MT_R23	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	MT	Rating 23	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_NL_R23	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	NL	Rating 23	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_NO_R23	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	NO	Rating 23	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_PL_R23	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	PL	Rating 23	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_PT_R23	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	PT	Rating 23	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_RO_R23	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	RO	Rating 23	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_RU_R23	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	RU	Rating 23	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_SE_R23	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	SE	Rating 23	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_SG_R23	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	SG	Rating 23	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_SI_R23	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	SI	Rating 23	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_SK_R23	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	SK	Rating 23	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_TR_R23	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	TR	Rating 23	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_US_R23	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	US	Rating 23	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMEC_ALL_0106_CC_SLSC_x2_R23	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	Other countries	Rating 23	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_x0_R24	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	Not applicable	Rating 24	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_AT_R24	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	AT	Rating 24	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_AU_R24	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	AU	Rating 24	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_BE_R24	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	BE	Rating 24	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_BG_R24	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	BG	Rating 24	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_BR_R24	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	BR	Rating 24	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_CA_R24	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	CA	Rating 24	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_CH_R24	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	CH	Rating 24	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_CN_R24	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	CN	Rating 24	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_CY_R24	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	CY	Rating 24	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_CZ_R24	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	CZ	Rating 24	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_DE_R24	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	DE	Rating 24	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_DK_R24	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	DK	Rating 24	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_EE_R24	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	EE	Rating 24	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_ES_R24	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	ES	Rating 24	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_FI_R24	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	FI	Rating 24	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_FR_R24	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	FR	Rating 24	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_GB_R24	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	GB	Rating 24	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_GR_R24	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	GR	Rating 24	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_HK_R24	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	HK	Rating 24	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_HR_R24	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	HR	Rating 24	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMEC_ALL_0106_CC_SLSC_HU_R24	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	HU	Rating 24	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_IE_R24	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	IE	Rating 24	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_IL_R24	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	IL	Rating 24	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_IT_R24	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	IT	Rating 24	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_JP_R24	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	JP	Rating 24	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_KR_R24	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	KR	Rating 24	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_LT_R24	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	LT	Rating 24	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_LU_R24	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	LU	Rating 24	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_LV_R24	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	LV	Rating 24	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_MT_R24	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	MT	Rating 24	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_NL_R24	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	NL	Rating 24	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_NO_R24	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	NO	Rating 24	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_PL_R24	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	PL	Rating 24	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_PT_R24	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	PT	Rating 24	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_RO_R24	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	RO	Rating 24	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_RU_R24	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	RU	Rating 24	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_SE_R24	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	SE	Rating 24	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_SG_R24	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	SG	Rating 24	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_SI_R24	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	SI	Rating 24	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_SK_R24	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	SK	Rating 24	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_TR_R24	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	TR	Rating 24	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_US_R24	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	US	Rating 24	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMEC_ALL_0106_CC_SLSC_x2_R24	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	Other countries	Rating 24	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_x0_R25	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	Not applicable	Rating 25	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_AT_R25	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	AT	Rating 25	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_AU_R25	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	AU	Rating 25	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_BE_R25	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	BE	Rating 25	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_BG_R25	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	BG	Rating 25	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_BR_R25	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	BR	Rating 25	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_CA_R25	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	CA	Rating 25	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_CH_R25	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	CH	Rating 25	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_CN_R25	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	CN	Rating 25	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_CY_R25	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	CY	Rating 25	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_CZ_R25	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	CZ	Rating 25	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_DE_R25	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	DE	Rating 25	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_DK_R25	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	DK	Rating 25	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_EE_R25	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	EE	Rating 25	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_ES_R25	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	ES	Rating 25	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_FI_R25	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	FI	Rating 25	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_FR_R25	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	FR	Rating 25	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_GB_R25	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	GB	Rating 25	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_GR_R25	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	GR	Rating 25	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_HK_R25	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	HK	Rating 25	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_HR_R25	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	HR	Rating 25	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMEC_ALL_0106_CC_SLSC_HU_R25	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	HU	Rating 25	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_IE_R25	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	IE	Rating 25	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_IL_R25	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	IL	Rating 25	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_IT_R25	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	IT	Rating 25	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_JP_R25	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	JP	Rating 25	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_KR_R25	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	KR	Rating 25	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_LT_R25	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	LT	Rating 25	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_LU_R25	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	LU	Rating 25	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_LV_R25	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	LV	Rating 25	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_MT_R25	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	MT	Rating 25	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_NL_R25	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	NL	Rating 25	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_NO_R25	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	NO	Rating 25	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_PL_R25	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	PL	Rating 25	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_PT_R25	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	PT	Rating 25	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_RO_R25	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	RO	Rating 25	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_RU_R25	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	RU	Rating 25	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_SE_R25	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	SE	Rating 25	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_SG_R25	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	SG	Rating 25	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_SI_R25	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	SI	Rating 25	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_SK_R25	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	SK	Rating 25	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_TR_R25	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	TR	Rating 25	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_US_R25	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	US	Rating 25	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMEC_ALL_0106_CC_SLSC_x2_R25	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	Other countries	Rating 25	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_x0_R26	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	Not applicable	Rating 26	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_AT_R26	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	AT	Rating 26	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_AU_R26	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	AU	Rating 26	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_BE_R26	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	BE	Rating 26	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_BG_R26	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	BG	Rating 26	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_BR_R26	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	BR	Rating 26	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_CA_R26	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	CA	Rating 26	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_CH_R26	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	CH	Rating 26	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_CN_R26	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	CN	Rating 26	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_CY_R26	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	CY	Rating 26	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_CZ_R26	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	CZ	Rating 26	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_DE_R26	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	DE	Rating 26	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_DK_R26	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	DK	Rating 26	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_EE_R26	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	EE	Rating 26	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_ES_R26	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	ES	Rating 26	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_FI_R26	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	FI	Rating 26	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_FR_R26	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	FR	Rating 26	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_GB_R26	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	GB	Rating 26	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_GR_R26	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	GR	Rating 26	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_HK_R26	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	HK	Rating 26	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_HR_R26	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	HR	Rating 26	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMEC_ALL_0106_CC_SLSC_HU_R26	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	HU	Rating 26	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_IE_R26	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	IE	Rating 26	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_IL_R26	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	IL	Rating 26	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_IT_R26	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	IT	Rating 26	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_JP_R26	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	JP	Rating 26	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_KR_R26	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	KR	Rating 26	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_LT_R26	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	LT	Rating 26	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_LU_R26	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	LU	Rating 26	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_LV_R26	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	LV	Rating 26	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_MT_R26	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	MT	Rating 26	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_NL_R26	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	NL	Rating 26	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_NO_R26	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	NO	Rating 26	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_PL_R26	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	PL	Rating 26	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_PT_R26	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	PT	Rating 26	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_RO_R26	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	RO	Rating 26	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_RU_R26	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	RU	Rating 26	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_SE_R26	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	SE	Rating 26	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_SG_R26	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	SG	Rating 26	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_SI_R26	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	SI	Rating 26	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_SK_R26	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	SK	Rating 26	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_TR_R26	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	TR	Rating 26	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_US_R26	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	US	Rating 26	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMEC_ALL_0106_CC_SLSC_x2_R26	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	Other countries	Rating 26	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_x0_R27	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	Not applicable	Rating 27	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_AT_R27	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	AT	Rating 27	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_AU_R27	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	AU	Rating 27	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_BE_R27	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	BE	Rating 27	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_BG_R27	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	BG	Rating 27	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_BR_R27	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	BR	Rating 27	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_CA_R27	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	CA	Rating 27	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_CH_R27	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	CH	Rating 27	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_CN_R27	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	CN	Rating 27	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_CY_R27	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	CY	Rating 27	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_CZ_R27	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	CZ	Rating 27	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_DE_R27	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	DE	Rating 27	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_DK_R27	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	DK	Rating 27	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_EE_R27	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	EE	Rating 27	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_ES_R27	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	ES	Rating 27	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_FI_R27	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	FI	Rating 27	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_FR_R27	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	FR	Rating 27	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_GB_R27	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	GB	Rating 27	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_GR_R27	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	GR	Rating 27	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_HK_R27	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	HK	Rating 27	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_HR_R27	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	HR	Rating 27	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMEC_ALL_0106_CC_SLSC_HU_R27	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	HU	Rating 27	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_IE_R27	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	IE	Rating 27	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_IL_R27	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	IL	Rating 27	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_IT_R27	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	IT	Rating 27	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_JP_R27	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	JP	Rating 27	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_KR_R27	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	KR	Rating 27	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_LT_R27	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	LT	Rating 27	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_LU_R27	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	LU	Rating 27	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_LV_R27	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	LV	Rating 27	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_MT_R27	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	MT	Rating 27	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_NL_R27	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	NL	Rating 27	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_NO_R27	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	NO	Rating 27	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_PL_R27	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	PL	Rating 27	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_PT_R27	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	PT	Rating 27	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_RO_R27	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	RO	Rating 27	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_RU_R27	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	RU	Rating 27	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_SE_R27	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	SE	Rating 27	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_SG_R27	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	SG	Rating 27	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_SI_R27	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	SI	Rating 27	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_SK_R27	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	SK	Rating 27	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_TR_R27	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	TR	Rating 27	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_US_R27	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	US	Rating 27	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMEC_ALL_0106_CC_SLSC_x2_R27	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	Other countries	Rating 27	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_x0_R28	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	Not applicable	Rating 28	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_AT_R28	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	AT	Rating 28	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_AU_R28	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	AU	Rating 28	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_BE_R28	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	BE	Rating 28	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_BG_R28	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	BG	Rating 28	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_BR_R28	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	BR	Rating 28	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_CA_R28	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	CA	Rating 28	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_CH_R28	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	CH	Rating 28	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_CN_R28	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	CN	Rating 28	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_CY_R28	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	CY	Rating 28	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_CZ_R28	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	CZ	Rating 28	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_DE_R28	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	DE	Rating 28	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_DK_R28	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	DK	Rating 28	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_EE_R28	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	EE	Rating 28	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_ES_R28	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	ES	Rating 28	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_FI_R28	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	FI	Rating 28	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_FR_R28	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	FR	Rating 28	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_GB_R28	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	GB	Rating 28	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_GR_R28	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	GR	Rating 28	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_HK_R28	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	HK	Rating 28	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_HR_R28	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	HR	Rating 28	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMEC_ALL_0106_CC_SLSC_HU_R28	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	HU	Rating 28	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_IE_R28	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	IE	Rating 28	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_IL_R28	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	IL	Rating 28	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_IT_R28	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	IT	Rating 28	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_JP_R28	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	JP	Rating 28	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_KR_R28	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	KR	Rating 28	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_LT_R28	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	LT	Rating 28	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_LU_R28	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	LU	Rating 28	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_LV_R28	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	LV	Rating 28	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_MT_R28	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	MT	Rating 28	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_NL_R28	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	NL	Rating 28	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_NO_R28	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	NO	Rating 28	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_PL_R28	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	PL	Rating 28	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_PT_R28	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	PT	Rating 28	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_RO_R28	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	RO	Rating 28	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_RU_R28	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	RU	Rating 28	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_SE_R28	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	SE	Rating 28	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_SG_R28	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	SG	Rating 28	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_SI_R28	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	SI	Rating 28	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_SK_R28	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	SK	Rating 28	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_TR_R28	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	TR	Rating 28	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_US_R28	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	US	Rating 28	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMEC_ALL_0106_CC_SLSC_x2_R28	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	Other countries	Rating 28	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_x0_R29	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	Not applicable	Rating 29	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_AT_R29	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	AT	Rating 29	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_AU_R29	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	AU	Rating 29	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_BE_R29	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	BE	Rating 29	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_BG_R29	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	BG	Rating 29	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_BR_R29	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	BR	Rating 29	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_CA_R29	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	CA	Rating 29	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_CH_R29	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	CH	Rating 29	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_CN_R29	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	CN	Rating 29	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_CY_R29	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	CY	Rating 29	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_CZ_R29	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	CZ	Rating 29	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_DE_R29	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	DE	Rating 29	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_DK_R29	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	DK	Rating 29	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_EE_R29	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	EE	Rating 29	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_ES_R29	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	ES	Rating 29	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_FI_R29	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	FI	Rating 29	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_FR_R29	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	FR	Rating 29	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_GB_R29	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	GB	Rating 29	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_GR_R29	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	GR	Rating 29	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_HK_R29	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	HK	Rating 29	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_HR_R29	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	HR	Rating 29	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMEC_ALL_0106_CC_SLSC_HU_R29	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	HU	Rating 29	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_IE_R29	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	IE	Rating 29	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_IL_R29	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	IL	Rating 29	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_IT_R29	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	IT	Rating 29	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_JP_R29	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	JP	Rating 29	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_KR_R29	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	KR	Rating 29	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_LT_R29	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	LT	Rating 29	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_LU_R29	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	LU	Rating 29	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_LV_R29	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	LV	Rating 29	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_MT_R29	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	MT	Rating 29	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_NL_R29	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	NL	Rating 29	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_NO_R29	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	NO	Rating 29	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_PL_R29	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	PL	Rating 29	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_PT_R29	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	PT	Rating 29	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_RO_R29	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	RO	Rating 29	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_RU_R29	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	RU	Rating 29	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_SE_R29	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	SE	Rating 29	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_SG_R29	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	SG	Rating 29	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_SI_R29	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	SI	Rating 29	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_SK_R29	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	SK	Rating 29	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_TR_R29	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	TR	Rating 29	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_US_R29	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	US	Rating 29	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMEC_ALL_0106_CC_SLSC_x2_R29	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	Other countries	Rating 29	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_x0_R30	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	Not applicable	Rating 30	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_AT_R30	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	AT	Rating 30	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_AU_R30	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	AU	Rating 30	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_BE_R30	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	BE	Rating 30	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_BG_R30	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	BG	Rating 30	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_BR_R30	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	BR	Rating 30	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_CA_R30	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	CA	Rating 30	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_CH_R30	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	CH	Rating 30	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_CN_R30	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	CN	Rating 30	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_CY_R30	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	CY	Rating 30	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_CZ_R30	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	CZ	Rating 30	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_DE_R30	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	DE	Rating 30	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_DK_R30	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	DK	Rating 30	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_EE_R30	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	EE	Rating 30	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_ES_R30	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	ES	Rating 30	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_FI_R30	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	FI	Rating 30	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_FR_R30	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	FR	Rating 30	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_GB_R30	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	GB	Rating 30	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_GR_R30	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	GR	Rating 30	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_HK_R30	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	HK	Rating 30	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_HR_R30	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	HR	Rating 30	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMEC_ALL_0106_CC_SLSC_HU_R30	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	HU	Rating 30	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_IE_R30	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	IE	Rating 30	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_IL_R30	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	IL	Rating 30	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_IT_R30	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	IT	Rating 30	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_JP_R30	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	JP	Rating 30	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_KR_R30	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	KR	Rating 30	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_LT_R30	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	LT	Rating 30	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_LU_R30	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	LU	Rating 30	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_LV_R30	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	LV	Rating 30	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_MT_R30	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	MT	Rating 30	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_NL_R30	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	NL	Rating 30	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_NO_R30	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	NO	Rating 30	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_PL_R30	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	PL	Rating 30	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_PT_R30	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	PT	Rating 30	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_RO_R30	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	RO	Rating 30	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_RU_R30	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	RU	Rating 30	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_SE_R30	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	SE	Rating 30	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_SG_R30	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	SG	Rating 30	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_SI_R30	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	SI	Rating 30	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_SK_R30	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	SK	Rating 30	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_TR_R30	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	TR	Rating 30	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_US_R30	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	US	Rating 30	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMEC_ALL_0106_CC_SLSC_x2_R30	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	Other countries	Rating 30	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_x0_R31	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	Not applicable	Rating 31	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_AT_R31	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	AT	Rating 31	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_AU_R31	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	AU	Rating 31	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_BE_R31	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	BE	Rating 31	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_BG_R31	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	BG	Rating 31	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_BR_R31	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	BR	Rating 31	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_CA_R31	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	CA	Rating 31	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_CH_R31	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	CH	Rating 31	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_CN_R31	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	CN	Rating 31	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_CY_R31	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	CY	Rating 31	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_CZ_R31	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	CZ	Rating 31	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_DE_R31	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	DE	Rating 31	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_DK_R31	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	DK	Rating 31	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_EE_R31	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	EE	Rating 31	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_ES_R31	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	ES	Rating 31	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_FI_R31	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	FI	Rating 31	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_FR_R31	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	FR	Rating 31	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_GB_R31	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	GB	Rating 31	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_GR_R31	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	GR	Rating 31	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_HK_R31	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	HK	Rating 31	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_HR_R31	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	HR	Rating 31	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMEC_ALL_0106_CC_SLSC_HU_R31	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	HU	Rating 31	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_IE_R31	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	IE	Rating 31	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_IL_R31	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	IL	Rating 31	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_IT_R31	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	IT	Rating 31	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_JP_R31	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	JP	Rating 31	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_KR_R31	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	KR	Rating 31	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_LT_R31	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	LT	Rating 31	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_LU_R31	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	LU	Rating 31	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_LV_R31	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	LV	Rating 31	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_MT_R31	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	MT	Rating 31	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_NL_R31	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	NL	Rating 31	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_NO_R31	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	NO	Rating 31	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_PL_R31	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	PL	Rating 31	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_PT_R31	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	PT	Rating 31	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_RO_R31	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	RO	Rating 31	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_RU_R31	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	RU	Rating 31	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_SE_R31	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	SE	Rating 31	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_SG_R31	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	SG	Rating 31	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_SI_R31	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	SI	Rating 31	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_SK_R31	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	SK	Rating 31	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_TR_R31	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	TR	Rating 31	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_US_R31	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	US	Rating 31	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMEC_ALL_0106_CC_SLSC_x2_R31	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	Other countries	Rating 31	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_x0_R32	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	Not applicable	Rating 32	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_AT_R32	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	AT	Rating 32	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_AU_R32	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	AU	Rating 32	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_BE_R32	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	BE	Rating 32	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_BG_R32	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	BG	Rating 32	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_BR_R32	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	BR	Rating 32	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_CA_R32	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	CA	Rating 32	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_CH_R32	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	CH	Rating 32	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_CN_R32	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	CN	Rating 32	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_CY_R32	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	CY	Rating 32	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_CZ_R32	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	CZ	Rating 32	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_DE_R32	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	DE	Rating 32	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_DK_R32	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	DK	Rating 32	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_EE_R32	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	EE	Rating 32	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_ES_R32	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	ES	Rating 32	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_FI_R32	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	FI	Rating 32	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_FR_R32	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	FR	Rating 32	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_GB_R32	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	GB	Rating 32	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_GR_R32	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	GR	Rating 32	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_HK_R32	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	HK	Rating 32	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_HR_R32	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	HR	Rating 32	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMEC_ALL_0106_CC_SLSC_HU_R32	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	HU	Rating 32	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_IE_R32	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	IE	Rating 32	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_IL_R32	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	IL	Rating 32	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_IT_R32	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	IT	Rating 32	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_JP_R32	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	JP	Rating 32	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_KR_R32	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	KR	Rating 32	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_LT_R32	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	LT	Rating 32	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_LU_R32	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	LU	Rating 32	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_LV_R32	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	LV	Rating 32	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_MT_R32	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	MT	Rating 32	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_NL_R32	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	NL	Rating 32	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_NO_R32	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	NO	Rating 32	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_PL_R32	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	PL	Rating 32	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_PT_R32	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	PT	Rating 32	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_RO_R32	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	RO	Rating 32	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_RU_R32	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	RU	Rating 32	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_SE_R32	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	SE	Rating 32	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_SG_R32	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	SG	Rating 32	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_SI_R32	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	SI	Rating 32	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_SK_R32	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	SK	Rating 32	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_TR_R32	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	TR	Rating 32	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_US_R32	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	US	Rating 32	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMEC_ALL_0106_CC_SLSC_x2_R32	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	Other countries	Rating 32	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_x0_R33	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	Not applicable	Rating 33	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_AT_R33	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	AT	Rating 33	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_AU_R33	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	AU	Rating 33	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_BE_R33	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	BE	Rating 33	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_BG_R33	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	BG	Rating 33	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_BR_R33	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	BR	Rating 33	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_CA_R33	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	CA	Rating 33	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_CH_R33	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	CH	Rating 33	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_CN_R33	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	CN	Rating 33	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_CY_R33	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	CY	Rating 33	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_CZ_R33	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	CZ	Rating 33	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_DE_R33	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	DE	Rating 33	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_DK_R33	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	DK	Rating 33	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_EE_R33	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	EE	Rating 33	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_ES_R33	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	ES	Rating 33	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_FI_R33	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	FI	Rating 33	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_FR_R33	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	FR	Rating 33	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_GB_R33	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	GB	Rating 33	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_GR_R33	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	GR	Rating 33	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_HK_R33	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	HK	Rating 33	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_HR_R33	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	HR	Rating 33	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMEC_ALL_0106_CC_SLSC_HU_R33	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	HU	Rating 33	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_IE_R33	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	IE	Rating 33	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_IL_R33	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	IL	Rating 33	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_IT_R33	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	IT	Rating 33	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_JP_R33	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	JP	Rating 33	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_KR_R33	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	KR	Rating 33	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_LT_R33	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	LT	Rating 33	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_LU_R33	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	LU	Rating 33	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_LV_R33	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	LV	Rating 33	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_MT_R33	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	MT	Rating 33	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_NL_R33	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	NL	Rating 33	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_NO_R33	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	NO	Rating 33	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_PL_R33	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	PL	Rating 33	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_PT_R33	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	PT	Rating 33	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_RO_R33	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	RO	Rating 33	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_RU_R33	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	RU	Rating 33	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_SE_R33	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	SE	Rating 33	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_SG_R33	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	SG	Rating 33	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_SI_R33	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	SI	Rating 33	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_SK_R33	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	SK	Rating 33	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_TR_R33	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	TR	Rating 33	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_US_R33	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	US	Rating 33	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMEC_ALL_0106_CC_SLSC_x2_R33	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	Other countries	Rating 33	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_x0_R34	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	Not applicable	Rating 34	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_AT_R34	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	AT	Rating 34	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_AU_R34	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	AU	Rating 34	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_BE_R34	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	BE	Rating 34	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_BG_R34	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	BG	Rating 34	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_BR_R34	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	BR	Rating 34	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_CA_R34	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	CA	Rating 34	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_CH_R34	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	CH	Rating 34	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_CN_R34	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	CN	Rating 34	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_CY_R34	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	CY	Rating 34	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_CZ_R34	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	CZ	Rating 34	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_DE_R34	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	DE	Rating 34	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_DK_R34	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	DK	Rating 34	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_EE_R34	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	EE	Rating 34	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_ES_R34	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	ES	Rating 34	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_FI_R34	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	FI	Rating 34	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_FR_R34	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	FR	Rating 34	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_GB_R34	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	GB	Rating 34	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_GR_R34	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	GR	Rating 34	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_HK_R34	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	HK	Rating 34	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_HR_R34	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	HR	Rating 34	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMEC_ALL_0106_CC_SLSC_HU_R34	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	HU	Rating 34	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_IE_R34	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	IE	Rating 34	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_IL_R34	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	IL	Rating 34	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_IT_R34	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	IT	Rating 34	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_JP_R34	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	JP	Rating 34	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_KR_R34	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	KR	Rating 34	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_LT_R34	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	LT	Rating 34	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_LU_R34	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	LU	Rating 34	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_LV_R34	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	LV	Rating 34	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_MT_R34	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	MT	Rating 34	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_NL_R34	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	NL	Rating 34	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_NO_R34	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	NO	Rating 34	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_PL_R34	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	PL	Rating 34	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_PT_R34	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	PT	Rating 34	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_RO_R34	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	RO	Rating 34	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_RU_R34	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	RU	Rating 34	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_SE_R34	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	SE	Rating 34	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_SG_R34	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	SG	Rating 34	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_SI_R34	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	SI	Rating 34	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_SK_R34	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	SK	Rating 34	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_TR_R34	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	TR	Rating 34	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_US_R34	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	US	Rating 34	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMEC_ALL_0106_CC_SLSC_x2_R34	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	Other countries	Rating 34	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_x0_R35	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	Not applicable	Rating 35	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_AT_R35	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	AT	Rating 35	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_AU_R35	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	AU	Rating 35	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_BE_R35	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	BE	Rating 35	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_BG_R35	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	BG	Rating 35	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_BR_R35	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	BR	Rating 35	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_CA_R35	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	CA	Rating 35	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_CH_R35	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	CH	Rating 35	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_CN_R35	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	CN	Rating 35	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_CY_R35	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	CY	Rating 35	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_CZ_R35	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	CZ	Rating 35	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_DE_R35	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	DE	Rating 35	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_DK_R35	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	DK	Rating 35	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_EE_R35	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	EE	Rating 35	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_ES_R35	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	ES	Rating 35	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_FI_R35	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	FI	Rating 35	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_FR_R35	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	FR	Rating 35	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_GB_R35	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	GB	Rating 35	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_GR_R35	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	GR	Rating 35	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_HK_R35	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	HK	Rating 35	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_HR_R35	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	HR	Rating 35	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMEC_ALL_0106_CC_SLSC_HU_R35	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	HU	Rating 35	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_IE_R35	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	IE	Rating 35	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_IL_R35	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	IL	Rating 35	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_IT_R35	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	IT	Rating 35	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_JP_R35	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	JP	Rating 35	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_KR_R35	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	KR	Rating 35	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_LT_R35	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	LT	Rating 35	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_LU_R35	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	LU	Rating 35	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_LV_R35	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	LV	Rating 35	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_MT_R35	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	MT	Rating 35	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_NL_R35	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	NL	Rating 35	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_NO_R35	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	NO	Rating 35	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_PL_R35	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	PL	Rating 35	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_PT_R35	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	PT	Rating 35	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_RO_R35	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	RO	Rating 35	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_RU_R35	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	RU	Rating 35	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_SE_R35	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	SE	Rating 35	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_SG_R35	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	SG	Rating 35	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_SI_R35	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	SI	Rating 35	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_SK_R35	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	SK	Rating 35	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_TR_R35	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	TR	Rating 35	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_US_R35	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	US	Rating 35	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMEC_ALL_0106_CC_SLSC_x2_R35	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	Other countries	Rating 35	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_x0_R36	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	Not applicable	Rating 36	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_AT_R36	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	AT	Rating 36	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_AU_R36	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	AU	Rating 36	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_BE_R36	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	BE	Rating 36	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_BG_R36	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	BG	Rating 36	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_BR_R36	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	BR	Rating 36	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_CA_R36	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	CA	Rating 36	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_CH_R36	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	CH	Rating 36	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_CN_R36	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	CN	Rating 36	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_CY_R36	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	CY	Rating 36	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_CZ_R36	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	CZ	Rating 36	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_DE_R36	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	DE	Rating 36	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_DK_R36	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	DK	Rating 36	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_EE_R36	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	EE	Rating 36	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_ES_R36	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	ES	Rating 36	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_FI_R36	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	FI	Rating 36	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_FR_R36	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	FR	Rating 36	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_GB_R36	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	GB	Rating 36	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_GR_R36	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	GR	Rating 36	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_HK_R36	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	HK	Rating 36	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_HR_R36	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	HR	Rating 36	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMEC_ALL_0106_CC_SLSC_HU_R36	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	HU	Rating 36	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_IE_R36	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	IE	Rating 36	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_IL_R36	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	IL	Rating 36	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_IT_R36	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	IT	Rating 36	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_JP_R36	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	JP	Rating 36	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_KR_R36	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	KR	Rating 36	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_LT_R36	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	LT	Rating 36	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_LU_R36	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	LU	Rating 36	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_LV_R36	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	LV	Rating 36	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_MT_R36	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	MT	Rating 36	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_NL_R36	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	NL	Rating 36	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_NO_R36	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	NO	Rating 36	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_PL_R36	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	PL	Rating 36	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_PT_R36	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	PT	Rating 36	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_RO_R36	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	RO	Rating 36	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_RU_R36	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	RU	Rating 36	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_SE_R36	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	SE	Rating 36	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_SG_R36	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	SG	Rating 36	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_SI_R36	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	SI	Rating 36	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_SK_R36	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	SK	Rating 36	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_TR_R36	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	TR	Rating 36	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_US_R36	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	US	Rating 36	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMEC_ALL_0106_CC_SLSC_x2_R36	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	Other countries	Rating 36	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_x0_R37	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	Not applicable	Rating 37	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_AT_R37	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	AT	Rating 37	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_AU_R37	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	AU	Rating 37	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_BE_R37	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	BE	Rating 37	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_BG_R37	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	BG	Rating 37	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_BR_R37	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	BR	Rating 37	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_CA_R37	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	CA	Rating 37	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_CH_R37	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	CH	Rating 37	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_CN_R37	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	CN	Rating 37	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_CY_R37	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	CY	Rating 37	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_CZ_R37	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	CZ	Rating 37	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_DE_R37	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	DE	Rating 37	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_DK_R37	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	DK	Rating 37	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_EE_R37	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	EE	Rating 37	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_ES_R37	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	ES	Rating 37	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_FI_R37	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	FI	Rating 37	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_FR_R37	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	FR	Rating 37	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_GB_R37	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	GB	Rating 37	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_GR_R37	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	GR	Rating 37	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_HK_R37	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	HK	Rating 37	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_HR_R37	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	HR	Rating 37	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMEC_ALL_0106_CC_SLSC_HU_R37	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	HU	Rating 37	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_IE_R37	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	IE	Rating 37	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_IL_R37	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	IL	Rating 37	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_IT_R37	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	IT	Rating 37	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_JP_R37	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	JP	Rating 37	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_KR_R37	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	KR	Rating 37	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_LT_R37	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	LT	Rating 37	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_LU_R37	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	LU	Rating 37	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_LV_R37	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	LV	Rating 37	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_MT_R37	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	MT	Rating 37	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_NL_R37	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	NL	Rating 37	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_NO_R37	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	NO	Rating 37	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_PL_R37	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	PL	Rating 37	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_PT_R37	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	PT	Rating 37	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_RO_R37	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	RO	Rating 37	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_RU_R37	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	RU	Rating 37	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_SE_R37	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	SE	Rating 37	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_SG_R37	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	SG	Rating 37	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_SI_R37	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	SI	Rating 37	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_SK_R37	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	SK	Rating 37	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_TR_R37	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	TR	Rating 37	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_US_R37	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	US	Rating 37	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMEC_ALL_0106_CC_SLSC_x2_R37	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	Other countries	Rating 37	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_x0_R38	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	Not applicable	Rating 38	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_AT_R38	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	AT	Rating 38	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_AU_R38	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	AU	Rating 38	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_BE_R38	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	BE	Rating 38	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_BG_R38	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	BG	Rating 38	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_BR_R38	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	BR	Rating 38	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_CA_R38	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	CA	Rating 38	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_CH_R38	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	CH	Rating 38	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_CN_R38	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	CN	Rating 38	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_CY_R38	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	CY	Rating 38	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_CZ_R38	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	CZ	Rating 38	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_DE_R38	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	DE	Rating 38	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_DK_R38	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	DK	Rating 38	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_EE_R38	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	EE	Rating 38	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_ES_R38	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	ES	Rating 38	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_FI_R38	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	FI	Rating 38	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_FR_R38	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	FR	Rating 38	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_GB_R38	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	GB	Rating 38	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_GR_R38	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	GR	Rating 38	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_HK_R38	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	HK	Rating 38	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_HR_R38	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	HR	Rating 38	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMEC_ALL_0106_CC_SLSC_HU_R38	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	HU	Rating 38	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_IE_R38	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	IE	Rating 38	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_IL_R38	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	IL	Rating 38	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_IT_R38	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	IT	Rating 38	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_JP_R38	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	JP	Rating 38	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_KR_R38	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	KR	Rating 38	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_LT_R38	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	LT	Rating 38	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_LU_R38	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	LU	Rating 38	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_LV_R38	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	LV	Rating 38	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_MT_R38	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	MT	Rating 38	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_NL_R38	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	NL	Rating 38	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_NO_R38	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	NO	Rating 38	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_PL_R38	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	PL	Rating 38	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_PT_R38	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	PT	Rating 38	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_RO_R38	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	RO	Rating 38	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_RU_R38	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	RU	Rating 38	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_SE_R38	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	SE	Rating 38	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_SG_R38	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	SG	Rating 38	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_SI_R38	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	SI	Rating 38	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_SK_R38	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	SK	Rating 38	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_TR_R38	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	TR	Rating 38	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_US_R38	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	US	Rating 38	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMEC_ALL_0106_CC_SLSC_x2_R38	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	Other countries	Rating 38	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_x0_R39	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	Not applicable	Rating 39	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_AT_R39	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	AT	Rating 39	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_AU_R39	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	AU	Rating 39	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_BE_R39	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	BE	Rating 39	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_BG_R39	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	BG	Rating 39	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_BR_R39	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	BR	Rating 39	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_CA_R39	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	CA	Rating 39	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_CH_R39	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	CH	Rating 39	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_CN_R39	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	CN	Rating 39	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_CY_R39	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	CY	Rating 39	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_CZ_R39	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	CZ	Rating 39	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_DE_R39	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	DE	Rating 39	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_DK_R39	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	DK	Rating 39	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_EE_R39	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	EE	Rating 39	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_ES_R39	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	ES	Rating 39	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_FI_R39	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	FI	Rating 39	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_FR_R39	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	FR	Rating 39	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_GB_R39	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	GB	Rating 39	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_GR_R39	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	GR	Rating 39	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_HK_R39	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	HK	Rating 39	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_HR_R39	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	HR	Rating 39	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMEC_ALL_0106_CC_SLSC_HU_R39	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	HU	Rating 39	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_IE_R39	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	IE	Rating 39	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_IL_R39	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	IL	Rating 39	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_IT_R39	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	IT	Rating 39	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_JP_R39	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	JP	Rating 39	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_KR_R39	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	KR	Rating 39	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_LT_R39	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	LT	Rating 39	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_LU_R39	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	LU	Rating 39	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_LV_R39	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	LV	Rating 39	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_MT_R39	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	MT	Rating 39	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_NL_R39	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	NL	Rating 39	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_NO_R39	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	NO	Rating 39	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_PL_R39	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	PL	Rating 39	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_PT_R39	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	PT	Rating 39	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_RO_R39	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	RO	Rating 39	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_RU_R39	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	RU	Rating 39	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_SE_R39	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	SE	Rating 39	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_SG_R39	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	SG	Rating 39	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_SI_R39	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	SI	Rating 39	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_SK_R39	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	SK	Rating 39	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_TR_R39	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	TR	Rating 39	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_US_R39	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	US	Rating 39	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMEC_ALL_0106_CC_SLSC_x2_R39	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	Other countries	Rating 39	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_x0_R40	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	Not applicable	Rating 40	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_AT_R40	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	AT	Rating 40	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_AU_R40	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	AU	Rating 40	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_BE_R40	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	BE	Rating 40	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_BG_R40	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	BG	Rating 40	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_BR_R40	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	BR	Rating 40	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_CA_R40	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	CA	Rating 40	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_CH_R40	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	CH	Rating 40	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_CN_R40	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	CN	Rating 40	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_CY_R40	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	CY	Rating 40	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_CZ_R40	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	CZ	Rating 40	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_DE_R40	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	DE	Rating 40	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_DK_R40	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	DK	Rating 40	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_EE_R40	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	EE	Rating 40	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_ES_R40	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	ES	Rating 40	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_FI_R40	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	FI	Rating 40	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_FR_R40	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	FR	Rating 40	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_GB_R40	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	GB	Rating 40	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_GR_R40	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	GR	Rating 40	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_HK_R40	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	HK	Rating 40	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_HR_R40	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	HR	Rating 40	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMEC_ALL_0106_CC_SLSC_HU_R40	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	HU	Rating 40	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_IE_R40	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	IE	Rating 40	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_IL_R40	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	IL	Rating 40	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_IT_R40	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	IT	Rating 40	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_JP_R40	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	JP	Rating 40	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_KR_R40	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	KR	Rating 40	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_LT_R40	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	LT	Rating 40	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_LU_R40	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	LU	Rating 40	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_LV_R40	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	LV	Rating 40	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_MT_R40	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	MT	Rating 40	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_NL_R40	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	NL	Rating 40	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_NO_R40	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	NO	Rating 40	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_PL_R40	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	PL	Rating 40	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_PT_R40	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	PT	Rating 40	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_RO_R40	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	RO	Rating 40	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_RU_R40	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	RU	Rating 40	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_SE_R40	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	SE	Rating 40	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_SG_R40	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	SG	Rating 40	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_SI_R40	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	SI	Rating 40	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_SK_R40	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	SK	Rating 40	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_TR_R40	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	TR	Rating 40	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_US_R40	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	US	Rating 40	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMEC_ALL_0106_CC_SLSC_x2_R40	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	Other countries	Rating 40	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_x0_R41	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	Not applicable	Rating 41	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_AT_R41	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	AT	Rating 41	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_AU_R41	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	AU	Rating 41	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_BE_R41	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	BE	Rating 41	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_BG_R41	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	BG	Rating 41	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_BR_R41	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	BR	Rating 41	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_CA_R41	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	CA	Rating 41	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_CH_R41	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	CH	Rating 41	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_CN_R41	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	CN	Rating 41	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_CY_R41	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	CY	Rating 41	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_CZ_R41	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	CZ	Rating 41	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_DE_R41	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	DE	Rating 41	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_DK_R41	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	DK	Rating 41	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_EE_R41	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	EE	Rating 41	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_ES_R41	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	ES	Rating 41	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_FI_R41	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	FI	Rating 41	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_FR_R41	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	FR	Rating 41	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_GB_R41	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	GB	Rating 41	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_GR_R41	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	GR	Rating 41	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_HK_R41	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	HK	Rating 41	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_HR_R41	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	HR	Rating 41	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMEC_ALL_0106_CC_SLSC_HU_R41	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	HU	Rating 41	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_IE_R41	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	IE	Rating 41	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_IL_R41	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	IL	Rating 41	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_IT_R41	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	IT	Rating 41	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_JP_R41	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	JP	Rating 41	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_KR_R41	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	KR	Rating 41	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_LT_R41	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	LT	Rating 41	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_LU_R41	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	LU	Rating 41	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_LV_R41	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	LV	Rating 41	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_MT_R41	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	MT	Rating 41	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_NL_R41	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	NL	Rating 41	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_NO_R41	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	NO	Rating 41	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_PL_R41	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	PL	Rating 41	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_PT_R41	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	PT	Rating 41	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_RO_R41	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	RO	Rating 41	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_RU_R41	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	RU	Rating 41	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_SE_R41	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	SE	Rating 41	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_SG_R41	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	SG	Rating 41	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_SI_R41	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	SI	Rating 41	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_SK_R41	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	SK	Rating 41	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_TR_R41	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	TR	Rating 41	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_US_R41	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	US	Rating 41	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMEC_ALL_0106_CC_SLSC_x2_R41	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	Other countries	Rating 41	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_x0_R42	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	Not applicable	Rating 42	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_AT_R42	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	AT	Rating 42	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_AU_R42	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	AU	Rating 42	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_BE_R42	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	BE	Rating 42	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_BG_R42	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	BG	Rating 42	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_BR_R42	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	BR	Rating 42	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_CA_R42	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	CA	Rating 42	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_CH_R42	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	CH	Rating 42	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_CN_R42	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	CN	Rating 42	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_CY_R42	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	CY	Rating 42	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_CZ_R42	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	CZ	Rating 42	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_DE_R42	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	DE	Rating 42	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_DK_R42	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	DK	Rating 42	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_EE_R42	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	EE	Rating 42	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_ES_R42	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	ES	Rating 42	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_FI_R42	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	FI	Rating 42	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_FR_R42	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	FR	Rating 42	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_GB_R42	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	GB	Rating 42	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_GR_R42	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	GR	Rating 42	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_HK_R42	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	HK	Rating 42	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_HR_R42	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	HR	Rating 42	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMEC_ALL_0106_CC_SLSC_HU_R42	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	HU	Rating 42	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_IE_R42	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	IE	Rating 42	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_IL_R42	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	IL	Rating 42	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_IT_R42	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	IT	Rating 42	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_JP_R42	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	JP	Rating 42	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_KR_R42	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	KR	Rating 42	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_LT_R42	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	LT	Rating 42	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_LU_R42	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	LU	Rating 42	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_LV_R42	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	LV	Rating 42	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_MT_R42	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	MT	Rating 42	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_NL_R42	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	NL	Rating 42	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_NO_R42	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	NO	Rating 42	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_PL_R42	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	PL	Rating 42	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_PT_R42	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	PT	Rating 42	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_RO_R42	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	RO	Rating 42	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_RU_R42	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	RU	Rating 42	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_SE_R42	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	SE	Rating 42	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_SG_R42	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	SG	Rating 42	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_SI_R42	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	SI	Rating 42	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_SK_R42	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	SK	Rating 42	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_TR_R42	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	TR	Rating 42	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_US_R42	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	US	Rating 42	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMEC_ALL_0106_CC_SLSC_x2_R42	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	Other countries	Rating 42	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_x0_R43	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	Not applicable	Rating 43	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_AT_R43	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	AT	Rating 43	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_AU_R43	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	AU	Rating 43	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_BE_R43	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	BE	Rating 43	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_BG_R43	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	BG	Rating 43	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_BR_R43	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	BR	Rating 43	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_CA_R43	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	CA	Rating 43	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_CH_R43	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	CH	Rating 43	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_CN_R43	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	CN	Rating 43	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_CY_R43	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	CY	Rating 43	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_CZ_R43	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	CZ	Rating 43	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_DE_R43	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	DE	Rating 43	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_DK_R43	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	DK	Rating 43	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_EE_R43	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	EE	Rating 43	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_ES_R43	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	ES	Rating 43	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_FI_R43	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	FI	Rating 43	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_FR_R43	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	FR	Rating 43	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_GB_R43	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	GB	Rating 43	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_GR_R43	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	GR	Rating 43	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_HK_R43	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	HK	Rating 43	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_HR_R43	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	HR	Rating 43	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMEC_ALL_0106_CC_SLSC_HU_R43	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	HU	Rating 43	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_IE_R43	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	IE	Rating 43	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_IL_R43	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	IL	Rating 43	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_IT_R43	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	IT	Rating 43	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_JP_R43	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	JP	Rating 43	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_KR_R43	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	KR	Rating 43	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_LT_R43	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	LT	Rating 43	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_LU_R43	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	LU	Rating 43	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_LV_R43	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	LV	Rating 43	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_MT_R43	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	MT	Rating 43	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_NL_R43	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	NL	Rating 43	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_NO_R43	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	NO	Rating 43	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_PL_R43	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	PL	Rating 43	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_PT_R43	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	PT	Rating 43	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_RO_R43	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	RO	Rating 43	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_RU_R43	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	RU	Rating 43	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_SE_R43	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	SE	Rating 43	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_SG_R43	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	SG	Rating 43	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_SI_R43	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	SI	Rating 43	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_SK_R43	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	SK	Rating 43	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_TR_R43	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	TR	Rating 43	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_US_R43	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	US	Rating 43	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMEC_ALL_0106_CC_SLSC_x2_R43	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	Other countries	Rating 43	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_x0_R44	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	Not applicable	Rating 44	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_AT_R44	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	AT	Rating 44	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_AU_R44	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	AU	Rating 44	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_BE_R44	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	BE	Rating 44	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_BG_R44	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	BG	Rating 44	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_BR_R44	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	BR	Rating 44	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_CA_R44	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	CA	Rating 44	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_CH_R44	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	CH	Rating 44	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_CN_R44	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	CN	Rating 44	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_CY_R44	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	CY	Rating 44	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_CZ_R44	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	CZ	Rating 44	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_DE_R44	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	DE	Rating 44	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_DK_R44	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	DK	Rating 44	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_EE_R44	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	EE	Rating 44	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_ES_R44	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	ES	Rating 44	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_FI_R44	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	FI	Rating 44	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_FR_R44	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	FR	Rating 44	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_GB_R44	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	GB	Rating 44	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_GR_R44	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	GR	Rating 44	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_HK_R44	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	HK	Rating 44	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_HR_R44	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	HR	Rating 44	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMEC_ALL_0106_CC_SLSC_HU_R44	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	HU	Rating 44	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_IE_R44	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	IE	Rating 44	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_IL_R44	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	IL	Rating 44	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_IT_R44	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	IT	Rating 44	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_JP_R44	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	JP	Rating 44	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_KR_R44	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	KR	Rating 44	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_LT_R44	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	LT	Rating 44	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_LU_R44	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	LU	Rating 44	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_LV_R44	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	LV	Rating 44	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_MT_R44	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	MT	Rating 44	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_NL_R44	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	NL	Rating 44	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_NO_R44	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	NO	Rating 44	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_PL_R44	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	PL	Rating 44	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_PT_R44	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	PT	Rating 44	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_RO_R44	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	RO	Rating 44	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_RU_R44	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	RU	Rating 44	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_SE_R44	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	SE	Rating 44	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_SG_R44	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	SG	Rating 44	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_SI_R44	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	SI	Rating 44	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_SK_R44	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	SK	Rating 44	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_TR_R44	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	TR	Rating 44	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_US_R44	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	US	Rating 44	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMEC_ALL_0106_CC_SLSC_x2_R44	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	Other countries	Rating 44	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_x0_R45	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	Not applicable	Rating 45	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_AT_R45	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	AT	Rating 45	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_AU_R45	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	AU	Rating 45	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_BE_R45	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	BE	Rating 45	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_BG_R45	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	BG	Rating 45	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_BR_R45	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	BR	Rating 45	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_CA_R45	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	CA	Rating 45	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_CH_R45	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	CH	Rating 45	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_CN_R45	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	CN	Rating 45	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_CY_R45	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	CY	Rating 45	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_CZ_R45	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	CZ	Rating 45	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_DE_R45	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	DE	Rating 45	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_DK_R45	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	DK	Rating 45	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_EE_R45	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	EE	Rating 45	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_ES_R45	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	ES	Rating 45	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_FI_R45	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	FI	Rating 45	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_FR_R45	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	FR	Rating 45	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_GB_R45	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	GB	Rating 45	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_GR_R45	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	GR	Rating 45	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_HK_R45	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	HK	Rating 45	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_HR_R45	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	HR	Rating 45	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMEC_ALL_0106_CC_SLSC_HU_R45	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	HU	Rating 45	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_IE_R45	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	IE	Rating 45	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_IL_R45	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	IL	Rating 45	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_IT_R45	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	IT	Rating 45	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_JP_R45	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	JP	Rating 45	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_KR_R45	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	KR	Rating 45	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_LT_R45	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	LT	Rating 45	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_LU_R45	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	LU	Rating 45	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_LV_R45	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	LV	Rating 45	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_MT_R45	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	MT	Rating 45	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_NL_R45	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	NL	Rating 45	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_NO_R45	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	NO	Rating 45	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_PL_R45	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	PL	Rating 45	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_PT_R45	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	PT	Rating 45	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_RO_R45	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	RO	Rating 45	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_RU_R45	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	RU	Rating 45	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_SE_R45	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	SE	Rating 45	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_SG_R45	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	SG	Rating 45	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_SI_R45	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	SI	Rating 45	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_SK_R45	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	SK	Rating 45	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_TR_R45	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	TR	Rating 45	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_US_R45	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	US	Rating 45	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMEC_ALL_0106_CC_SLSC_x2_R45	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	Other countries	Rating 45	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_x0_R46	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	Not applicable	Rating 46	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_AT_R46	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	AT	Rating 46	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_AU_R46	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	AU	Rating 46	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_BE_R46	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	BE	Rating 46	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_BG_R46	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	BG	Rating 46	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_BR_R46	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	BR	Rating 46	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_CA_R46	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	CA	Rating 46	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_CH_R46	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	CH	Rating 46	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_CN_R46	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	CN	Rating 46	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_CY_R46	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	CY	Rating 46	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_CZ_R46	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	CZ	Rating 46	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_DE_R46	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	DE	Rating 46	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_DK_R46	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	DK	Rating 46	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_EE_R46	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	EE	Rating 46	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_ES_R46	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	ES	Rating 46	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_FI_R46	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	FI	Rating 46	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_FR_R46	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	FR	Rating 46	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_GB_R46	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	GB	Rating 46	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_GR_R46	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	GR	Rating 46	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_HK_R46	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	HK	Rating 46	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_HR_R46	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	HR	Rating 46	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMEC_ALL_0106_CC_SLSC_HU_R46	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	HU	Rating 46	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_IE_R46	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	IE	Rating 46	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_IL_R46	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	IL	Rating 46	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_IT_R46	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	IT	Rating 46	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_JP_R46	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	JP	Rating 46	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_KR_R46	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	KR	Rating 46	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_LT_R46	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	LT	Rating 46	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_LU_R46	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	LU	Rating 46	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_LV_R46	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	LV	Rating 46	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_MT_R46	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	MT	Rating 46	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_NL_R46	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	NL	Rating 46	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_NO_R46	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	NO	Rating 46	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_PL_R46	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	PL	Rating 46	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_PT_R46	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	PT	Rating 46	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_RO_R46	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	RO	Rating 46	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_RU_R46	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	RU	Rating 46	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_SE_R46	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	SE	Rating 46	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_SG_R46	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	SG	Rating 46	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_SI_R46	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	SI	Rating 46	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_SK_R46	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	SK	Rating 46	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_TR_R46	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	TR	Rating 46	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_US_R46	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	US	Rating 46	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMEC_ALL_0106_CC_SLSC_x2_R46	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	Other countries	Rating 46	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_x0_R47	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	Not applicable	Rating 47	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_AT_R47	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	AT	Rating 47	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_AU_R47	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	AU	Rating 47	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_BE_R47	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	BE	Rating 47	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_BG_R47	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	BG	Rating 47	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_BR_R47	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	BR	Rating 47	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_CA_R47	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	CA	Rating 47	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_CH_R47	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	CH	Rating 47	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_CN_R47	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	CN	Rating 47	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_CY_R47	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	CY	Rating 47	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_CZ_R47	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	CZ	Rating 47	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_DE_R47	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	DE	Rating 47	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_DK_R47	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	DK	Rating 47	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_EE_R47	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	EE	Rating 47	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_ES_R47	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	ES	Rating 47	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_FI_R47	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	FI	Rating 47	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_FR_R47	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	FR	Rating 47	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_GB_R47	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	GB	Rating 47	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_GR_R47	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	GR	Rating 47	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_HK_R47	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	HK	Rating 47	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_HR_R47	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	HR	Rating 47	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMEC_ALL_0106_CC_SLSC_HU_R47	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	HU	Rating 47	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_IE_R47	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	IE	Rating 47	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_IL_R47	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	IL	Rating 47	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_IT_R47	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	IT	Rating 47	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_JP_R47	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	JP	Rating 47	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_KR_R47	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	KR	Rating 47	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_LT_R47	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	LT	Rating 47	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_LU_R47	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	LU	Rating 47	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_LV_R47	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	LV	Rating 47	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_MT_R47	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	MT	Rating 47	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_NL_R47	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	NL	Rating 47	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_NO_R47	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	NO	Rating 47	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_PL_R47	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	PL	Rating 47	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_PT_R47	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	PT	Rating 47	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_RO_R47	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	RO	Rating 47	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_RU_R47	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	RU	Rating 47	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_SE_R47	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	SE	Rating 47	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_SG_R47	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	SG	Rating 47	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_SI_R47	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	SI	Rating 47	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_SK_R47	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	SK	Rating 47	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_TR_R47	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	TR	Rating 47	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_US_R47	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	US	Rating 47	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMEC_ALL_0106_CC_SLSC_x2_R47	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	Other countries	Rating 47	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_x0_R48	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	Not applicable	Rating 48	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_AT_R48	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	AT	Rating 48	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_AU_R48	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	AU	Rating 48	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_BE_R48	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	BE	Rating 48	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_BG_R48	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	BG	Rating 48	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_BR_R48	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	BR	Rating 48	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_CA_R48	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	CA	Rating 48	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_CH_R48	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	CH	Rating 48	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_CN_R48	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	CN	Rating 48	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_CY_R48	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	CY	Rating 48	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_CZ_R48	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	CZ	Rating 48	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_DE_R48	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	DE	Rating 48	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_DK_R48	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	DK	Rating 48	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_EE_R48	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	EE	Rating 48	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_ES_R48	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	ES	Rating 48	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_FI_R48	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	FI	Rating 48	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_FR_R48	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	FR	Rating 48	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_GB_R48	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	GB	Rating 48	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_GR_R48	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	GR	Rating 48	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_HK_R48	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	HK	Rating 48	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_HR_R48	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	HR	Rating 48	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMEC_ALL_0106_CC_SLSC_HU_R48	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	HU	Rating 48	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_IE_R48	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	IE	Rating 48	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_IL_R48	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	IL	Rating 48	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_IT_R48	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	IT	Rating 48	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_JP_R48	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	JP	Rating 48	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_KR_R48	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	KR	Rating 48	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_LT_R48	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	LT	Rating 48	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_LU_R48	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	LU	Rating 48	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_LV_R48	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	LV	Rating 48	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_MT_R48	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	MT	Rating 48	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_NL_R48	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	NL	Rating 48	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_NO_R48	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	NO	Rating 48	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_PL_R48	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	PL	Rating 48	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_PT_R48	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	PT	Rating 48	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_RO_R48	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	RO	Rating 48	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_RU_R48	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	RU	Rating 48	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_SE_R48	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	SE	Rating 48	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_SG_R48	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	SG	Rating 48	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_SI_R48	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	SI	Rating 48	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_SK_R48	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	SK	Rating 48	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_TR_R48	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	TR	Rating 48	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_US_R48	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	US	Rating 48	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMEC_ALL_0106_CC_SLSC_x2_R48	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	Other countries	Rating 48	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_x0_R49	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	Not applicable	Rating 49	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_AT_R49	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	AT	Rating 49	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_AU_R49	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	AU	Rating 49	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_BE_R49	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	BE	Rating 49	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_BG_R49	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	BG	Rating 49	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_BR_R49	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	BR	Rating 49	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_CA_R49	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	CA	Rating 49	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_CH_R49	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	CH	Rating 49	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_CN_R49	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	CN	Rating 49	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_CY_R49	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	CY	Rating 49	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_CZ_R49	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	CZ	Rating 49	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_DE_R49	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	DE	Rating 49	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_DK_R49	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	DK	Rating 49	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_EE_R49	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	EE	Rating 49	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_ES_R49	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	ES	Rating 49	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_FI_R49	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	FI	Rating 49	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_FR_R49	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	FR	Rating 49	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_GB_R49	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	GB	Rating 49	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_GR_R49	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	GR	Rating 49	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_HK_R49	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	HK	Rating 49	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_HR_R49	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	HR	Rating 49	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMEC_ALL_0106_CC_SLSC_HU_R49	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	HU	Rating 49	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_IE_R49	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	IE	Rating 49	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_IL_R49	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	IL	Rating 49	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_IT_R49	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	IT	Rating 49	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_JP_R49	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	JP	Rating 49	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_KR_R49	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	KR	Rating 49	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_LT_R49	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	LT	Rating 49	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_LU_R49	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	LU	Rating 49	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_LV_R49	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	LV	Rating 49	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_MT_R49	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	MT	Rating 49	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_NL_R49	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	NL	Rating 49	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_NO_R49	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	NO	Rating 49	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_PL_R49	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	PL	Rating 49	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_PT_R49	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	PT	Rating 49	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_RO_R49	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	RO	Rating 49	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_RU_R49	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	RU	Rating 49	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_SE_R49	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	SE	Rating 49	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_SG_R49	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	SG	Rating 49	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_SI_R49	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	SI	Rating 49	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_SK_R49	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	SK	Rating 49	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_TR_R49	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	TR	Rating 49	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_US_R49	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	US	Rating 49	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMEC_ALL_0106_CC_SLSC_x2_R49	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	Other countries	Rating 49	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_x0_R50	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	Not applicable	Rating 50	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_AT_R50	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	AT	Rating 50	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_AU_R50	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	AU	Rating 50	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_BE_R50	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	BE	Rating 50	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_BG_R50	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	BG	Rating 50	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_BR_R50	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	BR	Rating 50	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_CA_R50	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	CA	Rating 50	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_CH_R50	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	CH	Rating 50	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_CN_R50	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	CN	Rating 50	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_CY_R50	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	CY	Rating 50	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_CZ_R50	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	CZ	Rating 50	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_DE_R50	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	DE	Rating 50	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_DK_R50	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	DK	Rating 50	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_EE_R50	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	EE	Rating 50	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_ES_R50	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	ES	Rating 50	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_FI_R50	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	FI	Rating 50	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_FR_R50	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	FR	Rating 50	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_GB_R50	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	GB	Rating 50	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_GR_R50	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	GR	Rating 50	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_HK_R50	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	HK	Rating 50	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_HR_R50	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	HR	Rating 50	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMEC_ALL_0106_CC_SLSC_HU_R50	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	HU	Rating 50	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_IE_R50	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	IE	Rating 50	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_IL_R50	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	IL	Rating 50	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_IT_R50	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	IT	Rating 50	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_JP_R50	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	JP	Rating 50	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_KR_R50	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	KR	Rating 50	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_LT_R50	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	LT	Rating 50	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_LU_R50	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	LU	Rating 50	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_LV_R50	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	LV	Rating 50	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_MT_R50	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	MT	Rating 50	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_NL_R50	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	NL	Rating 50	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_NO_R50	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	NO	Rating 50	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_PL_R50	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	PL	Rating 50	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_PT_R50	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	PT	Rating 50	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_RO_R50	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	RO	Rating 50	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_RU_R50	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	RU	Rating 50	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_SE_R50	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	SE	Rating 50	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_SG_R50	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	SG	Rating 50	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_SI_R50	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	SI	Rating 50	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_SK_R50	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	SK	Rating 50	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_TR_R50	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	TR	Rating 50	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_US_R50	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	US	Rating 50	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMEC_ALL_0106_CC_SLSC_x2_R50	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	Other countries	Rating 50	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_x0_R51	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	Not applicable	Rating 51	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_AT_R51	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	AT	Rating 51	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_AU_R51	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	AU	Rating 51	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_BE_R51	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	BE	Rating 51	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_BG_R51	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	BG	Rating 51	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_BR_R51	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	BR	Rating 51	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_CA_R51	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	CA	Rating 51	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_CH_R51	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	CH	Rating 51	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_CN_R51	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	CN	Rating 51	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_CY_R51	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	CY	Rating 51	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_CZ_R51	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	CZ	Rating 51	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_DE_R51	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	DE	Rating 51	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_DK_R51	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	DK	Rating 51	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_EE_R51	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	EE	Rating 51	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_ES_R51	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	ES	Rating 51	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_FI_R51	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	FI	Rating 51	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_FR_R51	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	FR	Rating 51	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_GB_R51	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	GB	Rating 51	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_GR_R51	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	GR	Rating 51	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_HK_R51	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	HK	Rating 51	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_HR_R51	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	HR	Rating 51	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMEC_ALL_0106_CC_SLSC_HU_R51	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	HU	Rating 51	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_IE_R51	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	IE	Rating 51	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_IL_R51	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	IL	Rating 51	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_IT_R51	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	IT	Rating 51	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_JP_R51	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	JP	Rating 51	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_KR_R51	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	KR	Rating 51	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_LT_R51	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	LT	Rating 51	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_LU_R51	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	LU	Rating 51	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_LV_R51	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	LV	Rating 51	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_MT_R51	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	MT	Rating 51	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_NL_R51	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	NL	Rating 51	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_NO_R51	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	NO	Rating 51	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_PL_R51	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	PL	Rating 51	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_PT_R51	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	PT	Rating 51	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_RO_R51	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	RO	Rating 51	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_RU_R51	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	RU	Rating 51	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_SE_R51	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	SE	Rating 51	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_SG_R51	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	SG	Rating 51	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_SI_R51	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	SI	Rating 51	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_SK_R51	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	SK	Rating 51	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_TR_R51	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	TR	Rating 51	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_US_R51	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	US	Rating 51	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMEC_ALL_0106_CC_SLSC_x2_R51	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	Other countries	Rating 51	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_x0_R52	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	Not applicable	Rating 52	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_AT_R52	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	AT	Rating 52	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_AU_R52	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	AU	Rating 52	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_BE_R52	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	BE	Rating 52	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_BG_R52	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	BG	Rating 52	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_BR_R52	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	BR	Rating 52	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_CA_R52	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	CA	Rating 52	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_CH_R52	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	CH	Rating 52	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_CN_R52	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	CN	Rating 52	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_CY_R52	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	CY	Rating 52	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_CZ_R52	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	CZ	Rating 52	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_DE_R52	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	DE	Rating 52	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_DK_R52	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	DK	Rating 52	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_EE_R52	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	EE	Rating 52	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_ES_R52	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	ES	Rating 52	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_FI_R52	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	FI	Rating 52	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_FR_R52	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	FR	Rating 52	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_GB_R52	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	GB	Rating 52	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_GR_R52	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	GR	Rating 52	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_HK_R52	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	HK	Rating 52	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_HR_R52	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	HR	Rating 52	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMEC_ALL_0106_CC_SLSC_HU_R52	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	HU	Rating 52	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_IE_R52	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	IE	Rating 52	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_IL_R52	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	IL	Rating 52	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_IT_R52	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	IT	Rating 52	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_JP_R52	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	JP	Rating 52	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_KR_R52	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	KR	Rating 52	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_LT_R52	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	LT	Rating 52	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_LU_R52	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	LU	Rating 52	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_LV_R52	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	LV	Rating 52	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_MT_R52	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	MT	Rating 52	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_NL_R52	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	NL	Rating 52	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_NO_R52	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	NO	Rating 52	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_PL_R52	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	PL	Rating 52	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_PT_R52	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	PT	Rating 52	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_RO_R52	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	RO	Rating 52	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_RU_R52	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	RU	Rating 52	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_SE_R52	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	SE	Rating 52	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_SG_R52	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	SG	Rating 52	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_SI_R52	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	SI	Rating 52	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_SK_R52	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	SK	Rating 52	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_TR_R52	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	TR	Rating 52	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_US_R52	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	US	Rating 52	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMEC_ALL_0106_CC_SLSC_x2_R53	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	Other countries	Rating 53	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_x0_R53	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	Not applicable	Rating 53	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_AT_R53	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	AT	Rating 53	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_AU_R53	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	AU	Rating 53	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_BE_R53	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	BE	Rating 53	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_BG_R53	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	BG	Rating 53	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_BR_R53	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	BR	Rating 53	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_CA_R53	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	CA	Rating 53	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_CH_R53	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	CH	Rating 53	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_CN_R53	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	CN	Rating 53	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_CY_R53	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	CY	Rating 53	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_CZ_R53	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	CZ	Rating 53	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_DE_R53	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	DE	Rating 53	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_DK_R53	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	DK	Rating 53	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_EE_R53	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	EE	Rating 53	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_ES_R53	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	ES	Rating 53	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_FI_R53	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	FI	Rating 53	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_FR_R53	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	FR	Rating 53	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_GB_R53	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	GB	Rating 53	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_GR_R53	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	GR	Rating 53	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_HK_R53	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	HK	Rating 53	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_HR_R53	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	HR	Rating 53	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMEC_ALL_0106_CC_SLSC_HU_R53	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	HU	Rating 53	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_IE_R53	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	IE	Rating 53	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_IL_R53	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	IL	Rating 53	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_IT_R53	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	IT	Rating 53	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_JP_R53	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	JP	Rating 53	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_KR_R53	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	KR	Rating 53	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_LT_R53	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	LT	Rating 53	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_LU_R53	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	LU	Rating 53	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_LV_R53	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	LV	Rating 53	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_MT_R53	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	MT	Rating 53	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_NL_R53	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	NL	Rating 53	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_NO_R53	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	NO	Rating 53	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_PL_R53	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	PL	Rating 53	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_PT_R53	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	PT	Rating 53	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_RO_R53	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	RO	Rating 53	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_RU_R53	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	RU	Rating 53	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_SE_R53	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	SE	Rating 53	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_SG_R53	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	SG	Rating 53	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_SI_R53	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	SI	Rating 53	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_SK_R53	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	SK	Rating 53	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_TR_R53	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	TR	Rating 53	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_US_R53	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	US	Rating 53	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMEC_ALL_0106_CC_SLSC_x2_R53	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	Other countries	Rating 53	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_x0_R54	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	Not applicable	Rating 54	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_AT_R54	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	AT	Rating 54	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_AU_R54	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	AU	Rating 54	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_BE_R54	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	BE	Rating 54	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_BG_R54	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	BG	Rating 54	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_BR_R54	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	BR	Rating 54	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_CA_R54	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	CA	Rating 54	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_CH_R54	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	CH	Rating 54	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_CN_R54	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	CN	Rating 54	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_CY_R54	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	CY	Rating 54	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_CZ_R54	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	CZ	Rating 54	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_DE_R54	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	DE	Rating 54	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_DK_R54	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	DK	Rating 54	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_EE_R54	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	EE	Rating 54	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_ES_R54	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	ES	Rating 54	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_FI_R54	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	FI	Rating 54	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_FR_R54	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	FR	Rating 54	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_GB_R54	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	GB	Rating 54	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_GR_R54	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	GR	Rating 54	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_HK_R54	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	HK	Rating 54	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_HR_R54	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	HR	Rating 54	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMEC_ALL_0106_CC_SLSC_HU_R54	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	HU	Rating 54	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_IE_R54	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	IE	Rating 54	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_IL_R54	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	IL	Rating 54	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_IT_R54	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	IT	Rating 54	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_JP_R54	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	JP	Rating 54	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_KR_R54	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	KR	Rating 54	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_LT_R54	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	LT	Rating 54	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_LU_R54	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	LU	Rating 54	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_LV_R54	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	LV	Rating 54	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_MT_R54	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	MT	Rating 54	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_NL_R54	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	NL	Rating 54	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_NO_R54	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	NO	Rating 54	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_PL_R54	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	PL	Rating 54	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_PT_R54	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	PT	Rating 54	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_RO_R54	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	RO	Rating 54	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_RU_R54	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	RU	Rating 54	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_SE_R54	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	SE	Rating 54	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_SG_R54	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	SG	Rating 54	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_SI_R54	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	SI	Rating 54	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_SK_R54	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	SK	Rating 54	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_TR_R54	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	TR	Rating 54	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_US_R54	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	US	Rating 54	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMEC_ALL_0106_CC_SLSC_x2_R54	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	Other countries	Rating 54	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_x0_R55	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	Not applicable	Rating 55	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_AT_R55	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	AT	Rating 55	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_AU_R55	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	AU	Rating 55	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_BE_R55	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	BE	Rating 55	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_BG_R55	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	BG	Rating 55	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_BR_R55	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	BR	Rating 55	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_CA_R55	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	CA	Rating 55	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_CH_R55	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	CH	Rating 55	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_CN_R55	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	CN	Rating 55	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_CY_R55	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	CY	Rating 55	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_CZ_R55	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	CZ	Rating 55	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_DE_R55	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	DE	Rating 55	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_DK_R55	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	DK	Rating 55	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_EE_R55	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	EE	Rating 55	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_ES_R55	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	ES	Rating 55	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_FI_R55	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	FI	Rating 55	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_FR_R55	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	FR	Rating 55	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_GB_R55	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	GB	Rating 55	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_GR_R55	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	GR	Rating 55	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_HK_R55	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	HK	Rating 55	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_HR_R55	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	HR	Rating 55	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMEC_ALL_0106_CC_SLSC_HU_R55	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	HU	Rating 55	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_IE_R55	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	IE	Rating 55	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_IL_R55	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	IL	Rating 55	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_IT_R55	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	IT	Rating 55	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_JP_R55	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	JP	Rating 55	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_KR_R55	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	KR	Rating 55	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_LT_R55	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	LT	Rating 55	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_LU_R55	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	LU	Rating 55	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_LV_R55	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	LV	Rating 55	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_MT_R55	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	MT	Rating 55	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_NL_R55	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	NL	Rating 55	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_NO_R55	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	NO	Rating 55	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_PL_R55	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	PL	Rating 55	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_PT_R55	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	PT	Rating 55	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_RO_R55	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	RO	Rating 55	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_RU_R55	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	RU	Rating 55	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_SE_R55	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	SE	Rating 55	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_SG_R55	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	SG	Rating 55	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_SI_R55	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	SI	Rating 55	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_SK_R55	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	SK	Rating 55	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_TR_R55	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	TR	Rating 55	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_US_R55	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	US	Rating 55	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMEC_ALL_0106_CC_SLSC_x2_R55	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	Other countries	Rating 55	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_x0_R56	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	Not applicable	Rating 56	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_AT_R56	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	AT	Rating 56	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_AU_R56	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	AU	Rating 56	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_BE_R56	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	BE	Rating 56	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_BG_R56	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	BG	Rating 56	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_BR_R56	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	BR	Rating 56	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_CA_R56	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	CA	Rating 56	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_CH_R56	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	CH	Rating 56	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_CN_R56	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	CN	Rating 56	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_CY_R56	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	CY	Rating 56	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_CZ_R56	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	CZ	Rating 56	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_DE_R56	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	DE	Rating 56	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_DK_R56	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	DK	Rating 56	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_EE_R56	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	EE	Rating 56	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_ES_R56	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	ES	Rating 56	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_FI_R56	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	FI	Rating 56	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_FR_R56	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	FR	Rating 56	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_GB_R56	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	GB	Rating 56	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_GR_R56	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	GR	Rating 56	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_HK_R56	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	HK	Rating 56	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_HR_R56	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	HR	Rating 56	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMEC_ALL_0106_CC_SLSC_HU_R56	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	HU	Rating 56	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_IE_R56	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	IE	Rating 56	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_IL_R56	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	IL	Rating 56	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_IT_R56	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	IT	Rating 56	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_JP_R56	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	JP	Rating 56	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_KR_R56	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	KR	Rating 56	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_LT_R56	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	LT	Rating 56	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_LU_R56	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	LU	Rating 56	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_LV_R56	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	LV	Rating 56	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_MT_R56	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	MT	Rating 56	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_NL_R56	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	NL	Rating 56	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_NO_R56	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	NO	Rating 56	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_PL_R56	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	PL	Rating 56	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_PT_R56	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	PT	Rating 56	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_RO_R56	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	RO	Rating 56	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_RU_R56	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	RU	Rating 56	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_SE_R56	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	SE	Rating 56	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_SG_R56	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	SG	Rating 56	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_SI_R56	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	SI	Rating 56	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_SK_R56	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	SK	Rating 56	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_TR_R56	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	TR	Rating 56	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_US_R56	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	US	Rating 56	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMEC_ALL_0106_CC_SLSC_x2_R56	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	Other countries	Rating 56	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_x0_R57	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	Not applicable	Rating 57	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_AT_R57	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	AT	Rating 57	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_AU_R57	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	AU	Rating 57	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_BE_R57	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	BE	Rating 57	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_BG_R57	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	BG	Rating 57	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_BR_R57	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	BR	Rating 57	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_CA_R57	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	CA	Rating 57	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_CH_R57	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	CH	Rating 57	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_CN_R57	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	CN	Rating 57	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_CY_R57	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	CY	Rating 57	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_CZ_R57	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	CZ	Rating 57	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_DE_R57	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	DE	Rating 57	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_DK_R57	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	DK	Rating 57	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_EE_R57	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	EE	Rating 57	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_ES_R57	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	ES	Rating 57	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_FI_R57	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	FI	Rating 57	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_FR_R57	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	FR	Rating 57	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_GB_R57	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	GB	Rating 57	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_GR_R57	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	GR	Rating 57	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_HK_R57	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	HK	Rating 57	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_HR_R57	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	HR	Rating 57	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMEC_ALL_0106_CC_SLSC_HU_R57	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	HU	Rating 57	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_IE_R57	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	IE	Rating 57	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_IL_R57	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	IL	Rating 57	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_IT_R57	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	IT	Rating 57	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_JP_R57	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	JP	Rating 57	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_KR_R57	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	KR	Rating 57	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_LT_R57	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	LT	Rating 57	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_LU_R57	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	LU	Rating 57	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_LV_R57	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	LV	Rating 57	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_MT_R57	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	MT	Rating 57	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_NL_R57	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	NL	Rating 57	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_NO_R57	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	NO	Rating 57	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_PL_R57	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	PL	Rating 57	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_PT_R57	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	PT	Rating 57	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_RO_R57	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	RO	Rating 57	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_RU_R57	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	RU	Rating 57	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_SE_R57	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	SE	Rating 57	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_SG_R57	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	SG	Rating 57	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_SI_R57	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	SI	Rating 57	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_SK_R57	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	SK	Rating 57	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_TR_R57	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	TR	Rating 57	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_US_R57	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	US	Rating 57	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMEC_ALL_0106_CC_SLSC_x2_R57	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	Other countries	Rating 57	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_x0_R58	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	Not applicable	Rating 58	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_AT_R58	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	AT	Rating 58	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_AU_R58	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	AU	Rating 58	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_BE_R58	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	BE	Rating 58	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_BG_R58	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	BG	Rating 58	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_BR_R58	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	BR	Rating 58	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_CA_R58	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	CA	Rating 58	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_CH_R58	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	CH	Rating 58	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_CN_R58	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	CN	Rating 58	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_CY_R58	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	CY	Rating 58	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_CZ_R58	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	CZ	Rating 58	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_DE_R58	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	DE	Rating 58	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_DK_R58	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	DK	Rating 58	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_EE_R58	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	EE	Rating 58	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_ES_R58	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	ES	Rating 58	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_FI_R58	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	FI	Rating 58	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_FR_R58	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	FR	Rating 58	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_GB_R58	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	GB	Rating 58	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_GR_R58	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	GR	Rating 58	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_HK_R58	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	HK	Rating 58	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_HR_R58	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	HR	Rating 58	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMEC_ALL_0106_CC_SLSC_HU_R58	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	HU	Rating 58	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_IE_R58	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	IE	Rating 58	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_IL_R58	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	IL	Rating 58	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_IT_R58	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	IT	Rating 58	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_JP_R58	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	JP	Rating 58	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_KR_R58	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	KR	Rating 58	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_LT_R58	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	LT	Rating 58	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_LU_R58	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	LU	Rating 58	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_LV_R58	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	LV	Rating 58	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_MT_R58	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	MT	Rating 58	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_NL_R58	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	NL	Rating 58	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_NO_R58	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	NO	Rating 58	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_PL_R58	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	PL	Rating 58	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_PT_R58	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	PT	Rating 58	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_RO_R58	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	RO	Rating 58	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_RU_R58	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	RU	Rating 58	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_SE_R58	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	SE	Rating 58	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_SG_R58	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	SG	Rating 58	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_SI_R58	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	SI	Rating 58	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_SK_R58	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	SK	Rating 58	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_TR_R58	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	TR	Rating 58	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_US_R58	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	US	Rating 58	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMEC_ALL_0106_CC_SLSC_x2_R58	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	Other countries	Rating 58	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_x0_R59	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	Not applicable	Rating 59	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_AT_R59	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	AT	Rating 59	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_AU_R59	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	AU	Rating 59	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_BE_R59	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	BE	Rating 59	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_BG_R59	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	BG	Rating 59	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_BR_R59	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	BR	Rating 59	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_CA_R59	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	CA	Rating 59	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_CH_R59	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	CH	Rating 59	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_CN_R59	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	CN	Rating 59	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_CY_R59	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	CY	Rating 59	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_CZ_R59	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	CZ	Rating 59	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_DE_R59	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	DE	Rating 59	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_DK_R59	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	DK	Rating 59	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_EE_R59	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	EE	Rating 59	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_ES_R59	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	ES	Rating 59	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_FI_R59	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	FI	Rating 59	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_FR_R59	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	FR	Rating 59	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_GB_R59	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	GB	Rating 59	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_GR_R59	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	GR	Rating 59	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_HK_R59	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	HK	Rating 59	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_HR_R59	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	HR	Rating 59	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMEC_ALL_0106_CC_SLSC_HU_R59	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	HU	Rating 59	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_IE_R59	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	IE	Rating 59	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_IL_R59	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	IL	Rating 59	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_IT_R59	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	IT	Rating 59	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_JP_R59	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	JP	Rating 59	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_KR_R59	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	KR	Rating 59	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_LT_R59	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	LT	Rating 59	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_LU_R59	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	LU	Rating 59	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_LV_R59	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	LV	Rating 59	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_MT_R59	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	MT	Rating 59	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_NL_R59	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	NL	Rating 59	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_NO_R59	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	NO	Rating 59	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_PL_R59	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	PL	Rating 59	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_PT_R59	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	PT	Rating 59	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_RO_R59	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	RO	Rating 59	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_RU_R59	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	RU	Rating 59	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_SE_R59	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	SE	Rating 59	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_SG_R59	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	SG	Rating 59	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_SI_R59	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	SI	Rating 59	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_SK_R59	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	SK	Rating 59	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_TR_R59	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	TR	Rating 59	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_US_R59	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	US	Rating 59	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMEC_ALL_0106_CC_SLSC_x2_R59	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	Other countries	Rating 59	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_x0_R60	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	Not applicable	Rating 60	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_AT_R60	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	AT	Rating 60	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_AU_R60	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	AU	Rating 60	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_BE_R60	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	BE	Rating 60	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_BG_R60	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	BG	Rating 60	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_BR_R60	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	BR	Rating 60	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_CA_R60	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	CA	Rating 60	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_CH_R60	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	CH	Rating 60	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_CN_R60	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	CN	Rating 60	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_CY_R60	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	CY	Rating 60	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_CZ_R60	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	CZ	Rating 60	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_DE_R60	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	DE	Rating 60	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_DK_R60	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	DK	Rating 60	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_EE_R60	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	EE	Rating 60	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_ES_R60	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	ES	Rating 60	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_FI_R60	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	FI	Rating 60	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_FR_R60	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	FR	Rating 60	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_GB_R60	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	GB	Rating 60	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_GR_R60	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	GR	Rating 60	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_HK_R60	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	HK	Rating 60	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_HR_R60	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	HR	Rating 60	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMEC_ALL_0106_CC_SLSC_HU_R60	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	HU	Rating 60	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_IE_R60	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	IE	Rating 60	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_IL_R60	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	IL	Rating 60	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_IT_R60	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	IT	Rating 60	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_JP_R60	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	JP	Rating 60	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_KR_R60	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	KR	Rating 60	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_LT_R60	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	LT	Rating 60	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_LU_R60	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	LU	Rating 60	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_LV_R60	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	LV	Rating 60	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_MT_R60	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	MT	Rating 60	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_NL_R60	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	NL	Rating 60	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_NO_R60	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	NO	Rating 60	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_PL_R60	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	PL	Rating 60	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_PT_R60	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	PT	Rating 60	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_RO_R60	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	RO	Rating 60	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_RU_R60	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	RU	Rating 60	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_SE_R60	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	SE	Rating 60	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_SG_R60	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	SG	Rating 60	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_SI_R60	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	SI	Rating 60	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_SK_R60	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	SK	Rating 60	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_TR_R60	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	TR	Rating 60	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_US_R60	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	US	Rating 60	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMEC_ALL_0106_CC_SLSC_x2_R60	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	Other countries	Rating 60	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_x0_R61	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	Not applicable	Rating 61	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_AT_R61	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	AT	Rating 61	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_AU_R61	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	AU	Rating 61	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_BE_R61	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	BE	Rating 61	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_BG_R61	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	BG	Rating 61	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_BR_R61	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	BR	Rating 61	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_CA_R61	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	CA	Rating 61	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_CH_R61	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	CH	Rating 61	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_CN_R61	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	CN	Rating 61	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_CY_R61	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	CY	Rating 61	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_CZ_R61	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	CZ	Rating 61	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_DE_R61	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	DE	Rating 61	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_DK_R61	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	DK	Rating 61	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_EE_R61	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	EE	Rating 61	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_ES_R61	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	ES	Rating 61	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_FI_R61	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	FI	Rating 61	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_FR_R61	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	FR	Rating 61	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_GB_R61	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	GB	Rating 61	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_GR_R61	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	GR	Rating 61	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_HK_R61	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	HK	Rating 61	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_HR_R61	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	HR	Rating 61	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMEC_ALL_0106_CC_SLSC_HU_R61	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	HU	Rating 61	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_IE_R61	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	IE	Rating 61	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_IL_R61	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	IL	Rating 61	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_IT_R61	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	IT	Rating 61	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_JP_R61	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	JP	Rating 61	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_KR_R61	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	KR	Rating 61	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_LT_R61	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	LT	Rating 61	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_LU_R61	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	LU	Rating 61	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_LV_R61	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	LV	Rating 61	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_MT_R61	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	MT	Rating 61	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_NL_R61	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	NL	Rating 61	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_NO_R61	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	NO	Rating 61	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_PL_R61	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	PL	Rating 61	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_PT_R61	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	PT	Rating 61	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_RO_R61	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	RO	Rating 61	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_RU_R61	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	RU	Rating 61	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_SE_R61	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	SE	Rating 61	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_SG_R61	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	SG	Rating 61	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_SI_R61	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	SI	Rating 61	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_SK_R61	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	SK	Rating 61	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_TR_R61	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	TR	Rating 61	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_US_R61	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	US	Rating 61	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMEC_ALL_0106_CC_SLSC_x2_R61	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	Other countries	Rating 61	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_x0_R62	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	Not applicable	Rating 62	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_AT_R62	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	AT	Rating 62	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_AU_R62	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	AU	Rating 62	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_BE_R62	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	BE	Rating 62	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_BG_R62	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	BG	Rating 62	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_BR_R62	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	BR	Rating 62	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_CA_R62	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	CA	Rating 62	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_CH_R62	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	CH	Rating 62	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_CN_R62	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	CN	Rating 62	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_CY_R62	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	CY	Rating 62	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_CZ_R62	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	CZ	Rating 62	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_DE_R62	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	DE	Rating 62	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_DK_R62	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	DK	Rating 62	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_EE_R62	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	EE	Rating 62	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_ES_R62	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	ES	Rating 62	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_FI_R62	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	FI	Rating 62	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_FR_R62	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	FR	Rating 62	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_GB_R62	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	GB	Rating 62	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_GR_R62	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	GR	Rating 62	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_HK_R62	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	HK	Rating 62	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_HR_R62	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	HR	Rating 62	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMEC_ALL_0106_CC_SLSC_HU_R62	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	HU	Rating 62	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_IE_R62	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	IE	Rating 62	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_IL_R62	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	IL	Rating 62	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_IT_R62	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	IT	Rating 62	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_JP_R62	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	JP	Rating 62	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_KR_R62	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	KR	Rating 62	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_LT_R62	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	LT	Rating 62	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_LU_R62	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	LU	Rating 62	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_LV_R62	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	LV	Rating 62	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_MT_R62	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	MT	Rating 62	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_NL_R62	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	NL	Rating 62	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_NO_R62	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	NO	Rating 62	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_PL_R62	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	PL	Rating 62	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_PT_R62	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	PT	Rating 62	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_RO_R62	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	RO	Rating 62	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_RU_R62	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	RU	Rating 62	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_SE_R62	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	SE	Rating 62	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_SG_R62	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	SG	Rating 62	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_SI_R62	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	SI	Rating 62	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_SK_R62	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	SK	Rating 62	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_TR_R62	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	TR	Rating 62	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_US_R62	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	US	Rating 62	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMEC_ALL_0106_CC_SLSC_x2_R63	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	Other countries	Rating 63	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_x0_R63	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	Not applicable	Rating 63	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_AT_R63	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	AT	Rating 63	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_AU_R63	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	AU	Rating 63	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_BE_R63	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	BE	Rating 63	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_BG_R63	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	BG	Rating 63	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_BR_R63	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	BR	Rating 63	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_CA_R63	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	CA	Rating 63	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_CH_R63	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	CH	Rating 63	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_CN_R63	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	CN	Rating 63	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_CY_R63	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	CY	Rating 63	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_CZ_R63	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	CZ	Rating 63	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_DE_R63	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	DE	Rating 63	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_DK_R63	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	DK	Rating 63	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_EE_R63	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	EE	Rating 63	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_ES_R63	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	ES	Rating 63	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_FI_R63	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	FI	Rating 63	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_FR_R63	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	FR	Rating 63	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_GB_R63	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	GB	Rating 63	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_GR_R63	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	GR	Rating 63	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_HK_R63	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	HK	Rating 63	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_HR_R63	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	HR	Rating 63	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMEC_ALL_0106_CC_SLSC_HU_R63	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	HU	Rating 63	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_IE_R63	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	IE	Rating 63	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_IL_R63	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	IL	Rating 63	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_IT_R63	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	IT	Rating 63	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_JP_R63	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	JP	Rating 63	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_KR_R63	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	KR	Rating 63	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_LT_R63	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	LT	Rating 63	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_LU_R63	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	LU	Rating 63	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_LV_R63	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	LV	Rating 63	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_MT_R63	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	MT	Rating 63	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_NL_R63	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	NL	Rating 63	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_NO_R63	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	NO	Rating 63	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_PL_R63	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	PL	Rating 63	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_PT_R63	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	PT	Rating 63	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_RO_R63	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	RO	Rating 63	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_RU_R63	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	RU	Rating 63	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_SE_R63	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	SE	Rating 63	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_SG_R63	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	SG	Rating 63	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_SI_R63	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	SI	Rating 63	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_SK_R63	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	SK	Rating 63	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_TR_R63	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	TR	Rating 63	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_US_R63	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	US	Rating 63	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMEC_ALL_0106_CC_SLSC_x2_R63	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	Other countries	Rating 63	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_x0_R64	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	Not applicable	Rating 64	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_AT_R64	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	AT	Rating 64	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_AU_R64	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	AU	Rating 64	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_BE_R64	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	BE	Rating 64	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_BG_R64	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	BG	Rating 64	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_BR_R64	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	BR	Rating 64	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_CA_R64	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	CA	Rating 64	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_CH_R64	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	CH	Rating 64	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_CN_R64	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	CN	Rating 64	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_CY_R64	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	CY	Rating 64	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_CZ_R64	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	CZ	Rating 64	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_DE_R64	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	DE	Rating 64	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_DK_R64	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	DK	Rating 64	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_EE_R64	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	EE	Rating 64	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_ES_R64	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	ES	Rating 64	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_FI_R64	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	FI	Rating 64	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_FR_R64	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	FR	Rating 64	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_GB_R64	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	GB	Rating 64	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_GR_R64	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	GR	Rating 64	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_HK_R64	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	HK	Rating 64	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_HR_R64	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	HR	Rating 64	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMEC_ALL_0106_CC_SLSC_HU_R64	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	HU	Rating 64	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_IE_R64	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	IE	Rating 64	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_IL_R64	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	IL	Rating 64	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_IT_R64	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	IT	Rating 64	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_JP_R64	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	JP	Rating 64	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_KR_R64	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	KR	Rating 64	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_LT_R64	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	LT	Rating 64	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_LU_R64	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	LU	Rating 64	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_LV_R64	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	LV	Rating 64	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_MT_R64	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	MT	Rating 64	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_NL_R64	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	NL	Rating 64	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_NO_R64	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	NO	Rating 64	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_PL_R64	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	PL	Rating 64	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_PT_R64	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	PT	Rating 64	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_RO_R64	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	RO	Rating 64	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_RU_R64	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	RU	Rating 64	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_SE_R64	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	SE	Rating 64	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_SG_R64	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	SG	Rating 64	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_SI_R64	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	SI	Rating 64	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_SK_R64	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	SK	Rating 64	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_TR_R64	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	TR	Rating 64	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_US_R64	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	US	Rating 64	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMEC_ALL_0106_CC_SLSC_x2_R64	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	Other countries	Rating 64	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_x0_R65	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	Not applicable	Rating 65	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_AT_R65	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	AT	Rating 65	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_AU_R65	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	AU	Rating 65	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_BE_R65	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	BE	Rating 65	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_BG_R65	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	BG	Rating 65	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_BR_R65	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	BR	Rating 65	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_CA_R65	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	CA	Rating 65	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_CH_R65	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	CH	Rating 65	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_CN_R65	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	CN	Rating 65	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_CY_R65	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	CY	Rating 65	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_CZ_R65	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	CZ	Rating 65	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_DE_R65	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	DE	Rating 65	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_DK_R65	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	DK	Rating 65	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_EE_R65	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	EE	Rating 65	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_ES_R65	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	ES	Rating 65	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_FI_R65	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	FI	Rating 65	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_FR_R65	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	FR	Rating 65	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_GB_R65	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	GB	Rating 65	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_GR_R65	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	GR	Rating 65	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_HK_R65	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	HK	Rating 65	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_HR_R65	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	HR	Rating 65	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMEC_ALL_0106_CC_SLSC_HU_R65	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	HU	Rating 65	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_IE_R65	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	IE	Rating 65	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_IL_R65	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	IL	Rating 65	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_IT_R65	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	IT	Rating 65	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_JP_R65	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	JP	Rating 65	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_KR_R65	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	KR	Rating 65	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_LT_R65	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	LT	Rating 65	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_LU_R65	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	LU	Rating 65	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_LV_R65	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	LV	Rating 65	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_MT_R65	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	MT	Rating 65	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_NL_R65	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	NL	Rating 65	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_NO_R65	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	NO	Rating 65	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_PL_R65	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	PL	Rating 65	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_PT_R65	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	PT	Rating 65	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_RO_R65	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	RO	Rating 65	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_RU_R65	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	RU	Rating 65	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_SE_R65	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	SE	Rating 65	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_SG_R65	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	SG	Rating 65	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_SI_R65	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	SI	Rating 65	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_SK_R65	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	SK	Rating 65	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_TR_R65	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	TR	Rating 65	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_US_R65	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	US	Rating 65	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMEC_ALL_0106_CC_SLSC_x2_R65	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	Other countries	Rating 65	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_x0_R66	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	Not applicable	Rating 66	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_AT_R66	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	AT	Rating 66	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_AU_R66	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	AU	Rating 66	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_BE_R66	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	BE	Rating 66	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_BG_R66	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	BG	Rating 66	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_BR_R66	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	BR	Rating 66	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_CA_R66	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	CA	Rating 66	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_CH_R66	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	CH	Rating 66	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_CN_R66	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	CN	Rating 66	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_CY_R66	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	CY	Rating 66	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_CZ_R66	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	CZ	Rating 66	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_DE_R66	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	DE	Rating 66	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_DK_R66	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	DK	Rating 66	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_EE_R66	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	EE	Rating 66	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_ES_R66	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	ES	Rating 66	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_FI_R66	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	FI	Rating 66	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_FR_R66	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	FR	Rating 66	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_GB_R66	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	GB	Rating 66	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_GR_R66	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	GR	Rating 66	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_HK_R66	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	HK	Rating 66	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_HR_R66	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	HR	Rating 66	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMEC_ALL_0106_CC_SLSC_HU_R66	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	HU	Rating 66	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_IE_R66	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	IE	Rating 66	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_IL_R66	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	IL	Rating 66	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_IT_R66	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	IT	Rating 66	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_JP_R66	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	JP	Rating 66	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_KR_R66	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	KR	Rating 66	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_LT_R66	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	LT	Rating 66	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_LU_R66	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	LU	Rating 66	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_LV_R66	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	LV	Rating 66	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_MT_R66	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	MT	Rating 66	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_NL_R66	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	NL	Rating 66	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_NO_R66	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	NO	Rating 66	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_PL_R66	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	PL	Rating 66	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_PT_R66	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	PT	Rating 66	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_RO_R66	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	RO	Rating 66	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_RU_R66	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	RU	Rating 66	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_SE_R66	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	SE	Rating 66	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_SG_R66	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	SG	Rating 66	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_SI_R66	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	SI	Rating 66	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_SK_R66	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	SK	Rating 66	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_TR_R66	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	TR	Rating 66	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_US_R66	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	US	Rating 66	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMEC_ALL_0106_CC_SLSC_x2_R66	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	Other countries	Rating 66	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_x0_R67	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	Not applicable	Rating 67	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_AT_R67	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	AT	Rating 67	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_AU_R67	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	AU	Rating 67	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_BE_R67	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	BE	Rating 67	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_BG_R67	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	BG	Rating 67	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_BR_R67	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	BR	Rating 67	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_CA_R67	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	CA	Rating 67	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_CH_R67	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	CH	Rating 67	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_CN_R67	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	CN	Rating 67	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_CY_R67	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	CY	Rating 67	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_CZ_R67	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	CZ	Rating 67	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_DE_R67	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	DE	Rating 67	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_DK_R67	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	DK	Rating 67	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_EE_R67	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	EE	Rating 67	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_ES_R67	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	ES	Rating 67	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_FI_R67	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	FI	Rating 67	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_FR_R67	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	FR	Rating 67	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_GB_R67	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	GB	Rating 67	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_GR_R67	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	GR	Rating 67	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_HK_R67	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	HK	Rating 67	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_HR_R67	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	HR	Rating 67	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMEC_ALL_0106_CC_SLSC_HU_R67	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	HU	Rating 67	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_IE_R67	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	IE	Rating 67	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_IL_R67	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	IL	Rating 67	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_IT_R67	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	IT	Rating 67	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_JP_R67	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	JP	Rating 67	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_KR_R67	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	KR	Rating 67	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_LT_R67	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	LT	Rating 67	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_LU_R67	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	LU	Rating 67	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_LV_R67	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	LV	Rating 67	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_MT_R67	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	MT	Rating 67	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_NL_R67	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	NL	Rating 67	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_NO_R67	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	NO	Rating 67	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_PL_R67	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	PL	Rating 67	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_PT_R67	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	PT	Rating 67	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_RO_R67	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	RO	Rating 67	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_RU_R67	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	RU	Rating 67	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_SE_R67	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	SE	Rating 67	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_SG_R67	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	SG	Rating 67	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_SI_R67	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	SI	Rating 67	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_SK_R67	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	SK	Rating 67	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_TR_R67	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	TR	Rating 67	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_US_R67	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	US	Rating 67	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMEC_ALL_0106_CC_SLSC_x2_R67	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	Other countries	Rating 67	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_x0_R68	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	Not applicable	Rating 68	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_AT_R68	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	AT	Rating 68	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_AU_R68	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	AU	Rating 68	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_BE_R68	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	BE	Rating 68	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_BG_R68	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	BG	Rating 68	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_BR_R68	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	BR	Rating 68	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_CA_R68	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	CA	Rating 68	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_CH_R68	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	CH	Rating 68	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_CN_R68	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	CN	Rating 68	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_CY_R68	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	CY	Rating 68	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_CZ_R68	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	CZ	Rating 68	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_DE_R68	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	DE	Rating 68	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_DK_R68	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	DK	Rating 68	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_EE_R68	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	EE	Rating 68	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_ES_R68	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	ES	Rating 68	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_FI_R68	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	FI	Rating 68	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_FR_R68	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	FR	Rating 68	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_GB_R68	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	GB	Rating 68	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_GR_R68	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	GR	Rating 68	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_HK_R68	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	HK	Rating 68	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_HR_R68	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	HR	Rating 68	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMEC_ALL_0106_CC_SLSC_HU_R68	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	HU	Rating 68	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_IE_R68	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	IE	Rating 68	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_IL_R68	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	IL	Rating 68	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_IT_R68	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	IT	Rating 68	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_JP_R68	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	JP	Rating 68	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_KR_R68	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	KR	Rating 68	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_LT_R68	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	LT	Rating 68	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_LU_R68	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	LU	Rating 68	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_LV_R68	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	LV	Rating 68	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_MT_R68	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	MT	Rating 68	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_NL_R68	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	NL	Rating 68	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_NO_R68	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	NO	Rating 68	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_PL_R68	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	PL	Rating 68	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_PT_R68	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	PT	Rating 68	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_RO_R68	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	RO	Rating 68	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_RU_R68	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	RU	Rating 68	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_SE_R68	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	SE	Rating 68	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_SG_R68	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	SG	Rating 68	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_SI_R68	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	SI	Rating 68	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_SK_R68	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	SK	Rating 68	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_TR_R68	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	TR	Rating 68	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_US_R68	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	US	Rating 68	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMEC_ALL_0106_CC_SLSC_x2_R68	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	Other countries	Rating 68	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_x0_R69	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	Not applicable	Rating 69	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_AT_R69	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	AT	Rating 69	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_AU_R69	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	AU	Rating 69	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_BE_R69	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	BE	Rating 69	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_BG_R69	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	BG	Rating 69	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_BR_R69	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	BR	Rating 69	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_CA_R69	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	CA	Rating 69	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_CH_R69	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	CH	Rating 69	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_CN_R69	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	CN	Rating 69	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_CY_R69	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	CY	Rating 69	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_CZ_R69	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	CZ	Rating 69	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_DE_R69	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	DE	Rating 69	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_DK_R69	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	DK	Rating 69	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_EE_R69	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	EE	Rating 69	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_ES_R69	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	ES	Rating 69	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_FI_R69	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	FI	Rating 69	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_FR_R69	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	FR	Rating 69	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_GB_R69	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	GB	Rating 69	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_GR_R69	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	GR	Rating 69	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_HK_R69	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	HK	Rating 69	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_HR_R69	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	HR	Rating 69	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMEC_ALL_0106_CC_SLSC_HU_R69	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	HU	Rating 69	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_IE_R69	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	IE	Rating 69	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_IL_R69	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	IL	Rating 69	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_IT_R69	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	IT	Rating 69	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_JP_R69	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	JP	Rating 69	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_KR_R69	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	KR	Rating 69	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_LT_R69	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	LT	Rating 69	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_LU_R69	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	LU	Rating 69	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_LV_R69	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	LV	Rating 69	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_MT_R69	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	MT	Rating 69	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_NL_R69	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	NL	Rating 69	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_NO_R69	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	NO	Rating 69	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_PL_R69	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	PL	Rating 69	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_PT_R69	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	PT	Rating 69	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_RO_R69	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	RO	Rating 69	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_RU_R69	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	RU	Rating 69	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_SE_R69	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	SE	Rating 69	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_SG_R69	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	SG	Rating 69	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_SI_R69	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	SI	Rating 69	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_SK_R69	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	SK	Rating 69	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_TR_R69	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	TR	Rating 69	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_US_R69	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	US	Rating 69	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMEC_ALL_0106_CC_SLSC_x2_R69	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	Other countries	Rating 69	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_x0_R70	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	Not applicable	Rating 70	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_AT_R70	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	AT	Rating 70	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_AU_R70	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	AU	Rating 70	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_BE_R70	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	BE	Rating 70	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_BG_R70	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	BG	Rating 70	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_BR_R70	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	BR	Rating 70	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_CA_R70	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	CA	Rating 70	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_CH_R70	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	CH	Rating 70	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_CN_R70	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	CN	Rating 70	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_CY_R70	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	CY	Rating 70	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_CZ_R70	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	CZ	Rating 70	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_DE_R70	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	DE	Rating 70	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_DK_R70	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	DK	Rating 70	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_EE_R70	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	EE	Rating 70	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_ES_R70	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	ES	Rating 70	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_FI_R70	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	FI	Rating 70	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_FR_R70	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	FR	Rating 70	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_GB_R70	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	GB	Rating 70	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_GR_R70	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	GR	Rating 70	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_HK_R70	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	HK	Rating 70	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_HR_R70	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	HR	Rating 70	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMEC_ALL_0106_CC_SLSC_HU_R70	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	HU	Rating 70	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_IE_R70	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	IE	Rating 70	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_IL_R70	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	IL	Rating 70	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_IT_R70	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	IT	Rating 70	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_JP_R70	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	JP	Rating 70	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_KR_R70	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	KR	Rating 70	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_LT_R70	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	LT	Rating 70	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_LU_R70	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	LU	Rating 70	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_LV_R70	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	LV	Rating 70	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_MT_R70	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	MT	Rating 70	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_NL_R70	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	NL	Rating 70	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_NO_R70	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	NO	Rating 70	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_PL_R70	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	PL	Rating 70	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_PT_R70	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	PT	Rating 70	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_RO_R70	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	RO	Rating 70	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_RU_R70	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	RU	Rating 70	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_SE_R70	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	SE	Rating 70	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_SG_R70	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	SG	Rating 70	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_SI_R70	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	SI	Rating 70	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_SK_R70	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	SK	Rating 70	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_TR_R70	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	TR	Rating 70	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_US_R70	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	US	Rating 70	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMEC_ALL_0106_CC_SLSC_x2_R70	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	Other countries	Rating 70	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_x0_R71	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	Not applicable	Rating 71	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_AT_R71	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	AT	Rating 71	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_AU_R71	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	AU	Rating 71	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_BE_R71	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	BE	Rating 71	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_BG_R71	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	BG	Rating 71	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_BR_R71	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	BR	Rating 71	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_CA_R71	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	CA	Rating 71	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_CH_R71	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	CH	Rating 71	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_CN_R71	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	CN	Rating 71	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_CY_R71	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	CY	Rating 71	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_CZ_R71	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	CZ	Rating 71	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_DE_R71	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	DE	Rating 71	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_DK_R71	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	DK	Rating 71	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_EE_R71	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	EE	Rating 71	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_ES_R71	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	ES	Rating 71	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_FI_R71	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	FI	Rating 71	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_FR_R71	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	FR	Rating 71	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_GB_R71	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	GB	Rating 71	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_GR_R71	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	GR	Rating 71	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_HK_R71	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	HK	Rating 71	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_HR_R71	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	HR	Rating 71	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMEC_ALL_0106_CC_SLSC_HU_R71	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	HU	Rating 71	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_IE_R71	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	IE	Rating 71	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_IL_R71	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	IL	Rating 71	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_IT_R71	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	IT	Rating 71	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_JP_R71	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	JP	Rating 71	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_KR_R71	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	KR	Rating 71	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_LT_R71	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	LT	Rating 71	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_LU_R71	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	LU	Rating 71	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_LV_R71	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	LV	Rating 71	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_MT_R71	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	MT	Rating 71	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_NL_R71	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	NL	Rating 71	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_NO_R71	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	NO	Rating 71	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_PL_R71	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	PL	Rating 71	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_PT_R71	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	PT	Rating 71	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_RO_R71	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	RO	Rating 71	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_RU_R71	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	RU	Rating 71	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_SE_R71	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	SE	Rating 71	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_SG_R71	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	SG	Rating 71	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_SI_R71	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	SI	Rating 71	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_SK_R71	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	SK	Rating 71	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_TR_R71	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	TR	Rating 71	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_US_R71	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	US	Rating 71	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMEC_ALL_0106_CC_SLSC_x2_R71	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	Other countries	Rating 71	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_x0_R72	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	Not applicable	Rating 72	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_AT_R72	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	AT	Rating 72	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_AU_R72	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	AU	Rating 72	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_BE_R72	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	BE	Rating 72	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_BG_R72	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	BG	Rating 72	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_BR_R72	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	BR	Rating 72	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_CA_R72	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	CA	Rating 72	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_CH_R72	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	CH	Rating 72	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_CN_R72	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	CN	Rating 72	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_CY_R72	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	CY	Rating 72	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_CZ_R72	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	CZ	Rating 72	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_DE_R72	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	DE	Rating 72	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_DK_R72	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	DK	Rating 72	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_EE_R72	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	EE	Rating 72	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_ES_R72	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	ES	Rating 72	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_FI_R72	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	FI	Rating 72	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_FR_R72	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	FR	Rating 72	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_GB_R72	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	GB	Rating 72	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_GR_R72	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	GR	Rating 72	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_HK_R72	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	HK	Rating 72	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_HR_R72	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	HR	Rating 72	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMEC_ALL_0106_CC_SLSC_HU_R72	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	HU	Rating 72	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_IE_R72	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	IE	Rating 72	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_IL_R72	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	IL	Rating 72	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_IT_R72	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	IT	Rating 72	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_JP_R72	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	JP	Rating 72	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_KR_R72	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	KR	Rating 72	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_LT_R72	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	LT	Rating 72	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_LU_R72	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	LU	Rating 72	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_LV_R72	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	LV	Rating 72	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_MT_R72	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	MT	Rating 72	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_NL_R72	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	NL	Rating 72	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_NO_R72	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	NO	Rating 72	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_PL_R72	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	PL	Rating 72	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_PT_R72	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	PT	Rating 72	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_RO_R72	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	RO	Rating 72	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_RU_R72	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	RU	Rating 72	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_SE_R72	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	SE	Rating 72	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_SG_R72	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	SG	Rating 72	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_SI_R72	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	SI	Rating 72	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_SK_R72	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	SK	Rating 72	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_TR_R72	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	TR	Rating 72	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_US_R72	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	US	Rating 72	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMEC_ALL_0106_CC_SLSC_x2_R72	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	Other countries	Rating 72	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_x0_R73	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	Not applicable	Rating 73	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_AT_R73	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	AT	Rating 73	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_AU_R73	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	AU	Rating 73	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_BE_R73	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	BE	Rating 73	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_BG_R73	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	BG	Rating 73	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_BR_R73	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	BR	Rating 73	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_CA_R73	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	CA	Rating 73	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_CH_R73	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	CH	Rating 73	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_CN_R73	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	CN	Rating 73	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_CY_R73	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	CY	Rating 73	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_CZ_R73	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	CZ	Rating 73	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_DE_R73	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	DE	Rating 73	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_DK_R73	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	DK	Rating 73	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_EE_R73	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	EE	Rating 73	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_ES_R73	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	ES	Rating 73	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_FI_R73	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	FI	Rating 73	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_FR_R73	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	FR	Rating 73	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_GB_R73	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	GB	Rating 73	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_GR_R73	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	GR	Rating 73	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_HK_R73	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	HK	Rating 73	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_HR_R73	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	HR	Rating 73	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMEC_ALL_0106_CC_SLSC_HU_R73	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	HU	Rating 73	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_IE_R73	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	IE	Rating 73	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_IL_R73	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	IL	Rating 73	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_IT_R73	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	IT	Rating 73	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_JP_R73	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	JP	Rating 73	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_KR_R73	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	KR	Rating 73	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_LT_R73	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	LT	Rating 73	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_LU_R73	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	LU	Rating 73	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_LV_R73	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	LV	Rating 73	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_MT_R73	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	MT	Rating 73	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_NL_R73	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	NL	Rating 73	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_NO_R73	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	NO	Rating 73	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_PL_R73	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	PL	Rating 73	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_PT_R73	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	PT	Rating 73	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_RO_R73	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	RO	Rating 73	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_RU_R73	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	RU	Rating 73	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_SE_R73	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	SE	Rating 73	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_SG_R73	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	SG	Rating 73	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_SI_R73	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	SI	Rating 73	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_SK_R73	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	SK	Rating 73	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_TR_R73	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	TR	Rating 73	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_US_R73	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	US	Rating 73	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMEC_ALL_0106_CC_SLSC_x2_R73	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	Other countries	Rating 73	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_x0_R74	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	Not applicable	Rating 74	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_AT_R74	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	AT	Rating 74	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_AU_R74	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	AU	Rating 74	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_BE_R74	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	BE	Rating 74	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_BG_R74	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	BG	Rating 74	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_BR_R74	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	BR	Rating 74	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_CA_R74	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	CA	Rating 74	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_CH_R74	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	CH	Rating 74	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_CN_R74	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	CN	Rating 74	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_CY_R74	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	CY	Rating 74	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_CZ_R74	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	CZ	Rating 74	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_DE_R74	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	DE	Rating 74	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_DK_R74	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	DK	Rating 74	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_EE_R74	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	EE	Rating 74	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_ES_R74	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	ES	Rating 74	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_FI_R74	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	FI	Rating 74	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_FR_R74	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	FR	Rating 74	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_GB_R74	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	GB	Rating 74	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_GR_R74	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	GR	Rating 74	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_HK_R74	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	HK	Rating 74	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_HR_R74	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	HR	Rating 74	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMEC_ALL_0106_CC_SLSC_HU_R74	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	HU	Rating 74	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_IE_R74	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	IE	Rating 74	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_IL_R74	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	IL	Rating 74	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_IT_R74	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	IT	Rating 74	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_JP_R74	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	JP	Rating 74	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_KR_R74	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	KR	Rating 74	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_LT_R74	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	LT	Rating 74	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_LU_R74	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	LU	Rating 74	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_LV_R74	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	LV	Rating 74	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_MT_R74	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	MT	Rating 74	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_NL_R74	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	NL	Rating 74	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_NO_R74	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	NO	Rating 74	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_PL_R74	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	PL	Rating 74	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_PT_R74	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	PT	Rating 74	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_RO_R74	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	RO	Rating 74	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_RU_R74	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	RU	Rating 74	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_SE_R74	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	SE	Rating 74	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_SG_R74	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	SG	Rating 74	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_SI_R74	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	SI	Rating 74	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_SK_R74	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	SK	Rating 74	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_TR_R74	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	TR	Rating 74	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_US_R74	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	US	Rating 74	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMEC_ALL_0106_CC_SLSC_x2_R74	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	Other countries	Rating 74	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_x0_R75	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	Not applicable	Rating 75	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_AT_R75	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	AT	Rating 75	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_AU_R75	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	AU	Rating 75	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_BE_R75	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	BE	Rating 75	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_BG_R75	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	BG	Rating 75	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_BR_R75	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	BR	Rating 75	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_CA_R75	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	CA	Rating 75	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_CH_R75	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	CH	Rating 75	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_CN_R75	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	CN	Rating 75	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_CY_R75	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	CY	Rating 75	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_CZ_R75	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	CZ	Rating 75	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_DE_R75	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	DE	Rating 75	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_DK_R75	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	DK	Rating 75	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_EE_R75	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	EE	Rating 75	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_ES_R75	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	ES	Rating 75	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_FI_R75	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	FI	Rating 75	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_FR_R75	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	FR	Rating 75	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_GB_R75	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	GB	Rating 75	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_GR_R75	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	GR	Rating 75	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_HK_R75	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	HK	Rating 75	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_HR_R75	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	HR	Rating 75	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMEC_ALL_0106_CC_SLSC_HU_R75	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	HU	Rating 75	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_IE_R75	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	IE	Rating 75	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_IL_R75	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	IL	Rating 75	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_IT_R75	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	IT	Rating 75	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_JP_R75	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	JP	Rating 75	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_KR_R75	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	KR	Rating 75	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_LT_R75	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	LT	Rating 75	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_LU_R75	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	LU	Rating 75	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_LV_R75	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	LV	Rating 75	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_MT_R75	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	MT	Rating 75	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_NL_R75	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	NL	Rating 75	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_NO_R75	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	NO	Rating 75	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_PL_R75	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	PL	Rating 75	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_PT_R75	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	PT	Rating 75	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_RO_R75	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	RO	Rating 75	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_RU_R75	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	RU	Rating 75	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_SE_R75	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	SE	Rating 75	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_SG_R75	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	SG	Rating 75	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_SI_R75	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	SI	Rating 75	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_SK_R75	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	SK	Rating 75	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_TR_R75	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	TR	Rating 75	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_US_R75	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	US	Rating 75	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMEC_ALL_0106_CC_SLSC_x2_R75	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	Other countries	Rating 75	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_x0_R76	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	Not applicable	Rating 76	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_AT_R76	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	AT	Rating 76	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_AU_R76	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	AU	Rating 76	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_BE_R76	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	BE	Rating 76	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_BG_R76	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	BG	Rating 76	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_BR_R76	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	BR	Rating 76	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_CA_R76	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	CA	Rating 76	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_CH_R76	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	CH	Rating 76	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_CN_R76	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	CN	Rating 76	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_CY_R76	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	CY	Rating 76	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_CZ_R76	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	CZ	Rating 76	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_DE_R76	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	DE	Rating 76	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_DK_R76	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	DK	Rating 76	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_EE_R76	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	EE	Rating 76	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_ES_R76	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	ES	Rating 76	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_FI_R76	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	FI	Rating 76	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_FR_R76	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	FR	Rating 76	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_GB_R76	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	GB	Rating 76	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_GR_R76	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	GR	Rating 76	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_HK_R76	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	HK	Rating 76	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_HR_R76	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	HR	Rating 76	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMEC_ALL_0106_CC_SLSC_HU_R76	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	HU	Rating 76	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_IE_R76	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	IE	Rating 76	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_IL_R76	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	IL	Rating 76	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_IT_R76	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	IT	Rating 76	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_JP_R76	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	JP	Rating 76	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_KR_R76	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	KR	Rating 76	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_LT_R76	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	LT	Rating 76	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_LU_R76	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	LU	Rating 76	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_LV_R76	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	LV	Rating 76	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_MT_R76	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	MT	Rating 76	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_NL_R76	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	NL	Rating 76	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_NO_R76	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	NO	Rating 76	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_PL_R76	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	PL	Rating 76	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_PT_R76	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	PT	Rating 76	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_RO_R76	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	RO	Rating 76	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_RU_R76	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	RU	Rating 76	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_SE_R76	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	SE	Rating 76	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_SG_R76	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	SG	Rating 76	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_SI_R76	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	SI	Rating 76	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_SK_R76	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	SK	Rating 76	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_TR_R76	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	TR	Rating 76	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_US_R76	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	US	Rating 76	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMEC_ALL_0106_CC_SLSC_x2_R76	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	Other countries	Rating 76	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_x0_R77	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	Not applicable	Rating 77	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_AT_R77	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	AT	Rating 77	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_AU_R77	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	AU	Rating 77	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_BE_R77	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	BE	Rating 77	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_BG_R77	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	BG	Rating 77	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_BR_R77	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	BR	Rating 77	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_CA_R77	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	CA	Rating 77	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_CH_R77	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	CH	Rating 77	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_CN_R77	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	CN	Rating 77	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_CY_R77	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	CY	Rating 77	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_CZ_R77	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	CZ	Rating 77	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_DE_R77	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	DE	Rating 77	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_DK_R77	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	DK	Rating 77	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_EE_R77	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	EE	Rating 77	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_ES_R77	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	ES	Rating 77	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_FI_R77	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	FI	Rating 77	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_FR_R77	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	FR	Rating 77	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_GB_R77	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	GB	Rating 77	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_GR_R77	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	GR	Rating 77	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_HK_R77	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	HK	Rating 77	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_HR_R77	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	HR	Rating 77	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMEC_ALL_0106_CC_SLSC_HU_R77	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	HU	Rating 77	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_IE_R77	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	IE	Rating 77	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_IL_R77	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	IL	Rating 77	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_IT_R77	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	IT	Rating 77	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_JP_R77	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	JP	Rating 77	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_KR_R77	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	KR	Rating 77	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_LT_R77	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	LT	Rating 77	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_LU_R77	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	LU	Rating 77	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_LV_R77	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	LV	Rating 77	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_MT_R77	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	MT	Rating 77	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_NL_R77	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	NL	Rating 77	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_NO_R77	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	NO	Rating 77	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_PL_R77	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	PL	Rating 77	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_PT_R77	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	PT	Rating 77	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_RO_R77	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	RO	Rating 77	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_RU_R77	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	RU	Rating 77	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_SE_R77	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	SE	Rating 77	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_SG_R77	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	SG	Rating 77	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_SI_R77	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	SI	Rating 77	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_SK_R77	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	SK	Rating 77	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_TR_R77	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	TR	Rating 77	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_US_R77	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	US	Rating 77	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMEC_ALL_0106_CC_SLSC_x2_R77	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	Other countries	Rating 77	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_x0_R78	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	Not applicable	Rating 78	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_AT_R78	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	AT	Rating 78	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_AU_R78	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	AU	Rating 78	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_BE_R78	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	BE	Rating 78	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_BG_R78	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	BG	Rating 78	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_BR_R78	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	BR	Rating 78	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_CA_R78	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	CA	Rating 78	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_CH_R78	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	CH	Rating 78	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_CN_R78	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	CN	Rating 78	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_CY_R78	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	CY	Rating 78	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_CZ_R78	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	CZ	Rating 78	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_DE_R78	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	DE	Rating 78	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_DK_R78	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	DK	Rating 78	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_EE_R78	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	EE	Rating 78	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_ES_R78	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	ES	Rating 78	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_FI_R78	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	FI	Rating 78	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_FR_R78	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	FR	Rating 78	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_GB_R78	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	GB	Rating 78	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_GR_R78	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	GR	Rating 78	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_HK_R78	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	HK	Rating 78	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_HR_R78	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	HR	Rating 78	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMEC_ALL_0106_CC_SLSC_HU_R78	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	HU	Rating 78	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_IE_R78	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	IE	Rating 78	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_IL_R78	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	IL	Rating 78	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_IT_R78	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	IT	Rating 78	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_JP_R78	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	JP	Rating 78	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_KR_R78	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	KR	Rating 78	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_LT_R78	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	LT	Rating 78	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_LU_R78	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	LU	Rating 78	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_LV_R78	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	LV	Rating 78	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_MT_R78	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	MT	Rating 78	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_NL_R78	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	NL	Rating 78	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_NO_R78	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	NO	Rating 78	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_PL_R78	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	PL	Rating 78	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_PT_R78	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	PT	Rating 78	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_RO_R78	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	RO	Rating 78	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_RU_R78	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	RU	Rating 78	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_SE_R78	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	SE	Rating 78	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_SG_R78	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	SG	Rating 78	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_SI_R78	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	SI	Rating 78	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_SK_R78	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	SK	Rating 78	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_TR_R78	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	TR	Rating 78	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_US_R78	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	US	Rating 78	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMEC_ALL_0106_CC_SLSC_x2_R78	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	Other countries	Rating 78	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_x0_R79	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	Not applicable	Rating 79	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_AT_R79	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	AT	Rating 79	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_AU_R79	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	AU	Rating 79	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_BE_R79	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	BE	Rating 79	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_BG_R79	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	BG	Rating 79	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_BR_R79	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	BR	Rating 79	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_CA_R79	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	CA	Rating 79	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_CH_R79	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	CH	Rating 79	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_CN_R79	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	CN	Rating 79	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_CY_R79	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	CY	Rating 79	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_CZ_R79	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	CZ	Rating 79	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_DE_R79	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	DE	Rating 79	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_DK_R79	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	DK	Rating 79	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_EE_R79	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	EE	Rating 79	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_ES_R79	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	ES	Rating 79	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_FI_R79	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	FI	Rating 79	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_FR_R79	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	FR	Rating 79	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_GB_R79	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	GB	Rating 79	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_GR_R79	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	GR	Rating 79	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_HK_R79	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	HK	Rating 79	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_HR_R79	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	HR	Rating 79	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMEC_ALL_0106_CC_SLSC_HU_R79	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	HU	Rating 79	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_IE_R79	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	IE	Rating 79	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_IL_R79	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	IL	Rating 79	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_IT_R79	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	IT	Rating 79	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_JP_R79	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	JP	Rating 79	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_KR_R79	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	KR	Rating 79	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_LT_R79	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	LT	Rating 79	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_LU_R79	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	LU	Rating 79	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_LV_R79	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	LV	Rating 79	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_MT_R79	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	MT	Rating 79	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_NL_R79	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	NL	Rating 79	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_NO_R79	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	NO	Rating 79	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_PL_R79	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	PL	Rating 79	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_PT_R79	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	PT	Rating 79	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_RO_R79	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	RO	Rating 79	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_RU_R79	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	RU	Rating 79	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_SE_R79	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	SE	Rating 79	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_SG_R79	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	SG	Rating 79	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_SI_R79	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	SI	Rating 79	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_SK_R79	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	SK	Rating 79	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_TR_R79	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	TR	Rating 79	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_US_R79	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	US	Rating 79	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMEC_ALL_0106_CC_SLSC_x2_R79	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	Other countries	Rating 79	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_x0_R80	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	Not applicable	Rating 80	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_AT_R80	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	AT	Rating 80	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_AU_R80	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	AU	Rating 80	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_BE_R80	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	BE	Rating 80	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_BG_R80	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	BG	Rating 80	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_BR_R80	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	BR	Rating 80	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_CA_R80	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	CA	Rating 80	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_CH_R80	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	CH	Rating 80	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_CN_R80	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	CN	Rating 80	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_CY_R80	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	CY	Rating 80	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_CZ_R80	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	CZ	Rating 80	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_DE_R80	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	DE	Rating 80	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_DK_R80	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	DK	Rating 80	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_EE_R80	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	EE	Rating 80	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_ES_R80	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	ES	Rating 80	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_FI_R80	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	FI	Rating 80	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_FR_R80	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	FR	Rating 80	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_GB_R80	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	GB	Rating 80	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_GR_R80	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	GR	Rating 80	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_HK_R80	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	HK	Rating 80	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_HR_R80	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	HR	Rating 80	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMEC_ALL_0106_CC_SLSC_HU_R80	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	HU	Rating 80	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_IE_R80	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	IE	Rating 80	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_IL_R80	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	IL	Rating 80	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_IT_R80	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	IT	Rating 80	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_JP_R80	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	JP	Rating 80	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_KR_R80	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	KR	Rating 80	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_LT_R80	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	LT	Rating 80	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_LU_R80	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	LU	Rating 80	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_LV_R80	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	LV	Rating 80	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_MT_R80	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	MT	Rating 80	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_NL_R80	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	NL	Rating 80	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_NO_R80	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	NO	Rating 80	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_PL_R80	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	PL	Rating 80	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_PT_R80	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	PT	Rating 80	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_RO_R80	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	RO	Rating 80	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_RU_R80	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	RU	Rating 80	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_SE_R80	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	SE	Rating 80	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_SG_R80	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	SG	Rating 80	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_SI_R80	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	SI	Rating 80	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_SK_R80	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	SK	Rating 80	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_TR_R80	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	TR	Rating 80	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_US_R80	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	US	Rating 80	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMEC_ALL_0106_CC_SLSC_x2_R80	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	Other countries	Rating 80	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_x0_R81	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	Not applicable	Rating 81	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_AT_R81	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	AT	Rating 81	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_AU_R81	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	AU	Rating 81	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_BE_R81	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	BE	Rating 81	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_BG_R81	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	BG	Rating 81	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_BR_R81	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	BR	Rating 81	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_CA_R81	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	CA	Rating 81	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_CH_R81	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	CH	Rating 81	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_CN_R81	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	CN	Rating 81	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_CY_R81	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	CY	Rating 81	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_CZ_R81	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	CZ	Rating 81	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_DE_R81	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	DE	Rating 81	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_DK_R81	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	DK	Rating 81	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_EE_R81	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	EE	Rating 81	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_ES_R81	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	ES	Rating 81	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_FI_R81	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	FI	Rating 81	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_FR_R81	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	FR	Rating 81	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_GB_R81	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	GB	Rating 81	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_GR_R81	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	GR	Rating 81	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_HK_R81	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	HK	Rating 81	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_HR_R81	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	HR	Rating 81	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMEC_ALL_0106_CC_SLSC_HU_R81	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	HU	Rating 81	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_IE_R81	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	IE	Rating 81	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_IL_R81	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	IL	Rating 81	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_IT_R81	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	IT	Rating 81	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_JP_R81	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	JP	Rating 81	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_KR_R81	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	KR	Rating 81	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_LT_R81	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	LT	Rating 81	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_LU_R81	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	LU	Rating 81	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_LV_R81	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	LV	Rating 81	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_MT_R81	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	MT	Rating 81	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_NL_R81	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	NL	Rating 81	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_NO_R81	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	NO	Rating 81	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_PL_R81	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	PL	Rating 81	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_PT_R81	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	PT	Rating 81	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_RO_R81	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	RO	Rating 81	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_RU_R81	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	RU	Rating 81	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_SE_R81	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	SE	Rating 81	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_SG_R81	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	SG	Rating 81	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_SI_R81	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	SI	Rating 81	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_SK_R81	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	SK	Rating 81	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_TR_R81	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	TR	Rating 81	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_US_R81	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	US	Rating 81	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMEC_ALL_0106_CC_SLSC_x2_R81	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	Other countries	Rating 81	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_x0_R82	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	Not applicable	Rating 82	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_AT_R82	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	AT	Rating 82	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_AU_R82	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	AU	Rating 82	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_BE_R82	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	BE	Rating 82	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_BG_R82	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	BG	Rating 82	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_BR_R82	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	BR	Rating 82	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_CA_R82	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	CA	Rating 82	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_CH_R82	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	CH	Rating 82	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_CN_R82	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	CN	Rating 82	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_CY_R82	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	CY	Rating 82	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_CZ_R82	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	CZ	Rating 82	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_DE_R82	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	DE	Rating 82	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_DK_R82	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	DK	Rating 82	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_EE_R82	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	EE	Rating 82	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_ES_R82	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	ES	Rating 82	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_FI_R82	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	FI	Rating 82	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_FR_R82	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	FR	Rating 82	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_GB_R82	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	GB	Rating 82	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_GR_R82	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	GR	Rating 82	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_HK_R82	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	HK	Rating 82	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_HR_R82	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	HR	Rating 82	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMEC_ALL_0106_CC_SLSC_HU_R82	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	HU	Rating 82	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_IE_R82	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	IE	Rating 82	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_IL_R82	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	IL	Rating 82	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_IT_R82	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	IT	Rating 82	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_JP_R82	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	JP	Rating 82	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_KR_R82	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	KR	Rating 82	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_LT_R82	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	LT	Rating 82	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_LU_R82	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	LU	Rating 82	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_LV_R82	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	LV	Rating 82	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_MT_R82	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	MT	Rating 82	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_NL_R82	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	NL	Rating 82	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_NO_R82	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	NO	Rating 82	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_PL_R82	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	PL	Rating 82	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_PT_R82	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	PT	Rating 82	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_RO_R82	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	RO	Rating 82	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_RU_R82	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	RU	Rating 82	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_SE_R82	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	SE	Rating 82	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_SG_R82	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	SG	Rating 82	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_SI_R82	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	SI	Rating 82	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_SK_R82	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	SK	Rating 82	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_TR_R82	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	TR	Rating 82	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_US_R82	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	US	Rating 82	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMEC_ALL_0106_CC_SLSC_x2_R82	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	Other countries	Rating 82	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_x0_R83	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	Not applicable	Rating 83	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_AT_R83	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	AT	Rating 83	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_AU_R83	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	AU	Rating 83	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_BE_R83	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	BE	Rating 83	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_BG_R83	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	BG	Rating 83	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_BR_R83	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	BR	Rating 83	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_CA_R83	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	CA	Rating 83	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_CH_R83	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	CH	Rating 83	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_CN_R83	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	CN	Rating 83	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_CY_R83	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	CY	Rating 83	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_CZ_R83	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	CZ	Rating 83	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_DE_R83	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	DE	Rating 83	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_DK_R83	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	DK	Rating 83	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_EE_R83	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	EE	Rating 83	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_ES_R83	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	ES	Rating 83	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_FI_R83	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	FI	Rating 83	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_FR_R83	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	FR	Rating 83	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_GB_R83	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	GB	Rating 83	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_GR_R83	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	GR	Rating 83	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_HK_R83	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	HK	Rating 83	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_HR_R83	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	HR	Rating 83	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMEC_ALL_0106_CC_SLSC_HU_R83	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	HU	Rating 83	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_IE_R83	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	IE	Rating 83	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_IL_R83	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	IL	Rating 83	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_IT_R83	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	IT	Rating 83	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_JP_R83	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	JP	Rating 83	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_KR_R83	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	KR	Rating 83	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_LT_R83	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	LT	Rating 83	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_LU_R83	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	LU	Rating 83	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_LV_R83	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	LV	Rating 83	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_MT_R83	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	MT	Rating 83	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_NL_R83	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	NL	Rating 83	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_NO_R83	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	NO	Rating 83	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_PL_R83	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	PL	Rating 83	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_PT_R83	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	PT	Rating 83	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_RO_R83	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	RO	Rating 83	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_RU_R83	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	RU	Rating 83	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_SE_R83	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	SE	Rating 83	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_SG_R83	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	SG	Rating 83	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_SI_R83	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	SI	Rating 83	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_SK_R83	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	SK	Rating 83	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_TR_R83	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	TR	Rating 83	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_US_R83	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	US	Rating 83	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMEC_ALL_0106_CC_SLSC_x2_R83	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	Other countries	Rating 83	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_x0_R84	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	Not applicable	Rating 84	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_AT_R84	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	AT	Rating 84	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_AU_R84	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	AU	Rating 84	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_BE_R84	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	BE	Rating 84	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_BG_R84	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	BG	Rating 84	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_BR_R84	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	BR	Rating 84	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_CA_R84	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	CA	Rating 84	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_CH_R84	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	CH	Rating 84	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_CN_R84	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	CN	Rating 84	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_CY_R84	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	CY	Rating 84	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_CZ_R84	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	CZ	Rating 84	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_DE_R84	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	DE	Rating 84	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_DK_R84	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	DK	Rating 84	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_EE_R84	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	EE	Rating 84	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_ES_R84	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	ES	Rating 84	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_FI_R84	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	FI	Rating 84	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_FR_R84	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	FR	Rating 84	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_GB_R84	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	GB	Rating 84	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_GR_R84	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	GR	Rating 84	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_HK_R84	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	HK	Rating 84	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_HR_R84	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	HR	Rating 84	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMEC_ALL_0106_CC_SLSC_HU_R84	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	HU	Rating 84	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_IE_R84	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	IE	Rating 84	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_IL_R84	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	IL	Rating 84	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_IT_R84	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	IT	Rating 84	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_JP_R84	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	JP	Rating 84	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_KR_R84	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	KR	Rating 84	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_LT_R84	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	LT	Rating 84	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_LU_R84	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	LU	Rating 84	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_LV_R84	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	LV	Rating 84	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_MT_R84	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	MT	Rating 84	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_NL_R84	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	NL	Rating 84	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_NO_R84	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	NO	Rating 84	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_PL_R84	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	PL	Rating 84	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_PT_R84	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	PT	Rating 84	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_RO_R84	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	RO	Rating 84	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_RU_R84	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	RU	Rating 84	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_SE_R84	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	SE	Rating 84	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_SG_R84	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	SG	Rating 84	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_SI_R84	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	SI	Rating 84	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_SK_R84	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	SK	Rating 84	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_TR_R84	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	TR	Rating 84	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_US_R84	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	US	Rating 84	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMEC_ALL_0106_CC_SLSC_x2_R84	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	Other countries	Rating 84	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_x0_R85	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	Not applicable	Rating 85	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_AT_R85	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	AT	Rating 85	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_AU_R85	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	AU	Rating 85	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_BE_R85	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	BE	Rating 85	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_BG_R85	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	BG	Rating 85	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_BR_R85	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	BR	Rating 85	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_CA_R85	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	CA	Rating 85	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_CH_R85	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	CH	Rating 85	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_CN_R85	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	CN	Rating 85	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_CY_R85	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	CY	Rating 85	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_CZ_R85	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	CZ	Rating 85	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_DE_R85	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	DE	Rating 85	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_DK_R85	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	DK	Rating 85	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_EE_R85	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	EE	Rating 85	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_ES_R85	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	ES	Rating 85	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_FI_R85	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	FI	Rating 85	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_FR_R85	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	FR	Rating 85	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_GB_R85	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	GB	Rating 85	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_GR_R85	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	GR	Rating 85	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_HK_R85	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	HK	Rating 85	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_HR_R85	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	HR	Rating 85	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMEC_ALL_0106_CC_SLSC_HU_R85	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	HU	Rating 85	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_IE_R85	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	IE	Rating 85	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_IL_R85	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	IL	Rating 85	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_IT_R85	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	IT	Rating 85	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_JP_R85	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	JP	Rating 85	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_KR_R85	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	KR	Rating 85	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_LT_R85	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	LT	Rating 85	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_LU_R85	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	LU	Rating 85	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_LV_R85	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	LV	Rating 85	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_MT_R85	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	MT	Rating 85	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_NL_R85	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	NL	Rating 85	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_NO_R85	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	NO	Rating 85	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_PL_R85	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	PL	Rating 85	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_PT_R85	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	PT	Rating 85	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_RO_R85	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	RO	Rating 85	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_RU_R85	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	RU	Rating 85	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_SE_R85	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	SE	Rating 85	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_SG_R85	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	SG	Rating 85	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_SI_R85	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	SI	Rating 85	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_SK_R85	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	SK	Rating 85	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_TR_R85	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	TR	Rating 85	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_US_R85	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	US	Rating 85	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMEC_ALL_0106_CC_SLSC_x2_R85	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	Other countries	Rating 85	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_x0_R86	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	Not applicable	Rating 86	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_AT_R86	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	AT	Rating 86	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_AU_R86	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	AU	Rating 86	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_BE_R86	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	BE	Rating 86	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_BG_R86	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	BG	Rating 86	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_BR_R86	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	BR	Rating 86	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_CA_R86	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	CA	Rating 86	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_CH_R86	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	CH	Rating 86	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_CN_R86	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	CN	Rating 86	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_CY_R86	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	CY	Rating 86	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_CZ_R86	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	CZ	Rating 86	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_DE_R86	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	DE	Rating 86	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_DK_R86	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	DK	Rating 86	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_EE_R86	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	EE	Rating 86	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_ES_R86	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	ES	Rating 86	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_FI_R86	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	FI	Rating 86	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_FR_R86	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	FR	Rating 86	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_GB_R86	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	GB	Rating 86	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_GR_R86	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	GR	Rating 86	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_HK_R86	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	HK	Rating 86	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_HR_R86	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	HR	Rating 86	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMEC_ALL_0106_CC_SLSC_HU_R86	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	HU	Rating 86	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_IE_R86	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	IE	Rating 86	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_IL_R86	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	IL	Rating 86	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_IT_R86	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	IT	Rating 86	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_JP_R86	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	JP	Rating 86	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_KR_R86	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	KR	Rating 86	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_LT_R86	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	LT	Rating 86	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_LU_R86	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	LU	Rating 86	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_LV_R86	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	LV	Rating 86	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_MT_R86	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	MT	Rating 86	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_NL_R86	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	NL	Rating 86	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_NO_R86	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	NO	Rating 86	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_PL_R86	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	PL	Rating 86	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_PT_R86	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	PT	Rating 86	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_RO_R86	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	RO	Rating 86	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_RU_R86	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	RU	Rating 86	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_SE_R86	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	SE	Rating 86	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_SG_R86	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	SG	Rating 86	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_SI_R86	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	SI	Rating 86	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_SK_R86	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	SK	Rating 86	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_TR_R86	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	TR	Rating 86	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_US_R86	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	US	Rating 86	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMEC_ALL_0106_CC_SLSC_x2_R86	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	Other countries	Rating 86	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_x0_R87	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	Not applicable	Rating 87	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_AT_R87	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	AT	Rating 87	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_AU_R87	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	AU	Rating 87	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_BE_R87	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	BE	Rating 87	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_BG_R87	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	BG	Rating 87	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_BR_R87	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	BR	Rating 87	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_CA_R87	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	CA	Rating 87	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_CH_R87	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	CH	Rating 87	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_CN_R87	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	CN	Rating 87	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_CY_R87	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	CY	Rating 87	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_CZ_R87	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	CZ	Rating 87	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_DE_R87	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	DE	Rating 87	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_DK_R87	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	DK	Rating 87	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_EE_R87	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	EE	Rating 87	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_ES_R87	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	ES	Rating 87	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_FI_R87	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	FI	Rating 87	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_FR_R87	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	FR	Rating 87	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_GB_R87	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	GB	Rating 87	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_GR_R87	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	GR	Rating 87	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_HK_R87	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	HK	Rating 87	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_HR_R87	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	HR	Rating 87	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMEC_ALL_0106_CC_SLSC_HU_R87	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	HU	Rating 87	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_IE_R87	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	IE	Rating 87	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_IL_R87	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	IL	Rating 87	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_IT_R87	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	IT	Rating 87	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_JP_R87	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	JP	Rating 87	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_KR_R87	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	KR	Rating 87	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_LT_R87	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	LT	Rating 87	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_LU_R87	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	LU	Rating 87	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_LV_R87	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	LV	Rating 87	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_MT_R87	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	MT	Rating 87	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_NL_R87	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	NL	Rating 87	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_NO_R87	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	NO	Rating 87	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_PL_R87	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	PL	Rating 87	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_PT_R87	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	PT	Rating 87	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_RO_R87	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	RO	Rating 87	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_RU_R87	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	RU	Rating 87	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_SE_R87	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	SE	Rating 87	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_SG_R87	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	SG	Rating 87	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_SI_R87	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	SI	Rating 87	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_SK_R87	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	SK	Rating 87	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_TR_R87	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	TR	Rating 87	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_US_R87	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	US	Rating 87	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMEC_ALL_0106_CC_SLSC_x2_R87	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	Other countries	Rating 87	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_x0_R88	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	Not applicable	Rating 88	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_AT_R88	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	AT	Rating 88	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_AU_R88	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	AU	Rating 88	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_BE_R88	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	BE	Rating 88	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_BG_R88	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	BG	Rating 88	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_BR_R88	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	BR	Rating 88	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_CA_R88	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	CA	Rating 88	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_CH_R88	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	CH	Rating 88	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_CN_R88	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	CN	Rating 88	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_CY_R88	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	CY	Rating 88	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_CZ_R88	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	CZ	Rating 88	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_DE_R88	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	DE	Rating 88	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_DK_R88	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	DK	Rating 88	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_EE_R88	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	EE	Rating 88	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_ES_R88	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	ES	Rating 88	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_FI_R88	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	FI	Rating 88	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_FR_R88	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	FR	Rating 88	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_GB_R88	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	GB	Rating 88	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_GR_R88	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	GR	Rating 88	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_HK_R88	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	HK	Rating 88	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_HR_R88	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	HR	Rating 88	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMEC_ALL_0106_CC_SLSC_HU_R88	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	HU	Rating 88	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_IE_R88	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	IE	Rating 88	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_IL_R88	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	IL	Rating 88	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_IT_R88	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	IT	Rating 88	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_JP_R88	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	JP	Rating 88	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_KR_R88	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	KR	Rating 88	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_LT_R88	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	LT	Rating 88	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_LU_R88	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	LU	Rating 88	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_LV_R88	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	LV	Rating 88	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_MT_R88	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	MT	Rating 88	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_NL_R88	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	NL	Rating 88	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_NO_R88	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	NO	Rating 88	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_PL_R88	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	PL	Rating 88	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_PT_R88	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	PT	Rating 88	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_RO_R88	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	RO	Rating 88	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_RU_R88	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	RU	Rating 88	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_SE_R88	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	SE	Rating 88	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_SG_R88	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	SG	Rating 88	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_SI_R88	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	SI	Rating 88	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_SK_R88	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	SK	Rating 88	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_TR_R88	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	TR	Rating 88	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_US_R88	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	US	Rating 88	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMEC_ALL_0106_CC_SLSC_x2_R88	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	Other countries	Rating 88	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_x0_R89	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	Not applicable	Rating 89	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_AT_R89	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	AT	Rating 89	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_AU_R89	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	AU	Rating 89	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_BE_R89	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	BE	Rating 89	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_BG_R89	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	BG	Rating 89	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_BR_R89	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	BR	Rating 89	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_CA_R89	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	CA	Rating 89	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_CH_R89	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	CH	Rating 89	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_CN_R89	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	CN	Rating 89	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_CY_R89	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	CY	Rating 89	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_CZ_R89	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	CZ	Rating 89	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_DE_R89	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	DE	Rating 89	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_DK_R89	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	DK	Rating 89	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_EE_R89	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	EE	Rating 89	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_ES_R89	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	ES	Rating 89	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_FI_R89	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	FI	Rating 89	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_FR_R89	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	FR	Rating 89	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_GB_R89	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	GB	Rating 89	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_GR_R89	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	GR	Rating 89	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_HK_R89	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	HK	Rating 89	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_HR_R89	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	HR	Rating 89	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMEC_ALL_0106_CC_SLSC_HU_R89	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	HU	Rating 89	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_IE_R89	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	IE	Rating 89	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_IL_R89	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	IL	Rating 89	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_IT_R89	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	IT	Rating 89	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_JP_R89	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	JP	Rating 89	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_KR_R89	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	KR	Rating 89	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_LT_R89	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	LT	Rating 89	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_LU_R89	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	LU	Rating 89	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_LV_R89	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	LV	Rating 89	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_MT_R89	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	MT	Rating 89	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_NL_R89	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	NL	Rating 89	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_NO_R89	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	NO	Rating 89	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_PL_R89	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	PL	Rating 89	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_PT_R89	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	PT	Rating 89	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_RO_R89	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	RO	Rating 89	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_RU_R89	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	RU	Rating 89	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_SE_R89	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	SE	Rating 89	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_SG_R89	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	SG	Rating 89	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_SI_R89	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	SI	Rating 89	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_SK_R89	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	SK	Rating 89	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_TR_R89	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	TR	Rating 89	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_US_R89	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	US	Rating 89	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMEC_ALL_0106_CC_SLSC_x2_R89	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	Other countries	Rating 89	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_x0_R90	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	Not applicable	Rating 90	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_AT_R90	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	AT	Rating 90	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_AU_R90	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	AU	Rating 90	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_BE_R90	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	BE	Rating 90	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_BG_R90	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	BG	Rating 90	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_BR_R90	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	BR	Rating 90	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_CA_R90	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	CA	Rating 90	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_CH_R90	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	CH	Rating 90	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_CN_R90	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	CN	Rating 90	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_CY_R90	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	CY	Rating 90	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_CZ_R90	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	CZ	Rating 90	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_DE_R90	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	DE	Rating 90	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_DK_R90	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	DK	Rating 90	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_EE_R90	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	EE	Rating 90	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_ES_R90	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	ES	Rating 90	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_FI_R90	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	FI	Rating 90	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_FR_R90	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	FR	Rating 90	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_GB_R90	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	GB	Rating 90	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_GR_R90	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	GR	Rating 90	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_HK_R90	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	HK	Rating 90	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_HR_R90	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	HR	Rating 90	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMEC_ALL_0106_CC_SLSC_HU_R90	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	HU	Rating 90	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_IE_R90	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	IE	Rating 90	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_IL_R90	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	IL	Rating 90	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_IT_R90	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	IT	Rating 90	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_JP_R90	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	JP	Rating 90	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_KR_R90	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	KR	Rating 90	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_LT_R90	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	LT	Rating 90	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_LU_R90	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	LU	Rating 90	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_LV_R90	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	LV	Rating 90	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_MT_R90	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	MT	Rating 90	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_NL_R90	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	NL	Rating 90	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_NO_R90	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	NO	Rating 90	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_PL_R90	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	PL	Rating 90	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_PT_R90	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	PT	Rating 90	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_RO_R90	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	RO	Rating 90	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_RU_R90	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	RU	Rating 90	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_SE_R90	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	SE	Rating 90	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_SG_R90	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	SG	Rating 90	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_SI_R90	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	SI	Rating 90	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_SK_R90	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	SK	Rating 90	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_TR_R90	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	TR	Rating 90	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_US_R90	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	US	Rating 90	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMEC_ALL_0106_CC_SLSC_x2_R90	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	Other countries	Rating 90	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_x0_R91	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	Not applicable	Rating 91	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_AT_R91	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	AT	Rating 91	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_AU_R91	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	AU	Rating 91	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_BE_R91	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	BE	Rating 91	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_BG_R91	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	BG	Rating 91	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_BR_R91	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	BR	Rating 91	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_CA_R91	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	CA	Rating 91	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_CH_R91	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	CH	Rating 91	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_CN_R91	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	CN	Rating 91	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_CY_R91	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	CY	Rating 91	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_CZ_R91	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	CZ	Rating 91	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_DE_R91	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	DE	Rating 91	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_DK_R91	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	DK	Rating 91	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_EE_R91	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	EE	Rating 91	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_ES_R91	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	ES	Rating 91	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_FI_R91	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	FI	Rating 91	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_FR_R91	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	FR	Rating 91	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_GB_R91	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	GB	Rating 91	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_GR_R91	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	GR	Rating 91	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_HK_R91	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	HK	Rating 91	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_HR_R91	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	HR	Rating 91	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMEC_ALL_0106_CC_SLSC_HU_R91	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	HU	Rating 91	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_IE_R91	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	IE	Rating 91	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_IL_R91	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	IL	Rating 91	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_IT_R91	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	IT	Rating 91	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_JP_R91	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	JP	Rating 91	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_KR_R91	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	KR	Rating 91	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_LT_R91	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	LT	Rating 91	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_LU_R91	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	LU	Rating 91	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_LV_R91	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	LV	Rating 91	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_MT_R91	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	MT	Rating 91	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_NL_R91	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	NL	Rating 91	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_NO_R91	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	NO	Rating 91	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_PL_R91	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	PL	Rating 91	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_PT_R91	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	PT	Rating 91	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_RO_R91	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	RO	Rating 91	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_RU_R91	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	RU	Rating 91	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_SE_R91	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	SE	Rating 91	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_SG_R91	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	SG	Rating 91	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_SI_R91	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	SI	Rating 91	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_SK_R91	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	SK	Rating 91	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_TR_R91	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	TR	Rating 91	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_US_R91	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	US	Rating 91	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMEC_ALL_0106_CC_SLSC_x2_R91	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	Other countries	Rating 91	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_x0_R92	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	Not applicable	Rating 92	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_AT_R92	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	AT	Rating 92	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_AU_R92	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	AU	Rating 92	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_BE_R92	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	BE	Rating 92	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_BG_R92	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	BG	Rating 92	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_BR_R92	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	BR	Rating 92	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_CA_R92	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	CA	Rating 92	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_CH_R92	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	CH	Rating 92	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_CN_R92	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	CN	Rating 92	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_CY_R92	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	CY	Rating 92	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_CZ_R92	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	CZ	Rating 92	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_DE_R92	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	DE	Rating 92	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_DK_R92	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	DK	Rating 92	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_EE_R92	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	EE	Rating 92	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_ES_R92	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	ES	Rating 92	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_FI_R92	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	FI	Rating 92	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_FR_R92	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	FR	Rating 92	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_GB_R92	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	GB	Rating 92	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_GR_R92	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	GR	Rating 92	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_HK_R92	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	HK	Rating 92	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_HR_R92	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	HR	Rating 92	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMEC_ALL_0106_CC_SLSC_HU_R92	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	HU	Rating 92	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_IE_R92	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	IE	Rating 92	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_IL_R92	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	IL	Rating 92	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_IT_R92	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	IT	Rating 92	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_JP_R92	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	JP	Rating 92	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_KR_R92	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	KR	Rating 92	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_LT_R92	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	LT	Rating 92	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_LU_R92	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	LU	Rating 92	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_LV_R92	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	LV	Rating 92	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_MT_R92	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	MT	Rating 92	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_NL_R92	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	NL	Rating 92	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_NO_R92	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	NO	Rating 92	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_PL_R92	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	PL	Rating 92	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_PT_R92	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	PT	Rating 92	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_RO_R92	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	RO	Rating 92	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_RU_R92	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	RU	Rating 92	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_SE_R92	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	SE	Rating 92	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_SG_R92	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	SG	Rating 92	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_SI_R92	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	SI	Rating 92	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_SK_R92	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	SK	Rating 92	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_TR_R92	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	TR	Rating 92	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_US_R92	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	US	Rating 92	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMEC_ALL_0106_CC_SLSC_x2_R93	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	Other countries	Rating 92	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_x0_R93	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	Not applicable	Rating 93	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_AT_R93	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	AT	Rating 93	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_AU_R93	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	AU	Rating 93	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_BE_R93	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	BE	Rating 93	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_BG_R93	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	BG	Rating 93	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_BR_R93	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	BR	Rating 93	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_CA_R93	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	CA	Rating 93	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_CH_R93	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	CH	Rating 93	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_CN_R93	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	CN	Rating 93	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_CY_R93	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	CY	Rating 93	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_CZ_R93	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	CZ	Rating 93	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_DE_R93	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	DE	Rating 93	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_DK_R93	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	DK	Rating 93	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_EE_R93	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	EE	Rating 93	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_ES_R93	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	ES	Rating 93	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_FI_R93	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	FI	Rating 93	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_FR_R93	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	FR	Rating 93	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_GB_R93	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	GB	Rating 93	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_GR_R93	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	GR	Rating 93	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_HK_R93	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	HK	Rating 93	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_HR_R93	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	HR	Rating 93	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMEC_ALL_0106_CC_SLSC_HU_R93	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	HU	Rating 93	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_IE_R93	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	IE	Rating 93	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_IL_R93	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	IL	Rating 93	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_IT_R93	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	IT	Rating 93	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_JP_R93	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	JP	Rating 93	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_KR_R93	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	KR	Rating 93	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_LT_R93	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	LT	Rating 93	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_LU_R93	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	LU	Rating 93	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_LV_R93	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	LV	Rating 93	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_MT_R93	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	MT	Rating 93	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_NL_R93	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	NL	Rating 93	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_NO_R93	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	NO	Rating 93	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_PL_R93	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	PL	Rating 93	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_PT_R93	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	PT	Rating 93	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_RO_R93	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	RO	Rating 93	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_RU_R93	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	RU	Rating 93	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_SE_R93	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	SE	Rating 93	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_SG_R93	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	SG	Rating 93	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_SI_R93	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	SI	Rating 93	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_SK_R93	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	SK	Rating 93	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_TR_R93	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	TR	Rating 93	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_US_R93	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	US	Rating 93	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMEC_ALL_0106_CC_SLSC_x2_R93	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	Other countries	Rating 93	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_x0_R94	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	Not applicable	Rating 94	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_AT_R94	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	AT	Rating 94	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_AU_R94	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	AU	Rating 94	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_BE_R94	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	BE	Rating 94	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_BG_R94	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	BG	Rating 94	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_BR_R94	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	BR	Rating 94	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_CA_R94	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	CA	Rating 94	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_CH_R94	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	CH	Rating 94	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_CN_R94	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	CN	Rating 94	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_CY_R94	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	CY	Rating 94	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_CZ_R94	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	CZ	Rating 94	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_DE_R94	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	DE	Rating 94	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_DK_R94	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	DK	Rating 94	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_EE_R94	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	EE	Rating 94	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_ES_R94	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	ES	Rating 94	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_FI_R94	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	FI	Rating 94	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_FR_R94	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	FR	Rating 94	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_GB_R94	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	GB	Rating 94	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_GR_R94	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	GR	Rating 94	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_HK_R94	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	HK	Rating 94	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_HR_R94	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	HR	Rating 94	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMEC_ALL_0106_CC_SLSC_HU_R94	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	HU	Rating 94	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_IE_R94	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	IE	Rating 94	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_IL_R94	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	IL	Rating 94	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_IT_R94	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	IT	Rating 94	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_JP_R94	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	JP	Rating 94	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_KR_R94	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	KR	Rating 94	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_LT_R94	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	LT	Rating 94	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_LU_R94	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	LU	Rating 94	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_LV_R94	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	LV	Rating 94	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_MT_R94	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	MT	Rating 94	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_NL_R94	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	NL	Rating 94	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_NO_R94	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	NO	Rating 94	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_PL_R94	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	PL	Rating 94	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_PT_R94	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	PT	Rating 94	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_RO_R94	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	RO	Rating 94	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_RU_R94	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	RU	Rating 94	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_SE_R94	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	SE	Rating 94	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_SG_R94	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	SG	Rating 94	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_SI_R94	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	SI	Rating 94	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_SK_R94	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	SK	Rating 94	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_TR_R94	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	TR	Rating 94	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_US_R94	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	US	Rating 94	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMEC_ALL_0106_CC_SLSC_x2_R94	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	Other countries	Rating 94	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_x0_R95	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	Not applicable	Rating 95	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_AT_R95	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	AT	Rating 95	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_AU_R95	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	AU	Rating 95	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_BE_R95	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	BE	Rating 95	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_BG_R95	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	BG	Rating 95	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_BR_R95	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	BR	Rating 95	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_CA_R95	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	CA	Rating 95	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_CH_R95	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	CH	Rating 95	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_CN_R95	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	CN	Rating 95	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_CY_R95	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	CY	Rating 95	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_CZ_R95	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	CZ	Rating 95	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_DE_R95	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	DE	Rating 95	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_DK_R95	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	DK	Rating 95	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_EE_R95	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	EE	Rating 95	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_ES_R95	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	ES	Rating 95	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_FI_R95	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	FI	Rating 95	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_FR_R95	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	FR	Rating 95	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_GB_R95	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	GB	Rating 95	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_GR_R95	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	GR	Rating 95	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_HK_R95	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	HK	Rating 95	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_HR_R95	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	HR	Rating 95	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMEC_ALL_0106_CC_SLSC_HU_R95	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	HU	Rating 95	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_IE_R95	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	IE	Rating 95	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_IL_R95	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	IL	Rating 95	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_IT_R95	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	IT	Rating 95	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_JP_R95	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	JP	Rating 95	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_KR_R95	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	KR	Rating 95	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_LT_R95	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	LT	Rating 95	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_LU_R95	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	LU	Rating 95	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_LV_R95	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	LV	Rating 95	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_MT_R95	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	MT	Rating 95	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_NL_R95	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	NL	Rating 95	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_NO_R95	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	NO	Rating 95	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_PL_R95	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	PL	Rating 95	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_PT_R95	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	PT	Rating 95	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_RO_R95	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	RO	Rating 95	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_RU_R95	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	RU	Rating 95	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_SE_R95	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	SE	Rating 95	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_SG_R95	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	SG	Rating 95	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_SI_R95	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	SI	Rating 95	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_SK_R95	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	SK	Rating 95	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_TR_R95	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	TR	Rating 95	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_US_R95	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	US	Rating 95	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMEC_ALL_0106_CC_SLSC_x2_R95	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	Other countries	Rating 95	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_x0_R96	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	Not applicable	Rating 96	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_AT_R96	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	AT	Rating 96	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_AU_R96	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	AU	Rating 96	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_BE_R96	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	BE	Rating 96	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_BG_R96	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	BG	Rating 96	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_BR_R96	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	BR	Rating 96	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_CA_R96	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	CA	Rating 96	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_CH_R96	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	CH	Rating 96	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_CN_R96	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	CN	Rating 96	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_CY_R96	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	CY	Rating 96	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_CZ_R96	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	CZ	Rating 96	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_DE_R96	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	DE	Rating 96	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_DK_R96	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	DK	Rating 96	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_EE_R96	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	EE	Rating 96	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_ES_R96	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	ES	Rating 96	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_FI_R96	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	FI	Rating 96	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_FR_R96	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	FR	Rating 96	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_GB_R96	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	GB	Rating 96	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_GR_R96	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	GR	Rating 96	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_HK_R96	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	HK	Rating 96	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_HR_R96	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	HR	Rating 96	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMEC_ALL_0106_CC_SLSC_HU_R96	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	HU	Rating 96	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_IE_R96	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	IE	Rating 96	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_IL_R96	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	IL	Rating 96	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_IT_R96	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	IT	Rating 96	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_JP_R96	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	JP	Rating 96	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_KR_R96	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	KR	Rating 96	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_LT_R96	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	LT	Rating 96	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_LU_R96	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	LU	Rating 96	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_LV_R96	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	LV	Rating 96	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_MT_R96	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	MT	Rating 96	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_NL_R96	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	NL	Rating 96	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_NO_R96	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	NO	Rating 96	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_PL_R96	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	PL	Rating 96	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_PT_R96	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	PT	Rating 96	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_RO_R96	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	RO	Rating 96	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_RU_R96	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	RU	Rating 96	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_SE_R96	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	SE	Rating 96	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_SG_R96	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	SG	Rating 96	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_SI_R96	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	SI	Rating 96	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_SK_R96	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	SK	Rating 96	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_TR_R96	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	TR	Rating 96	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_US_R96	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	US	Rating 96	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMEC_ALL_0106_CC_SLSC_x2_R96	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	Other countries	Rating 96	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_x0_R97	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	Not applicable	Rating 97	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_AT_R97	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	AT	Rating 97	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_AU_R97	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	AU	Rating 97	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_BE_R97	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	BE	Rating 97	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_BG_R97	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	BG	Rating 97	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_BR_R97	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	BR	Rating 97	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_CA_R97	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	CA	Rating 97	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_CH_R97	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	CH	Rating 97	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_CN_R97	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	CN	Rating 97	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_CY_R97	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	CY	Rating 97	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_CZ_R97	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	CZ	Rating 97	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_DE_R97	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	DE	Rating 97	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_DK_R97	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	DK	Rating 97	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_EE_R97	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	EE	Rating 97	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_ES_R97	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	ES	Rating 97	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_FI_R97	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	FI	Rating 97	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_FR_R97	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	FR	Rating 97	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_GB_R97	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	GB	Rating 97	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_GR_R97	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	GR	Rating 97	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_HK_R97	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	HK	Rating 97	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_HR_R97	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	HR	Rating 97	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMEC_ALL_0106_CC_SLSC_HU_R97	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	HU	Rating 97	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_IE_R97	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	IE	Rating 97	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_IL_R97	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	IL	Rating 97	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_IT_R97	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	IT	Rating 97	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_JP_R97	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	JP	Rating 97	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_KR_R97	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	KR	Rating 97	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_LT_R97	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	LT	Rating 97	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_LU_R97	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	LU	Rating 97	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_LV_R97	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	LV	Rating 97	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_MT_R97	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	MT	Rating 97	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_NL_R97	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	NL	Rating 97	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_NO_R97	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	NO	Rating 97	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_PL_R97	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	PL	Rating 97	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_PT_R97	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	PT	Rating 97	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_RO_R97	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	RO	Rating 97	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_RU_R97	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	RU	Rating 97	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_SE_R97	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	SE	Rating 97	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_SG_R97	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	SG	Rating 97	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_SI_R97	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	SI	Rating 97	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_SK_R97	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	SK	Rating 97	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_TR_R97	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	TR	Rating 97	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_US_R97	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	US	Rating 97	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMEC_ALL_0106_CC_SLSC_x2_R97	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	Other countries	Rating 97	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_x0_R98	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	Not applicable	Rating 98	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_AT_R98	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	AT	Rating 98	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_AU_R98	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	AU	Rating 98	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_BE_R98	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	BE	Rating 98	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_BG_R98	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	BG	Rating 98	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_BR_R98	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	BR	Rating 98	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_CA_R98	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	CA	Rating 98	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_CH_R98	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	CH	Rating 98	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_CN_R98	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	CN	Rating 98	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_CY_R98	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	CY	Rating 98	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_CZ_R98	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	CZ	Rating 98	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_DE_R98	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	DE	Rating 98	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_DK_R98	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	DK	Rating 98	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_EE_R98	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	EE	Rating 98	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_ES_R98	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	ES	Rating 98	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_FI_R98	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	FI	Rating 98	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_FR_R98	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	FR	Rating 98	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_GB_R98	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	GB	Rating 98	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_GR_R98	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	GR	Rating 98	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_HK_R98	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	HK	Rating 98	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_HR_R98	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	HR	Rating 98	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMEC_ALL_0106_CC_SLSC_HU_R98	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	HU	Rating 98	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_IE_R98	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	IE	Rating 98	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_IL_R98	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	IL	Rating 98	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_IT_R98	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	IT	Rating 98	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_JP_R98	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	JP	Rating 98	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_KR_R98	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	KR	Rating 98	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_LT_R98	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	LT	Rating 98	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_LU_R98	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	LU	Rating 98	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_LV_R98	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	LV	Rating 98	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_MT_R98	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	MT	Rating 98	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_NL_R98	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	NL	Rating 98	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_NO_R98	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	NO	Rating 98	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_PL_R98	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	PL	Rating 98	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_PT_R98	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	PT	Rating 98	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_RO_R98	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	RO	Rating 98	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_RU_R98	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	RU	Rating 98	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_SE_R98	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	SE	Rating 98	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_SG_R98	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	SG	Rating 98	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_SI_R98	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	SI	Rating 98	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_SK_R98	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	SK	Rating 98	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_TR_R98	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	TR	Rating 98	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_US_R98	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	US	Rating 98	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMEC_ALL_0106_CC_SLSC_x2_R98	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	Other countries	Rating 98	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_x0_R99	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	Not applicable	Rating 99	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_AT_R99	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	AT	Rating 99	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_AU_R99	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	AU	Rating 99	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_BE_R99	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	BE	Rating 99	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_BG_R99	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	BG	Rating 99	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_BR_R99	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	BR	Rating 99	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_CA_R99	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	CA	Rating 99	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_CH_R99	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	CH	Rating 99	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_CN_R99	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	CN	Rating 99	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_CY_R99	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	CY	Rating 99	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_CZ_R99	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	CZ	Rating 99	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_DE_R99	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	DE	Rating 99	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_DK_R99	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	DK	Rating 99	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_EE_R99	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	EE	Rating 99	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_ES_R99	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	ES	Rating 99	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_FI_R99	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	FI	Rating 99	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_FR_R99	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	FR	Rating 99	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_GB_R99	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	GB	Rating 99	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_GR_R99	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	GR	Rating 99	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_HK_R99	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	HK	Rating 99	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_HR_R99	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	HR	Rating 99	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMEC_ALL_0106_CC_SLSC_HU_R99	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	HU	Rating 99	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_IE_R99	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	IE	Rating 99	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_IL_R99	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	IL	Rating 99	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_IT_R99	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	IT	Rating 99	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_JP_R99	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	JP	Rating 99	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_KR_R99	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	KR	Rating 99	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_LT_R99	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	LT	Rating 99	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_LU_R99	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	LU	Rating 99	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_LV_R99	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	LV	Rating 99	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_MT_R99	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	MT	Rating 99	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_NL_R99	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	NL	Rating 99	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_NO_R99	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	NO	Rating 99	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_PL_R99	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	PL	Rating 99	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_PT_R99	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	PT	Rating 99	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_RO_R99	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	RO	Rating 99	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_RU_R99	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	RU	Rating 99	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_SE_R99	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	SE	Rating 99	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_SG_R99	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	SG	Rating 99	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_SI_R99	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	SI	Rating 99	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_SK_R99	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	SK	Rating 99	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_TR_R99	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	TR	Rating 99	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0106_CC_SLSC_US_R99	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	US	Rating 99	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMEC_ALL_0106_CC_SLSC_x2_R99	SMEC Non-Defaulted	Counterparty credit risk	Specialized lending slotting criteria	Other countries	Rating 99	Corporates - SME	Not applicable	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0113_CT_AIRB_x0_Rx0	CORP	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Not applicable	Corporates - No SME	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0113_CT_AIRB_AT_Rx0	CORP	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	AT	Not applicable	Corporates - No SME	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0113_CT_AIRB_AU_Rx0	CORP	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	AU	Not applicable	Corporates - No SME	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0113_CT_AIRB_BE_Rx0	CORP	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BE	Not applicable	Corporates - No SME	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0113_CT_AIRB_BG_Rx0	CORP	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BG	Not applicable	Corporates - No SME	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0113_CT_AIRB_BR_Rx0	CORP	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BR	Not applicable	Corporates - No SME	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0113_CT_AIRB_CA_Rx0	CORP	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CA	Not applicable	Corporates - No SME	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0113_CT_AIRB_CH_Rx0	CORP	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CH	Not applicable	Corporates - No SME	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0113_CT_AIRB_CN_Rx0	CORP	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CN	Not applicable	Corporates - No SME	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0113_CT_AIRB_CY_Rx0	CORP	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CY	Not applicable	Corporates - No SME	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0113_CT_AIRB_CZ_Rx0	CORP	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CZ	Not applicable	Corporates - No SME	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0113_CT_AIRB_DE_Rx0	CORP	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	DE	Not applicable	Corporates - No SME	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0113_CT_AIRB_DK_Rx0	CORP	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	DK	Not applicable	Corporates - No SME	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0113_CT_AIRB_EE_Rx0	CORP	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	EE	Not applicable	Corporates - No SME	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0113_CT_AIRB_ES_Rx0	CORP	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	ES	Not applicable	Corporates - No SME	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0113_CT_AIRB_FI_Rx0	CORP	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	FI	Not applicable	Corporates - No SME	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0113_CT_AIRB_FR_Rx0	CORP	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	FR	Not applicable	Corporates - No SME	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0113_CT_AIRB_GB_Rx0	CORP	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	GB	Not applicable	Corporates - No SME	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0113_CT_AIRB_GR_Rx0	CORP	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	GR	Not applicable	Corporates - No SME	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0113_CT_AIRB_HK_Rx0	CORP	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HK	Not applicable	Corporates - No SME	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0113_CT_AIRB_HR_Rx0	CORP	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HR	Not applicable	Corporates - No SME	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
CORP_ALL_0113_CT_AIRB_HU_Rx0	CORP	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HU	Not applicable	Corporates - No SME	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0113_CT_AIRB_IE_Rx0	CORP	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IE	Not applicable	Corporates - No SME	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0113_CT_AIRB_IL_Rx0	CORP	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IL	Not applicable	Corporates - No SME	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0113_CT_AIRB_IT_Rx0	CORP	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IT	Not applicable	Corporates - No SME	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0113_CT_AIRB_JP_Rx0	CORP	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	JP	Not applicable	Corporates - No SME	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0113_CT_AIRB_KR_Rx0	CORP	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	KR	Not applicable	Corporates - No SME	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0113_CT_AIRB_LT_Rx0	CORP	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LT	Not applicable	Corporates - No SME	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0113_CT_AIRB_LU_Rx0	CORP	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LU	Not applicable	Corporates - No SME	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0113_CT_AIRB_LV_Rx0	CORP	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LV	Not applicable	Corporates - No SME	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0113_CT_AIRB_MT_Rx0	CORP	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	MT	Not applicable	Corporates - No SME	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0113_CT_AIRB_NL_Rx0	CORP	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	NL	Not applicable	Corporates - No SME	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0113_CT_AIRB_NO_Rx0	CORP	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	NO	Not applicable	Corporates - No SME	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0113_CT_AIRB_PL_Rx0	CORP	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	PL	Not applicable	Corporates - No SME	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0113_CT_AIRB_PT_Rx0	CORP	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	PT	Not applicable	Corporates - No SME	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0113_CT_AIRB_RO_Rx0	CORP	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	RO	Not applicable	Corporates - No SME	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0113_CT_AIRB_RU_Rx0	CORP	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	RU	Not applicable	Corporates - No SME	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0113_CT_AIRB_SE_Rx0	CORP	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SE	Not applicable	Corporates - No SME	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0113_CT_AIRB_SG_Rx0	CORP	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SG	Not applicable	Corporates - No SME	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0113_CT_AIRB_SI_Rx0	CORP	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SI	Not applicable	Corporates - No SME	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0113_CT_AIRB_SK_Rx0	CORP	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SK	Not applicable	Corporates - No SME	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0113_CT_AIRB_TR_Rx0	CORP	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	TR	Not applicable	Corporates - No SME	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0113_CT_AIRB_US_Rx0	CORP	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	US	Not applicable	Corporates - No SME	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
CORP_ALL_0113_CT_AIRB_x2_Rx0	CORP	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Other countries	Not applicable	Corporates - No SME	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
MORT_ALL_0114_CT_AIRB_x0_Rx0	Mortgages	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Not applicable	Retail - No SME - Secured by real estate	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0114_CT_AIRB_AT_Rx0	Mortgages	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	AT	Not applicable	Retail - No SME - Secured by real estate	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0114_CT_AIRB_AU_Rx0	Mortgages	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	AU	Not applicable	Retail - No SME - Secured by real estate	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0114_CT_AIRB_BE_Rx0	Mortgages	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BE	Not applicable	Retail - No SME - Secured by real estate	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0114_CT_AIRB_BG_Rx0	Mortgages	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BG	Not applicable	Retail - No SME - Secured by real estate	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0114_CT_AIRB_BR_Rx0	Mortgages	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BR	Not applicable	Retail - No SME - Secured by real estate	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0114_CT_AIRB_CA_Rx0	Mortgages	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CA	Not applicable	Retail - No SME - Secured by real estate	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0114_CT_AIRB_CH_Rx0	Mortgages	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CH	Not applicable	Retail - No SME - Secured by real estate	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0114_CT_AIRB_CN_Rx0	Mortgages	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CN	Not applicable	Retail - No SME - Secured by real estate	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0114_CT_AIRB_CY_Rx0	Mortgages	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CY	Not applicable	Retail - No SME - Secured by real estate	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0114_CT_AIRB_CZ_Rx0	Mortgages	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CZ	Not applicable	Retail - No SME - Secured by real estate	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0114_CT_AIRB_DE_Rx0	Mortgages	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	DE	Not applicable	Retail - No SME - Secured by real estate	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0114_CT_AIRB_DK_Rx0	Mortgages	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	DK	Not applicable	Retail - No SME - Secured by real estate	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0114_CT_AIRB_EE_Rx0	Mortgages	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	EE	Not applicable	Retail - No SME - Secured by real estate	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0114_CT_AIRB_ES_Rx0	Mortgages	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	ES	Not applicable	Retail - No SME - Secured by real estate	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0114_CT_AIRB_FI_Rx0	Mortgages	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	FI	Not applicable	Retail - No SME - Secured by real estate	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0114_CT_AIRB_FR_Rx0	Mortgages	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	FR	Not applicable	Retail - No SME - Secured by real estate	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0114_CT_AIRB_GB_Rx0	Mortgages	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	GB	Not applicable	Retail - No SME - Secured by real estate	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0114_CT_AIRB_GR_Rx0	Mortgages	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	GR	Not applicable	Retail - No SME - Secured by real estate	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0114_CT_AIRB_HK_Rx0	Mortgages	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HK	Not applicable	Retail - No SME - Secured by real estate	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0114_CT_AIRB_HR_Rx0	Mortgages	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HR	Not applicable	Retail - No SME - Secured by real estate	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
MORT_ALL_0114_CT_AIRB_HU_Rx0	Mortgages	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HU	Not applicable	Retail - No SME - Secured by real estate	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0114_CT_AIRB_IE_Rx0	Mortgages	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IE	Not applicable	Retail - No SME - Secured by real estate	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0114_CT_AIRB_IL_Rx0	Mortgages	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IL	Not applicable	Retail - No SME - Secured by real estate	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0114_CT_AIRB_IT_Rx0	Mortgages	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IT	Not applicable	Retail - No SME - Secured by real estate	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0114_CT_AIRB_JP_Rx0	Mortgages	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	JP	Not applicable	Retail - No SME - Secured by real estate	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0114_CT_AIRB_KR_Rx0	Mortgages	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	KR	Not applicable	Retail - No SME - Secured by real estate	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0114_CT_AIRB_LT_Rx0	Mortgages	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LT	Not applicable	Retail - No SME - Secured by real estate	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0114_CT_AIRB_LU_Rx0	Mortgages	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LU	Not applicable	Retail - No SME - Secured by real estate	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0114_CT_AIRB_LV_Rx0	Mortgages	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LV	Not applicable	Retail - No SME - Secured by real estate	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0114_CT_AIRB_MT_Rx0	Mortgages	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	MT	Not applicable	Retail - No SME - Secured by real estate	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0114_CT_AIRB_NL_Rx0	Mortgages	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	NL	Not applicable	Retail - No SME - Secured by real estate	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0114_CT_AIRB_NO_Rx0	Mortgages	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	NO	Not applicable	Retail - No SME - Secured by real estate	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0114_CT_AIRB_PL_Rx0	Mortgages	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	PL	Not applicable	Retail - No SME - Secured by real estate	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0114_CT_AIRB_PT_Rx0	Mortgages	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	PT	Not applicable	Retail - No SME - Secured by real estate	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0114_CT_AIRB_RO_Rx0	Mortgages	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	RO	Not applicable	Retail - No SME - Secured by real estate	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0114_CT_AIRB_RU_Rx0	Mortgages	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	RU	Not applicable	Retail - No SME - Secured by real estate	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0114_CT_AIRB_SE_Rx0	Mortgages	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SE	Not applicable	Retail - No SME - Secured by real estate	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0114_CT_AIRB_SG_Rx0	Mortgages	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SG	Not applicable	Retail - No SME - Secured by real estate	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0114_CT_AIRB_SI_Rx0	Mortgages	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SI	Not applicable	Retail - No SME - Secured by real estate	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0114_CT_AIRB_SK_Rx0	Mortgages	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SK	Not applicable	Retail - No SME - Secured by real estate	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0114_CT_AIRB_TR_Rx0	Mortgages	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	TR	Not applicable	Retail - No SME - Secured by real estate	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0114_CT_AIRB_US_Rx0	Mortgages	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	US	Not applicable	Retail - No SME - Secured by real estate	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
MORT_ALL_0114_CT_AIRB_x2_Rx0	Mortgages	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Other countries	Not applicable	Retail - No SME - Secured by real estate	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0115_CT_AIRB_x0_Rx0	SMEC	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Not applicable	Corporates - SME	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0115_CT_AIRB_AT_Rx0	SMEC	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	AT	Not applicable	Corporates - SME	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0115_CT_AIRB_AU_Rx0	SMEC	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	AU	Not applicable	Corporates - SME	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0115_CT_AIRB_BE_Rx0	SMEC	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BE	Not applicable	Corporates - SME	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0115_CT_AIRB_BG_Rx0	SMEC	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BG	Not applicable	Corporates - SME	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0115_CT_AIRB_BR_Rx0	SMEC	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BR	Not applicable	Corporates - SME	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0115_CT_AIRB_CA_Rx0	SMEC	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CA	Not applicable	Corporates - SME	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0115_CT_AIRB_CH_Rx0	SMEC	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CH	Not applicable	Corporates - SME	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0115_CT_AIRB_CN_Rx0	SMEC	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CN	Not applicable	Corporates - SME	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0115_CT_AIRB_CY_Rx0	SMEC	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CY	Not applicable	Corporates - SME	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0115_CT_AIRB_CZ_Rx0	SMEC	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CZ	Not applicable	Corporates - SME	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0115_CT_AIRB_DE_Rx0	SMEC	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	DE	Not applicable	Corporates - SME	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0115_CT_AIRB_DK_Rx0	SMEC	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	DK	Not applicable	Corporates - SME	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0115_CT_AIRB_EE_Rx0	SMEC	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	EE	Not applicable	Corporates - SME	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0115_CT_AIRB_ES_Rx0	SMEC	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	ES	Not applicable	Corporates - SME	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0115_CT_AIRB_FI_Rx0	SMEC	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	FI	Not applicable	Corporates - SME	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0115_CT_AIRB_FR_Rx0	SMEC	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	FR	Not applicable	Corporates - SME	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0115_CT_AIRB_GB_Rx0	SMEC	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	GB	Not applicable	Corporates - SME	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0115_CT_AIRB_GR_Rx0	SMEC	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	GR	Not applicable	Corporates - SME	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0115_CT_AIRB_HK_Rx0	SMEC	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HK	Not applicable	Corporates - SME	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0115_CT_AIRB_HR_Rx0	SMEC	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HR	Not applicable	Corporates - SME	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMEC_ALL_0115_CT_AIRB_HU_Rx0	SMEC	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HU	Not applicable	Corporates - SME	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0115_CT_AIRB_IE_Rx0	SMEC	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IE	Not applicable	Corporates - SME	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0115_CT_AIRB_IL_Rx0	SMEC	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IL	Not applicable	Corporates - SME	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0115_CT_AIRB_IT_Rx0	SMEC	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IT	Not applicable	Corporates - SME	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0115_CT_AIRB_JP_Rx0	SMEC	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	JP	Not applicable	Corporates - SME	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0115_CT_AIRB_KR_Rx0	SMEC	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	KR	Not applicable	Corporates - SME	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0115_CT_AIRB_LT_Rx0	SMEC	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LT	Not applicable	Corporates - SME	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0115_CT_AIRB_LU_Rx0	SMEC	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LU	Not applicable	Corporates - SME	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0115_CT_AIRB_LV_Rx0	SMEC	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LV	Not applicable	Corporates - SME	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0115_CT_AIRB_MT_Rx0	SMEC	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	MT	Not applicable	Corporates - SME	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0115_CT_AIRB_NL_Rx0	SMEC	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	NL	Not applicable	Corporates - SME	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0115_CT_AIRB_NO_Rx0	SMEC	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	NO	Not applicable	Corporates - SME	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0115_CT_AIRB_PL_Rx0	SMEC	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	PL	Not applicable	Corporates - SME	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0115_CT_AIRB_PT_Rx0	SMEC	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	PT	Not applicable	Corporates - SME	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0115_CT_AIRB_RO_Rx0	SMEC	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	RO	Not applicable	Corporates - SME	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0115_CT_AIRB_RU_Rx0	SMEC	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	RU	Not applicable	Corporates - SME	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0115_CT_AIRB_SE_Rx0	SMEC	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SE	Not applicable	Corporates - SME	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0115_CT_AIRB_SG_Rx0	SMEC	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SG	Not applicable	Corporates - SME	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0115_CT_AIRB_SI_Rx0	SMEC	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SI	Not applicable	Corporates - SME	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0115_CT_AIRB_SK_Rx0	SMEC	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SK	Not applicable	Corporates - SME	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0115_CT_AIRB_TR_Rx0	SMEC	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	TR	Not applicable	Corporates - SME	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0115_CT_AIRB_US_Rx0	SMEC	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	US	Not applicable	Corporates - SME	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMEC_ALL_0115_CT_AIRB_x2_Rx0	SMEC	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Other countries	Not applicable	Corporates - SME	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0115_CT_AIRB_x0_Rx0	SMER	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Not applicable	Not applicable	Retail - SME	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0115_CT_AIRB_AT_Rx0	SMER	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	AT	Not applicable	Retail - SME	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0115_CT_AIRB_AU_Rx0	SMER	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	AU	Not applicable	Retail - SME	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0115_CT_AIRB_BE_Rx0	SMER	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BE	Not applicable	Retail - SME	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0115_CT_AIRB_BG_Rx0	SMER	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BG	Not applicable	Retail - SME	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0115_CT_AIRB_BR_Rx0	SMER	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	BR	Not applicable	Retail - SME	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0115_CT_AIRB_CA_Rx0	SMER	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CA	Not applicable	Retail - SME	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0115_CT_AIRB_CH_Rx0	SMER	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CH	Not applicable	Retail - SME	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0115_CT_AIRB_CN_Rx0	SMER	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CN	Not applicable	Retail - SME	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0115_CT_AIRB_CY_Rx0	SMER	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CY	Not applicable	Retail - SME	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0115_CT_AIRB_CZ_Rx0	SMER	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	CZ	Not applicable	Retail - SME	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0115_CT_AIRB_DE_Rx0	SMER	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	DE	Not applicable	Retail - SME	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0115_CT_AIRB_DK_Rx0	SMER	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	DK	Not applicable	Retail - SME	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0115_CT_AIRB_EE_Rx0	SMER	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	EE	Not applicable	Retail - SME	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0115_CT_AIRB_ES_Rx0	SMER	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	ES	Not applicable	Retail - SME	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0115_CT_AIRB_FI_Rx0	SMER	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	FI	Not applicable	Retail - SME	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0115_CT_AIRB_FR_Rx0	SMER	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	FR	Not applicable	Retail - SME	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0115_CT_AIRB_GB_Rx0	SMER	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	GB	Not applicable	Retail - SME	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0115_CT_AIRB_GR_Rx0	SMER	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	GR	Not applicable	Retail - SME	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0115_CT_AIRB_HK_Rx0	SMER	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HK	Not applicable	Retail - SME	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0115_CT_AIRB_HR_Rx0	SMER	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HR	Not applicable	Retail - SME	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMER_ALL_0115_CT_AIRB_HU_Rx0	SMER	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	HU	Not applicable	Retail - SME	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0115_CT_AIRB_IE_Rx0	SMER	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IE	Not applicable	Retail - SME	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0115_CT_AIRB_IL_Rx0	SMER	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IL	Not applicable	Retail - SME	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0115_CT_AIRB_IT_Rx0	SMER	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	IT	Not applicable	Retail - SME	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0115_CT_AIRB_JP_Rx0	SMER	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	JP	Not applicable	Retail - SME	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0115_CT_AIRB_KR_Rx0	SMER	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	KR	Not applicable	Retail - SME	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0115_CT_AIRB_LT_Rx0	SMER	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LT	Not applicable	Retail - SME	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0115_CT_AIRB_LU_Rx0	SMER	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LU	Not applicable	Retail - SME	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0115_CT_AIRB_LV_Rx0	SMER	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	LV	Not applicable	Retail - SME	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0115_CT_AIRB_MT_Rx0	SMER	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	MT	Not applicable	Retail - SME	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0115_CT_AIRB_NL_Rx0	SMER	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	NL	Not applicable	Retail - SME	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0115_CT_AIRB_NO_Rx0	SMER	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	NO	Not applicable	Retail - SME	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0115_CT_AIRB_PL_Rx0	SMER	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	PL	Not applicable	Retail - SME	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0115_CT_AIRB_PT_Rx0	SMER	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	PT	Not applicable	Retail - SME	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0115_CT_AIRB_RO_Rx0	SMER	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	RO	Not applicable	Retail - SME	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0115_CT_AIRB_RU_Rx0	SMER	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	RU	Not applicable	Retail - SME	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0115_CT_AIRB_SE_Rx0	SMER	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SE	Not applicable	Retail - SME	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0115_CT_AIRB_SG_Rx0	SMER	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SG	Not applicable	Retail - SME	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0115_CT_AIRB_SI_Rx0	SMER	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SI	Not applicable	Retail - SME	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0115_CT_AIRB_SK_Rx0	SMER	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	SK	Not applicable	Retail - SME	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0115_CT_AIRB_TR_Rx0	SMER	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	TR	Not applicable	Retail - SME	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0115_CT_AIRB_US_Rx0	SMER	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	US	Not applicable	Retail - SME	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMER_ALL_0115_CT_AIRB_x2_Rx0	SMER	Credit risk, Counterparty credit risk and free deliveries	Advanced IRB approach	Other countries	Not applicable	Retail - SME	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0113_CT_FIRB_x0_Rx0	CORP	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	Not applicable	Not applicable	Corporates - No SME	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0113_CT_FIRB_AT_Rx0	CORP	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	AT	Not applicable	Corporates - No SME	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0113_CT_FIRB_AU_Rx0	CORP	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	AU	Not applicable	Corporates - No SME	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0113_CT_FIRB_BE_Rx0	CORP	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	BE	Not applicable	Corporates - No SME	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0113_CT_FIRB_BG_Rx0	CORP	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	BG	Not applicable	Corporates - No SME	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0113_CT_FIRB_BR_Rx0	CORP	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	BR	Not applicable	Corporates - No SME	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0113_CT_FIRB_CA_Rx0	CORP	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	CA	Not applicable	Corporates - No SME	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0113_CT_FIRB_CH_Rx0	CORP	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	CH	Not applicable	Corporates - No SME	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0113_CT_FIRB_CN_Rx0	CORP	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	CN	Not applicable	Corporates - No SME	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0113_CT_FIRB_CY_Rx0	CORP	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	CY	Not applicable	Corporates - No SME	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0113_CT_FIRB_CZ_Rx0	CORP	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	CZ	Not applicable	Corporates - No SME	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0113_CT_FIRB_DE_Rx0	CORP	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	DE	Not applicable	Corporates - No SME	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0113_CT_FIRB_DK_Rx0	CORP	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	DK	Not applicable	Corporates - No SME	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0113_CT_FIRB_EE_Rx0	CORP	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	EE	Not applicable	Corporates - No SME	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0113_CT_FIRB_ES_Rx0	CORP	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	ES	Not applicable	Corporates - No SME	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0113_CT_FIRB_FI_Rx0	CORP	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	FI	Not applicable	Corporates - No SME	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0113_CT_FIRB_FR_Rx0	CORP	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	FR	Not applicable	Corporates - No SME	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0113_CT_FIRB_GB_Rx0	CORP	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	GB	Not applicable	Corporates - No SME	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0113_CT_FIRB_GR_Rx0	CORP	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	GR	Not applicable	Corporates - No SME	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0113_CT_FIRB_HK_Rx0	CORP	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	HK	Not applicable	Corporates - No SME	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0113_CT_FIRB_HR_Rx0	CORP	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	HR	Not applicable	Corporates - No SME	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
CORP_ALL_0113_CT_FIRB_HU_Rx0	CORP	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	HU	Not applicable	Corporates - No SME	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0113_CT_FIRB_IE_Rx0	CORP	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	IE	Not applicable	Corporates - No SME	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0113_CT_FIRB_IL_Rx0	CORP	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	IL	Not applicable	Corporates - No SME	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0113_CT_FIRB_IT_Rx0	CORP	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	IT	Not applicable	Corporates - No SME	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0113_CT_FIRB_JP_Rx0	CORP	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	JP	Not applicable	Corporates - No SME	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0113_CT_FIRB_KR_Rx0	CORP	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	KR	Not applicable	Corporates - No SME	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0113_CT_FIRB_LT_Rx0	CORP	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	LT	Not applicable	Corporates - No SME	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0113_CT_FIRB_LU_Rx0	CORP	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	LU	Not applicable	Corporates - No SME	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0113_CT_FIRB_LV_Rx0	CORP	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	LV	Not applicable	Corporates - No SME	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0113_CT_FIRB_MT_Rx0	CORP	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	MT	Not applicable	Corporates - No SME	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0113_CT_FIRB_NL_Rx0	CORP	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	NL	Not applicable	Corporates - No SME	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0113_CT_FIRB_NO_Rx0	CORP	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	NO	Not applicable	Corporates - No SME	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0113_CT_FIRB_PL_Rx0	CORP	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	PL	Not applicable	Corporates - No SME	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0113_CT_FIRB_PT_Rx0	CORP	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	PT	Not applicable	Corporates - No SME	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0113_CT_FIRB_RO_Rx0	CORP	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	RO	Not applicable	Corporates - No SME	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0113_CT_FIRB_RU_Rx0	CORP	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	RU	Not applicable	Corporates - No SME	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0113_CT_FIRB_SE_Rx0	CORP	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	SE	Not applicable	Corporates - No SME	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0113_CT_FIRB_SG_Rx0	CORP	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	SG	Not applicable	Corporates - No SME	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0113_CT_FIRB_SI_Rx0	CORP	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	SI	Not applicable	Corporates - No SME	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0113_CT_FIRB_SK_Rx0	CORP	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	SK	Not applicable	Corporates - No SME	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0113_CT_FIRB_TR_Rx0	CORP	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	TR	Not applicable	Corporates - No SME	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0113_CT_FIRB_US_Rx0	CORP	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	US	Not applicable	Corporates - No SME	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
CORP_ALL_0113_CT_FIRB_x2_Rx0	CORP	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	Other countries	Not applicable	Corporates - No SME	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0115_CT_FIRB_x0_Rx0	SMEC	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	Not applicable	Not applicable	Corporates - SME	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0115_CT_FIRB_AT_Rx0	SMEC	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	AT	Not applicable	Corporates - SME	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0115_CT_FIRB_AU_Rx0	SMEC	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	AU	Not applicable	Corporates - SME	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0115_CT_FIRB_BE_Rx0	SMEC	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	BE	Not applicable	Corporates - SME	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0115_CT_FIRB_BG_Rx0	SMEC	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	BG	Not applicable	Corporates - SME	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0115_CT_FIRB_BR_Rx0	SMEC	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	BR	Not applicable	Corporates - SME	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0115_CT_FIRB_CA_Rx0	SMEC	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	CA	Not applicable	Corporates - SME	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0115_CT_FIRB_CH_Rx0	SMEC	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	CH	Not applicable	Corporates - SME	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0115_CT_FIRB_CN_Rx0	SMEC	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	CN	Not applicable	Corporates - SME	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0115_CT_FIRB_CY_Rx0	SMEC	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	CY	Not applicable	Corporates - SME	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0115_CT_FIRB_CZ_Rx0	SMEC	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	CZ	Not applicable	Corporates - SME	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0115_CT_FIRB_DE_Rx0	SMEC	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	DE	Not applicable	Corporates - SME	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0115_CT_FIRB_DK_Rx0	SMEC	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	DK	Not applicable	Corporates - SME	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0115_CT_FIRB_EE_Rx0	SMEC	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	EE	Not applicable	Corporates - SME	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0115_CT_FIRB_ES_Rx0	SMEC	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	ES	Not applicable	Corporates - SME	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0115_CT_FIRB_FI_Rx0	SMEC	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	FI	Not applicable	Corporates - SME	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0115_CT_FIRB_FR_Rx0	SMEC	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	FR	Not applicable	Corporates - SME	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0115_CT_FIRB_GB_Rx0	SMEC	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	GB	Not applicable	Corporates - SME	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0115_CT_FIRB_GR_Rx0	SMEC	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	GR	Not applicable	Corporates - SME	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0115_CT_FIRB_HK_Rx0	SMEC	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	HK	Not applicable	Corporates - SME	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0115_CT_FIRB_HR_Rx0	SMEC	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	HR	Not applicable	Corporates - SME	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMEC_ALL_0115_CT_FIRB_HU_Rx0	SMEC	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	HU	Not applicable	Corporates - SME	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0115_CT_FIRB_IE_Rx0	SMEC	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	IE	Not applicable	Corporates - SME	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0115_CT_FIRB_IL_Rx0	SMEC	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	IL	Not applicable	Corporates - SME	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0115_CT_FIRB_IT_Rx0	SMEC	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	IT	Not applicable	Corporates - SME	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0115_CT_FIRB_JP_Rx0	SMEC	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	JP	Not applicable	Corporates - SME	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0115_CT_FIRB_KR_Rx0	SMEC	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	KR	Not applicable	Corporates - SME	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0115_CT_FIRB_LT_Rx0	SMEC	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	LT	Not applicable	Corporates - SME	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0115_CT_FIRB_LU_Rx0	SMEC	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	LU	Not applicable	Corporates - SME	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0115_CT_FIRB_LV_Rx0	SMEC	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	LV	Not applicable	Corporates - SME	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0115_CT_FIRB_MT_Rx0	SMEC	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	MT	Not applicable	Corporates - SME	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0115_CT_FIRB_NL_Rx0	SMEC	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	NL	Not applicable	Corporates - SME	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0115_CT_FIRB_NO_Rx0	SMEC	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	NO	Not applicable	Corporates - SME	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0115_CT_FIRB_PL_Rx0	SMEC	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	PL	Not applicable	Corporates - SME	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0115_CT_FIRB_PT_Rx0	SMEC	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	PT	Not applicable	Corporates - SME	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0115_CT_FIRB_RO_Rx0	SMEC	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	RO	Not applicable	Corporates - SME	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0115_CT_FIRB_RU_Rx0	SMEC	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	RU	Not applicable	Corporates - SME	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0115_CT_FIRB_SE_Rx0	SMEC	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	SE	Not applicable	Corporates - SME	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0115_CT_FIRB_SG_Rx0	SMEC	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	SG	Not applicable	Corporates - SME	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0115_CT_FIRB_SI_Rx0	SMEC	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	SI	Not applicable	Corporates - SME	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0115_CT_FIRB_SK_Rx0	SMEC	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	SK	Not applicable	Corporates - SME	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0115_CT_FIRB_TR_Rx0	SMEC	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	TR	Not applicable	Corporates - SME	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0115_CT_FIRB_US_Rx0	SMEC	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	US	Not applicable	Corporates - SME	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMEC_ALL_0115_CT_FIRB_x2_Rx0	SMEC	Credit risk, Counterparty credit risk and free deliveries	Foundation IRB approach	Other countries	Not applicable	Corporates - SME	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0113_CT_SLSC_x0_Rx0	CORP	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	Not applicable	Not applicable	Corporates - No SME	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0113_CT_SLSC_AT_Rx0	CORP	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	AT	Not applicable	Corporates - No SME	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0113_CT_SLSC_AU_Rx0	CORP	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	AU	Not applicable	Corporates - No SME	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0113_CT_SLSC_BE_Rx0	CORP	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	BE	Not applicable	Corporates - No SME	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0113_CT_SLSC_BG_Rx0	CORP	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	BG	Not applicable	Corporates - No SME	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0113_CT_SLSC_BR_Rx0	CORP	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	BR	Not applicable	Corporates - No SME	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0113_CT_SLSC_CA_Rx0	CORP	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	CA	Not applicable	Corporates - No SME	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0113_CT_SLSC_CH_Rx0	CORP	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	CH	Not applicable	Corporates - No SME	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0113_CT_SLSC_CN_Rx0	CORP	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	CN	Not applicable	Corporates - No SME	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0113_CT_SLSC_CY_Rx0	CORP	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	CY	Not applicable	Corporates - No SME	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0113_CT_SLSC_CZ_Rx0	CORP	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	CZ	Not applicable	Corporates - No SME	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0113_CT_SLSC_DE_Rx0	CORP	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	DE	Not applicable	Corporates - No SME	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0113_CT_SLSC_DK_Rx0	CORP	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	DK	Not applicable	Corporates - No SME	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0113_CT_SLSC_EE_Rx0	CORP	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	EE	Not applicable	Corporates - No SME	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0113_CT_SLSC_ES_Rx0	CORP	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	ES	Not applicable	Corporates - No SME	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0113_CT_SLSC_FI_Rx0	CORP	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	FI	Not applicable	Corporates - No SME	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0113_CT_SLSC_FR_Rx0	CORP	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	FR	Not applicable	Corporates - No SME	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0113_CT_SLSC_GB_Rx0	CORP	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	GB	Not applicable	Corporates - No SME	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0113_CT_SLSC_GR_Rx0	CORP	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	GR	Not applicable	Corporates - No SME	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0113_CT_SLSC_HK_Rx0	CORP	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	HK	Not applicable	Corporates - No SME	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0113_CT_SLSC_HR_Rx0	CORP	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	HR	Not applicable	Corporates - No SME	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
CORP_ALL_0113_CT_SLSC_HU_Rx0	CORP	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	HU	Not applicable	Corporates - No SME	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0113_CT_SLSC_IE_Rx0	CORP	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	IE	Not applicable	Corporates - No SME	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0113_CT_SLSC_IL_Rx0	CORP	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	IL	Not applicable	Corporates - No SME	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0113_CT_SLSC_IT_Rx0	CORP	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	IT	Not applicable	Corporates - No SME	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0113_CT_SLSC_JP_Rx0	CORP	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	JP	Not applicable	Corporates - No SME	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0113_CT_SLSC_KR_Rx0	CORP	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	KR	Not applicable	Corporates - No SME	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0113_CT_SLSC_LT_Rx0	CORP	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	LT	Not applicable	Corporates - No SME	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0113_CT_SLSC_LU_Rx0	CORP	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	LU	Not applicable	Corporates - No SME	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0113_CT_SLSC_LV_Rx0	CORP	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	LV	Not applicable	Corporates - No SME	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0113_CT_SLSC_MT_Rx0	CORP	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	MT	Not applicable	Corporates - No SME	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0113_CT_SLSC_NL_Rx0	CORP	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	NL	Not applicable	Corporates - No SME	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0113_CT_SLSC_NO_Rx0	CORP	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	NO	Not applicable	Corporates - No SME	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0113_CT_SLSC_PL_Rx0	CORP	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	PL	Not applicable	Corporates - No SME	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0113_CT_SLSC_PT_Rx0	CORP	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	PT	Not applicable	Corporates - No SME	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0113_CT_SLSC_RO_Rx0	CORP	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	RO	Not applicable	Corporates - No SME	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0113_CT_SLSC_RU_Rx0	CORP	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	RU	Not applicable	Corporates - No SME	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0113_CT_SLSC_SE_Rx0	CORP	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	SE	Not applicable	Corporates - No SME	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0113_CT_SLSC_SG_Rx0	CORP	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	SG	Not applicable	Corporates - No SME	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0113_CT_SLSC_SI_Rx0	CORP	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	SI	Not applicable	Corporates - No SME	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0113_CT_SLSC_SK_Rx0	CORP	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	SK	Not applicable	Corporates - No SME	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0113_CT_SLSC_TR_Rx0	CORP	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	TR	Not applicable	Corporates - No SME	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0113_CT_SLSC_US_Rx0	CORP	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	US	Not applicable	Corporates - No SME	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
CORP_ALL_0113_CT_SLSC_x2_Rx0	CORP	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	Other countries	Not applicable	Corporates - No SME	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0115_CT_SLSC_x0_Rx0	SMEC	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	Not applicable	Not applicable	Corporates - SME	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0115_CT_SLSC_AT_Rx0	SMEC	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	AT	Not applicable	Corporates - SME	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0115_CT_SLSC_AU_Rx0	SMEC	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	AU	Not applicable	Corporates - SME	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0115_CT_SLSC_BE_Rx0	SMEC	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	BE	Not applicable	Corporates - SME	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0115_CT_SLSC_BG_Rx0	SMEC	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	BG	Not applicable	Corporates - SME	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0115_CT_SLSC_BR_Rx0	SMEC	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	BR	Not applicable	Corporates - SME	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0115_CT_SLSC_CA_Rx0	SMEC	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	CA	Not applicable	Corporates - SME	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0115_CT_SLSC_CH_Rx0	SMEC	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	CH	Not applicable	Corporates - SME	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0115_CT_SLSC_CN_Rx0	SMEC	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	CN	Not applicable	Corporates - SME	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0115_CT_SLSC_CY_Rx0	SMEC	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	CY	Not applicable	Corporates - SME	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0115_CT_SLSC_CZ_Rx0	SMEC	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	CZ	Not applicable	Corporates - SME	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0115_CT_SLSC_DE_Rx0	SMEC	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	DE	Not applicable	Corporates - SME	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0115_CT_SLSC_DK_Rx0	SMEC	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	DK	Not applicable	Corporates - SME	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0115_CT_SLSC_EE_Rx0	SMEC	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	EE	Not applicable	Corporates - SME	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0115_CT_SLSC_ES_Rx0	SMEC	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	ES	Not applicable	Corporates - SME	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0115_CT_SLSC_FI_Rx0	SMEC	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	FI	Not applicable	Corporates - SME	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0115_CT_SLSC_FR_Rx0	SMEC	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	FR	Not applicable	Corporates - SME	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0115_CT_SLSC_GB_Rx0	SMEC	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	GB	Not applicable	Corporates - SME	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0115_CT_SLSC_GR_Rx0	SMEC	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	GR	Not applicable	Corporates - SME	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0115_CT_SLSC_HK_Rx0	SMEC	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	HK	Not applicable	Corporates - SME	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0115_CT_SLSC_HR_Rx0	SMEC	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	HR	Not applicable	Corporates - SME	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMEC_ALL_0115_CT_SLSC_HU_Rx0	SMEC	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	HU	Not applicable	Corporates - SME	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0115_CT_SLSC_IE_Rx0	SMEC	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	IE	Not applicable	Corporates - SME	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0115_CT_SLSC_IL_Rx0	SMEC	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	IL	Not applicable	Corporates - SME	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0115_CT_SLSC_IT_Rx0	SMEC	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	IT	Not applicable	Corporates - SME	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0115_CT_SLSC_JP_Rx0	SMEC	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	JP	Not applicable	Corporates - SME	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0115_CT_SLSC_KR_Rx0	SMEC	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	KR	Not applicable	Corporates - SME	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0115_CT_SLSC_LT_Rx0	SMEC	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	LT	Not applicable	Corporates - SME	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0115_CT_SLSC_LU_Rx0	SMEC	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	LU	Not applicable	Corporates - SME	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0115_CT_SLSC_LV_Rx0	SMEC	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	LV	Not applicable	Corporates - SME	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0115_CT_SLSC_MT_Rx0	SMEC	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	MT	Not applicable	Corporates - SME	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0115_CT_SLSC_NL_Rx0	SMEC	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	NL	Not applicable	Corporates - SME	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0115_CT_SLSC_NO_Rx0	SMEC	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	NO	Not applicable	Corporates - SME	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0115_CT_SLSC_PL_Rx0	SMEC	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	PL	Not applicable	Corporates - SME	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0115_CT_SLSC_PT_Rx0	SMEC	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	PT	Not applicable	Corporates - SME	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0115_CT_SLSC_RO_Rx0	SMEC	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	RO	Not applicable	Corporates - SME	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0115_CT_SLSC_RU_Rx0	SMEC	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	RU	Not applicable	Corporates - SME	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0115_CT_SLSC_SE_Rx0	SMEC	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	SE	Not applicable	Corporates - SME	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0115_CT_SLSC_SG_Rx0	SMEC	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	SG	Not applicable	Corporates - SME	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0115_CT_SLSC_SI_Rx0	SMEC	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	SI	Not applicable	Corporates - SME	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0115_CT_SLSC_SK_Rx0	SMEC	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	SK	Not applicable	Corporates - SME	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0115_CT_SLSC_TR_Rx0	SMEC	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	TR	Not applicable	Corporates - SME	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0115_CT_SLSC_US_Rx0	SMEC	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	US	Not applicable	Corporates - SME	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMEC_ALL_0115_CT_SLSC_x2_Rx0	SMEC	Credit risk, Counterparty credit risk and free deliveries	Specialized lending slotting criteria	Other countries	Not applicable	Corporates - SME	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0113_CR_AIRB_x0_Rx0	CORP	Credit risk and free deliveries	Advanced IRB approach	Not applicable	Not applicable	Corporates - No SME	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0113_CR_AIRB_AT_Rx0	CORP	Credit risk and free deliveries	Advanced IRB approach	AT	Not applicable	Corporates - No SME	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0113_CR_AIRB_AU_Rx0	CORP	Credit risk and free deliveries	Advanced IRB approach	AU	Not applicable	Corporates - No SME	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0113_CR_AIRB_BE_Rx0	CORP	Credit risk and free deliveries	Advanced IRB approach	BE	Not applicable	Corporates - No SME	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0113_CR_AIRB_BG_Rx0	CORP	Credit risk and free deliveries	Advanced IRB approach	BG	Not applicable	Corporates - No SME	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0113_CR_AIRB_BR_Rx0	CORP	Credit risk and free deliveries	Advanced IRB approach	BR	Not applicable	Corporates - No SME	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0113_CR_AIRB_CA_Rx0	CORP	Credit risk and free deliveries	Advanced IRB approach	CA	Not applicable	Corporates - No SME	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0113_CR_AIRB_CH_Rx0	CORP	Credit risk and free deliveries	Advanced IRB approach	CH	Not applicable	Corporates - No SME	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0113_CR_AIRB_CN_Rx0	CORP	Credit risk and free deliveries	Advanced IRB approach	CN	Not applicable	Corporates - No SME	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0113_CR_AIRB_CY_Rx0	CORP	Credit risk and free deliveries	Advanced IRB approach	CY	Not applicable	Corporates - No SME	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0113_CR_AIRB_CZ_Rx0	CORP	Credit risk and free deliveries	Advanced IRB approach	CZ	Not applicable	Corporates - No SME	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0113_CR_AIRB_DE_Rx0	CORP	Credit risk and free deliveries	Advanced IRB approach	DE	Not applicable	Corporates - No SME	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0113_CR_AIRB_DK_Rx0	CORP	Credit risk and free deliveries	Advanced IRB approach	DK	Not applicable	Corporates - No SME	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0113_CR_AIRB_EE_Rx0	CORP	Credit risk and free deliveries	Advanced IRB approach	EE	Not applicable	Corporates - No SME	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0113_CR_AIRB_ES_Rx0	CORP	Credit risk and free deliveries	Advanced IRB approach	ES	Not applicable	Corporates - No SME	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0113_CR_AIRB_FI_Rx0	CORP	Credit risk and free deliveries	Advanced IRB approach	FI	Not applicable	Corporates - No SME	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0113_CR_AIRB_FR_Rx0	CORP	Credit risk and free deliveries	Advanced IRB approach	FR	Not applicable	Corporates - No SME	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0113_CR_AIRB_GB_Rx0	CORP	Credit risk and free deliveries	Advanced IRB approach	GB	Not applicable	Corporates - No SME	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0113_CR_AIRB_GR_Rx0	CORP	Credit risk and free deliveries	Advanced IRB approach	GR	Not applicable	Corporates - No SME	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0113_CR_AIRB_HK_Rx0	CORP	Credit risk and free deliveries	Advanced IRB approach	HK	Not applicable	Corporates - No SME	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0113_CR_AIRB_HR_Rx0	CORP	Credit risk and free deliveries	Advanced IRB approach	HR	Not applicable	Corporates - No SME	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
CORP_ALL_0113_CR_AIRB_HU_Rx0	CORP	Credit risk and free deliveries	Advanced IRB approach	HU	Not applicable	Corporates - No SME	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0113_CR_AIRB_IE_Rx0	CORP	Credit risk and free deliveries	Advanced IRB approach	IE	Not applicable	Corporates - No SME	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0113_CR_AIRB_IL_Rx0	CORP	Credit risk and free deliveries	Advanced IRB approach	IL	Not applicable	Corporates - No SME	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0113_CR_AIRB_IT_Rx0	CORP	Credit risk and free deliveries	Advanced IRB approach	IT	Not applicable	Corporates - No SME	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0113_CR_AIRB_JP_Rx0	CORP	Credit risk and free deliveries	Advanced IRB approach	JP	Not applicable	Corporates - No SME	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0113_CR_AIRB_KR_Rx0	CORP	Credit risk and free deliveries	Advanced IRB approach	KR	Not applicable	Corporates - No SME	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0113_CR_AIRB_LT_Rx0	CORP	Credit risk and free deliveries	Advanced IRB approach	LT	Not applicable	Corporates - No SME	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0113_CR_AIRB_LU_Rx0	CORP	Credit risk and free deliveries	Advanced IRB approach	LU	Not applicable	Corporates - No SME	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0113_CR_AIRB_LV_Rx0	CORP	Credit risk and free deliveries	Advanced IRB approach	LV	Not applicable	Corporates - No SME	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0113_CR_AIRB_MT_Rx0	CORP	Credit risk and free deliveries	Advanced IRB approach	MT	Not applicable	Corporates - No SME	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0113_CR_AIRB_NL_Rx0	CORP	Credit risk and free deliveries	Advanced IRB approach	NL	Not applicable	Corporates - No SME	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0113_CR_AIRB_NO_Rx0	CORP	Credit risk and free deliveries	Advanced IRB approach	NO	Not applicable	Corporates - No SME	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0113_CR_AIRB_PL_Rx0	CORP	Credit risk and free deliveries	Advanced IRB approach	PL	Not applicable	Corporates - No SME	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0113_CR_AIRB_PT_Rx0	CORP	Credit risk and free deliveries	Advanced IRB approach	PT	Not applicable	Corporates - No SME	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0113_CR_AIRB_RO_Rx0	CORP	Credit risk and free deliveries	Advanced IRB approach	RO	Not applicable	Corporates - No SME	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0113_CR_AIRB_RU_Rx0	CORP	Credit risk and free deliveries	Advanced IRB approach	RU	Not applicable	Corporates - No SME	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0113_CR_AIRB_SE_Rx0	CORP	Credit risk and free deliveries	Advanced IRB approach	SE	Not applicable	Corporates - No SME	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0113_CR_AIRB_SG_Rx0	CORP	Credit risk and free deliveries	Advanced IRB approach	SG	Not applicable	Corporates - No SME	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0113_CR_AIRB_SI_Rx0	CORP	Credit risk and free deliveries	Advanced IRB approach	SI	Not applicable	Corporates - No SME	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0113_CR_AIRB_SK_Rx0	CORP	Credit risk and free deliveries	Advanced IRB approach	SK	Not applicable	Corporates - No SME	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0113_CR_AIRB_TR_Rx0	CORP	Credit risk and free deliveries	Advanced IRB approach	TR	Not applicable	Corporates - No SME	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0113_CR_AIRB_US_Rx0	CORP	Credit risk and free deliveries	Advanced IRB approach	US	Not applicable	Corporates - No SME	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
CORP_ALL_0113_CR_AIRB_x2_Rx0	CORP	Credit risk and free deliveries	Advanced IRB approach	Other countries	Not applicable	Corporates - No SME	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
MORT_ALL_0114_CR_AIRB_x0_Rx0	Mortgages	Credit risk and free deliveries	Advanced IRB approach	Not applicable	Not applicable	Retail - No SME - Secured by real estate	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0114_CR_AIRB_AT_Rx0	Mortgages	Credit risk and free deliveries	Advanced IRB approach	AT	Not applicable	Retail - No SME - Secured by real estate	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0114_CR_AIRB_AU_Rx0	Mortgages	Credit risk and free deliveries	Advanced IRB approach	AU	Not applicable	Retail - No SME - Secured by real estate	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0114_CR_AIRB_BE_Rx0	Mortgages	Credit risk and free deliveries	Advanced IRB approach	BE	Not applicable	Retail - No SME - Secured by real estate	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0114_CR_AIRB_BG_Rx0	Mortgages	Credit risk and free deliveries	Advanced IRB approach	BG	Not applicable	Retail - No SME - Secured by real estate	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0114_CR_AIRB_BR_Rx0	Mortgages	Credit risk and free deliveries	Advanced IRB approach	BR	Not applicable	Retail - No SME - Secured by real estate	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0114_CR_AIRB_CA_Rx0	Mortgages	Credit risk and free deliveries	Advanced IRB approach	CA	Not applicable	Retail - No SME - Secured by real estate	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0114_CR_AIRB_CH_Rx0	Mortgages	Credit risk and free deliveries	Advanced IRB approach	CH	Not applicable	Retail - No SME - Secured by real estate	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0114_CR_AIRB_CN_Rx0	Mortgages	Credit risk and free deliveries	Advanced IRB approach	CN	Not applicable	Retail - No SME - Secured by real estate	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0114_CR_AIRB_CY_Rx0	Mortgages	Credit risk and free deliveries	Advanced IRB approach	CY	Not applicable	Retail - No SME - Secured by real estate	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0114_CR_AIRB_CZ_Rx0	Mortgages	Credit risk and free deliveries	Advanced IRB approach	CZ	Not applicable	Retail - No SME - Secured by real estate	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0114_CR_AIRB_DE_Rx0	Mortgages	Credit risk and free deliveries	Advanced IRB approach	DE	Not applicable	Retail - No SME - Secured by real estate	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0114_CR_AIRB_DK_Rx0	Mortgages	Credit risk and free deliveries	Advanced IRB approach	DK	Not applicable	Retail - No SME - Secured by real estate	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0114_CR_AIRB_EE_Rx0	Mortgages	Credit risk and free deliveries	Advanced IRB approach	EE	Not applicable	Retail - No SME - Secured by real estate	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0114_CR_AIRB_ES_Rx0	Mortgages	Credit risk and free deliveries	Advanced IRB approach	ES	Not applicable	Retail - No SME - Secured by real estate	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0114_CR_AIRB_FI_Rx0	Mortgages	Credit risk and free deliveries	Advanced IRB approach	FI	Not applicable	Retail - No SME - Secured by real estate	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0114_CR_AIRB_FR_Rx0	Mortgages	Credit risk and free deliveries	Advanced IRB approach	FR	Not applicable	Retail - No SME - Secured by real estate	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0114_CR_AIRB_GB_Rx0	Mortgages	Credit risk and free deliveries	Advanced IRB approach	GB	Not applicable	Retail - No SME - Secured by real estate	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0114_CR_AIRB_GR_Rx0	Mortgages	Credit risk and free deliveries	Advanced IRB approach	GR	Not applicable	Retail - No SME - Secured by real estate	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0114_CR_AIRB_HK_Rx0	Mortgages	Credit risk and free deliveries	Advanced IRB approach	HK	Not applicable	Retail - No SME - Secured by real estate	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0114_CR_AIRB_HR_Rx0	Mortgages	Credit risk and free deliveries	Advanced IRB approach	HR	Not applicable	Retail - No SME - Secured by real estate	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
MORT_ALL_0114_CR_AIRB_HU_Rx0	Mortgages	Credit risk and free deliveries	Advanced IRB approach	HU	Not applicable	Retail - No SME - Secured by real estate	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0114_CR_AIRB_IE_Rx0	Mortgages	Credit risk and free deliveries	Advanced IRB approach	IE	Not applicable	Retail - No SME - Secured by real estate	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0114_CR_AIRB_IL_Rx0	Mortgages	Credit risk and free deliveries	Advanced IRB approach	IL	Not applicable	Retail - No SME - Secured by real estate	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0114_CR_AIRB_IT_Rx0	Mortgages	Credit risk and free deliveries	Advanced IRB approach	IT	Not applicable	Retail - No SME - Secured by real estate	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0114_CR_AIRB_JP_Rx0	Mortgages	Credit risk and free deliveries	Advanced IRB approach	JP	Not applicable	Retail - No SME - Secured by real estate	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0114_CR_AIRB_KR_Rx0	Mortgages	Credit risk and free deliveries	Advanced IRB approach	KR	Not applicable	Retail - No SME - Secured by real estate	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0114_CR_AIRB_LT_Rx0	Mortgages	Credit risk and free deliveries	Advanced IRB approach	LT	Not applicable	Retail - No SME - Secured by real estate	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0114_CR_AIRB_LU_Rx0	Mortgages	Credit risk and free deliveries	Advanced IRB approach	LU	Not applicable	Retail - No SME - Secured by real estate	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0114_CR_AIRB_LV_Rx0	Mortgages	Credit risk and free deliveries	Advanced IRB approach	LV	Not applicable	Retail - No SME - Secured by real estate	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0114_CR_AIRB_MT_Rx0	Mortgages	Credit risk and free deliveries	Advanced IRB approach	MT	Not applicable	Retail - No SME - Secured by real estate	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0114_CR_AIRB_NL_Rx0	Mortgages	Credit risk and free deliveries	Advanced IRB approach	NL	Not applicable	Retail - No SME - Secured by real estate	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0114_CR_AIRB_NO_Rx0	Mortgages	Credit risk and free deliveries	Advanced IRB approach	NO	Not applicable	Retail - No SME - Secured by real estate	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0114_CR_AIRB_PL_Rx0	Mortgages	Credit risk and free deliveries	Advanced IRB approach	PL	Not applicable	Retail - No SME - Secured by real estate	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0114_CR_AIRB_PT_Rx0	Mortgages	Credit risk and free deliveries	Advanced IRB approach	PT	Not applicable	Retail - No SME - Secured by real estate	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0114_CR_AIRB_RO_Rx0	Mortgages	Credit risk and free deliveries	Advanced IRB approach	RO	Not applicable	Retail - No SME - Secured by real estate	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0114_CR_AIRB_RU_Rx0	Mortgages	Credit risk and free deliveries	Advanced IRB approach	RU	Not applicable	Retail - No SME - Secured by real estate	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0114_CR_AIRB_SE_Rx0	Mortgages	Credit risk and free deliveries	Advanced IRB approach	SE	Not applicable	Retail - No SME - Secured by real estate	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0114_CR_AIRB_SG_Rx0	Mortgages	Credit risk and free deliveries	Advanced IRB approach	SG	Not applicable	Retail - No SME - Secured by real estate	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0114_CR_AIRB_SI_Rx0	Mortgages	Credit risk and free deliveries	Advanced IRB approach	SI	Not applicable	Retail - No SME - Secured by real estate	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0114_CR_AIRB_SK_Rx0	Mortgages	Credit risk and free deliveries	Advanced IRB approach	SK	Not applicable	Retail - No SME - Secured by real estate	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0114_CR_AIRB_TR_Rx0	Mortgages	Credit risk and free deliveries	Advanced IRB approach	TR	Not applicable	Retail - No SME - Secured by real estate	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0114_CR_AIRB_US_Rx0	Mortgages	Credit risk and free deliveries	Advanced IRB approach	US	Not applicable	Retail - No SME - Secured by real estate	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
MORT_ALL_0114_CR_AIRB_x2_Rx0	Mortgages	Credit risk and free deliveries	Advanced IRB approach	Other countries	Not applicable	Retail - No SME - Secured by real estate	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0115_CR_AIRB_x0_Rx0	SMEC	Credit risk and free deliveries	Advanced IRB approach	Not applicable	Not applicable	Corporates - SME	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0115_CR_AIRB_AT_Rx0	SMEC	Credit risk and free deliveries	Advanced IRB approach	AT	Not applicable	Corporates - SME	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0115_CR_AIRB_AU_Rx0	SMEC	Credit risk and free deliveries	Advanced IRB approach	AU	Not applicable	Corporates - SME	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0115_CR_AIRB_BE_Rx0	SMEC	Credit risk and free deliveries	Advanced IRB approach	BE	Not applicable	Corporates - SME	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0115_CR_AIRB_BG_Rx0	SMEC	Credit risk and free deliveries	Advanced IRB approach	BG	Not applicable	Corporates - SME	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0115_CR_AIRB_BR_Rx0	SMEC	Credit risk and free deliveries	Advanced IRB approach	BR	Not applicable	Corporates - SME	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0115_CR_AIRB_CA_Rx0	SMEC	Credit risk and free deliveries	Advanced IRB approach	CA	Not applicable	Corporates - SME	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0115_CR_AIRB_CH_Rx0	SMEC	Credit risk and free deliveries	Advanced IRB approach	CH	Not applicable	Corporates - SME	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0115_CR_AIRB_CN_Rx0	SMEC	Credit risk and free deliveries	Advanced IRB approach	CN	Not applicable	Corporates - SME	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0115_CR_AIRB_CY_Rx0	SMEC	Credit risk and free deliveries	Advanced IRB approach	CY	Not applicable	Corporates - SME	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0115_CR_AIRB_CZ_Rx0	SMEC	Credit risk and free deliveries	Advanced IRB approach	CZ	Not applicable	Corporates - SME	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0115_CR_AIRB_DE_Rx0	SMEC	Credit risk and free deliveries	Advanced IRB approach	DE	Not applicable	Corporates - SME	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0115_CR_AIRB_DK_Rx0	SMEC	Credit risk and free deliveries	Advanced IRB approach	DK	Not applicable	Corporates - SME	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0115_CR_AIRB_EE_Rx0	SMEC	Credit risk and free deliveries	Advanced IRB approach	EE	Not applicable	Corporates - SME	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0115_CR_AIRB_ES_Rx0	SMEC	Credit risk and free deliveries	Advanced IRB approach	ES	Not applicable	Corporates - SME	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0115_CR_AIRB_FI_Rx0	SMEC	Credit risk and free deliveries	Advanced IRB approach	FI	Not applicable	Corporates - SME	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0115_CR_AIRB_FR_Rx0	SMEC	Credit risk and free deliveries	Advanced IRB approach	FR	Not applicable	Corporates - SME	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0115_CR_AIRB_GB_Rx0	SMEC	Credit risk and free deliveries	Advanced IRB approach	GB	Not applicable	Corporates - SME	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0115_CR_AIRB_GR_Rx0	SMEC	Credit risk and free deliveries	Advanced IRB approach	GR	Not applicable	Corporates - SME	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0115_CR_AIRB_HK_Rx0	SMEC	Credit risk and free deliveries	Advanced IRB approach	HK	Not applicable	Corporates - SME	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0115_CR_AIRB_HR_Rx0	SMEC	Credit risk and free deliveries	Advanced IRB approach	HR	Not applicable	Corporates - SME	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMEC_ALL_0115_CR_AIRB_HU_Rx0	SMEC	Credit risk and free deliveries	Advanced IRB approach	HU	Not applicable	Corporates - SME	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0115_CR_AIRB_IE_Rx0	SMEC	Credit risk and free deliveries	Advanced IRB approach	IE	Not applicable	Corporates - SME	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0115_CR_AIRB_IL_Rx0	SMEC	Credit risk and free deliveries	Advanced IRB approach	IL	Not applicable	Corporates - SME	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0115_CR_AIRB_IT_Rx0	SMEC	Credit risk and free deliveries	Advanced IRB approach	IT	Not applicable	Corporates - SME	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0115_CR_AIRB_JP_Rx0	SMEC	Credit risk and free deliveries	Advanced IRB approach	JP	Not applicable	Corporates - SME	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0115_CR_AIRB_KR_Rx0	SMEC	Credit risk and free deliveries	Advanced IRB approach	KR	Not applicable	Corporates - SME	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0115_CR_AIRB_LT_Rx0	SMEC	Credit risk and free deliveries	Advanced IRB approach	LT	Not applicable	Corporates - SME	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0115_CR_AIRB_LU_Rx0	SMEC	Credit risk and free deliveries	Advanced IRB approach	LU	Not applicable	Corporates - SME	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0115_CR_AIRB_LV_Rx0	SMEC	Credit risk and free deliveries	Advanced IRB approach	LV	Not applicable	Corporates - SME	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0115_CR_AIRB_MT_Rx0	SMEC	Credit risk and free deliveries	Advanced IRB approach	MT	Not applicable	Corporates - SME	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0115_CR_AIRB_NL_Rx0	SMEC	Credit risk and free deliveries	Advanced IRB approach	NL	Not applicable	Corporates - SME	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0115_CR_AIRB_NO_Rx0	SMEC	Credit risk and free deliveries	Advanced IRB approach	NO	Not applicable	Corporates - SME	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0115_CR_AIRB_PL_Rx0	SMEC	Credit risk and free deliveries	Advanced IRB approach	PL	Not applicable	Corporates - SME	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0115_CR_AIRB_PT_Rx0	SMEC	Credit risk and free deliveries	Advanced IRB approach	PT	Not applicable	Corporates - SME	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0115_CR_AIRB_RO_Rx0	SMEC	Credit risk and free deliveries	Advanced IRB approach	RO	Not applicable	Corporates - SME	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0115_CR_AIRB_RU_Rx0	SMEC	Credit risk and free deliveries	Advanced IRB approach	RU	Not applicable	Corporates - SME	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0115_CR_AIRB_SE_Rx0	SMEC	Credit risk and free deliveries	Advanced IRB approach	SE	Not applicable	Corporates - SME	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0115_CR_AIRB_SG_Rx0	SMEC	Credit risk and free deliveries	Advanced IRB approach	SG	Not applicable	Corporates - SME	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0115_CR_AIRB_SI_Rx0	SMEC	Credit risk and free deliveries	Advanced IRB approach	SI	Not applicable	Corporates - SME	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0115_CR_AIRB_SK_Rx0	SMEC	Credit risk and free deliveries	Advanced IRB approach	SK	Not applicable	Corporates - SME	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0115_CR_AIRB_TR_Rx0	SMEC	Credit risk and free deliveries	Advanced IRB approach	TR	Not applicable	Corporates - SME	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0115_CR_AIRB_US_Rx0	SMEC	Credit risk and free deliveries	Advanced IRB approach	US	Not applicable	Corporates - SME	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMEC_ALL_0115_CR_AIRB_x2_Rx0	SMEC	Credit risk and free deliveries	Advanced IRB approach	Other countries	Not applicable	Corporates - SME	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0115_CR_AIRB_x0_Rx0	SMER	Credit risk and free deliveries	Advanced IRB approach	Not applicable	Not applicable	Retail - SME	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0115_CR_AIRB_AT_Rx0	SMER	Credit risk and free deliveries	Advanced IRB approach	AT	Not applicable	Retail - SME	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0115_CR_AIRB_AU_Rx0	SMER	Credit risk and free deliveries	Advanced IRB approach	AU	Not applicable	Retail - SME	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0115_CR_AIRB_BE_Rx0	SMER	Credit risk and free deliveries	Advanced IRB approach	BE	Not applicable	Retail - SME	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0115_CR_AIRB_BG_Rx0	SMER	Credit risk and free deliveries	Advanced IRB approach	BG	Not applicable	Retail - SME	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0115_CR_AIRB_BR_Rx0	SMER	Credit risk and free deliveries	Advanced IRB approach	BR	Not applicable	Retail - SME	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0115_CR_AIRB_CA_Rx0	SMER	Credit risk and free deliveries	Advanced IRB approach	CA	Not applicable	Retail - SME	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0115_CR_AIRB_CH_Rx0	SMER	Credit risk and free deliveries	Advanced IRB approach	CH	Not applicable	Retail - SME	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0115_CR_AIRB_CN_Rx0	SMER	Credit risk and free deliveries	Advanced IRB approach	CN	Not applicable	Retail - SME	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0115_CR_AIRB_CY_Rx0	SMER	Credit risk and free deliveries	Advanced IRB approach	CY	Not applicable	Retail - SME	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0115_CR_AIRB_CZ_Rx0	SMER	Credit risk and free deliveries	Advanced IRB approach	CZ	Not applicable	Retail - SME	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0115_CR_AIRB_DE_Rx0	SMER	Credit risk and free deliveries	Advanced IRB approach	DE	Not applicable	Retail - SME	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0115_CR_AIRB_DK_Rx0	SMER	Credit risk and free deliveries	Advanced IRB approach	DK	Not applicable	Retail - SME	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0115_CR_AIRB_EE_Rx0	SMER	Credit risk and free deliveries	Advanced IRB approach	EE	Not applicable	Retail - SME	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0115_CR_AIRB_ES_Rx0	SMER	Credit risk and free deliveries	Advanced IRB approach	ES	Not applicable	Retail - SME	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0115_CR_AIRB_FI_Rx0	SMER	Credit risk and free deliveries	Advanced IRB approach	FI	Not applicable	Retail - SME	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0115_CR_AIRB_FR_Rx0	SMER	Credit risk and free deliveries	Advanced IRB approach	FR	Not applicable	Retail - SME	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0115_CR_AIRB_GB_Rx0	SMER	Credit risk and free deliveries	Advanced IRB approach	GB	Not applicable	Retail - SME	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0115_CR_AIRB_GR_Rx0	SMER	Credit risk and free deliveries	Advanced IRB approach	GR	Not applicable	Retail - SME	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0115_CR_AIRB_HK_Rx0	SMER	Credit risk and free deliveries	Advanced IRB approach	HK	Not applicable	Retail - SME	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0115_CR_AIRB_HR_Rx0	SMER	Credit risk and free deliveries	Advanced IRB approach	HR	Not applicable	Retail - SME	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMER_ALL_0115_CR_AIRB_HU_Rx0	SMER	Credit risk and free deliveries	Advanced IRB approach	HU	Not applicable	Retail - SME	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0115_CR_AIRB_IE_Rx0	SMER	Credit risk and free deliveries	Advanced IRB approach	IE	Not applicable	Retail - SME	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0115_CR_AIRB_IL_Rx0	SMER	Credit risk and free deliveries	Advanced IRB approach	IL	Not applicable	Retail - SME	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0115_CR_AIRB_IT_Rx0	SMER	Credit risk and free deliveries	Advanced IRB approach	IT	Not applicable	Retail - SME	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0115_CR_AIRB_JP_Rx0	SMER	Credit risk and free deliveries	Advanced IRB approach	JP	Not applicable	Retail - SME	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0115_CR_AIRB_KR_Rx0	SMER	Credit risk and free deliveries	Advanced IRB approach	KR	Not applicable	Retail - SME	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0115_CR_AIRB_LT_Rx0	SMER	Credit risk and free deliveries	Advanced IRB approach	LT	Not applicable	Retail - SME	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0115_CR_AIRB_LU_Rx0	SMER	Credit risk and free deliveries	Advanced IRB approach	LU	Not applicable	Retail - SME	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0115_CR_AIRB_LV_Rx0	SMER	Credit risk and free deliveries	Advanced IRB approach	LV	Not applicable	Retail - SME	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0115_CR_AIRB_MT_Rx0	SMER	Credit risk and free deliveries	Advanced IRB approach	MT	Not applicable	Retail - SME	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0115_CR_AIRB_NL_Rx0	SMER	Credit risk and free deliveries	Advanced IRB approach	NL	Not applicable	Retail - SME	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0115_CR_AIRB_NO_Rx0	SMER	Credit risk and free deliveries	Advanced IRB approach	NO	Not applicable	Retail - SME	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0115_CR_AIRB_PL_Rx0	SMER	Credit risk and free deliveries	Advanced IRB approach	PL	Not applicable	Retail - SME	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0115_CR_AIRB_PT_Rx0	SMER	Credit risk and free deliveries	Advanced IRB approach	PT	Not applicable	Retail - SME	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0115_CR_AIRB_RO_Rx0	SMER	Credit risk and free deliveries	Advanced IRB approach	RO	Not applicable	Retail - SME	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0115_CR_AIRB_RU_Rx0	SMER	Credit risk and free deliveries	Advanced IRB approach	RU	Not applicable	Retail - SME	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0115_CR_AIRB_SE_Rx0	SMER	Credit risk and free deliveries	Advanced IRB approach	SE	Not applicable	Retail - SME	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0115_CR_AIRB_SG_Rx0	SMER	Credit risk and free deliveries	Advanced IRB approach	SG	Not applicable	Retail - SME	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0115_CR_AIRB_SI_Rx0	SMER	Credit risk and free deliveries	Advanced IRB approach	SI	Not applicable	Retail - SME	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0115_CR_AIRB_SK_Rx0	SMER	Credit risk and free deliveries	Advanced IRB approach	SK	Not applicable	Retail - SME	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0115_CR_AIRB_TR_Rx0	SMER	Credit risk and free deliveries	Advanced IRB approach	TR	Not applicable	Retail - SME	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0115_CR_AIRB_US_Rx0	SMER	Credit risk and free deliveries	Advanced IRB approach	US	Not applicable	Retail - SME	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMER_ALL_0115_CR_AIRB_x2_Rx0	SMER	Credit risk and free deliveries	Advanced IRB approach	Other countries	Not applicable	Retail - SME	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0113_CR_FIRB_x0_Rx0	CORP	Credit risk and free deliveries	Foundation IRB approach	Not applicable	Not applicable	Corporates - No SME	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0113_CR_FIRB_AT_Rx0	CORP	Credit risk and free deliveries	Foundation IRB approach	AT	Not applicable	Corporates - No SME	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0113_CR_FIRB_AU_Rx0	CORP	Credit risk and free deliveries	Foundation IRB approach	AU	Not applicable	Corporates - No SME	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0113_CR_FIRB_BE_Rx0	CORP	Credit risk and free deliveries	Foundation IRB approach	BE	Not applicable	Corporates - No SME	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0113_CR_FIRB_BG_Rx0	CORP	Credit risk and free deliveries	Foundation IRB approach	BG	Not applicable	Corporates - No SME	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0113_CR_FIRB_BR_Rx0	CORP	Credit risk and free deliveries	Foundation IRB approach	BR	Not applicable	Corporates - No SME	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0113_CR_FIRB_CA_Rx0	CORP	Credit risk and free deliveries	Foundation IRB approach	CA	Not applicable	Corporates - No SME	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0113_CR_FIRB_CH_Rx0	CORP	Credit risk and free deliveries	Foundation IRB approach	CH	Not applicable	Corporates - No SME	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0113_CR_FIRB_CN_Rx0	CORP	Credit risk and free deliveries	Foundation IRB approach	CN	Not applicable	Corporates - No SME	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0113_CR_FIRB_CY_Rx0	CORP	Credit risk and free deliveries	Foundation IRB approach	CY	Not applicable	Corporates - No SME	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0113_CR_FIRB_CZ_Rx0	CORP	Credit risk and free deliveries	Foundation IRB approach	CZ	Not applicable	Corporates - No SME	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0113_CR_FIRB_DE_Rx0	CORP	Credit risk and free deliveries	Foundation IRB approach	DE	Not applicable	Corporates - No SME	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0113_CR_FIRB_DK_Rx0	CORP	Credit risk and free deliveries	Foundation IRB approach	DK	Not applicable	Corporates - No SME	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0113_CR_FIRB_EE_Rx0	CORP	Credit risk and free deliveries	Foundation IRB approach	EE	Not applicable	Corporates - No SME	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0113_CR_FIRB_ES_Rx0	CORP	Credit risk and free deliveries	Foundation IRB approach	ES	Not applicable	Corporates - No SME	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0113_CR_FIRB_FI_Rx0	CORP	Credit risk and free deliveries	Foundation IRB approach	FI	Not applicable	Corporates - No SME	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0113_CR_FIRB_FR_Rx0	CORP	Credit risk and free deliveries	Foundation IRB approach	FR	Not applicable	Corporates - No SME	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0113_CR_FIRB_GB_Rx0	CORP	Credit risk and free deliveries	Foundation IRB approach	GB	Not applicable	Corporates - No SME	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0113_CR_FIRB_GR_Rx0	CORP	Credit risk and free deliveries	Foundation IRB approach	GR	Not applicable	Corporates - No SME	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0113_CR_FIRB_HK_Rx0	CORP	Credit risk and free deliveries	Foundation IRB approach	HK	Not applicable	Corporates - No SME	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0113_CR_FIRB_HR_Rx0	CORP	Credit risk and free deliveries	Foundation IRB approach	HR	Not applicable	Corporates - No SME	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
CORP_ALL_0113_CR_FIRB_HU_Rx0	CORP	Credit risk and free deliveries	Foundation IRB approach	HU	Not applicable	Corporates - No SME	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0113_CR_FIRB_IE_Rx0	CORP	Credit risk and free deliveries	Foundation IRB approach	IE	Not applicable	Corporates - No SME	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0113_CR_FIRB_IL_Rx0	CORP	Credit risk and free deliveries	Foundation IRB approach	IL	Not applicable	Corporates - No SME	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0113_CR_FIRB_IT_Rx0	CORP	Credit risk and free deliveries	Foundation IRB approach	IT	Not applicable	Corporates - No SME	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0113_CR_FIRB_JP_Rx0	CORP	Credit risk and free deliveries	Foundation IRB approach	JP	Not applicable	Corporates - No SME	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0113_CR_FIRB_KR_Rx0	CORP	Credit risk and free deliveries	Foundation IRB approach	KR	Not applicable	Corporates - No SME	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0113_CR_FIRB_LT_Rx0	CORP	Credit risk and free deliveries	Foundation IRB approach	LT	Not applicable	Corporates - No SME	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0113_CR_FIRB_LU_Rx0	CORP	Credit risk and free deliveries	Foundation IRB approach	LU	Not applicable	Corporates - No SME	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0113_CR_FIRB_LV_Rx0	CORP	Credit risk and free deliveries	Foundation IRB approach	LV	Not applicable	Corporates - No SME	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0113_CR_FIRB_MT_Rx0	CORP	Credit risk and free deliveries	Foundation IRB approach	MT	Not applicable	Corporates - No SME	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0113_CR_FIRB_NL_Rx0	CORP	Credit risk and free deliveries	Foundation IRB approach	NL	Not applicable	Corporates - No SME	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0113_CR_FIRB_NO_Rx0	CORP	Credit risk and free deliveries	Foundation IRB approach	NO	Not applicable	Corporates - No SME	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0113_CR_FIRB_PL_Rx0	CORP	Credit risk and free deliveries	Foundation IRB approach	PL	Not applicable	Corporates - No SME	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0113_CR_FIRB_PT_Rx0	CORP	Credit risk and free deliveries	Foundation IRB approach	PT	Not applicable	Corporates - No SME	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0113_CR_FIRB_RO_Rx0	CORP	Credit risk and free deliveries	Foundation IRB approach	RO	Not applicable	Corporates - No SME	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0113_CR_FIRB_RU_Rx0	CORP	Credit risk and free deliveries	Foundation IRB approach	RU	Not applicable	Corporates - No SME	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0113_CR_FIRB_SE_Rx0	CORP	Credit risk and free deliveries	Foundation IRB approach	SE	Not applicable	Corporates - No SME	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0113_CR_FIRB_SG_Rx0	CORP	Credit risk and free deliveries	Foundation IRB approach	SG	Not applicable	Corporates - No SME	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0113_CR_FIRB_SI_Rx0	CORP	Credit risk and free deliveries	Foundation IRB approach	SI	Not applicable	Corporates - No SME	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0113_CR_FIRB_SK_Rx0	CORP	Credit risk and free deliveries	Foundation IRB approach	SK	Not applicable	Corporates - No SME	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0113_CR_FIRB_TR_Rx0	CORP	Credit risk and free deliveries	Foundation IRB approach	TR	Not applicable	Corporates - No SME	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0113_CR_FIRB_US_Rx0	CORP	Credit risk and free deliveries	Foundation IRB approach	US	Not applicable	Corporates - No SME	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
CORP_ALL_0113_CR_FIRB_x2_Rx0	CORP	Credit risk and free deliveries	Foundation IRB approach	Other countries	Not applicable	Corporates - No SME	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0115_CR_FIRB_x0_Rx0	SMEC	Credit risk and free deliveries	Foundation IRB approach	Not applicable	Not applicable	Corporates - SME	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0115_CR_FIRB_AT_Rx0	SMEC	Credit risk and free deliveries	Foundation IRB approach	AT	Not applicable	Corporates - SME	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0115_CR_FIRB_AU_Rx0	SMEC	Credit risk and free deliveries	Foundation IRB approach	AU	Not applicable	Corporates - SME	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0115_CR_FIRB_BE_Rx0	SMEC	Credit risk and free deliveries	Foundation IRB approach	BE	Not applicable	Corporates - SME	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0115_CR_FIRB_BG_Rx0	SMEC	Credit risk and free deliveries	Foundation IRB approach	BG	Not applicable	Corporates - SME	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0115_CR_FIRB_BR_Rx0	SMEC	Credit risk and free deliveries	Foundation IRB approach	BR	Not applicable	Corporates - SME	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0115_CR_FIRB_CA_Rx0	SMEC	Credit risk and free deliveries	Foundation IRB approach	CA	Not applicable	Corporates - SME	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0115_CR_FIRB_CH_Rx0	SMEC	Credit risk and free deliveries	Foundation IRB approach	CH	Not applicable	Corporates - SME	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0115_CR_FIRB_CN_Rx0	SMEC	Credit risk and free deliveries	Foundation IRB approach	CN	Not applicable	Corporates - SME	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0115_CR_FIRB_CY_Rx0	SMEC	Credit risk and free deliveries	Foundation IRB approach	CY	Not applicable	Corporates - SME	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0115_CR_FIRB_CZ_Rx0	SMEC	Credit risk and free deliveries	Foundation IRB approach	CZ	Not applicable	Corporates - SME	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0115_CR_FIRB_DE_Rx0	SMEC	Credit risk and free deliveries	Foundation IRB approach	DE	Not applicable	Corporates - SME	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0115_CR_FIRB_DK_Rx0	SMEC	Credit risk and free deliveries	Foundation IRB approach	DK	Not applicable	Corporates - SME	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0115_CR_FIRB_EE_Rx0	SMEC	Credit risk and free deliveries	Foundation IRB approach	EE	Not applicable	Corporates - SME	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0115_CR_FIRB_ES_Rx0	SMEC	Credit risk and free deliveries	Foundation IRB approach	ES	Not applicable	Corporates - SME	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0115_CR_FIRB_FI_Rx0	SMEC	Credit risk and free deliveries	Foundation IRB approach	FI	Not applicable	Corporates - SME	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0115_CR_FIRB_FR_Rx0	SMEC	Credit risk and free deliveries	Foundation IRB approach	FR	Not applicable	Corporates - SME	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0115_CR_FIRB_GB_Rx0	SMEC	Credit risk and free deliveries	Foundation IRB approach	GB	Not applicable	Corporates - SME	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0115_CR_FIRB_GR_Rx0	SMEC	Credit risk and free deliveries	Foundation IRB approach	GR	Not applicable	Corporates - SME	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0115_CR_FIRB_HK_Rx0	SMEC	Credit risk and free deliveries	Foundation IRB approach	HK	Not applicable	Corporates - SME	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0115_CR_FIRB_HR_Rx0	SMEC	Credit risk and free deliveries	Foundation IRB approach	HR	Not applicable	Corporates - SME	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMEC_ALL_0115_CR_FIRB_HU_Rx0	SMEC	Credit risk and free deliveries	Foundation IRB approach	HU	Not applicable	Corporates - SME	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0115_CR_FIRB_IE_Rx0	SMEC	Credit risk and free deliveries	Foundation IRB approach	IE	Not applicable	Corporates - SME	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0115_CR_FIRB_IL_Rx0	SMEC	Credit risk and free deliveries	Foundation IRB approach	IL	Not applicable	Corporates - SME	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0115_CR_FIRB_IT_Rx0	SMEC	Credit risk and free deliveries	Foundation IRB approach	IT	Not applicable	Corporates - SME	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0115_CR_FIRB_JP_Rx0	SMEC	Credit risk and free deliveries	Foundation IRB approach	JP	Not applicable	Corporates - SME	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0115_CR_FIRB_KR_Rx0	SMEC	Credit risk and free deliveries	Foundation IRB approach	KR	Not applicable	Corporates - SME	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0115_CR_FIRB_LT_Rx0	SMEC	Credit risk and free deliveries	Foundation IRB approach	LT	Not applicable	Corporates - SME	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0115_CR_FIRB_LU_Rx0	SMEC	Credit risk and free deliveries	Foundation IRB approach	LU	Not applicable	Corporates - SME	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0115_CR_FIRB_LV_Rx0	SMEC	Credit risk and free deliveries	Foundation IRB approach	LV	Not applicable	Corporates - SME	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0115_CR_FIRB_MT_Rx0	SMEC	Credit risk and free deliveries	Foundation IRB approach	MT	Not applicable	Corporates - SME	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0115_CR_FIRB_NL_Rx0	SMEC	Credit risk and free deliveries	Foundation IRB approach	NL	Not applicable	Corporates - SME	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0115_CR_FIRB_NO_Rx0	SMEC	Credit risk and free deliveries	Foundation IRB approach	NO	Not applicable	Corporates - SME	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0115_CR_FIRB_PL_Rx0	SMEC	Credit risk and free deliveries	Foundation IRB approach	PL	Not applicable	Corporates - SME	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0115_CR_FIRB_PT_Rx0	SMEC	Credit risk and free deliveries	Foundation IRB approach	PT	Not applicable	Corporates - SME	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0115_CR_FIRB_RO_Rx0	SMEC	Credit risk and free deliveries	Foundation IRB approach	RO	Not applicable	Corporates - SME	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0115_CR_FIRB_RU_Rx0	SMEC	Credit risk and free deliveries	Foundation IRB approach	RU	Not applicable	Corporates - SME	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0115_CR_FIRB_SE_Rx0	SMEC	Credit risk and free deliveries	Foundation IRB approach	SE	Not applicable	Corporates - SME	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0115_CR_FIRB_SG_Rx0	SMEC	Credit risk and free deliveries	Foundation IRB approach	SG	Not applicable	Corporates - SME	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0115_CR_FIRB_SI_Rx0	SMEC	Credit risk and free deliveries	Foundation IRB approach	SI	Not applicable	Corporates - SME	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0115_CR_FIRB_SK_Rx0	SMEC	Credit risk and free deliveries	Foundation IRB approach	SK	Not applicable	Corporates - SME	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0115_CR_FIRB_TR_Rx0	SMEC	Credit risk and free deliveries	Foundation IRB approach	TR	Not applicable	Corporates - SME	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0115_CR_FIRB_US_Rx0	SMEC	Credit risk and free deliveries	Foundation IRB approach	US	Not applicable	Corporates - SME	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMEC_ALL_0115_CR_FIRB_x2_Rx0	SMEC	Credit risk and free deliveries	Foundation IRB approach	Other countries	Not applicable	Corporates - SME	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0113_CR_SLSC_x0_Rx0	CORP	Credit risk and free deliveries	Specialized lending slotting criteria	Not applicable	Not applicable	Corporates - No SME	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0113_CR_SLSC_AT_Rx0	CORP	Credit risk and free deliveries	Specialized lending slotting criteria	AT	Not applicable	Corporates - No SME	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0113_CR_SLSC_AU_Rx0	CORP	Credit risk and free deliveries	Specialized lending slotting criteria	AU	Not applicable	Corporates - No SME	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0113_CR_SLSC_BE_Rx0	CORP	Credit risk and free deliveries	Specialized lending slotting criteria	BE	Not applicable	Corporates - No SME	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0113_CR_SLSC_BG_Rx0	CORP	Credit risk and free deliveries	Specialized lending slotting criteria	BG	Not applicable	Corporates - No SME	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0113_CR_SLSC_BR_Rx0	CORP	Credit risk and free deliveries	Specialized lending slotting criteria	BR	Not applicable	Corporates - No SME	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0113_CR_SLSC_CA_Rx0	CORP	Credit risk and free deliveries	Specialized lending slotting criteria	CA	Not applicable	Corporates - No SME	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0113_CR_SLSC_CH_Rx0	CORP	Credit risk and free deliveries	Specialized lending slotting criteria	CH	Not applicable	Corporates - No SME	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0113_CR_SLSC_CN_Rx0	CORP	Credit risk and free deliveries	Specialized lending slotting criteria	CN	Not applicable	Corporates - No SME	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0113_CR_SLSC_CY_Rx0	CORP	Credit risk and free deliveries	Specialized lending slotting criteria	CY	Not applicable	Corporates - No SME	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0113_CR_SLSC_CZ_Rx0	CORP	Credit risk and free deliveries	Specialized lending slotting criteria	CZ	Not applicable	Corporates - No SME	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0113_CR_SLSC_DE_Rx0	CORP	Credit risk and free deliveries	Specialized lending slotting criteria	DE	Not applicable	Corporates - No SME	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0113_CR_SLSC_DK_Rx0	CORP	Credit risk and free deliveries	Specialized lending slotting criteria	DK	Not applicable	Corporates - No SME	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0113_CR_SLSC_EE_Rx0	CORP	Credit risk and free deliveries	Specialized lending slotting criteria	EE	Not applicable	Corporates - No SME	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0113_CR_SLSC_ES_Rx0	CORP	Credit risk and free deliveries	Specialized lending slotting criteria	ES	Not applicable	Corporates - No SME	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0113_CR_SLSC_FI_Rx0	CORP	Credit risk and free deliveries	Specialized lending slotting criteria	FI	Not applicable	Corporates - No SME	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0113_CR_SLSC_FR_Rx0	CORP	Credit risk and free deliveries	Specialized lending slotting criteria	FR	Not applicable	Corporates - No SME	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0113_CR_SLSC_GB_Rx0	CORP	Credit risk and free deliveries	Specialized lending slotting criteria	GB	Not applicable	Corporates - No SME	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0113_CR_SLSC_GR_Rx0	CORP	Credit risk and free deliveries	Specialized lending slotting criteria	GR	Not applicable	Corporates - No SME	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0113_CR_SLSC_HK_Rx0	CORP	Credit risk and free deliveries	Specialized lending slotting criteria	HK	Not applicable	Corporates - No SME	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0113_CR_SLSC_HR_Rx0	CORP	Credit risk and free deliveries	Specialized lending slotting criteria	HR	Not applicable	Corporates - No SME	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
CORP_ALL_0113_CR_SLSC_HU_Rx0	CORP	Credit risk and free deliveries	Specialized lending slotting criteria	HU	Not applicable	Corporates - No SME	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0113_CR_SLSC_IE_Rx0	CORP	Credit risk and free deliveries	Specialized lending slotting criteria	IE	Not applicable	Corporates - No SME	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0113_CR_SLSC_IL_Rx0	CORP	Credit risk and free deliveries	Specialized lending slotting criteria	IL	Not applicable	Corporates - No SME	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0113_CR_SLSC_IT_Rx0	CORP	Credit risk and free deliveries	Specialized lending slotting criteria	IT	Not applicable	Corporates - No SME	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0113_CR_SLSC_JP_Rx0	CORP	Credit risk and free deliveries	Specialized lending slotting criteria	JP	Not applicable	Corporates - No SME	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0113_CR_SLSC_KR_Rx0	CORP	Credit risk and free deliveries	Specialized lending slotting criteria	KR	Not applicable	Corporates - No SME	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0113_CR_SLSC_LT_Rx0	CORP	Credit risk and free deliveries	Specialized lending slotting criteria	LT	Not applicable	Corporates - No SME	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0113_CR_SLSC_LU_Rx0	CORP	Credit risk and free deliveries	Specialized lending slotting criteria	LU	Not applicable	Corporates - No SME	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0113_CR_SLSC_LV_Rx0	CORP	Credit risk and free deliveries	Specialized lending slotting criteria	LV	Not applicable	Corporates - No SME	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0113_CR_SLSC_MT_Rx0	CORP	Credit risk and free deliveries	Specialized lending slotting criteria	MT	Not applicable	Corporates - No SME	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0113_CR_SLSC_NL_Rx0	CORP	Credit risk and free deliveries	Specialized lending slotting criteria	NL	Not applicable	Corporates - No SME	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0113_CR_SLSC_NO_Rx0	CORP	Credit risk and free deliveries	Specialized lending slotting criteria	NO	Not applicable	Corporates - No SME	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0113_CR_SLSC_PL_Rx0	CORP	Credit risk and free deliveries	Specialized lending slotting criteria	PL	Not applicable	Corporates - No SME	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0113_CR_SLSC_PT_Rx0	CORP	Credit risk and free deliveries	Specialized lending slotting criteria	PT	Not applicable	Corporates - No SME	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0113_CR_SLSC_RO_Rx0	CORP	Credit risk and free deliveries	Specialized lending slotting criteria	RO	Not applicable	Corporates - No SME	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0113_CR_SLSC_RU_Rx0	CORP	Credit risk and free deliveries	Specialized lending slotting criteria	RU	Not applicable	Corporates - No SME	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0113_CR_SLSC_SE_Rx0	CORP	Credit risk and free deliveries	Specialized lending slotting criteria	SE	Not applicable	Corporates - No SME	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0113_CR_SLSC_SG_Rx0	CORP	Credit risk and free deliveries	Specialized lending slotting criteria	SG	Not applicable	Corporates - No SME	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0113_CR_SLSC_SI_Rx0	CORP	Credit risk and free deliveries	Specialized lending slotting criteria	SI	Not applicable	Corporates - No SME	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0113_CR_SLSC_SK_Rx0	CORP	Credit risk and free deliveries	Specialized lending slotting criteria	SK	Not applicable	Corporates - No SME	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0113_CR_SLSC_TR_Rx0	CORP	Credit risk and free deliveries	Specialized lending slotting criteria	TR	Not applicable	Corporates - No SME	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0113_CR_SLSC_US_Rx0	CORP	Credit risk and free deliveries	Specialized lending slotting criteria	US	Not applicable	Corporates - No SME	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
CORP_ALL_0113_CR_SLSC_x2_Rx0	CORP	Credit risk and free deliveries	Specialized lending slotting criteria	Other countries	Not applicable	Corporates - No SME	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0115_CR_SLSC_x0_Rx0	SMEC	Credit risk and free deliveries	Specialized lending slotting criteria	Not applicable	Not applicable	Corporates - SME	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0115_CR_SLSC_AT_Rx0	SMEC	Credit risk and free deliveries	Specialized lending slotting criteria	AT	Not applicable	Corporates - SME	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0115_CR_SLSC_AU_Rx0	SMEC	Credit risk and free deliveries	Specialized lending slotting criteria	AU	Not applicable	Corporates - SME	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0115_CR_SLSC_BE_Rx0	SMEC	Credit risk and free deliveries	Specialized lending slotting criteria	BE	Not applicable	Corporates - SME	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0115_CR_SLSC_BG_Rx0	SMEC	Credit risk and free deliveries	Specialized lending slotting criteria	BG	Not applicable	Corporates - SME	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0115_CR_SLSC_BR_Rx0	SMEC	Credit risk and free deliveries	Specialized lending slotting criteria	BR	Not applicable	Corporates - SME	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0115_CR_SLSC_CA_Rx0	SMEC	Credit risk and free deliveries	Specialized lending slotting criteria	CA	Not applicable	Corporates - SME	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0115_CR_SLSC_CH_Rx0	SMEC	Credit risk and free deliveries	Specialized lending slotting criteria	CH	Not applicable	Corporates - SME	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0115_CR_SLSC_CN_Rx0	SMEC	Credit risk and free deliveries	Specialized lending slotting criteria	CN	Not applicable	Corporates - SME	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0115_CR_SLSC_CY_Rx0	SMEC	Credit risk and free deliveries	Specialized lending slotting criteria	CY	Not applicable	Corporates - SME	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0115_CR_SLSC_CZ_Rx0	SMEC	Credit risk and free deliveries	Specialized lending slotting criteria	CZ	Not applicable	Corporates - SME	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0115_CR_SLSC_DE_Rx0	SMEC	Credit risk and free deliveries	Specialized lending slotting criteria	DE	Not applicable	Corporates - SME	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0115_CR_SLSC_DK_Rx0	SMEC	Credit risk and free deliveries	Specialized lending slotting criteria	DK	Not applicable	Corporates - SME	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0115_CR_SLSC_EE_Rx0	SMEC	Credit risk and free deliveries	Specialized lending slotting criteria	EE	Not applicable	Corporates - SME	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0115_CR_SLSC_ES_Rx0	SMEC	Credit risk and free deliveries	Specialized lending slotting criteria	ES	Not applicable	Corporates - SME	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0115_CR_SLSC_FI_Rx0	SMEC	Credit risk and free deliveries	Specialized lending slotting criteria	FI	Not applicable	Corporates - SME	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0115_CR_SLSC_FR_Rx0	SMEC	Credit risk and free deliveries	Specialized lending slotting criteria	FR	Not applicable	Corporates - SME	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0115_CR_SLSC_GB_Rx0	SMEC	Credit risk and free deliveries	Specialized lending slotting criteria	GB	Not applicable	Corporates - SME	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0115_CR_SLSC_GR_Rx0	SMEC	Credit risk and free deliveries	Specialized lending slotting criteria	GR	Not applicable	Corporates - SME	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0115_CR_SLSC_HK_Rx0	SMEC	Credit risk and free deliveries	Specialized lending slotting criteria	HK	Not applicable	Corporates - SME	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0115_CR_SLSC_HR_Rx0	SMEC	Credit risk and free deliveries	Specialized lending slotting criteria	HR	Not applicable	Corporates - SME	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMEC_ALL_0115_CR_SLSC_HU_Rx0	SMEC	Credit risk and free deliveries	Specialized lending slotting criteria	HU	Not applicable	Corporates - SME	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0115_CR_SLSC_IE_Rx0	SMEC	Credit risk and free deliveries	Specialized lending slotting criteria	IE	Not applicable	Corporates - SME	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0115_CR_SLSC_IL_Rx0	SMEC	Credit risk and free deliveries	Specialized lending slotting criteria	IL	Not applicable	Corporates - SME	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0115_CR_SLSC_IT_Rx0	SMEC	Credit risk and free deliveries	Specialized lending slotting criteria	IT	Not applicable	Corporates - SME	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0115_CR_SLSC_JP_Rx0	SMEC	Credit risk and free deliveries	Specialized lending slotting criteria	JP	Not applicable	Corporates - SME	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0115_CR_SLSC_KR_Rx0	SMEC	Credit risk and free deliveries	Specialized lending slotting criteria	KR	Not applicable	Corporates - SME	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0115_CR_SLSC_LT_Rx0	SMEC	Credit risk and free deliveries	Specialized lending slotting criteria	LT	Not applicable	Corporates - SME	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0115_CR_SLSC_LU_Rx0	SMEC	Credit risk and free deliveries	Specialized lending slotting criteria	LU	Not applicable	Corporates - SME	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0115_CR_SLSC_LV_Rx0	SMEC	Credit risk and free deliveries	Specialized lending slotting criteria	LV	Not applicable	Corporates - SME	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0115_CR_SLSC_MT_Rx0	SMEC	Credit risk and free deliveries	Specialized lending slotting criteria	MT	Not applicable	Corporates - SME	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0115_CR_SLSC_NL_Rx0	SMEC	Credit risk and free deliveries	Specialized lending slotting criteria	NL	Not applicable	Corporates - SME	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0115_CR_SLSC_NO_Rx0	SMEC	Credit risk and free deliveries	Specialized lending slotting criteria	NO	Not applicable	Corporates - SME	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0115_CR_SLSC_PL_Rx0	SMEC	Credit risk and free deliveries	Specialized lending slotting criteria	PL	Not applicable	Corporates - SME	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0115_CR_SLSC_PT_Rx0	SMEC	Credit risk and free deliveries	Specialized lending slotting criteria	PT	Not applicable	Corporates - SME	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0115_CR_SLSC_RO_Rx0	SMEC	Credit risk and free deliveries	Specialized lending slotting criteria	RO	Not applicable	Corporates - SME	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0115_CR_SLSC_RU_Rx0	SMEC	Credit risk and free deliveries	Specialized lending slotting criteria	RU	Not applicable	Corporates - SME	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0115_CR_SLSC_SE_Rx0	SMEC	Credit risk and free deliveries	Specialized lending slotting criteria	SE	Not applicable	Corporates - SME	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0115_CR_SLSC_SG_Rx0	SMEC	Credit risk and free deliveries	Specialized lending slotting criteria	SG	Not applicable	Corporates - SME	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0115_CR_SLSC_SI_Rx0	SMEC	Credit risk and free deliveries	Specialized lending slotting criteria	SI	Not applicable	Corporates - SME	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0115_CR_SLSC_SK_Rx0	SMEC	Credit risk and free deliveries	Specialized lending slotting criteria	SK	Not applicable	Corporates - SME	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0115_CR_SLSC_TR_Rx0	SMEC	Credit risk and free deliveries	Specialized lending slotting criteria	TR	Not applicable	Corporates - SME	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0115_CR_SLSC_US_Rx0	SMEC	Credit risk and free deliveries	Specialized lending slotting criteria	US	Not applicable	Corporates - SME	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMEC_ALL_0115_CR_SLSC_x2_Rx0	SMEC	Credit risk and free deliveries	Specialized lending slotting criteria	Other countries	Not applicable	Corporates - SME	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0113_CC_AIRB_x0_Rx0	CORP	Counterparty credit risk	Advanced IRB approach	Not applicable	Not applicable	Corporates - No SME	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0113_CC_AIRB_AT_Rx0	CORP	Counterparty credit risk	Advanced IRB approach	AT	Not applicable	Corporates - No SME	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0113_CC_AIRB_AU_Rx0	CORP	Counterparty credit risk	Advanced IRB approach	AU	Not applicable	Corporates - No SME	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0113_CC_AIRB_BE_Rx0	CORP	Counterparty credit risk	Advanced IRB approach	BE	Not applicable	Corporates - No SME	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0113_CC_AIRB_BG_Rx0	CORP	Counterparty credit risk	Advanced IRB approach	BG	Not applicable	Corporates - No SME	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0113_CC_AIRB_BR_Rx0	CORP	Counterparty credit risk	Advanced IRB approach	BR	Not applicable	Corporates - No SME	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0113_CC_AIRB_CA_Rx0	CORP	Counterparty credit risk	Advanced IRB approach	CA	Not applicable	Corporates - No SME	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0113_CC_AIRB_CH_Rx0	CORP	Counterparty credit risk	Advanced IRB approach	CH	Not applicable	Corporates - No SME	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0113_CC_AIRB_CN_Rx0	CORP	Counterparty credit risk	Advanced IRB approach	CN	Not applicable	Corporates - No SME	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0113_CC_AIRB_CY_Rx0	CORP	Counterparty credit risk	Advanced IRB approach	CY	Not applicable	Corporates - No SME	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0113_CC_AIRB_CZ_Rx0	CORP	Counterparty credit risk	Advanced IRB approach	CZ	Not applicable	Corporates - No SME	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0113_CC_AIRB_DE_Rx0	CORP	Counterparty credit risk	Advanced IRB approach	DE	Not applicable	Corporates - No SME	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0113_CC_AIRB_DK_Rx0	CORP	Counterparty credit risk	Advanced IRB approach	DK	Not applicable	Corporates - No SME	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0113_CC_AIRB_EE_Rx0	CORP	Counterparty credit risk	Advanced IRB approach	EE	Not applicable	Corporates - No SME	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0113_CC_AIRB_ES_Rx0	CORP	Counterparty credit risk	Advanced IRB approach	ES	Not applicable	Corporates - No SME	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0113_CC_AIRB_FI_Rx0	CORP	Counterparty credit risk	Advanced IRB approach	FI	Not applicable	Corporates - No SME	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0113_CC_AIRB_FR_Rx0	CORP	Counterparty credit risk	Advanced IRB approach	FR	Not applicable	Corporates - No SME	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0113_CC_AIRB_GB_Rx0	CORP	Counterparty credit risk	Advanced IRB approach	GB	Not applicable	Corporates - No SME	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0113_CC_AIRB_GR_Rx0	CORP	Counterparty credit risk	Advanced IRB approach	GR	Not applicable	Corporates - No SME	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0113_CC_AIRB_HK_Rx0	CORP	Counterparty credit risk	Advanced IRB approach	HK	Not applicable	Corporates - No SME	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0113_CC_AIRB_HR_Rx0	CORP	Counterparty credit risk	Advanced IRB approach	HR	Not applicable	Corporates - No SME	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
CORP_ALL_0113_CC_AIRB_HU_Rx0	CORP	Counterparty credit risk	Advanced IRB approach	HU	Not applicable	Corporates - No SME	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0113_CC_AIRB_IE_Rx0	CORP	Counterparty credit risk	Advanced IRB approach	IE	Not applicable	Corporates - No SME	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0113_CC_AIRB_IL_Rx0	CORP	Counterparty credit risk	Advanced IRB approach	IL	Not applicable	Corporates - No SME	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0113_CC_AIRB_IT_Rx0	CORP	Counterparty credit risk	Advanced IRB approach	IT	Not applicable	Corporates - No SME	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0113_CC_AIRB_JP_Rx0	CORP	Counterparty credit risk	Advanced IRB approach	JP	Not applicable	Corporates - No SME	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0113_CC_AIRB_KR_Rx0	CORP	Counterparty credit risk	Advanced IRB approach	KR	Not applicable	Corporates - No SME	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0113_CC_AIRB_LT_Rx0	CORP	Counterparty credit risk	Advanced IRB approach	LT	Not applicable	Corporates - No SME	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0113_CC_AIRB_LU_Rx0	CORP	Counterparty credit risk	Advanced IRB approach	LU	Not applicable	Corporates - No SME	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0113_CC_AIRB_LV_Rx0	CORP	Counterparty credit risk	Advanced IRB approach	LV	Not applicable	Corporates - No SME	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0113_CC_AIRB_MT_Rx0	CORP	Counterparty credit risk	Advanced IRB approach	MT	Not applicable	Corporates - No SME	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0113_CC_AIRB_NL_Rx0	CORP	Counterparty credit risk	Advanced IRB approach	NL	Not applicable	Corporates - No SME	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0113_CC_AIRB_NO_Rx0	CORP	Counterparty credit risk	Advanced IRB approach	NO	Not applicable	Corporates - No SME	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0113_CC_AIRB_PL_Rx0	CORP	Counterparty credit risk	Advanced IRB approach	PL	Not applicable	Corporates - No SME	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0113_CC_AIRB_PT_Rx0	CORP	Counterparty credit risk	Advanced IRB approach	PT	Not applicable	Corporates - No SME	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0113_CC_AIRB_RO_Rx0	CORP	Counterparty credit risk	Advanced IRB approach	RO	Not applicable	Corporates - No SME	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0113_CC_AIRB_RU_Rx0	CORP	Counterparty credit risk	Advanced IRB approach	RU	Not applicable	Corporates - No SME	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0113_CC_AIRB_SE_Rx0	CORP	Counterparty credit risk	Advanced IRB approach	SE	Not applicable	Corporates - No SME	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0113_CC_AIRB_SG_Rx0	CORP	Counterparty credit risk	Advanced IRB approach	SG	Not applicable	Corporates - No SME	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0113_CC_AIRB_SI_Rx0	CORP	Counterparty credit risk	Advanced IRB approach	SI	Not applicable	Corporates - No SME	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0113_CC_AIRB_SK_Rx0	CORP	Counterparty credit risk	Advanced IRB approach	SK	Not applicable	Corporates - No SME	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0113_CC_AIRB_TR_Rx0	CORP	Counterparty credit risk	Advanced IRB approach	TR	Not applicable	Corporates - No SME	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0113_CC_AIRB_US_Rx0	CORP	Counterparty credit risk	Advanced IRB approach	US	Not applicable	Corporates - No SME	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
CORP_ALL_0113_CC_AIRB_x2_Rx0	CORP	Counterparty credit risk	Advanced IRB approach	Other countries	Not applicable	Corporates - No SME	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
MORT_ALL_0114_CC_AIRB_x0_Rx0	Mortgages	Counterparty credit risk	Advanced IRB approach	Not applicable	Not applicable	Retail - No SME - Secured by real estate	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0114_CC_AIRB_AT_Rx0	Mortgages	Counterparty credit risk	Advanced IRB approach	AT	Not applicable	Retail - No SME - Secured by real estate	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0114_CC_AIRB_AU_Rx0	Mortgages	Counterparty credit risk	Advanced IRB approach	AU	Not applicable	Retail - No SME - Secured by real estate	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0114_CC_AIRB_BE_Rx0	Mortgages	Counterparty credit risk	Advanced IRB approach	BE	Not applicable	Retail - No SME - Secured by real estate	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0114_CC_AIRB_BG_Rx0	Mortgages	Counterparty credit risk	Advanced IRB approach	BG	Not applicable	Retail - No SME - Secured by real estate	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0114_CC_AIRB_BR_Rx0	Mortgages	Counterparty credit risk	Advanced IRB approach	BR	Not applicable	Retail - No SME - Secured by real estate	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0114_CC_AIRB_CA_Rx0	Mortgages	Counterparty credit risk	Advanced IRB approach	CA	Not applicable	Retail - No SME - Secured by real estate	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0114_CC_AIRB_CH_Rx0	Mortgages	Counterparty credit risk	Advanced IRB approach	CH	Not applicable	Retail - No SME - Secured by real estate	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0114_CC_AIRB_CN_Rx0	Mortgages	Counterparty credit risk	Advanced IRB approach	CN	Not applicable	Retail - No SME - Secured by real estate	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0114_CC_AIRB_CY_Rx0	Mortgages	Counterparty credit risk	Advanced IRB approach	CY	Not applicable	Retail - No SME - Secured by real estate	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0114_CC_AIRB_CZ_Rx0	Mortgages	Counterparty credit risk	Advanced IRB approach	CZ	Not applicable	Retail - No SME - Secured by real estate	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0114_CC_AIRB_DE_Rx0	Mortgages	Counterparty credit risk	Advanced IRB approach	DE	Not applicable	Retail - No SME - Secured by real estate	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0114_CC_AIRB_DK_Rx0	Mortgages	Counterparty credit risk	Advanced IRB approach	DK	Not applicable	Retail - No SME - Secured by real estate	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0114_CC_AIRB_EE_Rx0	Mortgages	Counterparty credit risk	Advanced IRB approach	EE	Not applicable	Retail - No SME - Secured by real estate	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0114_CC_AIRB_ES_Rx0	Mortgages	Counterparty credit risk	Advanced IRB approach	ES	Not applicable	Retail - No SME - Secured by real estate	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0114_CC_AIRB_FI_Rx0	Mortgages	Counterparty credit risk	Advanced IRB approach	FI	Not applicable	Retail - No SME - Secured by real estate	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0114_CC_AIRB_FR_Rx0	Mortgages	Counterparty credit risk	Advanced IRB approach	FR	Not applicable	Retail - No SME - Secured by real estate	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0114_CC_AIRB_GB_Rx0	Mortgages	Counterparty credit risk	Advanced IRB approach	GB	Not applicable	Retail - No SME - Secured by real estate	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0114_CC_AIRB_GR_Rx0	Mortgages	Counterparty credit risk	Advanced IRB approach	GR	Not applicable	Retail - No SME - Secured by real estate	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0114_CC_AIRB_HK_Rx0	Mortgages	Counterparty credit risk	Advanced IRB approach	HK	Not applicable	Retail - No SME - Secured by real estate	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0114_CC_AIRB_HR_Rx0	Mortgages	Counterparty credit risk	Advanced IRB approach	HR	Not applicable	Retail - No SME - Secured by real estate	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
MORT_ALL_0114_CC_AIRB_HU_Rx0	Mortgages	Counterparty credit risk	Advanced IRB approach	HU	Not applicable	Retail - No SME - Secured by real estate	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0114_CC_AIRB_IE_Rx0	Mortgages	Counterparty credit risk	Advanced IRB approach	IE	Not applicable	Retail - No SME - Secured by real estate	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0114_CC_AIRB_IL_Rx0	Mortgages	Counterparty credit risk	Advanced IRB approach	IL	Not applicable	Retail - No SME - Secured by real estate	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0114_CC_AIRB_IT_Rx0	Mortgages	Counterparty credit risk	Advanced IRB approach	IT	Not applicable	Retail - No SME - Secured by real estate	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0114_CC_AIRB_JP_Rx0	Mortgages	Counterparty credit risk	Advanced IRB approach	JP	Not applicable	Retail - No SME - Secured by real estate	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0114_CC_AIRB_KR_Rx0	Mortgages	Counterparty credit risk	Advanced IRB approach	KR	Not applicable	Retail - No SME - Secured by real estate	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0114_CC_AIRB_LT_Rx0	Mortgages	Counterparty credit risk	Advanced IRB approach	LT	Not applicable	Retail - No SME - Secured by real estate	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0114_CC_AIRB_LU_Rx0	Mortgages	Counterparty credit risk	Advanced IRB approach	LU	Not applicable	Retail - No SME - Secured by real estate	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0114_CC_AIRB_LV_Rx0	Mortgages	Counterparty credit risk	Advanced IRB approach	LV	Not applicable	Retail - No SME - Secured by real estate	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0114_CC_AIRB_MT_Rx0	Mortgages	Counterparty credit risk	Advanced IRB approach	MT	Not applicable	Retail - No SME - Secured by real estate	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0114_CC_AIRB_NL_Rx0	Mortgages	Counterparty credit risk	Advanced IRB approach	NL	Not applicable	Retail - No SME - Secured by real estate	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0114_CC_AIRB_NO_Rx0	Mortgages	Counterparty credit risk	Advanced IRB approach	NO	Not applicable	Retail - No SME - Secured by real estate	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0114_CC_AIRB_PL_Rx0	Mortgages	Counterparty credit risk	Advanced IRB approach	PL	Not applicable	Retail - No SME - Secured by real estate	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0114_CC_AIRB_PT_Rx0	Mortgages	Counterparty credit risk	Advanced IRB approach	PT	Not applicable	Retail - No SME - Secured by real estate	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0114_CC_AIRB_RO_Rx0	Mortgages	Counterparty credit risk	Advanced IRB approach	RO	Not applicable	Retail - No SME - Secured by real estate	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0114_CC_AIRB_RU_Rx0	Mortgages	Counterparty credit risk	Advanced IRB approach	RU	Not applicable	Retail - No SME - Secured by real estate	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0114_CC_AIRB_SE_Rx0	Mortgages	Counterparty credit risk	Advanced IRB approach	SE	Not applicable	Retail - No SME - Secured by real estate	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0114_CC_AIRB_SG_Rx0	Mortgages	Counterparty credit risk	Advanced IRB approach	SG	Not applicable	Retail - No SME - Secured by real estate	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0114_CC_AIRB_SI_Rx0	Mortgages	Counterparty credit risk	Advanced IRB approach	SI	Not applicable	Retail - No SME - Secured by real estate	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0114_CC_AIRB_SK_Rx0	Mortgages	Counterparty credit risk	Advanced IRB approach	SK	Not applicable	Retail - No SME - Secured by real estate	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0114_CC_AIRB_TR_Rx0	Mortgages	Counterparty credit risk	Advanced IRB approach	TR	Not applicable	Retail - No SME - Secured by real estate	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT_ALL_0114_CC_AIRB_US_Rx0	Mortgages	Counterparty credit risk	Advanced IRB approach	US	Not applicable	Retail - No SME - Secured by real estate	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
MORT_ALL_0114_CC_AIRB_x2_Rx0	Mortgages	Counterparty credit risk	Advanced IRB approach	Other countries	Not applicable	Retail - No SME - Secured by real estate	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
SMEC_ALL_0115_CC_AIRB_x0_Rx0	SMEC	Counterparty credit risk	Advanced IRB approach	Not applicable	Not applicable	Corporates - SME	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0115_CC_AIRB_AT_Rx0	SMEC	Counterparty credit risk	Advanced IRB approach	AT	Not applicable	Corporates - SME	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0115_CC_AIRB_AU_Rx0	SMEC	Counterparty credit risk	Advanced IRB approach	AU	Not applicable	Corporates - SME	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0115_CC_AIRB_BE_Rx0	SMEC	Counterparty credit risk	Advanced IRB approach	BE	Not applicable	Corporates - SME	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0115_CC_AIRB_BG_Rx0	SMEC	Counterparty credit risk	Advanced IRB approach	BG	Not applicable	Corporates - SME	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0115_CC_AIRB_BR_Rx0	SMEC	Counterparty credit risk	Advanced IRB approach	BR	Not applicable	Corporates - SME	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0115_CC_AIRB_CA_Rx0	SMEC	Counterparty credit risk	Advanced IRB approach	CA	Not applicable	Corporates - SME	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0115_CC_AIRB_CH_Rx0	SMEC	Counterparty credit risk	Advanced IRB approach	CH	Not applicable	Corporates - SME	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0115_CC_AIRB_CN_Rx0	SMEC	Counterparty credit risk	Advanced IRB approach	CN	Not applicable	Corporates - SME	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0115_CC_AIRB_CY_Rx0	SMEC	Counterparty credit risk	Advanced IRB approach	CY	Not applicable	Corporates - SME	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0115_CC_AIRB_CZ_Rx0	SMEC	Counterparty credit risk	Advanced IRB approach	CZ	Not applicable	Corporates - SME	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0115_CC_AIRB_DE_Rx0	SMEC	Counterparty credit risk	Advanced IRB approach	DE	Not applicable	Corporates - SME	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0115_CC_AIRB_DK_Rx0	SMEC	Counterparty credit risk	Advanced IRB approach	DK	Not applicable	Corporates - SME	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0115_CC_AIRB_EE_Rx0	SMEC	Counterparty credit risk	Advanced IRB approach	EE	Not applicable	Corporates - SME	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0115_CC_AIRB_ES_Rx0	SMEC	Counterparty credit risk	Advanced IRB approach	ES	Not applicable	Corporates - SME	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0115_CC_AIRB_FI_Rx0	SMEC	Counterparty credit risk	Advanced IRB approach	FI	Not applicable	Corporates - SME	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0115_CC_AIRB_FR_Rx0	SMEC	Counterparty credit risk	Advanced IRB approach	FR	Not applicable	Corporates - SME	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0115_CC_AIRB_GB_Rx0	SMEC	Counterparty credit risk	Advanced IRB approach	GB	Not applicable	Corporates - SME	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0115_CC_AIRB_GR_Rx0	SMEC	Counterparty credit risk	Advanced IRB approach	GR	Not applicable	Corporates - SME	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0115_CC_AIRB_HK_Rx0	SMEC	Counterparty credit risk	Advanced IRB approach	HK	Not applicable	Corporates - SME	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0115_CC_AIRB_HR_Rx0	SMEC	Counterparty credit risk	Advanced IRB approach	HR	Not applicable	Corporates - SME	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMEC_ALL_0115_CC_AIRB_HU_Rx0	SMEC	Counterparty credit risk	Advanced IRB approach	HU	Not applicable	Corporates - SME	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0115_CC_AIRB_IE_Rx0	SMEC	Counterparty credit risk	Advanced IRB approach	IE	Not applicable	Corporates - SME	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0115_CC_AIRB_IL_Rx0	SMEC	Counterparty credit risk	Advanced IRB approach	IL	Not applicable	Corporates - SME	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0115_CC_AIRB_IT_Rx0	SMEC	Counterparty credit risk	Advanced IRB approach	IT	Not applicable	Corporates - SME	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0115_CC_AIRB_JP_Rx0	SMEC	Counterparty credit risk	Advanced IRB approach	JP	Not applicable	Corporates - SME	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0115_CC_AIRB_KR_Rx0	SMEC	Counterparty credit risk	Advanced IRB approach	KR	Not applicable	Corporates - SME	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0115_CC_AIRB_LT_Rx0	SMEC	Counterparty credit risk	Advanced IRB approach	LT	Not applicable	Corporates - SME	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0115_CC_AIRB_LU_Rx0	SMEC	Counterparty credit risk	Advanced IRB approach	LU	Not applicable	Corporates - SME	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0115_CC_AIRB_LV_Rx0	SMEC	Counterparty credit risk	Advanced IRB approach	LV	Not applicable	Corporates - SME	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0115_CC_AIRB_MT_Rx0	SMEC	Counterparty credit risk	Advanced IRB approach	MT	Not applicable	Corporates - SME	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0115_CC_AIRB_NL_Rx0	SMEC	Counterparty credit risk	Advanced IRB approach	NL	Not applicable	Corporates - SME	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0115_CC_AIRB_NO_Rx0	SMEC	Counterparty credit risk	Advanced IRB approach	NO	Not applicable	Corporates - SME	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0115_CC_AIRB_PL_Rx0	SMEC	Counterparty credit risk	Advanced IRB approach	PL	Not applicable	Corporates - SME	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0115_CC_AIRB_PT_Rx0	SMEC	Counterparty credit risk	Advanced IRB approach	PT	Not applicable	Corporates - SME	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0115_CC_AIRB_RO_Rx0	SMEC	Counterparty credit risk	Advanced IRB approach	RO	Not applicable	Corporates - SME	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0115_CC_AIRB_RU_Rx0	SMEC	Counterparty credit risk	Advanced IRB approach	RU	Not applicable	Corporates - SME	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0115_CC_AIRB_SE_Rx0	SMEC	Counterparty credit risk	Advanced IRB approach	SE	Not applicable	Corporates - SME	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0115_CC_AIRB_SG_Rx0	SMEC	Counterparty credit risk	Advanced IRB approach	SG	Not applicable	Corporates - SME	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0115_CC_AIRB_SI_Rx0	SMEC	Counterparty credit risk	Advanced IRB approach	SI	Not applicable	Corporates - SME	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0115_CC_AIRB_SK_Rx0	SMEC	Counterparty credit risk	Advanced IRB approach	SK	Not applicable	Corporates - SME	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0115_CC_AIRB_TR_Rx0	SMEC	Counterparty credit risk	Advanced IRB approach	TR	Not applicable	Corporates - SME	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0115_CC_AIRB_US_Rx0	SMEC	Counterparty credit risk	Advanced IRB approach	US	Not applicable	Corporates - SME	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMEC_ALL_0115_CC_AIRB_x2_Rx0	SMEC	Counterparty credit risk	Advanced IRB approach	Other countries	Not applicable	Corporates - SME	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0115_CC_AIRB_x0_Rx0	SMER	Counterparty credit risk	Advanced IRB approach	Not applicable	Not applicable	Retail - SME	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0115_CC_AIRB_AT_Rx0	SMER	Counterparty credit risk	Advanced IRB approach	AT	Not applicable	Retail - SME	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0115_CC_AIRB_AU_Rx0	SMER	Counterparty credit risk	Advanced IRB approach	AU	Not applicable	Retail - SME	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0115_CC_AIRB_BE_Rx0	SMER	Counterparty credit risk	Advanced IRB approach	BE	Not applicable	Retail - SME	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0115_CC_AIRB_BG_Rx0	SMER	Counterparty credit risk	Advanced IRB approach	BG	Not applicable	Retail - SME	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0115_CC_AIRB_BR_Rx0	SMER	Counterparty credit risk	Advanced IRB approach	BR	Not applicable	Retail - SME	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0115_CC_AIRB_CA_Rx0	SMER	Counterparty credit risk	Advanced IRB approach	CA	Not applicable	Retail - SME	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0115_CC_AIRB_CH_Rx0	SMER	Counterparty credit risk	Advanced IRB approach	CH	Not applicable	Retail - SME	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0115_CC_AIRB_CN_Rx0	SMER	Counterparty credit risk	Advanced IRB approach	CN	Not applicable	Retail - SME	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0115_CC_AIRB_CY_Rx0	SMER	Counterparty credit risk	Advanced IRB approach	CY	Not applicable	Retail - SME	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0115_CC_AIRB_CZ_Rx0	SMER	Counterparty credit risk	Advanced IRB approach	CZ	Not applicable	Retail - SME	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0115_CC_AIRB_DE_Rx0	SMER	Counterparty credit risk	Advanced IRB approach	DE	Not applicable	Retail - SME	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0115_CC_AIRB_DK_Rx0	SMER	Counterparty credit risk	Advanced IRB approach	DK	Not applicable	Retail - SME	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0115_CC_AIRB_EE_Rx0	SMER	Counterparty credit risk	Advanced IRB approach	EE	Not applicable	Retail - SME	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0115_CC_AIRB_ES_Rx0	SMER	Counterparty credit risk	Advanced IRB approach	ES	Not applicable	Retail - SME	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0115_CC_AIRB_FI_Rx0	SMER	Counterparty credit risk	Advanced IRB approach	FI	Not applicable	Retail - SME	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0115_CC_AIRB_FR_Rx0	SMER	Counterparty credit risk	Advanced IRB approach	FR	Not applicable	Retail - SME	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0115_CC_AIRB_GB_Rx0	SMER	Counterparty credit risk	Advanced IRB approach	GB	Not applicable	Retail - SME	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0115_CC_AIRB_GR_Rx0	SMER	Counterparty credit risk	Advanced IRB approach	GR	Not applicable	Retail - SME	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0115_CC_AIRB_HK_Rx0	SMER	Counterparty credit risk	Advanced IRB approach	HK	Not applicable	Retail - SME	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0115_CC_AIRB_HR_Rx0	SMER	Counterparty credit risk	Advanced IRB approach	HR	Not applicable	Retail - SME	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMER_ALL_0115_CC_AIRB_HU_Rx0	SMER	Counterparty credit risk	Advanced IRB approach	HU	Not applicable	Retail - SME	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0115_CC_AIRB_IE_Rx0	SMER	Counterparty credit risk	Advanced IRB approach	IE	Not applicable	Retail - SME	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0115_CC_AIRB_IL_Rx0	SMER	Counterparty credit risk	Advanced IRB approach	IL	Not applicable	Retail - SME	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0115_CC_AIRB_IT_Rx0	SMER	Counterparty credit risk	Advanced IRB approach	IT	Not applicable	Retail - SME	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0115_CC_AIRB_JP_Rx0	SMER	Counterparty credit risk	Advanced IRB approach	JP	Not applicable	Retail - SME	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0115_CC_AIRB_KR_Rx0	SMER	Counterparty credit risk	Advanced IRB approach	KR	Not applicable	Retail - SME	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0115_CC_AIRB_LT_Rx0	SMER	Counterparty credit risk	Advanced IRB approach	LT	Not applicable	Retail - SME	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0115_CC_AIRB_LU_Rx0	SMER	Counterparty credit risk	Advanced IRB approach	LU	Not applicable	Retail - SME	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0115_CC_AIRB_LV_Rx0	SMER	Counterparty credit risk	Advanced IRB approach	LV	Not applicable	Retail - SME	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0115_CC_AIRB_MT_Rx0	SMER	Counterparty credit risk	Advanced IRB approach	MT	Not applicable	Retail - SME	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0115_CC_AIRB_NL_Rx0	SMER	Counterparty credit risk	Advanced IRB approach	NL	Not applicable	Retail - SME	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0115_CC_AIRB_NO_Rx0	SMER	Counterparty credit risk	Advanced IRB approach	NO	Not applicable	Retail - SME	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0115_CC_AIRB_PL_Rx0	SMER	Counterparty credit risk	Advanced IRB approach	PL	Not applicable	Retail - SME	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0115_CC_AIRB_PT_Rx0	SMER	Counterparty credit risk	Advanced IRB approach	PT	Not applicable	Retail - SME	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0115_CC_AIRB_RO_Rx0	SMER	Counterparty credit risk	Advanced IRB approach	RO	Not applicable	Retail - SME	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0115_CC_AIRB_RU_Rx0	SMER	Counterparty credit risk	Advanced IRB approach	RU	Not applicable	Retail - SME	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0115_CC_AIRB_SE_Rx0	SMER	Counterparty credit risk	Advanced IRB approach	SE	Not applicable	Retail - SME	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0115_CC_AIRB_SG_Rx0	SMER	Counterparty credit risk	Advanced IRB approach	SG	Not applicable	Retail - SME	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0115_CC_AIRB_SI_Rx0	SMER	Counterparty credit risk	Advanced IRB approach	SI	Not applicable	Retail - SME	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0115_CC_AIRB_SK_Rx0	SMER	Counterparty credit risk	Advanced IRB approach	SK	Not applicable	Retail - SME	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0115_CC_AIRB_TR_Rx0	SMER	Counterparty credit risk	Advanced IRB approach	TR	Not applicable	Retail - SME	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMER_ALL_0115_CC_AIRB_US_Rx0	SMER	Counterparty credit risk	Advanced IRB approach	US	Not applicable	Retail - SME	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMER_ALL_0115_CC_AIRB_x2_Rx0	SMER	Counterparty credit risk	Advanced IRB approach	Other countries	Not applicable	Retail - SME	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0113_CC_FIRB_x0_Rx0	CORP	Counterparty credit risk	Foundation IRB approach	Not applicable	Not applicable	Corporates - No SME	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0113_CC_FIRB_AT_Rx0	CORP	Counterparty credit risk	Foundation IRB approach	AT	Not applicable	Corporates - No SME	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0113_CC_FIRB_AU_Rx0	CORP	Counterparty credit risk	Foundation IRB approach	AU	Not applicable	Corporates - No SME	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0113_CC_FIRB_BE_Rx0	CORP	Counterparty credit risk	Foundation IRB approach	BE	Not applicable	Corporates - No SME	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0113_CC_FIRB_BG_Rx0	CORP	Counterparty credit risk	Foundation IRB approach	BG	Not applicable	Corporates - No SME	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0113_CC_FIRB_BR_Rx0	CORP	Counterparty credit risk	Foundation IRB approach	BR	Not applicable	Corporates - No SME	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0113_CC_FIRB_CA_Rx0	CORP	Counterparty credit risk	Foundation IRB approach	CA	Not applicable	Corporates - No SME	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0113_CC_FIRB_CH_Rx0	CORP	Counterparty credit risk	Foundation IRB approach	CH	Not applicable	Corporates - No SME	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0113_CC_FIRB_CN_Rx0	CORP	Counterparty credit risk	Foundation IRB approach	CN	Not applicable	Corporates - No SME	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0113_CC_FIRB_CY_Rx0	CORP	Counterparty credit risk	Foundation IRB approach	CY	Not applicable	Corporates - No SME	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0113_CC_FIRB_CZ_Rx0	CORP	Counterparty credit risk	Foundation IRB approach	CZ	Not applicable	Corporates - No SME	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0113_CC_FIRB_DE_Rx0	CORP	Counterparty credit risk	Foundation IRB approach	DE	Not applicable	Corporates - No SME	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0113_CC_FIRB_DK_Rx0	CORP	Counterparty credit risk	Foundation IRB approach	DK	Not applicable	Corporates - No SME	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0113_CC_FIRB_EE_Rx0	CORP	Counterparty credit risk	Foundation IRB approach	EE	Not applicable	Corporates - No SME	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0113_CC_FIRB_ES_Rx0	CORP	Counterparty credit risk	Foundation IRB approach	ES	Not applicable	Corporates - No SME	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0113_CC_FIRB_FI_Rx0	CORP	Counterparty credit risk	Foundation IRB approach	FI	Not applicable	Corporates - No SME	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0113_CC_FIRB_FR_Rx0	CORP	Counterparty credit risk	Foundation IRB approach	FR	Not applicable	Corporates - No SME	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0113_CC_FIRB_GB_Rx0	CORP	Counterparty credit risk	Foundation IRB approach	GB	Not applicable	Corporates - No SME	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0113_CC_FIRB_GR_Rx0	CORP	Counterparty credit risk	Foundation IRB approach	GR	Not applicable	Corporates - No SME	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0113_CC_FIRB_HK_Rx0	CORP	Counterparty credit risk	Foundation IRB approach	HK	Not applicable	Corporates - No SME	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0113_CC_FIRB_HR_Rx0	CORP	Counterparty credit risk	Foundation IRB approach	HR	Not applicable	Corporates - No SME	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
CORP_ALL_0113_CC_FIRB_HU_Rx0	CORP	Counterparty credit risk	Foundation IRB approach	HU	Not applicable	Corporates - No SME	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0113_CC_FIRB_IE_Rx0	CORP	Counterparty credit risk	Foundation IRB approach	IE	Not applicable	Corporates - No SME	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0113_CC_FIRB_IL_Rx0	CORP	Counterparty credit risk	Foundation IRB approach	IL	Not applicable	Corporates - No SME	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0113_CC_FIRB_IT_Rx0	CORP	Counterparty credit risk	Foundation IRB approach	IT	Not applicable	Corporates - No SME	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0113_CC_FIRB_JP_Rx0	CORP	Counterparty credit risk	Foundation IRB approach	JP	Not applicable	Corporates - No SME	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0113_CC_FIRB_KR_Rx0	CORP	Counterparty credit risk	Foundation IRB approach	KR	Not applicable	Corporates - No SME	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0113_CC_FIRB_LT_Rx0	CORP	Counterparty credit risk	Foundation IRB approach	LT	Not applicable	Corporates - No SME	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0113_CC_FIRB_LU_Rx0	CORP	Counterparty credit risk	Foundation IRB approach	LU	Not applicable	Corporates - No SME	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0113_CC_FIRB_LV_Rx0	CORP	Counterparty credit risk	Foundation IRB approach	LV	Not applicable	Corporates - No SME	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0113_CC_FIRB_MT_Rx0	CORP	Counterparty credit risk	Foundation IRB approach	MT	Not applicable	Corporates - No SME	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0113_CC_FIRB_NL_Rx0	CORP	Counterparty credit risk	Foundation IRB approach	NL	Not applicable	Corporates - No SME	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0113_CC_FIRB_NO_Rx0	CORP	Counterparty credit risk	Foundation IRB approach	NO	Not applicable	Corporates - No SME	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0113_CC_FIRB_PL_Rx0	CORP	Counterparty credit risk	Foundation IRB approach	PL	Not applicable	Corporates - No SME	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0113_CC_FIRB_PT_Rx0	CORP	Counterparty credit risk	Foundation IRB approach	PT	Not applicable	Corporates - No SME	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0113_CC_FIRB_RO_Rx0	CORP	Counterparty credit risk	Foundation IRB approach	RO	Not applicable	Corporates - No SME	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0113_CC_FIRB_RU_Rx0	CORP	Counterparty credit risk	Foundation IRB approach	RU	Not applicable	Corporates - No SME	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0113_CC_FIRB_SE_Rx0	CORP	Counterparty credit risk	Foundation IRB approach	SE	Not applicable	Corporates - No SME	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0113_CC_FIRB_SG_Rx0	CORP	Counterparty credit risk	Foundation IRB approach	SG	Not applicable	Corporates - No SME	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0113_CC_FIRB_SI_Rx0	CORP	Counterparty credit risk	Foundation IRB approach	SI	Not applicable	Corporates - No SME	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0113_CC_FIRB_SK_Rx0	CORP	Counterparty credit risk	Foundation IRB approach	SK	Not applicable	Corporates - No SME	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0113_CC_FIRB_TR_Rx0	CORP	Counterparty credit risk	Foundation IRB approach	TR	Not applicable	Corporates - No SME	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0113_CC_FIRB_US_Rx0	CORP	Counterparty credit risk	Foundation IRB approach	US	Not applicable	Corporates - No SME	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
CORP_ALL_0113_CC_FIRB_x2_Rx0	CORP	Counterparty credit risk	Foundation IRB approach	Other countries	Not applicable	Corporates - No SME	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0115_CC_FIRB_x0_Rx0	SMEC	Counterparty credit risk	Foundation IRB approach	Not applicable	Not applicable	Corporates - SME	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0115_CC_FIRB_AT_Rx0	SMEC	Counterparty credit risk	Foundation IRB approach	AT	Not applicable	Corporates - SME	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0115_CC_FIRB_AU_Rx0	SMEC	Counterparty credit risk	Foundation IRB approach	AU	Not applicable	Corporates - SME	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0115_CC_FIRB_BE_Rx0	SMEC	Counterparty credit risk	Foundation IRB approach	BE	Not applicable	Corporates - SME	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0115_CC_FIRB_BG_Rx0	SMEC	Counterparty credit risk	Foundation IRB approach	BG	Not applicable	Corporates - SME	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0115_CC_FIRB_BR_Rx0	SMEC	Counterparty credit risk	Foundation IRB approach	BR	Not applicable	Corporates - SME	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0115_CC_FIRB_CA_Rx0	SMEC	Counterparty credit risk	Foundation IRB approach	CA	Not applicable	Corporates - SME	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0115_CC_FIRB_CH_Rx0	SMEC	Counterparty credit risk	Foundation IRB approach	CH	Not applicable	Corporates - SME	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0115_CC_FIRB_CN_Rx0	SMEC	Counterparty credit risk	Foundation IRB approach	CN	Not applicable	Corporates - SME	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0115_CC_FIRB_CY_Rx0	SMEC	Counterparty credit risk	Foundation IRB approach	CY	Not applicable	Corporates - SME	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0115_CC_FIRB_CZ_Rx0	SMEC	Counterparty credit risk	Foundation IRB approach	CZ	Not applicable	Corporates - SME	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0115_CC_FIRB_DE_Rx0	SMEC	Counterparty credit risk	Foundation IRB approach	DE	Not applicable	Corporates - SME	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0115_CC_FIRB_DK_Rx0	SMEC	Counterparty credit risk	Foundation IRB approach	DK	Not applicable	Corporates - SME	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0115_CC_FIRB_EE_Rx0	SMEC	Counterparty credit risk	Foundation IRB approach	EE	Not applicable	Corporates - SME	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0115_CC_FIRB_ES_Rx0	SMEC	Counterparty credit risk	Foundation IRB approach	ES	Not applicable	Corporates - SME	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0115_CC_FIRB_FI_Rx0	SMEC	Counterparty credit risk	Foundation IRB approach	FI	Not applicable	Corporates - SME	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0115_CC_FIRB_FR_Rx0	SMEC	Counterparty credit risk	Foundation IRB approach	FR	Not applicable	Corporates - SME	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0115_CC_FIRB_GB_Rx0	SMEC	Counterparty credit risk	Foundation IRB approach	GB	Not applicable	Corporates - SME	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0115_CC_FIRB_GR_Rx0	SMEC	Counterparty credit risk	Foundation IRB approach	GR	Not applicable	Corporates - SME	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0115_CC_FIRB_HK_Rx0	SMEC	Counterparty credit risk	Foundation IRB approach	HK	Not applicable	Corporates - SME	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0115_CC_FIRB_HR_Rx0	SMEC	Counterparty credit risk	Foundation IRB approach	HR	Not applicable	Corporates - SME	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMEC_ALL_0115_CC_FIRB_HU_Rx0	SMEC	Counterparty credit risk	Foundation IRB approach	HU	Not applicable	Corporates - SME	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0115_CC_FIRB_IE_Rx0	SMEC	Counterparty credit risk	Foundation IRB approach	IE	Not applicable	Corporates - SME	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0115_CC_FIRB_IL_Rx0	SMEC	Counterparty credit risk	Foundation IRB approach	IL	Not applicable	Corporates - SME	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0115_CC_FIRB_IT_Rx0	SMEC	Counterparty credit risk	Foundation IRB approach	IT	Not applicable	Corporates - SME	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0115_CC_FIRB_JP_Rx0	SMEC	Counterparty credit risk	Foundation IRB approach	JP	Not applicable	Corporates - SME	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0115_CC_FIRB_KR_Rx0	SMEC	Counterparty credit risk	Foundation IRB approach	KR	Not applicable	Corporates - SME	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0115_CC_FIRB_LT_Rx0	SMEC	Counterparty credit risk	Foundation IRB approach	LT	Not applicable	Corporates - SME	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0115_CC_FIRB_LU_Rx0	SMEC	Counterparty credit risk	Foundation IRB approach	LU	Not applicable	Corporates - SME	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0115_CC_FIRB_LV_Rx0	SMEC	Counterparty credit risk	Foundation IRB approach	LV	Not applicable	Corporates - SME	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0115_CC_FIRB_MT_Rx0	SMEC	Counterparty credit risk	Foundation IRB approach	MT	Not applicable	Corporates - SME	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0115_CC_FIRB_NL_Rx0	SMEC	Counterparty credit risk	Foundation IRB approach	NL	Not applicable	Corporates - SME	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0115_CC_FIRB_NO_Rx0	SMEC	Counterparty credit risk	Foundation IRB approach	NO	Not applicable	Corporates - SME	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0115_CC_FIRB_PL_Rx0	SMEC	Counterparty credit risk	Foundation IRB approach	PL	Not applicable	Corporates - SME	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0115_CC_FIRB_PT_Rx0	SMEC	Counterparty credit risk	Foundation IRB approach	PT	Not applicable	Corporates - SME	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0115_CC_FIRB_RO_Rx0	SMEC	Counterparty credit risk	Foundation IRB approach	RO	Not applicable	Corporates - SME	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0115_CC_FIRB_RU_Rx0	SMEC	Counterparty credit risk	Foundation IRB approach	RU	Not applicable	Corporates - SME	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0115_CC_FIRB_SE_Rx0	SMEC	Counterparty credit risk	Foundation IRB approach	SE	Not applicable	Corporates - SME	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0115_CC_FIRB_SG_Rx0	SMEC	Counterparty credit risk	Foundation IRB approach	SG	Not applicable	Corporates - SME	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0115_CC_FIRB_SI_Rx0	SMEC	Counterparty credit risk	Foundation IRB approach	SI	Not applicable	Corporates - SME	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0115_CC_FIRB_SK_Rx0	SMEC	Counterparty credit risk	Foundation IRB approach	SK	Not applicable	Corporates - SME	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0115_CC_FIRB_TR_Rx0	SMEC	Counterparty credit risk	Foundation IRB approach	TR	Not applicable	Corporates - SME	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0115_CC_FIRB_US_Rx0	SMEC	Counterparty credit risk	Foundation IRB approach	US	Not applicable	Corporates - SME	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMEC_ALL_0115_CC_FIRB_x2_Rx0	SMEC	Counterparty credit risk	Foundation IRB approach	Other countries	Not applicable	Corporates - SME	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0113_CC_SLSC_x0_Rx0	CORP	Counterparty credit risk	Specialized lending slotting criteria	Not applicable	Not applicable	Corporates - No SME	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0113_CC_SLSC_AT_Rx0	CORP	Counterparty credit risk	Specialized lending slotting criteria	AT	Not applicable	Corporates - No SME	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0113_CC_SLSC_AU_Rx0	CORP	Counterparty credit risk	Specialized lending slotting criteria	AU	Not applicable	Corporates - No SME	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0113_CC_SLSC_BE_Rx0	CORP	Counterparty credit risk	Specialized lending slotting criteria	BE	Not applicable	Corporates - No SME	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0113_CC_SLSC_BG_Rx0	CORP	Counterparty credit risk	Specialized lending slotting criteria	BG	Not applicable	Corporates - No SME	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0113_CC_SLSC_BR_Rx0	CORP	Counterparty credit risk	Specialized lending slotting criteria	BR	Not applicable	Corporates - No SME	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0113_CC_SLSC_CA_Rx0	CORP	Counterparty credit risk	Specialized lending slotting criteria	CA	Not applicable	Corporates - No SME	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0113_CC_SLSC_CH_Rx0	CORP	Counterparty credit risk	Specialized lending slotting criteria	CH	Not applicable	Corporates - No SME	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0113_CC_SLSC_CN_Rx0	CORP	Counterparty credit risk	Specialized lending slotting criteria	CN	Not applicable	Corporates - No SME	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0113_CC_SLSC_CY_Rx0	CORP	Counterparty credit risk	Specialized lending slotting criteria	CY	Not applicable	Corporates - No SME	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0113_CC_SLSC_CZ_Rx0	CORP	Counterparty credit risk	Specialized lending slotting criteria	CZ	Not applicable	Corporates - No SME	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0113_CC_SLSC_DE_Rx0	CORP	Counterparty credit risk	Specialized lending slotting criteria	DE	Not applicable	Corporates - No SME	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0113_CC_SLSC_DK_Rx0	CORP	Counterparty credit risk	Specialized lending slotting criteria	DK	Not applicable	Corporates - No SME	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0113_CC_SLSC_EE_Rx0	CORP	Counterparty credit risk	Specialized lending slotting criteria	EE	Not applicable	Corporates - No SME	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0113_CC_SLSC_ES_Rx0	CORP	Counterparty credit risk	Specialized lending slotting criteria	ES	Not applicable	Corporates - No SME	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0113_CC_SLSC_FI_Rx0	CORP	Counterparty credit risk	Specialized lending slotting criteria	FI	Not applicable	Corporates - No SME	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0113_CC_SLSC_FR_Rx0	CORP	Counterparty credit risk	Specialized lending slotting criteria	FR	Not applicable	Corporates - No SME	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0113_CC_SLSC_GB_Rx0	CORP	Counterparty credit risk	Specialized lending slotting criteria	GB	Not applicable	Corporates - No SME	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0113_CC_SLSC_GR_Rx0	CORP	Counterparty credit risk	Specialized lending slotting criteria	GR	Not applicable	Corporates - No SME	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0113_CC_SLSC_HK_Rx0	CORP	Counterparty credit risk	Specialized lending slotting criteria	HK	Not applicable	Corporates - No SME	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0113_CC_SLSC_HR_Rx0	CORP	Counterparty credit risk	Specialized lending slotting criteria	HR	Not applicable	Corporates - No SME	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
CORP_ALL_0113_CC_SLSC_HU_Rx0	CORP	Counterparty credit risk	Specialized lending slotting criteria	HU	Not applicable	Corporates - No SME	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0113_CC_SLSC_IE_Rx0	CORP	Counterparty credit risk	Specialized lending slotting criteria	IE	Not applicable	Corporates - No SME	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0113_CC_SLSC_IL_Rx0	CORP	Counterparty credit risk	Specialized lending slotting criteria	IL	Not applicable	Corporates - No SME	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0113_CC_SLSC_IT_Rx0	CORP	Counterparty credit risk	Specialized lending slotting criteria	IT	Not applicable	Corporates - No SME	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0113_CC_SLSC_JP_Rx0	CORP	Counterparty credit risk	Specialized lending slotting criteria	JP	Not applicable	Corporates - No SME	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0113_CC_SLSC_KR_Rx0	CORP	Counterparty credit risk	Specialized lending slotting criteria	KR	Not applicable	Corporates - No SME	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0113_CC_SLSC_LT_Rx0	CORP	Counterparty credit risk	Specialized lending slotting criteria	LT	Not applicable	Corporates - No SME	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0113_CC_SLSC_LU_Rx0	CORP	Counterparty credit risk	Specialized lending slotting criteria	LU	Not applicable	Corporates - No SME	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0113_CC_SLSC_LV_Rx0	CORP	Counterparty credit risk	Specialized lending slotting criteria	LV	Not applicable	Corporates - No SME	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0113_CC_SLSC_MT_Rx0	CORP	Counterparty credit risk	Specialized lending slotting criteria	MT	Not applicable	Corporates - No SME	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0113_CC_SLSC_NL_Rx0	CORP	Counterparty credit risk	Specialized lending slotting criteria	NL	Not applicable	Corporates - No SME	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0113_CC_SLSC_NO_Rx0	CORP	Counterparty credit risk	Specialized lending slotting criteria	NO	Not applicable	Corporates - No SME	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0113_CC_SLSC_PL_Rx0	CORP	Counterparty credit risk	Specialized lending slotting criteria	PL	Not applicable	Corporates - No SME	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0113_CC_SLSC_PT_Rx0	CORP	Counterparty credit risk	Specialized lending slotting criteria	PT	Not applicable	Corporates - No SME	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0113_CC_SLSC_RO_Rx0	CORP	Counterparty credit risk	Specialized lending slotting criteria	RO	Not applicable	Corporates - No SME	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0113_CC_SLSC_RU_Rx0	CORP	Counterparty credit risk	Specialized lending slotting criteria	RU	Not applicable	Corporates - No SME	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0113_CC_SLSC_SE_Rx0	CORP	Counterparty credit risk	Specialized lending slotting criteria	SE	Not applicable	Corporates - No SME	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0113_CC_SLSC_SG_Rx0	CORP	Counterparty credit risk	Specialized lending slotting criteria	SG	Not applicable	Corporates - No SME	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0113_CC_SLSC_SI_Rx0	CORP	Counterparty credit risk	Specialized lending slotting criteria	SI	Not applicable	Corporates - No SME	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0113_CC_SLSC_SK_Rx0	CORP	Counterparty credit risk	Specialized lending slotting criteria	SK	Not applicable	Corporates - No SME	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0113_CC_SLSC_TR_Rx0	CORP	Counterparty credit risk	Specialized lending slotting criteria	TR	Not applicable	Corporates - No SME	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
CORP_ALL_0113_CC_SLSC_US_Rx0	CORP	Counterparty credit risk	Specialized lending slotting criteria	US	Not applicable	Corporates - No SME	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
CORP_ALL_0113_CC_SLSC_x2_Rx0	CORP	Counterparty credit risk	Specialized lending slotting criteria	Other countries	Not applicable	Corporates - No SME	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	>EUR 50 mln. and <=EUR 200 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0115_CC_SLSC_x0_Rx0	SMEC	Counterparty credit risk	Specialized lending slotting criteria	Not applicable	Not applicable	Corporates - SME	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0115_CC_SLSC_AT_Rx0	SMEC	Counterparty credit risk	Specialized lending slotting criteria	AT	Not applicable	Corporates - SME	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0115_CC_SLSC_AU_Rx0	SMEC	Counterparty credit risk	Specialized lending slotting criteria	AU	Not applicable	Corporates - SME	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0115_CC_SLSC_BE_Rx0	SMEC	Counterparty credit risk	Specialized lending slotting criteria	BE	Not applicable	Corporates - SME	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0115_CC_SLSC_BG_Rx0	SMEC	Counterparty credit risk	Specialized lending slotting criteria	BG	Not applicable	Corporates - SME	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0115_CC_SLSC_BR_Rx0	SMEC	Counterparty credit risk	Specialized lending slotting criteria	BR	Not applicable	Corporates - SME	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0115_CC_SLSC_CA_Rx0	SMEC	Counterparty credit risk	Specialized lending slotting criteria	CA	Not applicable	Corporates - SME	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0115_CC_SLSC_CH_Rx0	SMEC	Counterparty credit risk	Specialized lending slotting criteria	CH	Not applicable	Corporates - SME	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0115_CC_SLSC_CN_Rx0	SMEC	Counterparty credit risk	Specialized lending slotting criteria	CN	Not applicable	Corporates - SME	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0115_CC_SLSC_CY_Rx0	SMEC	Counterparty credit risk	Specialized lending slotting criteria	CY	Not applicable	Corporates - SME	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0115_CC_SLSC_CZ_Rx0	SMEC	Counterparty credit risk	Specialized lending slotting criteria	CZ	Not applicable	Corporates - SME	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0115_CC_SLSC_DE_Rx0	SMEC	Counterparty credit risk	Specialized lending slotting criteria	DE	Not applicable	Corporates - SME	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0115_CC_SLSC_DK_Rx0	SMEC	Counterparty credit risk	Specialized lending slotting criteria	DK	Not applicable	Corporates - SME	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0115_CC_SLSC_EE_Rx0	SMEC	Counterparty credit risk	Specialized lending slotting criteria	EE	Not applicable	Corporates - SME	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0115_CC_SLSC_ES_Rx0	SMEC	Counterparty credit risk	Specialized lending slotting criteria	ES	Not applicable	Corporates - SME	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0115_CC_SLSC_FI_Rx0	SMEC	Counterparty credit risk	Specialized lending slotting criteria	FI	Not applicable	Corporates - SME	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0115_CC_SLSC_FR_Rx0	SMEC	Counterparty credit risk	Specialized lending slotting criteria	FR	Not applicable	Corporates - SME	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0115_CC_SLSC_GB_Rx0	SMEC	Counterparty credit risk	Specialized lending slotting criteria	GB	Not applicable	Corporates - SME	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0115_CC_SLSC_GR_Rx0	SMEC	Counterparty credit risk	Specialized lending slotting criteria	GR	Not applicable	Corporates - SME	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0115_CC_SLSC_HK_Rx0	SMEC	Counterparty credit risk	Specialized lending slotting criteria	HK	Not applicable	Corporates - SME	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0115_CC_SLSC_HR_Rx0	SMEC	Counterparty credit risk	Specialized lending slotting criteria	HR	Not applicable	Corporates - SME	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMEC_ALL_0115_CC_SLSC_HU_Rx0	SMEC	Counterparty credit risk	Specialized lending slotting criteria	HU	Not applicable	Corporates - SME	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0115_CC_SLSC_IE_Rx0	SMEC	Counterparty credit risk	Specialized lending slotting criteria	IE	Not applicable	Corporates - SME	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0115_CC_SLSC_IL_Rx0	SMEC	Counterparty credit risk	Specialized lending slotting criteria	IL	Not applicable	Corporates - SME	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0115_CC_SLSC_IT_Rx0	SMEC	Counterparty credit risk	Specialized lending slotting criteria	IT	Not applicable	Corporates - SME	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0115_CC_SLSC_JP_Rx0	SMEC	Counterparty credit risk	Specialized lending slotting criteria	JP	Not applicable	Corporates - SME	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0115_CC_SLSC_KR_Rx0	SMEC	Counterparty credit risk	Specialized lending slotting criteria	KR	Not applicable	Corporates - SME	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0115_CC_SLSC_LT_Rx0	SMEC	Counterparty credit risk	Specialized lending slotting criteria	LT	Not applicable	Corporates - SME	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0115_CC_SLSC_LU_Rx0	SMEC	Counterparty credit risk	Specialized lending slotting criteria	LU	Not applicable	Corporates - SME	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0115_CC_SLSC_LV_Rx0	SMEC	Counterparty credit risk	Specialized lending slotting criteria	LV	Not applicable	Corporates - SME	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0115_CC_SLSC_MT_Rx0	SMEC	Counterparty credit risk	Specialized lending slotting criteria	MT	Not applicable	Corporates - SME	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0115_CC_SLSC_NL_Rx0	SMEC	Counterparty credit risk	Specialized lending slotting criteria	NL	Not applicable	Corporates - SME	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0115_CC_SLSC_NO_Rx0	SMEC	Counterparty credit risk	Specialized lending slotting criteria	NO	Not applicable	Corporates - SME	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0115_CC_SLSC_PL_Rx0	SMEC	Counterparty credit risk	Specialized lending slotting criteria	PL	Not applicable	Corporates - SME	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0115_CC_SLSC_PT_Rx0	SMEC	Counterparty credit risk	Specialized lending slotting criteria	PT	Not applicable	Corporates - SME	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0115_CC_SLSC_RO_Rx0	SMEC	Counterparty credit risk	Specialized lending slotting criteria	RO	Not applicable	Corporates - SME	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0115_CC_SLSC_RU_Rx0	SMEC	Counterparty credit risk	Specialized lending slotting criteria	RU	Not applicable	Corporates - SME	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0115_CC_SLSC_SE_Rx0	SMEC	Counterparty credit risk	Specialized lending slotting criteria	SE	Not applicable	Corporates - SME	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0115_CC_SLSC_SG_Rx0	SMEC	Counterparty credit risk	Specialized lending slotting criteria	SG	Not applicable	Corporates - SME	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0115_CC_SLSC_SI_Rx0	SMEC	Counterparty credit risk	Specialized lending slotting criteria	SI	Not applicable	Corporates - SME	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0115_CC_SLSC_SK_Rx0	SMEC	Counterparty credit risk	Specialized lending slotting criteria	SK	Not applicable	Corporates - SME	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0115_CC_SLSC_TR_Rx0	SMEC	Counterparty credit risk	Specialized lending slotting criteria	TR	Not applicable	Corporates - SME	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Portfolio name	Type of risk	Regulatory approach	Geographical area	Rating	Exposure class	Sector of counterparty	Default status	Type of facility	Collateralisation status	Collateral type	NACE code	Size of counterparty	Type of exposure	Size of exposure	Indexed loan-to-value range
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170
SMEC_ALL_0115_CC_SLSC_US_Rx0	SMEC	Counterparty credit risk	Specialized lending slotting criteria	US	Not applicable	Corporates - SME	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable
SMEC_ALL_0115_CC_SLSC_x2_Rx0	SMEC	Counterparty credit risk	Specialized lending slotting criteria	Other countries	Not applicable	Corporates - SME	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable

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ANNEX II

'ANNEX II

SUPERVISORY BENCHMARKING PORTFOLIOS

DEFINITION OF THE SUPERVISORY BENCHMARKING PORTFOLIOS 6299

C 101 – DEFINITION OF LOW DEFAULT PORTFOLIO COUNTERPARTIES 6299

C 102 – DEFINITION OF LOW DEFAULT PORTFOLIOS 6301

C 103 – DEFINITION OF HIGH DEFAULT PORTFOLIOS 6306

DEFINITION OF THE SUPERVISORY BENCHMARKING PORTFOLIOS

C 101 – Definition of Low Default Portfolio counterparties

Column	Label	Legal reference	Instructions
010	Counterparty code		The code assigned by the European Banking Authority ('EBA') to each legal entity included in the low default portfolio ('LDP') sample.
020	Legal entity identifier (LEI)		20-digit, alpha-numeric code that connects to key reference information that enables clear and unique identification of companies participating in global financial markets.
030	Credit register code		The code used by the national credit register of the place of residence of the counterparty. The code is used as an identifier for the counterparty.
040	Commercial register code		The code assigned to a counterparty by the public commercial register of the country where that counterparty is registered.
050	ISIN code		The 'International Securities Identification Number' used to identify uniquely securities issued by a counterparty.
060	Bloomberg ticker		The string of characters or numbers used to identify a company or entity uniquely in Bloomberg.
070	Name		The name of the legal entity included in the LDP samples.
080	Geographical area		The ISO Code of the country of residence or the macro region of residence of the counterparty. The macro-regions are: (a) EU for European Union countries; (b) Non-EU for third countries; (c) Not applicable ([1]).
090	Portfolio name		Each group (sample) of LDP counterparties is assigned one of the following unique names: (a) Sovereign sample; (b) Institutions sample; (c) Large corporate sample.
100	Sector of counterparty		Each counterparty is assigned to one of the following FINREP-based economic sector classes: (a) Central banks; (b) General Governments;

Column	Label	Legal reference	Instructions
			(c) Credit institutions; (d) Other financial corporations; (e) Non-financial corporations; (f) Not applicable.
110	Type of exposure	Rows 020 and 030 of template 8.1 of Annex I to Implementing Regulation (EU) No 680/2014	The type of exposure is one of the following: (a) On-balance sheet items subject to credit risk; (b) Off-balance sheet items subject to credit risk; (c) Not applicable.
120	Type of facility		For the purpose of mapping exposures to portfolios defined in Annex I, exposures shall be split into parts according to the type of facility. The type of facility is one of the following: (a) Full risk (100 %); (b) Note issuance facility and revolving underwriting facility (Medium risk); (c) Issued warranties and indemnities, guarantees, irrevocable stand-by letters of credit, documentary credit and other medium risk off-balance sheet items (Medium risk): This refers to warranties and indemnities (including tender, performance, customs and tax bonds), guarantees, irrevocable standby letters of credit not having the character of credit substitutes and other medium risk off-balance sheet items; (d) Undrawn committed revolving credit facility (Medium- low risk): This refers to revolving lending commitments that are undrawn and that may not be cancelled unconditionally at any time without notice or that do not provide for automatic cancellation due to a deterioration in a borrower's creditworthiness; (e) Undrawn committed term credit facility (Medium-low risk): This refers to term lending commitments that are undrawn and that may not be cancelled unconditionally at any time without notice or that do not provide for automatic cancellation due to a deterioration in a borrower's creditworthiness; (f) Undrawn committed other credit facility (Medium-low risk): This refers to lending commitments, other than revolving and term, that are undrawn and that may not be cancelled unconditionally at any time without notice or that do not provide for automatic cancellation due to a deterioration in a borrower's creditworthiness;

Column	Label	Legal reference	Instructions
			(g) Issued short-term letters of credit and other medium-low risk off-balance sheet items (Medium-low risk); (h) Undrawn uncommitted credit lines (Low risk): This refers to uncommitted lending facilities (advised and unadvised) that are undrawn and that may be cancelled unconditionally at any time without notice or that do provide for automatic cancellation due to a deterioration in borrower's creditworthiness; (i) Undrawn purchase commitments for revolving purchased receivables and other low-risk off-balance sheet items (Low risk): Commitments that are able to be unconditionally cancelled or that effectively provide for automatic cancellation at any time by the institution without prior notice; (j) Drawn credit facility; (k) Not applicable.
130	Type of risk		The type of risk is one of the following: (a) Counterparty credit risk; (b) Credit risk and free deliveries; (c) Credit risk, Counterparty credit risk and free deliveries.
140	Regulatory approach		The regulatory approach under which the reported exposure value is calculated.

([1]) 'Not applicable' is used when no specific breakdown is requested for the variable (e.g. for column 080, it means that all countries are considered).

C 102 – Definition of Low Default Portfolios

Column	Label	Legal reference	Instructions
010	Portfolio ID		The unique ID assigned to the portfolio by EBA.
020	Portfolio name		Each portfolio is assigned one of the following unique names: (a) Sovereign; (b) Institutions; (c) Large corporate; (d) Large corporate sample. The 'Large corporate' sample comprises all entities listed in template 101 of Annex I to this Implementing Regulation for which the Portfolio name (column 090 of template 101) is 'Large corporate sample'.

Column	Label	Legal reference	Instructions
030	Type of risk		The type of risk is one of the following: (a) Counterparty credit risk; (b) Credit risk and free deliveries; (c) Credit risk, Counterparty credit risk and free deliveries.
040	Regulatory approach		The regulatory approach under which the reported exposure value is calculated.
050	Geographical area		The country of residence (ISO code or 'Other countries') or the macro region of residence of the counterparty. The macro regions are: (a) EU for European Union countries; (b) Non-EU for third countries; (c) Not applicable.
060	Rating		The rank of the internal rating applied by the institution from lowest risk to highest risk excluding defaults with a probability of default ('PD') corresponding to 100 %. It takes values from Rating 1, Rating 2 etc. Where the rating is not used to define a portfolio in Annex I, 'Not applicable' is used instead. It is neither intended nor desirable to have a supervisory master scale. Where the reporting institution applies a unique rating system or is able to report according to an internal master scale, this scale shall be used. Otherwise, the different rating systems shall be merged and ordered according to the following criteria: (a) obligor grades of the different rating systems shall be pooled and ordered from the lower PD assigned to each obligor grade to the higher; (b) where the institution uses a large number of grades or pools, a reduced number of grades or pools to be reported may be agreed with the competent authorities.
070	Exposure class		Each portfolio is assigned to one of the following exposure classes: (a) Central governments and central banks; (b) Institutions; (c) Corporates; (d) Not applicable.

Column	Label	Legal reference	Instructions
080	Sector of counterparty		Each portfolio is assigned to one of the following FINREP-based economic sector classes: (b) Credit institutions; (c) Other financial corporations; (d) Non-financial corporations; (e) Not applicable.
090	Default status		The default status is one of the following: (a) Defaulted: exposures assigned to the rating grade(s) with a PD of 100 %; (b) Non-defaulted: exposures assigned to rating grades with a PD lower than 100 %.
100	Type of facility		For the purpose of mapping exposures to portfolios defined in Annex I, exposures shall be split into parts according to the type of facility. The type of facility is one of the following: (a) Full risk (100 %); (b) Note issuance facility and revolving underwriting facility (Medium risk); (c) Issued warranties and indemnities, guarantees, irrevocable stand-by letters of credit, documentary credit and other medium risk off-balance sheet items (Medium risk): This refers to warranties and indemnities (including tender, performance, customs and tax bonds), guarantees, irrevocable standby letters of credit not having the character of credit substitutes and other medium risk off-balance sheet items; (d) Undrawn committed revolving credit facility (Medium- low risk): This refers to revolving lending commitments that are undrawn and that may not be cancelled unconditionally at any time without notice or that do not provide for automatic cancellation due to deterioration in a borrower's creditworthiness; (e) Undrawn committed term credit facility (Medium-low risk): This refers to term lending commitments that are undrawn and that may not be cancelled unconditionally at any time without notice or that do not provide for automatic cancellation due to deterioration in a borrower's creditworthiness;

Column	Label	Legal reference	Instructions
			(f) Undrawn committed other credit facility (Medium-low risk): This refers to lending commitments, other than revolving and term, that are undrawn and that may not be cancelled unconditionally at any time without notice or that do not provide for automatic cancellation due to the deterioration in a borrower's creditworthiness; (g) Issued short-term letters of credit and other medium-low risk off-balance sheet items (Medium-low risk); (h) Undrawn uncommitted credit lines (Low risk): This refers to uncommitted lending facilities (advised and unadvised) that are undrawn and that may be cancelled unconditionally at any time without notice or that do provide for automatic cancellation due to deterioration in borrower's creditworthiness; (i) Undrawn purchase commitments for revolving purchased receivables and other low-risk off-balance sheet items (Low risk): Commitments that are able to be unconditionally cancelled or that effectively provide for automatic cancellation at any time by the institution without prior notice; (j) Drawn credit facility; (k) Not applicable.
110	Collateralisation status	Columns 150 to 210 of template 8.1 of Annex I to Implementing Regulation (EU) No 680/2014	For the purpose of mapping exposures to portfolios defined in Annex I, exposures shall be split into parts according to the collateralisation status. The collateralisation status is one of the following: (a) Exposures with credit protection; (a.1) Exposures with funded credit protection; (a.2) Exposures with unfunded credit protection; (b) Exposures without credit protection; (c) Not applicable.
120	Collateral type	Columns 150 to 210 of template 8.1 of Annex I to Implementing Regulation (EU) No 680/2014	For the purpose of mapping exposures to portfolios defined in Annex I, exposures shall be split into parts according to the collateral type. The collateral type is one of the following: (a) Eligible financial collateral; (b) Other eligible collateral: Receivables; (c) Other eligible collateral: Residential real estate; (d) Other eligible collateral: Commercial real estate;

Column	Label	Legal reference	Instructions
			(e) Other eligible collateral: Physical collateral; (f) Other funded credit protection; (g) Credit derivatives; (h) Guarantees; (i) Unfunded credit protection; (j) Not applicable.
130	Counterparty		The counterparty is one of the following: (a) Public sector entities (according to Article 112 (c) of Regulation (EU) No 575/2013); (b) Counterparties other than public sector entities.
140	Size of counterparty		The total annual sales for the consolidated group of which the counterparty is a part. Each counterparty is assigned to one of the following categories: (a) > EUR 200 million; (b) Not applicable. The total annual sales are calculated in accordance with Article 4 of the Annex to Commission Recommendation 2003/361/EC [1].
150	NACE code		This column corresponds to the NACE codes (Statistical Classification of Economic Activities of the EU) used for 'Non-financial corporations' with a one level detail (e.g. 'F – Construction') and for 'Other financial corporations' with a two level detail (e.g. 'K65 — Insurance, reinsurance and pension funding, except compulsory social security').
160	Type of exposure	Rows 020 and 030 of template 8.1 of Annex I to Implementing Regulation (EU) No 680/2014	The type of exposure is one of the following: (a) On-balance sheet items subject to credit risk; (b) Off-balance sheet items subject to credit risk; (c) Not applicable.
170	Size of exposure	Column 110 of template 8.1 of Annex I to Implementing Regulation (EU) No 680/2014	The size of the exposure expressed in terms of exposure value (i.e. exposure at default ('EAD')). Each exposure is assigned to one of the following categories: (a) <= EUR 0,5 million; (b) > EUR 0,5 million <= EUR 1 million; (c) > EUR 1 million <= EUR 1,5 million;

Column	Label	Legal reference	Instructions
			(d) > EUR 1,5 million <= EUR 5 million; (e) > EUR 5 million <= EUR 10 million; (f) > EUR 10 million <= EUR 50 million; (g) > EUR 50 million; (h) Not applicable.

([1]) Commission Recommendation of 6 May 2003 concerning the definition of micro, small and medium-sized enterprises (OJ L 124, 20.5.2003, p. 36).

C 103 – Definition of High Default Portfolios

Column		Legal reference	Instructions
010	Portfolio ID		The unique ID assigned by EBA to each portfolio.
020	Portfolio name		Each portfolio is assigned one of the following names by EBA: 1.1. CORP Defaulted 1.2. CORP Non-Defaulted 1.2.1. CORP Non-defaulted Secured 1.2.1.1. CORP Non-defaulted Secured Construction 1.2.1.2. CORP Non-defaulted Secured Other 1.2.2. CORP Non-defaulted Unsecured 1.2.2.1. CORP Non-defaulted Unsecured Construction 1.2.2.2. CORP Non-defaulted Unsecured Other 2.1. SMEC Defaulted 2.2. SMEC Non-Defaulted 2.2.1. SMEC Non-defaulted Secured 2.2.1.1. SMEC Non-defaulted Secured Construction 2.2.1.2. SMEC Non-defaulted Secured Other 2.2.2. SMEC Non-defaulted Unsecured 2.2.2.1. SMEC Non-defaulted Unsecured Construction 2.2.2.2. SMEC Non-defaulted Unsecured Other

Column		Legal reference	Instructions
			3.1. SMER Defaulted 3.2. SMER Non-Defaulted 3.2.1. SMER Non-defaulted Secured 3.2.1.1. SMER Non-defaulted Secured Construction 3.2.1.2. SMER Non-defaulted Secured Other 3.2.2. SMER Non-defaulted Unsecured 3.2.2.1. SMER Non-defaulted Unsecured Construction 3.2.2.2. SMER Non-defaulted Unsecured Other 4.1. Mortgages Defaulted 4.2. Mortgages Non-defaulted 4.2.1.1. Mortgages Non-defaulted funded CRM 4.2.1.2. Mortgages Non-defaulted Unfunded CRM 4.2.2.1. Mortgages Non-defaulted ILTV <= 25 % 4.2.2.2. Mortgages Non-defaulted ILTV > 100 %, <= 125 % 4.2.2.3. Mortgages Non-defaulted ILTV > 125 % 4.2.2.4. Mortgages Non-defaulted ILTV > 25 %, <= 50 % 4.2.2.5. Mortgages Non-defaulted ILTV > 50 %, <= 75 % 4.2.2.6. Mortgages Non-defaulted ILTV > 75 %, <= 100 %
030	Type of risk		The type of risk is one of the following: (a) Counterparty credit risk; (b) Credit risk and free deliveries; (c) Credit risk, Counterparty credit risk and free deliveries.
040	Regulatory approach		Exposures of the exposure class 'Corporates' can be subject to different regulatory approaches and shall be split to fit the portfolios definitions which include one of the following: (a) Foundation IRB Approach; (b) Advanced IRB Approach; (c) Specialised lending slotting criteria. Portfolios for the exposure class 'Retail' are defined with the regulatory approach 'Advanced IRB Approach'.

Column		Legal reference	Instructions
050	Geographical area		The country of residence (ISO code or 'Other countries') of the counterparty. For the 'Retail – secured by real estate SME' and 'Retail – secured by real estate non SME' portfolios, it is the location of the collateral.
060	Rating		The rank of the internal rating grade applied by the institution from lowest risk to highest risk excluding defaults with PD corresponding to 100 %. It takes values from Rating 1 to Rating 30 or Not applicable. Where the rating is not used to define a portfolio in Annex I, 'Not applicable' is used instead. It is neither intended nor desirable to have a supervisory master scale. Where the reporting institution applies a unique rating system or is able to report according to an internal master scale, this scale shall be used. Otherwise, the different rating systems shall be merged and ordered according to the following criteria: (a) obligor grades of the different rating systems shall be pooled and ordered from the lower PD assigned to each obligor grade to the higher; (b) where the institution uses a large number of grades or pools, a reduced number of grades or pools to be reported may be agreed with the competent authorities.
070	Exposure class		Each portfolio is assigned to one or several of the following exposure classes: (a) Corporate: (a.1) Corporate – SME; (a.2) Corporate – No SME; (b) Retail: (b.1) Retail – SME; (b.1.1) Retail – SME — Secured by real estate; (b.1.2) Retail – SME — Other; (b.2) Retail – No SME; (b.2.1) Retail – No SME — Other; (b.2.2) Retail – No SME — Secured by real estate; (b.3) Retail – Qualifying revolving; (c) Not applicable.
080	Sector of counterparty		Each counterparty is assigned to one of the following FINREP-based economic sector classes: (a) Other financial corporations;

Column		Legal reference	Instructions
			(b) Non-financial corporations; (c) Households; (d) Not applicable.
090	Default status		The default status is one of the following: (a) Defaulted: Those are the exposures assigned to the last rating grade/s with a PD of 100 %; (b) Non-defaulted: Those are the exposures assigned to rating grades with a PD lower than 100 %.
100	Type of facility		For the purpose of mapping exposures to portfolios defined in Annex I, exposures shall be split into parts according to the type of facility. The type of facility is one of the following: (a) Full risk (100 %); (b) Note issuance facility and revolving underwriting facility (Medium risk); (c) Issued warranties and indemnities, guarantees, irrevocable stand-by letters of credit, documentary credit and other medium risk off-balance sheet items (Medium risk): This refers to warranties and indemnities (including tender, performance, customs and tax bonds), guarantees, irrevocable standby letters of credit not having the character of credit substitutes and other medium risk off-balance sheet items; (d) Undrawn committed revolving credit facility (Medium- low risk): This refers to revolving lending commitments that are undrawn and that may not be cancelled unconditionally at any time without notice or that do not provide for automatic cancellation due to deterioration in a borrower's creditworthiness; (e) Undrawn committed term credit facility (Medium-low risk): This refers to term lending commitments that are undrawn and that may not be cancelled unconditionally at any time without notice or that do not provide for automatic cancellation due to deterioration in a borrower's creditworthiness; (f) Undrawn committed other credit facility (Medium-low risk): This refers to lending commitments, other than revolving and term, that are undrawn and that may not be cancelled unconditionally at any time without notice or that do not provide for automatic cancellation due to the deterioration in a borrower's creditworthiness; (g) Issued short-term letters of credit and other medium-low risk off-balance sheet items (Medium-low risk); (h) Undrawn uncommitted credit lines (Low risk): This refers to uncommitted lending facilities (advised and unadvised) that are undrawn and that may be cancelled unconditionally at any time without notice or that do provide for automatic cancellation due to deterioration in borrower's creditworthiness;

Column		Legal reference	Instructions
			(i) Undrawn purchase commitments for revolving purchased receivables and other low-risk off-balance sheet items (Low risk): Commitments that are able to be unconditionally cancelled or that effectively provide for automatic cancellation at any time by the institution without prior notice; (j) Drawn credit facility: This refers to on-balance sheet exposures; (k) Not applicable.
110	Collateralisation status	Column 150 to 210 of template 8.1 of Annex I to Implementing Regulation (EU) No 680/2014	For the purpose of mapping exposures to portfolios defined in Annex I, exposures shall be split into parts according to the collateralisation status. The collateralisation status is one of the following: (a) Exposures with credit protection; (a.1) Exposures with funded credit protection; (a.2) Exposures with unfunded credit protection; (b) Exposures without credit protection; (c) Not applicable.
120	Collateral type		For the purpose of mapping exposures to portfolios defined in Annex I, exposures shall be split into parts according to the collateral type. The collateral type is one of the following: (a) Eligible collateral other than real estate; (b) Real estate collateral; (c) Not applicable.
130	NACE code		This column correspond to the NACE codes (Statistical Classification of Economic Activities of the EU) used for 'Non-financial corporations' with a one level detail (e.g. 'F – Construction') and for 'Other financial corporations' with a two level detail (e.g. 'K65 — Insurance, reinsurance and pension funding, except compulsory social security').
140	Size of counterparty		The total annual sales for the consolidated group of which the counterparty is a part. Each counterparty is assigned to one of the following categories: (a) <= EUR 50 million;

Column		Legal reference	Instructions
			(b) > EUR 50 million and <= EUR 200 million; (c) Not applicable. The total annual sales are calculated in accordance with Article 4 of the Annex to Commission Recommendation 2003/361/EC.
150	Type of exposure	Rows 020 and 030 of template 8.1 of Annex I to Implementing Regulation (EU) No 680/2014	Each exposure is assigned to one of the following types: (a) On-balance sheet items subject to credit risk; (b) Off-balance sheet items subject to credit risk; (c) Not applicable.
160	Size of exposure	Column 110 of template 8.1 of Annex I to Implementing Regulation (EU) No 680/2014	The size of the exposure expressed in terms of exposure value (i.e. EAD). Each exposure is assigned to one of the following categories: (a) <= EUR 0,5 million; (b) > EUR 0,5 million <= EUR 1 million; (c) > EUR 1 million <= EUR 1,5 million; (d) > EUR 1,5 million <= EUR 5 million; (e) > EUR 5 million <= EUR 10 million; (f) > EUR 10 million <= EUR 50 million; (g) > EUR 50 million; (h) Not applicable.
170	Indexed loan-to-value range		The indexed loan-to-value ('ILTV') range is the ratio between the current loan amount and the current value of the property. The indexed loan-to-value range shall be calculated in a prudent manner and at least comply with the following features: (a) Total amount of the loan: the outstanding amount of the mortgage loan plus any undrawn committed amount of the mortgage loan (after applying the corresponding credit conversion factor). The loan amount shall be calculated gross of any specific credit risk adjustments and shall include all other loans (including those provided by other financial institutions that are known to the institution) secured with liens of equal or higher ranking on the same residential property with respect to the lien securing the loan. Where there is insufficient information for ascertaining the ranking of the other liens, the institution shall assume that these liens rank pari passu with the lien securing the loan.

Column		Legal reference	Instructions
			(b) Value of the property: the value of the property is the independent valuation of the property at some point in time (most likely at origination) and converted to a current value using a property price index. The valuation should be performed in an independent way and by appraisers that meet specific qualification requirements. Qualifying requirements and minimum appraisal standards shall comply with the following conditions: — there is an individual assessment of the property and the property is valued in a prudently conservative manner (e.g. excluding expectations of future price appreciations and taking into account any potential for the current property price to be above a level that is sustainable over the life of the loan, for example due to a property price bubble); — where a market value can be determined, the valuation is not higher than market value; — the valuation is supported by adequate appraisal documentation. Institutions are requested to document their calculations and provide the documents to their competent authority upon request. The ILTV categories are the following: (a) <= 25 %; (b) > 25 % <= 50 %; (c) > 50 % <= 75 %; (d) > 75 % <= 100 %; (e) > 100 % <= 125 %; (f) > 125 %; (g) Not applicable.’

ANNEX III

RESULTS SUPERVISORY BENCHMARKING PORTFOLIOS

Template number	Template code	Name of the template/group of templates
101	C 101.00	Details on exposures in Low Default Portfolios by counterparty
102	C 102.00	Details on exposures in Low Default Portfolios
103	C 103.00	Details on exposures in High Default Portfolios
105,01	C 105.01	Definition of internal models
105,02	C 105.02	Mapping of internal models to portfolios
105,03	C 105.03	Mapping of internal models to countries

C 101.00 - Details on exposures in Low Default Portfolios by counterparty

Counterparty Code	Exposure class	Rating	Date of most recent rating of counterparty	PD	Default status	Original exposure pre conversion factors	Exposure after CRM substitution effects pre conversion factors
010	020	040	050	060	070	080	090

CCF	EAD	Collateral value	Hyp LGD senior unsecured without negative pledge	Hyp LGD senior unsecured with negative pledge	LGD	Maturity	RWA
100	110	120	130	140	150	160	170

C 102.00 - Details on exposures in Low Default Portfolios

Portfolio ID	Number of obligors	PD	Original exposure pre conversion factors	Exposure after CRM substitution effects pre conversion factors	CCF	EAD
010	040	060	080	090	100	110

Collateral value	LGD	Maturity	Expected Loss	Provisions defaulted exposures	RWA	RWA Standardised
120	130	140	150	160	170	180

C 103.00 - Details on exposures in High Default Portfolio

Portfolio ID	Number of obligors	PD	Original exposure pre conversion factors	Exposure after CRM substitution effects pre conversion factors	CCF	EAD	Collateral value	LGD	Maturity
010	040	060	080	090	100	110	120	130	140

Expected Loss	Provisions defaulted exposures	RWA	RWA Standardised	Default rate latest year	Default rate past 5 years	Loss rate latest year	Loss rate past 5 years	RWA *	RWA **
150	160	170	180	190	200	210	220	230	240

C 105.01 - Definition of internal models

Internal model ID	Model name	IRBA Risk parameter	EAD	EAD-weighted average default rate for calibration	Case-weighted average default rate for calibration
010	020	030	040	050	060

Long-run PD	Cure rate for defaulted assets	Recovery rate for not cured defaults	Recovery period for not cured defaults	Joint decision	Consolidating supervisor	RWA
070	080	090	100	110	120	130

C 105.02 - Mapping of internal models to portfolios

Row ID	Portfolio ID	Internal model ID	EAD	RWA
005	010	020	030	040

C 105.03 - Mapping of internal models to countries

Internal model ID	Location of institution
010	020

ANNEX IV

'*ANNEX IV*

RESULTS SUPERVISORY BENCHMARKING PORTFOLIOS

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PART I: GENERAL INSTRUCTIONS

1. Information shall be submitted only for those counterparties where an actual exposure or a rating which is valid to be used in the calculation risk-weighted assets ('RWA') exists.

2. Information shall be submitted only for those exposures and portfolios where an internal model has been approved.

3. Information not required or not applicable shall not be submitted. Zero values shall be reported where the quantity is known to be zero.

4. For portfolios that are defined with a specific rating grade in Annex I, information on the probability of default ('PD') shall be reported for the entire rating scale used by the institution, even where no internal-ratings based ('IRB') exposure exists for the respective portfolio at the reporting reference date for each rating grade. In this case, the exposure at default ('EAD') shall be reported as zero and information on the other columns shall not be submitted.

5. Portfolios that are not defined by specific rating grade in Annex I shall not be submitted where no IRB exposure or valid rating exists at the reporting reference date.

6. Monetary amounts shall be reported as used for calculating own funds requirements as of a specific reference date (i.e. same as reported for Implementing Regulation (EU) No 680/2014).

C 101 – Details on exposures in Low Default Portfolios by counterparty

Column	Label	Legal reference	Instructions
010	Counterparty Code	Column 010 of template 101 of Annex I	The counterparty code assigned by the European Banking Authority (EBA) to the counterparty included in the low default portfolio ('LDP') samples portfolios shall be reported. This code is a row identifier and shall be unique for each row in the table.
020	Exposure class	Paragraph 78 of Annex II to Implementing Regulation (EU) No 680/2014	Each portfolio shall be assigned to one of the following exposure classes: (a) Central banks and central governments; (b) Institutions; (c) Corporate – SME; (d) Corporate – Specialised lending; (e) Corporate – Other; (f) Retail – Secured by real estate SME; (g) Retail – Secured by real estate non-SME; (h) Retail – Qualifying revolving; (i) Retail – Other SME; (j) Retail – Other non – SME; (k) Not applicable 'Not applicable' shall be used where none of the answers in the list is correct which is the case when a counterparty is classified in multiple asset classes, without one being clearly predominant
040	Rating		The rank of the internal rating grade applied by the institution (from lowest risk to highest risk excluding defaults with PD corresponding to 100 %) shall be reported. It shall follow the numerical order 1, 2, 3 etc.
050	Date of most recent rating of counterparty		The date of the most recent rating of the counterparty shall be reported.

Column	Label	Legal reference	Instructions
060	PD	Column 010 of template 8.1 of Annex I to Implementing Regulation (EU) No 680/2014	The PD assigned to the obligor grade or pool that shall be reported shall be based on the provisions laid down in Article 180 of Regulation (EU) No 575/2013. The PD shall be the PD used in the calculation of the RWA, excluding the effect of potential measures introduced in accordance with Article 458 of Regulation (EU) No 575/2013. The PD shall be expressed as a value between 0 and 1. All reported risk parameters shall be derived from the risk parameters used in the internal rating system approved by the respective competent authority.
070	Default status		The default status to be reported shall be one of the following: (a) Defaulted: exposures assigned to the rating grade(s) with a PD of 100 %; (b) Non-defaulted: exposures assigned to rating grades with a PD lower than 100 %.
080	Original exposure pre conversion factors	Column 020 of template 8.1 of Annex I to Implementing Regulation (EU) No 680/2014	The original exposure value before taking into account any value adjustments, credit risk adjustments, effects due to credit risk mitigation techniques or conversion factors shall be reported.
090	Exposure after CRM substitution effects pre conversion factors	Column 090 of template 8.1 of Annex I to Implementing Regulation (EU) No 680/2014	The amount to which a conversion factor ('CCF') is applied in order to obtain the EAD shall be reported. This shall be done taking into account credit risk mitigation techniques with substitution effects on the exposure.
100	CCF	Second subparagraph of Article 166(8) of Regulation (EU) No 575/2013	The weighted average of the CCFs shall be reported. The weights that shall be used shall be the amounts to which the CCFs are applied in order to obtain the EAD. Where the institution is allowed to apply own estimates of CCFs, those shall be reported, otherwise the regulatory CCFs shall be reported.
110	EAD	Column 110 of template 8.1 of Annex I to Implementing Regulation (EU) No 680/2014	The exposure value shall be left blank where the institution has no IRB exposure for a given counterparty.
120	Collateral value	Columns 150 to 210 of template 8.1 of Annex I to Implementing Regulation (EU) No 680/2014	The market value of the collateral shall be reported.

Column	Label	Legal reference	Instructions
130	Hyp LGD senior unsecured without negative pledge	Article 161 of Regulation (EU) No 575/2013	The hypothetical own estimates of loss given default ('LGD') that would be applied by the institution to the counterparty for senior unsecured exposures without a negative pledge clause shall be reported. A negative pledge clause is a clause stating that the borrower or debt issuer will not pledge any of its assets to another party.
140	Hyp LGD senior unsecured with negative pledge	Article 161 of Regulation (EU) No 575/2013	The hypothetical own estimates of LGD that would be applied by the institution to the counterparty for senior unsecured exposures with a negative pledge clause shall be reported. A negative pledge clause is a clause stating that the borrower or debt issuer will not pledge any of its assets to another party.
150	LGD	Columns 230 and 240 of template 8.1 of Annex I to Implementing Regulation (EU) No 680/2014	The EAD-weighted own estimates of LGD or the EAD-weighted regulatory LGD applied by the institution to the exposures to each counterparty shall be reported.
160	Maturity	Column 250 of template 8.1 of Annex I to Implementing Regulation (EU) No 680/2014	The EAD-weighted maturity for the exposures to each counterparty shall be reported. It shall be expressed in number of days.
170	RWA	Column 260 of template 8.1 of Annex 1 to Implementing Regulation (EU) No 680/2014	The risk-weighted exposure amount after applying the small- and medium-sized enterprise ('SME') supporting factor shall be reported.

C 102 – Details on exposures in Low Default Portfolios

For portfolios defined in Annex I with a collateralisation status other than 'Not applicable', the following information may be omitted where the approved model does not accommodate distinct LGD calculations for the secured and unsecured parts of an exposure: LGD (column 130), Expected Loss (column 150) and RWA (column 170).

Column	Label	Legal reference	Instructions
010	Portfolio ID	Column 010 of template 102 of Annex I	The code assigned by the EBA to each portfolio shall be reported. This code is a row identifier and shall be unique for each row in the table.

Column	Label	Legal reference	Instructions
040	Number of obligors	Column 300 of template 8.1 of Annex I to Implementing Regulation (EU) No 680/2014	The number of obligors shall be reported.
060	PD	Column 010 of table 8.1 of Annex I to Implementing Regulation (EU) No 680/2014	The PD assigned to the obligor shall be based on the provisions laid down in Article 180 of Regulation (EU) No 575/2013. The PD shall be the PD used in the calculation of the RWA, excluding the effect of potential measures introduced in accordance with Article 458 of Regulation (EU) No 575/2013. In those cases where the PD of the protection provider is used to calculate the RWA, the PD of the protection provider shall be used. For each individual grade or pool, the PD assigned to the specific obligor grade or pool shall be reported. For figures corresponding to an aggregation of obligor grades or pools the EAD-weighted average of the PDs assigned to the obligor grades or pools included in the aggregation shall be provided. The PD shall be expressed as a value between 0 and 1. All reported risk parameters shall be derived from the risk parameters used in the internal rating system approved by the relevant competent authority.
080	Original exposure pre conversion factors	Column 020 of template 8.1 of Annex I to Implementing Regulation (EU) No 680/2014	The original exposure value before taking into account any value adjustments, credit risk adjustments, effects due to credit risk mitigation techniques or conversion factors shall be reported.
090	Exposure after CRM substitution effects pre conversion factors	Column 090 of template 8.1 of Annex I to Implementing Regulation (EU) No 680/2014	The amount to which a CCF is applied in order to obtain the EAD shall be reported. This shall be done taking into account credit risk mitigation techniques with substitution effects on the exposure.
100	CCF	Article 166(8)(e) of Regulation (EU) No 575/2013	The weighted average of the CCFs shall be reported. The weights that shall be used shall be the amounts to which the CCFs are applied in order to obtain the EAD. Where the institution is allowed to apply own estimates of CCFs, those shall be reported, otherwise the regulatory CCFs shall be reported.
110	EAD	Column 110 of template 8.1 of Annex I to Implementing Regulation (EU) No 680/2014	The exposure value shall be reported.
120	Collateral value	Columns 150 to 210 of template 8.1 of Annex I to Implementing Regulation (EU) No 680/2014	The market value of the collateral shall be reported.

Column	Label	Legal reference	Instructions
130	LGD	Columns 230 and 240 of template 8.1 of Annex I to Implementing Regulation (EU) No 680/2014	The EAD-weighted own estimates of LGD or the EAD-weighted regulatory LGD applied by the institution to the exposures held and included in each portfolio shall be reported.
140	Maturity	Column 250 of template 8.1 of Annex I to Implementing Regulation (EU) No 680/2014	The EAD-weighted maturity shall be reported. It shall be expressed in number of days. This information shall not be reported for exposures for which the maturity is not an element in the calculation of risk weighted exposure amounts. This information shall not be reported for portfolios that represent exposures of the exposure class 'Retail'.
150	Expected Loss	Column 280 of template 8.1 of Annex I to Implementing Regulation (EU) No 680/2014	The expected loss shall be reported.
160	Provisions defaulted exposures	Columns 050, 055 and 060 of template 9.2 of Annex I to Implementing Regulation (EU) No 680/2014	The credit risk adjustments for defaulted exposures shall be reported. These include all the general and specific credit risk adjustments for defaulted assets as defined in Article 110 of Regulation (EU) No 575/2013.
170	RWA	Column 260 of template 8.1 of Annex I to Implementing Regulation (EU) No 680/2014	The risk-weighted exposure amount after applying the SME supporting factor shall be reported.
180	RWA Standardised	Row 900 of template 4 of Annex I to Implementing Regulation (EU) No 680/2014	The RWA amount calculated by applying the standardised approach for credit risk to the exposures shall be reported.

C 103 – Details on exposures in High Default Portfolio

For portfolios defined in Annex I with a collateralisation status different from 'Not applicable', the following information may be omitted where the approved model does not accommodate distinct LGD calculations for the secured and unsecured parts of an exposure: LGD (column 130), Expected Loss (column 150), RWA (column 170), Loss rate latest year (column 210) and Loss rate past 5 years (column 220).

Column	Label	Legal reference	Instructions
010	Portfolio ID	Column 010 of template 103 of Annex I	The code assigned by EBA to each portfolio shall be reported. This code is a row identifier and shall be unique for each row in the table.

Column	Label	Legal reference	Instructions
040	Number of obligors	Column 300 of template 8.1 of Annex I to Implementing Regulation (EU) No 680/2014	The number of obligors shall be reported.
060	PD	Column 010 of template 8.1 of Annex I to Implementing Regulation (EU) No 680/2014	The PD assigned to the obligor grade or pool to be reported shall be based on the provisions laid down in Article 180 of Regulation (EU) No 575/2013. The PD shall be the PD used in the calculation of the RWA, excluding the effect of potential measures introduced in accordance with Article 458 of Regulation (EU) No 575/2013. In those cases where the PD of the protection provider is used to calculate the RWA, the PD of the protection provider shall be used. For each individual grade or pool, the PD assigned to the specific obligor grade or pool shall be reported. For figures corresponding to an aggregation of obligor grades or pools (e.g. total exposures), the EAD-weighted average of the PDs assigned to the obligor grades or pools included in the aggregation shall be provided. The PD shall be expressed as a value between 0 and 1. All reported risk parameters shall be derived from the risk parameters used in the internal rating system approved by the relevant competent authority.
080	Original exposure pre conversion factors	Column 020 of template8.1 of Annex I of Implementing Regulation (EU) No 680/2014	The original exposure value before taking into account any value adjustments, credit risk adjustments, effects due to credit risk mitigation techniques or conversion factors shall be reported.
090	Exposure after CRM substitution effects pre conversion factors	Column 090 of template 8.1 of Annex I to Implementing Regulation (EU) No 680/2014	The amount to which a conversion factor is applied in order to obtain the EAD shall be reported. This shall be done taking into account credit risk mitigation techniques with substitution effects on the exposure.
100	CCF	Article 166(8) of Regulation (EU) No 575/2013	The weighted average of the CCFs shall be reported. The weights that shall be used shall be the amounts to which the CCFs are applied in order to obtain the EAD. Where the institution is allowed to apply own estimates of CCFs, those shall be reported, otherwise the regulatory CCFs shall be reported.
110	EAD	Column 110 of template 8.1 of Annex I to Implementing Regulation (EU) No 680/2014	The exposure value shall be reported.

Column	Label	Legal reference	Instructions
120	Collateral value	Column 150 to 210 of template 8.1 of Annex I to Implementing Regulation (EU) No 680/2014	The market value of the collateral shall be reported.
130	LGD	Columns 230 and 240 of template 8.1 of Annex I to Implementing Regulation (EU) No 680/2014	The EAD-weighted own estimates of LGD or EAD-weighted regulatory LGD applied by the institution to the exposures to each portfolio shall be reported. The effect of measures introduced in accordance with Article 458 of Regulation (EU) No 575/2013 shall be excluded.
140	Maturity	Column 250 of template 8.1 of Annex I to Implementing Regulation (EU) No 680/2014	The EAD-weighted maturity shall be reported. It shall be expressed in number of days. This information shall not be reported for exposures for which the maturity is not an element in the calculation of risk weighted exposure amounts. This means that this information shall not be reported for portfolios that represent exposures of the exposure class 'Retail'.
150	Expected Loss	Column 280 of template 8.1 of Annex I to Implementing Regulation (EU) No 680/2014	The expected loss shall be reported.
160	Provisions defaulted exposures	Columns 050, 055 and 060 of template 9.2 of Annex I to Implementing Regulation (EU) No 680/2014	The credit risk adjustments for defaulted exposures shall be reported. These include all the general and specific credit risk adjustments for defaulted exposures as defined in Article 110 of Regulation (EU) No 575/2013.
170	RWA	Column 260 of template 8.1 of Annex I to Implementing Regulation (EU) No 680/2014	The risk-weighted exposure amount after applying the SME supporting factor shall be reported.
180	RWA Standardised	Row 900 of template 4 of Annex I to Implementing Regulation (EU) No 680/2014	The RWA amount calculated by applying the standardised approach for credit risk to the exposures shall be reported.
190	Default rate latest year		The default rate for the latest year shall be reported. The default rate shall be calculated as the ratio between i) the sum of the exposures (original exposure before applying the conversion factor measured at the reference date minus one year) that were non-defaulted exactly one year before the reference date and that defaulted between the reference date minus one year and the reference date and ii) the sum of the exposures (original exposure before applying the conversion factor measured at the reference date minus one year) that were non-defaulted at the reference date minus one year.

Column	Label	Legal reference	Instructions
			New exposures that were generated during the year preceding the reference date shall not be included. Exposures that defaulted and were cured again during the year preceding the reference date shall be included in both the numerator and the denominator. Multiple defaults of the same obligor shall be included only once. This information shall be reported for portfolio IDs relating to non-defaulted exposures only.
200	Default rate past 5 years		The weighted average of the default rates observed in the last five years preceding the reference date shall be reported. The default rate definition referred to in column 190 shall be used. The weights to be used are the non-defaulted exposures used in the calculation of the default rate in accordance with column 190. Where the institution is not able to calculate a default rate for the past five years preceding the reference date, it shall develop a proxy using its longest history up to five years preceding the reference date and provide the documentation detailing the calculation to its competent authority. This information shall be reported for portfolio IDs relating to non-defaulted exposures only.
210	Loss rate latest year		The loss rate observed in the latest year shall be reported. For non-defaulted portfolios, the loss rate shall be the sum of credit risk adjustments and write-offs applied, within the year preceding the reference date, to exposures that were non-defaulted exactly one year before the reference date and that defaulted during the year preceding the reference date, divided by the sum of the EAD, measured exactly one year before the reference date, of the exposures that were non-defaulted exactly one year before the reference date and that defaulted during the year preceding the reference date. New exposures that were generated during the year preceding the reference date shall not be included. Exposures that defaulted and were cured again during the year preceding the reference date shall be included in the denominator of the loss rate and credit risk adjustments and write-offs on those exposures shall be considered in the numerator of the loss rate. Multiple defaults of the very same obligor shall be considered only once. For defaulted portfolios, the loss rate shall be the sum of (i) credit risk adjustments to exposures that were already in default exactly one year before the reference date in the respective portfolio and (ii) credit risk adjustments and write-offs applied within the year preceding the reference date for these exposures, divided by the sum of the EAD, measured exactly one year before the reference date, of the exposures that were defaulted exactly one year before the reference date.

Column	Label	Legal reference	Instructions
			New defaults during the year preceding the reference date shall not be included. Exposures that cured again during the year preceding the reference date shall be included in the denominator of the loss rate and credit risk adjustments and write-offs on those exposures shall be included in the numerator of the loss rate. Multiple defaults of the very same obligor shall be included only once.
220	Loss rate past 5 years		The EAD-weighted average of the loss rates observed in the last five years preceding the reference date shall be reported. The definition of loss rate referred to in column 210 shall be used. Where the institution is not able to calculate a loss rate for the past 5 years it shall develop a proxy using its longest history up to 5 years and provide documentation detailing the calculation to its competent authority.
230	RWA*		Institutions shall calculate and report RWA* for the portfolios Corporate, Corporate SME, Retail SME and Retail secured by real estate at a total portfolio and a country level. These portfolios are defined in template 103 of Annex I and are identified with the following portfolio ID: CORP_ALL_0086_**_****_**_Rx0 SMEC_ALL_0106_**_****_**_Rx0 SMER_ALL_0106_**_****_**_Rx0 MORT_ALL_0094_**_****_**_Rx0 RWA* is the hypothetical risk-weighted exposure amount, after applying the SME supporting factor, that results from the application of the PD* values, as defined below, instead of the institution's PD values, for each exposure. The remaining parameters (LGD, M,…) needed in the computation shall not be subject to changes. PD* is based on a calculation performed separately for each obligor grade, where the obligor grades as reported in column 005 of template 8.2 to Annex I to Implementing Regulation (EU) No 680/2014 (cf. Q&A 2016_2782) are to be used (see Annex II to Implementing Regulation (EU) No 680/2014, template 8.1 column 010 and template 8.2 for instructions). For each obligor grade, p* is the smallest positive value satisfying the equation $$p^* + \Phi^{-1}(q) \cdot \sqrt{\frac{p^* \cdot (1 - p^*)}{n}} \geq DR_{1y}$$ where: Φ^{-1} = the inverse function of the standard normal (cumulative) distribution; q = the confidence level set at 97,5 %;

Column	Label	Legal reference	Instructions
			DR_{1y} = the case weighted default rate of the year preceding the reference date, i.e., the number of obligors that were not in default and assigned the obligor grade under consideration exactly one year before the reference date and that defaulted during the latest year, divided by the number of obligors that were not in default and assigned the obligor grade under consideration exactly one year before the reference date; n = the number of obligors that were not in default and assigned the obligor grade under consideration exactly one year before the references date. For each obligor, PD* is defined as PD* = max(PD, p*), where PD is the PD assigned to the obligor for the purposes of the institution's RWA calculation and is as defined for the obligor grade assigned to the obligor. An institution using continuous PD shall first determine the PD* for the average PD of each obligor grade and subsequently apply by obligor grade the same relative deviation between PD and PD* at counterpart level as for the average PD and PD* at obligor grade level.
240	RWA**		Institutions shall calculate and report RWA** for the portfolios Corporate, Corporate SME, Retail SME and Retail secured by real estate at a total portfolio and a country level. These portfolios are defined in template 103 of Annex I and are identified with the following portfolio IDs: CORP_ALL_0086_**_****_**_Rx0 SMEC_ALL_0106_**_****_**_Rx0 SMER_ALL_0106_**_****_**_Rx0 MORT_ALL_0094_**_****_**_Rx0 RWA** is the hypothetical risk-weighted exposure amount, after applying the SME supporting factor, that results from the application of the PD** values, as defined below, instead of the institution's PD values, for each exposure. The remaining parameters (LGD, M,…) needed in the computation shall not be subject to changes. PD** is based on a calculation performed separately for each obligor grade, where the obligor grades as reported in column 005 of template 8.2 of Annex I to Implementing Regulation (EU) No 680/2014 (cf. Q&A 2016_2782) are to be used (see Annex II to Implementing Regulation (EU) No 680/2014, 8.1 column 010 and 8.2 for instructions). For each obligor grade, p** is the smallest positive value satisfying the equation $$p^{**} + \Phi^{-1}(q) \cdot \sqrt{\frac{p^{**} \cdot (1 - p^{**})}{n}} \geq DR_{5y}$$ where: Φ^{-1} = the inverse function of the standard normal (cumulative) distribution; q = the confidence level, set at 97,5 %;

Column	Label	Legal reference	Instructions
			DR_{5y} = the default rate of the 5 latest years for the obligor grade, calculated as the simple average of five 1-year case-weighted default rates; n = the number of obligors that were not in default and assigned the obligor grade under consideration exactly one year before the references date. For each obligor, PD** is defined as PD** = max(PD, p**), where PD is the PD assigned to the obligor for the purposes of the institution's RWA calculation and p** is as defined for the obligor grade assigned to the obligor. An institution using continuous PD shall determine first the PD** for the average PD of each obligor grade and subsequently apply by obligor grade the same relative deviation between PD and PD** at counterpart level as for the average PD and PD** at obligor grade level.

C 105.01 – Definition of internal models

Column	Label	Legal reference	Instructions
010	Internal model ID		The internal model ID assigned by the reporting institution shall be reported. This internal model ID is a row identifier that shall be unique for each row in the table.
020	Model name		The model name assigned by the reporting institution shall be reported.
030	IRBA Risk parameter		The IRB approach risk parameter shall be one of the following: (a) PD; (b) LGD; (c) CCF.
040	EAD	Column 110 of template 8.1 of Annex I to Implementing Regulation (EU) No 680/2014	The aggregate exposure value of the transactions in the scope of application of the specific model shall be reported.
050	EAD-weighted average default rate for calibration		The EAD-weighted average of the annual default rates, where used in the calibration of the PD models, shall be reported. This information shall be completed only for PD models.

Column	Label	Legal reference	Instructions
060	Case-weighted average default rate for calibration		The case-weighted average of the annual default rates used in the calibration of the PD models shall be reported. This information shall be completed only for PD models.
070	Long-run PD		The central tendency used by the institution in the calibration of the models that incorporates any prudent adjustment to the simple case weighted average of the annual default rates used in the calibration of the PD models shall be reported. This information shall be completed only for PD models.
080	Cure rate for defaulted asset		The cure rate defaulted asset shall be the percentage of defaulted outstanding that returns in 'non-defaulted' status over a 12 months period. An institution that does not calculate cure rates for a given model shall calculate a proxy for cure rates, in accordance with the definition provided. The institution shall report the use of a proxy to the competent authority. This information shall be completed only for LGD models.
090	Recovery rate for not cured defaults		The case-weighted average recovery rate for not cured defaults included in the time series used by the institution for the calibration of the LGD models on non-defaulted assets shall be reported. An institution that does not have a specific recovery rate for not cured defaults, due to an incomplete recovery procedure, shall calculate a proxy taking into account the definition provided. The institution shall report the use of a proxy to the competent authority. This information shall be completed only for LGD models.
100	Recovery period for not cured defaults		The case-weighted average length of the recovery period (from the start of the default status to the completion date of the recovery procedures) for the not cured defaults included in the time series used by the institution for the calibration of the LGD models on non-defaulted assets shall be reported. It shall be expressed in number of days. An institution that does not have a specific recovery period length for not cured defaults, due to an incomplete recovery procedure, shall calculate a proxy taking into account the definition provided. The institution shall report the use of a proxy to the competent authority. This information shall be completed only for LGD models.
110	Joint decision	Article 20(2)(a) of Regulation (EU) No 575/2013	The institution shall report whether or not a joint decision on prudential requirements does exist between the consolidating and the other (host) competent authority regarding the permission to use the IRB approach for the calculation of the prudential requirements for the exposures held by the subsidiaries of the institutions in the reported benchmarking portfolios.

Column	Label	Legal reference	Instructions
120	Consolidating supervisor	Article 20 of Regulation (EU) No 575/2013	The country ISO code of the country of origin of the competent authority responsible for the consolidated supervision of the institution using an IRB approach shall be reported.
130	RWA	Column 260 of template 8.1 of Annex I to Implementing Regulation (EU) No 680/2014	The risk-weighted exposure amount after applying the SME supporting factor for all transactions in the scope of application of the specific model shall be reported.

C 105.02 – Mapping of internal models to portfolios

Column	Label	Legal reference	Instructions
005	Row ID		The row ID shall be reported. This ID is a row identifier that shall be unique for each row in the table. It shall follow the numerical order 1, 2, 3, etc.
010	Portfolio ID	Column 010 of templates 102 and 103	The code assigned by the EBA to the portfolio for which the institution reports the results of the calculation shall be reported.
020	Internal model ID	Column 010 of template 105.01	The internal model ID assigned by the reporting institution shall be reported.
030	EAD	Column 110 of template 8.1 of Annex I to Implementing Regulation (EU) No 680/2014	The exposure value of the transactions in the scope of application of the specific model (see column 020) for the specific portfolio (see column 010) shall be reported. Where all transactions of a given portfolio are treated with one specific model, the exposure value shall be identical to the amount reported for the same portfolio in column 110 of template 102 or 103, as applicable.
040	RWA	Column 260 of template 8.1 of Annex I to Implementing Regulation (EU) No 680/2014	The risk-weighted exposure amount after applying the SME supporting factor for the transactions in the scope of application of the specific model (see column 020) for the specific portfolio (see column 010) shall be reported. Where all transactions of a given portfolio are treated with one specific model, the amount shall be identical to the amount reported for the same portfolio in column 170 of template 102 or 103, as applicable.

C 105.03 – Mapping of internal models to countries

Column	Label	Legal reference	Instructions
010	Internal model ID	Column 010 of template 105.01	The internal model ID assigned by the reporting institution shall be reported. Where one internal model ID is associated with several countries, separate rows shall be reported for each combination of 'Internal model ID' and 'Location of institution'. Columns 010 and 020 are a composite row identifier and together shall be unique for each row in the table.
020	Location of institution	Article 20 of Regulation (EU) No 575/2013	The country ISO code of the legal residence of each subsidiary where the IRB exposures reported for each benchmarking portfolio are booked shall be reported (irrespective of the existence of any permission granted by the host supervisor to apply an IRB approach).'

ANNEX V

'ANNEX V

MARKET BENCHMARKING PORTFOLIOS

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COMMON INSTRUCTIONS

An institution shall apply all of the following:

(a) Unless explicitly specified otherwise in the portfolio description, all positions shall be booked 12 October 2017. Once positions have been booked, each portfolio shall age for the duration of the benchmarking exercise. Furthermore, calculations shall be carried out under the assumption that the institution will not take any action to manage the portfolio in any way during the entire period of the benchmarking exercise. Unless explicitly stated otherwise in the specifications for a particular portfolio, strike prices for option positions shall be determined relative to prices for the underlying as observed at market close on12 October 2017.

(b) For the purpose of the pre-benchmarking exercise validation, the valuation of each portfolio shall be submitted to the institution's competent authority by 11 June 2018. The exact timing of the initial market valuation shall be 27 October 2017, 5.30 pm CET (4.30 pm GMT).

Initial Market Valuation ('IMV') means the market value at the booking date plus the unrealised balance (i.e. profit or loss that has been made but not yet realised or that would be realised where the position would be closed out (or 'unwound')) until the valuation date and time; i.e. MtM (12/10/2017) + {MtM (27/10/2017, 5:30 CET) − MtM (12/10/2017)}, where MtM stands for Mark to Market. Therefore, IMV is the market value of the portfolio at the valuation date and time.

(c) The risks of the positions shall be calculated without taking into account the funding costs.

(d) To the extent possible, counterparty credit risk shall be excluded when valuing the risks of the portfolios.

(e) The 10-day 99 % VaR shall be calculated on a daily basis. Stressed Value-at-Risk ('sVaR') and the Incremental Risk Charge ('IRC') may be calculated on a weekly basis. sVaR and IRC shall be based on end–of-day prices for each Friday in the time window of the benchmarking exercise.

(f) For each portfolio, results in the base currency of the portfolio, as required in the table below, shall be provided.

(g) For transactions that include long positions in Credit Default Swaps ('CDS'), it shall be assumed that an immediate up-front fee is paid to enter the position as per the market conventions. The maturity date for all CDS in the exercise shall be treated as following conventional quarterly termination dates.

(h) Additional specifications needed in order to carry out pricing calculations required for CDS positions shall be done in a way that is consistent with commonly used market standards and conventions.

(i) The maturity date that ensures that the transaction is closest to the term-to-maturity specified shall be used.

(j) For material details of the product specification that are not explicitly stated in this Annex, the assumptions that have been used, including day count convention, and the choice for a tradable and liquid instrument where permitted, shall be provided along with the results.

(k) The abbreviations ATM, OTM and ITM refer to the relative position of the current or future price of a derivative's underlying asset with respect to the strike price of that derivative ('moneyness'). ATM stands for 'at the money', OTM stands for 'out of the money', and ITM stands for 'in the money'.

(l) All options shall be treated as if they are traded over-the-counter ('OTC'), unless explicitly specified otherwise in the portfolio.

(m) The standard timing conventions for OTC options shall be followed (i.e. expiry dates are the business day following a non-trading day). The timing convention for options shall be as follows: the time to maturity for a *n*-month option shall be *n* months. Where options expire on a non-trading day, institutions shall adjust the expiration date per business day, in accordance with common market practices.

(n) All OTC options shall be treated as follows:

— as American for single name equities and commodities;

— as European for equity indices, foreign exchange and swaptions.

(o) For all options the premium from the initial market value calculations shall be excluded, so that options shall be considered as '*naked*'.

(p) Regarding the Correlation Trading Portfolio ('CTP'), 'IM' stands for Risk Measures resulting from Internal Model calculations for CTP in accordance with Article 377 of Regulation (EU) No 575/2013. It is indicated as All Price Risk ('APR') in Annex VI to this Implementing Regulation.

(q) For the positions denominated in a common base currency but composed of one or more instruments denominated in a different currency, the Initial Market Valuation ('IMV') shall be converted in the common portfolio base currency using the appropriate foreign exchange ('FX') spot rate at the end of the booking date (12 October 2017). The same common portfolio base currency that was used to convert the IMV shall be used for Profit-and-Loss ('P&L') results, risk and stressed measures (VaR, sVaR, IRC, APR) by using the corresponding and appropriate FX rate.

(r) When booking all positions, institutions shall follow appropriate market conventions where not otherwise specified. In the following sections, 'long' means 'buy' and 'short' means 'sell'. For CDS, 'long' means 'buy protection' and 'short' means 'sell protection'. This follows from standard market practice.

(s) When an instrument is subject to a corporate action including a call from the issuer, or a default or similar actions, institutions shall exclude the instrument from the portfolio together with any related CDS or option.

(t) 'On-the-run' referring to an Index Series, means the most liquid and tradable series of that specific index available in the market. Institutions shall communicate their choice of the Index Series along with the related results in the appropriate text cell in the templates.

(u) The Euro Interbank Offered Rate ('EURIBOR') is the rate calculated by the European Money Markets Institute at different maturities for Euro interbank term deposits.

(v) The London Interbank Offered Rate ('LIBOR') is the rate calculated by the Intercontinental Exchange at different maturities for interbank term deposits in different currencies.

SECTION 1: NON-CORRELATION TRADING PORTFOLIOS

Portfolio number Risk factor	Portfolios	Currency	Risk Metrics requested
	Equity Portfolios		
1 Equity	**Bullish leveraged trade** — Long 100 contracts OTC Apple (AAPL US Equity) OTM* 6-month call options (1 contract = 100 shares underlying) * *The strike price is out-of-the-money by 10 % relative to the stock price at market close on 12 October 2017.*	USD	VaR and sVaR

Portfolio number Risk factor	Portfolios	Currency	Risk Metrics requested
2 Equity	**Volatility trade #1** — Short straddle 6-month ATM* S&P 500 Index OTC options (30 contracts; 1 contract = 100 underlying) — Long straddle 2-year ATM* S&P 500 Index OTC options (30 contracts; 1 contract = 100 underlying) * *The strike price is based on the index level at NYSE at 4:30 pm New York on 12 October 2017.*	USD	VaR and sVaR
3 Equity	**Volatility trade #2** — Long 40 contracts of put options on FTSE 100 index (with a strike price that is 10 % OTM* based on the end-of-day index value), last trading date 13 April 2018, delivery date 16 April 2018 (1 contract = 10 underlying) — Short 40 contracts of put options on FTSE 100 index (with a strike price that is 10 % ITM* based on the end-of-day index value), last trading date 13 April 2018, delivery date 16 April 2018 (1 contract = 10 underlying) * *The strike price is based on the index level at NYSE Liffe London market close on 12 October 2017.*	GBP	VaR and sVaR
4 Equity	**Equity spot and short call position ('covered call')** Long 50,000 equity shares Generali SPA (G IM Equity ISIN IT0000062072) at the stock price at market close on 12 October 2017. Sell 6-month Call option on Generali SPA (G IM Equity) for 50,000 equity shares with a strike price that is 10 % above the price specified previously.	EUR	VaR and sVaR
5 Equity	**Collar Strategy** Long 10,000 equity shares Sanofi (SAN FP Equity ISIN FR0000120578) at the stock price at market close on 12 October 2017. Sell 10 % OTM 6-month Call and Buy 10 % OTM 6-month Put for 10,000 equity shares Sanofi (SAN FP Equity) relative to the above specified price.	EUR	VaR and sVaR
6 Equity	**Long Strangle 12-month maturity** Buy 12-month 10 % OTM Call on 10,000 equity shares Aviva Plc. (AV/LN Equity ISIN GB0002162385) relative to the stock price at market close on 12 October 2017. Buy 12-month 10 % OTM Put for 10,000 equity shares Aviva Plc. (AV/LN Equity) relative to the stock price at market close on 12 October 2017	GBP	VaR and sVaR

Portfolio number Risk factor	Portfolios	Currency	Risk Metrics requested
	Interest Rate		
7 IR	**Sovereign trade** — Long EUR 5 million ISIN: IT0001174611 BTPS 6 ½ 1 November 2027 — Short EUR 2 million ISIN: ES00000121L2 SPGB 4.6 30 July 2019 — Short EUR 1 million ISIN: DE0001135499 DE-BUND 1 ½ 4 SEPT 2022	EUR	VaR, sVaR and IRC
8 IR	**Interest rate swap** — Receive fixed rate and pay floating rate — Fixed leg: receive annually — Floating leg: 3-month Euribor rate, pay quarterly — Notional: EUR 5 million — Roll convention and calendar: standard — Effective date: 12 October 2017 (i.e. rates to be used are those at the market close on 12 October 2017) — Maturity date: 12 October 2027	EUR	VaR and sVaR
9 IR	**Interest rate swap USD** — Receive fixed rate and pay floating rate — Fixed leg: receive annually — Floating leg: 3-month USD Libor rate, pay quarterly — Notional: USD 5 million — Roll convention and calendar: standard — Effective date 12 October 2017 (i.e. rates to be used are those at the market close on 12 October 2017) — Maturity date: 12 October 2027	USD	VaR and sVaR
	FX		
10 FX	**Covered FX call** ***Short EUR/USD and short put EUR call USD option*** — Short 6-month EUR/USD forward contracts (i.e. long USD short EUR), cash-settled, with USD 20 million notional purchased at the EUR/USD ECB reference rate as of end of day 12 October 2017 — Short 6-month put EUR call USD option notional USD 40 million (i.e. short USD against EUR), cash-settled, with strike price corresponding to the six-month forward exchange rate as of end of day 12 October 2017 — Effective date: 12 October 2017 — Expiry date: 12 April 2018 — EUR/USD ECB reference rate	EUR	VaR and sVaR

<table>
<tr><th>Portfolio number
Risk factor</th><th>Portfolios</th><th>Currency</th><th>Risk Metrics requested</th></tr>
<tr><td>11
FX</td><td>Knock-out option
Vanilla option that ceases to exist if the underlying spot breaches a predetermined barrier before maturity, cash-settled.
See details in Section 2.1 of this Annex.</td><td>EUR</td><td>VaR and sVaR</td></tr>
<tr><td>12
FX</td><td>Double no touch option
Digital option that pays a predetermined amount if the spot does not touch any of the barriers during the life of the option, cash-settled.
See details in Section 2.2 of this Annex.</td><td>EUR</td><td>VaR and sVaR</td></tr>
<tr><td colspan="4">Commodity</td></tr>
<tr><td>13
Commodity</td><td>Gold forwards position
Long 3,500,000 6-month OTC London Gold Forwards contracts (1 contract = 0.001 troy ounces, notional: 3,500 troy ounces)
Short 4,300,000 1-year OTC London Gold Forwards contracts (Notional: 4,300 troy ounces)</td><td>USD</td><td>VaR and sVaR</td></tr>
<tr><td>14
Commodity</td><td>Short oil put options
Short 30 contracts of 6-month OTC WTI Crude Oil puts with strike = 12-month end-of-day forward price on 12 October 2017 (1 contract = 1 000 barrels, total notional 30,000 barrels)</td><td>USD</td><td>VaR and sVaR</td></tr>
<tr><td colspan="4">Credit Spread</td></tr>
<tr><td>15
Credit Spread</td><td>Sovereign CDS portfolio
Short protection via CDS on five countries
— Short EUR 2 million per single-name 5year CDS (total 10 million notional) on the following countries:
— effective date: 12 October 2017
— restructuring clause: FULL
— standard ISDA doc clauses apply as following current market conventions
<table><tr><th>Country</th><th>currency</th></tr><tr><td>Italy</td><td>USD</td></tr><tr><td>UK</td><td>USD</td></tr><tr><td>Germany</td><td>USD</td></tr><tr><td>France</td><td>USD</td></tr><tr><td>US</td><td>EUR</td></tr></table></td><td>EUR</td><td>VaR, sVaR and IRC</td></tr>
</table>

<table>
<tr><th>Portfolio number
Risk factor</th><th>Portfolios</th><th>Currency</th><th>Risk Metrics requested</th></tr>
<tr><td>16
Credit Spread</td><td>Sovereign bond/CDS portfolio
— Long EUR 2 million per single-name 5 year CDS (total 10 million notional) on the following countries: Italy, UK, Germany, France, US as in portfolio 15
— Long EUR 2 million per single-name 5 year bonds (total 10 million notional) on the following countries: Italy, UK, Germany, France, US (as identified in the following table)
— effective date 12 October 2017
— to convert the notional of the non-euro bonds use the FX spot as at end of day 12 October 2017
<table>
<tr><th>Identifier</th><th>Description</th></tr>
<tr><td>IT0004848831</td><td>BTP 5 ½ 1 NOV 2022</td></tr>
<tr><td>DE0001135499</td><td>BUND 1 ½ 4 SEPT 2022</td></tr>
<tr><td>GB00B7L9SL19</td><td>GILT 1 ¾ 7 SEPT 2022</td></tr>
<tr><td>FR0011337880</td><td>OAT 2 ¼ 25 OCTs 2022</td></tr>
<tr><td>US912828M490</td><td>TBOND 1 7/8 31 OCTs 2022</td></tr>
</table></td><td>EUR</td><td>VaR, sVaR and IRC</td></tr>
<tr><td>17
Credit Spread</td><td>Sector concentration portfolio
Short protection via CDS on 6 insurance conglomerates
— Short 1 million notional per single-name 5 year CDS (total EUR 6 million notional) on the following companies
— effective date 12 October 2017
<table>
<tr><th>Name</th><th>Currency</th><th>Doc clause</th></tr>
<tr><td>Generali SpA</td><td>EUR</td><td>MM</td></tr>
<tr><td>Allianz</td><td>EUR</td><td>MM</td></tr>
<tr><td>AXA</td><td>EUR</td><td>MM</td></tr>
<tr><td>Aegon</td><td>EUR</td><td>MM</td></tr>
<tr><td>Aviva</td><td>EUR</td><td>MM</td></tr>
<tr><td>Swiss Reinsurance</td><td>EUR</td><td>MM</td></tr>
</table></td><td>EUR</td><td>VaR, sVaR and IRC</td></tr>
<tr><td>18
Credit Spread</td><td>Diversified index portfolio
Short protection via CDS index
Short EUR 10 million notional iTraxx 5-year Europe SF index,on-the-run Series
Effective date: 12 October 2017</td><td>EUR</td><td>VaR, sVaR and IRC</td></tr>
</table>

<table>
<tr><th>Portfolio number
Risk factor</th><th>Portfolios</th><th>Currency</th><th>Risk Metrics requested</th></tr>
<tr><td>19
Credit Spread</td><td>Diversified index portfolio (higher concentration)
Short protection via CDS index
— Short EUR 5 million notional iTraxx 5-year Europe SF index,on-the-run Series,
— Short EUR 5 million notional (equally weighted*) on the following five financials belonging to the iTraxx 5-year Europe SF index,on-the-run Series,
<table>
<tr><th>CDS name</th><th>Currency</th><th>Doc clause</th></tr>
<tr><td>Allianz SE CDS EUR SR 5Y</td><td>EUR</td><td>MM</td></tr>
<tr><td>AXA CDS EUR SR 5Y</td><td>EUR</td><td>MM</td></tr>
<tr><td>Generali Assicurazioni CDS EUR SR 5Y</td><td>EUR</td><td>MM</td></tr>
<tr><td>AEGON N.V. CDS EUR SR 5Y</td><td>EUR</td><td>MM</td></tr>
<tr><td>Aviva Plc CDS EUR SR 5Y</td><td>EUR</td><td>MM</td></tr>
</table>
Effective date: 12 October 2017
* Each single name CDS shall have a notional of EUR 1 million.</td><td>EUR</td><td>VaR, sVaR and IRC</td></tr>
<tr><td>20
Credit Spread</td><td>Diversified corporate portfolio
Short protection via CDS on 10 European corporates
— Short EUR 1 million notional per single-name 5 year CDS (total EUR 10 million notional) on the following 10 companies. Effective date: 12 October 2017
<table>
<tr><th>Name</th><th>Currency</th></tr>
<tr><td>Total SA</td><td>EUR</td></tr>
<tr><td>Telefonica SA</td><td>EUR</td></tr>
<tr><td>Siemens</td><td>EUR</td></tr>
<tr><td>Royal Dutch Shell</td><td>EUR</td></tr>
<tr><td>Unilever</td><td>EUR</td></tr>
<tr><td>Airbus Group</td><td>EUR</td></tr>
<tr><td>Bayer AG</td><td>EUR</td></tr>
<tr><td>Vodafone</td><td>EUR</td></tr>
<tr><td>Enel SpA</td><td>EUR</td></tr>
<tr><td>Roche Holdings Inc.</td><td>EUR</td></tr>
</table></td><td>EUR</td><td>VaR, sVaR and IRC</td></tr>
<tr><td></td><td></td><td></td><td></td></tr>
</table>

<table>
<tr><th>Portfolio number
Risk factor</th><th>Portfolios</th><th>Currency</th><th>Risk Metrics requested</th></tr>
<tr><td>21
Credit Spread</td><td>CDS bond basis
— Long bonds EUR 2 million per single-name 5 year bonds on 3 EU Corporates.
<table>
<tr><th>ISIN</th><th>Security name</th></tr>
<tr><td>XS0452187916</td><td>ENEL SPA 5 14 SEPT 2022</td></tr>
<tr><td>-XS0304458051</td><td>VODAFONE GROUP PLC 5 3/8 6 JUNE 2022</td></tr>
<tr><td>FR0011655612</td><td>AXA SA 2 5/8 19 JUNE 2022</td></tr>
</table>
— Long protection via CDS on the same names (EUR 2 million per single-name 5 year).
<table>
<tr><th>Name</th><th>Currency</th><th>Doc clause</th></tr>
<tr><td>Enel SpA</td><td>EUR</td><td>MM</td></tr>
<tr><td>Vodafone Group PLC</td><td>EUR</td><td>MM</td></tr>
<tr><td>AXA</td><td>EUR</td><td>MM</td></tr>
</table></td><td>EUR</td><td>VaR, sVaR and IRC</td></tr>
</table>

All-in portfolios

22	**All-in portfolio (1)** A portfolio made of the portfolios in rows 1 to 21	EUR	VaR, sVaR and IRC
23	**All-in Equity portfolio (2)** A portfolio made of the equity portfolios in rows 1 to 6	EUR	VaR and sVaR
24	**All-in IR portfolio (3)** A portfolio made of the interest rate portfolios in rows 7 to 9	EUR	VaR and sVaR
25	**All-in FX portfolio (4)** A portfolio made of the FX portfolios in rows 10 to 12	EUR	VaR and sVaR
26	**All-in Commodity portfolio (5)** A portfolio made of the commodity portfolios in rows 13 and 14	EUR	VaR and sVaR
27	**All-in Credit Spread portfolio (6)** A portfolio made of the credit spread portfolios in rows 15 to 21	EUR	VaR, sVaR and IRC

SECTION 2: DETAILS FOR PORTFOLIOS

2.1 **Details for portfolio n. 11: Knock-out currency option**

Trade date:	12 October 2017
Buyer:	Participating institution (Party B)
Seller:	Client (Party A)
Currency option style:	European
Currency option type:	EUR Call USD Put
Call currency & call currency amount:	EUR 15 000 000,00
Put currency & put currency amount:	Equivalent amount of EUR 15 000 000,00 based on EUR/USD exchange rate on 12 October 2017, New York USA closing time
Strike price:	EUR/USD exchange rate on 12 October 2017, New York USA closing time
Expiration date:	12 October 2018
Expiration time:	10:00 a.m. New York time
Automatic exercise:	Applicable
Settlement:	Non-Deliverable
Settlement date:	19 October 2018
Barrier event:	Applicable
Event type:	Knock-out
Spot exchange rate direction:	Greater than or equal to the barrier level
Initial spot price:	value of EUR/USD on 12 October 2017
Barrier level:	120 % of the initial spot price (USD/EUR)
Event period start date and time:	Trade date at the time of execution hereof
Event period end date and time:	Expiration date at the Expiration Time

2.2 **Details for portfolio n. 12: Double no touch binary currency option**

Trade Date:	12 October 2017
Buyer:	Participating institution (Party B)
Seller:	Client [Party A]
Currency option style:	Binary
Expiration date:	12 October 2018
Expiration time:	10:00 AM New York USA time
Automatic exercise:	Applicable
Settlement:	Non-deliverable
Settlement amount:	EUR 1 000 000,00
Settlement date:	19 October 2018
Barrier event:	Applicable
Event type:	Double No-Touch Binary
Initial spot price:	Level of USD/EUR on 12 October 2017
Upper barrier level:	120 % of the initial spot price (USD/EUR)
Lower barrier level:	80 % of the initial spot price (USD/EUR)
Event period start date and time:	Trade date at the time of execution hereof
Event period end date and time:	Expiration date at the expiration time
Business day convention:	Following

SECTION 3: CORRELATION TRADING PORTFOLIOS (CTPS)

Portfolio number Risk factor	Portfolios	Currency	Risk Metrics requested
28 CTP	Long position in spread hedged equity tranche of iTraxx Europe index on-the-run Series (attachment point: 0 %, detachment point: 3 %)	EUR	VaR, sVaR, and APR for CTP
29 CTP	Long position in spread hedged mezzanine tranche of iTraxx Europe index on-the-run Series (attachment point: 7 %, detachment point: 10 %)	EUR	VaR, sVaR,and APR for CTP
30 CTP	Short position in spread hedged super senior tranche of iTraxx Europe index on-the-run Series (attachment point: 30 %, detachment point: 100 %)	EUR	VaR, sVaR and APR for CTP

These correlation trading portfolios contain positions in tranches of the the iTraxx Europe index (on the run Series) 5 years.

— Notional is EUR 10 million for each tranche.

— The contractual maturity is 5 years.

— The running spread that shall be used is 300 bps for the tranche in portfolio 28, 100 bps for the tranche in portfolio 29, and 30 bps for the tranche in portfolio 30.

The portfolios are constructed by hedging each index tranche with the iTraxx Europe index (on-the-run Series) 5 years to achieve zero CS01 as of booking date ('spread hedged'). No further re-hedging is required.'

ANNEX VI

'*ANNEX VI*

RESULTS SUPERVISORY BENCHMARKING PORTFOLIOS

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TEMPLATE RELATED INSTRUCTIONS

C 106.00 – Initial Market Valuation and exclusion justification

Column	Label	Legal reference	Instructions
010	Portfolio ID	Sections 1 and 3 of Annex V	The portfolio number taken from Annex V shall be reported.
020	Portfolio Modelled for Var + sVaR (YES/NO)		Either YES or NO shall be reported.
030	Portfolio Modelled for IRC (YES/NO)		Either YES or NO shall be reported.
040	Portfolio Modelled for Correlation Trading (YES/NO)		Either YES or NO shall be reported.
050	Rationale for Exclusion	Article 4	One of the following shall be reported: (a) Model not authorised by Regulator; (b) Instrument or underlying not authorised internally; (c) Underlying or modelling feature not contemplated internally.
060	Free text box		An institution may provide any additional information in this column.
070	Initial Market Valuation		The initial market valuation as defined in the Annex V of each individual portfolio on 27 October 2017 at 5:30 pm CET (4:30 pm London time).

C107.01 — VaR & sVaR Non-CTP. Details

Row	Label	Legal reference	Instructions
010	Methodology		One of the following shall be reported: (a) Historical Simulation; (b) Montecarlo; (c) Parametric; (d) Combination/Other (please specify). Column 020 shall be used in case the institution wants to provide clarification on the answer given in column 010.

Row	Label	Legal reference	Instructions
020	Computation of 10-day Liquidity Horizon	Article 365(1) of Regulation (EU) No 575/2013	One of the following shall be reported: (a) 1 day re-scaled to 10 days; (b) 10 days with overlapping periods; (c) 10 days other Methodology. Column 020 shall be used in case the institution wants to provide clarification on the answer given in column 010.
030	Length of observation period	Article 365(1)(d) of Regulation (EU) No 575/2013	One of the following shall be reported: (a) 1 year; (b) more than 1 and up to 2 years; (c) more than 2 and up to 3 years; (d) more than 3 years. Column 020 shall be used in case the institution wants to provide clarification on the answer given in column 010.
040	Data Weighting	Article 365(1)(d) of Regulation (EU) No 575/2013	One of the following shall be reported: (a) Unweighted; (b) Weighted; (c) The higher of the metrics in points (a) and (b). Column 020 shall be used in case the institution wants to provide clarification on the answer given in column 010.
050	Backtesting add-on	Article 366(2) of Regulation (EU) No 575/2013	Column 020 shall be used in case the institution wants to provide clarification on the answer given in column 010. Backtesting add-on means the addend with a value between 0 and 1 in accordance with Table 1 of Article 366(2) of Regulation (EU) No 575/2013.
060	Regulatory add-on	Article 366(2) of Regulation (EU) No 575/2013 ('at least 3')	Column 020 shall be used in case the institution wants to provide clarification on the answer given in column 010. Regulatory add-on means the extra charge with respect to the multiplier factor for Value-at-Risk ('VaR') (at least 3) in accordance with Article 366(2) of Regulation (EU) No 575/2013. The multiplier factor shall be equal to the sum of 3, the qualitative add-on imposed by the competent authority and the backtesting add-on.

Row	Label	Legal reference	Instructions
070	Methodology		One of the following shall be reported: (a) Historical Simulation; (b) Montecarlo; (c) Parametric; (d) Combination/Other (please specify). Column 020 shall be used in case the institution wants to provide clarification on the answer given in column 010.
080	Computation of 10 day Liquidity Horizon	Article 365(1) of Regulation (EU) No 575/2013	One of the following shall be reported: (a) 1 day re-scaled to 10 days; (b) 10 days with overlapping periods; (c) 10 days other Methodology; Column 020 shall be used in case the institution wants to provide clarification on the answer given in column 010.
090	Regulatory add-on	Article 366(2) of Regulation (EU) No 575/2013	Column 020 shall be used in case the institution wants to provide clarification on the answer given in column 010. Regulatory add-on means the extra charge with respect to the multiplier factor for stressed VaR ('sVaR') (at least 3) in accordance with Article 366(2) of Regulation (EU) No 575/2013. The multiplier factor shall be equal to the sum of 3, the qualitative add-on imposed by the competent authority and the backtesting add-on.

C 107.02 – VaR and sVaR Non-CTP. Base Currency Results

Instructions concerning sheets (z-axis)

Label	Legal reference	Instructions
Portfolio	Section 1 of Annex V	The portfolio number taken from Section 1 of Annex V shall be reported.

Column	Label	Legal reference	Instructions
010	Date		VaR and sVaR value shall be reported at the following dates: (a) 05/02/2018; (b) 06/02/2018;

Column	Label	Legal reference	Instructions
			(c) 07/02/2018; (d) 08/02/2018; (e) 09/02/2018; (f) 12/02/2018; (g) 13/02/2018; (h) 14/02/2018; (i) 15/02/2018; (j) 16/02/2018.
020	VaR	Article 365 of Regulation (EU) No 575/2013	The 10-day VaR obtained for each individual portfolio, without applying the '3+' regulatory multiplier, shall be reported. Figures shall be reported for each of the dates provided in column 010.
030	sVaR	Article 365 of Regulation (EU) No 575/2013	The 10-day sVaR obtained for each individual portfolio, without applying the '3+' regulatory multiplier, shall be reported. Figures shall be reported for each of the dates provided in column 010. The cell shall be left blank where the institution does not calculate a sVaR on the date provided in column 010 (i.e. zero values shall be reported only where the result of the calculation is actually zero).

C 108.00 – One year Profit & Loss VaR

This template shall be filled only by institutions that calculate VaR using historical simulation.

Instructions concerning sheets (z-axis)

Label	Legal reference	Instructions
Portfolio	Section 1 of Annex V	The Portfolio number taken from Section 1 of Annex V shall be reported.

Column	Label	Legal reference	Instructions
010	Date	Article 365(1)(d) of Regulation (EU) No 575/2013	Each business day, according to the calendar in the institution's jurisdiction, between 15 February 2017 and 16 February 2018 shall be reported.

Column	Label	Legal reference	Instructions
020	Daily P&L		Institutions that calculate VaR using Historical Simulation shall fill the one-year data series with the portfolio valuation change (i.e. daily profit and loss ('P&L')) produced on each business day (i.e. by comparing the end-of-day valuation on each business day reported in column 10 with the end-of-day valuation on the previous business day). In case a day is a bank holiday in the relevant jurisdiction, this cell shall be left blank (i.e. a zero P&L shall be reported only where there really was no change in the hypothetical value of the portfolio on a given business day).

C 109.01 – IRC. Details of the Model

Row	Label	Legal reference	Instructions
010	Number of modelling factors	EBA/GL/2012/3	The number of modelling factors at the overall incremental risk charge ('IRC') model level shall be reported. The answer shall be one of the following: (a) 1; (b) 2; (c) More than 2. Column 020 shall be used in case the institution wants to provide clarification on the answer given in column 010.
020	Source of LGDs	EBA/GL/2012/3	The source of losses given default ('LGDs') at the overall IRC Model level shall be reported. The answer shall be one of the following: (a) Market Convention; (b) LGD used in IRB; (c) Other. Column 020 shall be used in case the institution wants to provide clarification on the answer given in column 010.

C 109.02 – IRC. Details by Portfolio

Instructions concerning sheets (z-axis)

Label	Legal reference	Instructions
Portfolio	Section 1 of Annex V	The portfolio number taken from Section 1 of Annex V, only for those portfolios where IRC is requested, shall be reported.

Row	Label	Legal reference	Instructions
10	Liquidity Horizon	Article 374(5) of Regulation (EU) No 575/2013 and EBA/GL/2012/3	The liquidity horizon applied at the portfolio level shall be reported. The answer shall be one of the following: (a) 3 months; (b) 3 to 6 months; (c) 6 to 9 months; (d) 9 to 12 months.
20	Source of PDs	EBA/GL/2012/3	The source of probabilities of default ('PDs') applied at the portfolio level shall be reported. The answer shall be one of the following: (a) Rating Agencies; (b) IRB; (c) Market implied; (d) Other.
30	Source of transition matrices	EBA/GL/2012/3	The source of transition matrices applied at the portfolio level shall be reported. The answer shall be one of the following: (a) Rating Agencies; (b) IRB; (c) Market implied; (d) Other.

C 109.03 – IRC. Amount by Portfolio/Date

Instructions concerning sheets (z-axis)

Label	Legal reference	Instructions
Portfolio	Section 1 of Annex V	The portfolio number taken from Section 1 of Annex V, only for those portfolios where IRC is requested, shall be reported.

Column	Label	Legal reference	Instructions
010	Date		IRC shall be reported at the following dates: (a) 05/02/2018; (b) 06/02/2018; (c) 07/02/2018; (d) 08/02/2018; (e) 09/02/2018; (f) 12/02/2018; (g) 13/02/2018; (h) 14/02/2018; (i) 15/02/2018; (j) 16/02/2018.
020	IRC	Articles 372 to 376 of Regulation (EU) No 575/2013 and EBA/GL/2012/3	The regulatory IRC obtained for each individual portfolio shall be reported. Figures shall be reported for each of the dates provided in column 010. The cell shall be left blank where the institution does not calculate an IRC on the date reported in column 010 (i.e. zero values shall be reported only where the result of the calculation is actually zero).

C 110.01 – CT. Details of the Model

Row	Label	Legal reference	Instructions
010	Number of modelling factors	Article 377 of Regulation (EU) No 575/2013	The number of modelling factors at the overall Correlation Trading Model level shall be reported. The answer shall be one of the following: (a) 1;

Row	Label	Legal reference	Instructions
			(b) 2; (c) More than 2. Column 020 shall be used in case the institution wants to provide clarification on the answer given in column 010.
020	Source of LGDs	Article 377 of Regulation (EU) No 575/2013	The source of LGDs at the overall Correlation Trading Model level shall be reported. The answer shall be one of the following: (a) Market Convention; (b) LGD used in IRB; (c) Other. Column 020 shall be used in case the institution wants to provide clarification on the answer given in column 010.

C 110.02 – CT. Details by Portfolio.

Instructions concerning sheets (z-axis)

Label	Legal reference	Instructions
Portfolio	Section 3 of Annex V	The portfolio number taken from Section 1 of Annex V shall be reported.

Row	Label	Legal reference	Instructions
010	Liquidity Horizon	Article 377(2) of Regulation (EU) No 575/2013	The liquidity horizon applied at the portfolio level shall be reported. The answer shall be one of the following: (a) 3 months; (b) 3 to 6 months; (c) 6 to 9 months; (d) 9 to 12 months.

Row	Label	Legal reference	Instructions
020	Source of PDs	Article 377 of Regulation (EU) No 575/2013	The source of PDs applied at the portfolio level shall be reported. The answer shall be one of the following: (a) Rating Agencies; (b) IRB; (c) Market implied; (d) Other.
030	Source of transition matrices	Article 377 of Regulation (EU) No 575/2013	The source of the transition matrices applied at the portfolio level shall be reported. The answer shall be one of the following: (a) Rating Agencies; (b) IRB; (c) Market implied; (d) Other.

C 110.03 – CT. APR by Portfolio/Date

Instructions concerning sheets (z-axis)

Label	Legal reference	Instructions
Portfolio	Section 3 of Annex V	The portfolio number taken from Section 3 of Annex V shall be reported.

Column	Label	Legal reference	Instructions
010	Date	Article 377 of Regulation (EU) No 575/2013	All price risk ('APR') shall be reported at the following dates: (a) 05/02/2018; (b) 06/02/2018; (c) 07/02/2018; (d) 08/02/2018; (e) 09/02/2018; (f) 12/02/2018; (g) 13/02/2018;

Column	Label	Legal reference	Instructions
			(h) 14/02/2018; (i) 15/02/2018; (j) 16/02/2018.
60	APR	Article 377 of Regulation (EU) No 575/2013	The results obtained by applying the regulatory Correlation Trading Model to each individual portfolio shall be reported. Figures shall be reported for each of the dates provided in column 010. The cell shall be left blank where the institution does not use a Correlation Trading Model on the date provided in column 010 (i.e. zero values shall be reported only where the result of the calculation is actually zero).'

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